

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

PG42 BULLETIN # 29@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Mon, Feb 13, 2012 PG42

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BI D A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE \*=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BI D A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$4.00 PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND CONTRACTS LAST TRADE DATES

	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
30YR BOND OPT	01/27	02/24	03/23	04/20	05/25	08/24	
5YR NOTE OPT	01/27	02/24	03/23	04/20	05/25	08/24	11/23
5YR NOTE FUT		03/30			06/29	09/28	12/31
ULTRA T-BOND OPT	01/27	02/24	03/23	04/20	05/25	08/24	
10YR NOTE OPT	01/27	02/24	03/23	04/20	05/25	08/24	11/23
2YR NOTE FUT		03/30			06/29	09/28	12/31
2YR NOTE OPT	01/27	02/24	03/23	04/20	05/25	08/24	11/23
10YR NOTE FUT		03/21			06/20	09/19	12/19
ULTRA T-BOND FUT		03/21			06/20	09/19	12/19
30YR BOND FUT		03/21			06/20	09/19	12/19

10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13

	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
CG	10.5-17.6	9.0-17.6	10.6-17.4	10.6-17.4	10.0-17.5	10.5-17.3	
FP	113.5-131.2	105.5-131.5	114.5-131.5	114.5-131.5	105.0-131.5	108.0-130.7	111.0-129.7
OUL	11.5-19.2	9.3-19.2	11.9-19.1	11.9-19.1	11.3-19.1	11.9-19.1	
TC	101.5-156.5	88.0-157.5	103.5-157.0	103.5-157.0	89.0-157.0	92.5-156.5	98.5-155.5
TUC	106.2-114.1	103.7-114.1	106.1-114.1	106.1-114.1	103.2-114.1	104.2-113.6	104.7-113.1

10 YEAR NOTE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
10Y NOTE FUT												
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	10Y NOTE FUT						10800	778031	1802645 +	9481		

5 YEAR NOTE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
5Y NOTE FUT												
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	5Y NOTE FUT						15643	325391	1444087 +	333		

2 YEAR NOTE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
2Y NOTE FUT												
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	2Y NOTE FUT						8691	168254	890083 -	4950		

30 YEAR BOND FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
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	30Y BOND FUT						4180	281886	603239 -	2055		

ULTRA T-BOND FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
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	ULTRA T-BND FUT						3431	45347	374770 -	674		

