



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](mailto:marketdataops@cmegroup.com)



FINAL

PG09 BULLETIN #215@

INTEREST RATE FUTURES

Fri, Nov 06, 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	----	----	----	99.7200N	99.7225	(	.27)	+	0.2	----	2046	64274 +	861	99.7250	98.7050A		
JAN10	----	----	----	99.6550N	99.6650	(	.33)	+	1.0	400	493	16657 +	344	99.6700	99.0600A		
FEB10	----	----	----	99.6150N	99.6200	(	.38)	+	0.5	----	876	4991 +	603	99.6300	99.2300A		
APR10	----	----	----	99.4600N	99.4800	(	.52)	+	2.0	----	----	85	UNCH	99.4900B	99.2850A		
DEC09	99.7050	#99.7100	99.7000	99.7100	99.7050	(	.29)	P+	0.5	7653	95201	1028330 -	2579	99.7100	93.1200A		
MAR10	99.5750	#99.5800B	99.5650	99.5700	99.5700	(	.43)	P+	1.5	4872	304034	1032247 -	33825	99.5950	93.1150A		
JUN10	99.3400	#99.3450	99.3250	99.3300	99.3300	(	.67)	+	4.5	7373	360574	937566 -	2094	99.3500	93.0600A		
SEP10	98.9100	#98.9950	98.9100	98.9750B	98.9750	(	1.02)	+	6.0	2499	284280	709914 +	2809	99.0000	92.9500A		
DEC10	98.4900	#98.5850	98.4900	98.5650B	98.5650	(	1.43)	+	7.0	14093	346671	858120 +	11428	98.5850	92.8850A		
MAR11	98.1800	#98.1900B	98.1000A	98.1750B	98.1750	(	1.82)	+	7.0	6449	243233	571520 -	8628	98.1950	92.8250A		
JUN11	97.7800	97.8100B	97.7650A	97.8000B	97.8050	(	2.19)	+	7.0	7824	192437	526619 +	7473	97.9350	92.7900A		
SEP11	97.4850	97.4850	97.4350A	97.4750B	97.4800	(	2.52)	+	7.0	5779	161213	433124 -	7760	97.8450	92.7500A		
DEC11	97.1450	97.1750B	97.1050A	97.1750B	97.1750	(	2.82)	+	7.0	495	88984	255048 +	5129	97.7650	92.7100A		
MAR12	96.8950	96.9300B	96.8500A	96.9200B	96.9200	(	3.08)	+	7.0	1946	65997	189801 +	4066	97.7500B	92.6700A		
JUN12	96.6550	96.6950B	96.6300A	96.6800B	96.6800	(	3.32)	+	7.0	1004	41730	161544 +	1324	97.7250	92.6350A		
SEP12	96.4700	96.4950B	96.4200A	96.4700B	96.4700	(	3.53)	+	6.5	450	32265	99425 +	1510	97.6850B	92.6250A		
DEC12	96.2400	96.3050B	96.2300A	96.2700B	96.2700	(	3.73)	+	6.5	366	17335	58799 +	590	97.6300	92.6000A		
MAR13	96.0950	96.1600B	96.0850A	96.1250B	96.1250	(	3.87)	+	6.5	203	8217	56169 +	385	97.6150B	92.5650A		
JUN13	95.9500	96.0150B	95.9400A	95.9800B	95.9800	(	4.02)	+	6.5	197	6434	47739 +	560	97.5700	92.5450A		
SEP13	95.8100	95.8750B	95.8000A	95.8400B	95.8400	(	4.16)	+	6.5	208	6242	51657 -	835	97.5000B	92.6250A		
DEC13	----	95.7250B	95.6500A	95.6800B	95.6900	(	4.31)	+	6.0	1033	6285	29223 -	1328	97.4100B	92.6900A		
MAR14	95.5500	95.6200B	95.5450A	95.5750B	95.5800	(	4.42)	+	5.5	1420	4062	27312 -	470	97.4400	92.7800A		
JUN14	95.4400	95.5100B	95.4350A	95.4650B	95.4650	(	4.53)	+	5.0	500	2801	26583 -	18	97.3450B	93.1250A		
SEP14	----	95.4050B	95.3250A	95.3600B	95.3550	(	4.64)	+	4.5	120	2571	13504 -	190	97.2900B	93.5600A		
DEC14	95.2050	95.2650B	95.1950A	95.2100B	95.2350	(	4.76)	+	4.0	7	812	6782 +	3	97.2050B	93.6450A		
MAR15	95.1300	95.2000B	95.1300	95.1450B	95.1650	(	4.83)	+	3.5	7	623	7113 -	181	97.1800B	93.6550A		
JUN15	95.0500	95.1200B	95.0500	95.0650B	95.0800	(	4.92)	+	3.0	7	356	5404 -	126	97.1500B	93.6400A		
SEP15	----	95.0500B	----	94.9950B	95.0050	(	4.99)	+	2.5	----	334	5340 -	7	97.1200B	93.6200A		
DEC15	----	94.9500B	94.8700A	94.8900B	94.9050	(	5.09)	+	2.5	----	318	8282 -	145	97.0650B	93.5900A		
MAR16	----	94.9100B	94.8300A	94.8500B	94.8600	(	5.14)	+	2.0	----	111	8779 +	8	97.1300	93.5700A		
JUN16	----	94.8550B	94.7750A	94.7950B	94.8050	(	5.19)	+	2.0	----	22	2478 -	13	97.0600B	93.5450A		
SEP16	----	94.8100B	94.7300A	94.7500B	94.7600	(	5.24)	+	2.0	----	25	1974 +	17	97.0500B	93.5250A		
DEC16	----	94.7300B	94.6400A	94.6600B	94.6800	(	5.32)	+	2.0	----	220	11129	UNCH	97.0150B	93.4950A		
MAR17	----	94.6950B	94.6050A	94.6250B	94.6450	(	5.35)	+	2.0	----	----	3076	UNCH	97.0300B	93.4800A		
JUN17	----	94.6500B	94.5600A	94.5800B	94.6000	(	5.40)	+	2.0	----	----	1372	UNCH	97.0300B	93.5800A		
SEP17	----	94.6200B	94.5300A	94.5500B	94.5700	(	5.43)	+	2.0	----	----	794	UNCH	97.0350B	93.6050A		
DEC17	----	94.5600B	94.4600A	94.4900B	94.5100	(	5.49)	+	2.0	----	104	2064 +	96	97.0300B	93.5650A		
MAR18	----	94.5500B	94.4500A	94.4800B	94.5000	(	5.50)	+	2.0	----	----	1647	UNCH	97.0450B	93.8650A		
JUN18	----	94.5200B	94.4200A	94.4500B	94.4700	(	5.53)	+	2.0	----	----	260	UNCH	97.0450B	93.8450A		
SEP18	----	94.4950B	94.3950A	94.4250B	94.4450	(	5.55)	+	2.0	----	----	383	UNCH	97.0500B	93.8350A		
DEC18	----	94.4550B	94.3450A	94.3850B	94.4050	(	5.59)	+	2.0	----	12	995 -	12	97.0450B	93.9800A		
MAR19	----	94.4600B	94.3500A	94.3900B	94.4100	(	5.59)	+	2.0	----	----	415	UNCH	98.7000B	93.9900A		
JUN19	----	94.4450B	94.3350A	94.3750B	94.3950	(	5.60)	+	2.0	----	----	188	UNCH	95.1150B	93.9800A		
SEP19	----	94.4300B	*94.3200A	94.3600B	94.3800	(	5.62)	+	2.0	----	----	511	UNCH	95.1000B	94.3200A		
TOTAL	EURO DLR FUT									64905	2276918	7269237 -	21005				

