



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

PG53 BULLETIN # 29@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE CALL OPTIONS Mon, Feb 13, 2012 PG53

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) - 1/4 TICK VALUE = \$6.25 PRODCUT 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.

MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE CONTRACTS LAST TRADE DATES							
EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
WK1 MDCRV OPT	02/03	03/02	04/06				
WK2 MDCRV OPT		03/09					
WK3 MDCRV OPT	02/17						
WK4 MDCRV OPT			04/27				
WK5 MDCRV OPT		03/30					
1YR MIDCRV OPT	02/10	03/16	04/13	05/11	06/15	09/14	12/14
TOMMI MDCRV OPT	01/27	02/24	03/23	04/20	05/25	08/24	11/23
2YR MIDCRV OPT	02/10	03/16	04/13	05/11	06/15	09/14	12/14
3YR MIDCRV OPT	02/10	03/16	04/13	05/11	06/15	09/14	12/14
4YR MIDCRV OPT		03/16	04/13	05/11	06/15	09/14	12/14
ED SPRD OPT	02/10	03/16	04/13	05/11	06/15	09/14	12/14

MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13					
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5
1K	FEB12 9375-10500		9375-10500		
	MAR12 9375-10500	9375-10500			9375-10500
	APR12 9375-10500			9375-10500	

	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
EO	93.75-105.00	92.25-105.00	93.75-105.00	93.75-105.00	92.75-105.00	93.50-105.00	93.50-105.00
E2	93.50-105.00	91.25-105.00	93.50-104.75	93.50-104.75	91.75-104.75	92.75-104.75	93.00-104.50
EOT	93.75-105.00	92.00-105.00	93.75-105.00	93.75-105.00	91.75-105.00	92.50-105.00	93.25-105.00

1, 2, 3 & 4 YEAR MIDCURVE EURO DOLLAR CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
1YR MIDCRV CALL														
FEB12			(FUTURES SETT. .00)											
9912							.325 UNCH	1.000				UNCH	.400B	.120A
9925							.200 UNCH	1.000				UNCH	.275B	.050A
9937							.075 UNCH	1.000				UNCH	.150B	.010
TOTAL										0	0			
MAR12 1YR MIDCRV CALL (FUTURES SETT. .00)														
9762					1.825N		1.795-	300	.991		700	UNCH	1.880B	.740A
9775					1.700N		1.670-	300	.990		4250	UNCH	1.755B	.655A
9787					1.575N		1.545-	300	.990		600	UNCH	1.635B	.575A
9800					1.450N		1.420-	300	.989		2575	UNCH	1.510B	.485A
9812					1.325N		1.295-	300	.988		500	UNCH	1.385B	.410A
9825					1.200N		1.170-	300	.987		5050	UNCH	1.265B	.345A
9837					1.075N		1.045-	300	.986		3100	UNCH	1.155B	.280A
9850					0.950N		.920-	300	.985		4950	UNCH	1.035B	.225A
9862					0.825N		.795-	300	.983		3000	UNCH	.900B	.170A
9875					0.702N		.670-	325	.980		11750	UNCH	.780B	.155A
9887					0.577N		.547-	300	.977		6375	UNCH	.665B	.110A
9900					0.455N		.425-	300	.954		42139	UNCH	.545B	.085A
9912					0.335N		.305-	300	.908		36684	UNCH	.430B	.055A
9925					0.215N		.187-	275	.827		55059	UNCH	.330B	.010
9937					0.105N		.080-	250	.631		54047	UNCH	.245B	.020A
9950					0.025N		.015-	100	.230		98215	UNCH	.135B	.005A
9962					0.002N		.002	UNCH	.046		44639	UNCH	.060B	.002
9975									.032		57500	UNCH	.025	.005
9987							CAB		.025		20200	UNCH	.020	.002A
TOTAL										200	451333	UNCH	.100	
APR12 1YR MIDCRV CALL (FUTURES SETT. .00)														
9925					0.202N		.175-	275	.739		500	UNCH		.185A
9937					0.100N		.080-	200	.533		2500	UNCH	.125B	.090A
9950					0.030N		.022-	75	.240		8250	UNCH		.050A
9962					0.005N		.005	UNCH	.069		8430	UNCH	.020	.015
TOTAL										500	19680	UNCH		.500
JUN12 1YR MIDCRV CALL (FUTURES SETT. .00)														
9837					1.052N		1.022-	300	.966		100	UNCH	1.100B	.680A
9850					0.930N		.900-	300	.954		4100	UNCH	.980B	.585A
9862					0.807N		.777-	300	.941		950	UNCH	.865B	.490A
9875					0.685N		.655-	300	.925		10200	UNCH	.745B	.505A
9887					0.565N		.535-	300	.898		1900	UNCH	.630B	.415A
9900					0.445N		.417-	275	.856		1925	UNCH	.545B	.285A
9912					0.330N		.305-	250	.789		18450	UNCH	.445B	.195A
9925					0.222N		.200-	225	.684		38395	UNCH	.335B	.115
9937					0.125N		.107-	175	.524		53776	UNCH	.256	.235B
9950					0.052N		.045-	75	.311		55370	UNCH	.140B	.025A
9962					0.012N		.010-	25	.108		52400	UNCH	.065B	.005
9975					0.002N		.002	UNCH	.032		10625	UNCH	.020B	.005
TOTAL										10150	248191	UNCH	.256	
SEP12 1YR MIDCRV CALL (FUTURES SETT. .00)														
9862					0.787N		.755-	325	.888		500	UNCH	.870B	.620A
9875					0.667N		.640-	275	.860		1200	UNCH	.750B	.540A
9887					0.555N		.525-	300	.822		500	UNCH	.635B	.415A
9900					0.440N		.410-	300	.776		1750	UNCH	.525B	.345A
9912					0.327N		.300-	275	.709		13106	UNCH	.420B	.210
9925					0.220N		.197-	225	.611		12525	UNCH	.330B	.155A
9937					0.127N		.110-	175	.467		11900	UNCH	.185B	.065
9950					0.052N		.042-	100	.275		24575	UNCH	.110B	.060
9962					0.015N		.012-	25	.112		34725	UNCH	.030B	.010
9975					0.005N		.005	UNCH	.049		14450	UNCH	.010	.010
9987							CAB		.024		1650	UNCH		
TOTAL										0	116881	UNCH		
DEC12 1YR MIDCRV CALL (FUTURES SETT. .00)														
9875					0.645N		.612-	325	.804		1	UNCH	.660B	.640A
9887					0.532N		.502-	300	.760		10	UNCH	.550B	.530A
9900					0.425N		.397-	275	.705		1350	UNCH		.420A
9912					0.317N		.292-	250	.636		3350	UNCH	.320B	.345A
9925					0.215N		.195-	200	.542		3700	UNCH	.220B	.250A
9937					0.127N		.112-	150	.415		13450	UNCH	.130B	.115A
9950					0.062N		.052-	100	.265		15151	UNCH	.100	.060A
9962	0.020		.020		0.020		.017-	25	.123		26700	UNCH	.035	.020
9975					0.007N		.007	UNCH	.059		2575	UNCH		
TOTAL										1000	66287	UNCH		1000
2YR MIDCRV CALL														
FEB12			(FUTURES SETT. .00)											
9900							.270 UNCH	1.000				UNCH		
9912							.145 UNCH	1.000				UNCH	.270	.195
9925							.020 UNCH					UNCH	.100	.010
TOTAL										0	0			
MAR12 2YR MIDCRV CALL (FUTURES SETT. .00)														
9687					2.395N		2.355-	400	.993		100	UNCH		
9700					2.270N		2.230-	400	.992		105	UNCH		
9737					1.895N		1.855-	400	.991		450	UNCH		
9750					1.770N		1.730-	400	.991		5	UNCH		
9775					1.520N		1.480-	400	.989		2205	UNCH	.385B	
9787					1.395N		1.355-	400	.989		1200	UNCH		
9800					1.270N		1.230-	400	.988		300	UNCH		
9812														



