



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

PG54	BULLETIN # 29@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI	MIDCURVE PUT OPTIONS	Mon, Feb 13, 2012	PG54
2YR MIDCRV PUT					
MAR12	2YR MIDCRV PUT	(FUTURES SETT. .00)			
9912	----	----	0.032N	.040+	75 .301 ---- 4400 28763 UNCH .540B .010
9925	----	----	0.065N	.082+	175 .544 ---- 2200 28068 + 1455 .070 .040A
9937	----	----	0.130N	.162+	325 .812 ---- 506 18841 + 506 .060 .060A
TOTAL					14856 384610 + 1831
APR12 2YR MIDCRV PUT (FUTURES SETT. .00)					
9837	----	----	0.005N	.010+	50 .050 ---- 750 UNCH ----
9862	----	----	0.015N	.020+	50 .102 ---- 600 UNCH ----
9875	----	----	0.022N	.027+	50 .145 ---- 2100 UNCH .030 .030
9887	----	----	0.035N	.042+	75 .221 ---- 600 UNCH ----
9900	----	----	0.050N	.067+	175 .336 ---- 850 UNCH ----
9912	----	----	0.085N	.107+	225 .499 ---- 200 2300 + 200 ----
9925	----	----	0.140N	.170+	300 .701 ---- 4350 UNCH ----
9937	----	----	0.220N	.262+	425 .882 ---- 400 UNCH ----
TOTAL					200 11950 + 200
JUN12 2YR MIDCRV PUT (FUTURES SETT. .00)					
9600	----	----			CAB ---- .005 ---- 400 UNCH ----
9650	----	----			CAB ---- .006 ---- 5 UNCH ----
9675	----	----			CAB ---- .007 ---- 8500 UNCH ----
9700	----	----			CAB ---- .008 ---- 1300 UNCH ----
9712	----	----			CAB ---- .008 ---- 250 UNCH .060 .060
9725	----	----			CAB ---- .008 ---- 5 UNCH ----
9750	----	----	0.005N	.005 UNCH	.017 ---- 3475 UNCH .220 .005
9762	----	----	0.007N	.007 UNCH	.024 ---- 200 UNCH ----
9775	----	----	0.010N	.010 UNCH	.032 ---- 500 UNCH ----
9800	----	----	0.015N	.015 UNCH	.050 ---- 36950 UNCH .030 .015A
9812	----	----	0.017N	.017 UNCH	.060 ---- 4100 UNCH ----
9825	----	----	0.022N	.022 UNCH	.078 ---- 2160 UNCH .265 .265
9837	----	----	0.027N	.027 UNCH	.098 ---- 13700 UNCH .120 .025
9850	----	----	0.032N	.035+ 25	.126 ---- 4500 60180 + 400 .265 .030
9862	0.045	.045 .045	0.045	.045+ 25	.163 ---- 1500 36651 + 825 .050 .025A
9875	0.045	.045 .045	0.045	.057+ 50	.212 ---- 3500 59225 + 500 .125 .035
9887	----	----	0.070N	.077+ 75	.282 ---- 1000 31900 + 250 .090 .035
9900	----	----	0.092N	.105+ 125	.376 ---- 1000 52084 + 800 .095 .040
9912	----	----	0.125N	.145+ 200	.499 ---- 8850 36156 + 2488 .115B .080
9925	----	----	0.170N	.200+ 300	.651 ---- 15404 UNCH .160B
9937	----	----	0.242N	.282+ 400	.802 ---- 20 UNCH ----
9950	----	----	0.342N	.385+ 425	.918 ---- 20 UNCH ----
9962	----	----	0.460N	.502+ 425	.974 ---- 10 UNCH ----
TOTAL					20350 363195 + 5263
SEP12 2YR MIDCRV PUT (FUTURES SETT. .00)					
9650	----	----			CAB ---- .007 ---- 250 UNCH ----
9675	----	----	0.002N	.002 UNCH	.007 ---- 3000 UNCH ----
9700	----	----	0.007N	.007 UNCH	.020 ---- 10 UNCH ----
