

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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

Customer Service: (312) 930-1000



PRELIMINARY

PG09 BULLETIN # 76@

INTEREST RATE FUTURES

Fri, Apr 20, 2018 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												
MAY18	97.6425	97.6625	97.6400	97.6500	(2.35)	+ 1.0	----	74366	393735 +	3284	98.2400B	97.6375
JUL18	97.6100	97.6100	97.5950	97.5950	(2.40)	UNCH	----	2788	7157 +	1662	97.9150B	97.5950
AUG18	----	97.5600B	----	97.5550	(2.44)	UNCH	----	----	3201 UNCH	97.7450B	97.5600A	
TOTAL EURO DLR FUT							0	77154	404093 +	4946		
JUN18	97.6200	97.6350	97.6150	97.6200	(2.38)	+ 0.5	8200	301253	1710346 +	13261	99.2000	93.8450A
SEP18	97.5100	97.5200	97.5000	97.5000	(2.50)	- 0.5	9358	219038	1542908 +	36557	99.1550	93.8350A
DEC18	97.3800	97.3850	97.3600	97.3600	(2.64)	- 1.5	15940	305778	2078043 -	14508	99.1050	93.9100A
MAR19	97.2800	97.2850	97.2450	97.2500	(2.75)	- 2.0	12035	199776	1473890 +	6828	99.0650	93.9050A
JUN19	97.1850	97.1900	97.1450	97.1550	(2.84)	- 2.0	5451	196321	1471526 +	3930	99.0200	93.8800A
SEP19	97.1100	97.1250	97.0750	97.0850	(2.91)	- 2.5	5355	179387	949671 -	279	98.9750	93.8550A
DEC19	97.0500	97.0650	97.0100	97.0200	(2.98)	- 3.0	1120	265072	2086470 -	18343	98.9050	93.8000A
MAR20	97.0300	97.0500	96.9850	97.0000	(3.00)	- 3.0	1338	140325	967745 +	11935	98.8600	93.8400A
JUN20	97.0200	97.0350	96.9750	96.9850	(3.01)	- 3.5	4270	125862	913202 -	6299	98.8150	94.0900A
SEP20	97.0100	97.0250	96.9600	96.9750	(3.02)	- 3.5	3697	95016	676620 -	1789	98.7700	94.0450A
DEC20	96.9900	97.0000	96.9350	96.9500	(3.05)	- 4.0	3500	129658	821104 -	26492	98.7150	93.9850A
MAR21	96.9900	97.0050	96.9400	96.9500	(3.05)	- 4.0	5500	81034	355754 +	8536	98.6700	94.2150A
JUN21	96.9850	97.0000	96.9350	96.9500	(3.05)	- 4.0	5748	57248	260332 +	1720	98.6200	94.4650A
SEP21	96.9850	96.9950	96.9300	96.9450	(3.05)	- 4.0	670	44268	192553 -	104	98.5750	94.8800A
DEC21	96.9700	96.9850	96.9150	96.9300	(3.07)	- 4.0	35	60873	320579 -	9420	98.5200B	94.8400A
MAR22	96.9650	96.9800	96.9100	96.9250	(3.07)	- 4.5	25	38394	136825 +	7534	98.4800B	94.8950A
JUN22	96.9600	96.9750	96.9050	96.9200	(3.08)	- 4.5	----	27798	92597 +	3467	98.4350	94.7950A
SEP22	96.9550	96.9700	96.9000	96.9150	(3.08)	- 4.5	----	28175	77017 +	8414	98.3950B	94.7750A
DEC22	96.9450	96.9550	96.8900	96.9050	(3.09)	- 4.5	----	29054	94836 -	294	98.3500B	94.7450A
MAR23	96.9450	96.9550	96.8850	96.9000	(3.10)	- 4.5	----	24229	42832 -	1725	98.3200B	94.7300A
JUN23	96.9300	96.9400B	96.8800A	96.8900	(3.11)	- 4.5	----	1318	13679 -	375	98.2850B	94.7550A
SEP23	96.9200	96.9300B	96.8750A	96.8800	(3.12)	- 5.0	----	854	14437 +	106	98.2150	94.7600
DEC23	96.8950	96.8950	96.8650A	96.8700	(3.13)	- 5.0	----	945	8104 -	45	98.1600	94.7100
MAR24	96.9050	96.9050	96.8600A	96.8650	(3.13)	- 5.0	----	534	4582 -	342	98.1600	95.4300
JUN24	96.9100	96.9100	96.8650A	96.8550	(3.14)	- 4.5	----	81	2712 +	24	98.1450	95.5400
