

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

PG42 BULLETIN #215@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Nov 06, 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

	DEC09	JAN10	FEB10	MAR10	JUN10	SEP10
10YR NOTE FUT	12/21			03/22	06/21	09/21
10YR NOTE OPT	11/20	12/24	01/22	02/19	05/21	08/27
5YR NOTE FUT	12/31			03/31	06/30	09/30
5YR NOTE OPT	11/20	12/24	01/22	02/19	05/21	08/27
2YR NOTE FUT	12/31			03/31	06/30	09/30
2YR NOTE OPT	11/20	12/24	01/22	02/19	05/21	08/27
30YR BOND FUT	12/21			03/22	06/21	09/21
30YR BOND OPT	11/20	12/24	01/22	02/19	05/21	08/27

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 06

	DEC09	JAN10	FEB10	MAR10	JUN10	SEP10
CG	8.1-19.5	8.7-15.2	8.7-15.0	8.0-16.7	7.9-15.6	8.1-15.0
FP	100.0-127.0	106.5-123.5	106.5-123.0	104.0-126.5	104.0-125.5	104.0-123.5
TC	82.0-185.0	90.5-143.5	90.5-142.0	86.0-148.5	85.0-145.5	85.5-141.0
TUC	104.0-111.5	105.2-111.0	105.2-110.7	104.2-111.5	104.2-111.2	104.0-111.0

10 YEAR NOTE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
										HIGH	LOW
10YR NOTE FUT											
DEC09	118'200		118'030A	118'140	118'135	+ 0'110	31887	1172812	1276384 + 30083	119'235	113'075
MAR10	----	----	----	116'215N	117'005	+ 0'110	300	1305	25285 + 248	117'050	116'180
TOTAL 10YR NOTE FUT							32187	1174117	1301669 + 30331		

5 YEAR NOTE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
										HIGH	LOW
5YR NOTE FUT											
DEC09	116'157		116'157	116'210	116'210	+ 0'075	21259	591480	827547 + 5444	116'285	114'120
MAR10	----	----	----	115'030N	115'105	+ 0'075	172	541	3961 + 322	----	----
TOTAL 5YR NOTE FUT							21431	592021	831508 + 5766		

2 YEAR NOTE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
										HIGH	LOW
2YR NOTE FUT											
DEC09	108'272	#108'290	108'272	108'290	108'297	+ 0'020	29900	311098	1032774 + 61835	108'290	107'230
MAR10	----	----	----	108'080N	108'102	+ 0'022	----	1892	19882 + 1502	----	----
JUN10	----	----	----	107'207N	107'227	+ 0'020	----	----	6830 UNCH	----	----
TOTAL 2YR NOTE FUT							29900	312990	1059486 + 63337		

30 YEAR BOND FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
										HIGH	LOW
30YR BOND FUT											
DEC09	11'809	11'828	11'725	11'809	11'814	+ 0'007	12581	357419	733668 + 18061	123'040	11'720
MAR10	----	----	----	11'712N	11'719	+ 0'007	205	1621	12843 + 631	118'060	11'827
JUN10	----	----	----	11'531N	11'604	+ 0'005	----	1	37 + 1	----	----
TOTAL 30YR BOND FUT							12786	359041	746548 + 18693		