9712	----	----	0.010N	.010 UNCH	.026 ---- 10 UNCH ----
9725	----	----	0.015N	.015 UNCH	.037 ---- 5820 UNCH ----
9737	----	----	0.020N	.020 UNCH	.048 ---- 16 UNCH ----
9750	----	----	0.025N	.025 UNCH	.059 ---- 3016 UNCH ----
9762	----	----	0.030N	.030 UNCH	.071 ---- 10 UNCH ----
9775	----	----	0.035N	.035 UNCH	.083 ---- 1000 13510 + 1000 ----
9787	----	----	0.040N	.040 UNCH	.096 ---- 10 UNCH .050 .050
9800	----	----	0.045N	.047+ 25	.115 ---- 31430 UNCH .160 .030
9812	----	----	0.052N	.057+ 50	.139 ---- 14510 UNCH ----
9825	----	----	0.062N	.070+ 75	.167 ---- 1000 27005 + 690 .075B .040
9837	----	----	0.075N	.082+ 75	.199 ---- 1500 5450 + 1490 .055A
9850	----	----	0.087N	.097+ 100	.237 ---- 3000 60340 + 3000 .200 .055
9862	----	----	0.102N	.117+ 150	.286 ---- 28428 UNCH .120 .045A
9875	----	----	0.127N	.142+ 150	.345 ---- 1850 47963 + 150 .175 .075
9887	----	----	0.155N	.172+ 175	.418 ---- 33768 UNCH .205B .160
9900	----	----	0.190N	.212+ 225	.506 ---- 51860 UNCH .195 .105A
9912	----	----	0.235N	.265+ 300	.610 ---- 3700 UNCH .365B
9925	----	----	0.300N	.335+ 350	.722 ---- 1760 UNCH ----
9937	----	----	0.380N	.420+ 400	.834 ---- 10 UNCH ----
9950	----	----	0.480N	.525+ 450	.913 ---- 400 UNCH ----
TOTAL					8350 332276 + 6330
DEC12 2YR MIDCRV PUT (FUTURES SETT. .00)					
9625	----	----	0.010N	.010 UNCH	.020 ---- 10000 UNCH ----
9675	----	----	0.020N	.020 UNCH	.040 ---- 10000 UNCH ----
9787	----	----	0.080N	.100+ 200	.177 ---- 15000 UNCH ----
9800	0.110	.110 .110	0.110	.110+ 200	.198 ---- 500 24250 + 500 .120 .055
9812	----	----	0.105N	.125+ 200	.226 ---- 5310 UNCH ----
9825	----	----	0.120N	.140+ 200	.257 ---- 2505 UNCH .060 .060
9837	----	----	0.140N	.160+ 200	.296 ---- 3525 UNCH .155 .155
9850	----	----	0.162N	.180+ 175	.339 ---- 3500 13290 + 2875 .105B .090A
9862	----	----	0.190N	.210+ 200	.393 ---- 3210 UNCH ----
9875	----	----	0.222N	.245+ 225	.456 ---- 3500 18675 + 3300 .240B .195A
9887	----	----	0.262N	.285+ 225	.529 ---- 5857 UNCH .280 .185
9900	----	----	0.310N	.337+ 275	.613 ---- 4495 UNCH .275B
9912	----	----	0.370N	.405+ 350	.702 ---- 1010 UNCH ----
9925	----	----	0.445N	.482+ 375	.793 ---- 20 UNCH ----
9937	----	----	0.532N	.577+ 450	.874 ---- 10 UNCH ----
TOTAL					7500 117157 + 6675
3YR MIDCRV PUT					
FEB12	3YR MIDCRV PUT	(FUTURES SETT. .00)			
9837	----	----		.002+	25 ---- UNCH .065 .010
9850	----	----		.002+	25 ---- UNCH .100 .005
9862	----	----		.002+	25 ---- UNCH .130 .005
9875	----	----		.040 UNCH	1.000 ---- UNCH .260B .015A
9887	----	----		.165 UNCH	1.000 ---- UNCH .085B
TOTAL					0 0
MAR12 3YR MIDCRV PUT (FUTURES SETT. .00)					
