

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

PG09 BULLETIN #226@

INTEREST RATE FUTURES

Wed, Nov 22, 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 DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
										HIGH	LOW
EURO DLR FUT											
JAN18	98.4050	98.4100	98.4050	98.4100	(	1.59) + 1.0	----	8748	90635 -	3402	98.6000 98.4050
FEB18	98.3450	98.3550	98.3450	98.3550	(	1.64) + 1.5	----	6303	41551 -	1075	98.5900B 98.3400
APR18	98.2350	98.2400B	98.2350	98.2450	(	1.75) + 2.5	----	50	481 +	50	98.3300B 98.2250A
MAY18	----	98.1950B	----	98.2000	(	1.80) + 2.5	----	----	10	UNCH	98.2400B 98.1750A
TOTAL EURO DLR FUT							0	15101	132677 -	4427	
DEC17	98.4475	98.4525	98.4450	98.4500	(	1.55) + 0.2	1600	270243	1659279 -	3832	99.2700 93.5650A
MAR18	98.2600	98.2900	98.2600	98.2850	(	1.71) + 2.0	9250	246457	1511143 +	39805	99.2400 93.8650A
JUN18	98.1150	98.1500	98.1150	98.1450	(	1.85) + 3.0	7015	208301	1301792 +	8314	99.2000 93.8450A
SEP18	98.0200	98.0650	98.0200	98.0650	(	1.93) + 4.0	9250	251904	1140031 +	14672	99.1550 93.8350A
DEC18	97.9450	98.0000	97.9400	98.0000	(	2.00) + 5.0	16000	433066	1675056 +	16626	99.1050 93.9100A
MAR19	97.8950	97.9550	97.8950	97.9550	(	2.04) + 6.0	24496	194646	1043859 +	1588	99.0650 93.9050A
JUN19	97.8450	97.9100	97.8450	97.9100	(	2.09) + 6.5	----	170582	951077 -	5999	99.0200 93.8800A
SEP19	97.8100	97.8800	97.8100	97.8800	(	2.12) + 7.0	675	175894	691549 +	5248	98.9750 93.8550A
DEC19	97.7600	97.8350	97.7600	97.8350	(	2.16) + 7.0	3670	279129	1053459 +	44656	98.9050 93.8000A
MAR20	97.7450	97.8150	97.7400	97.8150	(	2.18) + 7.0	----	135754	497808 +	12533	98.8600 93.8400A
JUN20	97.7250	97.7950	97.7200	97.7950	(	2.20) + 7.0	----	108411	423685 +	16168	98.8150 94.0900A
SEP20	97.7000	97.7700	97.6900	97.7700	(	2.23) + 7.0	----	87894	297088 +	9723	98.7700 94.0450A
DEC20	97.6650	97.7300	97.6550	97.7300	(	2.27) + 7.0	555	111458	405508 -	993	98.7150 93.9850A
MAR21	97.6450	97.7100	97.6350	97.7100	(	2.29) + 7.0	3326	63023	209593 +	402	98.6700 94.2150A
JUN21	97.6250	97.6900	97.6050	97.6850	(	2.31) + 6.5	----	40179	197617 -	1058	98.6200 94.4650A
SEP21	97.6050	97.6600	97.5800	97.6550	(	2.34) + 5.5	----	33551	111101 -	1210	98.5750 94.8800A
DEC21	97.5700	97.6250	97.5450	97.6200	(	2.38) + 5.5	----	29928	122283 +	506	98.5200B 94.8400A
MAR22	97.5550	97.6050	97.5300	97.6050	(	2.39) + 5.5	----	27312	77294 +	384	98.4800B 94.8950A
JUN22	97.5350	97.5850	97.5050	97.5800	(	2.42) + 5.0	----	36000	56282 -	582	98.4350 94.7950A
SEP22	97.5200	97.5600	97.4850	97.5550	(	2.44) + 5.0	----	26388	36940 -	330	98.3950B 94.7750A
DEC22	97.4900	97.5250	97.4500	97.5200	(	2.48) + 4.5	----	2519	15670 -	38	98.3500B 94.7450A
MAR23	97.4400	97.5100	97.4350	97.5050	(	2.49) + 4.5	----	1105	15872 -	441	98.3200B 94.7300A
JUN23	97.4300	97.4800B	97.4150	97.4800	(	2.52) + 4.5	----	1263	8646 -	66	98.2850B 94.7550A
SEP23	97.3950	97.4600	97.3900	97.4550	(	2.54) + 4.0	----	438	6873 -	96	98.2150 94.7600
DEC23	97.4000	97.4200	97.3750	97.4250	(	2.57) + 3.5	----	84	2667 +	8	98.1600 94.7100
MAR24	97.3550	97.4000B	97.3550	97.4100	(	2.59) + 3.5	----	137	1924 +	80	98.1600 95.4300
JUN24	97.3400	97.3800	97.3400	97.3900	(	2.61) + 3.5	----	24	2002 -	5	98.1450 95.5400
SEP24	----	----	----	97.3700	(	2.63) + 3.5	----	----	1481	UNCH	98.1100 96.0800A
DEC24	----	----	97.3100A	97.3500	(	2.65) + 3.5	----	----	1292	UNCH	98.1000 96.2550A
MAR25	----	----	----	97.3350	(	2.66) + 3.0	----	3	432 -	3	98.0850 96.2400
JUN25	----	----	----	97.3150	(	2.68) + 3.0	----	----	525	UNCH	98.1100 96.2200A
SEP25	----	----	----	97.3000	(	2.70) + 3.0	----	----	212	UNCH	98.0900 96.7550A
DEC25	----	97.2600B	----	97.2850	(	2.71) + 3.0	----	----	442	UNCH	98.0650 96.7300
MAR26	----	97.2600B	----	97.2750	(	2.72) + 2.5	----	----	226	UNCH	98.0100 96.7100
JUN26	----	97.2450B	----	97.2600	(	2.74) + 2.5	----	----	137	UNCH	97.9850B 96.7100
SEP26	----	----	----	97.2500	(	2.75) + 2.5	----	----	68	UNCH	97.9250B 96.6900
DEC26	----	----	----	97.2350	(	2.76) + 2.5	----	----	69	UNCH	97.3900B 96.6950A
MAR27	----	----	----	97.2300	(	2.77) + 2.5	----	----	6	UNCH	97.3800B 96.9050A
JUN27	----	----	----	97.2250	(	2.77) + 2.5	----	----	11	UNCH	97.3700B 96.9900A
SEP27	----	----	----	97.2200	(	2.78) + 2.5	----	----	5	UNCH	97.1650B 96.9950A
							75837	2935693	13521004 +	15060	

