

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

PG09 BULLETIN #143@

INTEREST RATE FUTURES

Thu, Jul 27, 2017 PG09

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	IMM DISCOUNT	INDEX % PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---	
										HIGH	LOW	
EURO DLR FUT												
AUG17	98.6775	98.6825	98.6775	98.6775	(	1.32) UNCH	----	10881	85928 +	4404	98.7500	98.5600
OCT17	98.6350	98.6350	98.6250	98.6250	(	1.37) UNCH	----	2303	14401 +	1803	98.6950B	98.5400A
NOV17	98.5900	98.5900	98.5900	98.5850	(	1.41) - 1.0	----	75	1097	UNCH	98.6550B	98.5650A
JAN18	----	----	98.5300A	98.5300	(	1.47) - 0.5	----	----	465	UNCH	98.5550B	98.5100A
TOTAL EURO DLR FUT							0	13259	101891 +	6207		
SEP17	98.6700	98.6700	98.6600	98.6650	(	1.33) UNCH	9975	159949	1491316 +	16841	99.3200	93.6050A
DEC17	98.5550	98.5550	98.5350	98.5500	(	1.45) - 0.5	718	197447	1910783 +	4851	99.2700	93.5650A
MAR18	98.4750	98.4750	98.4550	98.4650	(	1.53) - 1.0	600	166831	1163640 +	6184	99.2400	93.8650A
JUN18	98.4150	98.4150	98.3900	98.4000	(	1.60) - 1.0	----	166607	1109830 +	5972	99.2000	93.8450A
SEP18	98.3450	98.3500	98.3200	98.3350	(	1.66) - 1.0	25	161207	1050068 +	2860	99.1550	93.8350A
DEC18	98.2600	98.2650	98.2300	98.2550	(	1.74) - 1.0	21046	186824	1408230 +	24499	99.1050	93.9100A
MAR19	98.2100	98.2150	98.1800	98.2050	(	1.79) - 1.0	548	116817	874410 +	3404	99.0650	93.9050A
JUN19	98.1550	98.1650	98.1250	98.1500	(	1.85) - 1.0	----	119628	695560 +	1418	99.0200	93.8800A
SEP19	98.1050	98.1100	98.0750	98.1000	(	1.90) - 1.0	2930	101414	654619 -	4579	98.9750	93.8550A
DEC19	98.0350	98.0400	98.0000	98.0250	(	1.97) - 1.0	1200	119150	734947 -	359	98.9050	93.8000A
MAR20	97.9900	98.0000	97.9550	97.9850	(	2.01) - 1.0	1150	92277	430802 +	1304	98.8600	93.8400A
JUN20	97.9450	97.9550	97.9100	97.9400	(	2.06) - 1.0	1000	104209	312414 +	4903	98.8150	94.0900A
SEP20	97.9000	97.9100	97.8600	97.8900	(	2.11) - 1.5	2525	57626	240357 +	1259	98.7700	94.0450A
DEC20	97.8400	97.8500	97.8000	97.8250	(	2.17) - 2.0	20	59255	302140 +	8218	98.7150	93.9850A
MAR21	97.7950	97.8050	97.7550	97.7800	(	2.22) - 2.0	360	42004	161297 -	2524	98.6700	94.2150A
JUN21	97.7500	97.7550	97.7000	97.7300	(	2.27) - 2.0	----	42613	114491 -	199	98.6200	94.4650A
SEP21	97.7000	97.7100	97.6550	97.6800	(	2.32) - 2.5	1440	36298	88651 +	730	98.5750	94.8800A
DEC21	97.6450	97.6500	97.6000	97.6250	(	2.37) - 2.5	----	30523	94172 +	875	98.5200B	94.8400A
MAR22	97.6050	97.6150	97.5550	97.5800	(	2.42) - 3.0	----	36369	74644 -	1201	98.4800B	94.8950A
JUN22	97.5600	97.5750	97.5100	97.5300	(	2.47) - 3.0	----	29336	35928 -	401	98.4350	94.7950A
SEP22	97.5250	97.5300B	97.4650	97.4850	(	2.51) - 3.0	----	7915	19849 +	3027	98.3950B	94.7750A
DEC22	97.4800	97.4850B	97.4200	97.4400	(	2.56) - 3.0	----	2407	11949 -	50	98.3500B	94.7450A
MAR23	97.4450	97.4500	97.3850	97.4050	(	2.59) - 3.5	----	3613	10328 +	249	98.3200B	94.7300A
JUN23	97.4200	97.4200	97.3550	97.3700	(	2.63) - 4.0	----	1597	7122 +	219	98.2850B	94.7550A
SEP23	97.3300	97.3450	97.3250	97.3400	(	2.66) - 4.0	----	3002	4714 +	1617	98.2150	94.7600
DEC23	97.3000	97.3150	97.2950	97.3100	(	2.69) - 4.0	----	123	2790 +	26	98.1600	94.7100
