

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. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: statisticssupport@cmegroup.com

FINAL

PG42 BULLETIN #213@

10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS

wed, Nov 04, 2009

PG42

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 = \$4.00 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.

10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, DEC09, JAN10, FEB10, MAR10, JUN10, SEP10. Rows include 10YR NOTE FUT, 10YR NOTE OPT, 5YR NOTE FUT, 5YR NOTE OPT, 2YR NOTE FUT, 2YR NOTE OPT, 30YR BOND FUT, 30YR BOND OPT.

10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS ON FUTURES

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

Table with columns: DEC09, JAN10, FEB10, MAR10, JUN10, SEP10. Rows include CG, FP, TC, TUC.

10 YEAR NOTE FUTURES

Table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include DEC09, MAR10, TOTAL.

5 YEAR NOTE FUTURES

Table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include DEC09, MAR10, TOTAL.

2 YEAR NOTE FUTURES

Table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include DEC09, MAR10, JUN10, TOTAL.

30 YEAR BOND FUTURES

Table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include DEC09, MAR10, JUN10, TOTAL.

10 YEAR NOTE CALLS

Large table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT.CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include 10YR NOTE CALL, 1040, 1100, 1130, 1135, 1140, 1145, 1150, 1155, 1160, 1165, 1170, 1175, 1180, 1185, 1190, 1195, 1200, 1205, 1210, 1215, 1220, 1225, 1230, 1235, 1240, 1245, 1250, 1255, 1260, 1265, 1270, 1275, 1280, 1285, 1300, 1330, 1850, TOTAL, JAN10, 1155, 1160, 1165, 1170, 1175, 1180, 1185, 1190, 1195, 1200, 1205, 1210, 1215, 1220, 1225, 1230, 1240, 1250, 1255, 1260, 1270.

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. © Copyright CME Group Inc. A CME/Chicago Board of Trade/NYMEX Company. All rights reserved.

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PG42 BULLETIN #213@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Wed, Nov 04, 2009 PG42

10Y NOTE CALL													
TOTAL										10560	41967 +	4294	
FEB10	10Y NOTE CALL												
1195				37N		31 +	NEW	.221		1	1 +	1	
1210				17N		14 -		.119			3	UNCH	
1215				13N		10 -		.092			1	UNCH	
1240				3N		2 -	1	.023			40	UNCH	
TOTAL										1	45 +	1	
MAR10	10Y NOTE CALL												
1110				614N		559 -	19	.839			1100	UNCH	546
1120				523N		505 -	18	.796			2000	UNCH	520
1140				350N		335 -	15	.685			500	UNCH	335
1160				228N		214 -	14	.543			2125	UNCH	255
1165				209N		160 -	13	.503		125	1725 +	125	235B
1170				155N		144 -	11	.462			1204	UNCH	
1180				125N		115 -	10	.380			11491	UNCH	135
1185				112N		103 -	9	.340			25	UNCH	
1190				100N		56 -	8	.300		88	2252 +	88	
1200				44N		38 -	6	.227		20	7063	UNCH	60
1205				36N		31 -	5	.195			500	UNCH	
1210				29N		25 -	4	.165			12400	UNCH	40
1215				24N		20 -	4	.139			742	UNCH	
1220				19N		16 -	3	.116			434	UNCH	44
1225				15N		13 -	2	.097			25	UNCH	
1230				12N		10 -	2	.078			492	UNCH	
1240				7N		6 -	1	.051		25	29 +	25	9
1245				5N		4 -	1	.036			50	UNCH	
1250				4N		3 -	1	.028			125	UNCH	
1290				1N		1	UNCH	.009			5	UNCH	
1300				1N		1	UNCH	.008			130	UNCH	5
1310				1N		1	UNCH	.008			1	UNCH	1
TOTAL										258	44418 +	238	

