

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

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FINAL

PG09 BULLETIN #202@

INTEREST RATE FUTURES

Thu, Oct 18, 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.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
										HIGH	LOW	
EURO DLR FUT												
NOV18	97.4075	97.4075	*97.3550	97.3575	(	2.64) - 5.2	16000	144451	253922 -	20383	97.4950	97.3550
JAN19	97.2400	97.2400	*97.2000	97.2000	(	2.80) - 4.5	----	21048	49216 +	3366	97.3700B	97.2000
FEB19	97.1750	97.1750	*97.1350	97.1450	(	2.85) - 3.5	----	7447	8091 +	1215	97.2500B	97.1350
APR19	97.0300	97.0400B	*97.0300	97.0400	(	2.96) - 3.0	----	500	550 +	500	97.0900B	97.0300
TOTAL EURO DLR FUT							16000	173446	311779 -	15302		
DEC18	97.2850	97.2900	97.2350	97.2400	(	2.76) - 5.5	14882	1053295	1822691 +	76753	99.1050	93.9100A
MAR19	97.1000	97.1050	97.0650	97.0750	(	2.92) - 4.0	11569	503991	1313244 -	625	99.0650	93.9050A
JUN19	96.9350	96.9450	96.9050	96.9300	(	3.07) - 2.5	100	463364	1340984 -	19605	99.0200	93.8800A
SEP19	96.8300	96.8450	96.7950	96.8300	(	3.17) - 1.5	----	353183	1343987 +	11863	98.9750	93.8550A
DEC19	96.7400	96.7650	96.7100	96.7500	(	3.25) - 1.0	6888	510900	2008439 +	12794	98.9050	93.8000A
MAR20	96.7050	96.7450	96.6850	96.7250	(	3.27) - 0.5	8340	315523	971977 -	4794	98.8600	93.8400A
JUN20	96.6950	96.7400	96.6750	96.7250	(	3.27) + 0.5	5960	257134	915296 +	5021	98.8150	94.0900A
SEP20	96.6950	96.7450	96.6800	96.7300	(	3.27) + 1.0	7040	208038	923437 -	12567	98.7700	94.0450A
DEC20	96.6850	96.7400	96.6750	96.7250	(	3.27) + 1.0	54615	267015	1225040 -	8114	98.7150	93.9850A
MAR21	96.7100	96.7650	96.7000	96.7500	(	3.25) + 1.5	1600	132832	534511 +	2764	98.6700	94.2150A
JUN21	96.7250	96.7800	96.7150	96.7650	(	3.23) + 1.5	----	102857	420205 -	1072	98.6200	94.4650A
SEP21	96.7350	96.7900	96.7250	96.7750	(	3.22) + 1.5	----	94386	241637 +	6166	98.5750	94.8800A
DEC21	96.7350	96.7900	96.7200	96.7700	(	3.23) + 1.5	755	72512	347551 +	1070	98.5200B	94.8400A
MAR22	96.7400	96.7950	96.7350	96.7800	(	3.22) + 1.5	600	49885	154015 -	1224	98.4800B	94.8950A
JUN22	96.7400	96.8000	96.7350	96.7850	(	3.21) + 1.5	500	48264	113434 -	3770	98.4350	94.7950A
SEP22	96.7450	96.7950	96.7350	96.7800	(	3.22) + 1.5	800	44355	75423 +	2417	98.3950B	94.7750A
DEC22	96.7250	96.7800	96.7250	96.7650	(	3.23) + 1.0	----	36907	110251 +	789	98.3500B	94.7450A
MAR23	96.7250	96.7750	96.7200	96.7600	(	3.24) + 1.0	----	27792	66939 +	1532	98.3200B	94.7300A
JUN23	96.7100	96.7650	96.7100	96.7500	(	3.25) + 1.0	----	26255	50252 +	134	98.2850B	94.7550A
SEP23	96.7000	96.7500	96.6900	96.7350	(	3.26) + 1.0	----	32598	40279 +	525	98.2150	94.7600
DEC23	96.6800	96.7250	96.6750	96.7100	(	3.29) + 1.0	----	1644	12088 -	351	98.1600	94.7100
MAR24	96.6700	96.7050	96.6650	96.7000	(	3.30) + 1.0	----	448	8606 +	70	98.1600	95.4300
