

2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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

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FINAL

PG10 BULLETIN #222@

INTEREST RATE FUTURES CONTINUED

Thu, Nov 16, 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. DISCOUNT	PRICE %	IMM %	INDEX PT.CHGE.##	VOLUME TRADES CLEARED	OPEN INTEREST	----CONTRACT---- HIGH	----CONTRACT---- LOW
1-MTH EURODLR F											
DEC17	----	98.5525B	*98.5350A	98.5350	(	1.46)	- 0.5	----	2264	UNCH	98.7650B 98.5350A
JAN18	98.5250	98.5250	98.5250	98.5275	(	1.47)	UNCH	111	165 +	111	98.6925B 98.5200A
FEB18	98.5150	98.5175	98.5150	98.5125	(	1.48)	- 0.5	8	88	UNCH	98.6875B 98.4875
MAR18	----	----	*98.4000A	98.4000	(	1.60)	- 1.0	----	100	UNCH	98.6600B 98.4000A
JUL18	----	----	*98.2525A	98.2475	(	1.75)	- 2.2	----	10	UNCH	98.6075B 98.2525A
AUG18	----	----	*98.2475A	98.2450	(	1.75)	- 2.2	----	6	UNCH	98.6200B 98.2475A
SEP18	----	----	*98.1950A	98.1925	(	1.80)	- 2.5	----	103	UNCH	98.4200B 98.1950A
OCT18	----	----	*98.1650A	98.1650	(	1.83)	- 2.2	----	60	UNCH	98.2575B 98.1650A
TOTAL 1-MTH EURODLR F								0	119	2796 +	111
30D FED FD FUT											
NOV17	98.8425	98.8450	98.8425	98.8425	(	1.15)	UNCH	26000	1931	206411 +	275 99.6450B 97.7800A
DEC17	98.7150	98.7150	98.7100	98.7150	(	1.28)	UNCH	----	975	114622 -	66 99.6300B 97.8600A
JAN18	98.6100	98.6150	98.6050	98.6100	(	1.39)	UNCH	30851	343550 -	4693 99.6050B 97.8800A	
FEB18	98.6100	98.6100	98.6050	98.6050	(	1.39)	UNCH	25940	137280 +	4403 99.6000B 97.8450A	
MAR18	98.5750	98.5750	98.5650	98.5650	(	1.43)	- 0.0050	10902	51761	UNCH	99.5750B 97.9050A
APR18	98.4900	98.4900	98.4750	98.4750	(	1.52)	- 0.0150	20458	131246 +	862 99.5650B 97.8650A	
MAY18	98.4750	98.4750	98.4600	98.4600	(	1.54)	- 0.0150	3478	61822 -	475 99.5650B 97.8250A	
JUN18	98.4300	98.4300	98.4100	98.4100	(	1.59)	- 0.0200	3589	29468 -	171 99.5550B 97.9150A	
JUL18	98.3800	98.3850	98.3650	98.3650	(	1.63)	- 0.0250	10405	81244 -	1765 99.5350B 98.0250A	
AUG18	98.3750	98.3750	98.3500	98.3550	(	1.64)	- 0.0200	3180	49497 -	161 99.5150B 98.1950A	
SEP18	98.3800	98.3800	98.3550	98.3600	(	1.64)	- 0.0150	1133	29467 -	35 99.5050B 98.1750A	
OCT18	98.3050	98.3050	98.2900	98.2950	(	1.70)	- 0.0200	4359	45413 -	605 99.4850B 98.1450A	
NOV18	98.2900	98.2900	98.2800	98.2850	(	1.71)	- 0.0200	3535	24664 +	1269 99.4800B 98.1950A	
DEC18	98.2700	98.2700	98.2600	98.2650	(	1.73)	- 0.0250	1482	19735 +	427 99.4650B 98.1500	
JAN19	98.2550	98.2550	98.2300	98.2350	(	1.76)	- 0.0250	9702	76243 +	4602 99.4450B 98.1100A	
FEB19	98.2350	98.2350	98.2200	98.2300	(	1.77)	- 0.0250	731	16243 -	70 99.4350B 98.1000A	
MAR19	98.2250	98.2250	98.2150	98.2200	(	1.78)	- 0.0250	244	3464 +	12 99.4200B 98.0650A	
APR19	98.2050	98.2050	98.1900	98.2000	(	1.80)	- 0.0200	163	3546 -	21 99.4100B 98.0350A	
MAY19	98.1900	98.2000	98.1900	98.1900	(	1.81)	- 0.0250	57	1298 +	45 99.4000B 98.0100A	
JUN19	----	98.1800A	98.1850	98.1850	(	1.81)	- 0.0250	----	326	UNCH	99.3600B 97.9800A
JUL19	98.1500	98.1550	98.1450A	98.1550	(	1.84)	- 0.0250	20	758	UNCH	99.1900B 97.9550A
AUG19	----	98.1500A	98.1500	98.1500	(	1.85)	- 0.0300	----	68	UNCH	99.1900B 97.9400A
SEP19	----	98.1400A	98.1400	98.1400	(	1.86)	- 0.0300	----	85	UNCH	99.0500B 97.9050A
OCT19	98.1250	98.1300B	98.1250	98.1250	(	1.87)	- 0.0300	17	97 +	9	99.0100B 97.8750A
NOV19	----	98.1250A	98.1250	98.1250	(	1.87)	- 0.0300	2	50	UNCH	98.5800B 97.8650A
DEC19	98.0000	98.1050B	98.0000	98.1050	(	1.89)	- 0.0300	9	101 +	5	98.5600B 97.8300A
JAN20	98.0850	98.0850	98.0850	98.0800	(	1.92)	- 0.0250	35	1156 +	29	98.5450B 97.7950A
FEB20	98.0850	98.0850	98.0850	98.0800	(	1.92)	- 0.0250	29	252 +	27	98.5300B 97.7900A
MAR20	----	98.0700A	98.0650	98.0650	(	1.93)	- 0.0350	----	10	UNCH	98.5250B 98.0200A
APR20	----	98.0550A	98.0550	98.0550	(	1.94)	- 0.0350	----	185	UNCH	98.5150B 98.0050A
MAY20	----	98.0600A	98.0600	98.0600	(	1.94)	- 0.0350	----	112	UNCH	98.5150B 98.0050A
JUN20	----	98.0500A	98.0500	98.0500	(	1.95)	- 0.0300	----	20	UNCH	98.5050B 98.0000A
JUL20	----	98.0400A	98.0400	98.0400	(	1.96)	- 0.0350	----	51	UNCH	98.4900B 97.9750A
AUG20	98.0250	98.0400B	98.0250	98.0350	(	1.96)	- 0.0350	1	118	UNCH	98.4900B 97.9700A
SEP20	98.0000	98.0300B	97.9500A	98.0250	(	1.97)	- 0.0350	5	13 +	2	98.1800B 97.9400
OCT20	97.9900	98.0150B	97.9900	98.0100	(	1.99)	- 0.0350	2	12	UNCH	98.0700B 97.9900A
TOTAL 30D FED FD FUT								26000	133235	1430409 +	3905

