



FINAL

PG10 BULLETIN # 99@

INTEREST RATE FUTURES CONTINUED

Thu, May 23, 2019 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.##		VOLUME TRADES CLEARED	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
1-MTH EURODLR F													
JUN19	----	----	----	97.5750	(	2.42)	UNCH	----	----	30	UNCH	97.5850	97.3000A
JUL19	----	#97.6000B	----	97.5950	(	2.40)	UNCH	----	----	6	UNCH	97.6000B	97.5700
TOTAL 1-MTH EURODLR F								0	0	36			
30D FED FD FUT													
MAY19	97.6075	97.6100	97.6075	97.6100	(	2.39)	+ 0.0025	----	20749	271577	-	1541	99.4000B 97.3750
JUN19	97.6150	97.6250	97.6150	97.6200	(	2.38)	+ 0.0050	----	38182	216504	+	6003	99.3600B 97.3200
JUL19	97.6250	97.6400	97.6250	97.6350	(	2.36)	+ 0.0100	----	76020	308722	+	5184	99.1900B 97.2300
AUG19	97.6550	97.6800	97.6550	97.6750	(	2.32)	+ 0.0200	----	72833	305616	+	8698	99.1900B 97.2050
SEP19	97.6800	97.7200	97.6800	97.7150	(	2.28)	+ 0.0350	----	24352	110023	+	2475	99.0500B 97.1700
OCT19	97.7250	97.7850	97.7250	97.7800	(	2.22)	+ 0.0600	----	88428	277286	+	7391	99.0100B 97.1150
NOV19	97.7650	97.8400	97.7650	97.8350	(	2.16)	+ 0.0700	----	37282	166801	+	2197	98.5800B 97.0950
DEC19	97.8300	97.9150	97.8300	97.9100	(	2.09)	+ 0.0850	----	16694	76295	+	1080	98.5600B 97.0600A
JAN20	97.8700	97.9700	97.8700	97.9600	(	2.04)	+ 0.0950	----	22000	69709	+	16517	98.5450B 97.0350
FEB20	97.9200	98.0250	97.9200	98.0200	(	1.98)	+ 0.1100	----	22398	139716	+	931	98.5300B 97.0400
MAR20	97.9450	98.0500	97.9450	98.0500	(	1.95)	+ 0.1200	----	6650	24478	+	1306	98.5250B 97.0200A
APR20	97.9800	98.0900	97.9800	98.0900	(	1.91)	+ 0.1250	----	16809	100151	+	628	98.5150B 97.0000A
MAY20	98.0150	98.1350	98.0150	98.1350	(	1.86)	+ 0.1350	----	8757	30068	-	875	98.5150B 97.0050A
JUN20	98.0600	98.1750	98.0600	98.1750	(	1.82)	+ 0.1350	----	3488	11559	+	220	98.5050B 97.0400
JUL20	98.0800	98.2000	98.0800	98.1950	(	1.80)	+ 0.1350	----	7525	18665	+	797	98.4900B 96.9950A
AUG20	98.1200	98.2400	98.1200	98.2350	(	1.76)	+ 0.1400	----	4696	8092	+	616	98.4900B 97.0200A
SEP20	98.1300	#98.2550	98.1300	98.2500	(	1.75)	+ 0.1400	----	1357	2724	+	253	98.2550 97.0500A
OCT20	98.1550	#98.2700	98.1550	98.2700	(	1.73)	+ 0.1400	----	1424	4675	+	600	98.2700 97.0050A
NOV20	98.2350	#98.3000	98.2350	98.2950	(	1.70)	+ 0.1400	----	539	2081	+	492	98.3000 97.1250
DEC20	98.3100	#98.3100	98.3100	98.3050	(	1.69)	+ 0.1400	----	19	466	-	13	98.3100 97.0150
JAN21	----	#98.3050B	----	98.3100	(	1.69)	+ 0.1400	----	----	365	UNCH	98.3050B 97.0450	
FEB21	----	----	----	98.3200	(	1.68)	+ 0.1400	----	----	21	UNCH	98.1150B 97.1600A	
MAR21	----	----	----	98.3250	(	1.67)	+ 0.1400	----	----	27	UNCH	97.5750B 97.1450A	
APR21	----	----	----	98.3250	(	1.67)	+ 0.1400	----	----	52	UNCH	97.9800B 97.0600	
MAY21	----	----	----	98.3250	(	1.67)	+ 0.1400	----	----	1	UNCH	97.2500 97.2500	
TOTAL 30D FED FD FUT								22000	517911	2343999	+	19925	

