

FINAL

PG10 BULLETIN #123@

INTEREST RATE FUTURES CONTINUED

Wed, Jun 27, 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 HIGH	----	LOW
1-MTH EURODLR F												
JUL18	----	97.9000B	----	97.9000	(2.10) + 1.2	----	----	4162	UNCH	98.6075B	97.8500	
AUG18	97.8825	97.8825	97.8800	97.8800	(2.12) + 0.7	----	20	2960 +	15	98.6200B	97.8550A	
SEP18	----	----	----	97.7575	(2.24) + 0.5	----	----	146	UNCH	98.4200B	97.7500A	
OCT18	----	----	----	97.7125	(2.28) + 1.5	----	----	60	UNCH	98.2575B	97.6875A	
JAN19	----	----	----	97.5375	(2.46) + 2.5	----	----	20	UNCH	97.8025B	97.5250A	
FEB19	----	----	----	97.5225	(2.47) + 2.5	----	----	80	UNCH	97.6775B	97.5150A	
MAR19	----	----	----	97.4125	(2.58) + 2.5	----	----	41	UNCH	97.5800B	97.4100A	
TOTAL 1-MTH EURODLR F						0	20	7469 +	15			
30D FED FD FUT												
JUN18	98.1800	98.1800	98.1775	98.1775	(1.82) UNCH	----	1389	142842 -	447	99.5550B	97.9150A	
JUL18	98.0750	98.0800	98.0700	98.0750	(1.92) UNCH	----	17519	243717 -	4136	99.5350B	98.0250A	
AUG18	98.0750	98.0750	98.0700	98.0700	(1.93) - 0.0050	----	15372	281297 +	1923	99.5150B	98.0300	
SEP18	98.0450	98.0500	98.0450	98.0450	(1.95) UNCH	----	8662	117445 -	267	99.5050B	98.0050	
OCT18	97.8900	97.9000	97.8900	97.8950	(2.10) + 0.0050	----	27046	262639 +	7616	99.4850B	97.8400	
NOV18	97.8800	97.8950	97.8800	97.8900	(2.11) + 0.0100	----	20087	229618 -	166	99.4800B	97.8200	
DEC18	97.8250	97.8400	97.8250	97.8350	(2.16) + 0.0100	----	9449	72768 +	1364	99.4650B	97.7700	
JAN19	97.7400	97.7600	97.7400	97.7500	(2.25) + 0.0150	----	35871	212203 +	11599	99.4450B	97.6900	
FEB19	97.7150	97.7350	97.7150	97.7300	(2.27) + 0.0200	----	14811	144421 +	5703	99.4350B	97.6600	
MAR19	97.6700	97.6950B	97.6700	97.6900	(2.31) + 0.0200	----	2562	26985 +	343	99.4200B	97.6150	
APR19	97.5950	97.6250	97.5950	97.6200	(2.38) + 0.0250	----	6648	86475 +	748	99.4100B	97.5350	
MAY19	97.5600	97.5900	97.5600	97.5850	(2.41) + 0.0250	----	3386	48995 +	17	99.4000B	97.5000	
JUN19	97.5300	97.5650	97.5300	97.5550	(2.44) + 0.0250	----	1691	14773 -	451	99.3600B	97.4600	
JUL19	97.4800	97.5200	97.4800	97.5100	(2.49) + 0.0300	----	3674	49606 +	828	99.1900B	97.4000	
AUG19	97.4550	97.4950	97.4500	97.4900	(2.51) + 0.0350	----	2788	16979 -	1395	99.1900B	97.3800	
SEP19	97.4350	97.4800	97.4350	97.4750	(2.52) + 0.0350	----	1339	9793 +	331	99.0500B	97.3600	
OCT19	97.4100	97.4500	97.4050	97.4450	(2.55) + 0.0350	----	2849	24631 +	482	99.0100B	97.3100	
NOV19	97.4200	97.4400	97.4000A	97.4350	(2.56) + 0.0400	----	266	10580 +	51	98.5800B	97.3000	
DEC19	97.3850	97.4200	97.3800A	97.4150	(2.58) + 0.0400	----	200	7052 +	44	98.5600B	97.2650A	
JAN20	97.3600	97.4100	97.3600	97.4050	(2.59) + 0.0400	----	1921	46085 +	526	98.5450B	97.2150A	
FEB20	97.3700	97.4050B	97.3600A	97.4050	(2.59) + 0.0400	----	101	6205 +	83	98.5300B	97.2300A	
MAR20	----	----	----	97.4000	(2.60) + 0.0400	----	----	233	UNCH	98.5250B	97.2300A	
APR20	----	----	----	97.3950	(2.60) + 0.0400	----	17	1247 +	8	98.5150B	97.1900A	
MAY20	----	----	----	97.4000	(2.60) + 0.0400	----	11	369	UNCH	98.5150B	97.2100A	
JUN20	----	----	----	97.3950	(2.60) + 0.0400	----	11	40 +	11	98.5050B	97.2050A	
JUL20	----	----	----	97.3950	(2.60) + 0.0400	----	----	174	UNCH	98.4900B	97.1850A	
AUG20	----	----	----	97.4000	(2.60) + 0.0400	----	13	245 -	2	98.4900B	97.2000A	
SEP20	----	----	----	97.3950	(2.60) + 0.0400	----	13	25 -	10	98.1800B	97.1900A	
OCT20	----	----	----	97.3950	(2.60) + 0.0400	----	----	75	UNCH	98.0700B	97.1800A	
NOV20	----	----	----	97.3950	(2.60) + 0.0400	----	----	109	UNCH	97.9900	97.1800A	
DEC20	----	----	----	97.3800	(2.62) + 0.0400	----	----	467	UNCH	97.8750B	97.1650A	
JAN21	----	----	----	97.3750	(2.62) + 0.0400	----	----	51	UNCH	97.6500B	97.1250	
FEB21	----	----	----	97.3800	(2.62) + 0.0400	----	----	8	UNCH	97.5900B	97.1600A	
MAR21	----	----	----	97.3700	(2.63) + 0.0450	----	----	23	UNCH	97.5750B	97.1450A	
APR21	----	----	----	97.3650	(2.63) + 0.0450	----	----	24	UNCH	97.5650B	97.1350A	
MAY21	----	----	----	97.3650	(2.63) + 0.0450	----	----	1	UNCH	97.2500	97.2500	
TOTAL 30D FED FD FUT						0	177696	2058200 +	24803			

