



FINAL

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=BIID, 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 for contract month (30D FED FD FUT), price, volume, and interest. Includes sub-totals for BSB FUT, ESR FUT, and SR1 FUT.

Main table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE, IMM INDEX, DISCOUNT % PT.CHGE.##, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Includes sub-totals for BSB FUT, ESR FUT, and SR1 FUT.

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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PG10 BULLETIN #138@

INTEREST RATE FUTURES CONTINUED

Thu, Jul 18, 2024 PG10

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SR3 FUT															
DEC31	----	----	----	96.050	(3.95)	- 0.0550	----	----	12	UNCH	95.915	95.620			
MAR32	----	----	----	96.040	(3.96)	- 0.0550	----	----	16	UNCH	96.270B	95.605			
JUN32	----	----	----	96.040	(3.96)	- 0.0550	----	----	10	UNCH	96.255B	95.595			
SEP32	----	----	----	96.035	(3.96)	- 0.0550	----	----	5	UNCH	96.255B	95.480A			
DEC32	----	----	----	95.990	(4.01)	- 0.0550	----	----	3	UNCH	95.950	95.745A			
MAR33	----	----	----	96.015	(3.98)	- 0.0550	----	----	6	UNCH	96.255B	95.760A			
TOTAL SR3 FUT									67320	2361697	9864068	- 2962			
TIE FUT															
JUL24	----	----	----	88.950	(11.05)	- UNCH	----	----	95	UNCH	89.400B	88.960A			
AUG24	----	----	89.090A	89.120	(10.88)	- 0.0350	----	----	30	UNCH	89.550B	89.070			
SEP24	89.180	89.180	89.145A	89.140	(10.86)	- 0.0950	----	10	25	- 10	89.600B	89.110			
OCT24	----	----	----	89.245	(10.75)	- 0.0350	----	----	22	UNCH	89.285	89.230			
TOTAL TIE FUT									0	10	172	- 10			

1-YEAR ERIS SOFR SWAP FUTURES	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	CONTRACT LOW
SEP23	----	----	----	99.5412	(.45)	-0.0001	----	----	1212	UNCH	100.1875B	99.5475A	
DEC23	----	----	----	99.3895	(.61)	-0.0026	----	----	460	UNCH	99.9625B	99.3750A	
MAR24	----	----	----	99.0965	(.90)	-0.0064	----	----	250	UNCH	99.9550B	99.2125A	
JUN24	----	----	----	99.5962	(.40)	-0.0124	----	----	1760	UNCH	99.9375B	99.3200A	
SEP24	----	----	99.4550A	99.4675	(.53)	-0.0200	----	----	1391	UNCH	99.5275B	99.0075A	
TOTAL 1-YEAR ERIS SOFR SWAP FUTU							0	0	5073				

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	JUL24	AUG24	SEP24	OCT24	NOV24	DEC24	JAN25	FEB25	MAR25	APR25	MAY25	JUN25	JUL25
3YR NOTE			09/30	10/31	11/29	12/31	01/31	02/28	03/31	04/30	05/30	06/30	07/31
30D FED FD	07/31	08/30	09/30	10/31	11/29	12/31	01/31	02/28	03/31	04/30	05/30	06/30	07/31
5YR NOTE			09/30			12/31			03/31				
2YR NOTE			09/30			12/31			03/31				
10YR NOTE			09/19			12/19			03/20				
30YR BOND			09/19			12/19			03/20				
EXPIRATION:	SEP24	DEC24	MAR25	JUN25									
EURO DLR FUT	04/14	04/14	04/14	04/14									
MINI ED FUT	09/16	12/16	03/17	06/16									



