



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

PG10 BULLETIN # 29@ INTEREST RATE FUTURES CONTINUED Mon, Feb 13, 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=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	DISCOUNT	PT. CHGE. ##	RECI PROCAL	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
1-MTH EURODLR F											
FEB12	----	----	----	99.7515	(.24)	+ 0.1		5759	UNCH	99.7525	99.3575A
MAR12	----	----	99.7475N	99.7525	(.24)	+ 0.5		520	2238 +	91	99.7650
APR12	----	----	99.7425N	99.7500	(.25)	+ 0.7		1645	3096 +	1645	99.7600B
MAY12	----	----	99.7375N	99.7375	(.26)	UNCH		25	2446 +	25	99.7550
JUN12	----	----	99.7175N	99.7175	(.28)	UNCH		5	1868 +	5	99.7475
JUL12	----	----	99.7050N	99.6975	(.30)	- 0.7		13	1989 +	13	99.7400
AUG12	----	----	99.6875N	99.6850	(.31)	- 0.2		22	174 +	22	99.7200B
SEP12	----	----	99.6750N	99.6625	(.33)	- 1.2		27	1301 +	27	99.7125
OCT12	----	----	99.6550N	99.6400	(.36)	- 1.5		25	407 +	25	99.6925B
TOTAL 1-MTH EURODLR F								0	2282	19278 +	1853
EUROYEN FUT											
MAR12	----	----	----	99.6650	(.33)	UNCH		0	58 +	18	99.7000B
TOTAL EUROYEN FUT								0	58 +	18	99.5800
30D FED FD FUT											
FEB12	----	----	99.8825N	99.8800	(.12)	- 0.0025		4012	68833 -	862	99.9450
MAR12	----	----	99.8700N	99.8700	(.13)	UNCH		5141	49366 +	1917	99.9400
APR12	----	----	99.8700N	99.8700	(.13)	UNCH		2900	39289 -	137	99.9400
MAY12	----	----	99.8700N	99.8700	(.13)	UNCH		2026	41478 -	104	99.9400
JUN12	----	----	99.8700N	99.8700	(.13)	UNCH		2091	29247 -	168	99.9450
JUL12	----	----	99.8700N	99.8650	(.13)	- 0.0050		2822	37683 +	1791	99.9500
AUG12	----	----	99.8600N	99.8600	(.14)	UNCH		986	35023 -	92	99.9500
SEP12	----	----	99.8550N	99.8550	(.14)	UNCH		1762	22194 +	840	99.9450
OCT12	----	----	99.8500N	99.8500	(.15)	UNCH		1541	43599 -	235	99.9450
NOV12	----	----	99.8450N	99.8450	(.15)	UNCH		199	18869 -	13	99.9450
DEC12	----	----	99.8450N	99.8450	(.15)	UNCH		389	20588 +	188	99.9450
JAN13	----	----	99.8350N	99.8350	(.16)	UNCH		235	18271 -	102	99.9400
FEB13	----	----	99.8250N	99.8250	(.17)	UNCH		312	7216 +	26	99.9400
MAR13	----	----	99.8200N	99.8200	(.18)	UNCH		468	10796 +	94	99.9350
APR13	----	----	99.8150N	99.8150	(.18)	UNCH		527	13630 -	35	99.9300
MAY13	----	----	99.8000N	99.7950	(.20)	- 0.0050		819	18343 -	18	99.9200
JUN13	----	----	99.7950N	99.7900	(.21)	- 0.0050		157	11091 +	22	99.9050
JUL13	----	----	99.7850N	99.7800	(.22)	- 0.0050		44	8227 +	21	99.8850
AUG13	----	----	99.7700N	99.7600	(.24)	- 0.0100		83	5170 -	30	99.8600
SEP13	----	----	99.7600N	99.7500	(.25)	- 0.0100		63	3112	UNCH	99.8500
OCT13	----	----	99.7450N	99.7350	(.26)	- 0.0100		169	3726 +	144	99.8500
NOV13	----	----	99.7300N	99.7200	(.28)	- 0.0100		237	2528 +	38	99.8400
DEC13	----	----	99.7100N	99.7050	(.29)	- 0.0050		209	4471 +	165	99.8350
JAN14	----	----	99.6950N	99.6900	(.31)	- 0.0050		91	3541 +	67	99.8400
FEB14	----	----	99.6650N	99.6600	(.34)	- 0.0050		31	1294 -	18	99.8000
MAR14	----	----	99.6400N	99.6350	(.36)	- 0.0050		1348	UNCH	99.7700B	99.0200A
APR14	----	----	99.6150N	99.6100	(.39)	- 0.0050		375	UNCH	99.7500	99.4700A
MAY14	----	----	99.5800N	99.5750	(.42)	- 0.0050		1	435	UNCH	99.7100B
JUN14	----	----	99.5600N	99.5550	(.44)	- 0.0050		829	UNCH	99.7100B	99.6750A
JUL14	----	----	99.5200N	99.5150	(.48)	- 0.0050		315	UNCH	99.6700B	99.5750A
AUG14	----	----	99.4700N	99.4650	(.53)	- 0.0050		240	UNCH	99.6200B	99.8200A
SEP14	----	----	99.4350N	99.4250	(.57)	- 0.0100		115	UNCH	99.5950B	99.7450A
OCT14	----	----	99.3950N	99.3850	(.61)	- 0.0100		270	UNCH	99.5550B	99.0600A
DEC14	----	----	99.2950N	99.2750	(.72)	- 0.0200		37	UNCH	99.4600B	99.1300A
JAN15	----	----	99.2350N	99.2150	(.78)	- 0.0200		1	UNCH	99.4100B	99.1700A
TOTAL 30D FED FD FUT								0	27315	521550 +	3499