10 YEAR NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT	HIGH	LOW
10Y NOTE PUT														
DEC09	10Y NOTE PUT													
980					1N		1	UNCH	.005		284	UNCH	75	15
1005					1N		1	UNCH	.006		2	UNCH		
1015					1N		1	UNCH	.006		69	UNCH		
1020					1N		1	UNCH	.006		52	UNCH		
1025					1N		1	UNCH	.006		26	UNCH		
1030					1N		1	UNCH	.007		752	UNCH	37	15
1035					1N		1	UNCH	.007		1	UNCH		
1040					1N		1	UNCH	.007		103	UNCH	1	1
1045					1N		1	UNCH	.007		1	UNCH		
1050					1N		1	UNCH	.008		368	UNCH	50	3
1055					1N		1	UNCH	.008		5	UNCH		
1060					1N		1	UNCH	.008		255	UNCH	1	1
1065					1N		1	UNCH	.009		71	UNCH		
1070	1		1	*1	1		1	UNCH	.009		381	UNCH	5	1
1075					1N		1	UNCH	.009		1426	UNCH		
1080					1N		1	UNCH	.010		4629	UNCH	16	5
1085					1N		1	UNCH	.010		2933	UNCH	4	4
1090					1N		1	UNCH	.011		14417	UNCH	20	4
1095					1N		1	UNCH	.011		3956	UNCH	7	6
1100					1N		1	UNCH	.012		31027	UNCH	110	4
1105					1N		1	UNCH	.012		3525	UNCH	11	4
1110					1N		1	UNCH	.013		19000	UNCH	16	3
1115					1N		1	UNCH	.014		1754	UNCH		
1120	1		1		1		1	UNCH	.015	4002	39077 -	2352	130	1
1125					1N		1	UNCH	.016	3	6147 -	3	131	3
1130					2N		1 -	.018		102	20731 -	52	100	2
1135					3N		2 -	.032		100	13492	UNCH	36	4
1140					4N		3 -	.047		2406	18771 -	351	116	3
1145					5N		5	UNCH	.073	6725	52491 -	1359	219	4
1150	8		8	8	8		7	UNCH	.101	14339	69595 +	5812	142	6
1155					10N		10	UNCH	.139	1160	25759 -	99	41	17
1160	16		16	16	16		14 +	.188		23184	90681 +	168	207	12
1165	20		20	19	19		21 +	.258		16043	57813 -	5031	212	16
1170	30		32	30	32		30 +	.339		11924	74115 +	605	140	19
1175					35N		39 +	.428		5819	36378 +	519	144	27
1180					46N		53 +	.533		7733	32303 -	2025	132	35
1185					61N		107 +	.641		150	6959 -	150	124	41
1190					116N		128 +	.745			8509	UNCH	143	53
1195					138N		153 +	.829			5718	UNCH		
1200					163N		216 +	.900			182	UNCH	530	530
1205					227N		246 +	.936			4	UNCH		
1210					257N		313 +	.957			50	UNCH		
1215					323N		344 +	.976			15	UNCH		
1370					1855N		1912 +	.993			61	UNCH	1953	1732
TOTAL										93690	643888 -	4318		
JAN10	10Y NOTE PUT													
1080					3N		2 -	.019			473	UNCH		
1090					4N		4	UNCH	.035		1510	UNCH		
1095					5N		5	UNCH	.044		120 +	10		
1100					6N		6	UNCH	.052		3007	UNCH	13	13
1105					7N		7	UNCH	.062		7	UNCH		
1110					9N		9	UNCH	.077		21	UNCH		
1115					11N		11	UNCH	.093		2239	UNCH		
1120	14		14	14	14		14 +	.115		4340	26927 +	4300	27	14
1125					16N		18 +	.142			1827	UNCH		
1130					20N		22 +	.170		4150	4451 +	3941	33	22
1135					24N		27 +	.203			4940	UNCH	27	27
1140					30N		33 +	.240		60	2685 +	9	37	27
1145					36N		40 +	.283			632	UNCH		
1150					44N		48 +	.330		530	1947 +	440	54	40
1155					54N		59 +	.384			3250	UNCH		
1160					101N		107 +	.441		590	1041 +	445		
1165					114N		121 +	.502		130	1603 +	100	112	112
1170					128N		137 +	.564			712	UNCH		
1175					145N		155 +	.626		1700	1961 +	1285	135	135
TOTAL										11520	59353 +	10530		
FEB10	10Y NOTE PUT													
1035					2N		1 -	.008			119	UNCH		
1075					6N		6	UNCH	.041		1	UNCH		
1090					9N		10 +	.067			1	UNCH		
1100					13N		14 +	.091			50	UNCH		
1105					15N		16 +	.104			25	UNCH		
1130					35N		38 +	.219						

