



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

PG67 BULLETIN # 29@

EXCHANGE OTC CLEARED ONLY PRODUCTS

Mon, Feb 13, 2012 PG67

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BIID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	YEAR AGO	----	OPEN INT	SETT. PRICE
									VOL.				
ETH FWD SWP													
FEB12	----	----	----	----	2' 2218 + 0' 0138	----	----	3947	UNCH	----	7351	2' 4288	
MAR12	----	----	----	----	2' 2570 + 0' 0230	75	----	3387 + 7		370	7567	2' 4670	
APR12	----	----	----	----	2' 2800 + 0' 0210	115	----	5050 + 55		364	6082	2' 4770	
MAY12	----	----	----	----	2' 2990 + 0' 0190	70	----	4587 - 14		364	6106	2' 4870	
JUN12	----	----	----	----	2' 3110 + 0' 0170	70	----	4809 + 10		364	6419	2' 4970	
JUL12	----	----	----	----	2' 2970 + 0' 0170	35	----	2949 + 20		330	4263	2' 4790	
AUG12	----	----	----	----	2' 2540 + 0' 0130	20	----	3064 + 20		330	4505	2' 3880	
SEP12	----	----	----	----	2' 1730 + 0' 0080	20	----	3142 + 20		650	3887	2' 2680	
OCT12	----	----	----	----	2' 1320 + 0' 0110	80	----	1722 + 35		40	1277	2' 2320	
NOV12	----	----	----	----	2' 1190 + 0' 0130	80	----	1652 + 35		40	1265	2' 2250	
DEC12	----	----	----	----	2' 1100 + 0' 0090	80	----	1630 + 20		40	1383	2' 2120	
JAN13	----	----	----	----	2' 1080 + 0' 0090	----	----	20	UNCH	----	570	2' 2300	
FEB13	----	----	----	----	2' 1080 + 0' 0090	----	----	20	UNCH	----	570	2' 2300	
MAR13	----	----	----	----	2' 1080 + 0' 0090	----	----	20	UNCH	----	570	2' 2300	
APR13	----	----	----	----	2' 1080 + 0' 0090	----	----	70	UNCH	----	----	2' 2300	
MAY13	----	----	----	----	2' 1080 + 0' 0090	----	----	70	UNCH	----	----	2' 2300	
JUN13	----	----	----	----	2' 1080 + 0' 0090	----	----	70	UNCH	----	----	2' 2300	
TOTAL ETH FWD SWP						645	0	36209 + 208		2892	51815		
SE3 FUT S&P-GSCI ER 3 MONTH FORWARD SWAP													
MAR12	----	----	----	----	413.64 + 361	----	----	5640	UNCH	----	----		
TOTAL SE3 FUT						0	0	5640					

CORN CALENDAR SWAP

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	HIGH	LOW
									HI	LO			
CORN CAL SWAP													
MAR12	----	----	----	----	640.00 + 4.50	----	----	686	UNCH	----	----		
APR12	----	----	----	----	643.00 + 7.50	----	----	801	UNCH	----	----		
MAY12	----	----	----	----	643.00 + 7.50	135	----	963 + 135		----	----		
JUN12	----	----	----	----	646.00 + 6.75	----	----	785	UNCH	----	----		
JUL12	----	----	----	----	646.00 + 6.75	----	----	1582	UNCH	----	----		
DEC12	----	----	----	----	567.00 + 7.25	----	----	771	UNCH	----	----		
JUL13	----	----	----	----	590.25 + 7.25	----	----	44	UNCH	----	----		
DEC13	----	----	----	----	556.00 + 3.25	----	----	89	UNCH	----	----		
TOTAL CORN CAL SWAP						135	0	5721 + 135					

SOYBEAN CALENDAR SWAP

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	HIGH	LOW
									HI	LO			
SOYBN CAL SWAP													
MAR12	----	----	----	----	1242.00 + 13.75	----	----	10	UNCH	----	----		
MAY12	----	----	----	----	1260.00 + 22.50	43	----	343 + 43		----	----		
JUL12	----	----	----	----	1268.75 + 21.75	----	----	300	UNCH	----	----		
NOV12	----	----	----	----	1259.00 + 19.50	----	----	50	UNCH	----	----		
NOV13	----	----	----	----	1214.00 + 9.50	----	----	50	UNCH	----	----		
TOTAL SOYBN CAL SWAP						43	0	753 + 43					

