

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



FINAL

PG10 BULLETIN #138@

INTEREST RATE FUTURES CONTINUED

Thu, Jul 19, 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=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.##	RECIPROCAL	VOLUME TRADES CLEARED	OPEN INTEREST	----	CONTRACT	----	LOW
									HIGH		HIGH	
1-MTH EURODLR F												
AUG18	----	----	----	97.9050	(2.09)	+ 0.5	----	3135	UNCH	98.6200B	97.8550A	
SEP18	----	----	----	97.7775	(2.22)	+ 0.5	----	146	UNCH	98.4200B	97.7500A	
OCT18	----	----	----	97.7025	(2.29)	+ 1.0	----	60	UNCH	98.2575B	97.6875A	
JAN19	----	----	----	97.5175	(2.48)	+ 1.5	----	20	UNCH	97.8025B	97.5250A	
FEB19	----	----	----	97.5025	(2.49)	+ 1.5	----	80	UNCH	97.6775B	97.5150A	
MAR19	----	----	----	97.3925	(2.60)	+ 1.5	----	41	UNCH	97.5800B	97.4100A	
TOTAL 1-MTH EURODLR F							0	0	3482			
30D FED FD FUT												
JUL18	98.0875	98.0900	98.0850	98.0850	(1.91)	UNCH	----	3691	230889 -	110	99.5350B	98.0250A
AUG18	98.0750	98.0800	98.0750	98.0750	(1.92)	UNCH	2000	6352	259375 +	1213	99.5150B	98.0300
SEP18	98.0450	98.0450	98.0400	98.0400	(1.96)	UNCH	----	9040	110411 -	73	99.5050B	98.0050
OCT18	97.8550	97.8650	97.8550	97.8550	(2.14)	UNCH	----	27018	285771 +	2161	99.4850B	97.8400
NOV18	97.8450	97.8550	97.8400	97.8450	(2.15)	UNCH	----	18049	219674 -	4221	99.4800B	97.8200
DEC18	97.7800	97.7950	97.7750	97.7850	(2.21)	+ 0.0050	----	8757	72215 +	1650	99.4650B	97.7700
JAN19	97.6850	97.7050	97.6800	97.6950	(2.30)	+ 0.0100	----	42637	218979 +	10519	99.4450B	97.6800
FEB19	97.6650	97.6850	97.6600	97.6750	(2.32)	+ 0.0100	----	14896	135113 +	590	99.4350B	97.6600
MAR19	97.6200	97.6450	*97.6100	97.6300	(2.37)	+ 0.0100	----	4295	37009 +	608	99.4200B	97.6100
APR19	97.5350	97.5600	*97.5250	97.5450	(2.45)	+ 0.0100	----	9426	80134 +	47	99.4100B	97.5250
MAY19	97.5000	97.5300	*97.4900	97.5200	(2.48)	+ 0.0150	----	5019	46990 -	600	99.4000B	97.4900
JUN19	97.4650	97.5000	97.4600	97.4900	(2.51)	+ 0.0150	----	1884	14420 +	259	99.3600B	97.4600
JUL19	97.4250	97.4500	97.4050	97.4400	(2.56)	+ 0.0150	----	6903	57588 +	627	99.1900B	97.4000
AUG19	97.4000	97.4350	97.3850	97.4200	(2.58)	+ 0.0150	----	2286	19671 -	733	99.1900B	97.3800
SEP19	97.3800	97.4200B	97.3700A	97.4050	(2.59)	+ 0.0150	----	858	9815 +	112	99.0500B	97.3600
OCT19	97.3500	97.3950	97.3400A	97.3800	(2.62)	+ 0.0200	----	906	30439 -	160	99.0100B	97.3100
NOV19	97.3350	97.3850	97.3350	97.3700	(2.63)	+ 0.0200	----	548	10963 +	366	98.5800B	97.3000
DEC19	97.3200	97.3700	97.3150	97.3500	(2.65)	+ 0.0150	----	229	7396 +	27	98.5600B	97.2650A
JAN20	97.3100	97.3550	97.2950	97.3400	(2.66)	+ 0.0150	----	831	43590 +	238	98.5450B	97.2150A
