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FINAL

PG10 BULLETIN #213@

INTEREST RATE FUTURES CONTINUED

wed, Nov 04, 2009 PG10

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 TRADE/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=NONMINAL, 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.
NOTE: EFFECTIVE BEGINNING MAY 1, THE EFP COLUMNS HAVE BEEN REDUCED TO TWO COLUMNS FOR MORE ACCURATE REPORTING. WE ARE CURRENTLY IN THE PLANNING PHASE TO PROVIDE THIS INFORMATION DOWN TO THE CONTRACT LEVEL IN A SEPARATE REPORT.

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	IMM %	INDEX PT. CHGE. ##	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW		
1-MTH EURODLR F												
NOV09	----	----	99.7525N	99.7525	(.24)	UNCH	----	6566 -	11	99.7800	98.0625A	
DEC09	----	----	99.7350N	99.7425	(.25) +	0.7	22	8871 -	5	99.7450	98.7875A	
JAN10	----	----	99.7025N	99.7175	(.28) +	1.5	1	5829 UNCH		99.7150	98.5400A	
FEB10	----	----	99.6975N	99.7125	(.28) +	1.5	218	10262 +	218	99.7150B	98.6875A	
MAR10	----	----	99.6350N	99.6525	(.34) +	1.7	21	2281 +	21	99.6625	98.5125A	
APR10	----	----	99.5500N	99.5775	(.42) +	2.7	70	5275 +	70	99.5850B	98.3500	
MAY10	----	----	99.5150N	99.5400	(.46) +	2.5	306	2088 -	306	99.5375B	98.2725A	
JUN10	----	----	99.3875N	99.4300	(.57) +	4.2	4	900 -	4	99.4275B	99.2025A	
JUL10	----	----	99.2750N	99.3200	(.68) +	4.5	----	444 UNCH		99.3225B	98.3600A	
AUG10	----	----	99.1725N	99.2200	(.78) +	4.7	232	4609 +	232	99.2200	98.8650A	
SEP10	----	----	99.0300N	99.0700	(.93) +	4.0	241	1151 UNCH		99.0675B	98.8100	
OCT10	----	----	98.8825N	98.9175	(1.08) +	3.5	----	508 UNCH		98.9150B	98.8475A	
TOTAL 1-MTH EURODLR F							1115	48784 +	215			
30D FED FD FUT												
NOV09	----	----	99.8650N	99.8650	(.13)	UNCH	5634	74809 -	922	99.8650	99.1000	
DEC09	----	----	99.8530N	99.8550	(.14)	UNCH	2195	64191 -	763	99.8400	98.2000	
JAN10	----	----	99.8350N	99.8400	(.16) +	0.0050	2703	64016 -	96	99.8050	99.5250	
FEB10	99.7900	#99.7900	99.7900	99.8000	(.20) +	0.0050	110	6731	7519 -	420	99.7900	99.2600
MAR10	----	----	99.7600N	99.7650	(.23) +	0.0050	14008	44713 +	4874	99.7100	99.6950	
APR10	----	----	99.7200N	99.7300	(.27) +	0.0100	11804	47829 +	63	99.6550	99.6550	
MAY10	----	----	99.6200N	99.6400	(.36) +	0.0200	8108	50738 +	1175	----	----	
JUN10	----	----	99.5750N	99.5950	(.40) +	0.0200	8703	17202 +	2460	----	----	
JUL10	----	----	99.4650N	99.4950	(.50) +	0.0300	4069	13800 +	1271	----	----	
AUG10	----	----	99.3650N	99.4000	(.60) +	0.0350	3490	10746 +	914	98.5450	98.5450	
SEP10	----	----	99.2650N	99.3000	(.70) +	0.0350	974	4763 +	812	----	----	
OCT10	----	----	99.1450N	99.1800	(.82) +	0.0350	418	9300 +	254	98.2350	98.2350	
NOV10	----	----	98.9750N	99.0100	(.99) +	0.0350	286	9631 +	64	----	----	
DEC10	----	----	98.8600N	98.8950	(1.10) +	0.0350	30	7729 +	21	----	----	
JAN11	----	----	98.7600N	98.7950	(1.20) +	0.0350	369	4039 +	73	----	----	
FEB11	----	----	98.6100N	98.6150	(1.39) +	0.0350	356	5077 +	348	----	----	
MAR11	----	----	98.4800N	98.5150	(1.48) +	0.0350	16	311 -	16	----	----	
APR11	----	----	98.3700N	98.4050	(1.59) +	0.0350	----	751 UNCH		----	----	
MAY11	----	----	98.2000N	98.2250	(1.77) +	0.0250	----	1883 UNCH		----	----	
JUN11	----	----	98.1450N	98.1700	(1.83) +	0.0250	----	249 UNCH		----	----	
JUL11	----	----	97.9900N	98.0150	(1.98) +	0.0250	----	866 UNCH		----	----	
AUG11	----	----	97.8500N	97.8750	(2.12) +	0.0250	----	762 UNCH		----	----	
SEP11	----	----	97.7300N	97.7800	(2.22) +	0.0500	----	370 UNCH		----	----	
TOTAL 30D FED FD FUT							110	69894	508894 +	10112		
EUROYEN FUT												
DEC09	----	----	----	99.5000	(.50) +	1.0	----	2589 -	2	99.5450	98.7000A	
MAR10	----	----	----	99.5000	(.50) -	0.5	----	614 UNCH		99.5700	99.4300	
JUN10	----	----	----	99.5050	(.49)	UNCH	----	80 UNCH		99.4600	99.4400A	
SEP10	----	----	----	99.4850	(.51)	UNCH	----	180 UNCH		99.5250	99.5000A	
DEC10	----	----	----	99.4250	(.57)	UNCH	----	40 UNCH		99.4750	99.4750	
TOTAL EUROYEN FUT								3503 -	2			

