For products that are traded in both open outcry (ETH) and on the Globex (GLOBEX) the information represented on this page for opening range, high, low, closing price, settle price and volume represents 10 minute activity only. This 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. 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. Legends: BID = Ask = 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 811.

Please note, due to a reporting error, yesterday's open interest in the US27 contract was overstated by 103,495. The error has been remedied today.

Due to the movement tick size increase in the 30-year Treasury bond futures, the contract high/low can display an invalid price format. For example, the sep 09 contract high is displayed as 1291'10 to determine the correct price of 1291.10 + 5.25 = 1296.375.

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