10 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
10YR NOTE CALL												
DEC09	1040	----	----	----	1406N	1428 + 22	.988	----	----	1	UNCH	1359
	1120	----	----	----	606N	628 + 22	.978	----	----	169	UNCH	649
	1130	----	----	----	506N	528 + 22	.975	----	----	25	UNCH	----
	1135	----	----	----	438N	460 + 22	.974	----	----	2025	UNCH	----
	1140	----	----	----	407N	428 + 21	.972	----	----	2761	UNCH	----
	1145	----	----	----	340N	361 + 21	.953	----	----	5267	UNCH	445
	1150	----	----	----	310N	329 + 19	.948	----	----	2768	UNCH	335
	1155	----	----	----	244N	262 + 18	.927	----	----	4320	UNCH	200
	1160	----	----	----	216N	232 + 16	.892	----	----	6307	UNCH	336
	1165	----	----	----	152N	203 + 15	.844	----	----	6695	UNCH	----
	1170	----	----	----	127N	139 + 12	.784	----	----	18439	UNCH	214
	1175	----	----	----	104N	114 + 10	.700	----	157	16259 +	2	139
	1180	----	----	----	48N	55 + 7	.601	----	4443	37689 +	2392	134
	1185	----	----	----	31N	36 + 5	.483	----	11373	23302 +	4189	128
	1190	25	27	20	20	22 + 3	.360	----	12672	52843 +	2310	130
	1195	13	13	12	12	11	UNCH	----	10556	45627 +	811	55
	1200	5	5	5	5	5	UNCH	----	12803	87688 -	6764	109
	1205	2	2	*2	2	2	UNCH	----	2589	37203 +	145	37
	1210	----	----	----	1N	1	UNCH	----	1615	36340 +	314	37
	1215	----	----	----	1N	1	UNCH	----	875	12273 +	325	27
	1220	----	----	----	1N	1	UNCH	----	500	18906 -	400	23
	1225	----	----	----	1N	1	UNCH	----	750	6299 -	302	15
	1230	----	----	----	1N	1	UNCH	----	----	14114	UNCH	11
	1235	----	----	----	1N	1	UNCH	----	----	7832	UNCH	10
	1240	----	----	----	1N	1	UNCH	----	----	27420	UNCH	13
	1245	----	----	----	1N	1	UNCH	----	----	2263	UNCH	----
	1250	----	----	----	1N	1	UNCH	----	----	4533	UNCH	----
	1255	----	----	----	1N	1	UNCH	----	----	629	UNCH	----
	1260	----	----	----	1N	1	UNCH	----	----	326	UNCH	2
	1265	----	----	----	1N	1	UNCH	----	----	266	UNCH	----
	1270	----	----	----	1N	1	UNCH	----	----	200	UNCH	3
	1275	----	----	----	1N	1	UNCH	----	----	101	UNCH	----
	1280	----	----	----	1N	1	UNCH	----	----	1	UNCH	----
	1285	----	----	----	1N	1	UNCH	----	----	675	UNCH	1
	1300	----	----	----	1N	1	UNCH	----	----	1	UNCH	----
	1330	----	----	----	1N	1	UNCH	----	----	160	UNCH	4
	1850	----	----	----	1N	1	UNCH	----	----	50	UNCH	1
TOTAL									58333	481777 + 3022		
JAN10	1155	----	----	----	162N	209 + 11	.688	----	----	10	UNCH	----
	1160	----	----	----	141N	151 + 10	.632	----	----	141	UNCH	----
	1165	----	----	----	122N	130 + 8	.572	----	----	3698	UNCH	----
	1170	----	----	----	105N	112 + 7	.507	----	858	3457 +	473	103
	1175	----	----	----	54N	59 + 5	.439	----	2	2054 +	2	----
	1180	----	----	----	41N	45 + 4	.371	----	5884	8977 +	4362	41
	1185	35	35	*34	34	34 + 3	.306	----	386	2433 -	124	37
	1190	----	----	----	23N	24 + 1	.242	----	53	2108 +	50	27
	1195	----	----	----	16N	17 + 1	.188	----	9920	8376 +	8151	----
	1200	12	12	12	12	12 + 1	.143	----	7101	23928 +	4451	30
	1205	----	----	----	8N	8	UNCH	----	100	718 +	100	----
	1210	5	5	5	5	5	UNCH	----	18514	16792 +	14075	17
	1215	----	----	----	3N	3	UNCH	----	1	3922 +	1	21
	1220	----	----	----	2N	2	UNCH	----	3	1266 +	1	----
	1225	----	----	----	1N	1	UNCH	----	----	100	UNCH	5
	1230	----	----	----	1N	1	UNCH	----	----	100	UNCH	----
	1240	----	----	----	1N	1	UNCH	----	----	150	UNCH	----
	1250	----	----	----	1N	1	UNCH	----	----	50	UNCH	----
	1255	----	----	----	1N	1	UNCH	----	----	10	UNCH	----
	1260	----	----	----	1N	1	UNCH	----	----	10	UNCH	----
	1270	----	----	----	1N	1	UNCH	----	----	150	UNCH	----