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Month	Year	Option Type	Strike	Settle	Open	High	Low	Close	Volume	Open Int	Change	Settle	Volume	Open Int	Change
MAR12	9925	2YR MIDCRV CALL		(FUTURES SETT. .00)	0.085N	.062-	225	.455	600	123275	+	50	.145	.045A	
	9937	0.020	.020	.015A	0.015A	.017-	75	.187	3202	55139	+	2600	.035	.010	
	9950				0.005N	.005	UNCH	.061		26798	+	UNCH	.015	.005	
	9962				0.002N	.002	UNCH	.028		2750	+	UNCH			
	9975							.023		8700	+	UNCH			
	TOTAL								CAB	21902		2469			
APR12	9912	2YR MIDCRV CALL		(FUTURES SETT. .00)	0.130N	.107-	225	.500	200	1200	+	200			
	9925				0.060N	.045-	150	.298		6525	+	UNCH			
	9937				0.015N	.012-	25	.117		3075	+	UNCH	.035B	.010	
	9950				0.002N	.002	UNCH	.030		500	+	UNCH	.010B		
	TOTAL									200		200			
JUN12	9650	2YR MIDCRV CALL		(FUTURES SETT. .00)	2.670N	2.625-	450	.993		5	+	UNCH			
	9700				2.170N	2.125-	450	.991		5	+	UNCH			
	9775				1.427N	1.382-	450	.967		500	+	UNCH			
	9800				1.182N	1.140-	425	.949		5	+	UNCH			
	9825				0.942N	.897-	450	.921		261	+	UNCH	.780	.280	
	9850				0.702N	.660-	425	.873		4300	+	UNCH	.550	.300	
	9862				0.587N	.545-	425	.836		900	+	UNCH			
	9875	0.455	.455	.455	0.455	.432-	400	.787		17537	+	UNCH	.510	.150	
	9887	0.350	.350	.350	0.350	.327-	375	.717		6	+	UNCH	.395	.145A	
	9900				0.262N	.230-	325	.623		23126	+	UNCH	.225	.035	
	9912				0.170N	.145-	250	.500		7850	+	UNCH	.205	.085B	
	9925				0.090N	.075-	150	.348		92250	+	UNCH	.105	.060	
	9937				0.037N	.032-	50	.197		113200	+	UNCH	.060	.020	
	9950				0.012N	.010-	25	.081		70750	+	UNCH	.015	.015	
	9962				0.005N	.002-	25	.025		4550	+	UNCH	.005		
	TOTAL									7857		205			
SEP12	9700	2YR MIDCRV CALL		(FUTURES SETT. .00)	2.045N	1.995-	500	.979		10	+	UNCH			
	9712				1.922N	1.872-	500	.973		10	+	UNCH			
	9725				1.802N	1.752-	500	.962		10	+	UNCH			
	9737				1.682N	1.632-	500	.951		10	+	UNCH			
	9750				1.562N	1.512-	500	.940		10	+	UNCH			
	9762				1.442N	1.392-	500	.928		10	+	UNCH			
	9775				1.322N	1.272-	500	.916		10	+	UNCH			
	9787				1.202N	1.152-	500	.903		10	+	UNCH			
	9800				1.082N	1.035-	475	.884		10	+	UNCH			
	9812				0.965N	.920-	450	.860		10	+	UNCH			
	9825				0.850N	.807-	425	.832		10	+	UNCH			
	9837				0.737N	.695-	425	.800		1610	+	UNCH			
	9850				0.627N	.587-	400	.762		5110	+	UNCH	.405	.335	
	9862				0.517N	.482-	350	.713		2300	+	UNCH			
	9875				0.417N	.382-	350	.654		3910	+	UNCH	.225	.225	
	9887				0.320N	.287-	325	.581		3610	+	UNCH			
	9900				0.230N	.202-	275	.493		5151	+	UNCH			
	9912				0.150N	.130-	200	.389		18978	+	UNCH			
	9925				0.090N	.075-	150	.277		64100	+	UNCH	.100B	.080	
	9937				0.045N	.035-	100	.165		92052	+	UNCH	.040	.040	
