



2024 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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FINAL

PG09 BULLETIN # 98@

INTEREST RATE FUTURES

Tue, May 21, 2024 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	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---	
									HIGH	LOW	
5-YR NOTE FUTURES											
JUN24	105'245	105'305	105'242	105'285 +	0'025	61763	1009286	6048890 -	125173	109'127	104'202
SEP24	106'052	106'110	106'047	106'092 +	0'030	10496	253369	382250 +	175546	109'080B	104'302A
TOTAL						72259	1264655	6431140 +	50373		
10-YR NOTE FUTURES											
JUN24	109'000	109'105	108'315	109'075 +	0'045	58884	1444029	4264272 -	29140	113'315	106'305
SEP24	109'105	109'200	109'090	109'170 +	0'050	923	282167	295891 +	168409	114'045	107'125
DEC24	109'280	109'280	109'210A	109'260 +	0'050	----	3	17 UNCH		110'150	108'000
TOTAL						59807	1726199	4560180 +	139269		
2-YR NOTE FUTURES											
JUN24	101'210	101'227	101'206	101'218 +	0'005	60156	683710	3914608 -	89802	103'241	101'098
SEP24	102'005	102'025	102'000	102'015 +	0'007	4519	166409	209507 +	123043	103'210	101'191
TOTAL						64675	850119	4124115 +	33241		
3-YR NOTE FUTURES											
JUN24	103'147	103'180	103'143	103'165 +	0'010	----	5352	17591 -	307	105'031	102'236
SEP24	103'273	103'291	103'255	103'276 +	0'012	----	482	1079 +	356	104'027	103'027
TOTAL						0	5834	18670 +	49		
30Y BOND FUT											
JUN24	116'31	117'19	116'27	117'11 +	0'09	16098	346235	1574938 -	38355	126'00	108'00
SEP24	117'03	117'23	116'31	117'15 +	0'09	9083	117541	185056 +	103919	124'21B	112'29
DEC24	----	117'19B	----	117'13 +	0'09	----	----	45 UNCH		120'10B	113'04A
TOTAL						25181	463776	1760039 +	65564		
ULTRA T-BND FUT											
JUN24	123'21	124'20	123'17	124'09 +	0'13	19072	251030	1647858 -	26549	134'14B	118'14
SEP24	123'29	124'24	123'23	124'14 +	0'13	----	51258	66666 +	35438	130'09B	118'22A
TOTAL						19072	302288	1714524 +	8889		
TN FUT											
JUN24	1120'55	1121'95	1120'45	1121'50 +	0'60	14281	449855	2085906 -	40014	1181'30B	1092'45
SEP24	1122'10	1130'25	1121'95	1123'05 +	0'65	881	111262	162503 +	68219	1171'95B	1100'90A
TOTAL						15162	561117	2248409 +	28205		

PLEASE NOTE, DUE TO A REPORTING ERROR, YESTERDAYS OPEN INTEREST IN THE USZ7 CONTRACT WAS OVERSTATED BY 103,495. THE ERROR HAS BEEN REMEDIED 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 SEP 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

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	IMM INDEX DISCOUNT %	PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---	
					RECIPROCAL					HIGH	LOW	
TBF3 FUT												
JUN24	94.76	94.76	94.76	94.760	(5.24)	UNCH	----	17	1967 -	3	95.62B	94.76
JUL24	----	----	94.805A	94.810	(5.19)	UNCH	----	----	227	UNCH	94.89B	94.80A
AUG24	94.875	94.88B	*94.87A	94.880	(5.12)	UNCH	----	25	164 +	25	94.93B	94.87A
SEP24	94.925	94.93B	94.915A	94.925	(5.07)	UNCH	----	99	1256 +	28	96.055B	94.855
DEC24	95.16	95.17B	95.14A	95.160	(4.84)	+ .005	----	36	320 +	20	95.655B	95.015A
TOTAL							0	177	3934 +	70		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---	
									HIGH	LOW	
30-YEAR 5.5% COUPON UMBS TBA FUT											
JUN24	----	98'292B	----	98'275	0'015	----	----	2376	UNCH	99'105B	96'307A
JUL24	----	98'285B	----	98'270	0'015	----	----	188	UNCH	99'092B	98'087A
TOTAL						0	0	2564			
30-YEAR 6.0% COUPON UMBS TBA FUT											
JUN24	100'170	100'170	100'170	100'167	0'026	----	10	2039	UNCH	100'247B	99'002A
JUL24	----	100'150B	----	100'155	0'028	----	----	100	UNCH	100'237B	99'310A
TOTAL						0	10	2139			
30-YEAR 5.0% COUPON UMBS TBA FUT											
JUN24	----	96'287B	----	96'262	0'021	----	----	458	UNCH	97'127B	94'207A
JUL24	----	96'287B	----	96'265	0'023	----	----	101	UNCH	97'127B	96'045A
TOTAL						0	0	559			
30-YEAR 4.5% COUPON UMBS TBA FUT											
JUN24	----	94'127B	----	94'105	0'038	----	----	350	UNCH	95'000B	92'007A
JUL24	----	94'132B	----	94'112	0'037	----	----	85	UNCH	95'007B	93'172A
TOTAL						0	0	435			
MICRO ULTRA 10-YEAR US TREASURY F											
JUN24	112'070	112'195	112'050	112'150	0'060	----	1764	387 -	134	114'230B	109'245
TOTAL						0	1764	387 -	134		
MICRO LONG TERM US TREAS BOND FUT											
JUN24	12'323	12'419	12'318	12'409	0'130	----	2123	360 -	132	12'907	11'814A
TOTAL						0	2123	360 -	132		
30-YEAR 4.0% COUPON UMBS TBA FUT											
JUN24	----	91'190B	----	91'162	0'031	----	----	158	UNCH	92'092B	89'072A
JUL24	----	91'200B	----	91'170	0'033	----	----	5	UNCH	92'100B	90'270A
TOTAL						0	0	163			
30-YEAR 3.5% COUPON UMBS TBA FUT											
JUN24	----	88'145B	----	88'120	0'025	----	----	70	UNCH	89'050B	86'035A
JUL24	----	88'152B	----	88'127	0'025	----	----	80	UNCH	89'052B	87'232A
TOTAL						0	0	150			
30-YEAR 6.5% COUPON UMBS TBA											
JUN24	----	101'275B	----	101'265	UNCH	----	----	91	UNCH	102'010B	100'247A
JUL24	----	101'255B	----	101'245	UNCH	----	----	50	UNCH	101'305B	101'130A
TOTAL						0	0	141			
30-YEAR 3.0% COUPON UMBS TBA FUT											
JUN24	----	84'267B	----	84'237	0'016	----	----	35	UNCH	85'277B	82'267A
JUL24	----	84'277B	----	84'255	0'018	----	----	25	UNCH	85'215B	84'202A
TOTAL						0	0	60			

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.