SEP24	----	----	96.8650A	96.8450	(3.15)	- 4.5	----	20	2122 +	15	98.1100	96.0800A
DEC24	----	----	96.8650A	96.8350	(3.16)	- 4.5	----	6	1682 +	3	98.1000	96.2550A
MAR25	----	----	----	96.8300	(3.17)	- 5.0	----	13	519 UNCH	98.0850	96.2400	
JUN25	----	----	96.8300A	96.8200	(3.18)	- 5.0	----	----	480 UNCH	98.1100	96.2200A	
SEP25	----	----	----	96.8100	(3.19)	- 5.0	----	----	666 UNCH	98.0900	96.7050	
DEC25	----	----	96.8300A	96.8050	(3.19)	- 5.0	----	----	515 UNCH	98.0650	96.7100A	
MAR26	----	----	96.8300A	96.8050	(3.19)	- 5.0	----	----	390 UNCH	98.0100	96.7100	
JUN26	----	----	96.8300A	96.8000	(3.20)	- 5.0	----	----	353 UNCH	97.9850B	96.7100	
SEP26	----	----	96.8250A	96.8000	(3.20)	- 5.0	----	----	71 UNCH	97.9250B	96.6900	
DEC26	----	----	96.8050A	96.7900	(3.21)	- 5.0	----	----	62 UNCH	97.3900B	96.6800A	
MAR27	----	----	96.8100A	96.7950	(3.20)	- 5.0	----	----	101 UNCH	97.3800B	96.6850A	
JUN27	----	----	----	96.7900	(3.21)	- 5.0	----	----	31 UNCH	97.3700B	96.6850A	
SEP27	----	----	96.8050A	96.7900	(3.21)	- 5.0	----	----	108 UNCH	97.2600B	96.6750A	
DEC27	----	----	96.8100A	96.7800	(3.22)	- 5.0	----	----	13 UNCH	97.2100B	96.6800A	
							82242	2552330	16315477 +	22315		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---	
									HIGH	LOW	
10-YR NOTE FUTURES											
JUN18	119'270	119'295	119'150	119'175	- 0'090	55166	1272880	3747369 +	39264	124'180B	119'140
SEP18	119'160	119'185B	119'050A	119'070	- 0'090	1141	4269	12329 +	3754	121'035B	119'035
DEC18	118'090	#119'060	*118'020	119'030	- 0'090	----	4	3 +	2	119'060	118'020
TOTAL 10-YR NOTE FUTURES						56307	1277153	3759701 +	43020		
5-YR NOTE FUTURES											
JUN18	113'197	113'210	*113'130	113'142	- 0'047	38342	627859	3540527 -	2866	115'202B	113'130
SEP18	113'082	113'110B	*113'032A	113'045	- 0'045	----	2834	20832 +	2084	114'162	113'032A
TOTAL 5-YR NOTE FUTURES						38342	630693	3561359 -	782		
2-YR NOTE FUTURES											
JUN18	106'020	106'027	*106'002	106'007	- 0'010	16481	251742	2004987 +	5854	106'247	106'002
SEP18	105'272	105'277B	*105'262	105'265	- 0'007	----	7	1105 +	4	106'037B	105'262
TOTAL 2-YR NOTE FUTURES						16481	251749	2006092 +	5858		
30Y BOND FUT											
JUN18	143'27	143'31	142'29	143'03	- 0'22	3119	238016	812020 -	4010	153'14	141'14
SEP18	142'16	143'03B	142'04A	142'08	- 0'22	16	575	5424 +	298	150'11B	141'00
TOTAL 30Y BOND FUT						3135	238591	817444 -	3712		
ULTRA T-BND FUT											
JUN18	157'01	157'06	155'23	155'30	- 0'31	7314	85197	961247 +	1888	166'00B	153'02
SEP18	155'27	156'12B	*155'03A	155'08	- 0'30	----	5	6687 +	5	160'03B	155'03A
TOTAL ULTRA T-BND FUT						7314	85202	967934 +	1893		
TN FUT											
JUN18	1280'30	1280'65	1271'85	1272'15	- 1'30	2666	113807	542814 -	764	1331'40B	1263'15
TOTAL TN FUT						2666	113807	542814 -	764		

PLEASE NOTE, DUE TO A REPORTING ERROR, YESTERDAYS OPEN INTEREST IN THE USZ7 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