



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)



PRELIMINARY

PG41 BULLETIN #146@ LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS Mon, Jul 30, 2012 PG41

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=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) 1/2 TICK VALUE = LIBOR AND EUROYEN = \$12.50. 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.

LIBOR, OIS AND EURO YEN CONTRACTS LAST TRADE DATES

EXPIRATION:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	JUL13
1MTH LIBOR FUT	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/19	03/18	04/15	05/13	06/17	07/15
1MTH LIBOR OPT	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17	07/15
EUROYFN FUT			09/14			12/17			03/18			06/17	
EUROYEN OPT	07/13	08/10	09/14	10/12		12/17			03/18			06/17	

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30

JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13
OL 97.87-101.25	97.87-101.25	97.87-101.25	97.87-101.25	97.87-101.25	97.87-101.25	98.12-101.25	98.12-101.25	98.12-101.25	98.12-101.25	98.12-101.25	98.12-101.25
OY 98.25-101.25	98.25-101.25	98.00-101.25	98.25-101.25		98.00-101.25			98.00-101.25			98.00-101.25

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	IMM INDEX % PT. CHGE.	INDEX ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
1-MTH EURODLR F										
AUG12 ----	----	----	99.7575N	99.7600	(	.24)	0.2	46	3343	UNCH 99.7625 99.3375A
SEP12 ----	----	----	99.7650N	99.7700	(	.23)	0.5	506	5738 - 294	99.7725 99.3250
OCT12 ----	----	----	99.7650N	99.7750	(	.22)	1.0	206	2521 - 194	99.7800 99.3350A
NOV12 ----	----	----	99.7650N	99.7775	(	.22)	1.2	300	501 + 300	99.7850B 99.3050A
DEC12 ----	----	----	99.7575N	99.7775	(	.22)	2.0	----	2	UNCH 99.7775B 99.3875A
JAN13 ----	----	----	99.7625N	99.7850	(	.21)	2.2	5	1 - 5	99.7850 99.5525A
FEB13 ----	----	----	99.7575N	99.7825	(	.21)	2.5	----	38	UNCH 99.7800B 99.5400A
MAR13 ----	----	----	99.7500N	99.7675	(	.23)	1.7	----	245	UNCH 99.7725B 99.5200A
TOTAL 1-MTH EURODLR F							0	1063	12389 - 193	
3M OIS FUT ----			----							
TOTAL 3M OIS FUT										

LIBOR, EUROYEN, OIS AND 1YR EUROYEN MIDCURVE CALLS

STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
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LIBOR, EUROYEN, OIS AND 1YR EUROYEN MIDCURVE PUTS

STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
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