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
CBOT 5YR SWAP										
MAR12	----	----	113' 305N	113' 245	- 0' 060	0	300	12639 -	51	114' 200
TOTAL CBOT 5YR SWAP						0	300	12639 -	51	111' 270A
CBOT 10YR SWAP										
MAR12	----	----	117' 085N	117' 010	- 0' 075	0	57	10116 -	16	118' 215
TOTAL CBOT 10YR SWAP						0	57	10116 -	16	114' 075
CBOT 30YR SWAP										
MAR12	----	----	123' 300N	123' 185	- 0' 115	0	2	633 +	1	130' 020B
TOTAL CBOT 30YR SWAP						0	2	633 +	1	121' 125
CBOT 7YR SWAP										
MAR12	----	----	115' 250N	115' 215	- 0' 035	0	6	194 +	6	116' 250B
TOTAL CBOT 7YR SWAP						0	6	194 +	6	113' 280A

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
E-MINI ED FUT										
MAR12	----	----	----	99.55000	(.45)	- 0.5	----	1	UNCH	----
JUN12	----	----	----	99.52500	(.47)	- 1.5	----	1	UNCH	----
SEP12	----	----	----	99.48000	(.52)	- 2.5	----	1	UNCH	----
DEC12	----	----	----	99.44000	(.56)	- 3.0	----	1	UNCH	----
MAR13	----	----	----	99.42000	(.58)	- 3.0	----	1	UNCH	----
JUN13	----	----	----	99.39000	(.61)	- 3.0	----	1	UNCH	----
SEP13	----	----	----	99.35000	(.65)	- 3.5	----	1	UNCH	----
DEC13	----	----	----	99.29500	(.70)	- 4.0	----	1	UNCH	----
TOTAL E-MINI ED FUT						0	0	8		