10 YEAR NOTE CALLS

	STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
10Y NOTE CALL													
MAR12	1090	----	----	----	2226N	2209 - 17 .996	----	----	1154	UNCH	2312	2026	
	1140	----	----	----	1726N	1709 - 17 .995	----	----	6	UNCH	1543	1543	
	1255	----	----	----	558N	541 - 17 .987	----	----	10	UNCH	519B	249A	
	1260	----	----	----	526N	509 - 17 .986	----	----	470	UNCH	458	231A	
	1265	----	----	----	458N	441 - 17 .985	----	----	1000	UNCH	515	212A	
	1270	----	----	----	426N	409 - 17 .983	----	----	241	UNCH	407B	162A	
	1275	----	----	----	358N	341 - 17 .981	----	----	201	UNCH	392B	148A	
	1280	----	----	----	326N	309 - 17 .979	----	----	753	UNCH	315B	134A	
	1285	----	----	----	259N	242 - 17 .959	----	----	75	UNCH	315B	122A	
	1290	----	----	----	228N	211 - 17 .936	----	----	2814	UNCH	302B	109A	
	1295	----	----	----	162N	145 - 17 .894	----	----	4970	UNCH	250B	101A	
	1300	----	----	----	133N	117 - 16 .871	----	876	19054 -	273	221B	54	
	1305	----	----	----	107N	56 - 15 .699	----	----	1	12320 -	1	204B	39A
	1310	----	----	----	48N	36 - 12 .543	----	1293	22864 +	100	152B	26	
	1315	----	----	29A	29A	20 - 10 .373	----	4908	38978 +	3	137B	13	
	1320	----	----	----	17N	10 - 7 .220	----	1713	62996 -	24	123B	7	
	1325	----	----	----	9N	5 - 4 .119	----	3237	25998 +	825	111	4	
	1330	----	----	----	4N	2 - 1 .052	----	568	84063 -	204	102	1	
	1335	----	----	----	2N	1 - 1 .026	----	110	36036 -	100	54B	1	
	1340	----	----	----	1N	1 UNCH .022	----	1897	46896 +	27	56	1	
	1345	----	----	----	1N	1 UNCH .019	----	----	11446	UNCH	39B	1	
	1350	----	----	----	1N	1 UNCH .017	----	----	7758	UNCH	33B	1	
	1355	----	----	----	1N	1 UNCH .016	----	----	6773	UNCH	28B	1	
	1360	----	----	----	1N	1 UNCH .014	----	----	34137	UNCH	23B	1	
	1365	----	----	----	1N	1 UNCH .013	----	----	388	UNCH	19B	1	
	1370	----	----	----	1N	1 UNCH .012	----	----	1271	UNCH	18	1	
	1375	----	----	----	1N	1 UNCH .012	----	----	165	UNCH	13B	1	
	1380	----	----	----	1N	1 UNCH .011	----	----	765	UNCH	11B	2	
	1385	----	----	----	1N	1 UNCH .010	----	----	40	UNCH	9B	2A	
	1390	----	----	----	1N	1 UNCH .010	----	----	50	UNCH	39	2A	
	1395	----	----	----	1N	1 UNCH .009	----	----	100	UNCH	5B	2	
	1400	----	----	----	1N	1 UNCH .009	----	----	210	UNCH	4B	3A	
	1440	----	----	----	1N	1 UNCH .006	----	----	1	UNCH	2	2A	
TOTAL									14603	424093 +	353		
APR12	1290	----	----	----	231N	214 - 17 .769	----	----	77	UNCH	245B	139A	
	1295	----	----	----	205N	154 - 15 .707	----	----	300	UNCH	253B	121A	
	1300	----	----	----	145N	131 - 14 .639	----	----	2875	UNCH	227B	104A	
	1305	----	----	----	123N	110 - 13 .563	----	200	2462 -	50	204B	54A	
	1310	----	----	----	104N	56 - 12 .479	----	2298	13893 +	1197	145B	42A	
	1315	----	----	----	52N	41 - 11 .393	----	201	7371 +	143	128B	32A	
	1320	30	#30	*30	30	29 - 9 .309	----	962	10477 +	640	109B	24	

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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FINAL

