<table>
<thead>
<tr>
<th>Date</th>
<th>Open Range</th>
<th>High</th>
<th>Low</th>
<th>Closing Range</th>
<th>Sett. Price</th>
<th>IMM Index</th>
<th>RTH Volume</th>
<th>Globex® Volume</th>
<th>Open Interest</th>
<th>Contract High Price</th>
<th>Contract Low Price</th>
</tr>
</thead>
<tbody>
<tr>
<td>98.2500</td>
<td>(1.17)</td>
<td>0.2</td>
<td>9.8925</td>
<td>106.0800</td>
<td>10.2425</td>
<td>83.10</td>
<td>100.1670</td>
<td>100.1800</td>
<td>10.0800</td>
<td>10.1000</td>
<td>99.6800</td>
</tr>
<tr>
<td>98.3000</td>
<td>(1.37)</td>
<td>0.2</td>
<td>9.8925</td>
<td>106.0800</td>
<td>10.2425</td>
<td>83.10</td>
<td>100.1670</td>
<td>100.1800</td>
<td>10.0800</td>
<td>10.1000</td>
<td>99.6800</td>
</tr>
<tr>
<td>98.3500</td>
<td>(1.57)</td>
<td>0.2</td>
<td>9.8925</td>
<td>106.0800</td>
<td>10.2425</td>
<td>83.10</td>
<td>100.1670</td>
<td>100.1800</td>
<td>10.0800</td>
<td>10.1000</td>
<td>99.6800</td>
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<tr>
<td>98.4000</td>
<td>(1.77)</td>
<td>0.2</td>
<td>9.8925</td>
<td>106.0800</td>
<td>10.2425</td>
<td>83.10</td>
<td>100.1670</td>
<td>100.1800</td>
<td>10.0800</td>
<td>10.1000</td>
<td>99.6800</td>
</tr>
</tbody>
</table>

**INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES**

- **.EXP**
- **F**
- **M**
- **R**
- **S**

**VOLUME AND OPEN INTEREST "RECORD" SHOWN FOR COST PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOE MERGER ON JULY 1, 2022.**

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EX-PIT & OTHER BREAKDOWN

--- DELIVERY ---

CASH OR PHYSICAL

DAILY MTH-TO-DATE

EFP EFP EFS EFS BLOCKS BLOCKS TAS TRANSFERS

DAILY TOTALS TOTALS TOTALS TOTALS TOTALS TOTALS TOTALS TOTALS TOTALS

5-YR NOTE FUTURES

MAR15 --- --- 291 19916 --- --- --- --- --- ---

JUN15 --- --- 24786 180396 --- 21654 23741 47043 --- 10509

TOTALS: 25079 200312 --- 21654 23741 47043 --- 10509

ULTRA T-BOND FUTURES

MAR15 --- 4853 --- 30266 --- --- --- --- --- ---

JUN15 --- --- 5679 70476 --- 1547 --- 2000 --- 3679

TOTALS: 4853 5679 100742 --- 1547 2000 --- 3679

10-YR NOTE FUTURES

MAR15 --- 9 --- 150634 --- --- --- --- --- ---

JUN15 --- --- 4547 176488 --- 13705 --- 32220 --- 25365

TOTALS: 9 4547 327122 --- 13705 32220 --- 25365

30-YR BOND FUTURES

JUN15 --- --- 3067 52158 --- --- --- 1240 --- 1963

TOTALS: 3067 166578 --- --- 1240 --- --- 1963

2-YR NOTE FUTURES

MAR15 --- --- 282 19208 --- --- --- --- --- ---

JUN15 --- --- 1853 86113 --- 12734 6889 25681 --- 25152

TOTALS: 2135 105321 --- 12734 6889 25681 --- 25333

EURODOLLAR FUTURES

APR15 --- --- --- --- --- --- --- --- 2099

MAY15 --- --- --- --- --- --- --- --- 284

JUN15 --- --- --- --- --- --- --- --- 15000 --- 42265

JUL15 --- --- --- --- --- --- --- --- 100 ---

SEP15 --- --- --- --- --- --- --- --- 28892 --- 44565

DEC15 --- --- 68 1518 --- 29750 --- 47720 --- 28177

MAR16 --- --- --- --- --- --- --- --- 1779 22291 --- 11313

JUN16 --- --- --- --- --- --- --- --- 2000 --- 28566 --- 7865

SEP16 --- --- --- --- --- --- --- --- 5337 35337 --- 5766

DEC16 --- --- --- --- --- --- --- --- 10000 81559 --- 16270

MAR17 --- --- --- --- --- --- --- --- 5337 10229 --- 6080

JUN17 --- --- --- --- --- --- --- --- 11220 --- 3154

SEP17 --- --- --- --- --- --- --- --- 1779 10636 --- 4914

DEC17 --- --- --- --- --- --- --- --- 15127 --- 2551

MAR18 --- --- --- --- --- --- --- --- 12581 --- 3318

JUN18 --- --- --- --- --- --- --- --- 7891 --- 948

SEP18 --- --- --- --- --- --- --- --- 8657 --- 6129

DEC18 --- --- --- --- --- --- --- --- 9307 --- 562

MAR19 --- --- --- --- --- --- --- --- 10000 --- 730

JUN19 --- --- --- --- --- --- --- --- 355 ---

SEP19 --- --- --- --- --- --- --- --- 1491 ---

DEC19 --- --- --- --- --- --- --- --- 359 ---

MAR20 --- --- --- --- --- --- --- --- 255 ---

MAR21 --- --- --- --- --- --- --- --- 86 ---

JUN21 --- --- --- --- --- --- --- --- 175 ---

SEP21 --- --- --- --- --- --- --- --- 143 ---

JUN22 --- --- --- --- --- --- --- --- 10 ---

TOTALS: 68 19518 31750 24232 324541 189924

30 YEAR USD INTEREST RATE SWAP

JUN15 --- --- --- --- --- --- --- --- 1111 --- ---

TOTALS: 71 --- --- --- 1111 --- --- 0

5 YEAR USD INTEREST RATE SWAP

JUN15 --- --- --- --- --- --- --- --- 8034 --- 910

TOTALS: 8034 --- --- --- 910

FED FUND FUTURES

APR15 --- --- --- --- --- --- --- --- 3000 --- ---

MAY15 --- --- --- --- --- --- --- --- 5000 --- ---

JUN15 --- --- --- --- --- --- --- --- 2000 --- ---

NOV15 --- --- --- --- 250 --- --- --- --- ---

TOTALS: 250 --- --- 10000 --- --- 0

10 YEAR USD INTEREST RATE SWAP

JUN15 --- --- --- --- --- --- --- --- 15703 --- 451

TOTALS: 15703 --- --- --- 451

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### INTEREST RATE FUTURES CONTINUED

#### 2015 DAILY INFORMATION BULLETIN - [http://www.cmegroup.com/dailybulletin](http://www.cmegroup.com/dailybulletin)

CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (1137) 890.1000

Table for Opening Range, High, Low, Closing Range, Settlement Price, and Volume:

<table>
<thead>
<tr>
<th>Product</th>
<th>Opening Range</th>
<th>High</th>
<th>Low</th>
<th>Closing Range</th>
<th>Settlement Price</th>
<th>Volume</th>
</tr>
</thead>
</table>

For products that are traded in both regular trading hours (RTH) and electronic trading hours (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. ETH 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, 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.

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