

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) FX FUTURES



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

PG01B BULLETIN #213@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) FX FUTURES

Wed, Nov 04, 2009 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- YEAR AGO OVERALL VOLUME	COMBINED OPEN INTEREST	----- TOTAL OPEN INTEREST
* CME GROUP TOTALS--								
EXCHANGE	10074410	1472232	827866	12374508	84062431 +	717900	9170440	49179360
EXCHANGE FUTURES	9754973	181660	607013	10543646	43106862 +	265847	8178685	20466806
EXCHANGE OPTIONS	319437	1290572	220853	1830862	40955569 +	452053	991755	28712554
OTC TOTALS--								
OTC			61	61	1122 +	26		
FUTURES & OPTIONS--								
FX	831452	11591	5143	848186	1186353 +	20440	526158	1255156
FUTURES ONLY--								
FX	812382	1007	5143	818532	788753 +	11655	513890	732107
OPTIONS ONLY--								
FX	19070	10584		29654	397600 +	8785	12268	523049
	FX FUTURES							
FX PRODUCTS--								
AUST DLR FUT	100474	121	550	101145	113208 -	1399	23276	66385
AD/CD CROSS RT			16	16	403 +	16		2
AD/JY CROSS RT			3	3	263 +	3		490
AD/NE CROSS RT					4			1952
BRAZIL RL FUT	7		50	57	2696 +	37	141	110761
BRIT PND FUT	123399	2	777	124178	102306 +	5248	75206	20
BP/JY CROSS RT			7	7	164 +	18		
BP/SF CROSS RT			1	1	1 +	1		
CANADA DLR FUT	89690	59	216	89965	84381 +	1360	34389	106215
CD/JY CROSS RT			1	1	1 -	1		
RENMINBI/USD FUT	1			1	337 -	18	101	712
CZECK (US) FUT								30
CZECK (EC) FUT								4
EURO FX FUT	289525	297	1210	291032	167843 +	7410	230757	170946
EMINI EURFX FUT	4205			4205	2297 +	72	4333	2428
EC/AD CROSS RT					1			
EC/BP CROSS RT	211		11	222	6492 +	2	224	2771
EC/CD CROSS RT					3			
EC/JY CROSS RT	1182		1	1183	7395 -	20	424	9027
EC/NOK CROSS RT					1			18
EC/SEK CROSS RT					2			
EC/SF CROSS RT	74		2	76	2000 +	13	51	1225
HUNGARY (US) F					79 -	13		123
HUNGARY (EC) F	36			36	2			1
ISRAELI SHEKEL FUT				110	491 +	110		249
JAPAN YEN FUT	102372	365	586	103323	110041 +	165	104582	125945
EMINI J YEN FUT	66			66	293 +	19	74	215
KOREAN WON FUT					140			12
MEX PESO FUT	21936	154	57	22147	77939 -	4370	8312	42553
NEW ZEALND FUT	5097		452	5549	21272 -	626	467	18543
NOK CROSS RT			2	7	1128 -	3		491
POLISH (US) F	193		80	273	1056 -	178	17	684
POLISH (EC) F	31		3	34	1272 +	2	2	332
RUS RUBLE FUT	2		2	2	20802 +	2	20	19679
S AFR RAND FUT	31	5	15	51	5266 -	4	58	8925
SWISS FRNC FUT	66009	4	805	66818	50192 +	3782	31455	41286
SEK CROSS RT			1	3	494 -	1	1	83
TURK LIRA(US) F			92	92	469 +	1		
TURKISH LIRA (EU) FUTURES			1	1	1019			
MICRO AUD/USD F	1198			1198	1142 +	313		
MICRO EUR/USD F	4456			4456	1053 -	159		
MICRO GBP/USD F	1449			1449	592 -	62		
MICRO USD/CAD F	247			247	391 +	93		
MICRO USD/CHF F	19			19	277 -	1		
MICRO USD/JPY F	457			457	3488 -	174		
V2 COLOMBIAN PESO FUTURES			55	55	40			

*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. 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 SETT CYCLE; GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST. THE INFORMATION CONTAINED IN THE 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.

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX OPTIONS ON FUTURES



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

PG01B BULLETIN #213@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX OPTIONS ON FUTURES

Wed, Nov 04, 2009 PG01B

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	---- OVERALL VOLUME	COMBINED OPEN INTEREST & CHGE	----	----- OVERALL VOLUME	YEAR AGO COMBINED OPEN INTEREST	----- TOTAL OPEN INTEREST
FX PRODUCTS (Regular & weekly Combined)-									
AUST DLR OPTIONS	521	994		1515	25446	+	479	1218	30821
AUST DLR CALL	228	755		983	9157	+	339	821	18734
AUST DLR PUT	293	239		532	16289	+	140	397	12087
AUSSIE DLR (EU) OPTIONS					330				
AUSSIE DLR (EU) CALL					180				
AUSSIE DLR (EU) PUT					150				
BRIT PND OPTIONS	1169	177		1346	29616	+	496	2416	50325
BRIT PND CALL	480	124		604	13618	+	152	887	20753
BRIT PND PUT	689	53		742	15998	+	344	1529	29572
BRIT PND (EU) OPTIONS	253			253	4603	+	43		15720
BRIT PND (EU) CALL	203			203	1447	+	93		7093
BRIT PND (EU) PUT	50			50	3156	-	50		8627
CANADA DLR OPTIONS	1506	1025		2531	46946	+	616	1213	36593
CANADA DLR CALL	715	462		1177	20371	+	113	615	18935
CANADA DLR PUT	791	563		1354	26575	+	503	598	17658
CANADA DLR (EU) OPTIONS	343			343	3118	+	327	17	7204
CANADA DLR (EU) CALL	286			286	1686	+	286	1	2850
CANADA DLR (EU) PUT	57			57	1432	+	41	16	4354
EURO FX OPTIONS	12148	6627		18775	173276	+	4491	5789	160141
EURO FX CALL	7585	1228		8813	79755	+	2720	1814	82733
EURO FX PUT	4563	5399		9962	93521	+	1771	3975	77408
EURO FX (EU) OPTIONS	1056			1056	12197	+	672	101	35620
EURO FX (EU) CALL	485			485	5985	+	385	41	17374
EURO FX (EU) PUT	571			571	6212	+	287	60	18246
JAPAN YEN OPTIONS	1568	1489		3057	79662	+	983	1189	122114
JAPAN YEN CALL	881	1001		1882	45975	+	784	653	59482
JAPAN YEN PUT	687	488		1175	33687	+	199	536	62632
JAPAN YEN (EU) OPTIONS	258			258	5308	+	257		27563
JAPAN YEN (EU) CALL	102			102	2847	+	101		12166
JAPAN YEN (EU) PUT	156			156	2461	+	156		15397
MEX PESO OPTIONS					57				97
MEX PESO CALL					36				80
MEX PESO PUT					21				17
SWISS FRNC OPTIONS	160	272		432	14063	+	334	325	28168
SWISS FRNC CALL	151	252		403	8335	+	309	163	13623
SWISS FRNC PUT	9	20		29	5728	+	25	162	14545
SWISS FRNC (EU) OPTIONS	88			88	2978	+	87		8683
SWISS FRNC (EU) CALL	38			38	1658	+	37		3193
SWISS FRNC (EU) PUT	50			50	1320	+	50		5490

*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. 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 SETT CYCLE; GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST. THE INFORMATION CONTAINED IN THE 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.