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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10Y NOTE CALL													
TOTAL										42822	78450 +	31542	
FEB10	10Y NOTE CALL			33N	34 +	1	.254				1	UNCH	
1195				25N	26 +	NEW	.209			40	40 +	40	
1200				15N	15	UNCH	.137			3	7 +	3	
1210				11N	11	UNCH	.108				1	UNCH	
1215				2N	2	UNCH	.026				40	UNCH	
1240										43	89 +	43	
TOTAL													
MAR10	10Y NOTE CALL			605N	623 +	18	.870				1100	UNCH	546
1110				514N	531 +	17	.832				2000	UNCH	520
1120				342N	355 +	13	.731				500	UNCH	335
1140				220N	230 +	10	.590				2126	UNCH	255
1160				201N	210 +	9	.551				1775	UNCH	235B
1165				148N	156 +	8	.509			235	1239 +	35	
1170				118N	124 +	6	.423				11491	UNCH	135
1180				105N	111 +	6	.380				25	UNCH	
1185				58N	62 +	4	.337			4	2384 +	3	58
1190				40N	42 +	2	.257			51	7103 +	40	60
1200				32N	34 +	2	.220				525	UNCH	
1205				26N	27 +	1	.186			20	12400	UNCH	40
1210				21N	21	UNCH	.154				742	UNCH	
1215				17N	17	UNCH	.130				674	UNCH	44
1220				13N	13	UNCH	.105				25	UNCH	
1225				10N	10	UNCH	.085				492	UNCH	
1230				8N	8 +	NEW	.070			3	3 +	3	
1235				6N	6	UNCH	.055				29	UNCH	9
1240				4N	4	UNCH	.040				50	UNCH	
1245				3N	3	UNCH	.031				125	UNCH	
1250				1N	1	UNCH	.010				5	UNCH	
1290				1N	1	UNCH	.009				130	UNCH	5
1300				1N	1	UNCH	.009				1	UNCH	1
1310													
TOTAL										313	44944 +	81	

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	CONTRACT LOW
10Y NOTE PUT													
DEC09	10Y NOTE PUT				1N		1 UNCH	.008			284	UNCH	75
980					1N		1 UNCH	.009			2	UNCH	
1005					1N		1 UNCH	.010			69	UNCH	
1015					1N		1 UNCH	.010			52	UNCH	
1020					1N		1 UNCH	.010			26	UNCH	
1025					1N		1 UNCH	.011			752	UNCH	37
1030					1N		1 UNCH	.011			1	UNCH	
1035					1N		1 UNCH	.011			103	UNCH	1
1040					1N		1 UNCH	.012			1	UNCH	
1045					1N		1 UNCH	.012			368	UNCH	50
1050					1N		1 UNCH	.012			5	UNCH	
1055					1N		1 UNCH	.013			255	UNCH	1
1060					1N		1 UNCH	.013			71	UNCH	
1065					1N		1 UNCH	.014			381	UNCH	5
1070					1N		1 UNCH	.014			1426	UNCH	
1075					1N		1 UNCH	.015			4629	UNCH	16
1080					1N		1 UNCH	.015			2933	UNCH	4
1085					1N		1 UNCH	.016			14417	UNCH	20
1090					1N		1 UNCH	.016			3956	UNCH	7
1095					1N		1 UNCH	.017			31027	UNCH	110
1100					1N		1 UNCH	.018			3525	UNCH	11
1105					1N		1 UNCH	.019			19000	UNCH	16
1110					1N		1 UNCH	.020			1754	UNCH	
1115					1N		1 UNCH	.021			39074	UNCH	130
1120					1N		1 UNCH	.022			6147	UNCH	131
1125					1N		1 UNCH	.024			20744	UNCH	100
1130					2N		1	.027		200	13493	UNCH	36
1135					2		2	.046		1146	19469 +	561	116
1140					5N		2	.051		5773	47071 -	3159	219
1145					2		3	.072		2226	62413 -	1468	142
1150					4		3	.107		1679	24830 -	904	41
1155					9		5	.107		26033	88856 -	4075	207
1160					7		8	.155		19752	55183 -	6529	212
1165					14		14	.215		23764	81642 -	4958	140
1170					19		19	.299		9505	40137 +	2586	144
1175					43N		28	.398		11169	37500 +	4485	132
1180					58N		41	.516		3959	8515 +	1556	124
1185					114N		59	.639		100	8519 +	75	143
1190					138N		116	.763			5718	UNCH	
1195					200N		142	.861		500	932 +	750	530
1200					229N		207	.928			4	UNCH	
1205					260N		238	.959			50	UNCH	
1210					328N		306	.963		500	765 +	750	
1215					1860N		1838	.988			61	UNCH	1953
1240													1732
TOTAL										106306	646160 -	10330	
JAN10	10Y NOTE PUT				2N		1 -	.012			473	UNCH	
1080					3N		2 -	.022		2	1510	UNCH	
1090					3N		2 -	.023		1	176	UNCH	
1095					4N		3 -	.033			3007	UNCH	13
1100					5N		4 -	.042			7	UNCH	
1105					7N		5 -	.052		13	524 +	8	
1110					9N		6 -	.062			2239	UNCH	
1115					11N		8 -	.080		1	26927 -	1	27
1120					14N		10 -	.098		100	1927 +	100	
1125					18N		13 -	.122		401	4452 +	1	33
1130					22N		16 -	.147		41	4977 +	37	27
1135					27N		21 -	.182		10	3594 -	10	37
1140					34N		26 -	.219			656	UNCH	
1145					42N		32 -	.261		51	2038 +	51	54
1150					51N		40 -	.311		802	6376 +	801	58
1155					62N		50 -	.367		2	1101	UNCH	63
1160					111N		61 -	.427		26	4175 +	1	112
1165					126N		111 -	.492		865	1426 +	714	
1170					143N		126 -	.560			1261	UNCH	135
1175					162N		144 +	.628		402	402 +	402	
1180													
TOTAL										2717	67248 +	2104	
FEB10	10Y NOTE PUT				1N		1 UNCH	.008			119	UNCH	
1035					2N		2 UNCH	.016			25	UNCH	
1055					3N		3 UNCH	.023			25	UNCH	
1065					5N		4 -	.031			1	UNCH	
1075					8N		7 -	.052		1	6 +	1	
1090					10N		8 -	.059			25	UNCH	
1095					12N		9 -	.067			50	UNCH	
1100					14N		11 -	.080			50	UNCH	
1105					17N		13 -	.094			25	UNCH	
1110					33N		27 -	.176			30		

