

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG09 BULLETIN #120@

INTEREST RATE FUTURES

Fri, Jun 22, 2018 PG09

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	IMM INDEX DISCOUNT % PT.CHGE.##	RTH VOLUME	GLOBAL® VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
EURO DLR FUT										
JUL18	97.6425	97.6425	97.6325	97.6400	(2.36) UNCH	----	18330	185870 -	2885	97.9150B
AUG18	97.5950	97.6000	97.5900	97.6000	(2.40) UNCH	----	11751	77535 +	2391	97.7450B
						0	30081	263405 -	494	
SEP18	97.5350	97.5400	97.5200	97.5400	(2.46) + 0.5	7140	157720	1355220 -	17633	99.1550
DEC18	97.3450	97.3500	97.3250	97.3450	(2.65) UNCH	5294	188710	1824502 -	17452	99.1050
MAR19	97.2100	97.2200	97.1950	97.2100	(2.79) - 0.5	413	142942	1354858 -	9252	99.0650
JUN19	97.1100	97.1200	97.0900	97.1100	(2.89) - 0.5	14456	127980	1280764 -	5028	99.0200
SEP19	97.0450	97.0550	97.0200	97.0450	(2.95) UNCH	3431	134859	939315 +	8478	98.9750
DEC19	96.9950	97.0050	96.9700	96.9950	(3.00) - 0.5	8880	171668	1879598 -	3813	98.9050
MAR20	96.9900	96.9950	96.9550	96.9800	(3.02) - 1.0	1819	90893	976709 +	6752	98.8600
JUN20	96.9900	96.9950	96.9550	96.9800	(3.02) - 1.0	866	85548	860257 +	10637	98.8150
SEP20	96.9900	96.9950	96.9600	96.9850	(3.01) - 0.5	26834	81363	743426 -	6888	98.7700
DEC20	96.9850	96.9900	96.9500	96.9800	(3.02) - 0.5	865	76724	745779 -	3592	98.7150
MAR21	97.0000	97.0000	96.9650	96.9900	(3.01) - 0.5	----	61730	355477 -	125	98.6700
JUN21	97.0000	97.0050	96.9650	96.9900	(3.01) - 1.0	----	55762	265709 +	3460	98.6200
SEP21	97.0000	97.0050	96.9700	96.9900	(3.01) - 1.0	450	29297	206147 +	1760	98.5750
DEC21	96.9950	96.9950	96.9550	96.9800	(3.02) - 1.0	742	36266	306417 +	6337	98.5200B
MAR22	96.9900	96.9950	96.9600	96.9800	(3.02) - 1.0	420	20248	116669 +	20	98.4800B
JUN22	96.9850	96.9950	96.9550	96.9800	(3.02) - 0.5	1070	24634	100010 +	1549	98.4350
SEP22	96.9850	96.9900	96.9500	96.9750	(3.02) - 0.5	----	17911	69290 +	676	98.3950B
DEC22	96.9700	96.9750	96.9350	96.9550	(3.04) - 1.0	----	17553	120335 +	337	98.3500B
MAR23	96.9650	96.9700	96.9300	96.9550	(3.04) - 0.5	----	14970	56883 -	44	98.3200B
JUN23	96.9500	96.9600	96.9200	96.9450	(3.05) - 0.5	----	12781	23291 -	400	98.2850B
SEP23	96.9250	96.9400	96.9150A	96.9350	(3.06) - 0.5	----	269	16044 +	7	98.2150
DEC23	96.9050	96.9250B	96.9050	96.9200	(3.08) - 1.0	----	263	9311 -	26	98.1600
MAR24	96.8950	96.9150B	96.8950	96.9100	(3.09) - 1.0	----	267	5782 +	211	98.1600
JUN24	96.8850	96.9000B	96.8800	96.9000	(3.10) - 1.0	----	1130	3801 +	751	98.1450
SEP24	96.8900	96.8950	96.8800	96.8850	(3.11) - 1.0	----	15	2135 -	6	98.1100
DEC24	96.8850	96.8850	96.8800A	96.8700	(3.13) - 1.0	----	4	1862	UNCH	98.1000
MAR25	96.8700	96.8700	96.8700	96.8600	(3.14) - 1.0	----	1	513 +	1	98.0850
JUN25	96.8800	96.8800	96.8800	96.8450	(3.15) - 1.0	----	1	533	UNCH	98.1100
SEP25	----	----	----	96.8350	(3.16) - 1.0	----	----	690	UNCH	98.0900
DEC25	----	----	----	96.8200	(3.18) - 1.0	----	----	511	UNCH	98.0650
MAR26	----	----	----	96.8150	(3.18) - 1.0	----	----	388	UNCH	98.0100
JUN26	----	----	----	96.8050	(3.19) - 1.0	----	----	303	UNCH	97.9850B
SEP26	----	----	----	96.8000	(3.20) - 1.0	----	----	71	UNCH	97.9250B
DEC26	----	----	----	96.7900	(3.21) - 1.0	----	----	82	UNCH	97.3900B
MAR27	----	----	----	96.7800	(3.22) - 1.0	----	----	101	UNCH	97.3800B
JUN27	----	----	----	96.7750	(3.22) - 1.0	----	----	31	UNCH	97.3700B
SEP27	----	----	----	96.7700	(3.23) - 1.0	----	----	108	UNCH	97.2600B
DEC27	----	----	----	96.7600	(3.24) - 1.0	----	----	13	UNCH	97.2100B
JUN28	----	----	----	96.7600	(3.24) - 1.0	----	----	167 -	2215	----
						72680	1551509	13623102 -	25498	

