

FINAL

PG09 BULLETIN #123@INTEREST RATE FUTURESWed, Jun 27, 2018 PG09

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	GLOBEX	GLOBEX	SETT. PRICE IMM INDEX		RTH	GLOBEX®	OPEN	----CONTRACT----		
			OPEN	HIGH	LOW	DISCOUNT	% PT.CHGE.##	VOLUME	VOLUME	INTEREST	HIGH	LOW	
EURO DLR FUT													
JUL18	97.6550		97.6625	97.6525	97.6550	(2.34)	+ 0.2	----	49861	221129 +	19038	97.9150B	97.5850
AUG18	97.6150		97.6200	97.6100	97.6150	(2.38)	+ 0.5	----	20756	97694 +	9378	97.7450B	97.5400
								0	70617	318823 +	28416		
SEP18	97.5450		97.5600	97.5450	97.5500	(2.45)	+ 0.5	8806	265980	1302473 +	32948	99.1550	93.8350A
DEC18	97.3550		97.3800	97.3550	97.3700	(2.63)	+ 1.5	6977	242451	1822188 +	1075	99.1050	93.9100A
MAR19	97.2300		97.2600	97.2250	97.2550	(2.74)	+ 2.5	1393	244502	1323631 -	18277	99.0650	93.9050A
JUN19	97.1350		97.1700	97.1300	97.1650	(2.83)	+ 3.0	2828	261493	1294898 +	12916	99.0200	93.8800A
SEP19	97.0700		97.1150	97.0650	97.1100	(2.89)	+ 4.0	5728	249330	944862 -	3948	98.9750	93.8550A
DEC19	97.0250		97.0750	97.0200	97.0700	(2.93)	+ 4.5	664	268066	1826204 -	3123	98.9050	93.8000A
MAR20	97.0150		97.0650	97.0100	97.0600	(2.94)	+ 4.5	1339	173145	1003065 +	18988	98.8600	93.8400A
JUN20	97.0150		97.0700	97.0100	97.0650	(2.93)	+ 5.0	1669	148506	856956 +	9581	98.8150	94.0900A
SEP20	97.0150		97.0750	97.0100	97.0700	(2.93)	+ 5.5	13960	114914	751261 +	8254	98.7700	94.0450A
DEC20	97.0100		97.0700	97.0050	97.0650	(2.93)	+ 5.5	1644	108444	761015 -	1859	98.7150	93.9850A
MAR21	97.0200		97.0800	97.0150	97.0750	(2.92)	+ 5.5	----	76585	360709 +	7262	98.6700	94.2150A
JUN21	97.0200		97.0800	97.0150	97.0750	(2.92)	+ 5.5	----	78795	264816 -	2572	98.6200	94.4650A
SEP21	97.0200		97.0750	97.0100	97.0750	(2.92)	+ 5.5	2894	53366	224201 +	12058	98.5750	94.8800A
DEC21	97.0050		97.0700	97.0000	97.0650	(2.93)	+ 5.5	50	45406	312523 +	618	98.5200B	94.8400A
MAR22	97.0100		97.0650	97.0000	97.0650	(2.93)	+ 5.5	450	30551	123507 +	2393	98.4800B	94.8950A
JUN22	97.0050		97.0600	96.9950	97.0600	(2.94)	+ 5.5	----	28644	107505 +	1493	98.4350	94.7950A
SEP22	97.0000		97.0550	96.9900	97.0550	(2.94)	+ 5.5	----	23047	73817 +	902	98.3950B	94.7750A
DEC22	96.9800		97.0400	96.9750	97.0350	(2.96)	+ 5.5	----	23582	121750 -	202	98.3500B	94.7450A
MAR23	96.9800		97.0350	96.9700	97.0300	(2.97)	+ 5.5	----	20585	58359 +	23	98.3200B	94.7300A
JUN23	96.9600		97.0200	96.9550	97.0200	(2.98)	+ 5.5	----	20698	25635 -	67	98.2850B	94.7550A
SEP23	96.9650		97.0050	96.9500A	97.0050	(2.99)	+ 5.0	----	1222	16415 +	203	98.2150	94.7600
DEC23	96.9350		96.9850B	96.9300A	96.9850	(3.01)	+ 5.0	----	1141	9400 +	379	98.1600	94.7100
MAR24	96.9400		96.9750	96.9200A	96.9750	(3.02)	+ 5.0	----	830	6596 +	516	98.1600	95.4300
JUN24	96.9200		96.9600B	96.8950	96.9650	(3.03)	+ 5.0	----	947	4709 +	916	98.1450	95.5400
SEP24	----		96.9300B	----	96.9500	(3.05)	+ 5.0	----	7	2130	UNCH	98.1100	96.0800A
DEC24	96.9050		96.9100	96.9050	96.9300	(3.07)	+ 4.5	----	15	1875 +	15	98.1000	96.2550A
MAR25	----		96.9050B	----	96.9200	(3.08)	+ 4.5	----	----	463	UNCH	98.0850	96.2400
