

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

PG09 BULLETIN #139@

INTEREST RATE FUTURES

Fri, Jul 20, 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.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE, IMM INDEX DISCOUNT, % PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include EURO DLR FUT, SEP18, DEC18, MAR19, JUN19, SEP19, DEC19, MAR20, JUN20, SEP20, DEC20, MAR21, JUN21, SEP21, DEC21, MAR22, JUN22, SEP22, DEC22, MAR23, JUN23, SEP23, DEC23, MAR24, JUN24, SEP24, DEC24, MAR25, JUN25, SEP25, DEC25, MAR26, JUN26, SEP26, DEC26, MAR27, JUN27, SEP27, DEC27.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include 5-YR NOTE FUTURES, 10-YR NOTE FUTURES, 2-YR NOTE FUTURES, 30Y BOND FUT, ULTRA T-BND FUT, TN FUT.

PLEASE NOTE, DUE TO A REPORTING ERROR, YESTERDAYS OPEN INTEREST IN THE USZ7 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

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.
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