

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

PG09 BULLETIN # 29@

INTEREST RATE FUTURES

Mon, Feb 13, 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=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.

	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													
FEB12	----	----	----	----	99.4974	(.50)	- 0.0	----	155	83214	UNCH	99.5350B	99.2050
APR12	----	----	----	99.5550N	99.5400	(.46)	- 1.5	----	4315	9775 +	2493	99.6050B	99.1500A
MAY12	----	----	----	99.5500N	99.5350	(.46)	- 1.5	----	808	1937 +	502	99.5850B	99.1400A
JUL12	----	----	----	99.5300N	99.5100	(.49)	NEW	----	60	50 +	50	99.5700B	99.4400A
TOTAL								0	5338	94976 +	3045		
EURO DLR FUT													
MAR12	----	99.5600B	99.5475A	99.5500A	99.5500	(.45)	- 0.5	----	194345	862626 -	19165	99.6350	92.6700A
JUN12	----	99.5500B	99.5150A	99.5250A	99.5250	(.47)	- 1.5	9120	276603	1116711 +	9327	99.6400	92.6350A
SEP12	99.4950	99.5150B	99.4750A	99.4800A	99.4800	(.52)	- 2.5	775	212862	829648 +	18435	99.6300	92.6250A
DEC12	99.4650	99.4800B	99.4400A	99.4400A	99.4400	(.56)	- 3.0	12518	163477	859658 +	5568	99.6000	92.6000A
MAR13	----	99.4600B	99.4200A	99.4200A	99.4200	(.58)	- 3.0	14520	142416	693290 -	6586	99.5700	92.5650A
JUN13	----	99.3900B	99.3900A	99.3900A	99.3900	(.61)	- 3.0	13240	125331	621452 -	7680	99.5150	92.5450A
SEP13	----	99.3800B	99.3500A	99.3500A	99.3500	(.65)	- 3.5	12140	112528	644773 +	2639	99.4900	92.6250A
DEC13	----	99.3300B	99.2950A	99.2950A	99.2950	(.70)	- 4.0	13640	104731	567665 -	10577	99.4450	92.6900A
MAR14	----	99.2650B	99.2300A	99.2300A	99.2300	(.77)	- 4.0	2274	95386	435800 -	7417	99.3950	92.7800A
JUN14	----	99.1600B	99.1250A	99.1250A	99.1250	(.87)	- 4.5	141	71548	307330 +	3241	99.3100	93.1250A
SEP14	----	99.0300B	98.9950A	98.9950A	98.9900	(1.01)	- 5.0	445	68764	251591 +	7523	99.2000	93.5600A
DEC14	----	98.8600B	98.8250A	98.8250A	98.8250	(1.17)	- 5.0	216	74616	279715 +	1788	99.0600	93.6450A
MAR15	----	98.7000B	98.6600A	98.6600A	98.6600	(1.34)	- 5.0	607	43043	194128 +	1966	98.9050	93.6550A
JUN15	----	98.5300B	98.4900A	98.4900A	98.4900	(1.51)	- 4.5	598	29978	148799 +	131	98.7400	93.6400A
SEP15	----	98.3650B	98.3250A	98.3250A	98.3250	(1.67)	- 4.0	285	34389	101365 +	4667	98.5750	93.6200A
DEC15	----	98.1900B	98.1550A	98.1550A	98.1550	(1.84)	- 3.5	178	30094	99162 +	2823	98.4000	93.5900A
MAR16	----	98.0450B	98.0050A	98.0050A	98.0050	(1.99)	- 3.5	130	13030	65411 +	1578	98.2550	93.5700A
JUN16	----	97.8950B	97.8600A	97.8600A	97.8550	(2.14)	- 3.5	130	11638	62421 +	1500	98.1000	93.5450A
SEP16	----	97.7400B	97.7050A	97.7050A	97.7000	(2.30)	- 3.5	130	11652	57272 +	620	97.9400	93.5250A
DEC16	----	97.5800B	97.5450A	97.5450A	97.5450	(2.45)	- 3.0	130	8659	21081 -	51	97.7850	93.4950A
MAR17	----	97.4450A	97.4450A	97.4450A	97.4150	(2.58)	- 3.0	40	1657	23853 +	140	97.6450	93.4800A
JUN17	----	97.3100A	97.3100A	97.3100A	97.2850	(2.71)	- 2.5	40	780	21119 +	87	97.5100	93.5800A
SEP17	----	97.1950A	97.1950A	97.1950A	97.1700	(2.83)	- 2.5	40	2564	14767 +	1075	97.4050	93.6050A
DEC17	----	97.0750A	97.0750A	97.0750A	97.0500	(2.95)	- 2.5	40	1751	9573 -	396	97.2800	93.5650A
MAR18	----	96.9850A	96.9850A	96.9850A	96.9600	(3.04)	- 2.5	----	783	4478 -	268	97.1850	93.8650A
JUN18	----	96.8950A	96.8950A	96.8950A	96.8750	(3.12)	- 2.0	----	176	7721 +	24	97.1200B	93.8450A
SEP18	----	96.8150A	96.8150A	96.8150A	96.8000	(3.20)	- 1.5	----	130	3074 -	56	97.0600B	93.8350A
DEC18	----	96.7350A	96.7350A	96.7350A	96.7200	(3.28)	- 1.5	----	64	2467 -	48	97.0450B	93.9100A
MAR19	----	96.6850A	96.6850A	96.6850A	96.6750	(3.32)	- 1.0	----	----	2826	UNCH	98.7000B	93.9050A
