

2019 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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PRELIMINARY

PG09 BULLETIN # 34@

INTEREST RATE FUTURES

Wed, Feb 20, 2019 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												
FEB19	----	----	----	97.3564	(	2.64) UNCH	----	----	- 208812	97.3400	97.1300A	
APR19	97.3950	#97.4000	97.3850	97.4000	(	2.60) + 1.0	----	36491	132023 + 11688	97.4000	97.0300	
MAY19	97.4050	#97.4100	97.3900	97.4050	(	2.59) + 1.0	----	13774	57261 + 3915	97.4100	97.0900A	
JUL19	97.4050	#97.4100	97.4050	97.4000	(	2.60) + 1.5	----	3352	9615 + 921	97.4100	97.2600A	
TOTAL EURO DLR FUT							0	53617	198899 - 192288			
MAR19	97.3900	97.4000	97.3800	97.3975	(	2.60) + 1.0	4450	336676	1392240 + 10098	99.0650	93.9050A	
JUN19	97.3900	97.4050	97.3850	97.4000	(	2.60) + 1.5	6599	265046	1261870 + 12043	99.0200	93.8800A	
SEP19	97.3850	97.4050	97.3800	97.3950	(	2.60) + 1.5	23622	218410	1108677 - 11700	98.9750	93.8550A	
DEC19	97.3600	97.3750	97.3550	97.3600	(	2.64) + 1.0	3275	252613	1687617 + 2404	98.9050	93.8000A	
MAR20	97.4350	97.4550	97.4300	97.4350	(	2.56) + 1.0	6123	183347	1000664 + 33138	98.8600	93.8400A	
JUN20	97.4950	97.5150	97.4850	97.4900	(	2.51) + 1.0	1920	164047	934974 - 10082	98.8150	94.0900A	
SEP20	97.5400	97.5550	97.5300	97.5300	(	2.47) + 0.5	2685	114320	810965 - 6220	98.7700	94.0450A	
DEC20	97.5350	97.5500	97.5200	97.5250	(	2.47) + 0.5	1297	169006	927588 + 10794	98.7150	93.9850A	
MAR21	97.5650	97.5850	97.5550	97.5600	(	2.44) + 0.5	1425	91128	606813 + 5049	98.6700	94.2150A	
JUN21	97.5750	97.5850	97.5600	97.5650	(	2.43) + 0.5	1025	53413	402985 - 721	98.6200	94.4650A	
SEP21	97.5800	97.5900	97.5600	97.5650	(	2.43) UNCH	1150	49679	352025 - 1089	98.5750	94.8800A	
DEC21	97.5600	97.5700	97.5400	97.5450	(	2.45) UNCH	1000	56448	368050 - 2652	98.5200B	94.8400A	
MAR22	97.5500	97.5550	97.5250	97.5350	(	2.46) - 0.5	2720	35533	285506 + 15212	98.4800B	94.8950A	
JUN22	97.5300	97.5400	97.5100	97.5150	(	2.48) - 0.5	1276	23239	239877 - 163	98.4350	94.7950A	
SEP22	97.5050	97.5150	97.4850	97.4900	(	2.51) - 0.5	1000	21807	189673 + 1065	98.3950B	94.7750A	
DEC22	97.4750	97.4850	97.4550	97.4600	(	2.54) - 0.5	1720	16248	161524 - 152	98.3500B	94.7450A	
MAR23	97.4500	97.4550	97.4300	97.4350	(	2.56) - 0.5	----	15632	85042 - 946	98.3200B	94.7300A	
JUN23	97.4200	97.4250	97.4000	97.4050	(	2.59) - 0.5	----	18828	76937 - 725	98.2850B	94.7550A	
SEP23	97.3950	97.4000	97.3700	97.3800	(	2.62) - 0.5	----	12587	79839 - 704	98.2150	94.7600	
DEC23	97.3550	97.3650	97.3350	97.3400	(	2.66) - 0.5	----	11807	34236 - 224	98.1600	94.7100	
MAR24	97.3200	97.3350	97.3100	97.3150	(	2.68) - 0.5	----	367	7842 + 145	98.1600	95.4300	
JUN24	97.3000	97.3000	97.2800	97.2850	(	2.71) - 0.5	----	268	6488 + 1	98.1450	95.5400	
SEP24	97.2750	97.2750	97.2500	97.2600	(	2.74) - 0.5	----	370	3946 + 215	98.1100	96.0800A	
DEC24	97.2350	97.2350	97.2150	97.2250	(	2.77) UNCH	----	82	2913 + 16	98.1000	96.2550A	
MAR25	----	----	----	97.2000	(	2.80) - 0.5	----	4	571 - 1	98.0850	96.2400	
JUN25	----	----	----	97.1700	(	2.83) - 0.5	----	1	1112 UNCH	98.1100	96.2200A	
SEP25	----	----	----	97.1450	(	2.85) - 0.5	----	----	442 UNCH	98.0900	96.4900	
DEC25	----	----	----	97.1200	(	2.88) - 0.5	----	----	522 UNCH	98.0650	96.5600	
MAR26	----	----	----	97.1100	(	2.89) - 0.5	----	----	384 UNCH	98.0100	96.5650	
JUN26	----	----	----	97.0950	(	2.90) - 0.5	----	----	262 UNCH	97.9850B	96.7100	
SEP26	----	----	----	97.0750	(	2.92) - 0.5	----	----	41 UNCH	97.9250B	96.5850	
DEC26	----	----	----	97.0550	(	2.94) - 0.5	----	----	125 UNCH	97.3900B	96.6550	
MAR27	----	----	----	97.0450	(	2.95) - 0.5	----	----	78 UNCH	97.3800B	96.5000	
JUN27	----	----	----	97.0350	(	2.96) - 0.5	----	----	13 UNCH	97.3700B	96.6850A	
SEP27	----	----	----	97.0300	(	2.97) - 0.5	----	----	108 UNCH	97.2600B	96.6100	
DEC27	----	----	----	96.9850	(	3.01) - 0.5	----	----	31 UNCH	97.2100B	96.6450	
DEC28	----	----	----	96.9450	(	3.05) - 0.5	----	----	1 UNCH	96.8650	96.7300	
							61287	2110906	12031981 + 54801			