JUN24	96.6500	96.6850B	96.6400	96.6800	(	3.32) + 1.0	----	927	5408 +	567	98.1450	95.5400
SEP24	96.6250	96.6650	96.6100	96.6550	(	3.34) + 1.0	----	408	2987 +	317	98.1100	96.0800A
DEC24	96.6150	96.6350	96.6050A	96.6350	(	3.36) + 1.0	----	55	1844 +	35	98.1000	96.2550A
MAR25	----	----	96.6100A	96.6250	(	3.37) + 1.0	----	3	320 +	2	98.0850	96.2400
JUN25	96.5700	96.5750B	96.5700	96.6050	(	3.39) + 1.0	----	3	1055	UNCH	98.1100	96.2200A
SEP25	96.5400	96.5400	96.5400	96.5800	(	3.42) + 1.0	----	6	581 +	3	98.0900	96.5350
DEC25	----	----	----	96.5650	(	3.43) + 1.0	----	----	463	UNCH	98.0650	96.5600
MAR26	----	----	----	96.5600	(	3.44) + 1.0	----	4	367	UNCH	98.0100	96.5650
JUN26	----	----	----	96.5500	(	3.45) + 1.0	----	----	226	UNCH	97.9850B	96.7100
SEP26	----	----	----	96.5400	(	3.46) + 1.0	----	4	37	UNCH	97.9250B	96.5850
DEC26	----	----	----	96.5250	(	3.47) + 1.0	----	----	60	UNCH	97.9900B	96.6550
MAR27	96.5000	96.5000	*96.5000	96.5150	(	3.48) + 1.0	----	4	78 -	2	97.3800B	96.5000
JUN27	----	----	----	96.5050	(	3.49) + 1.0	----	----	11	UNCH	97.3700B	96.6850A
SEP27	----	----	----	96.5000	(	3.50) + 1.0	----	----	108	UNCH	97.2600B	96.6750A
DEC27	----	----	----	96.4950	(	3.50) + 1.0	----	----	21	UNCH	97.2100B	96.6450
							113649	4604592	14053852 +	70698		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	
									HIGH	LOW		
5-YR NOTE FUTURES												
DEC18	112'007	112'090	111'307	112'062	+	0'025	80494	1062508	4507196 +	3904	113'200	111'265
MAR19	111'272	112'042B	111'262A	112'020	+	0'025	13226	1433	34507 +	8517	112'130B	111'210A
TOTAL 5-YR NOTE FUTURES						93720	1063941	4541703 +	12421			
10-YR NOTE FUTURES												
DEC18	117'275	118'090	117'250	118'045	+	0'030	70985	2260357	4200888 +	50524	120'200	117'135
MAR19	117'175	117'310B	117'160A	117'275	+	0'030	662	4984	32092 +	2996	120'170	117'055A
TOTAL 10-YR NOTE FUTURES						71647	2265341	4232980 +	53520			
2-YR NOTE FUTURES												
DEC18	105'075	105'097	105'065	105'087	+	0'005	64527	360818	2229724 -	2360	105'290B	105'062
MAR19	105'052	105'060B	105'032A	105'055	+	0'007	----	1329	4062 +	1313	105'072B	105'032A
TOTAL 2-YR NOTE FUTURES						64527	362147	2233786 -	1047			
30Y BOND FUT												
DEC18	137'21	138'13	137'15	138'04	-	0'01	8832	450888	919913 -	4007	145'16	136'16
MAR19	137'02	137'25	136'29A	137'15	-	0'01	----	57	361 +	31	141'28	135'30A
TOTAL 30Y BOND FUT						8832	450945	920274 -	3976			
ULTRA T-BND FUT												
DEC18	149'31	150'22	149'21	150'12	-	0'09	5333	153615	1088812 -	1036	161'10B	147'31
MAR19	----	----	150'15A	151'03	-	0'09	----	----	44	UNCH	155'28B	148'27A
TOTAL ULTRA T-BND FUT						5333	153615	1088856 -	1036			
TN FUT												
DEC18	1241'65	1250'05	1241'30	1242'65	+	0'10	10626	189071	639858 +	5075	1281'60	1232'80
TOTAL TN FUT						10626	189071	639858 +	5075			

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