JUN19	----	96.6300A	96.6300A	96.6300A	96.6300	(3.37)	- 0.5	----	----	1815	UNCH	96.9000B	93.8800A
SEP19	----	96.5950A	96.5950A	96.5950A	96.5950	(3.40)	UNCH	----	----	2019	UNCH	96.8950B	93.8550A
DEC19	----	96.5450A	96.5450A	96.5450A	96.5500	(3.45)	+ 0.5	----	20	1947	UNCH	96.8300	93.8000A
MAR20	----	96.5100A	96.5100A	96.5100A	96.5200	(3.48)	+ 1.0	----	----	855	UNCH	96.8000	93.8400A
JUN20	----	96.4700A	96.4700A	96.4700A	96.4850	(3.51)	+ 1.5	----	20	913	UNCH	96.8000B	94.0900A
SEP20	----	96.4300A	96.4300A	96.4300A	96.4500	(3.55)	+ 2.0	----	----	573	UNCH	96.7450	94.0450A
DEC20	----	96.3900A	96.3900A	96.3900A	96.4100	(3.59)	+ 2.0	----	----	480	UNCH	96.7150	93.9850A
MAR21	----	96.3650A	96.3650A	96.3650A	96.3850	(3.61)	+ 2.0	----	----	387	UNCH	96.6750B	94.2150A
JUN21	----	96.3400A	96.3400A	96.3400A	96.3600	(3.64)	+ 2.0	----	----	388	UNCH	96.6450B	94.4650A
SEP21	----	96.3050A	96.3050A	96.3050A	96.3250	(3.67)	+ 2.0	----	----	327	UNCH	96.6550B	95.6500A
DEC21	----	96.2600A	96.2600A	96.2600A	96.2800	(3.72)	+ 2.0	----	----	432	UNCH	96.5550B	96.1450A
TOTAL								81377	1833035	8319912 +	10888		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	IMM INDEX DISCOUNT %	PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
10-YR NOTE FUTURES													
MAR12	131' 115	131' 115	131' 040	131' 040	131' 040	- 0' 085		9843	772245	1768118 +	5558	132' 110	126' 070
JUN12	----	----	----	131' 045N	130' 275	- 0' 090		957	5786	34526 +	3923	132' 055B	129' 125A
DEC12	----	----	----	129' 145N	129' 055	- 0' 090		----	----	1	UNCH	129' 165	129' 165
TOTAL								10800	778031	1802645 +	9481		
5-YR NOTE FUTURES													
MAR12	123' 147	123' 147	123' 142	123' 142	123' 142	- 0' 057		15643	324714	1435839 +	426	124' 037	121' 025A
JUN12	----	----	----	123' 160N	123' 100	- 0' 060		----	677	8248 -	93	124' 007B	122' 150
TOTAL								15643	325391	1444087 +	333		
2-YR NOTE FUTURES													
MAR12	110' 072	110' 072	110' 072	110' 072	110' 072	- 0' 015		8691	164748	880944 -	8205	110' 130	109' 310A
JUN12	----	----	----	110' 067N	110' 052	- 0' 015		----	3506	9139 +	3255	110' 107	110' 052
TOTAL								8691	168254	890083 -	4950		
30Y BOND FUT													
MAR12	142' 06	142' 31	142' 04	142' 13	142' 12	- 0' 13		4150	280932	592659 -	2241	146' 15B	122' 00
JUN12	----	----	----	141' 11N	140' 30	- 0' 13		30	954	10580 +	186	144' 27B	133' 17A
TOTAL								4180	281886	603239 -	2055		
ULTRA T-BND FUT													
MAR12	----	----	----	155' 16N	155' 00	- 0' 16		3431	43860	369482 -	2016	163' 00	144' 06A
JUN12	----	----	----	156' 11N	155' 26	- 0' 17		----	1487	5288 +	1342	161' 25B	153' 07A
TOTAL								3431	45347	374770 -	674		

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 129' 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.

2-YEAR, 5-YEAR, 10-YEAR ON-THE-RUN TREASURY YIELD FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	IMM INDEX DISCOUNT %	PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
FIV FUT													
FEB12	----	----	----	115' 192N	115' 140	- 0' 052		----	0	18	UNCH	116' 045B	115' 012A
TOTAL								0	0	18			
TEN FUT													
MAY12	----	----	----	117' 255N	117' 210	- 0' 045		----	0	22	UNCH	118' 040	116' 300A
TOTAL								0	0	22			

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	IMM INDEX DISCOUNT %	PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
3M EURI BOR FUT													
MAR12	----	99.085B	99.075A	----	99.080	(.92)	UNCH	----	----	91	UNCH	99.15B	98.68A
JUN12	----	99.175B	99.155A	----	99.165	(.83)	- .005	----	----	60	UNCH	99.265B	98.715A
SEP12	----	99.205B	99.185A	----	99.200	(.80)	UNCH	----	----	15			