



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

PG10 BULLETIN # 78@

INTEREST RATE FUTURES CONTINUED

Tue, Apr 24, 2018 PG10

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.##	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT--- HIGH	---CONTRACT--- LOW
1-MTH EURODLR F										
MAY18	98.0850	98.0850	98.0850	98.0825	(	1.91) UNCH	----	1033	UNCH	98.6450B 98.0400
JUN18	97.8950	97.8950	97.8950	97.8900	(	2.11) - 0.2	----	787 +	43	98.6125B 97.8900A
JUL18	97.8850	97.8900	97.8850	97.8800	(	2.12) UNCH	----	714 +	31	98.6075B 97.8650A
AUG18	----	----	----	97.8800	(	2.12) UNCH	----	20	UNCH	98.6200B 97.8550A
SEP18	----	----	----	97.7475	(	2.25) UNCH	----	146	UNCH	98.4200B 97.7500
OCT18	----	----	----	97.6825	(	2.31) + 0.2	----	60	UNCH	98.2575B 97.6875A
JAN19	----	----	*97.5250A	97.5325	(	2.46) + 0.2	----	20	UNCH	97.8025B 97.5250A
FEB19	----	----	*97.5150A	97.5250	(	2.47) + 0.5	----	80	UNCH	97.6775B 97.5150A
MAR19	----	97.4225B	*97.4125A	97.4275	(	2.57) + 0.7	----	41	UNCH	97.5800B 97.4125A
TOTAL 1-MTH EURODLR F							0	75	2901 +	74
30D FED FD FUT										
APR18	98.3100	98.3100	98.3075	98.3100	(	1.69) UNCH	----	1275	330536 +	325 99.5650B 97.8650A
MAY18	98.3000	98.3000	98.2950	98.3000	(	1.70) UNCH	----	6061	200773 -	2311 99.5650B 97.8250A
JUN18	98.1750	98.1750	98.1700	98.1750	(	1.82) UNCH	----	12932	185546 +	4982 99.5550B 97.9150A
JUL18	98.0750	98.0750	98.0650	98.0750	(	1.92) UNCH	2400	42860	314074 +	1084 99.5350B 98.0250A
AUG18	98.0600	98.0600	*98.0500	98.0600	(	1.94) UNCH	----	31990	193129 -	2755 99.5150B 98.0500
SEP18	98.0450	98.0450	*98.0350	98.0450	(	1.95) UNCH	----	3715	82824 +	533 99.5050B 98.0350
OCT18	97.8750	97.8850	*97.8700	97.8850	(	2.11) + 0.0100	----	34288	216582 +	7436 99.4850B 97.8700
NOV18	97.8550	97.8650	*97.8500	97.8600	(	2.14) + 0.0050	----	12209	208644 +	710 99.4800B 97.8500
DEC18	97.8100	97.8200	*97.8050	97.8200	(	2.18) + 0.0100	----	7034	54836 +	82 99.4650B 97.8050
JAN19	97.7400	97.7550	*97.7300	97.7500	(	2.25) + 0.0100	2400	48819	275839 -	290 99.4450B 97.7300
FEB19	97.7200	97.7300	*97.7100	97.7250	(	2.27) + 0.0050	----	23683	112160 -	4670 99.4350B 97.7100
MAR19	97.6850	97.7000	*97.6750	97.6950	(	2.30) + 0.0050	----	3086	15816 +	625 99.4200B 97.6750
APR19	97.6100	97.6250	*97.6000	97.6250	(	2.37) + 0.0100	----	15154	90506 +	83 99.4100B 97.6000
MAY19	97.5850	97.5950	*97.5700	97.5950	(	2.40) + 0.0100	----	2849	30392 +	564 99.4000B 97.5700
JUN19	97.5450	97.5600	*97.5350	97.5600	(	2.44) + 0.0100	----	2510	13150 -	1438 99.3600B 97.5350
JUL19	97.4900	97.5050	*97.4750	97.5050	(	2.49) + 0.0100	----	3153	46870 -	506 99.1900B 97.4750
AUG19	97.4750	97.4900	*97.4600	97.4900	(	2.51) + 0.0100	----	1610	11795 +	499 99.1900B 97.4600
SEP19	97.4600	97.4750	*97.4400	97.4750	(	2.52) + 0.0100	----	1465	4499 +	645 99.0500B 97.4400
OCT19	97.4150	97.4250	*97.3950	97.4250	(	2.57) + 0.0100	----	2101	13772 +	80 99.0100B 97.3950
NOV19	97.4100	97.4200	*97.3900	97.4250	(	2.57) + 0.0100	----	1631	5669 +	52 98.5800B 97.3900
DEC19	97.3800	97.3900	*97.3650	97.3950	(	2.60) + 0.0100	----	453	5491 -	190 98.5600B 97.3650
JAN20	97.3400	97.3550	*97.3250	97.3500	(	2.65) + 0.0100	----	2619	17904 +	2130 98.5450B 97.3250
FEB20	97.3500	97.3700	*97.3350	97.3700	(	2.63) + 0.0150	----	295	4952 +	105 98.5300B 97.3350
MAR20	97.3250	97.3500	*97.3200A	97.3550	(	2.64) + 0.0100	----	40	149 -	16 98.5250B 97.3200A
APR20	97.3050	97.3350B	*97.3000A	97.3350	(	2.66) + 0.0100	----	136	1041 +	118 98.5150B 97.3000A
MAY20	----	97.3400B	*97.3050A	97.3450	(	2.65) + 0.0150	----	----	295 -	22 98.5150B 97.3050A
JUN20	----	97.3350B	*97.3050A	97.3400	(	2.66) + 0.0200	----	----	19	UNCH 98.5050B 97.3050A
JUL20	----	97.3250B	*97.2950A	97.3300	(	2.67) + 0.0200	----	----	122	UNCH 98.4900B 97.2950A
AUG20	----	97.3250B	*97.2950A	97.3300	(	2.67) + 0.0150	----	----	247	UNCH 98.4900B 97.2950A
SEP20	----	97.3150B	*97.2850A	97.3200	(	2.68) + 0.0200	----	----	60	UNCH 98.1800B 97.2850A
OCT20	----	97.3150B	*97.2850A	97.3200	(	2.68) + 0.0200	----	----	71	UNCH 98.0700B 97.2850A
NOV20	----	97.3200B	*97.2950A	97.3250	(	2.67) + 0.0200	----	----	120	UNCH 97.9900 97.2950A
DEC20	97.2750	97.3000B	*97.2700A	97.3000	(	2.70) + 0.0150	----	46	402 -	45 97.8750B 97.2700A
JAN21	----	97.2900B	*97.2650A	97.2950	(	2.70) + 0.0150	----	----	13	UNCH 97.6500B 97.2650A
FEB21	----	97.3000B	*97.2700A	97.3000	(	2.70) + 0.0100	----	----	1	UNCH 97.5250B 97.2700A
TOTAL 30D FED FD FUT							4800	262014	2438299 +	6354