MAR24	97.3100	97.3100	97.2750	97.2900	(	2.71) - 4.0	----	801	2483 +	495	98.1600	95.4300
JUN24	97.2500	97.2650	97.2450	97.2650	(	2.73) - 4.0	----	42	619 +	9	98.1450	95.5400
SEP24	----	----	97.2400A	97.2450	(	2.75) - 4.0	----	151	911 +	100	98.1100	96.0800A
DEC24	----	----	----	97.2250	(	2.77) - 4.0	----	----	1173	UNCH	98.1000	96.2550A
MAR25	----	----	----	97.2150	(	2.78) - 4.0	----	----	507	UNCH	98.0850	96.2400
JUN25	----	----	----	97.1900	(	2.81) - 4.0	----	----	536	UNCH	98.1100	96.2200A
SEP25	----	----	97.1650A	97.1750	(	2.82) - 4.0	----	----	199	UNCH	98.0900	96.7550A
DEC25	----	----	97.1500A	97.1550	(	2.84) - 4.0	----	----	228	UNCH	98.0650	96.7300
MAR26	----	----	97.1550A	97.1500	(	2.85) - 4.0	----	----	236	UNCH	98.0100	96.7100
JUN26	----	----	97.1550A	97.1350	(	2.86) - 4.0	----	----	157	UNCH	97.9850B	96.7100
SEP26	----	----	97.1400A	97.1250	(	2.87) - 4.0	----	----	87	UNCH	97.9250B	96.6900
DEC26	----	----	97.1200A	97.1100	(	2.89) - 4.0	----	----	50	UNCH	97.2900	96.6950A
MAR27	----	----	97.1050A	97.1000	(	2.90) - 4.0	----	----	22	UNCH	97.2700B	96.9050A
JUN27	----	----	97.1000A	97.0900	(	2.91) - 4.0	----	----	5	UNCH	97.2000B	96.9900A
							43537	2046035	13012264 +	79747		
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---	
										HIGH	LOW	
10-YR NOTE FUTURES												
SEP17	125'305	126'015	125'210	125'265	-	0'060	66242	1462108	3223534 +	43677	127'080	122'020
DEC17	125'205	125'225	125'100	125'155	-	0'060	2117	1894	26104 +	1699	126'245	124'140
TOTAL 10-YR NOTE FUTURES							68359	1464002	3249638 +	45376		
5-YR NOTE FUTURES												
SEP17	118'052	118'060	117'317	118'032	-	0'030	81743	758388	2997584 -	10232	118'247	116'135
DEC17	117'245	117'255B	117'212A	117'245	-	0'032	----	472	9544 +	245	118'090	117'032A
TOTAL 5-YR NOTE FUTURES							81743	758860	3007128 -	9987		
2-YR NOTE FUTURES												
SEP17	108'052	108'055	108'040	108'052	-	0'002	25490	255685	1368096 +	9541	108'097	107'300
DEC17	108'012	#108'017B	108'005A	108'012	-	0'002	----	226	2384 +	220	108'017B	107'300
TOTAL 2-YR NOTE FUTURES							25490	255911	1370480 +	9761		
30Y BOND FUT												
SEP17	153'02	153'13	152'03	152'19	-	0'18	4876	289639	731232 -	3851	157'08	144'24A
DEC17	151'26	152'04B	150'28A	151'11	-	0'18	----	88	881 -	9	156'01	149'00
TOTAL 30Y BOND FUT							4876	289727	732113 -	3860		
ULTRA T-BND FUT												
SEP17	164'19	165'00	163'04	163'20	-	1'00	6238	102319	806691 +	1096	170'20	157'18A
DEC17	163'16	163'31B	162'06A	162'20	-	1'00	----	3	2078	UNCH	169'09B	161'31A
TOTAL ULTRA T-BND FUT							6238	102322	808769 +	1096		
TN FUT												
SEP17	1350'25	1350'75	1342'00	1342'65	-	1'00	4556	116085	406189 +	5371	1370'20	1320'45A
DEC17	----	----	----	1340'95	-	1'00	----	----	1	UNCH	1342'75B	1331'45A
TOTAL TN FUT							4556	116085	406190 +	5371		

DUE TO THE MINIMUM TICK SIZE INCREASE IN THE 30-YEAR TREASURY BONDS FUTURES, THE CONTRACT HIGHS/LOWS MAY DISPLAY AN INVALID PRICE FORMAT. FOR EXAMPLE, THE SEI 09 CONTRACT HIGH IS DISPLAYED AS 1291'10 TO DETERMINE THE CORRECT HIGH, PLEASE MOVE THE HASH MARK ONE PLACE TO LEFT FOR THE CORRECT PRICE OF 129'110. THIS ISSUE WILL BE RESOLVED AS NEW CONTRACT HIGHS/LOWS ARE REACHED.