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
CBOT 10YR SWAP											
DEC09	102'075	102'075	102'075	101'280	- 0'170	167	931	15360 -	183	105'230	101'180
TOTAL CBT 10YR SWAP						167	931	15360 -	183		
CBOT 5YR SWAP											
DEC09	----	----	105'130N	105'115	-0'015	----	2836	40243 +	137	106'045	104'230
TOTAL CBT 5YR SWAP							2836	40243 +	137		
CBOT 7YR SWAP											
DEC09	104'040B	103'290A	----	104'010	-0'075	----	6	2867 +	6	106'040B	101'300A
TOTAL CBT 7YR SWAP							6	2867 +	6		
CBOT 30YR SWAP											
DEC09	----	----	95'130N	94'000	-1'130	----	4	2473 -	3	99'210	95'100
TOTAL CBT 30YR SWAP							4	2473 -	3		

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	IMM %	INDEX PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
90-DAY T-BILL SPOT: OPEN:											
			CLOSE: 0.0400								
FED FUNDS SPOT: OPEN:											
			CLOSE: 1								
DEC09	----	----	----	99.69500	(.30) +	1.5	----	----	1	UNCH	----
MAR10	----	----	----	99.52000	(.48) +	3.0	----	----	1	UNCH	----
JUN10	----	----	----	99.23000	(.77) +	4.0	----	----	1	UNCH	----
SEP10	----	----	----	98.85500	(1.14) +	3.5	----	----	1	UNCH	----
DEC10	----	----	----	98.44000	(1.56) +	3.0	----	----	1	UNCH	----
MAR11	----	----	----	98.06000	(1.94) +	2.5	----	----	1	UNCH	----
JUN11	----	----	----	97.69000	(2.31) +	1.5	----	----	1	UNCH	----
SEP11	----	----	----	97.36500	(2.63) +	1.0	----	----	1	UNCH	----
DEC11	----	----	----	97.06000	(2.94) +	0.5	----	----	1	UNCH	----
MAR12	----	----	----	96.80500	(3.19) -	1.0	----	----	1	UNCH	----
JUN12	----	----	----	96.56000	(3.44) -	2.5	----	----	1	UNCH	----
SEP12	----	----	----	96.35500	(3.64) -	3.0	----	----	1	UNCH	----
DEC12	----	----	----	96.15500	(3.84) -	3.5	----	----	1	UNCH	----
MAR13	----	----	----	96.01500	(3.98) -	4.0	----	----	1	UNCH	----
JUN13	----	----	----	95.87500	(4.12) -	4.5	----	----	1	UNCH	----
SEP13	----	----	----	95.74000	(4.26) -	5.0	----	----	1	UNCH	----
DEC13	----	----	----	95.60000	(4.40) -	5.0	----	----	1	UNCH	----
TOTAL E-MINI ED FUT									17		
LEHMAN US AGG F											
FED FUNDS SPOT: OPEN:											
TOTAL HICP FUT											
91-DAY CETES											
28-DAY TIEE											

