

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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

Customer Service: (312) 930-1000



FINAL

PG10 BULLETIN #140@

INTEREST RATE FUTURES CONTINUED

Mon, Jul 24, 2017 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.## | UNCH | VOLUME TRADES CLEARED | OPEN INTEREST | ---- | CONTRACT | ---- | |
|-----------------------|----------------|----------------|---------------|-------------------------|---------------------------|--------|-----------------------------|------------------|-----------|----------|----------|----------|
| | | | | | | | | | HIGH | LOW | | |
| 1-MTH EURODLR F | | | | | | | | | | | | |
| AUG17 | ---- | ---- | ---- | 98.7675 | (1.23) | UNCH | ---- | 5000 | UNCH | 99.2425B | 98.7650 | |
| SEP17 | ---- | ---- | ---- | 98.7400 | (1.26) | UNCH | ---- | 482 | UNCH | 99.2175B | 98.6625 | |
| OCT17 | ---- | ---- | ---- | 98.7300 | (1.27) + | 0.5 | ---- | 365 | UNCH | 99.2025B | 98.6500 | |
| NOV17 | ---- | ---- | ---- | 98.7175 | (1.28) | UNCH | ---- | 44 | UNCH | 99.0225B | 98.6475A | |
| DEC17 | ---- | ---- | ---- | 98.6375 | (1.36) | UNCH | ---- | 14 | UNCH | 98.7650B | 98.5525A | |
| FEB18 | ---- | ---- | ---- | 98.6125 | (1.38) - | 0.5 | ---- | 88 | UNCH | 98.6650B | 98.4875 | |
| MAR18 | ---- | ---- | ---- | 98.5575 | (1.44) - | 0.7 | ---- | 2 | UNCH | 98.6325B | 98.4675 | |
| TOTAL 1-MTH EURODLR F | | | 98.5625A | | | | 0 | 0 | 5995 | | | |
| 30D FED FD FUT | | | | | | | | | | | | |
| JUL17 | 98.8500 | 98.8500 | 98.8500 | 98.8500 | (1.15) | UNCH | ---- | 337 | 267616 - | 257 | 99.6700B | 97.5450A |
| AUG17 | 98.8450 | 98.8450 | 98.8400 | 98.8450 | (1.15) | UNCH | ---- | 1675 | 184987 + | 100 | 99.6650 | 97.4850A |
| SEP17 | 98.8400 | 98.8400 | 98.8350 | 98.8400 | (1.16) | UNCH | ---- | 2972 | 82845 + | 13 | 99.6550B | 97.8550A |
| OCT17 | 98.8250 | 98.8250 | 98.8150 | 98.8200 | (1.18) - | 0.0050 | ---- | 25832 | 274253 + | 2183 | 99.6450B | 97.8000A |
| NOV17 | 98.8150 | 98.8150 | 98.8100 | 98.8100 | (1.19) - | 0.0100 | ---- | 17114 | 206898 - | 1447 | 99.6450B | 97.7800A |
| DEC17 | 98.7750 | 98.7750 | 98.7650 | 98.7650 | (1.23) - | 0.0100 | ---- | 3975 | 78879 - | 40 | 99.6300B | 97.8600A |
| JAN18 | 98.7350 | 98.7350 | 98.7200 | 98.7250 | (1.27) - | 0.0100 | ---- | 19307 | 242915 - | 3979 | 99.6050B | 97.8800A |
| FEB18 | 98.7300 | 98.7300 | 98.7150 | 98.7150 | (1.28) - | 0.0100 | ---- | 6315 | 98887 + | 1176 | 99.6000B | 97.8450A |
| MAR18 | 98.7150 | 98.7150 | 98.6950 | 98.7000 | (1.30) - | 0.0100 | ---- | 4256 | 26951 + | 496 | 99.5750B | 97.9050A |
| APR18 | 98.6750 | 98.6750 | 98.6550 | 98.6600 | (1.34) - | 0.0100 | ---- | 3952 | 55195 + | 800 | 99.5650B | 97.8650A |
| MAY18 | 98.6650 | 98.6650 | 98.6500 | 98.6550 | (1.34) - | 0.0100 | ---- | 2023 | 29270 + | 133 | 99.5650B | 97.8250A |
