

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

PG51 BULLETIN # 29@ EURO DOLLAR CALL OPTIONS Mon, Feb 13, 2012 PG51

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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-BID 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-BID A-ASK N-NOMINAL P-POST SETTLEMENT. CAB=(CABINET TRANSACTION) - 1/4 TICK VALUE = \$6.25 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.

EURO DOLLAR CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12
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
EURO DLR OPT	02/10	03/19	04/13	05/11	06/18			09/17			12/17

EURO DOLLAR OPTIONS ON FUTURES

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

FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
ZE 93.75-105.00	91.75-105.00	94.00-105.00	94.00-105.00	92.50-105.00	92.50-105.00	92.25-105.00

EURO DOLLAR FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	IMM INDEX	DI SCOUNT	% 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	
MAR12	----	99.5600B	99.5475A	99.5500A	(.45)	-	0.5	----	194345	862626 -	19165	99.6350	92.6700A	
JUN12	----	99.5500B	99.5150A	99.5250A	(.47)	-	1.5	9120	142416	1116711 +	9327	99.6400	92.6350A	
SEP12	99.4950	99.5150B	99.4750A	99.4800A	(.52)	-	2.5	775	212862	829648 +	18435	99.6300	92.6250A	
DEC12	99.4650	99.4800B	99.4400A	99.4400A	(.56)	-	3.0	12518	163477	859658 +	5568	99.6000	92.6000A	
MAR13	----	99.4600B	99.4200A	99.4200A	(.58)	-	3.0	14520	142416	693290 -	6586	99.5700	92.5650A	
JUN13	----	99.3900A	99.3900A	99.3900A	(.61)	-	3.0	13240	125331	621452 -	7680	99.5150	92.5450A	
SEP13	----	99.3800B	99.3500A	99.3500A	(.65)	-	3.5	12140	112528	644773 +	2639	99.4900	92.6250A	
DEC13	----	99.3300B	99.2950A	99.2950A	(.70)	-	4.0	13640	104731	567665 -	10577	99.4450	92.6900A	
MAR14	----	99.2650B	99.2300A	99.2300A	(.77)	-	4.0	2274	95386	435800 -	7417	99.3950	92.7800A	
JUN14	----	99.1600B	99.1250A	99.1250A	(.87)	-	4.5	141	71548	307330 +	3241	99.3100	93.1250A	
SEP14	----	99.0300B	98.9950A	98.9950A	(1.01)	-	5.0	445	68764	251591 +	7523	99.2000	93.5600A	
DEC14	----	98.8600B	98.8250A	98.8250A	(1.17)	-	5.0	216	74616	279715 +	1788	99.0600	93.6450A	
MAR15	----	98.7000B	98.6600A	98.6600A	(1.34)	-	5.0	607	43043	194128 +	1966	98.9050	93.6550A	
JUN15	----	98.5300B	98.4900A	98.4900A	(1.51)	-	4.5	598	29978	148799 +	131	98.7400	93.6400A	
SEP15	----	98.3650B	98.3250A	98.3250A	(1.67)	-	4.0	285	34389	101365 +	4667	98.5750	93.6200A	
DEC15	----	98.1900B	98.1550A	98.1550A	(1.84)	-	3.5	178	30094	99162 +	2823	98.4000	93.5900A	
MAR16	----	98.0450B	98.0050A	98.0050A	(1.99)	-	3.5	130	13030	65411 +	1578	98.2550	93.5700A	
JUN16	----	97.8950B	97.8600A	97.8600A	(2.14)	-	3.5	130	11638	62421 +	1500	98.1000	93.5450A	
SEP16	----	97.7400B	97.7050A	97.7050A	(2.30)	-	3.5	130	11652	57272 +	620	97.9400	93.5250A	
DEC16	----	97.5800B	97.5450A	97.5450A	(2.45)	-	3.0	130	8659	21081 -	51	97.7850	93.4950A	
MAR17	----	97.4450B	97.4150A	97.4150A	(2.58)	-	3.0	40	1657	23853 +	140	97.6450	93.4800A	
JUN17	----	97.3100A	97.3100A	97.3100A	(2.71)	-	2.5	40	780	21119 +	87	97.5100	93.5800A	
SEP17	----	97.1950A	97.1950A	97.1950A	(2.83)	-	2.5	40	2564	14767 +	1075	97.4050	93.6050A	
DEC17	----	97.0750N	97.0750N	97.0750N	(2.95)	-	2.5	40	1751	9573 -	396	97.2800	93.5650A	
MAR18	----	96.9850N	96.9850N	96.9850N	(3.04)	-	2.5	----	783	4478 -	268	97.1850	93.8650A	
JUN18	----	96.8950N	96.8950N	96.8950N	(3.12)	-	2.0	----	176	7721 +	24	97.1200B	93.8450A	
SEP18	----	96.8150N	96.8150N	96.8150N	(3.20)	-	1.5	----	130	3074 -	56	97.0600B	93.8350A	
DEC18	----	96.7350N	96.7350N	96.7350N	(3.28)	-	1.5	----	64	2467 -	48	97.0450B	93.9100A	
MAR19	----	96.6850N	96.6850N	96.6850N	(3.32)	-	1.0	----	----	2826	UNCH	98.7000B	93.9050A	
JUN19	----	96.6350N	96.6350N	96.6350N	(3.37)	-	0.5	----	----	1815	UNCH	96.9000B	93.8800A	
SEP19	----	96.5950N	96.5950N	96.5950N	(3.40)	UNCH	----	----	----	2019	UNCH	96.8950B	93.8550A	
DEC19	----	96.5450N	96.5450N	96.5450N	(3.45)	+	0.5	----	20	1947	UNCH	96.8300	93.8000A	
MAR20	----	96.5100N	96.5100N	96.5100N	(3.48)	+	1.0	----	----	855	UNCH	96.8000	93.8400A	
JUN20	----	96.4700N	96.4700N	96.4700N	(3.51)	+	1.5	----	20	913	UNCH	96.8000B	94.0900A	
SEP20	----	96.4300N	96.4300N	96.4300N	(3.55)	+	2.0	----	----	573	UNCH	96.7450	94.0450A	
DEC20	----	96.3900N	96.3900N	96.3900N	(3.59)	+	2.0	----	----	480	UNCH	96.7150	93.9850A	
MAR21	----	96.3650N	96.3650N	96.3650N	(3.61)	+	2.0	----	----	387	UNCH	96.6750B	94.2150A	
JUN21	----	96.3400N	96.3400N	96.3400N	(3.64)	+	2.0	----	----	388	UNCH	96.6450B	94.6500A	
SEP21	----	96.3050N	96.3050N	96.3050N	(3.67)	+	2.0	----	----	327	UNCH	96.6550B	95.6500A	
DEC21	----	96.2600N	96.2600N	96.2600N	(3.72)	+	2.0	----	----	432	UNCH	96.5550B	96.1450A	
TOTAL	EURO DLR FUT								81377	1838373	8414888 +	13933		

