

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

PG59	BULLETIN # 29@	30 DAY AND MIDCURVE FED FUNDS, 10YR, 5YR, 7YR, 30YR SWAP OPTIONS										Mon, Feb 13, 2012		PG59
30D FED FD CALL														
MAR12	30D FED FD CALL													
9981		----	----	600N		600	UNCH	.892	----	----	1953	UNCH	525	400
9987		----	----	150N		150	UNCH	.453	----	----	9733	UNCH	425	75
9993		----	----	25N		25	UNCH	.097	----	----	14904	UNCH	300	50
10000		----	----	25N		25	UNCH	.064	----	----	500	UNCH	----	----
TOTAL											27590			
APR12 30D FED FD CALL														
9981		----	----	650N		650	UNCH	.803	----	----	250	UNCH	----	----
9987		----	----	150N		150	UNCH	.454	----	----	3000	UNCH	----	----
9993		----	----	25N		25	UNCH	.098	----	----	5800	UNCH	300	200
10000		----	----	25N		25	UNCH	.064	----	----	300	UNCH	----	----
TOTAL											9350			
MAY12 30D FED FD CALL														
9981		----	----	175N		175	UNCH	.459	----	771	2846 +	371	----	----
9993		----	----	25N		25	UNCH	.099	----	1542	4900 +	242	----	----
10000		----	----	25N		25	UNCH	.065	----	----	300	UNCH	----	----
TOTAL										2313	8046 +	613	----	----
JUN12 30D FED FD CALL														
9900		----	----	8725N		8725	UNCH	.983	----	----	3	UNCH	----	----
9981		----	----	675N		675	UNCH	.774	----	----	1	UNCH	----	----
9987		----	----	200N		200	UNCH	.464	----	----	7136	UNCH	----	----
9993		----	----	25N		25	UNCH	.099	----	----	7002	UNCH	300	275
10000		----	----	25N		25	UNCH	.065	----	----	300	UNCH	----	----
TOTAL											14442			
JUL12 30D FED FD CALL														
9987		----	----	225N		200 -	25	.435	----	----	450	UNCH	----	----
9993		----	----	25N		25	UNCH	.095	----	----	1750	UNCH	75	50
10000		----	----	25N		25	UNCH	.063	----	----	300	UNCH	25	25
TOTAL											0			
AUG12 30D FED FD CALL														
9993		----	----	25N		25	UNCH	.091	----	----	1200	UNCH	75	75
10000		----	----	25N		25	UNCH	.062	----	----	300	UNCH	----	----
TOTAL											0			
SEP12 30D FED FD CALL														
9900		----	----	8575N		8575	UNCH	.983	----	----	3	UNCH	----	----
9981		----	----	625N		625	UNCH	.675	----	----	628	UNCH	----	----
9987		----	----	225N		225	UNCH	.399	----	----	1933	UNCH	----	----
9993		----	----	25N		25	UNCH	.088	----	----	2500	UNCH	75	75
10000		----	----	25N		25	UNCH	.061	----	----	1300	UNCH	----	----
TOTAL											0			
OCT12 30D FED FD CALL														
10000		----	----	25N		25	UNCH	.059	----	----	300	UNCH	----	----
TOTAL											0			
NOV12 30D FED FD CALL														
9993		----	----	25N		25	UNCH	.082	----	----	250	UNCH	50	50
10000		----	----	25N		25	UNCH	.058	----	----	300	UNCH	----	----
TOTAL											0			
DEC12 30D FED FD CALL														
9950		----	----	3500N		3500	UNCH	.945	----	----	205	UNCH	----	----
9968		----	----	1750N		1750	UNCH	.816	----	----	105	UNCH	1925	1925
9981		----	----	625N		625	UNCH	.615	----	----	170	UNCH	----	----
9987		----	----	225N		225	UNCH	.367	----	----	1278	UNCH	----	----
9993		----	----	25N		25	UNCH	.082	----	----	1710	UNCH	75	50
10000		----	----	25N		25	UNCH	.058	----	----	100	UNCH	----	----
TOTAL											0			
JAN13 30D FED FD CALL														
9993		----	----	50N		50	UNCH	.117	----	----	2550	UNCH	75	50
TOTAL											0			
MAR13 30D FED FD CALL														
9993		----	----	50N		50	UNCH	.108	----	----	1850	UNCH	75	75
TOTAL											0			
MAY13 30D FED FD CALL														
9993		----	----	50N		50	UNCH	.096	----	----	1000	UNCH	75	50A
TOTAL											0			