DELIVERY CASH SETTLED	MONTH-TO-DATE	OPTION EXERCISES	MONTH-TO-DATE	FUTURES TOTAL	BLOCK MONTH-TO-DATE	TRADING OPTIONS TOTAL	MONTH-TO-DATE	CASH-FOR-FUTURES(EFP'S) DAILY TOTAL	MONTH-TO-DATE	SUBS TOTAL	AON'S TOTAL	MONTH-TO-DATE
ED	----	----	125	1185	----	----	----	20000	23350	----	----	----
E0	----	----	----	----	----	----	----	----	----	----	----	----
E2	----	----	----	----	----	----	----	----	----	----	----	----
17	----	----	----	2215	----	----	----	15963	26215	----	----	----
21	----	----	----	----	5125	7841	----	10651	42228	----	----	----
25	----	----	----	----	14035	18600	----	15886	30787	----	----	----
26	----	----	----	----	8000	8000	----	13522	39581	----	----	----
66	----	----	----	----	----	----	----	----	----	----	----	----
EDCV	----	----	----	----	----	----	----	----	----	----	----	----
41	----	43996	----	37755	----	----	----	----	----	----	----	----
INCLUDES ALL OPTIONS			TOTAL:	27160	34441	0	0	76022	0	0		

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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INTEREST RATE FUTURES CONTINUED

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COMMODITY ABBREVIATION TABLE

ED = EURODOLLARS	E0 = EURO MIDCURVE	E2 = EURO MIDCURVE	EDCV = EURO MIDCURVE
17 = 30-YR BOND	21 = 10-YR NOTE	25 = 5-YR NOTE	26 = 2-YR NOTE
41 = FED FUND	66 = 10-YR SWAP		

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	MAY10	JUN10	JUL10	AUG10	SEP10	OCT10	NOV10
3YR NOTE		12/31			03/31			06/30			09/30		
EUROYEN		12/14			03/15			06/14			09/13		
30D FED FD	11/30	12/31	01/29	02/26	03/31	04/30	05/28	06/30	07/30	08/31	09/30	10/29	11/30
5YR NOTE		12/31			03/31			06/30			09/30		
JAPAN GOVT BOND		12/09			03/10			06/09			09/07		
CBOT 10YR SWAP		12/14			03/15			06/14			09/13		
CBOT 5YR SWAP		12/14			03/15			06/14			09/13		
CBOT 30YR SWAP		12/14			03/15			06/14			09/13		
SWAP RATES		12/14											
2YR NOTE		12/31			03/31			06/30			09/30		
10YR NOTE		12/21			03/22			06/21			09/21		
30YR BOND		12/21			03/22			06/21			09/21		
EXPIRATION:	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	MAY10	JUN10	JUL10	AUG10	SEP10	OCT10	NOV10
MINI ED 5YR BUND		12/11			03/12			06/11			09/10		
EURO DLR FUT	11/16	12/14	01/18	02/15	03/15	04/19	05/17	06/14	07/19		09/13		
MINI ED FUT	11/16	12/14	01/15	02/12	03/15	04/19	05/17	06/14	07/19		09/13		
LIBOR	11/16	12/14	01/18	02/15	03/15	04/19	05/17	06/14	07/19	08/16	09/13	10/18	11/15
HICP	11/13	12/15	01/14	02/18	03/18	04/15	05/20	06/17	07/15	08/19	09/16	10/14	11/18
LEHMAN FUTURES		12/31			03/31			06/30			09/16		
3M OIS FUTURES		12/15			03/15			06/16			09/15		
90D TBILL FUT	11/16	12/14	01/19	02/16	03/15			06/14			09/13		