FEB20	97.3050	97.3550	97.3000A	97.3350	(2.66)	+ 0.0150	----	114	5225 -	17	98.5300B	97.2300A
MAR20	97.3350	97.3500	97.3350	97.3350	(2.66)	+ 0.0150	----	4	332 +	2	98.5250B	97.2300A
APR20	----	97.3200B	97.2900A	97.3350	(2.66)	+ 0.0200	----	----	1247	UNCH	98.5150B	97.1900A
MAY20	----	97.3300B	97.2950A	97.3350	(2.66)	+ 0.0200	----	----	369	UNCH	98.5150B	97.2100A
JUN20	----	----	----	97.3350	(2.66)	+ 0.0200	----	----	40	UNCH	98.5050B	97.2050A
JUL20	----	----	----	97.3350	(2.66)	+ 0.0200	----	----	174	UNCH	98.4900B	97.1850A
AUG20	----	----	----	97.3400	(2.66)	+ 0.0200	----	----	245	UNCH	98.4900B	97.2000A
SEP20	----	----	----	97.3350	(2.66)	+ 0.0200	----	----	25	UNCH	98.1800B	97.1900A
OCT20	----	----	----	97.3350	(2.66)	+ 0.0200	----	----	69	UNCH	98.0700B	97.1800A
NOV20	----	----	----	97.3350	(2.66)	+ 0.0200	----	----	129	UNCH	97.9900	97.1800A
DEC20	----	----	----	97.3350	(2.66)	+ 0.0200	----	----	413	UNCH	97.8750B	97.1650A
JAN21	----	----	----	97.3300	(2.67)	+ 0.0200	----	----	51	UNCH	97.6500B	97.1250
FEB21	----	----	----	97.3350	(2.66)	+ 0.0200	----	----	21	UNCH	97.5900B	97.1600A
MAR21	----	----	----	97.3250	(2.67)	+ 0.0200	----	----	27	UNCH	97.5750B	97.1450A
APR21	----	----	----	97.3300	(2.67)	+ 0.0250	----	----	49	UNCH	97.5650B	97.1350A
MAY21	----	----	----	97.3300	(2.67)	+ 0.0250	----	----	1	UNCH	97.2500	97.2500
TOTAL 30D FED FD FUT							2000	163743	1898859 +	12505		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM INDEX % PT.CHGE.##	RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	LOW
										HIGH		HIGH	
SR1 FUT													
JUL18	98.065	98.065	98.0625	98.065	(1.93)	UNCH	----	180	2071 -	108	98.085	98.005	
AUG18	98.065	98.065	98.065	98.065	(1.93)	- 0.0050	2000	1223	6429 +	1842	98.080	97.995A	
SEP18	98.030	98.030	98.025A	98.025	(1.97)	- 0.0050	----	40	1978 +	11	98.055	97.970A	
OCT18	97.850	97.855	97.850	97.850	(2.15)	UNCH	----	148	563 +	23	97.930	97.815	
NOV18	97.845	97.850	97.840	97.845	(2.15)	UNCH	----	186	710 +	82	97.945	97.800A	
TOTAL SR1 FUT							2000	1777	11751 +	1850			
SR3 FUT													
JUN18	98.0675	98.0675	98.0675	98.0675	(1.93)	UNCH	----	1	1909	UNCH	98.075	97.9925A	
SEP18	97.855	97.870	97.855	97.860	(2.14)	+ 0.0100	----	961	813 -	662	97.970B	97.805	
DEC18	97.655	97.665	97.655	97.665	(2.33)	+ 0.0050	----	195	2320 -	36	97.870	97.625	
MAR19	97.505	97.520	97.505	97.515	(2.48)	UNCH	----	204	1539 +	38	97.790B	97.255A	
JUN19	97.415	97.430	97.415	97.425	(2.57)	UNCH	----	893	2150 -	301	97.705	97.355	
SEP19	----	----	----	97.375	(2.62)	+ 0.0050	----	7	216 -	7	97.465	97.360	
DEC19	----	----	----	97.340	(2.66)	+ 0.0100	----	7	289 +	7	97.405	97.320A	
MAR20	----	----	----	97.335	(2.66)	+ 0.0150	----	----	152	UNCH	97.375	97.375	
TOTAL SR3 FUT							0	2268	9388 -	961			

