



2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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PRELIMINARY

PG10 BULLETIN # 11@

INTEREST RATE FUTURES CONTINUED

Wed, Jan 17, 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.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM % RECIPROCAL, INDEX PT. CHGE. ##, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include 1-MTH EURODLR F and 30D FED FD FUT.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM % RECIPROCAL, INDEX PT. CHGE. ##, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include N1U FUT, F1U FUT, and B1U FUT.

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, JAN18, FEB18, MAR18, APR18, MAY18, JUN18, JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, JAN19. Rows include 3YR NOTE, EUROYEN, 30D FED FD, 5YR NOTE, 2YR NOTE, 10YR NOTE, 30YR BOND, EURO DLR FUT, MINI ED FUT, LIBOR.



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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									
MAR18	---	18822	136314	---	11992	12905	32905	---	26668
TOTALS:		18822	136314		11992	12905	32905		26668
ULTRA T-BOND FUTURES									
MAR18	---	11714	75110	---	5209	2539	6348	---	850
TOTALS:		11714	75110		5209	2539	6348		850
10-YR NOTE FUTURES									
MAR18	---	6850	188698	---	25805	8430	50449	---	6645
TOTALS:		6850	188698		25805	8430	50449		6645
30-YR BOND FUTURES									
MAR18	---	4925	29234	---	1534	---	---	---	1954
TOTALS:		4925	29234		1534				1954
EURODOLLAR FUTURES									
FEB18	---	---	---	---	9181	---	---	---	2506
MAR18	---	---	10352	---	10000	---	25000	---	82296
APR18	---	---	---	---	---	---	---	---	13619
MAY18	---	---	---	---	---	---	---	---	442
JUN18	---	---	24922	---	---	---	27433	---	14111
SEP18	---	---	13726	---	440	---	9500	---	69678
DEC18	---	---	8194	---	---	---	119500	---	71265
MAR19	---	---	10855	---	1076	1000	48116	---	10007
JUN19	---	---	---	---	---	1000	19340	---	5816
SEP19	---	---	---	---	---	1000	11000	---	10261
DEC19	---	---	---	---	---	1500	277433	---	3887
MAR20	---	---	10000	---	---	---	---	---	12382
JUN20	---	---	---	---	---	---	8000	---	9634
SEP20	---	---	---	---	---	---	62000	---	7777
DEC20	---	---	---	---	---	---	118000	---	2640
MAR21	---	500	500	---	---	---	3500	---	1618
JUN21	---	500	500	---	---	---	23500	---	464
SEP21	---	500	500	---	---	---	1500	---	10512
DEC21	---	500	500	---	---	---	1500	---	7791
MAR22	---	---	---	---	1000	---	---	---	1690
JUN22	---	---	---	---	1000	---	---	---	1005
SEP22	---	---	---	---	1000	---	---	---	7388
DEC22	---	---	---	---	1000	---	---	---	1449
MAR23	---	---	---	---	---	---	---	---	692
JUN23	---	---	---	---	---	---	---	---	24
SEP23	---	---	---	---	---	---	---	---	6
DEC23	---	---	---	---	---	---	---	---	122
MAR24	---	---	---	---	---	---	---	---	139
SEP24	---	---	---	---	---	---	---	---	22
DEC24	---	---	---	---	---	---	---	---	120
DEC25	---	---	---	---	---	---	---	---	3
MAR26	---	---	---	---	---	---	---	---	1
TOTALS:		2000	80049		24697	4500	755322		349407
ULTRA 10-YEAR U S TREASURY NOTE FUT									
MAR18	---	1244	42099	---	3930	5455	11637	---	1677
TOTALS:		1244	42099		3930	5455	11637		1677
2-YR NOTE FUTURES									
MAR18	---	493	54359	---	15216	---	---	---	9544
TOTALS:		493	54359		15216				9544
FED FUND FUTURES									
JAN18	---	---	---	---	---	---	650	---	354
FEB18	---	---	---	---	---	---	---	---	31854
MAR18	---	---	---	---	---	---	---	---	18806
APR18	---	---	---	---	---	---	---	---	33411
MAY18	---	---	---	---	---	---	---	---	1662
JUN18	---	---	---	---	---	---	1000	---	1114
JUL18	---	---	---	---	---	---	---	---	17319
AUG18	---	---	---	---	---	---	---	---	21185
SEP18	---	---	---	---	---	---	---	---	12486
OCT18	---	---	504	---	---	---	---	---	2125

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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NOV18	---	---	---	---	---	---	---	---	---	20126
DEC18	---	---	---	---	---	---	---	---	---	600
JAN19	---	---	---	---	---	---	---	650	---	2682
APR19	---	---	---	---	---	---	---	---	---	691
MAY19	---	---	---	---	---	---	---	---	---	486
JUN19	---	---	---	---	---	---	---	1000	---	69
TOTALS:				504				3300		164988