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10Y NOTE PUT	10Y NOTE PUT													
MAR10	55	55	*55	55	54 -	9	.268	----	500	8725 +	500	125	55	
1140	----	----	----	108N	62 -	10	.300	----	----	1251	UNCH	----	----	
1150	----	----	----	118N	107 -	11	.334	----	----	1414	UNCH	153	153	
1155	----	----	----	129N	117 -	12	.370	----	----	405	UNCH	----	----	
1160	----	----	----	141N	129 -	12	.409	----	3	2255 +	2	218	162	
1165	----	----	----	154N	141 -	13	.448	----	----	1438	UNCH	----	----	
1170	----	----	----	205N	155 -	14	.490	----	225	1160 +	25	----	----	
1175	----	----	----	221N	206 -	15	.533	----	----	20	UNCH	----	----	
1180	----	----	----	239N	223 -	16	.576	----	----	6	UNCH	----	----	
1200	----	----	----	360N	341 -	19	.742	----	----	104	UNCH	----	----	
TOTAL									745	41758 +	510	----	----	
JUN10	10Y NOTE PUT	----	----	111N	107 -	4	.229	----	----	50	UNCH	----	----	
1100	----	----	----						0	50	----	----	----	
TOTAL														
SEP10	10Y NOTE PUT	----	----	8N	8	UNCH	.020	----	----	3	UNCH	----	----	
860	----	----	----	9N	9	UNCH	.022	----	----	5	UNCH	----	----	
870	----	----	----	11N	10 -	1	.025	----	----	1	UNCH	----	----	
880	----	----	----	14N	14	UNCH	.034	----	----	6	UNCH	----	----	
900	----	----	----	16N	15 -	1	.037	----	----	1	UNCH	----	----	
910	----	----	----	18N	18	UNCH	.044	----	----	2	UNCH	----	----	
920	----	----	----	21N	20 -	1	.049	----	----	2	UNCH	----	----	
930	----	----	----	26N	25 -	1	.061	----	----	2	UNCH	----	----	
950	----	----	----	30N	29 -	1	.070	----	----	2	UNCH	----	----	
960	----	----	----	33N	32 -	1	.078	----	----	5	UNCH	----	----	
970	----	----	----	47N	45 -	2	.109	----	----	5	UNCH	----	----	
1000	----	----	----	246N	239 -	7	.388	----	----	25	UNCH	----	----	
1120	----	----	----							59	----	----	----	
TOTAL									0					

