

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/tools-information/build-a-report.html?report=dailybulletin> CME Group Inc. A CME/Board of Trade Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: marketdataops@cmegroup.com



FINAL

PG09 BULLETIN #213@

INTEREST RATE FUTURES

Wed, Nov 04, 2009 PG09

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=BID, 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.

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	IMM DISCOUNT	INDEX %	PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	HIGH	LOW
EURO DLR FUT																
NOV09	99.7100	99.7100	99.7075	99.7075	99.7150	(	.28)	+ 0.7	1287	8565	64494 +	895	99.7175	98.7050A		
JAN10	99.6200	99.6200	99.6200	99.6200	99.6400	(	.36)	+ 2.0	26	610	16078 -	43	99.6400	99.0600A		
FEB10	----	----	----	99.5600N	99.5900	(	.41)	+ 3.0	----	1456	3818 +	458	99.5950	99.2300A		
APR10	----	----	----	99.3850N	99.4200	(	.58)	+ 3.5	----	----	85	UNCH	99.4150B	99.2850A		
DEC09	99.6800	#99.6950B	99.6750	99.6950B	99.6950	(	.30)	+ 1.5	5966	152986	1035258 +	389	99.7000	93.1200A		
MAR10	99.4900	#99.5200B	99.4800	99.5200B	99.5200	(	.48)	+ 3.0	6108	226804	1078630 +	3302	99.5300	93.1150A		
JUN10	99.1750	#99.2300B	99.1700	99.2300B	99.2300	(	.77)	+ 4.0	3151	315690	938071 +	9453	99.2450	93.0600A		
SEP10	98.8000	98.8550B	98.7900	98.8550B	98.8550	(	1.14)	+ 3.5	2187	295202	692843 -	5038	98.8800	92.9500A		
DEC10	98.3850	98.4500	98.3750A	98.4400B	98.4400	(	1.56)	+ 3.0	14151	359382	830327 +	4874	98.4900	92.8850A		
MAR11	98.0150	98.0750B	98.0000A	98.0550B	98.0600	(	1.94)	+ 2.5	8000	242106	559857 +	10327	98.1400	92.8250A		
JUN11	97.6600	97.7200B	97.6450A	97.6900B	97.6900	(	2.31)	+ 1.5	6147	194031	514910 +	3612	97.9350	92.7900A		
SEP11	97.3400	97.4000B	97.3250A	97.3650B	97.3650	(	2.63)	+ 1.0	7149	153601	428879 +	4108	97.8450	92.7500A		
DEC11	97.0400	97.1000B	97.0150A	97.0550B	97.0600	(	2.94)	+ 0.5	248	71823	247390 +	1463	97.7650	92.7100A		
MAR12	96.7950	96.8500B	96.7650A	96.8000	96.8050	(	3.19)	- 1.0	506	52263	187160 +	2482	97.7500B	92.6700A		
JUN12	96.5550	96.6100B	96.5300A	96.5600A	96.5600	(	3.44)	- 2.5	158	41509	159765 -	1390	97.7250	92.6350A		
SEP12	96.3550	96.4050B	96.3300A	96.3650	96.3550	(	3.64)	- 3.0	218	39425	96713 +	99	97.6850B	92.6250A		
DEC12	96.1550	96.2150B	96.1400A	96.1600A	96.1550	(	3.84)	- 3.5	143	19679	57964 -	233	97.6300	92.6000A		
MAR13	96.0150	96.0800B	96.0050A	96.0300	96.0150	(	3.98)	- 4.0	63	8229	55296 +	621	97.6150B	92.5650A		
JUN13	95.8750	95.9450B	95.8700A	95.8900	95.8750	(	4.12)	- 4.5	39	7841	47260 +	130	97.5700	92.5450A		
SEP13	95.7400	95.8150B	95.7400	95.7600	95.7400	(	4.26)	- 5.0	906	6269	53375 -	127	97.5000B	92.6250A		
DEC13	95.5950	95.6600B	95.5900A	95.6100A	95.6000	(	4.40)	- 5.0	89	8018	30441 -	540	97.4100B	92.6900A		
MAR14	95.5000	95.5650B	95.4950A	95.5150A	95.5000	(	4.50)	- 5.5	90	4022	27968 -	348	97.4400	92.7800A		
JUN14	95.3950	95.4600B	95.3900A	95.4100A	95.3900	(	4.61)	- 6.0	591	3641	26879 -	637	97.3450B	93.1250A		
SEP14	95.3000	95.3650B	95.2950A	95.3150A	95.2900	(	4.71)	- 6.5	590	3770	14259 -	1115	97.2900B	93.5600A		
DEC14	95.1800	95.2500B	95.1550A	95.1800	95.1800	(	4.82)	- 7.0	51	1457	6776 -	229	97.2050B	93.6450A		
MAR15	95.1250	95.1950B	95.1000A	95.1000A	95.1200	(	4.88)	- 7.5	51	1152	7254 -	270	97.1800B	93.6550A		
JUN15	95.0550	95.1250B	95.0300A	95.0300A	95.0450	(	4.95)	- 8.0	51	788	5468 -	147	97.1500B	93.6400A		
SEP15	94.9900	95.0600B	94.9650A	94.9650A	94.9750	(	5.02)	- 8.5	66	465	5320 +	91	97.1200B	93.6200A		
DEC15	94.9000	94.9700B	94.8750A	94.8750A	94.8800	(	5.12)	- 9.0	1	853	8419 -	100	97.0650B	93.5900A		
MAR16	94.8600	94.9300B	94.8350A	94.8350A	94.8400	(	5.16)	- 9.0	1	214	8763 +	5	97.1300	93.5700A		
JUN16	94.8150	94.8850B	94.7900A	94.7900A	94.7900	(	5.21)	- 9.5	1	146	2517 +	57	97.0600B	93.5450A		
SEP16	94.7750	94.8450B	94.7500A	94.7500A	94.7500	(	5.25)	- 9.5	1	313	1836 +	59	97.0500B	93.5250A		
DEC16	94.6850	94.7750B	94.6800A	94.6800A	94.6750	(	5.32)	- 10.0	1	392	11129 +	1	97.0150B	93.4950A		
MAR17	94.6600	94.7500B	94.6550A	94.6550A	94.6450	(	5.35)	- 10.5	1	88	3083	UNCH	97.0300B	93.4800A		
JUN17	94.6250	94.7150B	94.6200A	94.6200A	94.6050	(	5.39)	- 11.0	1	10	1379 -	4	97.0300B	93.5800A		
SEP17	94.6000	94.6900B	94.5950A	94.5950A	94.5750	(	5.42)	- 11.5	1	----	801 -	1	97.0350B	93.6050A		
DEC17	----	----	94.5400A	94.5400A	94.5150	(	5.48)	- 12.0	----	316	1978 +	184	97.0300B	93.5650A		
MAR18	----	----	94.5350A	94.5350A	94.5050	(	5.49)	- 12.5	----	----	1647	UNCH	97.0450B	93.8650A		
JUN18	----	----	94.5100A	94.5100A	94.4750	(	5.52)	- 13.0	----	----	262	UNCH	97.0450B	93.8450A		
SEP18	----	----	94.4900A	94.4900A	94.4500	(	5.55)	- 13.5	----	----	383	UNCH	97.0500B	93.8350A		
DEC18	----	----	94.4500A	94.4500A	94.4100	(	5.59)	- 13.5	----	608	1183 +	382	97.0450B	93.9800A		
MAR19	----	----	94.4350A	94.4350A	94.4150	(	5.58)	- 13.5	----	----	410	UNCH	98.7000B	93.9900A		
JUN19	----	----	94.4400A	94.4400A	94.4000	(	5.60)	- 13.5	----	----	183	UNCH	95.1150B	93.9800A		
SEP19	----	----	*94.4250A	94.4250A	94.3850	(	5.61)	- 13.5	----	----	504	UNCH	95.1000B	94.4250A		
TOTAL	EURO DLR FUT								58040	2223724	7237015 +	13864				