| JUN18 | 98.6350 | 98.6400B | 98.6250 | 98.6250 | (1.37) - | 0.0100 | ---- | 365 | 18401 + | 45 | 99.5550B | 97.9150A |
| JUL18 | 98.6200 | 98.6200 | 98.6000 | 98.6050 | (1.39) - | 0.0100 | ---- | 3115 | 23551 + | 405 | 99.5350B | 98.0250A |
| AUG18 | 98.6000 | 98.6100B | 98.5950 | 98.5950 | (1.40) - | 0.0100 | ---- | 1347 | 18892 + | 625 | 99.5150B | 98.1950A |
| SEP18 | 98.6050 | 98.6100B | 98.5950 | 98.6000 | (1.40) - | 0.0100 | ---- | 245 | 13308 - | 116 | 99.5050B | 98.1750A |
| OCT18 | 98.5500 | 98.5600B | 98.5400 | 98.5450 | (1.45) - | 0.0100 | ---- | 195 | 5376 - | 24 | 99.4850B | 98.1450A |
| NOV18 | 98.5400 | 98.5400 | 98.5350 | 98.5350 | (1.46) - | 0.0150 | ---- | 197 | 2833 + | 13 | 99.4800B | 98.1950A |
| DEC18 | 98.5200 | 98.5200 | 98.5100 | 98.5100 | (1.49) - | 0.0150 | ---- | 81 | 5266 + | 25 | 99.4650B | 98.1500 |
| JAN19 | 98.4850 | 98.4850 | 98.4750 | 98.4750 | (1.52) - | 0.0150 | ---- | 114 | 7116 + | 39 | 99.4450B | 98.1100A |
| FEB19 | 98.4850 | 98.4850 | 98.4750 | 98.4750 | (1.52) - | 0.0150 | ---- | 22 | 3397 + | 1 | 99.4350B | 98.1000A |
| MAR19 | 98.4600 | 98.4600 | 98.4600 | 98.4600 | (1.54) - | 0.0150 | ---- | 1 | 234 - | 1 | 99.4200B | 98.0650A |
| APR19 | ---- | ---- | 98.4400A | 98.4450 | (1.55) - | 0.0100 | ---- | ---- | 458 | UNCH | 99.4100B | 98.0350A |
| MAY19 | ---- | ---- | 98.4400A | 98.4400 | (1.56) - | 0.0150 | ---- | ---- | 143 | UNCH | 99.4000B | 98.0100A |
| JUN19 | ---- | ---- | 98.4150A | 98.4150 | (1.58) - | 0.0150 | ---- | ---- | 57 | UNCH | 99.3600B | 97.9800A |
| JUL19 | ---- | ---- | 98.4000A | 98.4000 | (1.60) - | 0.0150 | ---- | ---- | 143 | UNCH | 99.1900B | 97.9550A |
| AUG19 | ---- | ---- | 98.3900A | 98.3900 | (1.61) - | 0.0150 | ---- | ---- | 14 | UNCH | 99.1900B | 97.9400A |
| SEP19 | ---- | ---- | 98.3750A | 98.3750 | (1.62) - | 0.0150 | ---- | ---- | 12 | UNCH | 99.0500B | 97.9050A |
| OCT19 | ---- | ---- | 98.3500A | 98.3550 | (1.64) - | 0.0150 | ---- | ---- | 138 | UNCH | 99.0100B | 97.8750A |
| NOV19 | ---- | ---- | 98.3500A | 98.3500 | (1.65) - | 0.0150 | ---- | ---- | 43 | UNCH | 98.4250B | 97.8650A |
| DEC19 | ---- | ---- | 98.3250A | 98.3300 | (1.67) - | 0.0150 | ---- | ---- | 66 | UNCH | 98.3950B | 97.8300A |
| JAN20 | ---- | ---- | 98.2900A | 98.2900 | (1.71) - | 0.0200 | ---- | ---- | 316 | UNCH | 98.3600B | 97.7950A |
| FEB20 | ---- | ---- | 98.2850A | 98.2850 | (1.71) - | 0.0200 | ---- | ---- | 261 | UNCH | 98.3650B | 97.7900A |
| APR20 | ---- | ---- | 98.2500A | 98.2550 | (1.74) - | 0.0200 | ---- | ---- | 1 | UNCH | 98.3400B | 98.0150A |
| MAY20 | ---- | ---- | 98.2500A | 98.2550 | (1.74) - | 0.0200 | ---- | ---- | 1 | UNCH | 98.3350B | 98.0500A |
| JUN20 | ---- | ---- | 98.2350A | 98.2400 | (1.76) - | 0.0250 | ---- | ---- | 20 | UNCH | 98.2650B | 98.0400A |
| TOTAL 30D FED FD FUT | | | | | | | 0 | 93440 | 1648743 + | 190 | | |

| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | SETT. PRICE DISCOUNT | IMM INDEX % PT.CHGE.## | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | ---- | CONTRACT | ---- |
|---------------|----------------|----------------|---------------|-------------------------|---------------------------|---------------|-------------------|------------------|------|----------|---------|
| | | | | | | | | | HIGH | LOW | |
| N1U FUT | | | | | | | | | | | |
| SEP17 | 102'165 | 102'250 | 102'025 | 102'0450'045 | | ---- | 567 | 30844 + | 48 | 103'105B | 100'200 |
| TOTAL N1U FUT | | | | | | 0 | 567 | 30844 + | 48 | | |
| F1U FUT | | | | | | | | | | | |
| SEP17 | 100'095 | 100'105B | 100'075 | 100'0900'030 | | ---- | 667 | 22897 - | 116 | 100'265B | 99'175 |
| TOTAL F1U FUT | | | | | | 0 | 667 | 22897 - | 116 | | |
| B1U FUT | | | | | | | | | | | |
| SEP17 | 9'829 | 9'829 | 9'822A | 9'8230'140 | | ---- | 4 | 214 | UNCH | 10'203B | 9'601A |
| TOTAL B1U FUT | | | | | | 0 | 4 | 214 | | | |

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

| EXPIRATION: | JUL17 | AUG17 | SEP17 | OCT17 | NOV17 | DEC17 | JAN18 | FEB18 | MAR18 | APR18 | MAY18 | JUN18 | JUL18 |
|--------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 3YR NOTE | | | 09/29 | | | 12/29 | | | 03/29 | | | | |
| EUROYEN | | | 07/22 | | | 07/22 | | | 07/22 | | | 07/22 | |
| 30D FED FD | 07/31 | 08/31 | 09/29 | 10/31 | 11/30 | 12/29 | 01/31 | 02/28 | 03/29 | 04/30 | 05/31 | 06/29 | 07/31 |
| 5YR NOTE | | | 09/29 | | | 12/29 | | | 03/29 | | | | |
| 2YR NOTE | | | 09/29 | | | 12/29 | | | 03/29 | | | | |
| 10YR NOTE | | | 09/20 | | | 12/19 | | | 03/20 | | | 06/20 | |
| 30YR BOND | | | 09/20 | | | 12/19 | | | 03/20 | | | 06/20 | |
| EXPIRATION: | JUL17 | AUG17 | SEP17 | OCT17 | NOV17 | DEC17 | JAN18 | FEB18 | MAR18 | APR18 | MAY18 | JUN18 | JUL18 |
| EURO DLR FUT | 07/17 | 08/14 | 09/18 | 10/16 | 11/13 | 12/18 | 01/15 | 02/19 | 03/19 | | | 06/18 | |
| MINI ED FUT | | | 12/08 | | | 12/08 | | | 12/08 | | | 12/08 | |
| LIBOR | 07/17 | 08/14 | 09/18 | 10/16 | 11/13 | 12/18 | 01/15 | 02/19 | 03/19 | 04/16 | 05/14 | 06/18 | 07/16 |

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.
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FINAL