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
10-YR NOTE FUTURES										
DEC17	124'235	125'045	124'195	125'035	+ 0'135	43463	1868132	2675121 -	324584	127'285 124'060
MAR18	124'150	124'285	124'110	124'275	+ 0'140	8245	800435	937804 +	335108	127'030B 123'270
TOTAL 10-YR NOTE FUTURES						51708	2668567	3612925 +	10524	
5-YR NOTE FUTURES										
DEC17	116'225	117'000	116'215	116'315	+ 0'097	62385	1328607	2473385 -	219994	119'015 116'205
MAR18	116'160	116'255	116'147	116'252	+ 0'097	956	567450	1084635 +	269903	118'077B 116'145
TOTAL 5-YR NOTE FUTURES						63341	1896057	3558020 +	49909	
2-YR NOTE FUTURES										
DEC17	107'125	107'160	107'125	107'157	+ 0'032	29223	837272	1300888 -	274867	108'100 107'120
MAR18	107'065	107'100	107'065	107'100	+ 0'035	10911	513479	626475 +	209897	107'215B 107'062
TOTAL 2-YR NOTE FUTURES						40134	1350751	1927363 -	64970	
30Y BOND FUT										
DEC17	154'06	154'20	153'17	154'16	+ 0'13	5149	320179	613629 -	58812	158'09 149'00
MAR18	153'00	153'16	152'14	153'12	+ 0'13	1335	98377	234074 +	61455	154'16B 149'05A
JUN18	----	----	----	152'16	+ 0'13	----	----	2	UNCH	151'09 149'30A
TOTAL 30Y BOND FUT						6484	418556	847705 +	2643	
ULTRA T-BND FUT										
DEC17	167'27	168'14	166'30	168'07	+ 0'15	6698	137655	601373 -	38335	171'27 161'22
MAR18	166'31	167'17	166'02	167'10	+ 0'15	1749	64613	372405 +	44607	167'21 160'28A
TOTAL ULTRA T-BND FUT						8447	202268	973778 +	6272	
TN FUT										
DEC17	1333'15	1341'50	1332'50	1341'30	+ 1'50	8865	180966	347508 -	42635	1372'70 1322'30
MAR18	1332'50	1340'80	1331'80	1340'65	+ 1'55	2756	79666	114032 +	48727	1341'80B 1330'60A
TOTAL TN FUT						11621	260632	461540 +	6092	

PLEASE NOTE, DUE TO A REPORTING ERROR, YESTERDAYS OPEN INTEREST IN THE US27 CONTRACT WAS OVERSTATED BY 103,495. THE ERROR HAS BEEN REMEDIATED AND TODAY'S REPORTED OPEN INTEREST IS CORRECT.

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