PG42	BULLETIN # 29@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTI ONS										Mon, Feb 13, 2012	PG42	
10Y NOTE CALL														
APR12	10Y NOTE CALL													
1325		----	----	27N	20 -	7	.234	----	1543	9535 -	2	57	15	
1330		----	----	19N	14 -	5	.175	----	444	14940 +	108	43	11	
1335		----	----	13N	9 -	4	.122	----	155	7293 -	62	32B	7A	
1340		----	----	8N	6 -	2	.086	----	165	8851 +	100	23	5A	
1345		----	----	5N	4 -	1	.059	----	5	10765 -	5	16	4A	
1350		----	----	3N	2 -	1	.033	----	20	2211 +	20	12	2	
1355		----	----	2N	1 -	1	.018	----	----	397	UNCH	8B	2	
1360		----	----	1N	1	UNCH	.016	----	----	100	UNCH	7	2	
1365		----	----	1N	1	UNCH	.015	----	----	20	UNCH	4B	3A	
1370		----	----	1N	1	UNCH	.014	----	----	1	UNCH	2B	1	
1380		----	----	1N	1	UNCH	.013	----	----	1	UNCH	2	2	
TOTAL									5993	91569 +	2089			
MAY12 10Y NOTE CALL														
1290		----	----	245N	230 -	15	.716	----	----	250	UNCH	----	----	
1300		----	----	163N	149 -	14	.610	----	----	500	UNCH	156B	134A	
1305		----	----	142N	129 -	13	.550	----	----	50	UNCH	139B	116A	
1310		----	----	123N	111 -	12	.486	----	----	1565	UNCH	200B	100A	
1315		----	----	106N	59 -	11	.420	----	----	321	UNCH	144B	51A	
1320		----	----	55N	46 -	9	.355	----	----	197	UNCH	126B	39A	
1325		----	----	42N	35 -	7	.293	----	----	318	UNCH	109B	30	
1330		----	----	32N	26 -	6	.236	----	----	715	UNCH	59B	22A	
1335		----	----	24N	19 -	5	.185	----	----	300	UNCH	46B	17A	
1340		----	----	18N	14 -	4	.144	----	----	857	UNCH	36B	12A	
1345		----	----	13N	10 -	3	.109	----	----	120	UNCH	27B	9A	
1350		----	----	9N	7 -	2	.081	----	----	100	UNCH	20B	7A	
1365		----	----	3N	3	UNCH	.037	----	----	10	UNCH	7B	3A	
TOTAL									0	5303				
JUN12 10Y NOTE CALL														
1290		----	----	262N	247 -	15	.680	----	----	251	UNCH	329B	211A	
1295		----	----	239N	225 -	14	.637	----	----	936	UNCH	305B	157A	
1300		----	----	218N	204 -	14	.591	----	----	1345	UNCH	258B	140A	
1305		----	----	161N	149 -	12	.542	----	----	5190	UNCH	239B	125A	
1310		----	----	142N	131 -	11	.491	----	750	27883 -	200	217B	109A	
1315		----	----	125N	115 -	10	.439	----	350	8530	UNCH	162B	63A	
1320		----	----	109N	101 -	8	.387	----	50	26527	UNCH	144B	50	
1325		----	----	60N	53 -	7	.336	----	150	1599 +	50	127B	44A	
1330	41	41	*41	41	42 -	7	.286	----	125	7273 +	125	112B	33	
1335		----	----	39N	33 -	6	.240	----	185	8392	UNCH	62B	28A	
1340		----	----	30N	25 -	5	.196	----	10160	31287 +	4087	50B	21	
1345		----	----	23N	19 -	4	.158	----	30	9781	UNCH	40B	17	
1350		----	----	18N	15 -	3	.130	----	----	5515	UNCH	32	13	
1355		----	----	14N	11 -	3	.101	----	----	6828	UNCH	25B	10	
1360		----	----	11N	8 -	3	.077	----	----	2439	UNCH	20	7A	
1365		----	----	8N	6 -	2	.060	----	----	525	UNCH	15	6A	
1370		----	----	6N	4 -	2	.043	----	----	36	UNCH	12B	4A	
1375		----	----	4N	3 -	1	.033	----	----	220	UNCH	9	4	
1380		----	----	3N	3	UNCH	.031	----	4	109 +	4	7	3A	
1415		----	----	1N	1	UNCH	.010	----	----	5	UNCH	1	1	
TOTAL									11804	144671 +	4066			