9675	----	----			CAB ---- .008 ---- 4000 UNCH ----
9725	----	----			CAB ---- .010 ---- 5600 UNCH ----
9737	----	----			CAB ---- .011 ---- 3000 UNCH ----
9750	----	----	0.002N	.002 UNCH	.012 ---- 5350 UNCH .105 .070
9762	----	----	0.002N	.005+ 25	.023 ---- 250 UNCH ----
9775	----	----	0.005N	.007+ 25	.034 ---- 13600 UNCH ----
9787	----	----	0.007N	.010+ 25	.047 ---- 3350 UNCH ----
9800	----	----	0.010N	.015+ 50	.070 ---- 56963 - 125 .045 .010
9812	----	----	0.015N	.020+ 50	.096 ---- 20800 UNCH .055 .025
9825	----	----	0.022N	.027+ 50	.136 ---- 80476 - 125 .085 .010
9837	----	----	0.035N	.042+ 75	.206 ---- 22825 UNCH .095 .040A
9850	----	.060B	0.060A	.065+ 150	.307 ---- 88294 UNCH .150 .020
9862	----	----	0.085N	.102+ 175	.452 ---- 500 19735 + 500 .100B .090
9875	----	----	0.132N	.165+ 325	.624 ---- 59463 UNCH .120 .070
9887	----	----	0.207N	.247+ 400	.790 ---- 11700 UNCH .140 .140
TOTAL					500 395406 + 250
APR12 3YR MIDCRV PUT (FUTURES SETT. .00)					
9725	----	----	0.012N	.012 UNCH	.040 ---- 500 UNCH ----
9750	----	----	0.017N	.020+ 25	.066 ---- 3500 UNCH ----
9775	----	----	0.030N	.032+ 25	.108 ---- 1000 UNCH ----
9800	----	----	0.050N	.055+ 50	.181 ---- 14450 UNCH ----
9812	----	----	0.065N	.072+ 75	.236 ---- 1110 UNCH .075 .035
9825	----	----	0.090N	.097+ 75	.308 ---- 10750 UNCH .100 .030
9837	----	----	0.115N	.130+ 150	.398 ---- 5210 UNCH ----
9850	----	----	0.155N	.175+ 200	.508 ---- 100 600 + 100 ----
9862	----	----	0.210N	.235+ 250	.633 ---- 10300 UNCH .175B ----
9875	----	----	0.280N	.312+ 325	.760 ---- 160 UNCH .245B ----
TOTAL					100 47580 + 100
MAY12 3YR MIDCRV PUT (FUTURES SETT. .00)					
9800	----	----		.080+	NEW .217 ---- 3000 2000 + 2000 .070B ----
9812	----	----		.102+	NEW .271 ---- 4600 + 4600 ----
9825	----	----		.130+	NEW .336 ---- 3000 2000 + 2000 .115B ----
9850	----	----		.210+	NEW .506 ---- 2300 + 2300 .190B ----
TOTAL					6000 10900 + 10900
JUN12 3YR MIDCRV PUT (FUTURES SETT. .00)					
9625	----	----	0.010N	.010 UNCH	.022 ---- 20500 UNCH ----
9650	----	----	0.012N	.012 UNCH	.029 ---- 38100 UNCH ----
9675	----	----	0.017N	.017 UNCH	.041 ---- 28800 UNCH ----
9700	----	----	0.025N	.025 UNCH	.059 ---- 76200 UNCH ----
9725	----	----	0.035N	.035 UNCH	.083 ---- 21900 UNCH ----
9737	----	----	0.040N	.042+ 25	.100 ---- 500 UNCH ----
9750	----	----	0.047N	.050+ 25	.118 ---- 50650 UNCH .075 .055
9762	----	----	0.055N	.060+ 50	.141 ---- 55925 UNCH .395 .035

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3YR MIDCRV PUT		(FUTURES SETT. .00)											
JUN12	3YR MIDCRV PUT												
9775	----	0.067N	.072+	50	.170	----	----	28740	UNCH	.095	.035		
9787	----	0.080N	.087+	75	.204	----	3000	14760 +	2750	.070	.070		
