

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



PRELIMINARY

PG10 BULLETIN #159@

INTEREST RATE FUTURES CONTINUED

Fri, Aug 17, 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=ASK, 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 DISCOUNT, IMM INDEX % PT. CHGE, INDEX RECIPROCAL, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include 1-MTH EURODLR F and 30D FED FD FUT.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM INDEX % PT. CHGE, INDEX RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include SR1 FUT and SR3 FUT.

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 N1U FUT and F1U FUT.

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, AUG18, SEP18, OCT18, NOV18, DEC18, JAN19, FEB19, MAR19, APR19, MAY19, JUN19, JUL19, AUG19. Rows include 3YR NOTE, EUROYEN, 30D FED FD, 5YR NOTE, 2YR NOTE, 10YR NOTE, 30YR BOND, EURO DLR FUT, MINI ED FUT, 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
5-YR NOTE FUTURES									
SEP18	---	10778	234040	---	11779	---	55245	---	15031
DEC18	---	4166	79236	---	5240	---	---	---	260
TOTALS:		14944	313276		17019		55245		15291
10-YR NOTE FUTURES									
SEP18	---	10091	178497	---	19532	---	77445	---	23771
DEC18	---	---	---	---	2860	---	---	---	1006
TOTALS:		10091	178497		22392		77445		24777
2-YR NOTE FUTURES									
SEP18	---	8955	58711	---	40003	---	87964	---	25726
DEC18	---	---	---	---	3481	---	---	---	451
TOTALS:		8955	58711		43484		87964		26177
ULTRA T-BOND FUTURES									
SEP18	---	3721	71223	---	305	---	13898	---	2198
DEC18	---	2257	6157	---	695	---	---	---	8
TOTALS:		5978	77380		1000		13898		2206
ULTRA 10-YEAR U S TREASURY NOTE FUT									
SEP18	---	2698	34628	---	1380	---	25883	---	1682
DEC18	---	---	3263	---	---	---	---	---	136
TOTALS:		2698	37891		1380		25883		1818
30-YR BOND FUTURES									
SEP18	---	556	22534	---	1375	---	3000	---	2269
TOTALS:		556	22534		1375		3000		2269
EURODOLLAR FUTURES									
SEP18	---	---	---	---	---	---	28200	---	48020
OCT18	---	---	---	---	---	---	---	---	22446
NOV18	---	---	---	---	4000	---	---	---	20411
DEC18	---	---	15235	---	---	3000	26612	---	135215
MAR19	---	---	---	---	---	---	14000	---	107020
JUN19	---	---	---	---	---	---	13900	---	82318
SEP19	---	---	---	---	---	---	27054	---	56898
DEC19	---	---	---	---	---	7400	24600	---	19407
MAR20	---	---	---	---	---	---	9500	---	7116
JUN20	---	---	---	---	---	---	11717	---	3369
SEP20	---	---	---	---	2000	---	22350	---	6797
DEC20	---	---	---	---	1000	3088	44788	---	4706
MAR21	---	---	---	---	1000	---	6800	---	12065
JUN21	---	---	---	---	1000	---	---	---	10076
SEP21	---	---	---	---	1000	---	---	---	2630
DEC21	---	---	---	---	---	---	3000	---	2736
MAR22	---	---	---	---	---	---	---	---	1360
JUN22	---	---	---	---	---	---	---	---	3168
SEP22	---	---	---	---	---	---	---	---	1438
DEC22	---	---	---	---	---	---	---	---	86
MAR23	---	---	---	---	---	---	---	---	735
JUN23	---	---	---	---	---	---	---	---	658
SEP23	---	---	---	---	---	---	---	---	2
DEC23	---	---	---	---	---	---	---	---	102
MAR24	---	---	---	---	---	---	---	---	20
TOTALS:			15235		10000	13488	232521		548799
5 YEAR USD INTEREST RATE SWAP									
SEP18	---	---	---	---	---	---	---	---	1674
TOTALS:									1674
FED FUND FUTURES									
AUG18	---	---	---	---	---	---	---	---	580
SEP18	---	---	---	---	---	---	---	---	1626
OCT18	---	---	---	---	---	---	---	---	33672
NOV18	---	---	---	---	---	---	---	---	5272
DEC18	---	---	---	---	---	---	---	---	1859
JAN19	---	---	---	---	---	---	---	---	392
FEB19	---	---	---	---	---	1800	1800	---	7359
MAR19	---	---	---	---	---	---	---	---	832
APR19	---	---	---	---	---	---	---	---	7838

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MAY19	---	---	---	---	---	---	---	---	---	6051
JUN19	---	---	---	---	---	---	---	---	---	54
JUL19	---	---	---	---	---	---	---	---	---	2807
AUG19	---	---	---	---	---	---	---	---	---	317
SEP19	---	---	---	---	---	---	---	---	---	191
OCT19	---	---	---	---	---	---	---	---	---	5165
NOV19	---	---	---	---	---	---	---	---	---	1082
DEC19	---	---	---	---	---	---	---	---	---	315
JAN20	---	---	---	---	---	---	---	---	---	25
FEB20	---	---	---	---	---	---	---	---	---	364
TOTALS:							1800	1800		75921