



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

PG41 BULLETIN # 29@ LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS Mon, Feb 13, 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:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13
1MTH LIBOR FUT	02/13	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/19
1MTH LIBOR OPT	02/13	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15
EUROYEN FUT		03/16			06/18			09/14			12/17		
EUROYEN OPT	02/10	03/16	04/13	05/11	06/18			09/14			12/17		

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13

FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13
OL 97.75-101.25	97.75-101.25	98.00-101.25	97.87-101.25	97.87-101.25	97.87-101.12	97.87-101.12	97.87-101.12	97.87-101.12	97.87-101.12	97.87-101.12	98.12-101.12
OY 98.25-101.25	97.75-101.25	98.25-101.25	98.25-101.25	98.25-101.25				98.00-101.25			

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	IMM INDEX % PT. CHGE. #	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	HI GH	LOW
1-MTH EURODLR F												
FEB12	----	----	----	----	99.7515 ( .24) + 0.1		----	----	5759	UNCH	99.7525	99.3575A
MAR12	----	----	----	99.7475N	99.7525 ( .24) + 0.5		----	520	2238 +	91	99.7650	99.2175A
APR12	----	----	----	99.7425N	99.7500 ( .25) + 0.7		----	1645	3096 +	1645	99.7600B	99.4000A
MAY12	----	----	----	99.7375N	99.7375 ( .26) UNCH		----	25	2446 +	25	99.7550	99.3700A
JUN12	----	----	----	99.7175N	99.7175 ( .28) UNCH		----	5	1868 +	5	99.7475	99.3450A
JUL12	----	----	----	99.7050N	99.6975 ( .30) - 0.7		----	13	1989 +	13	99.7400	99.3400A
AUG12	----	----	----	99.6875N	99.6850 ( .31) - 0.2		----	22	174 +	22	99.7200B	99.3375A
SEP12	----	----	----	99.6750N	99.6625 ( .33) - 1.2		----	27	1301 +	27	99.7125	99.3250
OCT12	----	----	----	99.6550N	99.6400 ( .36) - 1.5		----	25	407 +	25	99.6925B	99.3350A
TOTAL 1-MTH EURODLR F							0	2282	19278 +	1853		
EUROYEN FUT												
MAR12	----	----	----	----	99.6650 ( .33) UNCH		----	----	58 +	18	99.7000B	99.5800
TOTAL EUROYEN FUT							0	0	58 +	18		
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	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW

LIBOR, EUROYEN, OIS AND 1YR EUROYEN MIDCURVE PUTS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW