

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

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PRELIMINARY

PG09 BULLETIN #101@

INTEREST RATE FUTURES

Fri, May 26, 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.

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBAL® VOLUME	OPEN INTEREST	---CONTRACT---	---
										HIGH	LOW
EURO DLR FUT											
JUL17	98.7300	98.7350	98.7250	98.7300	(	1.27) + 0.5	----	3619	61478 +	1498	98.7750B 98.6000
AUG17	98.7000	98.7050	98.7000	98.7000	(	1.30) + 0.5	----	314	22957	UNCH	98.7500 98.5600
							0	3933	84435 +	1498	
JUN17	98.7425	98.7500	98.7425	98.7450	(	1.25) + 0.2	----	180694	1531315 +	11590	99.3500 93.5800A
SEP17	98.6550	98.6700	98.6550	98.6550	(	1.34) UNCH	150	122748	1502796 -	10614	99.3200 93.6050A
DEC17	98.5800	98.5950	98.5750	98.5800	(	1.42) UNCH	4350	176717	1741255 +	49691	99.2700 93.5650A
MAR18	98.4950	98.5150	98.4950	98.5000	(	1.50) UNCH	15601	145125	1135594 +	9582	99.2400 93.8650A
JUN18	98.4100	98.4350	98.4100	98.4150	(	1.58) UNCH	3965	189263	1125422 -	10596	99.2000 93.8450A
SEP18	98.3250	98.3500	98.3200	98.3300	(	1.67) + 0.5	9802	120647	973565 +	4845	99.1550 93.8350A
DEC18	98.2250	98.2600	98.2250	98.2350	(	1.76) + 0.5	635	148282	1382261 +	5506	99.1050 93.9100A
MAR19	98.1700	98.2000	98.1700	98.1750	(	1.82) UNCH	1513	99840	776161 -	1276	99.0650 93.9050A
JUN19	98.1100	98.1400	98.1100	98.1150	(	1.88) UNCH	209	80654	708923 +	7790	99.0200 93.8800A
SEP19	98.0550	98.0850	98.0500	98.0550	(	1.94) UNCH	79	85803	630080 +	2761	98.9750 93.8550A
DEC19	97.9750	98.0100	97.9700	97.9800	(	2.02) UNCH	194	125039	691634 +	27462	98.9050 93.8000A
MAR20	97.9350	97.9650	97.9250	97.9350	(	2.06) - 0.5	79	67645	435554 +	7209	98.8600 93.8400A
JUN20	97.8850	97.9200	97.8850	97.8900	(	2.11) - 0.5	----	35098	261129 +	3629	98.8150 94.0900A
SEP20	97.8400	97.8750	97.8350	97.8450	(	2.15) - 0.5	1260	25451	213974 -	1663	98.7700 94.0450A
DEC20	97.7900	97.8150	97.7800	97.7850	(	2.21) - 0.5	----	31766	306012 -	576	98.7150 93.9850A
MAR21	97.7500	97.7800	97.7450	97.7500	(	2.25) - 0.5	----	27095	132508 +	361	98.6700 94.2150A
JUN21	97.7100	97.7350	97.7050	97.7100	(	2.29) - 0.5	----	18130	136830 +	840	98.6200 94.4650A
SEP21	97.6700	97.6950	97.6600	97.6650	(	2.33) - 0.5	----	18875	84574 +	933	98.5750 94.8800A
DEC21	97.6150	97.6450	97.6150	97.6150	(	2.38) - 0.5	----	17835	69295 +	912	98.5200B 94.8400A
MAR22	97.5800	97.6100	97.5750	97.5800	(	2.42) - 0.5	----	14920	45592 +	1169	98.4800B 94.8950A
JUN22	97.5550	97.5700	97.5400	97.5450	(	2.45) - 0.5	----	4037	19436 +	793	98.4350 94.7950A
SEP22	97.5150	97.5300	97.5000	97.5050	(	2.49) - 0.5	----	2171	13326 +	669	98.3950B 94.7750A
DEC22	97.4600	97.4900B	97.4600	97.4650	(	2.53) - 0.5	----	2611	8919 +	828	98.3500B 94.7450A
MAR23	97.4500	97.4650B	97.4300	97.4350	(	2.56) - 1.0	----	1626	7927 +	841	98.3200B 94.7300A
JUN23	97.4050	97.4350	97.4050	97.4050	(	2.59) - 1.0	----	590	2635 +	112	98.2850B 94.7550A
SEP23	97.3750	97.4050	97.3750	97.3800	(	2.62) - 1.0	----	243	2868 +	1	98.2150 94.7600
DEC23	97.3650	97.3750	97.3450	97.3550	(	2.64) - 0.5	----	33	1883 +	23	98.1600 94.7100
MAR24	97.3400	97.3500	97.3300	97.3350	(	2.66) - 0.5	----	242	1568 -	49	98.1600 95.4300
JUN24	97.3100	97.3100	97.3100	97.3150	(	2.68) - 0.5	----	38	857 +	8	98.1450 95.5400
SEP24	97.2900	97.2900	97.2900	97.2950	(	2.70) - 1.0	----	42	861 +	18	98.1100 96.0800A
DEC24	----	----	----	97.2650	(	2.73) - 1.0	----	19	1349 +	101	98.1000 96.2550A
MAR25	----	----	----	97.2550	(	2.74) - 1.0	----	----	409	UNCH	98.0850 96.2400
JUN25	----	----	----	97.2400	(	2.76) - 0.5	----	19	441 +	21	98.1100 96.2200A
SEP25	97.2400	97.2450	97.2350	97.2250	(	2.77) - 1.0	----	53	277 -	14	98.0900 96.7550A
DEC25	----	----	----	97.2000	(	2.80) - 1.0	----	----	184	UNCH	98.0650 96.7300
MAR26	----	----	----	97.1900	(	2.81) - 1.0	----	----	230	UNCH	98.0100 96.7100
JUN26	----	----	----	97.1750	(	2.82) - 1.0	----	----	171	UNCH	97.9850B 96.7100
SEP26	----	----	----	97.1650	(	2.83) - 1.0	----	----	79	UNCH	97.9250B 96.6900
DEC26	----	----	----	97.1450	(	2.85) - 1.0	----	----	35	UNCH	97.1950B 96.6950A
MAR27	----	----	----	97.1300	(	2.87) - 1.0	----	----	1	UNCH	97.1750B 96.9050A
							37837	1743351	13947930 +	112907	