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH	---CONTRACT--- LOW
N1U FUT											
JUN18	93'020	93'035B	*92'245	92'3000	0'025		----	1326	30620 +	560	95'050 92'245
TOTAL N1U FUT							0	1326	30620 +	560	
F1U FUT											
JUN18	95'152	95'180	*95'130	95'1750	0'010		----	679	18366 -	48	96'210B 95'130
TOTAL F1U FUT							0	679	18366 -	48	
B1U FUT											
JUN18	8'801	8'814B	8'719A	8'7300	0'120		----	6	126	UNCH	9'221B 8'712A
TOTAL B1U FUT							0	6	126		

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19
3YR NOTE			06/29			09/28			12/31				
EUROYEN			07/22			07/22			07/22			07/22	
30D FED FD	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30
5YR NOTE			06/29			09/28			12/31				
2YR NOTE			06/29			09/28			12/31				
10YR NOTE			06/20			09/19			12/19			03/20	
30YR BOND			06/20			09/19			12/19			03/20	
EXPIRATION:	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19
EURO DLR FUT	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17			03/18	
MINI ED FUT			12/08			12/08			12/08			12/08	
LIBOR	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/18	03/18	04/15

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

PG10 BULLETIN # 78@

INTEREST RATE FUTURES CONTINUED

Tue, Apr 24, 2018 PG10

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.