JUN25	96.8850		96.8850	96.8850	96.9100	(3.09)	+ 5.0	----	3	536 +	3	98.1100	96.2200A
SEP25	----		----	----	96.9000	(3.10)	+ 5.0	----	----	690	UNCH	98.0900	96.6050
DEC25	----		----	----	96.8850	(3.11)	+ 5.0	----	----	511	UNCH	98.0650	96.5600
MAR26	----		----	----	96.8800	(3.12)	+ 5.0	----	----	388	UNCH	98.0100	96.5650
JUN26	----		----	----	96.8700	(3.13)	+ 5.0	----	----	303	UNCH	97.9850B	96.7100
SEP26	----		----	----	96.8650	(3.13)	+ 5.0	----	----	71	UNCH	97.9250B	96.6900
DEC26	----		----	----	96.8550	(3.14)	+ 5.0	----	----	82	UNCH	97.3900B	96.6550
MAR27	----		----	----	96.8450	(3.15)	+ 5.0	----	----	101	UNCH	97.3800B	96.5800
JUN27	----		----	----	96.8400	(3.16)	+ 5.0	----	----	31	UNCH	97.3700B	96.6850A
SEP27	----		----	----	96.8350	(3.16)	+ 5.0	----	----	108	UNCH	97.2600B	96.6750A
DEC27	----		----	----	96.8250	(3.17)	+ 5.0	----	----	13	UNCH	97.2100B	96.6800A
								48402	2482255	13603797 +	14599		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW	
5-YR NOTE FUTURES											
JUN18	113'305	114'010	113'252A	114'012	+ 0'072		----	2016	20340 -	9031	115'202B 112'250
SEP18	113'165	113'245	113'157	113'242	+ 0'075		65255	927286	3775045 +	54545	114'162 112'147
DEC18	----	#113'037B	----	113'047	+ 0'075		----	----	4	UNCH	113'037B 111'312
TOTAL	5-YR NOTE FUTURES						65255	929302	3795389 +	45514	
10-YR NOTE FUTURES											
JUN18	----	----	----	119'310	UNCH		----	----	5711	UNCH	124'180B 118'105
SEP18	119'315	120'130	119'300	120'125	+ 0'125		37956	1860620	3496614 +	33488	121'035B 117'300
DEC18	120'010	#120'060B	119'245A	120'065	+ 0'135		----	36	123 +	25	120'060B 118'020
TOTAL	10-YR NOTE FUTURES						37956	1860656	3502448 +	33513	
2-YR NOTE FUTURES											
JUN18	106'025	106'040	106'022	106'040	+ 0'017		----	1038	6205 +	12	106'247 105'265
SEP18	105'287	105'312	105'285	105'312	+ 0'025		19861	299498	1870690 +	24603	106'125 105'195
TOTAL	2-YR NOTE FUTURES						19861	300536	1876895 +	24615	
30Y BOND FUT											
JUN18	----	----	----	144'16	UNCH		----	----	3063	UNCH	153'14 140'05
SEP18	144'08	145'11	144'05	145'09	+ 1'01		7629	339506	801210 +	8468	150'11B 139'11
DEC18	144'17	#144'17	144'15A	144'17	+ 1'01		----	5	582 +	5	144'17 139'08
TOTAL	30Y BOND FUT						7629	339511	804855 +	8473	
ULTRA T-BND FUT											
JUN18	----	----	----	158'13	UNCH		----	----	2772	UNCH	166'00B 152'23
SEP18	158'14	160'00	158'08	159'30	+ 1'19		5357	136002	970716 +	9978	160'11 152'01A
DEC18	----	#160'05B	----	160'06	+ 1'20		----	22	54 +	21	160'05B 156'04A
TOTAL	ULTRA T-BND FUT						5357	136024	973542 +	9999	
TN FUT											
JUN18	----	----	----	1280'75	UNCH		----	----	2	UNCH	1331'40B 1252'40
SEP18	1272'80	1281'50	1272'60	1281'45	+ 1'85		28556	168582	545025 +	1564	1290'45 1243'05A
TOTAL	TN FUT						28556	168582	545027 +	1564	

PLEASE NOTE, DUE TO A REPORTING ERROR, YESTERDAYS OPEN INTEREST IN THE US27 CONTRACT WAS OVERSTATED BY 103,495. THE ERROR HAS BEEN REMEDIATED AND TODAY'S REPORTED OPEN INTEREST IS CORRECT.

DUE TO THE MINIMUM TICK SIZE INCREASE IN THE 30-YEAR TREASURY BONDS FUTURES, THE CONTRACT HIGHS/LOWS MAY DISPLAY AN INVALID PRICE FORMAT. FOR EXAMPLE, THE SEI