EURODOLLAR CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
EURO DLR CALL												
FEB12	EURO DLR CALL	(FUTURES SETT.	99.4974	-	.0)							
9900					.555	UNCH	1.000	----	----	UNCH	.580B	.350A
9912					.430	UNCH	1.000	----	----	UNCH	.450B	.230A
9925					.305	UNCH	1.000	----	----	UNCH	.330B	.120A
9937					.180	UNCH	1.000	----	----	UNCH	.210B	.040A
9950					.055	UNCH	1.000	----	----	UNCH	.100	.010
TOTAL								0	0			
MAR12	EURO DLR CALL	(FUTURES SETT.	99.5500	-	.5)							
9712				2.430N	2.425-	0.5	.993	----	150	UNCH	2.480B	.760A
9725				2.305N	2.300-	0.5	.992	----	2700	UNCH	2.350B	.690A
9737				2.180N	2.175-	0.5	.992	----	5000	UNCH	2.230B	.610A
9750				2.055N	2.050-	0.5	.992	----	4775	UNCH	2.110B	.550A
9762				1.930N	1.925-	0.5	.991	----	10425	UNCH	1.980B	.580A
9775				1.805N	1.800-	0.5	.991	----	1700	UNCH	1.860B	.430A
9787				1.680N	1.675-	0.5	.990	----	1750	UNCH	1.730B	.620A
9800				1.555N	1.550-	0.5	.990	----	2325	UNCH	1.610B	.400A
9812				1.430N	1.425-	0.5	.989	----	5775	UNCH	1.490B	.490A
9825				1.305N	1.300-	0.5	.988	----	675	UNCH	1.370B	.290A
9837				1.180N	1.175-	0.5	.987	----	4700	UNCH	1.240B	.390A
9850				1.055N	1.050-	0.5	.986	----	6402	UNCH	1.120B	.180A
9862				0.930N	0.925-	0.5	.985	----	5785	UNCH	1.000B	.360A
9875				0.805N	0.800-	0.5	.983	----	34567	UNCH	0.880B	.110A
9887				0.680N	0.675-	0.5	.980	----	16902	UNCH	0.760B	.180
9900				0.555N	0.550-	0.5	.977	----	62188	UNCH	0.650B	.060
9912				0.432N	0.427-	0.5	.972	----	58309	UNCH	0.530B	.160A
9925				0.310N	0.305-	0.5	.942	----	78109	UNCH	0.420B	.110A
9937				0.187N	0.182-	0.5	.894	----	148948	UNCH	0.310	.070A
9950												