EX-PIT & OTHER BREAKDOWN

	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE	EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
ULTRA T-BOND FUTURES									
JUN18	---	16372	96757	---	747	2812	20155	---	5141
SEP18	---	---	---	---	---	---	---	---	1
TOTALS:		16372	96757		747	2812	20155		5142
10-YR NOTE FUTURES									
JUN18	---	16059	240696	---	36900	5000	113209	---	10273
SEP18	---	---	---	---	---	---	---	---	1000
TOTALS:		16059	240696		36900	5000	113209		11273
5-YR NOTE FUTURES									
JUN18	---	9284	124481	---	20423	---	55710	---	24530
SEP18	---	---	14803	---	---	---	---	---	---
TOTALS:		9284	139284		20423		55710		24530
30-YR BOND FUTURES									
JUN18	---	6081	34898	---	2122	5062	8856	---	3769
SEP18	---	---	---	---	---	---	---	---	105
TOTALS:		6081	34898		2122	5062	8856		3874
2-YR NOTE FUTURES									
JUN18	---	5207	61515	---	29505	---	22997	---	18924
SEP18	---	---	---	---	---	---	---	---	5
TOTALS:		5207	61515		29505		22997		18929
ULTRA 10-YEAR U S TREASURY NOTE FUT									
JUN18	---	1143	35659	---	4699	---	25213	---	6833
TOTALS:		1143	35659		4699		25213		6833
EURODOLLAR FUTURES									
MAY18	---	---	4000	---	---	---	---	---	23762
JUN18	---	---	2000	---	16953	---	16059	---	78529
JUL18	---	---	---	---	---	---	---	---	2731
SEP18	---	---	8000	---	16953	---	4186	---	191003
DEC18	---	---	1625	---	16953	27000	61464	---	30466
MAR19	---	---	---	---	16953	---	---	---	29869
JUN19	---	---	---	---	---	5650	47732	---	21176
SEP19	---	---	---	---	---	2600	19140	---	33404
DEC19	---	---	---	---	2000	27500	64620	---	25906
MAR20	---	---	---	---	---	2600	24426	---	16064
JUN20	---	---	2000	---	12250	650	8960	---	19486
SEP20	---	---	2000	---	12250	---	5500	---	14160
DEC20	---	---	2000	---	13450	---	6200	---	16794
MAR21	---	---	2000	---	13250	---	3000	---	11414
JUN21	---	---	---	---	1500	---	---	---	1450
SEP21	---	---	---	---	1500	---	---	---	901
DEC21	---	---	---	---	1500	---	5398	---	7365
MAR22	---	---	---	---	500	---	---	---	5157
JUN22	---	---	---	---	---	---	---	---	2265
SEP22	---	---	---	---	---	---	---	---	2156
DEC22	---	---	---	---	---	---	---	---	4134
MAR23	---	---	---	---	---	---	---	---	7499
JUN23	---	---	---	---	---	---	---	---	454
SEP23	---	---	---	---	---	---	---	---	745
DEC23	---	---	---	---	---	---	---	---	421
MAR24	---	---	---	---	---	---	---	---	433
TOTALS:			23625		126012	66000	266685		548011
FED FUND FUTURES									
APR18	---	---	---	---	---	---	---	---	8374
MAY18	---	---	---	---	---	---	---	---	20585
JUN18	---	---	---	---	---	---	---	---	7908
JUL18	---	---	---	---	---	2400	2400	---	3578
AUG18	---	---	---	---	---	---	---	---	29
SEP18	---	---	---	---	---	---	---	---	2245
OCT18	---	---	---	---	---	---	---	---	9581
NOV18	---	---	---	---	---	---	---	---	986
DEC18	---	---	---	---	---	---	---	---	6340
JAN19	---	---	---	---	---	2400	2400	---	26484
FEB19	---	---	---	---	---	---	---	---	16619

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.



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

PG10 BULLETIN # 78@

INTEREST RATE FUTURES CONTINUED

Tue, Apr 24, 2018 PG10

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.

MAR19	---	---	---	---	---	---	---	---	---	1855
APR19	---	---	---	---	---	---	---	---	---	9077
MAY19	---	---	---	---	---	---	---	---	---	1751
JUN19	---	---	---	---	---	---	---	---	---	3005
JUL19	---	---	---	---	---	---	---	---	---	4078
AUG19	---	---	---	---	---	---	---	---	---	2659
OCT19	---	---	---	---	---	---	---	---	---	2689
NOV19	---	---	---	---	---	---	---	---	---	1861
FEB20	---	---	---	---	---	---	---	---	---	78
MAR20	---	---	---	---	---	---	---	---	---	16
MAY20	---	---	---	---	---	---	---	---	---	22
TOTALS:						4800	4800			129820
10 YEAR USD INTEREST RATE SWAP										
JUN18	---	---	---	---	---	---	---	---	---	675
TOTALS:										675