10 YEAR NOTE PUTS

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
10Y NOTE PUT														
MAR12	10Y NOTE PUT													
960		----	----	1N	1	UNCH	.002	----	----	758	UNCH	----	----	
970		----	----	1N	1	UNCH	.002	----	----	569	UNCH	2B	1	
980		----	----	1N	1	UNCH	.002	----	----	9	UNCH	3B	1	
990		----	----	1N	1	UNCH	.002	----	----	5	UNCH	----	----	
1000		----	----	1N	1	UNCH	.002	----	----	26	UNCH	10	5	
1050		----	----	1N	1	UNCH	.003	----	----	160	UNCH	9B	2	
1070		----	----	1N	1	UNCH	.003	----	----	4	UNCH	10B	----	
1100		----	----	1N	1	UNCH	.003	----	----	4	UNCH	----	----	
1120		----	----	1N	1	UNCH	.004	----	----	231	UNCH	----	----	
1150		----	----	1N	1	UNCH	.004	----	----	3115	UNCH	11	3A	
1160		----	----	1N	1	UNCH	.005	----	----	52	UNCH	10	4A	
1165		----	----	1N	1	UNCH	.005	----	----	150	UNCH	10B	4	
1170		----	----	1N	1	UNCH	.005	----	----	1901	UNCH	12B	4A	
1175		----	----	1N	1	UNCH	.005	----	----	62	UNCH	14B	2	
1180		----	----	1N	1	UNCH	.005	----	----	65	UNCH	16	3A	
1185		----	----	1N	1	UNCH	.006	----	----	29	UNCH	18B	2	
1190		----	----	1N	1	UNCH	.006	----	----	200	UNCH	21B	3A	
1195		----	----	1N	1	UNCH	.006	----	----	311	UNCH	24B	2A	
1200		----	----	1N	1	UNCH	.006	----	----	598	UNCH	32	1	
1205		----	----	1N	1	UNCH	.007	----	----	312	UNCH	32B	1	
1210		----	----	1N	1	UNCH	.007	----	----	700	UNCH	36B	2	
1215		----	----	1N	1	UNCH	.007	----	----	18926	UNCH	42B	1	
1220		----	----	1N	1	UNCH	.008	----	----	2157	UNCH	48B	1	
1225		----	----	1N	1	UNCH	.008	----	----	185	UNCH	54B	2	
1230		----	----	1N	1	UNCH	.009	----	----	8724	UNCH	106	1	
1235		----	----	1N	1	UNCH	.009	----	----	3490	UNCH	106B	1	
1240		----	----	1N	1	UNCH	.010	----	----	14135	UNCH	116B	1A	
1245		----	----	1N	1	UNCH	.011	----	----	4074	UNCH	126B	1A	
1250		----	----	1N	1	UNCH	.011	----	----	14434	UNCH	138B	1	
1255		----	----	1N	1	UNCH	.012	----	----	11550	UNCH	151B	1	
1260		----	----	1N	1	UNCH	.013	----	----	43536	UNCH	200B	1	
1265		----	----	1N	1	UNCH	.014	----	----	18433	UNCH	216B	1	
1270		----	----	1N	1	UNCH	.016	----	866	39608 -	247	231B	1	
1275		----	----	1N	1	UNCH	.018	----	----	18790	UNCH	249B	1	
1280		----	----	1N	1	UNCH	.020	----	2796	44765 -	651	304B	1	
1285		----	----	2N	2	UNCH	.040	----	51	23994	UNCH	321B	2	
1290	3	3	*2	3	3	UNCH	.063	----	9268	49190 -	356	258B	2	
1295		6B	----	6B	5	UNCH	.105	----	2919	42374 +	815	310B	3	
1300		----	----	8N	9 +	1	.182	----	5438	63335 +	2496	244B	4	
1305		----	----	14N	16 +	2	.300	----	4355	33990 +	1881	262B	7	
1310		----	----	23N	28 +	5	.456	----	3683	42875 +	750	310B	12	
1315		----	----	37N	44 +	7	.626	----	3809	34207 +	764	312B	19	
1320		----	----	56N	102 +	10	.779	----	106	12235 -	49	319B	29	
1325		----	----	116N	129 +	13	.880	----	----	1928	UNCH	339B	44A	
1330		----	----	143N	158 +	15	.947	----	----	2240	UNCH	361B	100A	
1350		----	----	340N	357 +	17	.982	----	----	3	UNCH	554B	257A	
1355		----	----	408N	425 +	17	.983	----	----	100	UNCH	342B	----	
TOTAL									33291	558539 +	5403			
APR12 10Y NOTE PUT														
1215		----	----	1N	1	UNCH	.009	----	----	51	UNCH	4B	1	
1220		----	----	1N	1	UNCH	.010	----	----	25	UNCH	5B	----	
1225		----	----	1N	1	UNCH	.010	----	----	10	UNCH	6B	2	
1230		----	----	1N	1	UNCH	.011	----	----	300	UNCH	8B	1	
1235		----	----	2N	2	UNCH	.020	----	----	10	UNCH	9B	2	
1240		----	----	2N	2	UNCH	.021	----	----	69	UNCH	11	2	
1245		----	----	3N	3	UNCH	.031	----	----	1	UNCH	11	2	
1250		----	----	3N	3	UNCH	.033	----	20	143 +	1	13B	3A	
1255														



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FINAL

PG42 BULLETIN # 29@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTI ONS Mon, Feb 13, 2012 PG42