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
DECO9	5Y NOTE CALL	----	----	----	2600N		3110 +	150	.965	----	10	UNCH	----	----
1135	----	----	----	----	2290N		2435 +	145	.949	----	2000	UNCH	1140	1120
1140	----	----	----	----	1625N		2125 +	140	.922	----	2761	UNCH	----	----
1145	----	----	----	----	1335N		1455 +	120	.890	----	4485	UNCH	----	----
1150	----	----	----	----	1060N		1165 +	105	.819	----	1955	UNCH	----	----
1155	560	----	#560	550	550		535 +	80	.714	1151	7212 -	1076	560	220
1160	----	----	----	----	260N		315 +	55	.557	296	7102 +	68	250	230
1165	150	----	180	140	140		145 +	10	.368	1448	23853 -	539	340	85
1170	50	----	50	*50	50		50 -	5	.187	20	3882	UNCH	230	50
1175	----	----	----	----	20N		15 -	5	.077	100	8207	UNCH	210	70
1180	----	----	----	----	10N		5 -	5	.032	----	2167	UNCH	110	110
1185	----	----	----	----	5N		5	UNCH	.027	----	370	UNCH	----	----
1190	----	----	----	----	5N		5	UNCH	.024	----	175	UNCH	----	----
1195	----	----	----	----	5N		5	UNCH	.021	----	125	UNCH	----	----
1200	----	----	----	----	5N		5	UNCH	.020	----	25	UNCH	----	----
1205	----	----	----	----	5N		5	UNCH	.020	----	25	UNCH	----	----
TOTAL										3015	64329 -	1547	----	----
JAN10	5Y NOTE CALL	----	----	----	1115N		1195 +	80	.655	----	50	UNCH	----	----
1145	----	----	----	----	555N		625 +	70	.566	----	260	UNCH	550	550
1150	----	----	----	----	265N		295 +	30	.366	225	525 +	25	----	----
1160	----	----	----	----	170N		180 +	NEW	.265	300	300 +	300	----	----
1165	----	----	----	----	100N		110 +	10	.183	31	5001 +	1	----	----
1170	----	----	----	----	55N		55 +	NEW	.110	25	25 +	25	----	----
1175	----	----	----	----	25N		25	UNCH	.059	145	5025 +	25	----	----
1180	----	----	----	----						726	11186 +	376	----	----
TOTAL										25	25 +	25	----	----
FEB10	5Y NOTE CALL	----	----	----	200N		220 +	NEW	.248	25	25 +	25	----	----
1170	----	----	----	----						25	25 +	25	----	----
TOTAL														
MAR10	5Y NOTE CALL	----	----	----	1390N		1470 +	80	.606	----	20	UNCH	----	----
1145	----	----	----	----	1200N		1270 +	70	.546	----	20	UNCH	----	----
1150	----	----	----	----	530N		575 +	45	.417	----	50	UNCH	----	----
1160	----	----	----	----	400N		435 +	35	.351	----	50	UNCH	----	----
1165	----	----	----	----	155N		170 +	NEW	.179	100	100 +	100	----	----
1180	----	----	----	----						100	240 +	100	----	----
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
DECO9	5Y NOTE PUT	----	----	----	5N		5	UNCH	.006	----	119	UNCH	5	5
1000	----	----	----	----	5N		5	UNCH	.009	----	46	UNCH	10	10
1060	----	----	----	----	5N		5	UNCH	.010	----	20	UNCH	----	----
1080	----	----	----	----	5N		5	UNCH	.011	----	451	UNCH	35	30
1085	----	----	----	----	5N		5	UNCH	.011	----	585	UNCH	170	30
1090	----	----	----	----	5N		5	UNCH	.012	----	120	UNCH	----	----
1095	----	----	----	----	5N		5	UNCH	.013	----	6450	UNCH	85	10
1100	----	----	----	----	5N		5	UNCH	.013	----	402	UNCH	100	100
1105	----	----	----	----	5N		5	UNCH	.014	----	1081	UNCH	470	20
1110	----	----	----	----	5N		5	UNCH	.015	----	745	UNCH	220	190
1115	----	----	----	----	5N		5	UNCH	.016	----	6650	UNCH	140	140
1120	----	----	----	----	5N		5	UNCH	.018	----	86	UNCH	----	----
1125	----	----	----	----	5N		5	UNCH	.019	----	3935	UNCH	270	15
1130	----	----	----	----	10N		10	UNCH	.034	----	1100	UNCH	300	300
1135	----	----	----	----	20N		15 -	5	.050	----	6930	UNCH	1500	100
1140	----	----	----	----	35N		25 -	10	.077	200	14640 -	200	470	105
1145	----	----	----	----	65N		35 -	30	.109	10161	23226 -	6292	1190	75
1150	----	----	----	----	85		65 -	45	.180	1581	11787 +	689	330	85
1155	85	85	*85	*120	135		115 -	70	.285	3002	9530 +	1601	420	120
1160	120	135			310N		215 -	95	.442	369	3560 +	230	----	----
1165	----	----	----	----	505N		365 -	140	.631	----	45	UNCH	----	----
1170	----	----	----	----	1395N		1235 -	160	.922	----	40	UNCH	----	----
1180	----	----	----	----	3370N		3225 -	145	.978	----	20	UNCH	----	----
1200	----	----	----	----	5050N		4545 -	145	.982	----	10	UNCH	----	----
1215	----	----	----	----	8370N		8225 -	145	.988	----	20	UNCH	----	----
1250	----	----	----	----	9050N		8545 -	145	.988	----	10	UNCH	----	----
1255	----	----	----	----						15313	91608 -	3972	----	----
TOTAL														
JAN10	5Y NOTE PUT	----	----	----	35N		25 +	NEW	.038	25	25 +	25	----	----
1105	----	----	----	----	50N		35 -	15	.052	----	1	UNCH	----	----
1110	----	----	----	----	65N		45 +	NEW	.066	261	236 +	236	----	----
1115	----	----	----	----	85N		60 -	25	.087	25	325 +	25	----	----
1120	----	----	----	----	110N		85 -	25	.118</					