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10Y NOTE PUT												
MAR10	10Y NOTE PUT	----	----	358N		409 +	15	.772	----	104	UNCH	----
1200									1457	40688 +	1180	----
TOTAL												----
JUN10	10Y NOTE PUT	----	----	110N		114 +	4	.248	----	50	UNCH	----
1100										50	UNCH	----
TOTAL									0	50	UNCH	----
SEP10	10Y NOTE PUT	----	----									----
860				8N		8	UNCH	.020	----	3	UNCH	----
870				9N		9	UNCH	.022	----	5	UNCH	----
880				11N		11	UNCH	.027	----	1	UNCH	----
900				14N		14	UNCH	.034	----	6	UNCH	----
910				16N		16	UNCH	.039	----	1	UNCH	----
920				18N		19 +	1	.046	----	2	UNCH	----
930				21N		21	UNCH	.051	----	2	UNCH	----
950				26N		27 +	1	.065	----	2	UNCH	----
960				30N		30	UNCH	.073	----	2	UNCH	----
970				33N		34 +	1	.082	----	5	UNCH	----
1000				47N		48 +	1	.115	----	5	UNCH	----
1120				244N		250 +	6	.410	----	25	UNCH	----
TOTAL									0	59	UNCH	----

5 YEAR NOTE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT---	HIGH	LOW
5Y NOTE CALL														
DEC09	5Y NOTE CALL	----	----	2530N		2475 -	55	.953	----	10	UNCH	----	----	----
1135				2220N		2165 -	55	.930	----	2000	UNCH	1140	1120	----
1140				1560N		1510 -	50	.881	----	2761	UNCH	----	----	----
1145				1280N		1225 -	55	.813	----	4486	UNCH	----	----	----
1150				1020N		605 -	55	.711	----	1955	UNCH	----	----	----
1155				440N		385 -	55	.570	----	375	8288 +	52	550	220
1160				230		210 -	50	.402	----	106	3476 -	27	250	230
1165	230	230	*230	135N		95 -	40	.235	----	728	25567 -	250	340	85
1170				65N		45 -	20	.126	----		4131	UNCH	230	230
1175				25N		10 -	15	.038	----		8207	UNCH	210	70
1180				10N		5 -	5	.019	----		2167	UNCH	110	110
1185				5N		5	UNCH	.016	----		370	UNCH	----	----
1190				5N		5	UNCH	.014	----		175	UNCH	----	----
1195				5N		5	UNCH	.013	----		125	UNCH	----	----
1200				5N		5	UNCH	.012	----		25	UNCH	----	----
1205										1209	63743 -	225	----	----
TOTAL														
JAN10	5Y NOTE CALL	----	----	535N		505 -	30	.481	----		111	UNCH	----	----
1150				95N		80 -	15	.133	----		5000	UNCH	----	----
1170				30N		25 -	5	.050	----		5000	UNCH	----	----
1180										0	10111	----	----	----
TOTAL														
MAR10	5Y NOTE CALL	----	----	1370N		1330 -	40	.551	----		20	UNCH	----	----
1145				1180N		1155 -	25	.491	----		20	UNCH	----	----
1150				515N		495 -	20	.366	----		50	UNCH	----	----
1160				395N		380 -	15	.305	----		50	UNCH	----	----
1165										0	140	UNCH	----	----
TOTAL														