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. DISCOUNT	PRICE %	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH	----CONTRACT---- LOW
N1U FUT												
DEC17	100'285	101'020	100'245	100'2850	'110	----	1539	29353 +	703	104'045B	99'280	
TOTAL N1U FUT							0	1539	29353 +	703		
F1U FUT												
DEC17	100'120	100'155	100'120	100'1400	'045	----	862	23703 -	140	102'130	100'050	
TOTAL F1U FUT							0	862	23703 -	140		
B1U FUT												
DEC17	10'218	10'219B	10'216A	10'2260	'270	----	2	116	UNCH	10'903B	10'002A	
TOTAL B1U FUT							0	2	116			

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18
3YR NOTE		12/29			03/29			06/29			09/28		
EUROYEN		07/22			07/22			07/22			07/22		
30D FED FD	11/30	12/29	01/31	02/28	03/29	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30
5YR NOTE		12/29			03/29			06/29			09/28		
2YR NOTE		12/29			03/29			06/29			09/28		
10YR NOTE		12/19			03/20			06/20			09/19		
30YR BOND		12/19			03/20			06/20			09/19		
EXPIRATION:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18
EURO DLR FUT	11/13	12/18	01/15	02/19	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19
MINI ED FUT		12/08			12/08			12/08			12/08		
LIBOR	11/13	12/18	01/15	02/19	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19

