

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG10 BULLETIN #116@

INTEREST RATE FUTURES CONTINUED

Mon, Jun 18, 2018 PG10

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.

Table with 13 columns: Contract Name, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM INDEX RECIPROCAL, % PT.CHGE.##, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Includes rows for 1-MTH EURODLR F (JUN18-MAR19) and a TOTAL row.

Table with 13 columns: Contract Name, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM INDEX RECIPROCAL, % PT.CHGE.##, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Includes rows for 30D FED FD FUT (JUN18-MAY21) and a TOTAL row.

Table with 13 columns: Contract Name, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM INDEX RECIPROCAL, % PT.CHGE.##, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Includes rows for SR1 FUT (JUN18-OCT18) and a TOTAL row.

Table with 13 columns: Contract Name, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM INDEX RECIPROCAL, % PT.CHGE.##, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Includes rows for SR3 FUT (JUN18-MAR20) and a TOTAL row.

Table with 13 columns: Contract Name, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM INDEX RECIPROCAL, % PT.CHGE.##, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Includes rows for N1U FUT (JUN18-SEP18), F1U FUT (JUN18-SEP18), and B1U FUT (JUN18).

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

Table with 14 columns: EXPIRATION, JUN18, JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, JAN19, FEB19, MAR19, APR19, MAY19, JUN19. Lists last trade dates for 3YR NOTE, EUROYEN, 30D FED FD, 5YR NOTE, 2YR NOTE, 10YR NOTE, and 30YR BOND.

Table with 14 columns: EXPIRATION, JUN18, JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, JAN19, FEB19, MAR19, APR19, MAY19, JUN19. Lists last trade dates for EURO DLR FUT, MINI ED FUT, and LIBOR.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.

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EX-PIT & OTHER BREAKDOWN

	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE		EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
10-YR NOTE FUTURES										
JUN18	---	---	165	9534	---	---	---	---	---	---
SEP18	---	---	19795	251026	---	8548	---	63459	---	11738
TOTALS:			19960	260560		8548		63459		11738
5-YR NOTE FUTURES										
JUN18	---	---	9631	34148	---	---	---	---	---	---
SEP18	---	---	300	119985	---	6696	3300	36241	---	7112
TOTALS:			9931	154133		6696	3300	36241		7112
30-YR BOND FUTURES										
JUN18	---	---	---	6638	---	---	---	---	---	---
SEP18	---	---	9041	41982	---	1105	---	3232	---	2012
TOTALS:			9041	48620		1105		3232		2012
ULTRA T-BOND FUTURES										
JUN18	745	8349	177	4069	---	---	---	---	---	---
SEP18	---	---	2593	144816	---	---	---	3186	---	18066
TOTALS:	745	8349	2770	148885				3186		18066
2-YR NOTE FUTURES										
JUN18	---	6298	---	749	---	---	---	---	---	---
SEP18	---	---	2582	61671	---	17414	---	---	---	3143
TOTALS:		6298	2582	62420		17414				3143
ULTRA 10-YEAR U S TREASURY NOTE FUT										
JUN18	---	62	74	2212	---	---	---	---	---	---
SEP18	---	---	1567	26543	---	---	2077	16205	---	753
TOTALS:		62	1641	28755			2077	16205		753
EURODOLLAR FUTURES										
JUN18	---	---	---	---	---	---	---	4608	---	54925
JUL18	---	---	---	---	---	---	---	2016	---	17725
AUG18	---	---	---	8000	---	---	---	1008	---	10194
SEP18	---	---	---	---	---	685	---	3500	---	23824
DEC18	---	---	---	---	---	---	4000	18108	---	70221
MAR19	---	---	---	---	---	---	---	3600	---	14441
JUN19	---	---	---	4320	---	---	---	2000	---	7094
SEP19	---	---	---	9900	---	---	---	35296	---	10040
DEC19	---	---	---	10000	---	---	4000	90130	---	17288
MAR20	---	---	---	11350	---	---	---	15000	---	25848
JUN20	---	---	---	---	---	---	---	21448	---	27543
SEP20	---	---	---	---	---	16400	5100	22400	---	13845
DEC20	---	---	---	---	---	---	250	27162	---	9191
MAR21	---	---	---	---	---	---	---	5500	---	10005
JUN21	---	---	---	---	---	---	---	---	---	11883
SEP21	---	---	---	---	---	---	---	---	---	2985
DEC21	---	---	---	---	---	---	---	20000	---	9011
MAR22	---	---	---	---	---	---	---	---	---	1172
JUN22	---	---	---	---	---	---	---	---	---	1888
SEP22	---	---	---	---	---	---	---	---	---	2747
DEC22	---	---	---	---	---	---	---	---	---	2
MAR23	---	---	---	---	---	---	---	---	---	807
JUN23	---	---	---	---	---	---	---	---	---	2297
SEP23	---	---	---	---	---	---	---	---	---	84
DEC23	---	---	---	---	---	---	---	---	---	154
MAR24	---	---	---	---	---	---	---	---	---	10
JUN24	---	---	---	---	---	---	---	---	---	117
TOTALS:				43570		17085	13350	271776		345341
5 YEAR USD INTEREST RATE SWAP										
SEP18	---	---	---	---	---	---	---	4399	---	---
TOTALS:								8798		0
FED FUND FUTURES										
JUN18	---	---	---	---	---	---	---	---	---	3259
JUL18	---	---	---	---	---	---	---	---	---	23404
AUG18	---	---	---	---	---	---	---	---	---	6090
SEP18	---	---	---	---	---	---	---	---	---	1050
OCT18	---	---	---	---	---	---	---	---	---	8221
NOV18	---	---	---	---	---	---	---	6200	---	5506

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DEC18	---	---	---	---	---	---	---	---	---	2080
JAN19	---	---	---	---	---	---	7200	34504	---	4927
FEB19	---	---	---	---	---	---	---	---	---	8292
MAR19	---	---	---	---	---	---	---	---	---	589
APR19	---	---	---	---	---	---	---	---	---	5284
MAY19	---	---	---	---	---	---	---	---	---	1993
JUN19	---	---	---	---	---	---	---	---	---	602
JUL19	---	---	---	---	---	---	---	---	---	2843
AUG19	---	---	---	---	---	---	---	---	---	510
SEP19	---	---	---	---	---	---	---	---	---	162
OCT19	---	---	---	---	---	---	---	1000	---	542
NOV19	---	---	---	---	---	---	---	1000	---	---
JAN20	---	---	---	---	---	---	---	---	---	1442
FEB20	---	---	---	---	---	---	---	---	---	2269
APR20	---	---	---	---	---	---	---	---	---	7
JAN21	---	---	---	---	---	---	---	---	---	2
TOTALS:							7200	42704		79324
10 YEAR USD INTEREST RATE SWAP										
SEP18	---	---	---	---	---	---	---	5438	---	11
TOTALS:								10876		11