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	LOW
									HIGH		HIGH	
N1U FUT												
SEP18	95'235	96'030B	95'195A	95'3150	0'080	----	704	31359 +	51	96'045	94'160A	
TOTAL N1U FUT						0	704	31359 +	51			
F1U FUT												
SEP18	96'222	96'302B	96'210A	96'2850	0'032	----	126	14451 +	71	97'007	96'070A	
TOTAL F1U FUT						0	126	14451 +	71			

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19
EXPIRATION:													
3YR NOTE			09/28			12/31			03/29				
EUROYEN			07/22			07/22			07/22				
30D FED FD	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31
5YR NOTE			09/28			12/31			03/29				
2YR NOTE			09/28			12/31			03/29				
10YR NOTE			09/19			12/19			03/20				
30YR BOND			09/19			12/19			03/20				
EXPIRATION:													
EURO DLR FUT	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/18	03/18	APR19	MAY19	JUN19	JUL19
MINI ED FUT			12/08			12/08			12/08			12/08	
LIBOR	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/18	03/18	04/15	05/13	06/17	07/15

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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
10-YR NOTE FUTURES									
SEP18	---	19833	154278	---	43612	---	48515	---	33660
TOTALS:		19833	154278		43612		48515		33660
ULTRA T-BOND FUTURES									
SEP18	---	11170	72229	---	3227	---	12995	---	3463
DEC18	---	---	540	---	---	---	---	---	---
TOTALS:		11170	72769		3227		12995		3463
2-YR NOTE FUTURES									
SEP18	---	6967	63333	---	5568	10504	10504	---	15040
TOTALS:		6967	63333		5568	10504	10504		15040
5-YR NOTE FUTURES									
SEP18	---	6634	108939	---	45455	20623	53951	---	95074
TOTALS:		6634	108939		45455	20623	53951		95074
ULTRA 10-YEAR U S TREASURY NOTE FUT									
SEP18	---	4371	31928	---	510	---	---	---	1292
TOTALS:		4371	31928		510				1292
30-YR BOND FUTURES									
SEP18	---	2751	25795	---	540	---	---	---	20140
TOTALS:		2751	25795		540				20140
EURODOLLAR FUTURES									
AUG18	---	---	---	---	---	---	---	---	12699
SEP18	---	---	11358	---	4000	6000	11500	---	22734
OCT18	---	---	---	---	---	---	---	---	3352
NOV18	---	---	---	---	---	---	---	---	1164
DEC18	---	---	---	---	4000	6000	9500	---	10017
MAR19	---	---	---	---	4000	6000	9850	---	13968
JUN19	---	---	1000	---	4000	6000	9500	---	51529
SEP19	---	---	---	---	---	---	48500	---	12867
DEC19	---	---	2500	---	---	---	21684	---	38497
MAR20	---	---	---	---	---	---	26100	---	8728
JUN20	---	---	---	---	---	---	6500	---	27420
SEP20	---	---	---	---	---	---	46000	---	22055
DEC20	---	---	---	---	---	---	9800	---	8251
MAR21	---	---	---	---	---	---	---	---	11870
JUN21	---	---	---	---	---	---	---	---	6415
SEP21	---	---	---	---	---	---	---	---	7670
DEC21	---	---	---	---	---	---	7325	---	5230
MAR22	---	---	---	---	---	---	8250	---	2521
JUN22	---	---	---	---	---	---	4125	---	6389
SEP22	---	---	---	---	---	---	---	---	417
DEC22	---	---	---	---	---	---	---	---	2590
MAR23	---	---	---	---	---	---	---	---	853
JUN23	---	---	---	---	---	---	---	---	2599
SEP23	---	---	---	---	---	---	---	---	39
MAR24	---	---	---	---	---	---	---	---	330
JUN24	---	---	---	---	---	---	---	---	125
TOTALS:			14858		16000	24000	218634		280329
FED FUND FUTURES									
JUL18	---	---	---	---	---	---	---	---	1995
AUG18	---	---	---	---	---	2000	6800	---	2924
SEP18	---	---	2400	---	---	---	---	---	227
OCT18	---	---	---	---	---	---	---	---	3566
NOV18	---	---	---	---	---	---	---	---	236
DEC18	---	---	---	---	---	---	---	---	2402
JAN19	---	---	---	---	---	---	6608	---	4271
FEB19	---	---	---	---	---	---	2400	---	3583
MAR19	---	---	---	---	---	---	---	---	243
APR19	---	---	---	---	---	---	2400	---	3743
MAY19	---	---	---	---	---	---	---	---	829
JUN19	---	---	---	---	---	---	---	---	3380
JUL19	---	---	---	---	---	---	---	---	3556
AUG19	---	---	---	---	---	---	---	---	298
SEP19	---	---	1200	---	---	---	---	---	3

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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FEB20	---	---	---	---	---	---	---	---	---	1246
TOTALS:				3600			2000	18208		32749
ONE-MONTH SOFR FUTURES										
AUG18	---	---	---	---	---	---	2000	2000	---	---
TOTALS:							2000	2000		0
THREE-MONTH SOFR FUTURES										
SEP18	---	---	---	---	---	---	---	1000	---	---
DEC18	---	---	---	---	---	---	---	2000	---	---
MAR19	---	---	---	---	---	---	---	1000	---	---
JUN19	---	---	---	---	---	---	---	1000	---	---
TOTALS:								5000		0