9800	----	0.097N	.105+	75	.244	----	4300	101804 +	3450	.160	.040		
9812	----	0.117N	.127+	100	.294	----	500	36000	UNCH	.140	.100A		
9825	----	0.145N	.157+	125	.354	----	2500	94195 +	2800	.200	.140		
9837	----	0.177N	.192+	150	.424	----	500	18174 +	500	.195B	.155A		
9850	----	0.217N	.240+	225	.505	----	1600	90434 +	1000	.250B	.235		
9862	----	0.270N	.292+	225	.596	----	----	35404	UNCH	.235B	.215		
9875	----	0.335N	.362+	275	.691	----	----	41200	UNCH	----	----		
9900	----	0.502N	.540+	375	.869	----	----	10350	UNCH	----	----		
TOTAL							12400	763636 +	10500				
SEP12 3YR MIDCRV PUT		(FUTURES SETT. .00)											
9600	----	0.022N	.025+	25	.043	----	----	4000	UNCH	----	----		
9650	----	0.037N	.040+	25	.070	----	----	8000	UNCH	----	----		
9700	----	0.062N	.065+	25	.116	----	----	4750	UNCH	----	----		
9725	----	0.082N	.085+	25	.152	----	----	250	UNCH	.030	.030		
9750	----	0.107N	.110+	25	.198	----	----	6251 +	2250	.100	.080		
9762	----	0.125N	.127+	25	.228	----	----	4510 +	4500	.125	.125		
9775	----	0.142N	.147+	50	.262	----	----	8950	UNCH	.085	.085		
9787	----	0.165N	.172+	75	.303	----	----	110	UNCH	.185	.095A		
9800	----	0.192N	.202+	100	.349	----	----	19061 +	3761	.150	.150		
9812	----	0.225N	.235+	100	.401	----	----	10	UNCH	----	----		
9825	----	0.262N	.275+	125	.460	----	----	11810	UNCH	.175	.175		
9837	----	0.305N	.322+	175	.525	----	----	860	UNCH	----	----		
9850	----	0.357N	.377+	200	.596	----	----	7800	UNCH	.370B	----		
TOTAL							0	76362 +	10511				
DEC12 3YR MIDCRV PUT		(FUTURES SETT. .00)											
9637	----	0.070N	.070	UNCH	.102	----	----	250	UNCH	----	----		
9700	----	0.117N	.120+	25	.175	----	----	500	UNCH	----	----		
9725	----	0.147N	.152+	50	.220	----	----	6156	UNCH	.155B	----		
9737	----	0.167N	.172+	50	.247	----	----	500	UNCH	----	----		
9750	----	0.187N	.192+	50	.276	----	----	28319	UNCH	----	----		
9775	----	0.237N	.242+	50	.345	----	----	1250	UNCH	.190	.190		
9800	----	0.305N	.317+	125	.434	----	----	24825	UNCH	.310	.195A		
9812	----	0.345N	.360+	150	.485	----	----	850	UNCH	.360	.350		
9825	----	0.392N	.410+	175	.540	----	----	1725	UNCH	----	----		
9837	----	0.447N	.465+	175	.599	----	----	250	UNCH	----	----		
9850	----	0.507N	.530+	225	.660	----	----	100	UNCH	----	----		
TOTAL							0	64725					
MAR12 4YR MIDCRV PUT		(FUTURES SETT. .00)											
9600	----	----	----	CAB	.007	----	----	1100	UNCH	.085	.045		
9675	----	----	----	CAB	.011	----	----	100	UNCH	----	----		
9700	----	----	----	CAB	.013	----	----	50	UNCH	----	----		
9725	----	0.005N	----	CAB	.017	----	----	3550	UNCH	.135	.135		
9737	----	0.010N	.007-	25	.045	----	----	500	UNCH	.070	.010		