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH	---LOW
5-YR NOTE FUTURES											
MAR19	114'227	114'237	114'197	114'202	- 0'010	51609	927888	3949147 - 182971	115'122	111'210A	
JUN19	114'265	114'280	114'242	114'247	- 0'005	32819	335241	635815 + 196603	115'147B	114'022A	
TOTAL 5-YR NOTE FUTURES						84428	1263129	4584962 + 13632			
10-YR NOTE FUTURES											
MAR19	122'095	122'120	122'045	122'050	- 0'020	85934	1332550	3763372 - 207376	123'080	117'055A	
JUN19	122'190	122'215	122'145	122'150	- 0'015	19780	417014	505789 + 225303	123'175	120'020A	
TOTAL 10-YR NOTE FUTURES						105714	1749564	4269161 + 17927			
2-YR NOTE FUTURES											
MAR19	106'020	106'025	106'010	106'012	- 0'003	34276	878662	2519527 - 248391	106'130	105'015	
JUN19	106'056	106'066	106'048	106'050	- 0'002	41024	531214	734419 + 248175	106'165B	105'037A	
TOTAL 2-YR NOTE FUTURES						75300	1409876	3253946 - 216			
30Y BOND FUT											
MAR19	147'00	147'05	146'11	146'19	- 0'08	3173	281698	950092 - 33024	148'27	135'30A	
JUN19	146'11	146'17	145'24	145'31	- 0'08	422	48793	56867 + 29108	148'03B	141'17	
TOTAL 30Y BOND FUT						3595	330491	1006959 - 3916			
ULTRA T-BND FUT											
MAR19	161'29	162'05	160'28	161'09	- 0'10	28594	201785	1066259 - 71589	164'14	148'11A	
JUN19	163'04	163'12	162'04	162'16	- 0'10	3979	103605	161910 + 75109	164'19B	149'15A	
TOTAL ULTRA T-BND FUT						32573	305390	1228169 + 3520			
TN FUT											
MAR19	1302'00	1302'25	1301'10	1301'35	- 0'25	9326	153600	673832 - 11822	1312'25	1240'05A	
JUN19	1301'10	1301'45	1300'35	1300'60	- 0'20	2639	40002	36125 + 31440	1303'15B	1282'50A	
TOTAL TN FUT						11965	193602	709957 + 19618			

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