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	HIGH	LOW
10Y NOTE FUT														
DEC09	118'200	118'200	118'030A	118'140	118'135	+ 0'110	31887	1172812	1276384 +	30083	119'235	113'075		
MAR10	----	----	----	116'215N	117'005	+ 0'110	300	1305	25285 +	248	117'050	116'180		
TOTAL	10Y NOTE FUT						32187	1174117	1301669 +	30331				
5Y NOTE FUT														
DEC09	116'157	116'220	116'157	116'210	116'210	+ 0'075	21259	591480	827547 +	5444	116'285	114'120		
MAR10	----	----	----	115'030N	115'105	+ 0'075	172	541	3961 +	322	----	----		
TOTAL	5Y NOTE FUT						21431	592021	831508 +	5766				
3Y NOTE FUT														
DEC09	----	----	----	112'142N	112'192	+ 0'050	----	83	3653 -	8	112'110	111'252		
TOTAL	3Y NOTE FUT							83	3653 -	8				
2Y NOTE FUT														
DEC09	108'272	#108'290	108'272	108'290	108'297	+ 0'020	29900	311098	1032774 +	61835	108'290	107'230		
MAR10	----	----	----	108'080N	108'102	+ 0'022	----	1892	19882 +	1502	----	----		
JUN10	----	----	----	107'207N	107'227	+ 0'020	----	----	6830	UNCH	----	----		
TOTAL	2Y NOTE FUT						29900	312990	1059486 +	63337				
30Y BOND FUT														
DEC09	118'09	118'28	117'25	118'09	118'14	+ 0'07	12581	357419	733668 +	18061	1230'40	117'20		
MAR10	----	----	----	117'12N	117'19	+ 0'07	205	1621	12843 +	631	1180'60	118'27		
JUN10	----	----	----	115'31N	116'04	+ 0'05	----	1	37 +	1	----	----		
TOTAL	30Y BOND FUT						12786	359041	746548 +	18693				

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