



FINAL

PG10 BULLETIN #183@

INTEREST RATE FUTURES CONTINUED

Fri, Sep 22, 2017 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											
OCT17	----	----	----	98.7550	(1.24)	UNCH	----	1213	UNCH	99.2025B	98.6500
NOV17	----	----	----	98.7475	(1.25)	UNCH	----	33	UNCH	99.0225B	98.6475A
DEC17	98.6100	98.6100	98.6100	98.6100	(1.39)	+ 1.0	6	241 +	6	98.7650B	98.5525A
FEB18	----	98.5650B	----	98.5675	(1.43)	+ 0.5	----	88	UNCH	98.6875B	98.4875
MAR18	----	98.5125B	----	98.5150	(1.48)	+ 1.0	----	2	UNCH	98.6600B	98.4675
TOTAL 1-MTH EURODLR F							0	1577 +	6		
30D FED FD FUT											
SEP17	98.8475	98.8475	98.8475	98.8450	(1.15)	UNCH	----	97993 -	260	99.6550B	97.8550A
OCT17	98.8450	98.8500	98.8450	98.8450	(1.15)	UNCH	34030	252235 +	448	99.6450B	97.8000A
NOV17	98.8400	98.8400	98.8350	98.8400	(1.16)	UNCH	4793	207013 -	619	99.6450B	97.7800A
DEC17	98.7500	98.7550	98.7500	98.7500	(1.25)	+ 0.0050	5314	86442 -	983	99.6300B	97.8600A
JAN18	98.6750	98.6850	98.6750	98.6800	(1.32)	+ 0.0100	19139	353378 -	3035	99.6050B	97.8800A
FEB18	98.6650	98.6750	98.6650	98.6700	(1.33)	+ 0.0050	5573	151797 -	878	99.6000B	97.8450A
MAR18	98.6450	98.6550	98.6450	98.6500	(1.35)	+ 0.0100	3211	42428 +	777	99.5750B	97.9050A
APR18	98.6000	98.6150	98.6000	98.6050	(1.39)	+ 0.0050	5523	116820 -	955	99.5650B	97.8650A
MAY18	98.6000	98.6100	98.6000	98.6000	(1.40)	+ 0.0100	2975	53378 +	923	99.5650B	97.8250A
JUN18	98.5600	98.5650	98.5600	98.5550	(1.44)	+ 0.0050	1303	33744 +	157	99.5550B	97.9150A
JUL18	98.5250	98.5350	98.5250	98.5250	(1.47)	+ 0.0100	3496	54099 -	460	99.5350B	98.0250A
AUG18	98.5250	98.5350	98.5200	98.5200	(1.48)	+ 0.0050	995	23255 +	151	99.5150B	98.1950A
SEP18	98.5250	98.5400	98.5250	98.5250	(1.47)	+ 0.0050	540	21510 -	40	99.5050B	98.1750A
OCT18	98.4650	98.4800	98.4600	98.4600	(1.54)	UNCH	2079	22037 -	209	99.4850B	98.1450A
NOV18	98.4550	98.4700	98.4550	98.4550	(1.54)	+ 0.0050	758	15647	UNCH	99.4800B	98.1950A
DEC18	98.4300	98.4450	98.4300	98.4300	(1.57)	+ 0.0050	829	16836 -	235	99.4650B	98.1500
JAN19	98.4050	98.4050	98.3850	98.3900	(1.61)	+ 0.0050	1719	57303 +	269	99.4450B	98.1100A
FEB19	98.3900	98.4050	98.3850	98.3900	(1.61)	+ 0.0050	176	9130 +	11	99.4350B	98.1000A
MAR19	98.3950	98.3950	98.3850	98.3800	(1.62)	+ 0.0050	96	2195 +	12	99.4200B	98.0650A
APR19	98.3700	98.3750	98.3600	98.3550	(1.64)	+ 0.0050	661	5921 -	3	99.4100B	98.0350A
MAY19	98.3650	98.3700	98.3550A	98.3550	(1.64)	+ 0.0050	228	794 +	60	99.4000B	98.0100A
JUN19	----	98.3550B	----	98.3450	(1.65)	+ 0.0050	----	71	UNCH	99.3600B	97.9800A
JUL19	----	98.3400B	----	98.3300	(1.67)	+ 0.0100	----	122	UNCH	99.1900B	97.9550A
AUG19	----	98.3300B	----	98.3250	(1.67)	+ 0.0100	----	30	UNCH	99.1900B	97.9400A
SEP19	----	98.3250B	----	98.3150	(1.68)	+ 0.0100	----	12	UNCH	99.0500B	97.9050A
OCT19	----	98.3100B	----	98.3050	(1.69)	+ 0.0100	----	52	UNCH	99.0100B	97.8750A
NOV19	----	98.3050B	----	98.2950	(1.70)	+ 0.0100	----	43	UNCH	98.5800B	97.8650A
DEC19	----	98.2900B	----	98.2800	(1.72)	+ 0.0100	----	45	UNCH	98.5600B	97.8300A
JAN20	98.2550	98.2650B	98.2550	98.2550	(1.74)	+ 0.0050	29	130	UNCH	98.5450B	97.7950A
FEB20	----	98.2550B	----	98.2450	(1.75)	+ 0.0100	----	96	UNCH	98.5300B	97.7900A
APR20	98.2200	98.2300	98.2100A	98.2200	(1.78)	+ 0.0200	41	101 +	41	98.5150B	98.0150A
MAY20	----	98.2450B	----	98.2250	(1.77)	+ 0.0050	----	30	UNCH	98.5150B	98.0500A
JUN20	----	98.2300B	----	98.2150	(1.78)	+ 0.0100	----	20	UNCH	98.5050B	98.0400A
AUG20	----	98.2100B	----	98.1950	(1.80)	+ 0.0150	----	120	UNCH	98.4900B	98.1750A
TOTAL 30D FED FD FUT							0	94055	1624827 -	6674	