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FINAL

PG42 BULLETIN #215@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Nov 06, 2009 PG42

5Y NOTE PUT	5Y NOTE PUT											
MAR10												
1130												
1135												
1140												
1145												
1160												
TOTAL												

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												
1055												
1077												
1080												
1082												
1085												
1087												
1090	50		50	50	50	UNCH	.406		2160	6481 +	647	50
1092	10		10	5	5		.093		4550	14436 -	2389	10
1095												
1097												
TOTAL									7110	58334 -	2142	
MAR10												
1082												
1085												
TOTAL									16	36 +	11	

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												
1057												
1060												
1065												
1070												
1072												
1075												
1077												
1080												
1082	10		10	*10	10		.090		5275	16086 +	3044	40
1085												
1087	60		#60	60	60		.309		6400	6880 +	4475	60
1090	95		95	*95	95		.593		175	505 +	175	205
TOTAL									17350	94031 +	7554	
JAN10												
1072												
1075												
1077												
1080												
TOTAL									312	4615 +	200	
MAR10												
1075												
1077												
1080												
1085												
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												
110												
111												
112												
113												
114												
115												
116												
117												
118												
119												
120	27		27	*25A	25A		.285		8231	12302 +	1165	360
121	16		16	*12	12		.176		14364	12370 +	3879	241
122												
123	1		1	*1	1		.057		649	13018 +	70	228
124												
125	2		2	*2	2		.025		467	6034 +	113	160
126												
127												
128												
129												
130												
131												
132												
133												
134												
135												
136												
137												
138												
139												
140												
142												
147												
150												
195												
TOTAL									28359	121098 -	2247	
JAN10												
110												
111												
112												
113												
114												
116												
117												
118												
119												
120												
121												
122	34		34	*34	34		.196		1151	2946 +	965	112
123												
124												
125												
126												
127												
128												
129												
130												
131												
132												
133												
134												
135												
136												
137												
138												
139												
TOTAL									4178	71308 +	2047	
FEB10												
120												
121												
122												
123												
124												
125												

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