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM INDEX % PT.CHGE.## RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
SR1 FUT												
JUN18	98.165	#98.165	98.1625	98.1625	(1.83) UNCH	----	232	2697 +	41	98.165	98.105	
JUL18	98.075	98.080	98.070	98.075	(1.92) UNCH	----	298	1680 +	142	98.085	98.005	
AUG18	98.075	#98.080	98.075	98.075	(1.92) UNCH	----	193	1607 +	106	98.080	97.995A	
SEP18	98.050	98.055	98.050	98.045	(1.95) UNCH	----	129	1149 +	76	98.055	97.970A	
OCT18	97.900	97.910	97.900	97.900	(2.10) + 0.0100	----	189	455 +	90	97.930	97.815	
NOV18	97.875	97.890	97.875	97.885	(2.11) + 0.0100	----	54	80	UNCH	97.945	97.800A	
TOTAL SR1 FUT						0	1095	7668 +	455			
SR3 FUT												
JUN18	----	----	98.075A	98.075	(1.92) - 0.0050	----	----	1863	UNCH	98.075	97.9925A	
SEP18	97.915	97.930	97.915	97.900	(2.10) + 0.0050	----	101	377 -	29	97.970B	97.805	
DEC18	97.740	97.765	97.740	97.740	(2.26) + 0.0200	----	208	317 -	66	97.870	97.625	
MAR19	97.600	97.635	97.600	97.610	(2.39) + 0.0300	----	137	639 -	5	97.790B	97.255A	
JUN19	97.505	97.550	97.505	97.515	(2.48) + 0.0350	----	492	1467 -	18	97.705	97.355	
SEP19	----	#97.440B	----	97.455	(2.54) + 0.0450	----	145	154 +	4	97.440B	97.360	
DEC19	----	97.375B	----	97.405	(2.59) + 0.0450	----	----	150	UNCH	97.405	97.320A	
MAR20	----	----	----	97.380	(2.62) + 0.0450	----	----	150	UNCH	97.375	97.375	
TOTAL SR3 FUT						0	1083	5117 -	114			

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
N1U FUT												
SEP18	95'270	#96'025	95'205A	96'0150	#135	----	1766	30799 -	729	96'025	94'160A	
TOTAL N1U FUT						0	1766	30799 -	729			
F1U FUT												
SEP18	96'272	#97'007	96'260A	97'0000	#060	----	1986	15960 -	878	97'007	96'070A	
TOTAL F1U FUT						0	1986	15960 -	878			

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES													
EXPIRATION:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19
3YR NOTE	06/29			09/28			12/31			03/29			
EUROYEN	07/22			07/22			07/22			07/22			07/22
30D FED FD	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28
5YR NOTE	06/29			09/28			12/31			03/29			
2YR NOTE	06/29			09/28			12/31			03/29			
10YR NOTE	06/20			09/19			12/19			03/20			
30YR BOND	06/20			09/19			12/19			03/20			
EXPIRATION:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19
EURO DLR FUT	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/18	03/18			06/17
MINI ED FUT	12/08			12/08			12/08			12/08			12/08
LIBOR	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/18	03/18	04/15	05/13	06/17

