

PRELIMINARY

PG10 BULLETIN #148@INTEREST RATE FUTURES CONTINUEDWed, Aug 03, 2016 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---- HIGHLOW	
1-MTH EURODLR F													
AUG16	----	----	----	99.5025	(	.49)	- 0.2	----	----	908	UNCH	99.5550B	99.1475
SEP16	----	----	----	99.4150	(	.58)	- 1.5	----	----	155	UNCH	99.5650	99.1325A
OCT16	----	----	----	99.4050	(	.59)	- 1.0	----	----	4	UNCH	99.5600B	99.0800A
TOTAL 1-MTH EURODLR F								0	0	1067			
30D FED FD FUT													
AUG16	99.6000	99.6025	99.6000	99.6000	(	.40)	UNCH	----	13838	139132 -	5119	99.6800	97.7400A
SEP16	99.5900	99.5900	99.5850	99.5900	(	.41)	UNCH	----	4363	62194 -	168	99.6900	98.2600A
OCT16	99.5750	99.5750	99.5700	99.5750	(	.42)	UNCH	----	11024	163279 -	2332	99.7100	98.1900A
NOV16	99.5700	99.5650	99.5650	99.5650	(	.43)	- 0.0050	----	9632	84739 +	1931	99.7150	98.0650A
DEC16	99.5450	99.5550	99.5400	99.5450	(	.45)	- 0.0050	----	6031	51229 +	180	99.7050	97.9950A
JAN17	99.5200	99.5250	99.5100	99.5150	(	.48)	- 0.0050	----	17602	96574 +	5385	99.6900	97.9100A
FEB17	99.5200	99.5250	99.5100	99.5100	(	.49)	- 0.0100	----	6002	47936 +	322	99.6950	97.8050A
MAR17	99.5050	99.5150	99.4950	99.5000	(	.50)	- 0.0100	----	3488	26533 -	710	99.6850B	97.7400A
APR17	99.5000	99.5050	99.4850	99.4950	(	.50)	- 0.0050	----	5838	28558 +	2628	99.6900	97.7300A
MAY17	99.4900	99.5000	99.4750	99.4900	(	.51)	- 0.0050	----	2514	16640 +	349	99.6800B	97.6650A
JUN17	99.4750	99.4800	99.4600	99.4750	(	.52)	- 0.0050	----	1272	6441 +	403	99.6700	97.6100A
JUL17	99.4650	99.4700	99.4500	99.4650	(	.53)	- 0.0050	----	1349	18351 +	244	99.6700B	97.5450A
AUG17	99.4600	99.4700	99.4500A	99.4650	(	.53)	UNCH	----	729	7019 +	405	99.6650	97.4850A
SEP17	99.4600	99.4600	99.4400A	99.4600	(	.54)	UNCH	----	228	3614 +	109	99.6550B	97.8550A
OCT17	99.4400	99.4450	99.4250	99.4450	(	.55)	UNCH	----	292	3097 +	82	99.6450B	97.8000A
NOV17	99.4300	99.4450B	99.4200A	99.4400	(	.56)	UNCH	----	97	3646 +	58	99.6450B	97.7800A
DEC17	99.4150	99.4250B	99.4000	99.4250	(	.57)	UNCH	----	222	3757 +	70	99.6300B	97.8600A
JAN18	----	----	99.3850A	99.4100	(	.59)	UNCH	----	3	1632 -	3	99.6050B	97.8800A
FEB18	----	----	99.3800A	99.4050	(	.59)	UNCH	----	3	2128	UNCH	99.6000B	97.8450A
MAR18	----	----	99.3800A	99.4000	(	.60)	UNCH	----	----	468	UNCH	99.5750B	97.9050A
APR18	----	----	99.3750A	99.3950	(	.60)	UNCH	----	----	504	UNCH	99.5650B	97.8650A
MAY18	----	----	99.3800A	99.3900	(	.61)	- 0.0100	----	----	304	UNCH	99.5650B	97.8250A
JUN18	----	----	----	99.3650	(	.63)	- 0.0150	----	----	75	UNCH	99.5550B	97.9150A
JUL18	----	----	----	99.3500	(	.65)	UNCH	----	----	29	UNCH	99.5350B	98.0250A
AUG18	----	----	----	99.3350	(	.66)	UNCH	----	----	30	UNCH	99.5150B	98.1950A
SEP18	----	----	----	99.3300	(	.67)	UNCH	----	----	1	UNCH	99.5050B	98.1750A
OCT18	----	----	----	99.3150	(	.68)	UNCH	----	----	1	UNCH	99.4850B	98.1450A
NOV18	----	----	----	99.3150	(	.68)	UNCH	----	----	5	UNCH	99.4800B	98.1950A
DEC18	----	----	----	99.3000	(	.70)	UNCH	----	----	39	UNCH	99.4650B	98.2900A
JAN19	----	----	----	99.2750	(	.72)	UNCH	----	----	16	UNCH	99.4450B	98.6850A
FEB19	----	----	----	99.2750	(	.72)	UNCH	----	----	4	UNCH	99.4350B	98.6800A
MAR19	----	----	----	99.2650	(	.73)	UNCH	----	----	5	UNCH	99.4200B	98.7550A
APR19	----	----	----	99.2500	(	.75)	UNCH	----	----	1	UNCH	99.4100B	98.7400A
MAY19	----	----	----	99.2550	(	.74)	UNCH	----	----	1	UNCH	99.4000B	98.7800A
JUN19	----	----	----	99.2350	(	.76)	UNCH	----	----	51	UNCH	99.3600B	99.0800A
TOTAL 30D FED FD FUT								0	84527	768033 +	3834		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##		RTH VOLUME	GLOBEX® VOLUME		OPEN INTEREST		----CONTRACT---- HIGHLOW	
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE			RTH VOLUME	GLOBEX® VOLUME		OPEN INTEREST		----CONTRACT---- HIGHLOW	
TN FUT														
SEP16	144'315	145'100	144'240	145'0500	'020			857	47368	176511 +	2852	147'275	139'235A	
TOTAL TN FUT								857	47368	176511 +	2852			
F1U FUT														
SEP16	104'050	104'080	104'025	104'0650	'010			----	958	35423 +	60	105'090B	102'190A	
TOTAL F1U FUT								0	958	35423 +	60			
N1U FUT														
SEP16	107'100	107'160	107'050A	107'1400	'010			----	949	25170 +	229	109'060	104'010A	
TOTAL N1U FUT								0	949	25170 +	229			
B1U FUT														
SEP16	12'206	12'207B	12'113A	12'1270	'080			----	28	940 -	28	12'526B	11'115A	
TOTAL B1U FUT								0	28	940 -	28			
T1U FUT														
SEP16	----	----	----	101'042	UNCH			----	----	2	UNCH	101'197B	100'297A	
TOTAL T1U FUT								0	0	2				