5 YEAR NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT---	HIGH	LOW
5Y NOTE PUT														
DEC09	5Y NOTE PUT	----	----	5N		5	UNCH	.003	----		119	UNCH	5	5
1000				5N		5	UNCH	.005	----		46	UNCH	10	10
1060				5N		5	UNCH	.006	----		20	UNCH	----	----
1080				5N		5	UNCH	.007	----		451	UNCH	35	30
1085				5N		5	UNCH	.007	----		585	UNCH	170	30
1090				5N		5	UNCH	.008	----		120	UNCH	----	----
1095				5N		5	UNCH	.008	----		6450	UNCH	85	10
1100				5N		5	UNCH	.009	----		402	UNCH	100	100
1105				5N		5	UNCH	.009	----		1081	UNCH	470	20
1110				5N		5	UNCH	.010	----		745	UNCH	220	190
1115				5N		5	UNCH	.011	----		6650	UNCH	140	140
1120				10N		5 -	5	.013	----		86	UNCH	----	----
1125				15N		10 -	5	.024	----		3935	UNCH	270	15
1130				25N		20 -	5	.046	----		1100	UNCH	300	300
1135				35N		30 -	5	.069	----	1	6930	UNCH	1500	100
1140				55N		55	UNCH	.118	----	51	14740 +	50	470	105
1145				90 -		90 -	5	.186	----	873	29354 +	108	1190	80
1150	100	100	100	155N		150 -	5	.288	----		9109	UNCH	330	150
1155				255N		250 -	5	.429	----	774	6789 +	297	420	210
1160				395N		395	UNCH	.597	----		1355	UNCH	----	----
1165				590N		600 +	10	.764	----		45	UNCH	----	----
1170				1480N		1515 +	35	.961	----		40	UNCH	----	----
1180				3460N		3510 +	50	.986	----		20	UNCH	----	----
1200				5140N		5190 +	50	.989	----		10	UNCH	----	----
1215				8460N		8510 +	50	.992	----		20	UNCH	----	----
1250				9140N		9190 +	50	.993	----		10	UNCH	----	----
1255										1699	90212 +	455	----	----
TOTAL														
JAN10	5Y NOTE PUT	----	----	65N		55 -	10	.070	----		1	UNCH	----	----
1110				105N		105	UNCH	.126	----		300	UNCH	----	----
1120				145N		140 -	5	.164	----		200	UNCH	----	----
1125				435N		440 +	5	.426	----		800	UNCH	410	410
1145				560N		580 +	20	.518	----		10	UNCH	----	----
1150										0	1311	UNCH	----	----
TOTAL														
MAR10	5Y NOTE PUT	----	----	70N		60 -	10	.050	----		1	UNCH	----	----
1080				85N		70 -	15	.059	----		20	UNCH	----	----
1085				125N		110 -	15	.088	----		1	UNCH	----	----
1095				150N		130 -	20	.104	----		20	UNCH	----	----
1100				175N		160 -	15	.125	----		420	UNCH	200	200
1105				350N		350	UNCH	.248	----		20	UNCH	----	----
1125				420N		420	UNCH	.290	----		950	UNCH	----	----
1130				505N		505	UNCH	.338	----	10	470 +	10	500	500
1135				600N		600	UNCH	.390	----		20	UNCH	----	----
1140				1075N		1085 +	10	.448	----		20	UNCH	----	----
1145											20	UNCH	----	----
TOTAL										10	1942 +	10	----	----

2 YEAR NOTE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT---	HIGH	LOW
2Y NOTE CALL														
DEC09	2Y NOTE CALL	----	----	3195N		3210 +	15	.985	----		25	UNCH	----	----
1055				1040N		1055 +	15	.945	----		250	UNCH	----	----
1077				525N		540 +	15	.915	----		1121	UNCH	500	210
1080				380N		385 +	5	.857						