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PG51	BULLETIN # 29@	EURO DOLLAR CALL OPTIONS										Mon, Feb 13, 2012	PG51
9925	0.305	.305	.305	0.305		312-	0.7	.798	----	10250	105739 -	8400 .440	090A
9937	----	----	----	0.207N		.202-	0.5	.704	----	----	111556 -	UNCH .330B	070A
9950	0.110	.110	.105A	0.105A		.105-	0.2	.543	----	19232	293788 -	413 .240B	030
9962	----	----	----	0.035N		.035	UNCH	.295	----	13522	362020 +	3689 .140B	010
9975	----	----	----	0.007N		.007	UNCH	.093	----	250	94305 -	250 .040B	010
9987	----	----	----	----		----	----	.032	----	----	37554	UNCH .020	000
10000	----	----	----	----		----	----	.026	----	----	124464	UNCH .010B	000
10012	----	----	----	----		----	----	.022	----	----	12100	UNCH .010B	000
10025	----	----	----	----		----	----	.019	----	----	1000	UNCH ----	----
TOTAL										43504	1305237 -	5224	
9750	EURO DLR CALL	(FUTURES SETT.	99.4800 -	2.5)									
9775	----	----	----	2.007N		1.982-	2.5	.985	----	----	1	UNCH 2.110B	930A
9787	----	----	----	1.757N		1.735-	2.2	.977	----	2500	UNCH 1.870B	.750A	
9800	----	----	----	1.635N		1.612-	2.2	.970	----	250	UNCH 1.670B	670A	
9812	----	----	----	1.512N		1.490-	2.2	.963	----	5427	UNCH 1.620B	590A	
9825	----	----	----	1.390N		1.367-	2.2	.955	----	10125	UNCH 1.430B	510A	
9837	----	----	----	1.267N		1.245-	2.2	.946	----	6151	UNCH 1.310B	440A	
9850	----	----	----	1.145N		1.122-	2.2	.937	----	19590	UNCH 1.190B	380A	
9862	----	----	----	1.022N		1.002-	2.0	.921	----	17533	UNCH 1.070B	320A	
9875	----	----	----	0.902N		882-	2.0	.904	----	19050	UNCH .950B	260A	
9887	----	----	----	0.782N		762-	2.0	.884	----	34785	UNCH .900B	210A	
9900	----	----	----	0.662N		647-	1.5	.856	----	24537	UNCH .790B	170A	
9912	----	----	----	0.547N		532-	1.5	.819	----	43677	UNCH .670B	.130	
9925	----	----	----	0.432N		417-	1.5	.773	----	32614	UNCH .560B	100A	
9937	----	----	----	0.320N		305-	1.5	.711	----	41257	UNCH .450B	070A	
9950	----	----	----	0.212N		200-	1.2	.617	----	55462	UNCH .350	040	
9962	----	----	----	0.115N		105-	1.0	.472	----	600	102443 +	500 .240	030
9975	----	----	----	0.042N		040-	0.2	.272	----	300	110918	UNCH .120	010
9987	----	----	----	0.007N		.007	UNCH	.083	----	----	57812 -	250 .050B	010
10000	----	----	----	----		----	----	.030	----	----	24250	UNCH .020	020
TOTAL								.024	----	900	629177 +	250	
9750	EURO DLR CALL	(FUTURES SETT.	99.4400 -	3.0)									
9762	----	----	----	1.980N		1.950-	3.0	.965	----	----	367	UNCH 2.000B	810
9775	----	----	----	1.857N		1.827-	3.0	.959	----	200	UNCH 1.870B	730A	
9787	----	----	----	1.735N		1.705-	3.0	.953	----	13721	UNCH 1.870	640	
9800	----	----	----	1.612N		1.582-	3.0	.946	----	37950	UNCH 1.630B	580A	
9812	----	----	----	1.492N		1.462-	3.0	.939	----	28072	UNCH 1.600	510	
9825	----	----	----	1.370N		1.342-	2.7	.927	----	9168	UNCH 1.400B	480A	
9837	----	----	----	1.250N		1.222-	2.7	.914	----	24660	UNCH 1.290	390	
9850	----	----	----	1.130N		1.102-	2.7	.900	----	23151	UNCH 1.180B	350A	
9862	----	----	----	1.010N		982-	2.7	.884	----	23918	UNCH 1.060B	270	
9875	----	----	----	0.890N		865-	2.5	.863	----	3325	UNCH .930B	260A	
9887	----	----	----	0.772N		747-	2.5	.839	----	30657	UNCH .890	180	
9900	----	----	----	0.655N		630-	2.5	.810	----	12975	UNCH .770	.160	
9912	----	----	----	0.540N		515-	2.5	.773	----	29121	UNCH .640	.110A	
9925	0.305	.305	.305	0.427N		407-	2.0	.722	----	32355	UNCH .550B	.120A	
9937	----	----	----	0.305		300-	1.7	.656	----	600	57207 -	400 .440	060
