



PRELIMINARY

PG09 BULLETIN #148@INTEREST RATE FUTURESWed, Aug 03, 2016 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 % PT.CHGE	INDEX ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGHLOW
EURO DLR FUT										
AUG16	99.2100	99.2100	99.1900	99.1975	(.80)	- 1.2	----	31898	170461 +	8015 99.4350 99.1100A
OCT16	99.1500	99.1500	99.1350	99.1400	(.86)	- 2.0	----	13986	45607 +	8839 99.3900B 99.0950A
NOV16	----	----	99.1300A	99.1250	(.87)	- 2.0	----	2352	2395 +	2112 99.3850B 99.0600A
TOTAL							0	48236	218463 +	18966
EURO DLR FUT										
SEP16	99.1800	99.1850	99.1550	99.1650	(.83)	- 1.5	1550	197962	1186631 +	11681 99.4100 93.5250A
DEC16	99.1350	99.1400	99.1050	99.1250	(.87)	- 1.0	4325	211896	1407697 +	14171 99.3800 93.4950A
MAR17	99.1100	99.1100	99.0800	99.1000	(.90)	- 1.0	690	135773	1024696 +	7881 99.3700 93.4800A
JUN17	99.0750	99.0850	99.0450	99.0750	(.92)	- 0.5	----	136655	935108 +	7431 99.3500 93.5800A
SEP17	99.0450	99.0550	99.0200	99.0500	(.95)	- 0.5	6408	143177	814243 -	2150 99.3200 93.6050A
DEC17	99.0050	99.0150	98.9750	99.0100	(.99)	- 0.5	4148	152307	1230428 +	16881 99.2700 93.5650A
MAR18	98.9800	98.9950	98.9550	98.9900	(1.01)	UNCH	100	100827	625138 +	9264 99.2400 93.8650A
JUN18	98.9500	98.9600	98.9200	98.9550	(1.04)	UNCH	1427	88178	467972 +	3399 99.2000 93.8450A
SEP18	98.9050	98.9250	98.8850	98.9200	(1.08)	UNCH	3494	68505	430410 +	1874 99.1550 93.8350A
DEC18	98.8500	98.8800	98.8350	98.8750	(1.12)	+ 0.5	1575	79420	541293 +	6562 99.1050 93.9100A
MAR19	98.8150	98.8500	98.8050	98.8400	(1.16)	+ 0.5	600	66797	396551 +	6551 99.0650 93.9050A
JUN19	98.7750	98.8100	98.7650	98.8000	(1.20)	+ 0.5	----	53938	289972 +	2276 99.0200 93.8800A
SEP19	98.7300	98.7650	98.7250	98.7600	(1.24)	+ 1.0	568	31788	231627 +	33 98.9750 93.8550A
DEC19	98.6750	98.7150	98.6700	98.7100	(1.29)	+ 1.0	126	37329	226837 +	2332 98.9050 93.8000A
MAR20	98.6350	98.6750	98.6300	98.6650	(1.33)	+ 0.5	1056	26750	146116 +	3866 98.8600 93.8400A
JUN20	98.5800	98.6250	98.5800	98.6150	(1.38)	+ 0.5	----	28352	95399 +	3031 98.8150 94.0900A
SEP20	98.5300	98.5750	98.5300	98.5650	(1.43)	+ 0.5	----	18312	84557 +	1825 98.7700 94.0450A
DEC20	98.4700	98.5200	98.4700	98.5100	(1.49)	+ 0.5	475	13281	90826 +	582 98.7150 93.9850A
MAR21	98.4250	98.4700	98.4250	98.4600	(1.54)	UNCH	----	11319	53911 +	85 98.6700 94.2150A
JUN21	98.3850	98.4200	98.3700	98.4100	(1.59)	UNCH	----	10947	46444 -	1386 98.6200 94.4650A
SEP21	98.3300	98.3700	98.3200	98.3600	(1.64)	UNCH	----	2161	20963 -	61 98.5750 94.8800A
DEC21	98.2750	98.3200	98.2650	98.3050	(1.69)	- 0.5	----	684	16917 -	103 98.5200B 94.8400A
MAR22	98.2350	98.2750	98.2250A	98.2650	(1.73)	- 0.5	----	619	10540 +	19 98.4800B 94.8950A
JUN22	98.2000	98.2350B	98.1850A	98.2250	(1.77)	- 0.5	----	593	5604 +	148 98.4350 94.7950A