9750	----	0.020N	.015-	50	.083	----	----	280	UNCH	.040	.040		
9762	----	0.035N	.030-	50	.149	----	----	260	UNCH	----	----		
9775	----	0.055N	.052-	25	.238	----	----	20	UNCH	.080	.030A		
9787	----	0.085N	.087+	25	.355	----	----	10	UNCH	----	----		
9800	----	0.130N	.135+	50	.493	----	15	225 +	15	----	----		
9812	----	0.190N	.200+	100	.643	----	----	1	UNCH	----	----		
9825	----	#.290B	.282+	175	.789	----	----	15	UNCH	.290B	.140		
9837	----	0.355N	.380+	250	.920	----	----	1	UNCH	----	----		
TOTAL							15	6112 +	15				
JUN12 4YR MIDCRV PUT		(FUTURES SETT. .00)											
9712	----	0.065N	.075+	100	.174	----	----	10	UNCH	----	----		
9725	----	0.085N	.095+	100	.214	----	----	10	UNCH	----	----		
9737	----	0.110N	.120+	100	.260	----	----	1250	UNCH	.080	.070		
9750	----	0.140N	.152+	125	.314	----	----	10	UNCH	----	----		
9762	----	0.175N	.192+	175	.375	----	----	10	UNCH	----	----		
9775	----	0.220N	.237+	175	.440	----	100	1600 -	100	----	----		
9787	----	0.270N	.290+	200	.509	----	----	200	UNCH	----	----		
9812	----	0.400N	.422+	225	.656	----	----	1	UNCH	----	----		
9837	----	0.562N	.590+	275	.798	----	----	1	UNCH	----	----		
TOTAL							100	3092 -	100				
SEP12 4YR MIDCRV PUT		(FUTURES SETT. .00)											
9700	----	0.145N	.150+	50	.244	----	----	10	UNCH	----	----		
9712	----	0.170N	.175+	50	.280	----	----	10	UNCH	----	----		
9725	----	0.200N	.205+	50	.320	----	----	10	UNCH	----	----		
9737	----	0.235N	.242+	75	.365	----	----	10	UNCH	----	----		
9750	----	0.275N	.285+	100	.414	----	----	10	UNCH	----	----		
9762	----	0.322N	.335+	125	.465	----	----	10	UNCH	----	----		
9775	----	0.375N	.390+	150	.520	----	----	10	UNCH	----	----		
9787	----	0.435N	.450+	150	.576	----	----	1	UNCH	----	----		
TOTAL							0	71					
DEC12 4YR MIDCRV PUT		(FUTURES SETT. .00)											
9725	----	0.320N	.340+	200	.399	----	----	1	UNCH	----	----		
9737	----	0.365N	.385+	200	.439	----	----	1	UNCH	----	----		
9750	----	0.415N	.435+	200	.481	----	----	1	UNCH	----	----		
9762	----	0.470N	.490+	200	.526	----	----	1	UNCH	----	----		
9787	----	0.595N	.615+	200	.618	----	----	1	UNCH	----	----		
TOTAL							0	5					
WK3 MDCRV PUT		(FUTURES SETT. .00)											
FEB12	WK3 MDCRV PUT												
9950	----	0.057N	.080+	225	.932	----	----	10	UNCH	----	----		
TOTAL							0	10					

OPTI ONS EX-PIT BREAKDOWN

TICKER SYMBOL	STRI KE PRICE	E00 VOLUME	BLOCK VOLUME
1YR MIDCRV CALL	EURODOLLAR MIDCURVE OPTI ONS		
JUN12 CALL			
EO	9937	0	10000
1YR MIDCRV PUT	EURODOLLAR MIDCURVE OPTI ONS		
JUN12 PUT			
EO	9937	0	10000
EURO DLR CALL	EURODOLLAR OPTI ONS		
JUN12 CALL			
ZE	9950	0	10000
EURO DLR PUT	EURODOLLAR OPTI ONS		
JUN12 PUT			
ZE	9950	0	10000