9950	----	----	----	0.215N		200-	1.5	.563	----	500	34381	UNCH .340B	050A
9962	----	----	----	0.125N		112-	1.2	.432	----	500	103397	UNCH .240B	030
9975	----	----	----	0.050N		047-	0.2	.265	----	----	25118	UNCH .140	020
9987	----	----	----	0.012N		.012	UNCH	.105	----	500	57776 +	50 .060	010
10000	----	----	----	0.002N		.002	UNCH	.028	----	----	11825	UNCH .010	000
TOTAL								.023	----	2100	565894 -	350	
9750	EURO DLR CALL	(FUTURES SETT.	99.4200 -	3.0)									
9762	----	----	----	1.967N		1.940-	2.7	.949	----	2800	UNCH 2.030B	1.010A	
9775	----	----	----	1.845N		1.817-	2.7	.944	----	10935	UNCH 1.910B	920A	
9787	----	----	----	1.722N		1.695-	2.7	.937	----	7150	UNCH 1.790B	630A	
9800	----	----	----	1.600N		1.572-	2.7	.930	----	950	UNCH 1.670B	560A	
9812	----	----	----	1.477N		1.452-	2.5	.919	----	7750	UNCH 1.560B	500A	
9825	----	----	----	1.357N		1.332-	2.5	.908	----	3250	UNCH 1.440B	440A	
9837	----	----	----	1.237N		1.212-	2.5	.895	----	15100	UNCH 1.360B	380A	
9850	----	----	----	1.120N		1.095-	2.5	.881	----	3000	UNCH 1.250B	320A	
9862	----	----	----	1.002N		977-	2.5	.862	----	7245	UNCH 1.130B	270	
9875	----	----	----	0.885N		862-	2.2	.838	----	12350	UNCH 1.010B	320A	
9887	----	----	----	0.767N		747-	2.0	.811	----	14506	UNCH .860B	260A	
9899	----	----	----	0.652N		632-	2.0	.780	----	2450	UNCH .790B	210A	
9900	----	----	----	0.540N		522-	1.7	.738	----	9126	UNCH .650B	120	
9912	----	----	----	0.432N		417-	1.5	.687	----	8391	UNCH .570B	130A	
9925	----	----	----	0.327N		315-	1.2	.622	----	31162	UNCH .460B	100A	
9937	----	----	----	0.225N		215-	1.0	.538	----	36840	UNCH .360B	070A	
9950	----	----	----	0.135N		127-	0.7	.423	----	49174	UNCH .260	050A	
9962	----	----	----	0.060N		055-	0.5	.269	----	12826	UNCH .150B	040A	
9975	0.020	.020	*.020	0.020		017-	0.2	.123	----	100	21150	UNCH .060	010
9987	----	----	----	0.005N		002-	0.2	.027	----	----	21325	UNCH .040	010
10000	----	----	----	----		----	----	.022	----	100	500	UNCH .020	020
TOTAL										100	277980		
9750	EURO DLR CALL	(FUTURES SETT.	99.3900 -	3.0)									
9762	----	----	----	0.987N		967-	2.0	.833	----	9400	UNCH 1.080	480	
9775	----	----	----	0.875N		855-	2.0	.810	----	10600	UNCH .960B	730A	
9787	----	----	----	0.760N		740-	2.0	.783	----	16050	UNCH .850B	640A	
9800	----	----	----	0.647N		630-	1.7	.748	----	77	UNCH .770B	330	
9812	----	----	----	0.537N		522-	1.5	.706	----	12069	UNCH .660B	250	
9825	----	----	----	0.430N		417-	1.2	.656	----	15523	UNCH .550B	230	
9837	----	----	----	0.327N		315-	1.2	.593	----	26071	UNCH .470	190	
9850	----	----	----	0.230N		220-	1.0	.512	----	20835	UNCH .350B	.180	
9862	----	----	----	0.137N		130-	0.7	.404	----	41422	UNCH .240B	100	
9875	----	----	----	0.067N		062-	0.5	.269	----	7697	UNCH .150B	060A	
9887	----	----	----	0.022N		020-	0.2	.127	----	16730	UNCH .070B	010	
9899	----	----	----	0.012N		010-	0.2	.069	----	15970	UNCH .030	010	
10000	----	----	----	0.005N		.005	UNCH	.036	----	7251	UNCH .020B	.010A	
TOTAL										0	199695		
9750	EURO DLR CALL	(FUTURES SETT.	99.3500 -	3.5)									
9762	----	----	----	0.757N		735-	2.2	.748	----	2500	UNCH .800B	610A	
9775	----	----	----	0.640N		617-	2.2	.673	----	2200	UNCH .560B	450A	
9787	----	----	----	0.522N		500-	2.2	.639	----	2250	UNCH ----	----	
9800	----	----	----	0.420N		402-	1.7	.588	----	1800	UNCH .430	.350	
9812	----	----	----	0.322N		305-	1.7	.526	----	5490	UNCH .360B	.320A	