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2 YEAR NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
2Y NOTE PUT													
DEC09													
1055					5N		5	UNCH	.014		60	UNCH	
1057					5N		5	UNCH	.015		765	UNCH	
1060					5N		5	UNCH	.016		2817	UNCH	30
1065					5N		5	UNCH	.018		800	UNCH	
1070					5N		5	UNCH	.022		1523	UNCH	
1072					5N		5	UNCH	.025	20	3383	UNCH	85
1075					5N		5	UNCH	.028	500	12869	500	70A
1077					10N		10	UNCH	.054		14059	UNCH	100
1080					15N		15	UNCH	.084		1835	13213	1175
1082					30N		20	10	.142		1825	13042	1025
1085	55		55	45	45		40	10	.248		2275	21216	1725
1087					95N		80	15	.432		24	1424	24
1090					170N		155	15	.703		330	UNCH	205
TOTAL										6479	85501	951	
2Y NOTE PUT													
JAN10													
1075	80		#80	*80	80		80	+	NEW	.228	301	300	300
1077					110N		105	5	.300		715	UNCH	195
1080					150N		145	5	.400		200	UNCH	
TOTAL										301	1215	300	
2Y NOTE PUT													
MAR10													
1075					160N		155	5	.293		400	UNCH	
1077					205N		195	10	.357		202	UNCH	
1080					255N		245	10	.432		1000	UNCH	
1085					400N		380	20	.610		500	UNCH	
TOTAL										0	2102		

30 YEAR BOND CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
30Y BOND CALL													
DEC09													
111					807N		709	-	62	.969	1	UNCH	
112					709N		611	-	62	.951	55	UNCH	
113					612N		515	-	61	.918	30	UNCH	
114					516N		420	-	60	.878	25	UNCH	
115					422N		329	-	57	.816	10	89	7
116					332N		242	-	54	.735	8	373	6
117					246N		160	-	50	.634	20	375	5
118					201N		122	-	43	.517	345	2229	214
119	60		62	*60	62		55	-	35	.392	4104	7957	1447
120	44		44	*44	44		33	-	27	.274	5816	10778	3899
121	28		28	*27	27		18	-	19	.174	7440	16267	2290
122	17		17	*13	13		9	-	12	.100	2106	13039	457
123					12N		5	-	7	.059	2801	14221	1631
124					7N		3	-	4	.037	600	6601	472
125					4N		2	-	2	.024	1080	16646	698
126					2N		1	-	1	.013	47	7624	17
127	1		1	*1	1		1	-	1	.012	719	3784	377
128					1N		1	-	1	.011	2953	9332	1462
129					1N		1	-	1	.010		1685	UNCH
130					1N		1	-	1	.009	4	6378	3
131					1N		1	-	1	.009		1337	UNCH
132					1N		1	-	1	.008		2018	UNCH
133					1N		1	-	1	.008		1183	UNCH
134					1N		1	-	1	.007		552	UNCH
135					1N		1	-	1	.007		108	UNCH
136					1N		1	-	1	.007		48	UNCH
137					1N		1	-	1	.006		13	UNCH
138					1N		1	-	1	.006		37	UNCH
139					1N		1	-	1	.006		5	UNCH
140					1N		1	-	1	.006		13	UNCH
142					1N		1	-	1	.005		25	UNCH
147					1N		1	-	1	.005		2000	UNCH
150					1N		1	-	1	.004		1	UNCH
195					1N		1	-	1	.002		350	UNCH
TOTAL										28053	125179	3665	
30Y BOND CALL													
JAN10													
112					658N		560	-	62	.818	5	UNCH	
113					604N		508	-	60	.773	10	UNCH	
114					516N		423	-	57	.722	5	UNCH	
118					235N		158	-	41	.460	39	476	29
119					202N		130	-	36	.389	52	331	51
120					137N		107	-	30	.321	235	1600	219
121					113N		52	-	25	.256	284	1020	265
122	49		49	*49	49		37	-	20	.199	534	1902	331
123					41N		25	-	16	.148	510	11234	448
124					29N		17	-	12	.108	116	3485	4
125					20N		11	-	9	.076	655	22212	26
126	10		10	*10	10		8	-	6	.056	106	1264	106
127					9N		5	-	4	.038	13	781	11
128					6N		3	-	3	.024	15	21617	4
129					4N		2	-	2	.016	5	495	3
130					3N		1	-	2	.009	6	318	UNCH
131					2N		1	-	1	.008		631	UNCH
132	1		1	*1	1		1	-	1	.008	17	89	UNCH
134					1N		1	-	1	.007		10	UNCH
135					1N		1	-	1	.007		10	UNCH
136					1N		1	-	1	.006		5	UNCH
137					1N		1	-	1	.006		5	UNCH
138					1N		1	-	1	.006		300	UNCH
139					1N		1	-	1	.006		300	UNCH
TOTAL										2587	68105	1431	
30Y BOND CALL													
FEB10													
120					208N		143	+	NEW	.362	1	+	1
123					104N		50	-	18	.211	8	35	UNCH
124	48		#48	48	48		38	-	15	.171	60	64	60
125					40N		28	-	12	.134		2	UNCH
126					30N		21	-	9	.106	1	6	+
127					22N		15	-	7	.080	1	37	-
128					16N		11	-	5	.062		103	UNCH
129					12N		7	-	5	.042		2	UNCH
130					8N		5	-	3	.031		1	UNCH
132					4N		2	-	2	.014		20	UNCH
133					3N		1	-	2	.007		10	UNCH
134					2N		1	-	1	.007		5	UNCH
TOTAL										71	286	61	
30Y BOND CALL													
MAR10													
117					412N		337	-	39	.529		120	UNCH
118					340N		304	-	36	.482	261	487	+
119					306N		238	-	32	.434		10	UNCH
120					240N		211	-	29	.387	11	55	+
121					213N		152	-	25	.342	17	59	+
122													

