

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

PG09 BULLETIN #198@

INTEREST RATE FUTURES

Fri, Oct 12, 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												
OCT18	97.5525	97.5625	97.5475	97.5575	(2.44)	+ 0.2	----	43561	212411 +	3059	97.5875	97.4600
NOV18	97.4300	97.4400	97.4200	97.4350	(2.56)	UNCH	----	44323	260116 -	756	97.4950	97.3850A
JAN19	97.2700	97.2800	97.2650	97.2750	(2.72)	UNCH	----	1324	39084 -	67	97.3700B	97.2600
FEB19	97.1950	97.1950	*97.1950	97.2100	(2.79)	- 0.5	----	250	6482 -	150	97.2500B	97.1950
TOTAL EURO DLR FUT							0	89458	518093 +	2086		
DEC18	97.3200	97.3350	97.3100	97.3250	(2.67)	UNCH	7138	265796	1797637 +	66304	99.1050	93.9100A
MAR19	97.1350	97.1550	97.1250	97.1450	(2.85)	UNCH	200	193342	1336160 -	957	99.0650	93.9050A
JUN19	96.9800	97.0000	96.9600	96.9900	(3.01)	UNCH	----	239513	1408608 +	9675	99.0200	93.8800A
SEP19	96.8750	96.9000	96.8500	96.8900	(3.11)	+ 0.5	2550	179514	1347902 +	11406	98.9750	93.8550A
DEC19	96.8000	96.8250	96.7650	96.8100	(3.19)	+ 0.5	6025	299880	1984657 -	21273	98.9050	93.8000A
MAR20	96.7650	96.7900	96.7350	96.7850	(3.21)	+ 0.5	8735	173050	961706 -	6277	98.8600	93.8400A
JUN20	96.7600	96.7900	96.7300	96.7800	(3.22)	+ 0.5	2450	155550	883948 +	3781	98.8150	94.0900A
SEP20	96.7650	96.7900	96.7300	96.7850	(3.21)	+ 0.5	2000	120116	938818 +	2203	98.7700	94.0450A
DEC20	96.7600	96.7900	96.7250	96.7800	(3.22)	+ 0.5	26986	171198	1201347 -	8616	98.7150	93.9850A
MAR21	96.7750	96.8100	96.7500	96.8050	(3.19)	+ 0.5	50	69237	512016 -	3536	98.6700	94.2150A
JUN21	96.7950	96.8250	96.7650	96.8200	(3.18)	+ 0.5	----	67492	409057 +	4935	98.6200	94.4650A
SEP21	96.8050	96.8350	96.7700	96.8250	(3.17)	UNCH	----	73953	221196 -	724	98.5750	94.8800A
DEC21	96.8000	96.8300	96.7650	96.8200	(3.18)	UNCH	703	70671	355543 +	20658	98.5200B	94.8400A
MAR22	96.8100	96.8350	96.7750	96.8300	(3.17)	UNCH	----	36099	147151 -	2736	98.4800B	94.8950A
JUN22	96.8100	96.8400	96.7750	96.8300	(3.17)	UNCH	----	32337	117426 +	1473	98.4350	94.7950A
SEP22	96.8050	96.8350	96.7750	96.8250	(3.17)	UNCH	----	32309	72947 +	1732	98.3950B	94.7750A
DEC22	96.7900	96.8200	96.7600	96.8150	(3.18)	UNCH	----	32938	104805 -	3051	98.3500B	94.7450A
MAR23	96.7850	96.8150	96.7550	96.8100	(3.19)	UNCH	----	19757	67601 +	760	98.3200B	94.7300A
JUN23	96.7700	96.8050	96.7450	96.8000	(3.20)	UNCH	----	17932	48437 -	747	98.2850B	94.7550A
SEP23	96.7550	96.7850	96.7250	96.7800	(3.22)	UNCH	----	20749	35478 -	2167	98.2150	94.7600
DEC23	96.7100	96.7500	96.7050	96.7550	(3.24)	UNCH	----	525	12645 -	134	98.1600	94.7100
MAR24	96.7000	96.7400B	96.6950	96.7450	(3.25)	UNCH	----	350	8534 -	12	98.1600	95.4300
JUN24	96.6800	96.7150	96.6750	96.7250	(3.27)	UNCH	----	396	5154 -	331	98.1450	95.5400