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM INDEX % PT.CHGE.##		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
										HIGH	LOW	
N1U FUT												
DEC17	101'315	102'025	101'275A	101'2800	0.035		----	1035	28228 +	474	104'045B	101'210
TOTAL N1U FUT							0	1035	28228 +	474		
F1U FUT												
DEC17	101'050	101'060B	101'030	101'0350	0.020		----	656	20878 +	232	102'130	101'000
TOTAL F1U FUT							0	656	20878 +	232		
B1U FUT												
DEC17	----	10'508B	----	10'4230	0.080		----	----	173	UNCH	10'903B	10'407A
TOTAL B1U FUT							0	0	173			

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18
3YR NOTE	09/29			12/29			03/29			06/29			
EUROYEN	07/22			07/22			07/22						07/22
30D FED FD	09/29	10/31	11/30	12/29	01/31	02/28	03/29	04/30	05/31	06/29	07/31	08/31	09/28
5YR NOTE	09/29			12/29			03/29			06/29			
2YR NOTE	09/29			12/29			03/29			06/29			
10YR NOTE	09/20			12/19			03/20			06/20			
30YR BOND	09/20			12/19			03/20			06/20			
EXPIRATION:	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18
EURO DLR FUT	09/18	10/16	11/13	12/18	01/15	02/19	03/19	04/16	05/14	06/18			09/17
MINI ED FUT	12/08			12/08			12/08			12/08			12/08
LBOR	09/18	10/16	11/13	12/18	01/15	02/19	03/19	04/16	05/14	06/18	07/16	08/13	09/17

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CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