CASH-FOR-FUTURES (EFP'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING

DELIVERY CASH SETTLED	MONTH-TO-DATE	OPTION EXERCISES	MONTH-TO-DATE	FUTURES TOTAL	BLOCK MONTH-TO-DATE	TRADING OPTIIONS TOTAL	MONTH-TO-DATE	CASH-FOR-FUTURES(EFP'S) DAILY TOTAL	MONTH-TO-DATE	SUBS TOTAL	AON'S TOTAL	MONTH-TO-DATE
ED	---	---	82879	2200	82394	20000	20000	71493	84501	---	---	---
NTEN	---	---	---	---	---	---	---	---	---	---	---	---
41	---	---	---	---	---	---	---	---	1027	---	---	---
25	---	---	---	---	26982	---	5000	14955	197957	---	---	---
66	---	---	---	---	---	---	---	---	---	---	---	---
EURI	---	---	---	---	---	---	---	---	---	---	---	---
EY	---	---	---	---	---	---	---	---	---	---	---	---
17	---	---	1596	---	3140	---	---	3252	55347	---	---	---
NFIV	---	---	---	---	---	---	---	---	---	---	---	---
EED	---	---	---	---	---	---	---	---	---	---	---	---
UTB	---	---	35	---	2000	---	---	3431	25404	---	---	---
71	---	---	---	---	---	---	---	---	---	---	---	---
26	---	---	---	---	---	---	---	8413	114477	---	---	---
21	---	---	1291	---	38631	---	---	7807	151797	---	---	---
EDCV	---	---	175333	---	---	20000	140000	---	---	---	---	---
NG	---	---	---	---	---	---	---	---	---	---	---	---
EM	---	---	---	---	---	---	---	---	---	---	---	---
I3	---	---	---	---	---	---	---	---	---	---	---	---
INCLUDES ALL OPTIONS			TOTAL:	2200	153147	40000	165000	109351	0	0		

COMMODITY ABBREVIATION TABLE

21 = 10-YR NOTE	EED = EMINI ED	41 = FED FUND	66 = 10-YR SWAP
NG = 5-YR SWAP	EM = 1-MONTH EURODOLLAR	26 = 2-YR NOTE	71 = 7-YR SWAP
25 = 5-YR NOTE	EDCV = EURO MIDCURVE	UTB = ULTRA T-BOND	NTEN = OTR 10-NOTE
EURIB = EURO BONDS	EY = EUROYEN	17 = 30-YR BOND	I3 = 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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INTEREST RATE FUTURES CONTINUED

Mon, Feb 13, 2012 PG10

ED = EURODOLLARS

NFIV = OTR 5-NOTE

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13
3YR NOTE		03/30			06/29 06/18			09/28			12/31		
EUROYEN		03/16			06/18			09/14			12/17		
30D FED FD	02/29	03/30	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28
OTR 5YR NOTE	02/22	03/28	04/25										
5YR NOTE		03/30			06/29			09/28			12/31		
CBOT 10YR SWAP		03/19			06/18			09/17			12/17		
CBOT 5YR SWAP		03/19			06/18			09/17			12/17		
CBOT 30YR SWAP		03/19			06/18			09/17			12/17		
OTR 10YR NOTE	02/08			05/09									
2YR NOTE		03/30			06/29			09/28			12/31		
OTR 2YR NOTE	02/21	03/27	04/24										
10YR NOTE		03/21			06/20			09/19			12/19		
30YR BOND		03/21			06/20			09/19			12/19		
EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13
7 YR SWAP RT F		03/19			06/18			09/17			12/17		
MINI ED 5YR BUND		07/01			07/01			09/14					
EURO DLR FUT	02/13	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17		
MINI ED FUT	02/13	03/19	04/16	05/14	06/18	07/16	08/13	09/17			12/17		
LI BOR	02/13	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/19
HI CP	02/28	03/13	04/16	05/15	06/13	07/13	08/15	09/13	10/15	11/14	12/13	01/15	02/19
LEHMAN FUTURES		03/30			06/29			09/28			12/31		
3M OIS FUTURES		03/20			06/20			09/19			12/18		
90D TBILL FUT	02/13	03/19	04/16	05/14	06/18	07/16	08/13	09/17			12/17		