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FINAL

PG51	BULLETIN # 29@	EURO DOLLAR CALL OPTIONS								Mon, Feb 13, 2012			PG51
9887	----	----	----	0.507N	.482-	2.5	.545	----	----	1000	UNCH	----	----
9900	0.405	.405	.405	0.405	.395-	2.5	.498	----	10	1406 -	10	.450	.280
9912	----	----	----	0.337N	.310-	2.7	.444	----	----	27	UNCH	.340	.340
9925	----	----	----	0.260N	.232-	2.7	.384	----	----	829	UNCH	.300	.170
9937	----	----	----	0.190N	.162-	2.7	.316	----	----	10	UNCH	----	----
TOTAL									10	10197 -	10		
DEC14	EURO DLR CALL	(FUTURES SETT.	98.8250 -	5.0)									
9837	----	----	----	0.817N	.800-	1.7	.630	----	----	50	UNCH	----	----
9850	----	----	----	0.722N	.705-	1.7	.599	----	----	400	UNCH	----	----
9862	----	----	----	0.627N	.610-	1.7	.565	----	----	702	UNCH	----	----
9875	----	----	----	0.537N	.520-	1.7	.527	----	1150	1153 +	1150	.480	.480
9887	----	----	----	0.450N	.430-	2.0	.484	----	1000	1000 +	940	----	----
9900	----	----	----	0.367N	.350-	1.7	.437	----	----	8300	UNCH	.360	.300
9912	----	----	----	0.290N	.275-	1.5	.386	----	----	21	UNCH	.220	.220
9925	0.210	.210	.210	0.210	.207-	1.0	.330	----	23	667 +	23	.250	.180
9937	----	----	----	0.150N	.145-	0.5	.269	----	----	10	UNCH	----	----
TOTAL									2173	12303 +	2113		

OPTIONS EOO' S AND BLOCK' S

TICKER	SYMBOL	STRIKE	PRICE	EOO VOLUME	BLOCK VOLUME
1YR	MI DCRV CALL				
JUN12	CALL				
EO		9937		0	10000
EURO DLR	CALL				
JUN12	CALL				
ZE		9950		0	10000