

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

CME Group, Inc.

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

Customer Service: (312) 930-1000



FINAL

PG09 BULLETIN #180@

INTEREST RATE FUTURES

Tue, Sep 19, 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 INDEX DISCOUNT % PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
EURO DLR FUT										
OCT17	98.6375	98.6375	98.6300	98.6325	(1.36) - 0.2	----	33329	149465 +	11816	98.6950B 98.5400A
NOV17	98.5950	98.6000	98.5900	98.5900	(1.41) UNCH	----	12789	55682 +	3804	98.6600 98.5650A
JAN18	----	----	*98.5050A	98.5050	(1.49) - 0.5	----	----	1733 UNCH		98.6000 98.5050A
FEB18	----	----	*98.4750A	98.4700	(1.53) - 1.0	----	----	1552 UNCH		98.5900B 98.4750A
TOTAL EURO DLR FUT						0	46118	208432 +	15620	
SEP17	----	----	----	98.6750	(1.32) UNCH	----	----	-1114384		99.3200 93.6050A
DEC17	98.5300	98.5400	98.5200	98.5300	(1.47) UNCH	4913	249442	2053145 -	35256	99.2700 93.5650A
MAR18	98.4450	98.4550	98.4350	98.4400	(1.56) - 0.5	2398	240162	1269263 +	21945	99.2400 93.8650A
JUN18	98.3700	98.3850	98.3600	98.3650	(1.63) - 0.5	340	163429	1176983 +	14806	99.2000 93.8450A
SEP18	98.3100	98.3300	98.3000	98.3050	(1.69) - 0.5	----	156251	949250 -	1888	99.1550 93.8350A
DEC18	98.2300	98.2500	98.2200	98.2250	(1.77) - 0.5	5770	253659	1575923 -	31910	99.1050 93.9100A
MAR19	98.1850	98.2100	98.1800	98.1800	(1.82) - 0.5	64	156505	1061494 -	15817	99.0650 93.9050A
JUN19	98.1450	98.1700	98.1400	98.1400	(1.86) - 0.5	1260	134540	765686 +	1386	99.0200 93.8800A
SEP19	98.1050	98.1350	98.1000	98.1050	(1.89) - 0.5	1498	119922	698911 -	8815	98.9750 93.8550A
DEC19	98.0450	98.0750	98.0400	98.0450	(1.95) - 0.5	2700	128136	920318 -	12419	98.9050 93.8000A
MAR20	98.0150	98.0400	98.0100	98.0150	(1.98) UNCH	3600	77117	469694 +	8938	98.8600 93.8400A
JUN20	97.9800	98.0100	97.9750	97.9800	(2.02) UNCH	2340	69005	354902 -	5363	98.8150 94.0900A
SEP20	97.9400	97.9700	97.9400	97.9450	(2.05) UNCH	----	57309	260467 -	12	98.7700 94.0450A
DEC20	97.9000	97.9200	97.8850	97.8950	(2.10) UNCH	35	44531	321288 -	2573	98.7150 93.9850A
MAR21	97.8650	97.8900	97.8550	97.8600	(2.14) - 0.5	848	27156	215427 -	1065	98.6700 94.2150A
JUN21	97.8250	97.8500	97.8150	97.8200	(2.18) - 0.5	----	23289	151124 +	2937	98.6200 94.4650A
SEP21	97.7850	97.8050	97.7700	97.7800	(2.22) UNCH	----	34629	92362 -	3537	98.5750 94.8800A
DEC21	97.7350	97.7200	97.7200	97.7300	(2.27) UNCH	----	14706	131558 +	275	98.5200B 94.8400A
MAR22	97.7050	97.7200	97.6850	97.6950	(2.30) - 0.5	----	20484	79538 +	3159	98.4800B 94.8950A
JUN22	97.6600	97.6750	97.6400	97.6500	(2.35) - 0.5	----	12641	52042 +	113	98.4350 94.7950A
SEP22	97.6150	97.6350	97.6000	97.6100	(2.39) UNCH	----	13198	21326 +	1774	98.3950B 94.7750A
DEC22	97.5850	97.5900	97.5550	97.5650	(2.43) UNCH	----	884	13373 +	48	98.3500B 94.7450A
MAR23	97.5450	97.5550	97.5250	97.5350	(2.46) - 0.5	----	779	11309 +	95	98.3200B 94.7300A
JUN23	97.5100	97.5200	97.4900	97.5000	(2.50) - 0.5	----	458	6840 -	27	98.2850B 94.7550A
SEP23	97.4800	97.4850B	97.4550	97.4600	(2.54) - 1.0	----	413	4546 +	13	98.2150 94.7600