SEP24	96.6650	96.6900	96.6650	96.7000	(3.30)	UNCH	----	405	2784 -	207	98.1100	96.0800A
DEC24	96.6600	96.6600	96.6400A	96.6800	(3.32)	UNCH	----	53	1855 -	9	98.1000	96.2550A
MAR25	96.6500	96.6500	96.6500	96.6700	(3.33)	UNCH	----	61	316 +	20	98.0850	96.2400
JUN25	96.6350	96.6350	96.6350	96.6500	(3.35)	UNCH	----	75	1054 +	21	98.1100	96.2200A
SEP25	96.6050	96.6050	96.6050	96.6250	(3.37)	UNCH	----	68	575 +	33	98.0900	96.5350
DEC25	----	----	----	96.6100	(3.39)	UNCH	----	----	462	UNCH	98.0650	96.5600
MAR26	----	----	----	96.6050	(3.39)	UNCH	----	----	367	UNCH	98.0100	96.5650
JUN26	----	----	----	96.5950	(3.40)	UNCH	----	----	226	UNCH	97.9850B	96.7100
SEP26	----	----	----	96.5850	(3.41)	UNCH	----	----	37	UNCH	97.9250B	96.5850
DEC26	----	----	----	96.5700	(3.43)	UNCH	----	----	60	UNCH	97.3900B	96.6550
MAR27	----	----	----	96.5600	(3.44)	UNCH	----	----	80	UNCH	97.3800B	96.5800
JUN27	----	----	----	96.5500	(3.45)	UNCH	----	----	11	UNCH	97.3700B	96.6850A
SEP27	----	----	----	96.5450	(3.45)	UNCH	----	----	108	UNCH	97.2600B	96.6750A
DEC27	----	----	----	96.5400	(3.46)	UNCH	----	----	21	UNCH	97.2100B	96.6450
							56837	2273366	13986729 +	72224		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH	---LOW
5-YR NOTE FUTURES											
DEC18	112'077	112'120	112'037	112'102	- 0'005	23636	1029667	4479603 -	8781	113'200	111'265
MAR19	----	112'067B	111'310A	112'057	UNCH	----	455	10933 +	207	112'130B	111'210A
TOTAL 5-YR NOTE FUTURES						23636	1030122	4490536 -	8574		
10-YR NOTE FUTURES											
DEC18	118'075	118'140	118'000	118'110	- 0'015	28976	1950978	4090571 -	15696	120'200	117'135
MAR19	117'270	118'050	117'245A	118'025	- 0'015	2702	803	23368 +	917	120'170	117'055A
TOTAL 10-YR NOTE FUTURES						31678	1951781	4113939 -	14779		
2-YR NOTE FUTURES											
DEC18	105'097	105'115	105'085	105'107	UNCH	22276	342055	2231715 -	5451	105'290B	105'062
MAR19	----	#105'072B	105'060A	105'072	+ 0'002	----	72	80 +	70	105'072B	105'032A
TOTAL 2-YR NOTE FUTURES						22276	342127	2231795 -	5381		
30Y BOND FUT											
DEC18	138'15	138'28	137'30	138'23	- 0'04	1560	468094	934511 -	1847	145'16	136'16
MAR19	137'26	138'06	137'11	138'02	- 0'05	----	26	72 +	7	141'28	135'30A
TOTAL 30Y BOND FUT						1560	468120	934583 -	1840		
ULTRA T-BND FUT											
DEC18	151'01	151'18	150'12	151'12	- 0'07	7080	159465	1081630 +	6765	161'10B	147'31
MAR19	151'15	152'11	151'08A	152'02	- 0'07	----	5	16 +	5	155'28B	148'27A
TOTAL ULTRA T-BND FUT						7080	159470	1081646 +	6770		
TN FUT											
DEC18	1250'10	1250'85	1242'30	1250'55	- 0'25	1376	173280	624241 +	1723	1281'60	1232'80
TOTAL TN FUT						1376	173280	624241 +	1723		

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