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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
10-YR NOTE FUTURES									
DEC17	---	10726	210408	---	7795	11000	122905	---	63871
TOTALS:		10726	252983		7795	11000	122905		63871
5-YR NOTE FUTURES									
SEP17	---	---	26822	---	---	---	---	---	---
DEC17	---	6840	227775	---	7705	---	40758	---	68355
TOTALS:		6840	254597		7705		40758		68355
ULTRA T-BOND FUTURES									
SEP17	---	1037	49466	---	---	---	---	---	---
DEC17	---	2223	55577	---	85	2000	4000	---	15901
TOTALS:	1037	2223	105043		85	2000	4000		15901
2-YR NOTE FUTURES									
SEP17	---	---	3618	---	---	---	---	---	---
DEC17	---	1685	27241	---	11670	---	---	---	11493
TOTALS:		1685	30859		11670				11493
30-YR BOND FUTURES									
DEC17	---	1212	31640	---	1730	---	---	---	5105
TOTALS:		1212	36829		1730				5105
ULTRA 10-YEAR U S TREASURY NOTE FUT									
SEP17	---	103	1284	---	---	---	---	---	---
DEC17	---	1118	16937	---	1105	---	17999	---	545
TOTALS:	103	1118	18221		1105		17999		545
EURODOLLAR FUTURES									
OCT17	---	---	---	---	---	---	---	---	4594
NOV17	---	---	---	---	---	---	---	---	259
DEC17	---	---	---	---	---	3500	25911	---	72961
MAR18	---	---	---	---	---	951	12789	---	31531
JUN18	---	---	---	---	4739	500	23500	---	25958
SEP18	---	---	---	---	8206	---	4625	---	23632
DEC18	---	---	---	---	8206	3902	32387	---	22258
MAR19	---	---	---	---	8206	2000	11603	---	31220
JUN19	---	---	---	---	4664	2000	26217	---	78651
SEP19	---	---	---	---	---	2951	12789	---	40834
DEC19	---	---	---	---	---	---	8803	---	23992
MAR20	---	---	---	---	---	---	2000	---	21877
JUN20	---	---	---	---	---	---	---	---	30557
SEP20	---	---	---	---	---	---	---	---	28158
DEC20	---	---	---	---	---	---	21400	---	5978
MAR21	---	---	---	---	---	---	---	---	4516
JUN21	---	---	---	---	---	---	2100	---	3765
SEP21	---	---	---	---	---	---	---	---	1156
DEC21	---	---	---	---	---	---	10000	---	599
MAR22	---	---	---	---	---	---	---	---	1181
JUN22	---	---	---	---	---	---	---	---	939
SEP22	---	---	---	---	---	---	---	---	663
DEC22	---	---	---	---	---	---	---	---	8
MAR23	---	---	---	---	---	---	---	---	95
JUN23	---	---	---	---	---	---	---	---	225
SEP23	---	---	---	---	---	---	---	---	17
DEC23	---	---	---	---	---	---	---	---	12
JUN24	---	---	---	---	---	---	---	---	108
DEC24	---	---	---	---	---	---	---	---	159
JUN25	---	---	---	---	---	---	---	---	14
TOTALS:					34021	15804	194124		457057
5 YEAR USD INTEREST RATE SWAP									
DEC17	---	---	---	---	---	---	4165	---	510
TOTALS:							4165		510
FED FUND FUTURES									
SEP17	---	---	---	---	---	---	---	---	14526
OCT17	---	---	---	---	---	---	---	---	7728
NOV17	---	---	---	---	---	---	---	---	49590
DEC17	---	---	---	---	---	---	---	---	5112
JAN18	---	---	---	---	---	---	4000	---	10699

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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CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

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FEB18	---	---	---	---	---	---	---	4000	---	81
MAR18	---	---	---	---	---	---	---	---	---	2928
APR18	---	---	---	---	---	---	---	---	---	3214
MAY18	---	---	---	---	---	---	---	---	---	2594
JUN18	---	---	---	---	---	---	---	---	---	7820
JUL18	---	---	---	---	---	---	---	---	---	8865
AUG18	---	---	---	---	---	---	---	---	---	403
SEP18	---	---	---	---	---	---	---	---	---	446
OCT18	---	---	---	---	---	---	---	---	---	4913
DEC18	---	---	---	---	---	---	---	---	---	133
JAN19	---	---	---	---	---	---	---	---	---	58
FEB19	---	---	---	---	---	---	---	---	---	16
MAR19	---	---	---	---	---	---	---	---	---	42
TOTALS:								8000		119361
10 YEAR USD INTEREST RATE SWAP										
DEC17	---	---	---	---	---	---	---	10723	---	---
TOTALS:								10723		0