

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

PG52 BULLETIN # 29@

EURO DOLLAR PUT OPTIONS

Mon, Feb 13, 2012 PG52

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.

EURODOLLAR PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES (CIFARFD)	OPEN INTEREST	--CONTRACT--	HIGH	LOW	
EURO DLR PUT			(FUTURES SETT.	99.4974	-	.0)	.070	UNCH	1.000				UNCH	.320B	.060A
TOTAL			(FUTURES SETT.	99.5500	-	.5)				0	0				
MAR12															
9225							CAB	----	.002	----	8	UNCH	.020	.020	
9250							CAB	----	.002	3000	UNCH	----	----	----	
9300							CAB	----	.002	1002	UNCH	.010	.010		
9400							CAB	----	.003	353	UNCH	.080	.010		
9425							CAB	----	.003	2257	UNCH	.090	.010		
9450							CAB	----	.003	4560	UNCH	.020	.010		
9475							CAB	----	.003	4020	UNCH	.040	.010		
9500							CAB	----	.003	19315	UNCH	.150	.010		
9525							CAB	----	.004	600	UNCH	.010	.010		
9550							CAB	----	.004	3629	UNCH	.190	.010		
9575							CAB	----	.004	700	UNCH	.040B	.040A		
9587							CAB	----	.004	1250	UNCH	.250B	.040		
9600							CAB	----	.004	11054	UNCH	.350B	.010		
9612							CAB	----	.005	1100	UNCH	.090	.020		
9625							CAB	----	.005	300	UNCH	.070	.030A		
9637							CAB	----	.005	1212	UNCH	.200B	.010		
9650							CAB	----	.005	15060	UNCH	.330B	.010		
9662							CAB	----	.005	2	UNCH	.080B	.010		
9675							CAB	----	.006	5863	UNCH	.300B	.010		
9687							CAB	----	.006	7	UNCH	.090B	.010		
9700							CAB	----	.006	20743	UNCH	.630B	.000		
9712							CAB	----	.006	8230	UNCH	.680B	.010		
9725							CAB	----	.007	8524	UNCH	.730B	.010		
9737							CAB	----	.007	14951	UNCH	.790B	.010		
9750							CAB	----	.007	30322	UNCH	.830B	.010		
9762							CAB	----	.008	16782	UNCH	.760B	.010		
9775							CAB	----	.008	23181	UNCH	.650B	.010		
9787							CAB	----	.009	14090	UNCH	.700B	.010		
9800							CAB	----	.009	69258	UNCH	.750B	.000		
9812							CAB	----	.010	13726	UNCH	.750B	.010		
9825							CAB	----	.011	70198	UNCH	.760B	.000		
9837							CAB	----	.012	25380	UNCH	.830B	.000		
9850							CAB	----	.013	96387	UNCH	.800B	.000		
9862							CAB	----	.014	51839	UNCH	.720B	.010		
9875							CAB	----	.016	118925	UNCH	.630B	.010		
9887							CAB	----	.019	124686	UNCH	.550B	.010A		
9900							CAB	----	.022	281271	UNCH	.760B	.000		
9912			.005B	CAB	0.005B		.002	UNCH	.027	7350	277795	5611	.520B	.000	
9925					0.005N		.005	UNCH	.057	1000	246720	27	.580B	.000	
9937	0.007		.010	.007	0.010		.007	UNCH	.105	5538	290719	453	.960B	.010	
9950	0.017		.022	.017	0.022		.020	UNCH	.306	30225	161579	1753	.740B	.010	
9962					0.080N		.085+	0.5	.802		58888	UNCH	.840B	.070A	
9975					0.195N		.200+	0.5	.952		2003	UNCH	.760B	.270A	
10012					0.570N		.575+	0.5	.978		1	UNCH	----	----	
TOTAL			(FUTURES SETT.	99.5400	-	1.5)				44113	2101490	23266			
APR12															
