



PRELIMINARY

PG10 BULLETIN #101@

INTEREST RATE FUTURES CONTINUED

Fri, May 26, 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.

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, 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, B1U FUT.

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

Table showing contract expiration dates for 3YR NOTE, EUROYEN, 30D FED FD, 5YR NOTE, 2YR NOTE, 10YR NOTE, 30YR BOND.

Table showing contract expiration dates for 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
10-YR NOTE FUTURES									
JUN17	---	24645	388059	---	22717	---	124188	---	80075
SEP17	---	6023	87344	---	31204	---	---	---	117494
TOTALS:		30668	475403		53921		124188		197569
5-YR NOTE FUTURES									
JUN17	---	3757	345910	---	7975	---	65349	---	91613
SEP17	---	3416	131963	---	2930	---	---	---	145069
TOTALS:		7173	477873		10905		65349		236682
2-YR NOTE FUTURES									
JUN17	---	1033	91978	---	6537	---	34080	---	38239
SEP17	---	2700	3032	---	14176	---	---	---	31316
TOTALS:		3733	95010		20713		34080		69555
ULTRA T-BOND FUTURES									
JUN17	---	1339	140597	---	941	---	14879	---	9388
SEP17	---	1839	16527	---	1164	---	---	---	10384
TOTALS:		3178	157124		2105		14879		19772
30-YR BOND FUTURES									
JUN17	---	599	87181	---	419	---	15021	---	19728
SEP17	---	1309	8587	---	788	---	4450	---	8452
TOTALS:		1908	95768		1207		19471		28180
ULTRA 10-YEAR U S TREASURY NOTE FUT									
JUN17	---	---	25934	---	---	---	7012	---	4534
SEP17	---	441	441	---	712	---	6565	---	2099
TOTALS:		441	26375		712		13577		6633
EURODOLLAR FUTURES									
JUN17	---	---	24530	---	---	---	35039	---	52329
JUL17	---	---	---	---	---	---	---	---	972
SEP17	---	---	1284	---	---	---	10163	---	72037
DEC17	---	---	1280	---	---	---	69684	---	86447
MAR18	---	---	480	---	---	---	43500	---	190068
JUN18	---	---	1919	---	97	---	144079	---	15815
SEP18	---	---	1142	---	141	4000	31858	---	11694
DEC18	---	---	392	---	140	---	174527	---	23263
MAR19	---	---	8076	---	140	---	73190	---	18505
JUN19	---	---	11500	---	79	---	48574	---	23554
SEP19	---	---	7500	---	79	---	6000	---	5673
DEC19	---	---	7500	---	79	---	15600	---	5705
MAR20	---	---	2100	---	79	---	4200	---	17958
JUN20	---	---	---	---	---	---	---	---	14223
SEP20	---	---	---	---	---	---	2000	---	7411
DEC20	---	---	---	---	---	---	42000	---	3913
MAR21	---	---	---	---	---	---	---	---	4046
JUN21	---	---	---	---	---	---	---	---	1073
SEP21	---	---	---	---	---	---	---	---	1580
DEC21	---	---	---	---	---	---	---	---	475
MAR22	---	---	---	---	---	---	---	---	1183
JUN22	---	---	---	---	---	---	---	---	1059
SEP22	---	---	---	---	---	---	---	---	439
DEC22	---	---	---	---	---	---	---	---	256
MAR23	---	---	---	---	---	---	---	---	361
JUN23	---	---	---	---	---	---	---	---	118
SEP23	---	---	---	---	---	---	---	---	18
DEC23	---	---	---	---	---	---	---	---	20
MAR24	---	---	---	---	---	---	---	---	188
JUN24	---	---	---	---	---	---	---	---	36
SEP24	---	---	---	---	---	---	---	---	24
DEC24	---	---	---	---	---	---	---	---	140
JUN25	---	---	---	---	---	---	---	---	22
SEP25	---	---	---	---	---	---	---	---	56
TOTALS:			67703		834	4000	700414		562781
5 YEAR USD INTEREST RATE SWAP									
JUN17	---	---	---	---	---	---	---	---	45
TOTALS:									45

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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FED FUND FUTURES

MAY17	---	---	---	---	---	---	---	6984	---	8292
JUN17	---	---	---	---	---	---	---	---	---	3458
JUL17	---	---	---	---	---	---	---	1749	---	26796
AUG17	---	---	---	---	---	---	---	2500	---	8905
SEP17	---	---	---	---	---	---	---	---	---	2935
OCT17	---	---	---	---	---	---	---	4240	---	36476
NOV17	---	---	---	---	---	---	---	1240	---	5778
DEC17	---	---	---	---	---	---	---	---	---	856
JAN18	---	---	---	---	---	---	---	---	---	11137
FEB18	---	---	---	---	---	---	---	---	---	8830
MAR18	---	---	---	---	---	---	---	---	---	1104
APR18	---	---	---	---	---	---	---	---	---	778
MAY18	---	---	---	---	---	---	---	---	---	2061
JUN18	---	---	---	---	---	---	---	---	---	2735
JUL18	---	---	---	---	---	---	---	---	---	1843
AUG18	---	---	---	---	---	---	---	---	---	2942
SEP18	---	---	---	---	---	---	---	---	---	368
OCT18	---	---	---	---	---	---	---	---	---	1104
NOV18	---	---	---	---	---	---	---	---	---	84
DEC18	---	---	---	---	---	---	---	---	---	308
FEB19	---	---	---	---	---	---	---	---	---	16
TOTALS:								16713		126852

10 YEAR USD INTEREST RATE SWAP

TOTALS:										45
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