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FINAL

PG42 BULLETIN #213@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Wed, Nov 04, 2009 PG42

30Y BOND CALL	30Y BOND CALL												
JUN10	105	#105	*105	304N	244 -	24	.373	---	---	35	UNCH	---	---
120	---	---	---	105	108 +	NEW	.197	---	100	100 +	105	105	105
126	---	---	---	40N	36 -	4	.113	---	---	3	UNCH	---	---
130	---	---	---	28N	25 -	3	.084	---	---	1	UNCH	---	---
132	---	---	---	16N	14 -	2	.051	---	---	3	UNCH	---	---
135	---	---	---						100	142 +	100		
TOTAL													

30 YEAR BOND AFLEX CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW	
30Y BND AFLEX C															
NOV09							1 +	NEW	---	---	200	---	UNCH	6	6
11920	---	---	#6	*6	---	---				200	0				
TOTAL															

30 YEAR BOND PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
30Y BOND PUT														
DEC09														
84	---	---	---	---	1N	---	1	UNCH	.003	---	50	UNCH	---	---
88	---	---	---	---	1N	---	1	UNCH	.003	---	5	UNCH	---	---
90	---	---	---	---	1N	---	1	UNCH	.003	---	114	UNCH	---	---
93	---	---	---	---	1N	---	1	UNCH	.004	---	1	UNCH	21	21
95	---	---	---	---	1N	---	1	UNCH	.004	---	5	UNCH	---	---
96	---	---	---	---	1N	---	1	UNCH	.005	---	2	UNCH	---	---
98	---	---	---	---	1N	---	1	UNCH	.005	---	16	UNCH	---	---
99	---	---	---	---	1N	---	1	UNCH	.005	---	4	UNCH	14	14
100	---	---	---	---	1N	---	1	UNCH	.006	---	1240	UNCH	132	1
101	---	---	---	---	1N	---	1	UNCH	.006	---	328	UNCH	---	---
102	---	---	---	---	1N	---	1	UNCH	.006	---	1138	UNCH	38	3
103	---	---	---	---	1N	---	1	UNCH	.007	---	575	UNCH	41B	5
104	---	---	---	---	1N	---	1	UNCH	.007	---	927	UNCH	59	5
105	---	---	---	---	1N	---	1	UNCH	.007	---	927	UNCH	210	38
106	---	---	---	---	1N	---	1	UNCH	.008	---	830	UNCH	60	6
107	---	---	---	---	1N	---	1	UNCH	.009	---	1757	UNCH	17	2
108	---	---	---	---	1N	---	1	UNCH	.009	---	501	11573 +	415	34
109	---	---	---	---	1N	---	1	UNCH	.010	---	284	2441 +	102	230
110	---	---	---	---	2N	---	2	UNCH	.020	---	55	12467 +	60	415
111	3	---	3	3	3	---	3	UNCH	.030	---	163	3976 -	11	207
112	4	---	5	4	5	---	5	UNCH	.048	---	466	3631 +	158	506
113	---	---	---	---	8N	---	9 +	113	.081	---	7427 +	117	505	8
114	---	---	---	---	12N	---	14 +	114	.121	---	1971	9293 +	968	604
115	20	---	20	18	19	---	23 +	115	.183	---	3501	11532 +	372	610
116	35	---	35	35	35	---	36 +	116	.264	---	4274	13741 -	1387	440
117	---	---	---	---	42N	---	54 +	117	.365	---	784	8016 +	244	259
118	---	---	---	---	61N	---	116 +	118	.483	---	736	6257 +	87	336