WHEAT CALENDAR SWAP

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	HIGH	LOW
									HI	LO			
WHEAT CAL SWAP													
MAR12	----	----	----	----	648.00 + 6.75	----	----	50	UNCH	----	----		
MAY12	----	----	----	----	646.50 + 8.50	50	----	390 + 50		----	----		
JUL12	----	----	----	----	657.25 + 8.75	----	----	125	UNCH	----	----		
SEP12	----	----	----	----	674.50 + 9.50	----	----	100	UNCH	----	----		
DEC12	----	----	----	----	693.50 + 11.00	50	----	625 - 50		----	----		
JUL13	----	----	----	----	723.50 + 10.25	----	----	130	UNCH	----	----		
TOTAL WHEAT CAL SWAP						100	0	1420					

FERTILIZER SWAP

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	HIGH	LOW
									HI	LO			
DFL SWAP													
MAR12	----	----	----	----	443.00 - 1	----	----	15	UNCH	----	----		
TOTAL DFL SWAP						0	0	15					
DFT SWAP													
FEB12	----	----	----	----	519.00 + 1	----	----	50	UNCH	----	----		
MAR12	----	----	----	----	507.00 + UNCH	----	----	30	UNCH	----	----		
APR12	----	----	----	----	494.00 - 1	----	----	100	UNCH	----	----		
JUL12	----	----	----	----	477.00 - 2	----	----	30	UNCH	----	----		
AUG12	----	----	----	----	477.00 - 2	----	----	30	UNCH	----	----		
SEP12	----	----	----	----	477.00 - 2	----	----	30	UNCH	----	----		
TOTAL DFT SWAP						0	0	270					
UFN SWAP													
MAR12	----	----	----	----	413.00 + 9	----	----	45	UNCH	----	----		
APR12	----	----	----	----	409.00 + 17	----	----	75	UNCH	----	----		
TOTAL UFN SWAP						0	0	120					
UFU SWAP													
MAR12	----	----	----	----	249.00 + 2	----	----	20	UNCH	----	----		
APR12	----	----	----	----	248.00 + 3	----	----	30	UNCH	----	----		
TOTAL UFU SWAP						0	0	50					



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OPTIONS ON SWAPS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
ETH FWD CALLS													
FEB12							(FUTURES SETT. .00)						
225							21.0+	8	.370		40	UNCH	
270							1.0	UNCH	.012		10	UNCH	
TOTAL										0	50		
MAR12 ETH FWD CALLS													
225							(FUTURES SETT. .00)						
270							82.0+	44	.531		40	UNCH	
TOTAL							2.0+	4	.025		10	UNCH	
TOTAL										0	50		
OCT12 ETH FWD CALLS													
210							(FUTURES SETT. .00)						
240							212.0+	24	.571		20	UNCH	
TOTAL							102.0+	16	.346		20	UNCH	
TOTAL										0	40		
NOV12 ETH FWD CALLS													
210							(FUTURES SETT. .00)						
240							216.0+	28	.563		20	UNCH	
TOTAL							108.0+	16	.350		20	UNCH	
TOTAL										0	40		
DEC12 ETH FWD CALLS													
210							(FUTURES SETT. .00)						
240							222.0+	20	.558		20	UNCH	
TOTAL							115.0+	12	.355		20	UNCH	
TOTAL										0	40		
ETH FWD PUTS													
FEB12							(FUTURES SETT. .00)						
240							171.0-	76	.927		25	UNCH	
TOTAL										0	25		
MAR12 ETH FWD PUTS													
240							(FUTURES SETT. .00)						
TOTAL							172.0-	72	.747		25	UNCH	
TOTAL										0	25		
OCT12 ETH FWD PUTS													
195							(FUTURES SETT. .00)						
TOTAL							111.0-	16	.308		20	UNCH	
TOTAL										0	20		
NOV12 ETH FWD PUTS													
195							(FUTURES SETT. .00)						
TOTAL							125.0-	20	.321		20	UNCH	
TOTAL										0	20		
DEC12 ETH FWD PUTS													
195							(FUTURES SETT. .00)						
TOTAL							138.0-	16	.331		20	UNCH	
TOTAL										0	20		

CASH-FOR-FUTURES (EFP'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING

DELIVERY	CASH	MONTH-	OPTION	MONTH-	FUTURES	BLOCK	TRADING	CASH-FOR-FUTURES(EFP'S)	OPNT
SETTLED	MONTH-	TO-DATE	EXER-	MONTH-	TOTAL	MONTH-	MONTH-	DAI LY TOTAL	DAI LY TOTAL
UBCIS	TO-DATE	TO-DATE	CISES	TO-DATE		TO-DATE	TO-DATE		
INCLUDES ALL OPTIONS			TOTAL:		0	0	0	0	0

COMMODITY ABBREVIATION TABLE

ETHF = ETHANOL FWD SE3 = OTC SP GSCI ER 3MTH SV