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL® VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
10-YR NOTE FUTURES										
JUN17	126'040	126'120	126'040	126'060	+ 0'005	47815	1874439	908201 -	619810	126'230 122'000
SEP17	125'265	126'025	125'260	125'285	+ 0'010	41639	1330753	2549398 +	584927	126'130 122'020
TOTAL 10-YR NOTE FUTURES						89454	3205192	3457599 -	34883	
5-YR NOTE FUTURES										
JUN17	118'195	118'240	118'192	118'200	UNCH	12014	1226698	843689 -	447301	120'235 116'155
SEP17	118'027	118'072	118'022	118'032	UNCH	7106	999988	2565481 +	428047	118'145 116'135
TOTAL 5-YR NOTE FUTURES						19120	2226686	3409170 -	19254	
2-YR NOTE FUTURES										
JUN17	108'102	108'112	108'095	108'100	- 0'005	7570	622797	275522 -	208957	108'152 107'267
SEP17	108'065	108'077	108'060	108'065	- 0'002	16876	550889	1080176 +	175486	108'097 107'307A
TOTAL 2-YR NOTE FUTURES						24446	1173686	1355698 -	33471	
30Y BOND FUT										
JUN17	153'26	154'09	153'25	153'29	+ 0'02	1096	318966	217326 -	110053	160'13B 145'26
SEP17	152'18	153'01	152'16	152'20	+ 0'01	2111	206503	589843 +	96819	154'07B 144'24A
TOTAL 30Y BOND FUT						3207	525469	807169 -	13234	
ULTRA T-BND FUT										
JUN17	164'08	164'31	164'07	164'12	+ 0'04	2280	119156	103615 -	56289	166'18 154'20
SEP17	163'07	163'31	163'07	163'12	+ 0'04	3003	89500	674915 +	56377	165'09B 157'18A
TOTAL ULTRA T-BND FUT						5283	208656	778530 +	88	
TN FUT										
JUN17	1352'70	1360'60	1352'70	1353'15	+ 0'35	----	116246	54127 -	60182	1362'45 1310'00
SEP17	1343'10	1351'00	1343'10	1350'30	+ 0'35	1153	84293	316751 +	37574	1352'50B 1320'45A
TOTAL TN FUT						1153	200539	370878 -	22608	

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.