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FINAL

PG41 BULLETIN #213@

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS

wed, Nov 04, 2009 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:	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	MAY10	JUN10	JUL10	AUG10	SEP10	OCT10	NOV10
1MTH LIBOR FUT	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
1MTH LIBOR OPT	11/16	12/14	01/18	02/15	03/15	04/19	05/17	06/14	07/19	08/16	09/13	10/18	
EUROYEN FUT		12/14			03/15			06/14			09/13		
EUROYEN OPT	11/13	12/14	01/15		03/15			06/14			09/13		
1YR EUROYEN MID OPT	11/13	12/11	01/15		03/12								

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04

NOV09	DEC09	JAN10	FEB10	MAR10	APR10	MAY10	JUN10	JUL10	AUG10	SEP10	OCT10
OL 96.25-101.25	97.00-101.25	97.12-101.25	97.12-101.25	97.00-101.12	96.87-101.12	96.75-101.00	97.00-100.87	96.87-100.87	97.12-100.75	97.25-100.62	97.12-100.37
OY 98.00-101.00	97.25-101.00	98.00-101.00		97.50-101.25			97.50-101.25			97.75-101.25	
JO 93.75-100.00	93.75-100.00	93.75-100.00		93.75-100.00							

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---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									0	1115	48784 +	215	
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									0	0	3503 -	2	
3M OIS FUT													
DEC09	----	----	----	99.8675N	99.8675	(	.13)	UNCH	----	1936	UNCH	99.8700B	97.8350A
MAR10	----	----	----	99.8150N	99.8200	(	.18)	+ 0.5	----	1220	UNCH	99.8150B	97.9000A
JUN10	----	----	----	99.6700N	99.6900	(	.31)	+ 2.0	----	1148	UNCH	99.6900B	98.0800A
SEP10	----	----	----	99.4300N	99.4550	(	.54)	+ 2.5	----	1	UNCH	99.4550B	98.5850A
TOTAL 3M OIS FUT									0	0	4305		

LIBOR, EUROYEN, OIS AND 1YR EUROYEN MIDCURVE CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	---HIGH---	---LOW---
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LIBOR, EUROYEN, OIS AND 1YR EUROYEN MIDCURVE PUTS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	---HIGH---	---LOW---
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