



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG09 BULLETIN #146@INTEREST RATE FUTURESMon, Jul 30, 2012 PG09

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. 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=BI D, A=ASK, N=NOMI NAL, 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.

OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE IMM INDEX DISCOUNT % PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW	
EURO DLR FUT										
AUG12	----	----	----	99.5800N	99.5825 (.41) + 0.2	----	6275	33097 - 320	99.5950	99.4000A
OCT12	----	----	----	99.6100N	99.6200 (.38) + 1.0	8	901	8003 + 700	99.6350B	99.3250A
NOV12	----	----	----	99.6150N	99.6400 (.36) + 2.5	----	1	1356 - 1	99.6350B	99.3200A
JAN13	----	----	----	99.6150N	99.6400 (.36) + 2.5	----	10	23 + 10	99.6400B	99.5900A
TOTAL EURO DLR FUT						8	7187	42479 + 389		
SEP12	99.6200	99.6250B	99.6200	99.6200	99.6200 (.38) + 1.5	1475	132954	933722 + 9572	99.6300	92.6250A
DEC12	99.6350	#99.6350	99.6350	99.6350	99.6350 (.36) + 3.0	1475	211033	1015917 + 20597	99.6450	92.6000A
MAR13	99.6300	#99.6300	99.6150A	99.6300	99.6300 (.37) + 3.5	1353	142872	700303 + 5325	99.6400	92.5650A
JUN13	99.6100	#99.6100	99.5950A	99.6100	99.6100 (.39) + 3.5	1656	119057	664760 - 8184	99.6200	92.5450A
SEP13	99.5850	#99.5850	99.5750A	99.5850	99.5850 (.41) + 3.5	539	118752	701247 + 11164	99.5950	92.6250A
DEC13	99.5500	#99.5500	99.5400A	99.5500	99.5550 (.44) + 4.0	755	100420	658210 - 4053	99.5600	92.6900A
MAR14	99.5250	#99.5300B	99.5100A	99.5300B	99.5300 (.47) + 4.0	345	89833	593471 + 3375	99.5400	92.7800A
JUN14	99.4900	99.4900	99.4700A	99.4900	99.4950 (.50) + 4.5	741	77756	450635 - 5773	99.5050	93.1250A
SEP14	----	99.4450B	99.4200A	99.4450B	99.4450 (.55) + 4.5	75	60150	372035 + 5844	99.4650	93.5600A
DEC14	----	99.3750B	99.3450A	99.3750B	99.3750 (.62) + 5.0	3214	59383	343838 - 1732	99.4000	93.6450A
MAR15	----	99.3100B	99.2800A	99.3100B	99.3150 (.68) + 5.5	73	57132	310975 + 1616	99.3450	93.6550A
JUN15	----	99.2150B	99.1800A	99.2150B	99.2200 (.78) + 6.0	2888	67653	265300 - 4479	99.2550	93.6400A
SEP15	99.0650	99.1000	99.0600A	99.1000	99.1050 (.89) + 6.5	713	44253	231572 + 792	99.1500	93.6200A
DEC15	----	98.9650B	98.9250A	98.9650B	98.9700 (1.03) + 6.5	1905	30814	164745 - 653	99.0250	93.5900A
MAR16	98.8050	98.8400B	98.8000A	98.8400B	98.8450 (1.15) + 6.5	685	25681	93588 + 594	98.9150	93.5700A
JUN16	----	98.7050B	98.6650A	98.7050B	98.7100 (1.29) + 6.5	681	30800	100944 - 3565	98.8000	93.5450A
SEP16	----	98.5650B	98.5250A	98.5650B	98.5700 (1.43) + 6.5	105	15958	79683 + 1715	98.6750	93.5250A
DEC16	----	98.4100B	98.3700A	98.4100B	98.4150 (1.58) + 6.5	105	17737	87456 + 3189	98.5350	93.4950A
MAR17	----	98.2800B	98.2400A	98.2800B	98.2800 (1.72) + 6.0	105	17389	64506 + 3661	98.4150	93.4800A
JUN17	----	98.1450B	98.1050A	98.1450B	98.1450 (1.85) + 6.0	2105	21156	40456 + 1483	98.2950	93.5800A
SEP17	----	98.0200B	----	98.0200B	98.0250 (1.97) + 6.0	5	7730	21710 + 1067	98.1800	93.6050A
DEC17	----	97.8900B	----	97.8900B	97.8950 (2.10) + 6.0	5	3424	12480 - 137	98.0550B	93.5650A
MAR18	----	97.7950B	----	97.7950B	97.8000 (2.20) + 6.0	5	2214	7195 + 55	97.9650B	93.8650A
JUN18	----	97.7000B	----	97.7000B	97.7050 (2.29) + 6.0	2005	3457	9880 - 585	97.8700B	93.8450A
SEP18	----	97.6100B	----	97.6100B	97.6200 (2.38) + 6.5	40	1009	5172 - 112	97.7750B	93.8350A
DEC18	----	97.5200B	----	97.5200B	97.5300 (2.47) + 6.5	40	608	3476 + 96	97.6900B	93.9100A
MAR19	----	97.4600B	----	97.4600B	97.4750 (2.52) + 7.0	40	529	4858 + 36	98.7000B	93.9050A
JUN19	----	97.4000B	----	97.4000B	97.4150 (2.58) + 7.0	40	332	2694 + 145	97.5650B	93.8800A
SEP19	----	97.3300B	----	97.3300B	97.3600 (2.64) + 7.0	----	2	2252	UNCH	97.5050
DEC19	----	97.2700B	----	97.2700B	97.3000 (2.70) + 7.0	----	20	2261 + 10	97.4350	93.8000A
MAR20	----	97.2400B	----	97.2400B	97.2700 (2.73) + 7.0	----	----	975	UNCH	97.4000
JUN20	----	97.2050B	----	97.2050B	97.2350 (2.76) + 7.0	----	8	1114 - 5	97.3500B	94.0900A
SEP20	----	97.1650B	----	97.1650B	97.1950 (2.80) + 7.0	----	----	659	UNCH	97.3100B
DEC20	----	97.1200B	----	97.1200B	97.1500 (2.85) + 7.0	----	----	812	UNCH	97.2650B
MAR21	----	97.0950B	----	97.0950B	97.1250 (2.87) + 7.0	----	----	500	UNCH	97.2550
JUN21	----	97.0700B	----	97.0700B	97.1000 (2.90) + 7.0	----	----	641	UNCH	97.2150B
SEP21	----	97.0400B	----	97.0400B	97.0700 (2.93) + 7.0	----	----	452	UNCH	97.1850B
DEC21	----	97.0000B	----	97.0000B	97.0300 (2.97) + 7.0	----	----	602	UNCH	97.1450B
MAR22	----	96.9850B	----	96.9850B	97.0150 (2.98) + 7.0	----	----	71	UNCH	97.1300B
JUN22	----	96.9550B	----	96.9550B	96.9850 (3.01) + 7.0	----	----	210	UNCH	97.1250
TOTAL EURO DLR FUT						23173	1460116	7951377 + 41058		

OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW	
10-YR NOTE FUTURES										
SEP12	134' 175	134' 175	134' 175	134' 175	134' 180 + 0' 140	39598	800991	1680450 - 40121	135' 155	127' 125A
DEC12	----	----	----	133' 045N	133' 180 + 0' 135	200	1507	4527 + 167	134' 180	126' 050
TOTAL 10-YR NOTE FUTURES						39798	802498	1684977 - 39954		
5-YR NOTE FUTURES										
SEP12	124' 222	124' 222	124' 222	124' 222	124' 225 + 0' 072	15201	345638	1150727 - 4401	125' 000	121' 137A
DEC12	----	----	----	124' 057N	124' 132 + 0' 075	----	425	6119 + 361	124' 222B	123' 112
TOTAL 5-YR NOTE FUTURES						15201	346063	1156846 - 4040		
2-YR NOTE FUTURES										
SEP12	110' 095	110' 095	110' 095	110' 095	110' 095 + 0' 015	16930	209557	1010534 - 21431	110' 112	110' 007A
DEC12	----	----	----	110' 080N	110' 097 + 0' 017	1000	5465	32331 + 5516	110' 117B	110' 027A
TOTAL 2-YR NOTE FUTURES						17930	215022	1042865 - 15915		
30Y BOND FUT										
SEP12	150' 11	151' 00	150' 11	151' 00	151' 00 + 0' 31	3972	327900	597907 - 29134	153' 11	134' 08
DEC12	151' 25	151' 25	151' 25	151' 25	152' 03 + 1' 01	108	293	5006 + 122	154' 17	135' 26A
MAR13	----	----	----	150' 10N	151' 11 + 1' 01	----	----	3	UNCH	152' 01B
TOTAL 30Y BOND FUT						4080	328193	602916 - 29012		
ULTRA T-BND FUT										
SEP12	----	----	----	170' 16N	172' 13 + 1' 29	702	36352	348996 - 2866	176' 15	149' 09A
DEC12	----	----	----	169' 01N	170' 30 + 1' 29	----	----	338 - 220	174' 17	168' 10A
TOTAL ULTRA T-BND FUT						702	36352	349334 - 3086		

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 SEP 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.

OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE IMM INDEX DISCOUNT % PT. CHGE. ## RECI PROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW	
3M EURIBOR FUT										
SEP12	----	----	----	----	99.715 (.28) + .060	----	----	51	UNCH	99.64B
DEC12	----	----	----	----	99.745 (.25) + .065	----	----	15	UNCH	99.65B
MAR13	----	----	----	----	99.740 (.26) + .080	----	----	32	UNCH	99.64B
JUN13	----	----	----	----	99.725 (.27) + .095	----	----	46	UNCH	99.63B
SEP13	----	----	----	----	99.695 (.30) + .105	----	----	50	UNCH	99.465B
TOTAL 3M EURIBOR FUT						0	0	194		