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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										
JUN18	7916	11243	---	35997	---	---	---	---	---	---
SEP18	---	---	15277	196702	---	19430	19477	66968	---	27287
TOTALS:	7916	11243	15277	232699		19430	19477	66968		27287
ULTRA 10-YEAR U S TREASURY NOTE FUT										
JUN18	---	3133	---	2212	---	---	---	---	---	---
SEP18	---	---	13139	60063	---	478	14939	41144	---	287
TOTALS:		3133	13139	62275		478	14939	41144		287
10-YR NOTE FUTURES										
SEP18	---	---	6251	345532	---	20675	3400	93517	---	50140
TOTALS:			6251	355066		20675	3400	93517		50140
2-YR NOTE FUTURES										
JUN18	---	7549	---	749	---	---	---	---	---	---
SEP18	---	---	4274	105894	---	15587	---	---	---	13164
TOTALS:		7549	4274	106643		15587				13164
ULTRA T-BOND FUTURES										
JUN18	---	9226	---	4210	---	---	---	---	---	---
SEP18	---	---	2861	187245	---	2496	---	3186	---	2327
TOTALS:		9226	2861	191455		2496		3186		2327
30-YR BOND FUTURES										
SEP18	---	---	2099	55173	---	4905	---	3232	---	2604
TOTALS:			2099	63302		4905		3232		2604
EURODOLLAR FUTURES										
JUL18	---	---	---	---	---	---	---	2016	---	17858
AUG18	---	---	---	8000	---	---	---	1008	---	14163
SEP18	---	---	---	---	---	---	1289	8589	---	47390
DEC18	---	---	---	---	---	---	1289	37397	---	36994
MAR19	---	---	---	---	---	---	---	4100	---	36728
JUN19	---	---	---	5160	---	---	2578	7778	---	31430
SEP19	---	---	---	10740	---	---	3778	50874	---	14865
DEC19	---	---	---	10840	---	---	---	108130	---	18501
MAR20	---	---	---	11350	---	---	1289	16289	---	16511
JUN20	---	---	---	---	---	---	1289	22737	---	11607
SEP20	---	---	---	9900	---	---	10900	48500	---	5044
DEC20	---	---	---	---	---	---	---	33912	---	13808
MAR21	---	---	---	---	---	---	---	12000	---	3212
JUN21	---	---	---	---	---	---	---	1000	---	18126
SEP21	---	---	---	---	---	---	---	---	---	17446
DEC21	---	---	---	---	---	---	---	20000	---	9493
MAR22	---	---	---	---	---	---	---	---	---	4661
JUN22	---	---	---	---	---	---	---	2800	---	3712
SEP22	---	---	---	---	---	---	---	---	---	1235
DEC22	---	---	---	---	---	---	---	---	---	2111
MAR23	---	---	---	---	---	---	---	---	---	1509
JUN23	---	---	---	---	---	---	---	---	---	626
SEP23	---	---	---	---	---	---	---	---	---	500
DEC23	---	---	---	---	---	---	---	---	---	868
MAR24	---	---	---	---	---	---	---	---	---	759
JUN24	---	---	---	---	---	---	---	---	---	956
TOTALS:				55990			22412	377130		330113
5 YEAR USD INTEREST RATE SWAP										
SEP18	---	---	---	---	---	---	---	4399	---	2804
TOTALS:								4399		2804
FED FUND FUTURES										
JUN18	---	---	---	---	---	---	---	---	---	187
JUL18	---	---	---	---	---	---	---	---	---	294
AUG18	---	---	---	---	---	---	---	4820	---	2442
SEP18	---	---	---	---	---	---	---	---	---	455
OCT18	---	---	---	---	---	---	---	---	---	7025
NOV18	---	---	---	---	---	---	---	6200	---	4210
DEC18	---	---	---	---	---	---	---	---	---	1475
JAN19	---	---	---	---	---	---	---	34504	---	268
FEB19	---	---	---	---	---	---	---	---	---	1819

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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FINAL		
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MAR19	---	---	---	---	---	---	---	---	---	158
APR19	---	---	---	---	---	---	---	---	---	4312
MAY19	---	---	---	---	---	---	---	---	---	1749
JUN19	---	---	---	---	---	---	---	---	---	1204
JUL19	---	---	---	---	---	---	---	---	---	2955
AUG19	---	---	---	---	---	---	---	---	---	1131
OCT19	---	---	---	---	---	---	---	1000	---	---
NOV19	---	---	---	---	---	---	---	1000	---	---
APR20	---	---	---	---	---	---	---	---	---	517
JUN20	---	---	---	---	---	---	---	---	---	22
TOTALS:								47524		30375
10 YEAR USD INTEREST RATE SWAP										
SEP18	---	---	---	---	---	---	---	5438	---	---
TOTALS:								5438		0