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
MPC FUT														
MAY19	----	----	----	99.2925	(	.70)	UNCH	----	----	200	UNCH	99.320	99.230A
JUN19	----	----	----	99.295	(	.70)	UNCH	----	----	73	UNCH	99.325	99.215A
AUG19	99.290	99.295	99.290	99.290	(	.71)	+ 0.0150	----	70	267	-	5	99.330B 99.140A
SEP19	99.290	99.295	99.290	99.295	(	.70)	+ 0.0200	----	30	207	-	20	99.330B 99.125A
NOV19	99.295	99.295	99.290	99.295	(	.70)	+ 0.0250	----	80	73	-	20	99.325B 99.095A
TOTAL MPC FUT								0	180	820	-	45		
SON FUT														
MAR19	----	----	----	99.290	(	.71)	UNCH	----	----	1491	UNCH	99.315	99.130A
JUN19	----	99.2875B	----	99.285	(	.71)	UNCH	----	45	1483	-	9	99.330B 99.030A
SEP19	----	99.295B	----	99.290	(	.71)	+ 0.0150	----	95	1281	-	9	99.335B 98.940A
DEC19	99.305	99.305	99.305	99.305	(	.69)	+ 0.0350	----	70	2075	+	50	99.335B 98.860A
MAR20	----	99.305B	----	99.305	(	.69)	+ 0.0500	----	200	954	+	65	99.335B 98.780A
JUN20	----	99.305B	----	99.300	(	.70)	+ 0.0550	----	470	1730	+	23	99.325B 98.715A
SEP20	----	99.290B	----	99.280	(	.72)	+ 0.0600	----	574	514	-	10	99.300B 98.650A
DEC20	----	99.270B	----	99.265	(	.73)	+ 0.0600	----	304	2007	UNCH	99.280B 98.730A	
MAR21	----	99.255B	----	99.250	(	.75)	+ 0.0600	----	50	1016	+	50	99.260B 98.690A
JUN21	----	#99.225B	----	99.230	(	.77)	+ 0.0650	----	50	589	+	50	99.225B 98.660A
SEP21	----	#99.205B	----	99.210	(	.79)	+ 0.0700	----	----	143	UNCH	99.205B 98.885A	
DEC21	----	#99.190B	----	99.190	(	.81)	+ 0.0600	----	----	151	UNCH	99.190B 98.940A	
TOTAL SON FUT								0	1858	13434	+	210		
SR1 FUT														
MAY19	97.575	97.5775	97.575	97.5775	(	2.42)	+ 0.0025	----	1179	21235	+	240	97.630B 97.390
JUN19	97.555	97.555	97.550	97.550	(	2.45)	- 0.0050	----	1130	10419	+	28	97.625B 97.405A
JUL19	97.595	97.605	97.595	97.595	(	2.40)	UNCH	----	1296	13395	+	484	97.670 97.485
AUG19	97.630	97.645	97.630	97.640	(	2.36)	+ 0.0100	----	3098	17480	+	87	97.705 97.550
SEP19	97.635	97.655	97.630	97.650	(	2.35)	+ 0.0200	----	968	5212	+	59	97.720 97.545A
OCT19	97.695	97.735B	97.695	97.725	(	2.27)	+ 0.0500	----	79	4887	-	14	97.760B 97.635
NOV19	----	97.775B	----	97.775	(	2.22)	+ 0.0700	----	15	5989	UNCH	97.800B 97.665A	
TOTAL SR1 FUT								0	7765	78617	+	884		
SR3 FUT														
MAR19	97.5525	97.5525	97.545A	97.545	(	2.45)	- 0.0025	----	28	25748	+	8	97.790B 97.255A
JUN19	97.590	97.600	97.590	97.600	(	2.40)	+ 0.0075	----	2305	7989	+	1476	97.705 97.195
SEP19	97.700	97.765	97.700	97.765	(	2.23)	+ 0.0700	----	2744	19044	+	734	97.795 97.085A
DEC19	97.855	#97.940	97.855	97.940	(	2.06)	+ 0.1000	----	1162	3994	-	143	97.940 97.010
MAR20	98.000	#98.085	97.995	98.085	(	1.91)	+ 0.1200	----	4366	4916	+	381	98.085 96.980
JUN20	98.110	#98.195B	98.110	98.195	(	1.80)	+ 0.1300	----	12829	5047	+	305	98.195B 96.970A
SEP20	98.215	#98.270B	98.215	98.265	(	1.73)	+ 0.1350	----	10430	3851	+	307	98.270B 96.980A
DEC20	----	#98.300B	----	98.300	(	1.70)	+ 0.1350	----	2521	3016	-	220	98.300B 96.975A
MAR21	----	----	----	98.320	(	1.68)	+ 0.1350	----	1286	1914	+	38	98.195B 97.940A
JUN21	----	----	----	98.310	(	1.69)	+ 0.1350	----	----	647	UNCH	98.210B 98.155	
TOTAL SR3 FUT								0	37671	76166	+	2886		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
N1U FUT													
JUN19	106'015	106'240	106'010A	106'230	14'000		----	572	24237	+	392	106'240	101'230A
TOTAL N1U FUT							0	572	24237	+	392		
F1U FUT													
JUN19	103'317	104'112B	103'305A	104'1070	180		----	1189	19880	+	306	104'112B	101'247A
TOTAL F1U FUT							0	1189	19880	+	306		
B1U FUT													