119	---	---	---	---	122N	---	149 +	119	.607	---	681	5679 +	36	334
120	---	---	---	---	156N	---	227 +	120	.725	---	121	7208 -	11	805
121	---	---	---	---	233N	---	312 +	121	.825	---	32	2475 -	1	1020
122	---	---	---	---	317N	---	403 +	122	.899	---	14	1389 +	14	433
123	---	---	---	---	408N	---	462 +	123	.940	---	---	1627	UNCH	455
124	---	---	---	---	502N	---	560 +	124	.962	---	---	51	UNCH	312
125	---	---	---	---	600N	---	660 +	125	.975	---	---	796	UNCH	1200
126	---	---	---	---	662N	---	759 +	126	.986	---	---	5	UNCH	---
127	---	---	---	---	762N	---	859 +	127	.987	---	---	289	UNCH	---
128	---	---	---	---	861N	---	958 +	128	.988	---	---	1	UNCH	---
130	---	---	---	---	1060N	---	1158 +	130	.990	---	---	10	UNCH	1600
145	---	---	---	---	2560N	---	2658 +	145	.994	---	---	10	UNCH	1050
TOTAL										14307	117627 +	1163		

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
JAN10														
100	---	---	---	---	1N	---	1	UNCH	.006	---	606	UNCH	---	---
101	---	---	---	---	1N	---	1	UNCH	.006	---	604	UNCH	3	3
102	---	---	---	---	1N	---	1	UNCH	.006	---	329	UNCH	---	---
103	---	---	---	---	2N	---	2	UNCH	.012	---	643	UNCH	---	---
104	---	---	---	---	3N	---	3	UNCH	.018	---	5	1068 +	5	4
105	---	---	---	---	5N	---	5	UNCH	.028	---	1	649 -	12	10
106	---	---	---	---	7N	---	7	UNCH	.038	---	207	1207 +	158	13
107	---	---	---	---	9N	---	9	UNCH	.049	---	5	246 +	2	11
108	---	---	---	---	13N	---	13	UNCH	.068	---	19	1452 +	14	22
109	---	---	---	---	17N	---	17	UNCH	.087	---	42	2356 +	14	---
110	---	---	---	---	22N	---	23 +	110	.113	---	24	676 -	35	19
111	---	---	---	---	28N	---	31 +	111	.145	---	432	1147 +	114	---
112	---	---	---	---	36N	---	40 +	112	.181	---	31	1392 +	27	31
113	---	---	---	---	46N	---	52 +	113	.226	---	17	1701	UNCH	42
114	---	---	---	---	58N	---	103 +	114	.277	---	13	2051 +	12	44
115	---	---	---	---	109N	---	122 +	115	.336	---	162	12861 +	148	---
116	---	---	---	---	128N	---	145 +	116	.400	---	9	224 +	9	117
117	---	---	---	---	150N	---	207 +	117	.468	---	1	201 +	1	---
118	---	---	---	---	213N	---	238 +	118	.539	---	12	344 +	8	204
119	---	---	---	---	244N	---	310 +	119	.610	---	---	1362	UNCH	---
120	---	---	---	---	315N	---	351 +	120	.678	---	---	201	UNCH	---
121	---	---	---	---	355N	---	431 +	121	.743	---	---	78	UNCH	---
122	---	---	---	---	435N	---	516 +	122	.800	---	---	13	UNCH	---
123	---	---	---	---	519N	---	605 +	123	.851	---	---	5	UNCH	---
124	---	---	---	---	607N	---	661 +	124	.891	---	---	10	UNCH	---
125	---	---	---	---	662N	---	755 +	125	.923	---	---	5	UNCH	---
TOTAL										980	31431 +	465		