DEC23	97.4500	97.4500	97.4250	97.4300	(2.57) - 0.5	----	154	2301 -	9	98.1600 94.7100
MAR24	97.4250	97.4250	97.4100	97.4100	(2.59) - 0.5	----	127	2450 -	12	98.1600 95.4300
JUN24	----	97.3900B	97.3800A	97.3800	(2.62) - 0.5	----	----	908 UNCH		98.1450 95.5400
SEP24	97.3700	97.3800B	97.3550	97.3550	(2.64) - 0.5	----	21	904 -	1	98.1100 96.0800A
DEC24	----	----	----	97.3300	(2.67) - 0.5	----	----	1117 UNCH		98.1000 96.2550A
MAR25	----	----	----	97.3150	(2.68) - 0.5	----	----	545 UNCH		98.0850 96.2400
JUN25	----	----	----	97.2900	(2.71) - 0.5	----	----	543 UNCH		98.1100 96.2200A
SEP25	----	97.2900B	----	97.2750	(2.72) - 0.5	----	----	186 UNCH		98.0900 96.7550A
DEC25	----	97.2600B	----	97.2500	(2.75) - 0.5	----	----	225 UNCH		98.0650 96.7300
MAR26	----	97.2500B	----	97.2400	(2.76) - 0.5	----	----	233 UNCH		98.0100 96.7100
JUN26	----	97.2450B	----	97.2250	(2.77) - 0.5	----	----	154 UNCH		97.9850B 96.7100
SEP26	----	97.2300B	----	97.2150	(2.78) - 0.5	----	----	119 UNCH		97.9250B 96.6900
DEC26	----	97.2100B	----	97.1950	(2.80) - 0.5	----	----	48 UNCH		97.3900B 96.6950A
MAR27	----	97.2000B	----	97.1850	(2.81) - 0.5	----	----	22 UNCH		97.3800B 96.9050A
JUN27	----	97.1900B	----	97.1800	(2.82) - 0.5	----	----	6 UNCH		97.3700B 96.9900A
						25766	1998947	12666530 -	1177599	
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
10-YR NOTE FUTURES										
SEP17	126'145	126'160	126'080	126'090	- 0'030	9571	10857	51451 -	8758	128'035 122'020
DEC17	126'030	126'070	125'300	125'315	- 0'030	36341	1063878	3221634 -	32227	127'285 124'140
MAR18	----	----	----	125'215	- 0'030	----	----	11 UNCH		127'030B 125'220
TOTAL 10-YR NOTE FUTURES						45912	1074735	3273096 -	40985	
5-YR NOTE FUTURES										
SEP17	118'110	118'120	118'075	118'080	- 0'015	634	6010	24005 -	2631	119'092B 116'135
DEC17	117'300	118'010	117'280	117'287	- 0'015	38243	487023	2956487 -	32618	119'015 117'032A
TOTAL 5-YR NOTE FUTURES						38877	493033	2980492 -	35249	
2-YR NOTE FUTURES										
SEP17	108'057	108'057	108'047	108'047	- 0'005	----	1215	13308 -	612	108'137 107'300
DEC17	107'315	108'007	107'310	107'312	- 0'007	13259	232598	1491800 +	4636	108'100 107'300
TOTAL 2-YR NOTE FUTURES						13259	233813	1505108 +	4024	
30Y BOND FUT										
SEP17	155'26	156'00B	155'11	155'13	- 0'07	----	2812	5959 -	2381	159'18B 144'24A
DEC17	154'15	154'23	154'00	154'04	- 0'07	2692	214150	717393 -	7392	158'09 149'00
MAR18	153'05	153'08	153'05	153'01	- 0'07	----	5	6 +	3	154'16B 153'03
TOTAL 30Y BOND FUT						2692	216967	723358 -	9770	
ULTRA T-BND FUT										
SEP17	168'02	168'09B	167'14A	167'18	- 0'06	1150	1417	2723 -	1718	172'26B 157'18A
DEC17	166'26	167'08	166'09	166'15	- 0'07	2195	74571	821201 -	1762	171'27 161'31A
TOTAL ULTRA T-BND FUT						3345	75988	823924 -	3480	
TN FUT										
SEP17	1352'80	1360'35B	1352'60A	1352'75	- 0'30	385	9	665 -	49	1381'35B 1320'45A
DEC17	1351'15	1351'75	1350'45	1350'70	- 0'45	----	81247	423587 +	6235	1372'70 1331'45A
TOTAL TN FUT						385	81256	424252 +	6186	

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.