

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499.
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FINAL

PG10 BULLETIN #215@		INTEREST RATE FUTURES CONTINUED										Fri, Nov 06, 2009 PG10	
41	---	43996	300	38055	---	---	---	---	---	---	---	---	---
INCLUDES ALL OPTIONS				TOTAL:	7600	62041	0	0	104183	0	0	---	---

COMMODITY ABBREVIATION TABLE

EM = 1-MONTH EURO DOLLAR	ED = EURO DOLLARS	E0 = EURO MIDCURVE	E2 = EURO MIDCURVE
E0T = TOMMI MIDCURVE	EDCV = EURO MIDCURVE	17 = 30-YR BOND	21 = 10-YR NOTE
25 = 5-YR NOTE	26 = 2-YR NOTE	41 = FED FUND	

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		