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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									
JUN19	---	21910	437929	---	38929	7513	102491	---	188462
SEP19	---	34303	291162	---	28573	---	---	---	122985
TOTALS:		56213	729091		67502	7513	102491		311447
10-YR NOTE FUTURES									
JUN19	---	24457	345053	---	10654	6806	153865	---	66984
SEP19	---	---	43366	---	1743	15748	15748	---	37930
TOTALS:		24457	388419		12397	22554	169613		104914
2-YR NOTE FUTURES									
JUN19	---	5627	208711	---	51300	---	214161	---	76566
SEP19	---	4422	130522	---	47867	---	---	---	51255
TOTALS:		10049	339233		99167		214161		127821
ULTRA T-BOND FUTURES									
JUN19	---	6555	137816	---	3201	---	9889	---	24159
SEP19	---	2213	45271	---	1713	---	---	---	24955
TOTALS:		8768	183087		4914		9889		49114
ULTRA 10-YEAR U S TREASURY NOTE FUT									
JUN19	---	5291	46836	---	1715	---	30153	---	1802
SEP19	---	---	953	---	8974	---	---	---	612
TOTALS:		5291	47789		10689		30153		2414
30-YR BOND FUTURES									
JUN19	---	3500	73497	---	1812	3000	26341	---	25141
SEP19	---	---	---	---	1808	---	---	---	11574
TOTALS:		3500	73497		3620	3000	26341		36715
EURODOLLAR FUTURES									
JUN19	---	---	4229	---	---	2000	10000	---	58001
JUL19	---	---	---	---	---	---	---	---	4199
AUG19	---	---	---	---	---	---	---	---	5721
SEP19	---	---	13126	---	---	4000	13388	---	32451
DEC19	---	---	9391	---	---	11750	50551	---	56678
MAR20	---	2000	9651	---	---	47093	69181	---	78084
JUN20	---	---	2566	---	---	---	43980	---	40629
SEP20	---	---	4565	---	---	10080	49580	---	30606
DEC20	---	---	462	---	---	3200	37200	---	38747
MAR21	---	---	19	---	---	40593	78593	---	21158
JUN21	---	---	---	---	4000	---	18000	---	21822
SEP21	---	---	---	---	---	1000	19000	---	8563
DEC21	---	---	---	---	---	1000	18500	---	12318
MAR22	---	---	---	---	---	---	8500	---	2723
JUN22	---	---	---	---	4000	---	---	---	1348
SEP22	---	---	---	---	---	---	---	---	10830
DEC22	---	---	---	---	---	---	---	---	2455
MAR23	---	---	---	---	---	---	---	---	1180
JUN23	---	---	---	---	---	---	---	---	2118
SEP23	---	---	---	---	---	---	---	---	72
DEC23	---	---	---	---	---	---	---	---	756
MAR24	---	---	---	---	---	---	---	---	822
JUN24	---	---	---	---	---	---	---	---	96
SEP24	---	---	---	---	---	---	---	---	385
DEC24	---	---	---	---	---	---	---	---	459
MAR25	---	---	---	---	---	---	---	---	273
TOTALS:		2000	44009		8000	120716	416473		432494
FED FUND FUTURES									
MAY19	---	---	---	---	---	---	48245	---	3018
JUN19	---	---	---	---	---	---	2720	---	5378
JUL19	---	---	---	---	---	---	13400	---	12224
AUG19	---	---	---	---	---	---	---	---	13088
SEP19	---	---	---	---	---	---	---	---	815
OCT19	---	---	---	---	---	---	---	---	2145
NOV19	---	---	9600	---	---	---	2832	---	3691
DEC19	---	---	7888	---	---	---	---	---	1129
JAN20	---	---	---	---	---	22000	52832	---	13748
FEB20	---	---	---	---	---	---	2832	---	4344

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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MAR20	---	---	---	---	---	---	---	---	---	956
APR20	---	---	---	---	---	---	---	2832	---	885
MAY20	---	---	---	---	---	---	---	---	---	1682
JUL20	---	---	---	---	---	---	---	---	---	367
AUG20	---	---	---	---	---	---	---	---	---	213
TOTALS:				17488			22000	125693		63683
2-YEAR ERIS SWAP FUTURE										
JUN19	---	---	---	---	---	---	---	1022	---	---
TOTALS:								1022		0
10-YEAR ERIS SWAP FUTURES										
JUN19	---	---	---	---	---	---	---	140	---	---
TOTALS:								140		0
ONE-MONTH SOFR FUTURES										
MAY19	---	---	---	---	---	---	---	6000	---	---
JUL19	---	---	---	---	---	---	---	5000	---	---
AUG19	---	---	---	---	---	---	---	5000	---	---
SEP19	---	---	---	---	---	---	---	1500	---	---
TOTALS:								22000		0