9900					0.005N		.010+	0.5	.063	1290	3300	480	.020	.010A	
9912					0.007N		.012+	0.5	.088	1850	9300	1500	.010B	.010A	
9925	0.012		.012	.012	0.012		.020+	0.5	.145	4300	99884	2500	.020B	.010A	
9937	0.022		#.032	.022	0.032		.032+	0.7	.245	61750	135563	39358	.050B	.020A	
9950			.050B	.045A	0.050B		.057+	1.0	.441	5451	26081	2751	.090B	.030A	
9962					0.102N		.117+	1.5	.775		7500	1500	.120B	.070A	
TOTAL			(FUTURES SETT.	99.5250	-	1.5)				74641	281628	45089			
JUN12															
9250							CAB	----	.002	3339	UNCH	.020	.010		
9275							CAB	----	.003	257	UNCH	.010B	.010		
9300							CAB	----	.003	136	UNCH	.020	.010		
9325							CAB	----	.003	15	UNCH	.030	.010		
9350							CAB	----	.003	782	UNCH	.030	.010		
9375							CAB	----	.003	2	UNCH	.010	.010		
9400							CAB	----	.003	3163	UNCH	.030	.000		
9425							CAB	----	.003	260	UNCH	.010	.010		
9450							CAB	----	.003	4271	UNCH	.040	.020A		
9475							CAB	----	.004	2352	UNCH	.040B	.030A		
9500							CAB	----	.004	25461	UNCH	.060	.010		
9525							CAB	----	.004	303	UNCH	.060B	.010		
9550							CAB	----	.004	3801	UNCH	.070B	.010		
9575							CAB	----	.005	1460	UNCH	.080B	.000		
9600							CAB	----	.005	16267	UNCH	.100	.010		
9625							CAB	----	.005	5684	UNCH	.110B	.010		
9637							CAB	----	.005	50	UNCH	.130B	.010		
9650							CAB	----	.006	16657	UNCH	.130B	.010		
9675							CAB	----	.006	10937	UNCH	.160B	.040A		
9687							CAB	----	.006	441	UNCH	.170B	.000		
9700							CAB	----	.007	26171	UNCH	.280	.000		
9712							CAB	----	.007	855	UNCH	.200B	.010		
9725							CAB	----	.007	6094	UNCH	.210B	.020A		
9737							CAB	----	.008	1411	UNCH	.230B	.010		
9750							CAB	----	.008	1717	39776	209	.260B	.010	
9762							CAB	----	.008	9150	UNCH	.270B	.010		
9775							CAB	----	.009	20453	UNCH	.290B	.020		
9787							CAB	----	.009	4350	UNCH	.420B	.030		
9800							CAB	002+	0.2	37176	UNCH	.480B	.010		
9812								.005+	0.5	6975	UNCH	.520B	.020A		
9825								.007+	0.7	1200	36734	486	.570B	.010	
9837					0.005N		.010+	0.5	.037	9875	UNCH	.600B	.020A		
9850					0.007N		.012+	0.5	.047	767	67628	517	.550B	.010	
9862					0.010N		.015+	0.5	.059	21980	UNCH	.540B	.020		
9875					0.012N		.017+	0.5	.072	1200	55954	UNCH	.600B	.010	
9887					0.015N		.020+	0.5	.088	2250	67671	1600	.650B	.020	
9900					0.022B		.022+	0.2	.108	17702	150644	8794	.720B	.020	
9912			.022B		0.030B		.027+	0.7	.141	600	128065	UNCH	.800B	.020A	
9925			.037B		0.037B		.037+	1.0	.201	38701	217652	12919	.890B	.030	
9937	0.055		.055	.055	0.055		.050+	1.0	.295	8735	187053	300	.900B	.030A	
9950	0.070		.085B	.070	0.085A		.080+	2.2	.456	29034	147760	6198	.190B	.050	
9962					0.120N		.135+	1.5	.704	1052	100425	948	1.210B	.100A	
9987					0.335N		.350+	1.5	.967		2678	UNCH	----	.360A	
TOTAL			(FUTURES SETT.	99.4800											