PG10 BULLETIN #140@

INTEREST RATE FUTURES CONTINUED

Mon, Jul 24, 2017 PG10

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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 |
|-------------------------------------|---|------------------------|------------------------|------------------------|------------------------|---------------------------|---------------------------|------------------------|------------------------------|
| 5-YR NOTE FUTURES | | | | | | | | | |
| SEP17 | --- | 14206 | 178477 | --- | 33054 | --- | 26417 | --- | 43977 |
| DEC17 | --- | --- | --- | --- | --- | --- | --- | --- | 156 |
| TOTALS: | | 14206 | 178477 | | 33054 | | 26417 | | 44133 |
| ULTRA T-BOND FUTURES | | | | | | | | | |
| SEP17 | --- | 6116 | 81308 | --- | 677 | --- | --- | --- | 8536 |
| DEC17 | --- | --- | --- | --- | --- | --- | --- | --- | 20 |
| TOTALS: | | 6116 | 81308 | | 677 | | | | 8556 |
| 2-YR NOTE FUTURES | | | | | | | | | |
| SEP17 | --- | 3920 | 43283 | --- | 3244 | --- | 10000 | --- | 15173 |
| TOTALS: | | 3920 | 43283 | | 3244 | | 10000 | | 15173 |
| 10-YR NOTE FUTURES | | | | | | | | | |
| SEP17 | --- | 3260 | 121327 | --- | 3854 | 5013 | 185744 | --- | 30408 |
| DEC17 | --- | --- | 1614 | --- | --- | --- | --- | --- | 1 |
| TOTALS: | | 3260 | 122941 | | 3854 | 5013 | 185744 | | 30409 |
| 30-YR BOND FUTURES | | | | | | | | | |
| SEP17 | --- | 2925 | 65130 | --- | 2642 | --- | 4500 | --- | 7135 |
| TOTALS: | | 2925 | 65130 | | 2642 | | 4500 | | 7135 |
| ULTRA 10-YEAR U S TREASURY NOTE FUT | | | | | | | | | |
| SEP17 | --- | 74 | 17258 | --- | 2950 | --- | 6865 | --- | 9653 |
| TOTALS: | | 74 | 17258 | | 2950 | | 6865 | | 9653 |
| EURODOLLAR FUTURES | | | | | | | | | |
| AUG17 | --- | --- | --- | --- | --- | --- | --- | --- | 1292 |
| SEP17 | --- | --- | --- | --- | --- | --- | 1850 | --- | 77613 |
| OCT17 | --- | --- | --- | --- | --- | --- | --- | --- | 652 |
| DEC17 | --- | --- | 921 | --- | --- | 1638 | 15183 | --- | 45842 |
| MAR18 | --- | --- | --- | --- | --- | --- | 13589 | --- | 115623 |
| JUN18 | --- | --- | 121 | --- | --- | --- | 21000 | --- | 11214 |
| SEP18 | --- | --- | --- | --- | --- | 3776 | 70299 | --- | 21504 |
| DEC18 | --- | --- | --- | --- | --- | 500 | 37500 | --- | 21177 |
| MAR19 | --- | --- | --- | --- | --- | --- | 5000 | --- | 25167 |
| JUN19 | --- | --- | 90 | --- | --- | 1638 | 21683 | --- | 15633 |
| SEP19 | --- | --- | --- | --- | --- | --- | 28125 | --- | 17508 |
| DEC19 | --- | --- | --- | --- | --- | --- | 6870 | --- | 12759 |
| MAR20 | --- | --- | --- | --- | 1200 | --- | 1500 | --- | 18459 |
| JUN20 | --- | --- | --- | --- | 1200 | --- | 1500 | --- | 6725 |
| SEP20 | --- | --- | --- | --- | 1200 | --- | --- | --- | 7275 |
| DEC20 | --- | --- | --- | --- | 1200 | --- | 2000 | --- | 11316 |
| MAR21 | --- | --- | --- | --- | --- | --- | --- | --- | 1633 |
| JUN21 | --- | --- | 90 | --- | --- | --- | --- | --- | 4383 |
| SEP21 | --- | --- | --- | --- | --- | --- | --- | --- | 2634 |
| DEC21 | --- | --- | --- | --- | --- | --- | --- | --- | 5230 |
| MAR22 | --- | --- | --- | --- | --- | --- | --- | --- | 4926 |
| JUN22 | --- | --- | --- | --- | --- | --- | --- | --- | 533 |
| SEP22 | --- | --- | --- | --- | --- | --- | --- | --- | 2295 |
| DEC22 | --- | --- | --- | --- | --- | --- | --- | --- | 78 |
| MAR23 | --- | --- | --- | --- | --- | --- | --- | --- | 154 |
| JUN23 | --- | --- | --- | --- | --- | --- | --- | --- | 214 |
| DEC23 | --- | --- | --- | --- | --- | --- | --- | --- | 264 |
| MAR24 | --- | --- | --- | --- | --- | --- | --- | --- | 45 |
| JUN24 | --- | --- | --- | --- | --- | --- | --- | --- | 256 |
| TOTALS: | | | 1222 | | 4800 | 7552 | 226099 | | 432916 |
| FED FUND FUTURES | | | | | | | | | |
| JUL17 | --- | --- | --- | --- | --- | --- | --- | --- | 7835 |
| AUG17 | --- | --- | --- | --- | --- | --- | --- | --- | 7465 |
| SEP17 | --- | --- | --- | --- | --- | --- | --- | --- | 22617 |
| OCT17 | --- | --- | --- | --- | --- | --- | 9000 | --- | 38167 |
| NOV17 | --- | --- | --- | --- | --- | --- | 22500 | --- | 8005 |
| DEC17 | --- | --- | --- | --- | --- | --- | --- | --- | 279 |
| JAN18 | --- | --- | --- | --- | --- | --- | 11750 | --- | 8229 |
| FEB18 | --- | --- | --- | --- | --- | --- | --- | --- | 5284 |
| MAR18 | --- | --- | --- | --- | --- | --- | --- | --- | 1041 |
| APR18 | --- | --- | --- | --- | --- | --- | 10750 | --- | 1189 |

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CME Group, Inc.

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

Customer Service: (312) 930-1000



FINAL

PG10 BULLETIN #140@

INTEREST RATE FUTURES CONTINUED

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| | | | | | | | | | | |
|--------------------------------|-----|-----|-----|-----|-----|-----|-----|-----|-------|--------|
| MAY18 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 735 |
| JUN18 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 4029 |
| JUL18 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 1174 |
| AUG18 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 1142 |
| SEP18 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 366 |
| OCT18 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 135 |
| NOV18 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 298 |
| DEC18 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 190 |
| JAN19 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 87 |
| FEB19 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 476 |
| MAR19 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 15 |
| TOTALS: | | | | | | | | | 54000 | 109021 |
| 10 YEAR USD INTEREST RATE SWAP | | | | | | | | | | |
| SEP17 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 78 |
| TOTALS: | | | | | | | | | | 78 |