SEP22	98.1900	98.1950B	98.1550A	98.1850	(1.81)	- 0.5	----	83	5311 +	17 98.3950B 94.7750A
DEC22	98.1150	98.1450	98.1100A	98.1450	(1.85)	- 0.5	----	57	5602 +	18 98.3500B 94.7450A
MAR23	98.1100	98.1150	98.0850A	98.1200	(1.88)	- 0.5	----	38	4538 +	1 98.3200B 94.7300A
JUN23	98.0800	98.0950B	98.0500A	98.0850	(1.91)	- 0.5	----	22	860	UNCH 98.2850B 94.7550A
SEP23	98.0500	98.0500	98.0500	98.0600	(1.94)	- 0.5	----	15	1255 +	2 98.2000B 94.7600
DEC23	98.0150	98.0200	98.0000A	98.0200	(1.98)	- 1.0	----	29	750 +	3 98.1200 94.7100
MAR24	98.0050	98.0050	97.9750A	98.0000	(2.00)	- 1.0	----	17	1430 +	2 98.1600 95.4300
JUN24	97.9900	97.9900	97.9400	97.9750	(2.02)	- 1.0	----	7	923	UNCH 98.0550 95.5400
SEP24	----	----	----	97.9550	(2.04)	- 1.0	----	4	711	UNCH 98.0400 96.0800A
DEC24	97.9200	97.9200	97.9200	97.9200	(2.08)	- 1.0	----	8	957 -	8 98.0700 96.2550A
MAR25	97.8500	97.8500	97.8500	97.9100	(2.09)	- 1.0	----	2	404 -	1 97.9750 96.2400
JUN25	----	----	----	97.8850	(2.11)	- 1.0	----	----	355	UNCH 97.9600 96.2200A
SEP25	----	----	----	97.8700	(2.13)	- 1.0	----	----	218	UNCH 97.9800 96.7550A
DEC25	----	----	----	97.8350	(2.16)	- 1.0	----	----	126	UNCH 97.9300 96.8800
MAR26	----	----	----	97.8350	(2.16)	- 1.0	----	----	74	UNCH 97.9250 97.2900
JUN26	----	----	----	97.8050	(2.19)	- 1.0	----	----	69	UNCH 97.8800 97.5600A
							26542	1617852	10403463 +	96226
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW
10-YR NOTE FUTURES										
SEP16	132'130	132'205	132'085	132'185 +	0'010		31833	990656	2766349 +	9916 134'075 128'140
DEC16	131'130	131'220	131'110	131'205 +	0'010		400	1806	14114 +	1055 133'095 130'010A
TOTAL							32233	992462	2780463 +	10971
5-YR NOTE FUTURES										
SEP16	121'250	121'290	121'220	121'280 +	0'010		5359	405471	2742121 +	3881 122'285 119'235
DEC16	121'270	121'292B	121'227A	121'285 +	0'007		411	1510	18779 +	1053 122'192B 121'075A
TOTAL							5770	406981	2760900 +	4934
2-YR NOTE FUTURES										
SEP16	109'145	109'155	109'135	109'147 -	0'002		10728	158562	1094058 +	4868 109'282 108'250
DEC16	109'125	109'137B	109'122A	109'130 -	0'002		----	383	5144 +	369 109'147 109'062
TOTAL							10728	158945	1099202 +	5237
30Y BOND FUT										
SEP16	171'31	172'21	171'14	172'05 -	0'06		4628	198513	565162 +	2892 177'11 158'20
DEC16	170'14	171'05B	170'01A	170'23 -	0'06		446	73	1172 +	214 175'26B 159'29
TOTAL							5074	198586	566334 +	3106
ULTRA T-BND FUT										
SEP16	186'13	187'17	185'27	186'27 -	0'08		2681	64519	600482 -	59 193'26 170'15A
DEC16	----	186'10B	185'16A	186'00 -	0'09		----	----	6	UNCH 191'14B 177'15A
TOTAL							2681	64519	600488 -	59
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 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 129'110. THIS ISSUE WILL BE RESOLVED AS NEW CONTRACT HIGHS/LOWS ARE REACHED.										