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES													
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
3YR NOTE		09/30			12/30			03/31			06/30		
EUROYEN		07/22			07/22			07/22			07/22		
30D FED FD	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
5YR NOTE		09/30			12/30			03/31			06/30		
2YR NOTE		09/30			12/30			03/31			06/30		
10YR NOTE		09/21			12/20			03/22			06/21		
30YR BOND		09/21			12/20			03/22			06/21		
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
EURO DLR FUT	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13			06/19		
MINI ED FUT		12/08			12/08			12/08			12/08		
LIBOR	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13	04/13	05/15	06/19	07/17	08/14
3M OIS FUTURES		07/25											



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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
10-YR NOTE FUTURES										
SEP16	---	---	11835	26777	---	18214	---	---	---	17962
DEC16	---	---	---	---	---	---	---	---	---	352
TOTALS:			11835	26777		18214				18314
30-YR BOND FUTURES										
SEP16	---	---	4126	13745	---	414	---	---	---	651
DEC16	---	---	---	---	---	---	---	---	---	140
TOTALS:			4126	13745		414				791
ULTRA T-BOND FUTURES										
SEP16	---	---	2656	11685	---	25	---	---	---	362
TOTALS:			2656	11685		25				362
5-YR NOTE FUTURES										
SEP16	---	---	786	10967	---	4573	---	---	---	13739
DEC16	---	---	411	1226	---	---	---	---	---	---
TOTALS:			1197	12193		4573				13739
ULTRA 10-YEAR U S TREASURY NOTE FUT										
SEP16	---	---	647	2935	---	210	---	---	---	---
TOTALS:			647	2935		210				0
2-YR NOTE FUTURES										
SEP16	---	---	46	9165	---	10682	---	---	---	3733
TOTALS:			46	9165		10682				3733
30 YEAR USD INTEREST RATE SWAP										
SEP16	---	---	---	---	---	---	---	---	---	15
TOTALS:										15
EURODOLLAR FUTURES										
AUG16	---	---	---	---	---	---	---	---	---	4436
SEP16	---	---	---	---	---	---	---	---	---	15051
OCT16	---	---	---	---	---	---	---	---	---	2127
DEC16	---	---	---	500	---	---	3375	21375	---	44646
MAR17	---	---	---	---	---	---	---	---	---	9682
JUN17	---	---	---	---	---	---	---	---	---	10889
SEP17	---	---	---	---	---	---	5008	5008	---	22441
DEC17	---	---	---	---	---	---	3948	4948	---	43004
MAR18	---	---	---	---	---	---	---	---	---	12852
JUN18	---	---	---	---	---	---	1227	1227	---	13916
SEP18	---	---	---	---	---	---	---	4000	---	5708
DEC18	---	---	---	---	---	---	---	---	---	4178
MAR19	---	---	---	---	---	---	---	---	---	3709
JUN19	---	---	---	---	---	---	---	---	---	7213
SEP19	---	---	---	---	---	---	---	4000	---	1604
DEC19	---	---	---	---	---	---	---	---	---	1212
MAR20	---	---	---	---	---	---	---	---	---	975
JUN20	---	---	---	---	---	---	---	---	---	1802
SEP20	---	---	---	---	---	---	---	---	---	99
DEC20	---	---	---	---	---	---	---	---	---	114
MAR21	---	---	---	---	---	---	---	---	---	244
JUN21	---	---	---	---	---	---	---	---	---	420
SEP21	---	---	---	---	---	---	---	---	---	17
DEC21	---	---	---	---	---	---	---	---	---	6
MAR23	---	---	---	---	---	---	---	---	---	10
SEP23	---	---	---	---	---	---	---	---	---	10
DEC23	---	---	---	---	---	---	---	---	---	10
DEC24	---	---	---	---	---	---	---	---	---	120
TOTALS:				500			13558	40558		206507