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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	---	14583	191555	---	13273	---	124206	---	7829
MAR18	---	---	5201	---	---	2000	2000	---	303
TOTALS:		14583	196756		13273	2000	126206		8132
5-YR NOTE FUTURES									
DEC17	---	11205	103721	---	25797	10000	26000	---	27265
MAR18	---	1682	33044	---	---	---	---	---	298
TOTALS:		12887	136765		25797	10000	26000		27563
2-YR NOTE FUTURES									
DEC17	---	10888	65314	---	41785	---	---	---	40174
MAR18	---	464	464	---	682	---	---	---	214
TOTALS:		11352	65778		42467				40388
ULTRA T-BOND FUTURES									
DEC17	---	5908	68603	---	2240	5194	22982	---	12163
MAR18	---	1062	1562	---	---	---	---	---	11174
TOTALS:		6970	70165		2240	5194	22982		23337
30-YR BOND FUTURES									
DEC17	---	5716	69844	---	3294	9111	12961	---	6550
MAR18	---	---	---	---	---	---	---	---	168
TOTALS:		5716	69844		3294	9111	12961		6718
ULTRA 10-YEAR U S TREASURY NOTE FUT									
DEC17	---	832	22006	---	1339	4047	7932	---	2682
MAR18	---	---	---	---	---	---	---	---	80
TOTALS:		832	22006		1339	4047	7932		2762
EURODOLLAR FUTURES									
DEC17	---	---	12798	---	10000	20658	32658	---	175235
JAN18	---	---	---	---	---	---	---	---	7419
FEB18	---	---	---	---	---	---	---	---	2589
MAR18	---	---	---	---	---	---	30378	---	22974
JUN18	---	---	---	---	---	---	39417	---	34235
SEP18	---	---	---	---	---	---	23000	---	2897
DEC18	---	---	---	---	---	---	33977	---	11322
MAR19	---	---	4500	---	1000	13500	41788	---	10745
JUN19	---	---	---	---	1000	12500	24927	---	15836
SEP19	---	---	---	---	1000	12500	23378	---	33148
DEC19	---	---	---	---	1000	12500	25910	---	6449
MAR20	---	---	---	---	1000	---	4225	---	5711
JUN20	---	---	---	---	1000	---	5550	---	6615
SEP20	---	---	---	---	1000	---	2000	---	24319
DEC20	---	---	---	---	1000	---	---	---	6852
MAR21	---	---	---	---	---	---	---	---	3499
JUN21	---	---	---	---	---	---	---	---	1063
SEP21	---	---	---	---	---	---	---	---	1446
DEC21	---	---	---	---	---	---	---	---	3388
MAR22	---	---	---	---	---	---	---	---	4063
JUN22	---	---	---	---	---	---	---	---	2810
SEP22	---	---	---	---	---	---	---	---	3047
DEC22	---	---	---	---	---	---	---	---	83
MAR23	---	---	---	---	---	---	---	---	104
JUN23	---	---	---	---	---	---	---	---	98
SEP23	---	---	---	---	---	---	---	---	61
DEC23	---	---	---	---	---	---	---	---	13
MAR24	---	---	---	---	---	---	---	---	24
JUN24	---	---	---	---	---	---	---	---	27
DEC25	---	---	---	---	---	---	---	---	5
TOTALS:			17298		18000	71658	287208		386242
5 YEAR USD INTEREST RATE SWAP									
DEC17	---	---	---	---	---	---	---	---	1943
TOTALS:									1943
FED FUND FUTURES									
NOV17	---	---	---	---	---	26000	27000	---	28925
DEC17	---	---	---	---	---	---	---	---	1260
JAN18	---	---	---	---	---	---	4891	---	64695

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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FEB18	---	---	---	---	---	---	---	---	---	1456
APR18	---	---	---	---	---	---	---	---	---	2955
MAY18	---	---	---	---	---	---	---	---	---	17039
JUN18	---	---	---	---	---	---	---	---	---	12
JUL18	---	---	---	---	---	---	---	---	---	7023
AUG18	---	---	---	---	---	---	---	---	---	559
SEP18	---	---	---	---	---	---	---	---	---	536
OCT18	---	---	---	---	---	---	---	1131	---	8415
NOV18	---	---	---	---	---	---	---	---	---	948
DEC18	---	---	---	---	---	---	---	---	---	69
JAN19	---	---	---	---	---	---	---	---	---	2448
FEB19	---	---	---	---	---	---	---	---	---	74
MAR19	---	---	---	---	---	---	---	---	---	68
APR19	---	---	---	---	---	---	---	---	---	38
DEC19	---	---	---	---	---	---	---	---	---	3
JAN20	---	---	---	---	---	---	---	---	---	2
FEB20	---	---	---	---	---	---	---	---	---	4
SEP20	---	---	---	---	---	---	---	---	---	3
TOTALS:						26000	33022			136805