5Y NOTE PUT	5Y NOTE PUT													
MAY12	5Y NOTE PUT	----	----	135N		160 +	25	.279	----	----	2285	UNCH	195B	95A
1225	----	----	----							0	2285			
TOTAL														
JUN12	5Y NOTE PUT	----	----	5N		5	UNCH	.009	----	300	300 +	300	----	----
1180	----	----	----	10N		10	UNCH	.017	----	----	452	UNCH	30	20
1182	----	----	----	15N		15	UNCH	.024	----	----	19	UNCH	25	25
1185	----	----	----	25N		20 -	5	.030	----	----	10	UNCH	35B	25
1187	----	----	----	50N		60 +	10	.082	----	300	400 +	149	75B	60A
1200	----	----	----	65N		75 +	10	.104	----	----	1	UNCH	95B	70A
1205	----	----	----	75N		85 +	10	.119	----	----	220	UNCH	115B	45
1207	----	----	----	85N		95 +	10	.134	----	----	1738	UNCH	180	65
1210	----	----	----	95N		110 +	15	.155	----	----	10	UNCH	150B	50A
1212	----	----	----	110N		130 +	20	.181	----	----	1852	UNCH	175B	60A
1215	----	----	----	130N		150 +	20	.208	----	----	18	UNCH	205B	70A
1217	----	----	----	150N		170 +	20	.237	----	----	4975	UNCH	250B	80A
1220	----	----	----	175N		200 +	25	.275	----	----	150	UNCH	285B	95A
1222	----	----	----	200N		235 +	35	.318	----	----	1251	UNCH	440	115A
1225	----	----	----	235N		275 +	40	.366	----	----	2581	UNCH	400B	135A
1227	----	----	----	280N		325 +	45	.421	----	----	9225	UNCH	465B	150
1230	----	----	----	330N		380 +	50	.481	----	----	4350	UNCH	535B	200A
1232	----	----	----	390N		450 +	60	.547	----	----	2557	UNCH	535B	235
1235	----	----	----	460N		535 +	75	.614	----	----	950	UNCH	585B	290A
1237	----	----	----	545N		625 +	80	.684	----	----	1800	UNCH	610B	345A
1240	----	----	----	1110N		1210 +	100	.810	----	----	300	UNCH	575B	505A
1245	----	----	----							600	33159 +	449		
TOTAL														

2 YEAR NOTE CALLS

2Y NOTE CALL	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
MAR12	2Y NOTE CALL	----	----	500N		470 -	30	.962	----	----	202	UNCH	----	----	----
1095	----	----	----	340N		310 -	30	.948	----	----	3	UNCH	----	----	----
1097	----	----	----	180N		150 -	30	.913	----	----	542	UNCH	----	----	----
1100	----	----	----	35N		20 -	15	.408	----	101	10248 -	1	95B	20	
1102	----	----	----	5N		5	UNCH	.113	----	----	2200	UNCH	15B	5A	
1103	----	----	----	5N		5	UNCH	.076	----	----	7410	UNCH	20	5A	
1105	----	----	----	5N		5	UNCH	.058	----	----	2	UNCH	5	5A	
1106	----	----	----												
TOTAL											101	20607 -	1		
APR12	2Y NOTE CALL	----	----	155N		125 -	30	.768	----	----	545	UNCH	210	210A	
1100	----	----	----	30N		20 -	10	.298	----	----	500	UNCH	----	40A	
1102	----	----	----								0	1045			
TOTAL															
JUN12	2Y NOTE CALL	----	----	55N		45 -	10	.375	----	----	250	UNCH	----	----	
1102	----	----	----								0	250	UNCH	----	
TOTAL															

2 YEAR NOTE PUTS

2Y NOTE PUT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
MAR12	2Y NOTE PUT	----	----	5N		5	UNCH	.021	----	----	2	UNCH	480B	5	
1087	----	----	----	5N		5	UNCH	.023	----	----	1	UNCH	5	5	
1088	----	----	----	5N		5	UNCH	.037	----	----	100	UNCH	20B	----	
1095	----	----	----	5N		5	UNCH	.051	----	----	11104	UNCH	25B	10	
1097	----	----	----	5N		5	UNCH	.064	----	----	600	UNCH	10	10	
1098	----	----	----	5N		5	UNCH	.086	----	----	23625	UNCH	55B	5	
1100	----	----	----	5N		10 +	5	.203	----	----	8052	UNCH	40	10	
1101	----	----	----	20N		35 +	15	.591	----	750	14020 -	625	110B	10	
1102	----	----	----	70N		100 +	30	.886	----	750	4490 -	400	75B	30A	
1103	----	----	----	150N		180 +	30	.923	----	----	800	UNCH	----	190A	
1105	----	----	----								1500	62794 -	1025		
TOTAL															
APR12	2Y NOTE PUT	----	----	55N		75 +	20	.701	----	----	510	UNCH	60B	50	
1102	----	----	----								0	510			
TOTAL															
JUN12	2Y NOTE PUT	----	----	20N		20	UNCH	.148	----	1050	4958 +	566	15	15	
1097	----	----	----	30N		30	UNCH	.217	----	----	50	UNCH	15B	35A	
1098	----	----	----	40N		45 +	5	.315	----	1600	7577 +	616	25	25	
1100	----	----	----	55N		65 +	10	.447	----	----	100	UNCH	50B	----	
1101	----	----	----	80N		100 +	20	.624	----	1050	3338 +	382	85B	----	
1102	----	----	----	125N		155 +	30	.790	----	----	50	UNCH	----	----	
1103	----	----	----												
TOTAL											3700	16073 +	1564		