FINAL

PG52 BULLETIN # 29@ EURO DOLLAR PUT OPTI ONS Mon, Feb 13, 2012 PG52

Table with columns for contract numbers (e.g., 10012, 9225), instrument types (EURO DLR PUT), settlement types (FUTURES SETT.), and various price and volume data points. Includes sub-sections for DEC12, MAR13, JUN13, and SEP13.

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9962	----	----	----	0.310N	342+	3.2	.735	----	----	400	UNCH	.550B	.280A	
9975	----	----	----	0.392N	.425+	3.2	.856	----	----	10	UNCH	.640	.320	
9987	----	----	----	0.500N	.532+	3.2	.934	----	----	4	UNCH	.870B	.420A	
10000	----	----	----	0.615N	.650+	3.5	.964	----	----	4	UNCH	.990	.560	
TOTAL										0				
DEC13	EURO DLR PUT	(FUTURES SETT.	99.2950	-	4.0)					232511				
9350	----	----	----	0.005N	.005	UNCH	.006	----	----	8	UNCH	.010B	.010	
9400	----	----	----	0.007N	.007	UNCH	.009	----	----	850	UNCH	.040	.020	
9500	----	----	----	0.017N	.017	UNCH	.021	----	----	4	UNCH	.020	.020	
9650	----	----	----	0.037N	.040+	0.2	.053	----	----	2000	UNCH	----	----	
9700	----	----	----	0.050N	.052+	0.2	.072	----	600	2100	UNCH	.060	.060	
9750	----	----	----	0.067N	.070+	0.2	.101	----	----	3	UNCH	.100	.100	
9775	----	----	----	0.077N	.082+	0.5	.122	----	----	100	UNCH	----	----	
9787	----	----	----	0.082N	.090+	0.7	.135	----	14000	10700 +	10000	.080	.080	
9800	----	----	----	0.087N	.097+	1.0	.148	----	----	8021	UNCH	.140	.110	
9812	----	----	----	0.095N	.105+	1.0	.163	----	----	19075	UNCH	----	----	
9825	----	----	----	0.102N	.112+	1.0	.179	----	----	6215	UNCH	----	----	
9837	----	----	----	0.112N	.122+	1.0	.198	----	----	50	UNCH	.110	.110	
9850	----	----	----	0.122N	.132+	1.0	.220	----	----	3075	UNCH	.240B	.100	
9862	----	----	----	0.135N	.147+	1.2	.247	----	----	25850	UNCH	----	----	
9875	----	----	----	0.152N	.165+	1.2	.280	----	500	29288 +	500	.250	.250	
9887	----	----	----	0.170N	.185+	1.5	.317	----	14000	24750 +	1410	.180	.180	
9900	----	----	----	0.190N	.207+	1.7	.360	----	----	34827	UNCH	.420	.170	
9912	----	----	----	0.212N	.232+	2.0	.411	----	----	15500	UNCH	----	----	
9925	----	----	----	0.237N	.260+	2.2	.473	----	502	16190	UNCH	.350	.270	
9937	----	----	----	0.270N	.295+	2.5	.548	----	50	22525	UNCH	.280B	.270A	
9950	----	----	----	0.307N	.337+	3.0	.642	----	----	5125	UNCH	.320B	.290	
9962	----	----	----	0.365N	.397+	3.2	.753	----	----	70	UNCH	----	----	
9975	----	----	----	0.437N	.472+	3.5	.888	----	----	11	UNCH	.480	.480	
9987	----	----	----	0.542N	.582+	4.0	.961	----	----	3	UNCH	.910	.490	
10000	----	----	----	0.665N	.705+	4.0	.980	----	----	2	UNCH	1.010	.580A	
TOTAL									29652	226342 +	11910			
MAR14	EURO DLR PUT	(FUTURES SETT.	99.2300	-	4.0)									
9650	----	----	----	0.035N	.040+	0.5	.054	----	----	2000	UNCH	----	----	
9700	----	----	----	0.055N	.060+	0.5	.080	----	----	1151	UNCH	.080	.080	
9825	----	----	----	0.117N	.130+	1.2	.198	----	----	10	UNCH	----	----	
9850	----	----	----	0.142N	.157+	1.5	.245	----	----	5500	UNCH	----	----	
9875	----	----	----	0.175N	.192+	1.7	.308	----	----	1360	UNCH	----	----	
9887	----	----	----	0.195N	.215+	2.0	.347	----	----	250	UNCH	----	----	
9900	----	----	----	0.220N	.240+	2.0	.392	----	----	6011	UNCH	.240	.240	
9912	----	----	----	0.252N	.272+	2.0	.446	----	----	650	UNCH	----	----	
9925	----	----	----	0.287N	.310+	2.2	.509	----	----	6470	UNCH	.290B	.220A	
