



PRELIMINARY

PG10 BULLETIN #223@

INTEREST RATE FUTURES CONTINUED

Fri, Nov 16, 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.

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

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT % RECIPROCAL, IMM INDEX PT. CHGE. ##, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include MPC FUT, SON FUT, SR1 FUT, SR3 FUT, etc.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include N1U FUT, F1U FUT, etc.

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, and rows for 3YR NOTE, EUROYEN, 30D FED FD, 5YR NOTE, 2YR NOTE, 10YR NOTE, 30YR BOND, EURO DLR FUT, MINI ED FUT, LIBOR.

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.

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

CME Group, Inc.

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

Customer Service: (312) 930-1000



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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									
DEC18	---	29406	219412	---	23372	---	146254	---	33873
MAR19	---	13362	90892	---	---	---	---	---	1179
TOTALS:		42768	310304		23372		146254		35052
10-YR NOTE FUTURES									
DEC18	---	16611	184259	---	39613	---	72050	---	19659
MAR19	---	---	---	---	---	---	---	---	174
TOTALS:		16611	184259		39613		72050		19833
ULTRA T-BOND FUTURES									
DEC18	---	10266	127311	---	5922	---	25474	---	7743
MAR19	---	662	662	---	---	---	---	---	26
TOTALS:		10928	127973		5922		25474		7769
EURODOLLAR FUTURES									
NOV18	---	---	---	---	---	---	---	---	4463
DEC18	---	---	---	---	---	---	9500	---	55551
JAN19	---	---	---	---	---	---	---	---	6390
FEB19	---	---	---	---	---	---	---	---	2419
MAR19	---	---	---	---	---	---	7000	---	40238
APR19	---	---	---	---	---	---	---	---	223
JUN19	---	---	---	---	---	---	7000	---	50766
SEP19	---	---	---	---	---	---	7676	---	49096
DEC19	---	10000	10000	---	2760	---	16000	---	69209
MAR20	---	---	---	---	---	---	11156	---	16731
JUN20	---	---	3280	---	---	---	4852	---	10610
SEP20	---	---	---	---	---	---	3500	---	14480
DEC20	---	---	---	---	---	---	17100	---	37429
MAR21	---	---	---	---	---	---	12676	---	18105
JUN21	---	---	---	---	---	---	12000	---	39856
SEP21	---	---	---	---	---	---	12000	---	16866
DEC21	---	---	---	---	4000	---	---	---	20556
MAR22	---	---	---	---	---	---	6656	---	9026
JUN22	---	---	---	---	---	---	2500	---	27822
SEP22	---	---	---	---	---	---	5000	---	1384
DEC22	---	---	---	---	4000	---	2500	---	929
MAR23	---	---	---	---	---	---	---	---	3013
JUN23	---	---	---	---	---	---	---	---	1304
SEP23	---	---	---	---	---	---	---	---	1003
DEC23	---	---	---	---	---	---	---	---	14
MAR24	---	---	---	---	---	---	---	---	9
JUN24	---	---	---	---	---	---	---	---	33
SEP24	---	---	---	---	---	---	---	---	37
TOTALS:		10000	13280		10760		137116		497562
2-YR NOTE FUTURES									
DEC18	---	7026	100525	---	47232	15000	89850	---	26225
MAR19	---	---	---	---	---	---	---	---	2200
TOTALS:		7026	100525		47232	15000	89850		28425
ULTRA 10-YEAR U S TREASURY NOTE FUT									
DEC18	---	4536	32898	---	6770	---	---	---	6153
MAR19	---	---	---	---	---	---	---	---	3000
TOTALS:		4536	32898		6770				9153
30-YR BOND FUTURES									
DEC18	---	1404	23649	---	1162	---	7975	---	7603
MAR19	---	---	---	---	---	---	---	---	820
TOTALS:		1404	23649		1162		7975		8423
5 YEAR USD INTEREST RATE SWAP									
DEC18	---	---	---	---	---	---	---	---	1496
TOTALS:									1496
FED FUND FUTURES									
NOV18	---	---	---	---	---	---	---	---	7854
DEC18	---	---	---	---	---	---	---	---	3909
JAN19	---	---	---	---	---	---	2000	---	15123
FEB19	---	---	---	---	---	---	2400	---	3606
MAR19	---	---	---	---	---	---	---	---	642

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APR19	---	---	---	---	---	---	---	---	---	833
MAY19	---	---	---	4800	---	---	---	---	---	8035
JUN19	---	---	---	---	---	---	---	---	---	671
JUL19	---	---	---	---	---	---	---	---	---	9801
AUG19	---	---	---	---	---	---	---	---	---	4444
SEP19	---	---	---	---	---	---	---	---	---	87
OCT19	---	---	---	---	---	---	---	---	---	1328
NOV19	---	---	---	---	---	---	---	---	---	2689
JAN20	---	---	---	---	---	---	---	2000	---	4291
FEB20	---	---	---	---	---	---	---	---	---	25
APR20	---	---	---	---	---	---	---	---	---	1122
TOTALS:				4800				6400		64460
ONE-MONTH SOFR FUTURES										
NOV18	---	---	---	---	---	---	---	128	---	---
DEC18	---	---	---	---	---	---	---	1128	---	---
JAN19	---	---	---	---	---	---	---	1128	---	---
FEB19	---	---	---	---	---	---	---	128	---	---
MAR19	---	---	---	---	---	---	---	128	---	---
TOTALS:								2640		0
THREE-MONTH SOFR FUTURES										
TOTALS:								1000		0