30 YEAR BOND CALLS

30Y BOND CALL	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
MAR12	30Y BOND CALL	----	----	4251N		4225 -	26	.998	----	----	195	UNCH	4104	4102	
100	----	----	----	2951N		2925 -	26	.997	----	----	5	UNCH	2639	2455A	
113	----	----	----	2251N		2225 -	26	.996	----	----	5	UNCH	2430	2263	
120	----	----	----	2051N		2025 -	26	.996	----	----	7	UNCH	----	2135A	
122	----	----	----	1951N		1925 -	26	.995	----	----	3	UNCH	----	2038A	
123	----	----	----	1851N		1825 -	26	.995	----	----	2	UNCH	1736	1721	
124	----	----	----	1751N		1725 -	26	.995	----	----	21	UNCH	1809	1534	
125	----	----	----	1651N		1625 -	26	.995	----	----	4	UNCH	1706	1600	
126	----	----	----	1451N		1425 -	26	.994	----	----	9	UNCH	1702B	1318	
128	----	----	----	1251N		1225 -	26	.993	----	----	250	UNCH	1507B	1109A	
130	----	----	----	1051N		1025 -	26	.992	----	----	402	UNCH	1314B	225	
132	----	----	----	851N		825 -	26	.991	----	----	204	UNCH	1122B	726A	
134	----	----	----	752N		725 -	27	.989	----	----	127	UNCH	1027B	618A	
135	----	----	----	653N		626 -	27	.979	----	----	3	UNCH	950	531A	
136	----	----	----	554N		528 -	26	.960	----	----	4	UNCH	841B	437A	
137	----	----	----	457N		431 -	26	.931	----	----	35	UNCH	837	334	
138	----	----	----	362N		336 -	26	.885	----	----	1128	UNCH	662B	257A	
139	----	----	----	307N		246 -	25	.804	----	112	1371 -	15	717B	163A	
140	----	----	----	220N		160 -	24	.699	----	1	3046 -	1	703B	125	
141	----	----	----	140N		119 -	21	.560	----	456	6775 +	2	626B	56	
142	----	----	----	105N		51 -	18	.408	----	356	10216 -	25	552B	35	
143	----	----	----	43N		29 -	14	.267	----	1454	13606 -	681	516B	20	
144	----	----	----	26N		16 -	10	.161	----	263	14437 +	162	446B	12	
145	----	----	----	15N		9 -	6	.094	----	308	8252 -	85	415B	6	
146	----	----	----	8N		5 -	3	.053	----	997	15552 +	131	349B	4	
147	----	----	----	5N		3 -	2	.031	----	584	15302 -	45	324B	2	
148	----	----	----	3N		2 -	1	.020	----	32	5963 -	22	300B	2	
149	----	----	----	2N		1 -	1	.010	----	16	7041 -				





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FINAL

PG42 BULLETIN # 29@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTI ONS Mon, Feb 13, 2012 PG42

DATE	PRODUCT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR12	ULTRA T-BND C														
173	ULTRA T-BND C						1N		1 UNCH .005				13	UNCH 151B	13
175	ULTRA T-BND C						1N		1 UNCH .004				23	UNCH 145	12A
180	ULTRA T-BND C						1N		1 UNCH .003				25	UNCH 110	18A
TOTAL												0	1880		
APR12	ULTRA T-BND C														
156	ULTRA T-BND C						362N		321 - 41 .502				1	UNCH 515	515
165	ULTRA T-BND C						101N		40 - 25 .145				45	UNCH 111	109
167	ULTRA T-BND C						46N		25 - 21 .098				41	UNCH 55	51
169	ULTRA T-BND C						32N		14 - 18 .060				10	UNCH 107	104
TOTAL												0	97		
MAY12	ULTRA T-BND C														
172	ULTRA T-BND C						38N		25 - 13 .080				4	UNCH 38	38
TOTAL												0	4		