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	HIGH	LOW
10Y NOTE FUT														
DEC09	117'310	118'030	117'220A	117'265	117'265	- 0'105	25353	933627	1223042 -	1998	119'235	113'075		
MAR10	----	----	----	116'245N	116'140	- 0'105	117	1330	22417 +	780	117'050	116'180		
TOTAL 10Y NOTE FUT							25470	934957	1245459 -	1218				
5Y NOTE FUT														
DEC09	116'060	116'067	116'042	116'067	116'067	- 0'025	30440	471400	803693 +	22893	116'285	114'120		
MAR10	----	----	----	114'307N	114'282	- 0'025	----	4	3644	UNCH	----	----		
TOTAL 5Y NOTE FUT							30440	471404	807337 +	22893				
3Y NOTE FUT														
DEC09	----	----	----	112'110N	112'105	- 0'005	----	38	3661 +	4	112'110	111'252		
TOTAL 3Y NOTE FUT								38	3661 +	4				
2Y NOTE FUT														
DEC09	108'242	#108'242	108'232	108'232	108'262	+ 0'007	22862	274510	970031 -	8243	108'242	107'230		
MAR10	----	----	----	108'055N	108'062	+ 0'007	----	1275	16627 +	469	----	----		
JUN10	----	----	----	107'185N	107'192	+ 0'007	----	----	6830	UNCH	----	----		
TOTAL 2Y NOTE FUT							22862	275785	993488 -	7774				
30Y BOND FUT														
DEC09	118'21	119'02	118'05	118'05	118'03	- 0'31	18631	249340	716587 -	5739	1230'40	117'20		
MAR10	----	----	----	118'11N	117'10	- 1'01	27	1744	11183 +	759	1180'60	118'27		
JUN10	----	----	----	116'29N	115'28	- 1'01	----	1	10 +	1	----	----		
TOTAL 30Y BOND FUT							18658	251085	727780 -	4979				

DUE TO THE MINIMUM TICK SIZE INCREASE IN THE 30-YEAR TREASURY BONDS FUTURES, THE CONTRACT HIGHS/LOWS MAY DISPLAY AN INVALID PRICE FORMAT. FOR EXAMPLE, THE SEP 09 CONTRACT HIGH IS DISPLAYED AS 1291'10 TO DETERMINE THE CORRECT HIGH, PLEASE MOVE THE HASH MARK ONE PLACE TO LEFT FOR THE CORRECT PRICE OF 129'110. THIS ISSUE WILL BE RESOLVED AS NEW CONTRACT HIGHS/LOWS ARE REACHED.

3M OIS FUTURES

	OPEN RANGE	HIGH	LOW	CLOS
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