



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

PG10 BULLETIN #146@ INTEREST RATE FUTURES CONTINUED Mon, Jul 30, 2012 PG10

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				SETT. PRICE		IMM INDEX		VOLUME TRADES CLEARED	OPEN INTEREST	----CONTRACT----	
				DISCOUNT	% PT. CHGE. ##	RECI	PROCAL			HIGH	LOW
1-MTH EURODLR F											
AUG12	----	----	99.7575N	99.7600	(	.24)	+ 0.2	----	46	3343	UNCH
SEP12	----	----	99.7650N	99.7700	(	.23)	+ 0.5	----	506	5738	-
OCT12	----	----	99.7650N	99.7750	(	.22)	+ 1.0	----	206	2521	-
NOV12	----	----	99.7650N	99.7775	(	.22)	+ 1.2	----	300	501	+
DEC12	----	----	99.7575N	99.7775	(	.22)	+ 2.0	----	2	UNCH	99.7775B
JAN13	----	----	99.7825N	99.7850	(	.21)	+ 2.2	----	5	1	-
FEB13	----	----	99.7575N	99.7825	(	.21)	+ 2.5	----	38	UNCH	99.7800B
MAR13	----	----	99.7500N	99.7675	(	.23)	+ 1.7	----	245	UNCH	99.7725B
TOTAL	1-MTH EURODLR F							0	1063	12389	-
30D FED FD FUT											
JUL12	----	----	99.8400N	99.8400	(	.16)	UNCH	----	7539	73507	+
AUG12	----	----	99.8500N	99.8600	(	.14)	+ 0.0100	13	5330	58504	+
SEP12	----	----	99.8550N	99.8600	(	.14)	+ 0.0050	13	7613	44505	+
OCT12	----	----	99.8600N	99.8650	(	.13)	+ 0.0050	13	8578	58154	+
NOV12	----	----	99.8600N	99.8700	(	.13)	+ 0.0100	13	4084	39765	+
DEC12	----	----	99.8650N	99.8750	(	.12)	+ 0.0100	13	2543	26666	+
JAN13	----	----	99.8650N	99.8700	(	.13)	+ 0.0050	13	2632	23128	+
FEB13	----	----	99.8650N	99.8700	(	.13)	+ 0.0050	13	2557	19197	+
MAR13	----	----	99.8650N	99.8650	(	.13)	UNCH	13	1036	16371	+
APR13	----	----	99.8600N	99.8650	(	.13)	+ 0.0050	13	368	21030	+
MAY13	----	----	99.8600N	99.8650	(	.13)	+ 0.0050	23	1819	26617	+
JUN13	----	----	99.8600N	99.8650	(	.13)	+ 0.0050	13	779	15423	+
JUL13	----	----	99.8550N	99.8650	(	.13)	+ 0.0100	13	313	14754	+
AUG13	----	----	99.8550N	99.8650	(	.13)	+ 0.0100	13	440	5168	+
SEP13	----	----	99.8550N	99.8650	(	.13)	+ 0.0100	13	335	5388	+
OCT13	----	----	99.8550N	99.8600	(	.14)	+ 0.0050	13	210	6245	+
NOV13	----	----	99.8500N	99.8550	(	.14)	+ 0.0050	----	88	4954	+
DEC13	----	----	99.8450N	99.8500	(	.15)	+ 0.0050	----	18	7822	+
JAN14	----	----	99.8350N	99.8500	(	.15)	+ 0.0150	----	166	11750	+
FEB14	----	----	99.8200N	99.8350	(	.16)	+ 0.0150	----	101	3427	+
MAR14	----	----	99.8100N	99.8300	(	.17)	+ 0.0200	----	135	5530	+
APR14	----	----	99.8000N	99.8200	(	.18)	+ 0.0200	----	173	1643	+
MAY14	----	----	99.7850N	99.8100	(	.19)	+ 0.0250	----	2	3137	UNCH
JUN14	----	----	99.7800N	99.8050	(	.19)	+ 0.0250	----	154	5030	+
JUL14	----	----	99.7700N	99.7950	(	.20)	+ 0.0250	----	17	3719	+
AUG14	----	----	99.7450N	99.7700	(	.23)	+ 0.0250	----	1	1106	+
SEP14	----	----	99.7350N	99.7600	(	.24)	+ 0.0250	----	----	1101	UNCH
OCT14	----	----	99.7150N	99.7400	(	.26)	+ 0.0250	----	----	1135	UNCH
NOV14	----	----	99.6900N	99.7150	(	.28)	+ 0.0250	----	15	792	UNCH
DEC14	----	----	99.6750N	99.7000	(	.30)	+ 0.0250	----	----	1972	UNCH
JAN15	----	----	99.6500N	99.6750	(	.32)	+ 0.0250	----	----	192	UNCH
FEB15	----	----	99.6200N	99.6450	(	.35)	+ 0.0250	----	----	200	UNCH
MAR15	----	----	99.5900N	99.6150	(	.38)	+ 0.0250	----	----	100	UNCH
APR15	----	----	99.5650N	99.5900	(	.41)	+ 0.0250	----	----	177	UNCH
MAY15	----	----	99.5200N	99.5550	(	.44)	+ 0.0350	----	5	50	UNCH
JUN15	----	----	99.5150N	99.5500	(	.45)	+ 0.0350	----	5	5	+
TOTAL	30D FED FD FUT							205	47056	508264	+