ULTRA T-BOND PUTS

DATE	PRODUCT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR12	ULTRA T-BND P														
135	ULTRA T-BND P						1N		1 UNCH .004				31	UNCH 60	25A
140	ULTRA T-BND P						1N		1 UNCH .005				20	UNCH 140	20A
142	ULTRA T-BND P						2N		1 - 142 .006				10	UNCH 200	14A
144	ULTRA T-BND P						4N		2 - 144 .012				30	UNCH 203B	18A
148	ULTRA T-BND P						13N		10 - 148 .062				50	UNCH 317B	12A
149	ULTRA T-BND P						17N		15 - 149 .091				125	UNCH 340B	13A
150	ULTRA T-BND P						23N		21 - 150 .126				148	UNCH 401B	16
151	ULTRA T-BND P						32N		30 - 151 .174				75	UNCH 428B	24A
152	ULTRA T-BND P						44N		43 - 152 .237				130	UNCH 457B	32A
153	ULTRA T-BND P						60N		60 UNCH .313				297	UNCH 523B	41A
155	ULTRA T-BND P						142N		146 + 155 .494				63	UNCH 625B	101A
156	ULTRA T-BND P						210N		217 + 156 .590				230	UNCH 661B	117A
157	ULTRA T-BND P						248N		258 + 157 .680				50	UNCH 734B	136A
159	ULTRA T-BND P						412N		429 + 159 .821				20	UNCH 823B	221A
160	ULTRA T-BND P						463N		520 + 160 .871				110	UNCH 812B	252A
TOTAL												0	1389		
APR12	ULTRA T-BND P														
145	ULTRA T-BND P						41N		31 - 145 .103				10	UNCH 117	115
147	ULTRA T-BND P						58N		47 - 147 .148				20	UNCH	
148	ULTRA T-BND P						105N		58 - 148 .176				31	UNCH 48	46
150	ULTRA T-BND P						132N		121 - 150 .241				900	UNCH	
155	ULTRA T-BND P						310N		302 - 155 .450				900	UNCH	
TOTAL												0	1861		
JUN12	ULTRA T-BND P														
139	ULTRA T-BND P						117N		60 - 139 .116				5	UNCH 100	100
140	ULTRA T-BND P						126N		104 - 140 .129				21	UNCH 110	110
TOTAL												0	26		

10-YEAR WEEK1 NOTE CALLS

DATE	PRODUCT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR12	10Y WK1 NOTE C														
1310	10Y WK1 NOTE C						50N		37 - 13 .466				23	UNCH 48B	32A
1315	10Y WK1 NOTE C						33N		24 - 9 .344			2	18 + 2	31B	20A
1330	10Y WK1 NOTE C						7N		5 - 2 .094				13	UNCH 6	4A
TOTAL												2	54 + 2		

10-YEAR WEEK2 NOTE CALLS

DATE	PRODUCT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
FEB12	10Y WK2 NOTE C														
TOTAL												0	0		

10-YEAR WEEK3 NOTE CALLS

DATE	PRODUCT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
FEB12	10Y WK3 NOTE C														
1305	10Y WK3 NOTE C						101N		48 - 17 .786				250	UNCH 104B	35A
1310	10Y WK3 NOTE C						41N		26 - 15 .566			2	334 + 2	57B	20
1315	10Y WK3 NOTE C				#18	*18	18		12 - 10 .313			715	934 + 368	100B	9A
1320	10Y WK3 NOTE C					*6A	6A		4 - 7 .120			444	2685 + 87	44B	4
1325	10Y WK3 NOTE C						5N		1 - 4 .030			3	190 - 1	28	2
1330	10Y WK3 NOTE C						2N		1 - 1 .023				78	UNCH 15B	1A
TOTAL												1164	4471 + 456		

30-YEAR WEEK1 NOTE CALLS

DATE	PRODUCT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR12	30Y WK1 BOND C														
142	30Y WK1 BOND C						115N		59 - 20 .381				13	UNCH 114B	49A
143	30Y WK1 BOND C						55N		38 - 17 .275				100	UNCH 53B	32A
144	30Y WK1 BOND C						37N		23 - 14 .185				3	UNCH 35B	21A
145	30Y WK1 BOND C						24N		14 + NEW .120			2	2 + 2	22B	14A
148	30Y WK1 BOND C						6N		3 - 3 .029				100	UNCH 5B	4A
TOTAL												2	218 + 2		

30-YEAR WEEK2 NOTE CALLS

DATE	PRODUCT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
FEB12	30Y WK2 BOND C														
TOTAL												0	0		