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
FEB10														
99	---	---	---	---	2N	---	3 +	99	.014	---	5	UNCH	---	---
100	---	---	---	---	3N	---	4 +	100	.018	---	15	UNCH	---	---
101	---	---	---	---	4N	---	5 +	101	.022	---	5	UNCH	---	---
104	---	---	---	---	11N	---	12 +	104	.049	---	2	16 +	1	---
105	---	---	---	---	14N	---	15 +	105	.061	---	1	2 +	1	---
106	---	---	---	---	17N	---	19 +	106	.075	---	1	7 +	1	---
107	---	---	---	---	22N	---	24 +	107	.093	---	---	2	UNCH	---
108	---	---	---	---	27N	---	30 +	108	.113	---	---	1	UNCH	---
109	---	---	---	---	33N	---	38 +	109	.138	---	---	4	UNCH	---
112	---	---	---	---	61N	---	107 +	NEW	.233	---	30	30 +	30	---
114	---	---	---	---	124N	---	140 +	114	.317	---	---	1	UNCH	---
116	---	---	---	---	162N	---	220 +	116	.416	---	---	10	UNCH	---
117	---													



FINAL

PG42	BULLETIN #213@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										wed, Nov 04, 2009	PG42	
30Y BOND PUT														
MAR10	30Y BOND PUT	----	----	610N	656 +	123	.743	----	----	4	4	UNCH	----	----
123		----	----							4	4 +	4	----	----
124		----	----	656N	741 +	NEW	.783	----	----	1191	5710 +	1065	----	----
TOTAL														
JUN10	30Y BOND PUT	----	----											
80		----	----	1N	1	UNCH	.003	----	----		10	UNCH	----	----
90		----	----	6N	6	UNCH	.017	----	----		34	UNCH	----	----
95		----	----	17N	17	UNCH	.044	----	----		9	UNCH	----	----
96		----	----	20N	20	UNCH	.051	----	----		10	UNCH	20	20
100		----	----	39N	40 +	100	.094	----	----		111	UNCH	----	----
106		----	----	120N	129 +	106	.194	----	----		4	UNCH	----	----
108		----	----	142N	156 +	108	.240	----	----		10	UNCH	----	----
110		----	----	205N	223 +	110	.292	----	----		17	UNCH	235	235
113		----	----	260N	319 +	113	.382	----	----		7	UNCH	----	----
114		----	----	318N	344 +	114	.415	----	----		5	UNCH	336	336
116		----	----	406N	436 +	116	.484	----	----		2	UNCH	----	----
117		----	----	435N	504 +	117	.520	----	----		7	UNCH	----	----
TOTAL										0	226			
SEP10	30Y BOND PUT	----	----											
86		----	----	9N	10 +	86	.023	----	----		1	UNCH	----	----
87		----	----	11N	12 +	87	.027	----	----	1	2 +	1	----	----
88		----	----	13N	14 +	88	.031	----	----		100	UNCH	----	----
90		----	----	18N	20 +	90	.043	----	----	1	119 +	1	----	----
95		----	----	36N	40 +	95	.081	----	----		106	UNCH	----	----
100		----	----	104N	110 +	100	.140	----	----		106	UNCH	----	----
104		----	----	143N	153 +	104	.208	----	----		10	UNCH	----	----
114		----	----	434N	459 +	114	.463	----	----		10	UNCH	----	----
117		----	----	559N	627 +	117	.558	----	----		1	UNCH	----	----
TOTAL										2	455 +	2		