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL® VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
5-YR NOTE FUTURES										
JUN18	113'202	113'232B	113'187	113'217	- 0'005	420	2180	34373 -	877	115'202B
SEP18	113'132	113'142	113'095	113'125	- 0'010	25118	460920	3703594 +	9644	114'162
DEC18	----	----	----	112'250	- 0'010	----	----	4	UNCH	112'250
TOTAL 5-YR NOTE FUTURES						25538	463100	3737971 +	8767	111'312
10-YR NOTE FUTURES										
JUN18	----	----	----	119'310	UNCH	----	----	5711	UNCH	124'180B
SEP18	119'270	119'290	119'205	119'265	- 0'010	46127	891240	3498289 +	28294	121'035B
DEC18	119'145	119'200B	119'145	119'195	- 0'020	----	16	22 +	12	120'000
TOTAL 10-YR NOTE FUTURES						46127	891256	3504022 +	28306	118'020
2-YR NOTE FUTURES										
JUN18	106'010	106'020	106'007	106'010	- 0'005	----	1115	7668	UNCH	106'247
SEP18	105'277	105'282	105'265	105'275	- 0'005	25559	174831	1861901 +	21768	106'125
TOTAL 2-YR NOTE FUTURES						25559	175946	1869569 +	21768	105'195
30Y BOND FUT										
JUN18	----	----	----	144'16	UNCH	----	----	3063	UNCH	153'14
SEP18	143'29	144'03	143'13	143'31	UNCH	9924	183614	796459 +	1264	150'11B
DEC18	143'07	143'13	142'29A	143'08	UNCH	----	16	78 +	15	143'28
TOTAL 30Y BOND FUT						9924	183630	799600 +	1279	139'08
ULTRA T-BND FUT										
JUN18	----	----	----	158'13	UNCH	----	----	2772	UNCH	166'00B
SEP18	157'28	158'04	157'04	157'29	- 0'01	2777	71456	968466 +	3261	160'11
DEC18	----	----	157'26A	158'03	- 0'01	----	----	3	UNCH	158'00B
TOTAL ULTRA T-BND FUT						2777	71456	971241 +	3261	156'04A
TN FUT										
JUN18	----	----	----	1280'75	UNCH	----	----	2	UNCH	1331'40B
SEP18	1272'15	1272'40	1271'15	1272'10	- 0'15	6968	87482	536406 -	6260	1290'45
TOTAL TN FUT						6968	87482	536408 -	6260	1243'05A

PLEASE NOTE, DUE TO A REPORTING ERROR, YESTERDAYS OPEN INTEREST IN THE US27 CONTRACT WAS OVERSTATED BY 103,495. THE ERROR HAS BEEN REMEDIATED AND TODAY'S REPORTED OPEN INTEREST IS CORRECT.

DUE TO THE MINIMUM TICK SIZE INCREASE IN THE 30-YEAR TREASURY BONDS FUTURES, THE CONTRACT HIGHS/LOWS MAY DISPLAY AN INVALID PRICE FORMAT. FOR EXAMPLE, THE SEI