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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
2-YR NOTE FUTURES									
SEP24	---	22848	148142	---	42863	---	127915	---	110899
TOTALS:		22848	148142		42863		127915		110913
10-YR NOTE FUTURES									
SEP24	---	19498	309329	---	31768	---	54640	---	169228
DEC24	---	---	---	---	---	---	---	---	1225
TOTALS:		19498	309329		31768		54640		170453
30-YR BOND FUTURES									
SEP24	---	15502	184884	---	7250	---	6000	---	27074
DEC24	---	---	---	---	---	---	---	---	174
TOTALS:		15502	184884		7250		6000		27248
ULTRA T-BOND FUTURES									
SEP24	---	10499	146805	---	1743	---	10687	---	20870
DEC24	---	---	534	---	---	---	---	---	---
TOTALS:		10499	147339		1743		10687		20870
5-YR NOTE FUTURES									
SEP24	---	9439	213002	---	57600	---	174930	---	162250
TOTALS:		9439	213002		57600		174930		162250
ULTRA 10-YEAR U S TREASURY NOTE FUT									
SEP24	---	1640	69165	---	5481	---	34639	---	75217
TOTALS:		1640	69165		5481		34639		75217
ONE-MONTH SOFR FUTURES									
JUL24	---	---	---	---	---	---	---	---	28484
AUG24	---	---	---	---	---	---	500	---	32902
SEP24	---	---	---	---	---	1750	1750	---	38850
OCT24	---	600	600	---	600	---	2000	---	12773
NOV24	---	---	---	---	---	---	---	---	27921
DEC24	---	---	---	---	---	---	---	---	42030
JAN25	---	---	---	---	---	---	---	---	6702
FEB25	---	---	---	---	---	---	---	---	4391
MAR25	---	---	---	---	---	---	---	---	3620
APR25	---	---	---	---	---	---	---	---	2282
MAY25	---	---	---	---	---	---	---	---	643
JUN25	---	---	---	---	---	---	---	---	145
TOTALS:		600	600		600	1750	4250		200755
3-YR NOTE FUTURES									
SEP24	---	108	108	---	---	---	---	---	---
TOTALS:		108	108						0
30-YEAR 5.0% COUPON UMBS TBA FUT									
TOTALS:							2046		0
30-YEAR 5.5% COUPON UMBS TBA FUT									
TOTALS:							2286		0
30-YEAR 6.0% COUPON UMBS TBA FUT									
AUG24	---	---	---	---	---	---	2577	---	---
TOTALS:							2577		0
FED FUND FUTURES									
JUL24	---	---	---	---	---	---	---	---	34706
AUG24	---	---	---	---	---	---	500	---	55955
SEP24	---	---	---	---	---	1750	1750	---	16799
OCT24	---	---	---	---	---	---	82500	---	36298
NOV24	---	---	---	---	---	---	8500	---	36796
DEC24	---	---	---	---	---	---	---	---	37184
JAN25	---	---	---	---	---	---	---	---	4170
FEB25	---	---	---	---	---	---	---	---	12124
MAR25	---	---	---	---	---	---	---	---	2376
APR25	---	---	---	---	---	---	---	---	1841
MAY25	---	---	---	---	---	---	---	---	4786
JUN25	---	---	---	---	---	---	---	---	582
JUL25	---	---	---	---	---	---	---	---	714
AUG25	---	---	---	---	---	---	---	---	1184
SEP25	---	---	---	---	---	---	---	---	171
OCT25	---	---	---	---	---	---	---	---	20

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TOTALS:							1750	93250		245727
THREE-MONTH SOFR FUTURES										
JUN24	---	---	---	---	---	---	---	8300	---	65942
JUL24	---	---	---	---	---	---	---	---	---	195
AUG24	---	---	---	---	---	---	---	---	---	32
SEP24	---	---	---	---	---	---	2000	17732	---	132229
OCT24	---	---	---	---	---	---	---	---	---	6
DEC24	---	---	---	---	---	---	12000	55301	---	135497
MAR25	---	---	---	---	---	---	10000	36165	---	74365
JUN25	---	---	---	---	---	---	9000	33844	---	77157
SEP25	---	---	---	---	---	---	9650	37175	---	93249
DEC25	---	---	---	---	---	---	5000	36900	---	75419
MAR26	---	---	---	---	---	---	5000	25543	---	143607
JUN26	---	---	---	---	---	---	---	8600	---	53725
SEP26	---	---	---	---	---	---	---	11604	---	37642
DEC26	---	---	---	---	---	---	---	15500	---	39198
MAR27	---	---	---	---	---	---	---	11270	---	49604
JUN27	---	---	---	---	---	---	---	8737	---	47626
SEP27	---	---	---	---	---	---	---	2693	---	63240
DEC27	---	---	---	---	---	---	---	1750	---	36948
MAR28	---	---	---	---	---	---	---	---	---	38420
JUN28	---	---	---	---	---	---	---	---	---	40888
SEP28	---	---	---	---	---	---	---	---	---	25033
DEC28	---	---	---	---	---	---	---	---	---	28697
MAR29	---	---	---	---	---	---	---	---	---	13749
JUN29	---	---	---	---	---	---	---	---	---	12816
SEP29	---	---	---	---	---	---	---	---	---	233
DEC29	---	---	---	---	---	---	---	---	---	1024
SEP30	---	---	---	---	---	---	---	---	---	26
TOTALS:							52650	311114		1286867
1-YEAR ERI5 SOFR SWAP FUTURES										
TOTALS:								686		914
7-YEAR ERI5 SOFR SWAP FUTURES										
SEP24	---	---	---	---	---	---	---	511	---	51
TOTALS:								511		1138
3-YEAR ERI5 SOFR SWAP FUTURES										
SEP24	---	---	---	---	---	---	65	537	---	256
TOTALS:							65	537		2519
4-YEAR ERI5 SOFR SWAP FUTURES										
TOTALS:								6675		818
30-YEAR ERI5 SOFR SWAP FUTURES										
TOTALS:										473
2-YEAR ERI5 SOFR SWAP FUTURES										
SEP24	---	---	---	---	---	---	200	1523	---	1833
TOTALS:							200	1523		2972
5-YEAR ERI5 SOFR SWAP FUTURES										
SEP24	---	---	---	---	---	---	840	4243	---	1016
TOTALS:							840	4243		2770
10-YEAR ERI5 SOFR SWAP FUTURES										
SEP24	---	---	---	---	---	---	190	12851	---	1062
TOTALS:							190	12851		8028