OPEN RANGE				SETT. PRICE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	
				DISCOUNT	% PT. CHGE				HIGH	LOW
CBOT 5YR SWAP										
SEP12	----	----	115' 055N	115' 135	+ 0' 080	----	334	14692	+	49
TOTAL	CBOT 5YR SWAP					0	334	14692	+	49
CBOT 10YR SWAP										
SEP12	----	----	120' 295N	121' 170	+ 0' 195	----	133	10035	+	39
TOTAL	CBOT 10YR SWAP					0	133	10035	+	39
CBOT 30YR SWAP										
SEP12	----	----	133' 205N	135' 015	+ 1' 130	----	----	58	UNCH	137' 260B
TOTAL	CBOT 30YR SWAP					0	0	58		129' 280A
CBOT 7YR SWAP										
SEP12	----	----	118' 035N	118' 170	+ 0' 135	----	----	27	UNCH	118' 315B
TOTAL	CBOT 7YR SWAP					0	0	27		116' 310A

OPEN RANGE				SETT. PRICE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	
				DISCOUNT	% PT. CHGE. ##				HIGH	LOW
E-MINI ED FUT										
SEP12	----	----	----	99.62000	(	.38)	+ 1.5	----	1	UNCH
DEC12	----	----	----	99.63500	(	.36)	+ 3.0	----	1	UNCH
MAR13	----	----	----	99.63000	(	.37)	+ 3.5	----	1	UNCH
JUN13	----	----	----	99.61000	(	.39)	+ 3.5	----	1	UNCH
SEP13	----	----	----	99.58500	(	.41)	+ 3.5	----	1	UNCH
DEC13	----	----	----	99.55500	(	.44)	+ 4.0	----	1	UNCH
TOTAL	E-MINI ED FUT					0	0	6		

OPEN RANGE				SETT. PRICE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	
				DISCOUNT	% PT. CHGE. ##				HIGH	LOW
SKV FUT										
SEP12	----	100.0775A	----	100.0975	(	-0.09)	UNCH	----	1	UNCH
TOTAL	SKV FUT					0	0	1		