30-YEAR WEEK3 NOTE CALLS

DATE	PRODUCT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
FEB12	30Y WK3 BOND C														
141	30Y WK3 BOND C						206N		142 - 28 .784				28	UNCH 358B	109A
142	30Y WK3 BOND C						122N		61 - 25 .590			22	302 + 20	308B	41A
143	30Y WK3 BOND C						50N		30 - 20 .355			10	373 + 1	226B	21A
144	30Y WK3 BOND C						26N		12 - 14 .161			20	638 + 3	212B	11A
145	30Y WK3 BOND C						13N		5 - 8 .065			87	117 + 41	144B	5A
146	30Y WK3 BOND C						6N		2 - 4 .024			3	6 + 2	115B	3A
147	30Y WK3 BOND C						3N		1 - 2 .010				12	UNCH 55B	2A
149	30Y WK3 BOND C						1N		1 UNCH .007				20	UNCH 24B	5A
150	30Y WK3 BOND C						1N		1 UNCH .006				30	UNCH 16B	1
151	30Y WK3 BOND C						1N		1 UNCH .005				380	UNCH 10B	4
TOTAL												142	1906 + 67		

10-YEAR WEEK1 NOTE PUTS

DATE	PRODUCT	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR12	10Y WK1 NOTE P														
1290	10Y WK1 NOTE P						9N		12 + 1 .151				10	UNCH 18B	9A
1300	10Y WK1 NOTE P						20N		20 + 2 .302				17	UNCH 36B	18A
1305	10Y WK1 NOTE P						29N		32 + 3 .409				14	UNCH 50	

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FINAL

PG42 BULLETIN # 29@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTI ONS Mon, Feb 13, 2012 PG42

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
10Y WK2 NOTE P										0	0			
FEB12														
TOTAL														

10-YEAR WEEK3 NOTE PUTS

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
10Y WK3 NOTE P														
FEB12														
TOTAL														
1290					2N		1 - 1	.020			4311	UNCH	5	1A
1295					3N		2 - 1	.045		94	4586 +	75	8B	2A
1300					4N		4 UNCH	.100		170	1866 +	156	14B	3
1305					8N		8 UNCH	.213		127	1338 +	7	25B	6
1310					16N		18 + 2	.433		178	832 +	50	42B	9A
1315					29N		36 + 7	.686		220	180 +	170	100B	16A
TOTAL										789	13113 +	458		

5-YEAR WEEK3 NOTE PUTS

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
5Y WK3 NOTE P														
FEB12														
TOTAL														
1235					70N		100 + 3	.575			250	UNCH	120B	40A
TOTAL										0	250			

30-YEAR WEEK1 NOTE PUTS

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
30Y WK1 BOND P														
MAR12														
TOTAL														
136					15N		13 + NEW	.098		3	3 + 3	31B	13A	
137					21N		20 + NEW	.145		2	2 + 2	45B	18	
138					31N		31 UNCH	.210		100	100	UNCH	63B	27A
139					45N		45 UNCH	.290		50	50 + 50	122B	40A	
140					100N		101 + 1	.389			1	UNCH	151B	57A
141					125N		128 + NEW	.502		1	1 + 1	223B	117A	
143					233N		242 + 9	.724			100	UNCH		
TOTAL										156	257 + 56			

30-YEAR WEEK2 NOTE PUTS

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
30Y WK2 BOND P														
FEB12														
TOTAL														
										0	0			

30-YEAR WEEK3 NOTE PUTS

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
30Y WK3 BOND P														
FEB12														
TOTAL														
137					2N		1 - 1	.008		18	271	UNCH	10	1
138					3N		1 - 2	.010			297	UNCH	13B	2A
139					5N		3 - 2	.034		3	1365 +	3	23B	4A
140					10N		7 - 3	.087		965	789 - 473	42	6	
141					20N		18 - 2	.215		100	281 + 2	100B	13A	
142					36N		37 + 1	.409		874	910 - 535	135B	25A	
143					100N		106 + 6	.644		3	9 + 2	216B	40A	
145					227N		245 + 18	.934			3	UNCH	200B	123A
TOTAL										1963	3925 - 1001			

ULTRA T-BOND WEEK2 CALLS

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
ULTRA W2 BOND C														
FEB12														
TOTAL														
										0	0			

ULTRA T-BOND WEEK3 CALLS

STRI KE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
ULTRA W3 BOND C														
FEB12														
TOTAL														
160					13N		5 - 8	.039			2	UNCH	219B	6A
TOTAL										0	2			

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