9937	----	----	----	0.325N	.352+	2.7	.582	----	----	361	UNCH	.290	.290	
9950	----	----	----	0.370N	.402+	3.2	.667	----	----	1022	UNCH	.360	.360	
9962	----	----	----	0.430N	.465+	3.5	.767	----	----	10	UNCH	----	----	
9975	----	----	----	0.502N	.540+	3.7	.889	----	----	1	UNCH	.540	.540	
10000	----	----	----	0.730N	.770+	4.0	.981	----	----	1	UNCH	.760B	.750	
TOTAL									0	24797				
JUN14	EURO DLR PUT	(FUTURES SETT.	99.1250	-	4.5)									
9650	----	----	----	0.065N	.070+	0.5	.080	----	----	2000	UNCH	----	----	
9700	----	----	----	0.090N	.095+	0.5	.110	----	----	1150	UNCH	----	----	
9825	----	----	----	----	.175+	NEW	.237	----	200	200 +	200	----	----	
9850	----	----	----	0.190N	.207+	1.7	.288	----	----	1010	UNCH	----	----	
9862	----	----	----	0.212N	.227+	1.5	.320	----	----	1825	UNCH	----	----	
9875	----	----	----	0.235N	.252+	1.7	.356	----	----	10	UNCH	----	----	
9887	----	----	----	0.260N	.280+	2.0	.397	----	----	2150	UNCH	----	----	
9900	----	----	----	0.292N	.312+	2.0	.444	----	----	3510	UNCH	----	----	
9912	----	----	----	0.327N	.350+	2.2	.498	----	----	2000	UNCH	----	----	
9925	----	----	----	0.365N	.390+	2.5	.559	----	----	20	UNCH	----	----	
9937	----	----	----	0.407N	.435+	2.7	.630	----	----	10	UNCH	----	----	
TOTAL									200	13885 +	200			
SEP14	EURO DLR PUT	(FUTURES SETT.	98.9900	-	5.0)									
9650	----	----	----	0.065N	.067+	0.2	.081	----	----	2000	UNCH	.160B	----	
9700	----	----	----	0.092N	.102+	1.0	.119	----	----	1181	UNCH	.240	.230	
9725	----	----	----	0.110N	.122+	1.2	.142	----	----	600	UNCH	.340	.300	
9750	----	----	----	0.132N	.147+	1.5	.171	----	----	70	UNCH	.400	.400	
9800	----	----	----	0.182N	.200+	1.7	.238	----	----	200	UNCH	----	----	
9825	----	----	----	0.215N	.235+	2.0	.284	----	----	810	UNCH	.430	.200	
9837	----	----	----	0.232N	.255+	2.2	.310	----	----	950	UNCH	----	----	
9850	----	----	----	0.255N	.277+	2.2	.340	----	----	10	UNCH	----	----	
9862	----	----	----	0.280N	.302+	2.2	.374	----	----	2700	UNCH	----	----	
9875	----	----	----	0.310N	.332+	2.2	.412	----	----	3250	UNCH	----	----	
9887	----	----	----	0.345N	.367+	2.2	.454	----	----	1000	UNCH	----	----	
9900	----	----	----	0.380N	.405+	2.5	.501	----	----	1100	UNCH	----	----	
9912	----	----	----	0.422N	.445+	2.2	.555	----	----	10	UNCH	----	----	
9925	----	----	----	0.467N	.490+	2.2	.615	----	----	20	UNCH	----	----	
9937	----	----	----	0.522N	.545+	2.2	.683	----	----	10	UNCH	----	----	
TOTAL									0	13911				
DEC14	EURO DLR PUT	(FUTURES SETT.	98.8250	-	5.0)									
9500	----	----	----	0.070N	.075+	0.5	.065	----	----	200	UNCH	.060B	.060	
9650	----	----	----	0.100N	.110+	1.0	.113	----	----	10	UNCH	----	----	
9800	----	----	----	0.260N	.287+	2.7	.293	----	2000	2100 +	2000	.280B	----	
9837	----	----	----	0.322N	.355+	3.2	.369	----	----	50	UNCH	----	----	
9850	----	----	----	0.350N	.382+	3.2	.400	----	2000	2500 +	2000	.380B	----	
9862	----	----	----	0.380N	.412+	3.2	.434	----	----	702	UNCH	.540	.540	
9875	----	----	----	0.412N	.445+	3.2	.472	----	1150	1151 +	1150	----	----	
9887	----	----	----	0.450N	.480+	3.0	.515	----	1000	1010 +	950	----	----	
9900	----	----	----	0.492N	.522+	3.0	.562	----	----	8320	UNCH	.360	.360	
9912	----	----	----	0.537N	.572+	3.5	.613	----	----	10	UNCH	----	----	
TOTAL									6150	16053 +	6100			

OPTIONS EOO'S AND BLOCK'S

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