



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A  
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PRELIMINARY

PG41 BULLETIN #148@ LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS Wed, Aug 03, 2016 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:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
1MTH LIBOR FUT	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13	04/13	05/15	06/19	07/17	08/14
1MTH LIBOR OPT	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13	04/13	05/15	06/19	07/17	
EUROYEN FUT		07/22			07/22			07/22			07/22		
EUROYEN OPT	07/22	07/22	07/22		07/22			07/22			07/22		

EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03

AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17
OL 97.75-101.0	97.75-101.0	97.62-101.0	97.62-101.0	97.50-101.0	97.75-101.0	97.75-101.0	97.62-101.0	97.62-101.0	97.62-100.8	97.75-100.8	97.75-100.7
OY 98.50-101.5	97.75-101.5	98.50-101.5		98.25-101.5			98.25-101.5			98.00-101.5	

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE FUTURES

OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
1-MTH EURODLR F											
AUG16	----	----	----	----	99.5025	(	.49) -	0.2	----	908	UNCH 99.5550B 99.1475
SEP16	----	----	----	----	99.4150	(	.58) -	1.5	----	155	UNCH 99.5650 99.1325A
OCT16	----	----	----	----	99.4050	(	.59) -	1.0	----	4	UNCH 99.5600B 99.0800A
TOTAL 1-MTH EURODLR F								0	0	1067	
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

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