CASH-FOR-FUTURES (EFP'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING														
DELIVERY-----CASH SETTLED			OPTION- EXER- CI SES		BLOCK TRADING MONTH- TO-DATE		FUTURES TOTAL		CASH-FOR-FUTURES(EFP'S) --		SUBS --		AON'S ---	
MONTH- TO-DATE			MONTH- TO-DATE		MONTH- TO-DATE		MONTH- TO-DATE		DAILY TOTAL		TOTAL		TOTAL	
21	---	---	---	87540	---	108682	---	60000	35073	361031	---	---	---	---
EM	---	---	---	---	---	---	---	---	---	---	---	---	---	---
NG	---	---	---	---	---	2003	---	---	---	---	---	---	---	---
26	---	---	---	11262	---	16380	---	27500	15417	226107	---	---	---	---
EURI	---	---	---	---	---	---	---	---	---	---	---	---	---	---
66	---	---	---	---	---	---	---	---	---	---	---	---	---	---
25	---	---	---	29205	---	57036	---	---	14882	292605	---	---	---	---
SOVY	---	---	---	---	---	---	---	---	---	---	---	---	---	---
EED	---	---	---	---	---	---	---	---	---	---	---	---	---	---
EDCV	---	---	---	1000	---	---	---	580000	---	---	---	---	---	---
71	---	---	---	---	---	---	---	---	---	---	---	---	---	---
41	---	---	---	---	---	---	---	---	---	---	---	---	---	---
17	---	---	---	36251	---	9239	---	---	2991	79420	---	---	---	---
ED	---	---	---	16423	---	4000	20000	50000	6000	76451	---	---	---	---
UTB	---	---	---	73	---	18518	---	---	702	88795	---	---	---	---
13	---	---	---	---	---	---	---	---	---	---	---	---	---	---
INCLUDES ALL OPTIONS				TOTAL:		4000	231858	0	717500	75065	0	0		

COMMODITY ABBREVIATION TABLE			
21 = 10-YR NOTE	EED = EMINI ED	66 = 10-YR SWAP	41 = FED FUND
NG = 5-YR SWAP	EM = 1-MONTH EURODOLLAR	26 = 2-YR NOTE	EDCV = EURO MIDCURVE
UTB = ULTRA T-BOND	71 = 7-YR SWAP	25 = 5-YR NOTE	13 = 30-YR SWAP

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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PRELIMINARY

PG10	BULLETIN #146@	INTEREST RATE FUTURES CONTINUED	Mon, Jul 30, 2012	PG10
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EURIB = EURO BONDS

17 = 30-YR BOND

ED = EURODOLLARS

SOVYD = SOVEREIGN YIELD FUTURE

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES													
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	JUL13
3YR NOTE			09/28			12/31			03/28			06/28	
EUROYEN			09/14			12/17			03/18			06/17	
30D FED FD	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/28	04/30	05/31	06/28	07/31
5YR NOTE			09/28			12/31			03/28			06/28	
CBOT 10YR SWAP			09/17			12/17			03/18			06/17	
CBOT 5YR SWAP			09/17			12/17			03/18			06/17	
CBOT 30YR SWAP			09/17			12/17			03/18			06/17	
2YR NOTE			09/28			12/31			03/28			06/28	
10YR NOTE			09/19			12/19			03/19			06/19	
30YR BOND			09/19			12/19			03/19			06/19	
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	JUL13
7 YR SWAP RT F			09/17			12/17			03/18			06/17	
MINI ED 5YR BUND			09/14										
EURO DLR FUT	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/19	03/18			06/17	
MINI ED FUT	07/16	08/13	09/17			12/17			03/18			06/17	
LIBOR	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/19	03/18	04/15	05/13	06/17	07/15
HICP	07/13	08/15	09/13	10/15	11/14	12/13	01/15	02/19	03/18	04/16	05/16	06/18	07/17
LEHMAN FUTURES			09/28			12/31			03/28			06/28	
3M OIS FUTURES			09/19			12/18			03/18			06/19	
90D TBILL FUT	07/16	08/13	09/17	10/15	11/19	12/17			03/18			06/17	