	9950				0.020N	.015-	50	.086		63275	+	UNCH	.015	.015	
	9962				0.005N	.005	UNCH	.035		2250	+	UNCH			
	9975				0.002N	.002	UNCH	.018		1600	+	UNCH			
	TOTAL									0		264056			
DEC12	9787	2YR MIDCRV CALL		(FUTURES SETT. .00)	1.077N	1.047-	300	.822		10	+	UNCH			
	9800				0.962N	.932-	300	.801		10	+	UNCH			
	9812				0.852N	.822-	300	.773		10	+	UNCH			
	9825				0.742N	.712-	300	.742		10	+	UNCH			
	9837				0.637N	.607-	300	.703		10	+	UNCH			
	9850				0.537N	.505-	325	.660		20	+	UNCH			
	9862				0.440N	.410-	300	.606		10	+	UNCH			
	9875				0.347N	.320-	275	.543		210	+	UNCH			
	9887				0.262N	.235-	275	.470		5835	+	UNCH			
	9900				0.185N	.162-	225	.386		9245	+	UNCH		.200A	
	9912				0.120N	.105-	150	.297		62700	+	UNCH	.115	.085	
	9925				0.070N	.060-	100	.206		20800	+	UNCH			
	9937				0.035N	.030-	50	.125		93910	+	UNCH	.030	.025	
	9950				0.015N	.012-	25	.064		1950	+	UNCH	.010	.005	
	9962				0.005N	.005	UNCH	.030		38200	+	UNCH			
	TOTAL									0		232930			
FEB12	9812	3YR MIDCRV CALL		(FUTURES SETT. .00)		.585	UNCH	1.000				UNCH			
	9825					.460	UNCH	1.000				UNCH			
	9837					.335	UNCH	1.000				UNCH			
	9850					.210	UNCH	1.000				UNCH	.305	.080	
	9862					.085	UNCH	1.000				UNCH	.195	.030	
	9875					.002+	25					UNCH	.100	.010	
	9887					.002+	25					UNCH	.050	.010	
	TOTAL									0		0			
MAR12	9787	3YR MIDCRV CALL		(FUTURES SETT. .00)	0.842N	.795-	475	.952		1750	+	UNCH			
	9800				0.720N	.675-	450	.929		3300	+	UNCH			
	9812				0.600N	.555-	450	.903		1400	+	UNCH			
	9825				0.482N	.437-	450	.863		10075	+	UNCH			
	9837				0.370N	.327-	425	.793		26546	+	UNCH			
	9850				0.260N	.225-	350	.692		27175	+	UNCH	.190	.190	
	9862				0.170N	.137-	325	.547		7075	+	UNCH	.3250	.080	
	9875				0.092N	.075-	175	.375		49560	+	UNCH	.170	.030	
	9887				0.042N	.032-	100	.209		90315	+	UNCH	.7988	.015	
	9900				0.015N	.012-	25	.096		7175	+	UNCH	.3848	.005	
	9912				0.002N			.025		22650	+	UNCH			
	9925							.021		750	+	UNCH			
	9937							.018		2000	+	UNCH			
	TOTAL								CAB	26500		15086			
APR12	9837	3YR MIDCRV CALL		(FUTURES SETT. .00)	0.275N	.245-	300	.601		300	+	UNCH			
	9850				0.190N	.165-	250	.491		100	+	UNCH	.100		
	9862				0.120N	.100-	200	.366		11550	+	UNCH			
	9875				0.065N	.052-	125	.239		5375	+	UNCH	.070B	.050A	
	9887				0.030N	.022-	75	.129		250	+	UNCH	.050	.050	
	TOTAL									100		100			
JUN12	9775	3YR MIDCRV CALL		(FUTURES SETT. .00)	0.852N	.812-	400	.829		10	+	UNCH			
	9787				0.740N	.702-	375	.795		10	+	UNCH			
	9800				0.632N	.595-	375	.755		10	+	UNCH			
	9812				0.527N	.492-	350	.705		260	+	UNCH			
	9825				0.430N	.397-	325	.645		16700	+	UNCH			

