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FINAL

PG41 BULLETIN #215@

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS

Fri, Nov 06, 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: FRI, NOV 06

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	96.75-101.12	97.00-101.00	96.87-100.87	97.12-100.87	97.25-100.62	97.12-100.50
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	IMM DISCOUNT %	INDEX PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
1-MTH EURODLR F												
NOV09	----	----	99.7575N	99.7575	(.24)	UNCH	----	5	6588	UNCH	99.7800	98.0625A
DEC09	----	----	99.7400N	99.7475	(.25)	+ 0.7	3600	224	12363 +	3477	99.7550	98.7875A
JAN10	----	----	99.7400N	99.7350	(.26)	- 0.5	----	15	5903 +	12	99.7425	98.5400A
FEB10	----	----	99.7325N	99.7325	(.26)	UNCH	----	1852	8843 -	1515	99.7400B	98.6875A
MAR10	----	----	99.6725N	99.6825	(.31)	+ 1.0	----	123	2513 +	123	99.6925	98.5125A
APR10	----	----	99.6075N	99.6200	(.38)	+ 1.2	----	17	5333 +	17	99.6250	98.3500
MAY10	----	----	99.5750N	99.6000	(.40)	+ 2.5	----	2135	2896 +	808	99.6075	98.2725A
JUN10	----	----	99.4750N	99.4900	(.51)	+ 1.5	----	11	911 +	11	99.5025B	99.2025A
JUL10	----	----	99.3725N	99.3975	(.60)	+ 2.5	----	1007	1007 +	563	99.4050B	98.3600A
AUG10	----	----	99.2625N	99.3125	(.68)	+ 5.0	----	1032	6452 +	1032	99.3150	98.8650A
SEP10	----	----	99.1200N	99.1675	(.83)	+ 4.7	----	----	1151	UNCH	99.1650B	98.8100
OCT10	----	----	98.9725N	99.0250	(.97)	+ 5.2	----	----	508	UNCH	99.0200B	98.8475A
TOTAL 1-MTH EURODLR F							3600	6421	54468 +	4528		
EUROYEN FUT												
DEC09	----	----	----	99.5050	(.49)	UNCH	----	----	2339 -	250	99.5450	98.7000A
MAR10	----	----	----	99.5250	(.47)	- 0.5	----	----	614	UNCH	99.5700	99.4300
JUN10	----	----	----	99.5250	(.47)	- 0.5	----	----	80	UNCH	99.4600	99.4400A
SEP10	----	----	----	99.5250	(.47)	+ 1.5	----	----	180	UNCH	99.5250	99.5000A
DEC10	----	----	----	99.4500	(.55)	UNCH	----	----	40	UNCH	99.4750	99.4750
TOTAL EUROYEN FUT							0	0	3253 -	250		
3M OIS FUT												
DEC09	----	----	99.8675N	99.8675	(.13)	UNCH	----	----	1936	UNCH	99.8700B	97.8350A
MAR10	----	----	99.8350N	99.8350	(.16)	UNCH	----	----	1220	UNCH	99.8450B	97.9000A
JUN10	----	----	99.7100N	99.7350	(.26)	+ 2.5	----	----	1148	UNCH	99.7350B	98.0800A
SEP10	----	----	99.4950N	99.5400	(.46)	+ 4.5	----	----	1	UNCH	99.5400B	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	CONTRACT 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	CONTRACT LOW
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