30 DAY FEDERAL FUNDS PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT---	HI	LOW	
30D FED FD PUT														
FEB12	30D FED FD PUT													
9875		----	----	25N		25	UNCH	.011	----	----	3500	UNCH	----	----
9900		----	----	25N		25	UNCH	.014	----	----	4500	UNCH	----	400A
9912		----	----	25N		25	UNCH	.016	----	----	375	UNCH	25	25
9925		----	----	25N		25	UNCH	.018	----	----	5050	UNCH	625	25
9937		----	----	25N		25	UNCH	.022	----	----	25325	UNCH	----	----
9950		----	----	25N		25	UNCH	.027	----	----	53150	UNCH	2425	25A
9956		----	----	25N		25	UNCH	.031	----	----	13750	UNCH	----	----
9962		----	----	25N		25	UNCH	.037	----	----	38825	UNCH	225B	25
9968		----	----	25N		25	UNCH	.045	----	----	5195	UNCH	----	----
9975		----	----	25N		25	UNCH	.060	----	----	2740	UNCH	1000	325
9981		----	----	25N		25	UNCH	.093	----	----	11600	UNCH	100B	75
9987		----	----	50N		50	UNCH	.388	----	----	5012	UNCH	100	25
9993		----	----	575N		600 +	25	.896	----	----	1931	UNCH	----	400A
TOTAL											0			
MAR12 30D FED FD PUT														
9900		----	----	25N		25	UNCH	.015	----	----	1210	UNCH	400B	25
9925		----	----	25N		25	UNCH	.020	----	----	2420	UNCH	1100B	25
9943		----	----	25N		25	UNCH	.027	----	----	525	UNCH	----	----
9950		----	----	25N		25	UNCH	.030	----	----	2250	UNCH	1750B	875A
9956		----	----	25N		25	UNCH	.035	----	----	1700	UNCH	----	----
9962		----	----	25N		25	UNCH	.041	----	----	600	UNCH	325	300
9968		----	----	25N		25	UNCH	.050	----	----	16050	UNCH	400B	500A
9975		----	----	25N		25	UNCH	.067	----	----	14098	UNCH	600	25
9981		----	----	25N		25	UNCH	.107	----	----	7758	UNCH	25	25
9987		----	----	200N		200	UNCH	.546	----	----	3982	UNCH	150	25
9993		----	----	700N		700	UNCH	.902	----	----	400	UNCH	----	400A
TOTAL											0			
APR12 30D FED FD PUT														
9950		----	----	25N		25	UNCH	.031	----	----	251	UNCH	1175B	50
9968		----	----	25N		25	UNCH	.051	----	----	1570	UNCH	725	725
9975		----	----	25N		25	UNCH	.068	----	----	1845	UNCH	900	900
9981		----	----	75N		75	UNCH	.196	----	----	12180	UNCH	75	25
9987		----	----	200N		200	UNCH	.545	----	----	5000	UNCH	75	75
TOTAL											0			
MAY12 30D FED FD PUT														
9900		----	----	25N		25	UNCH	.016	----	----	740	UNCH	300B	25
9925		----	----	25N		25	UNCH	.021	----	----	150	UNCH	----	----
9950		----	----	25N		25	UNCH	.031	----	----	951	UNCH	25	25
9975		----	----	25N		25	UNCH	.068	----	----	363	UNCH	----	----
9981		----	----	100N		75 -	25	.197	----	----	12968	UNCH	75	25A
9987		----	----	225N		225	UNCH	.540	----	----	7777	UNCH	450B	100
9993		----	----	700N		700	UNCH	.900	----	----	1500	UNCH	2000B	----
TOTAL											0			
JUN12 30D FED FD PUT														
9950		----	----	25N		25	UNCH	.031	----	----	717	UNCH	3400	25
9975		----	----	50N		50	UNCH	.106	----	----	2300	UNCH	900B	75
9981		----	----	100N		100	UNCH	.225	----	----	1050	UNCH	----	50A
9987		----	----	250N		250	UNCH	.535	----	----	10200	UNCH	400	75A
9993		----	----	700N		700	UNCH	.900	----	----	2250	UNCH	----	----
TOTAL											0			
JUL12 30D FED FD PUT														
9962		----	----	25N		25	UNCH	.043	----	----	1	UNCH	25	25
9981		----	----	100N		125 +	25	.256	----	----	1600	UNCH	225	75
9987		----	----	275N		300 +	25	.564	----					



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