

**EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) INTEREST RATES 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](mailto:statisticssupport@cmegroup.com)



**FINAL**

PG02ABULLETIN #213@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) INTEREST RATES FUTURES Wed, Nov 04, 2009 PG02A

**EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS**

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL	----- YEAR AGO OVERALL VOLUME	----- COMBINED OPEN INTEREST	----- TOTAL
* 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-									
INTEREST RATES	4411477	1029163	103182	5543822	31987598 +	292321	3516973	35299323	
FUTURES ONLY-									
INTEREST RATES	4231779	52565	103182	4387526	11641188 +	33072	2774098	12800670	
OPTIONS ONLY-									
INTEREST RATES	179698	976598		1156296	20346410 +	259249	742875	22498653	

**INTEREST RATE FUTURES**

INTEREST RATE PRODUCTS-								
EURO DLR FUT	2223724	38040	20000	2281764	7237015 +	13864	1449295	8188986
E-MINI ED FUT					17			
10Y NOTE FUT	934957	9694	15776	960427	1245459 -	1218	538406	1249809
5Y NOTE FUT	471404	519	29921	501844	807337 +	22893	334125	1318528
3Y NOTE FUT	38			38	3661 +	4		
2Y NOTE FUT	275785	1340	21522	298647	993488 -	7774	129883	698358
30Y BOND FUT	251085	2695	15963	269743	727780 -	4979	215164	726571
1-MTH EUROLDR F	1115			1115	48784 +	215	4912	36321
30D FED FD FUT	69894	110		70004	508894 +	10112	93422	468802
EUROYEN FUT					3503 -	2	316	10114
CBT 10YR SWAP	931	167		1098	15360 -	183	3824	35149
CBOT 30YR SWAP	4			4	2473 -	3	473	5775
MINI EURODOLLAR					2			20
HICP FUT								2
CBT 5YR SWAP	2836			2836	40243 +	137	4073	59595
CBT 7YR SWAP	6			6	2867 +	6		9
3M OIS FUT					4305		205	2631

\*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 TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.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 INTEREST RATES  
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](mailto:statisticssupport@cmegroup.com)



**FINAL**

PG02ABULLETIN #213@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON  
FUTURES

Wed, Nov 04, 2009 PG02A

	GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	---- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----	----- VOLUME	YEAR AGO COMBINED OPEN INTEREST	----- TOTAL INTEREST
INTEREST RATE PRODUCTS (Includes Flex Options)-									
EURO DLR OPTIONS	35309	235903		271212	12957510	+	28842	381494	16961987
EURO DLR CALL	3853	146753		150606	5967783	+	5566	283780	10794349
EURO DLR PUT	31456	89150		120606	6989727	+	23276	97714	6167638
EURODOLLAR MIDCURVE OPTIONS	84093	537816		621909	4436364	+	195823	81530	1864205
1,2&5YR CALLS	12612	136860		149472	1806030	+	70066	55032	1065867
1,2&5YR PUTS	71481	400956		472437	2630334	+	125757	26498	798338
TOMMI MIDCURVE OPTS					200	-	200		302
TOMMI MIDCURVE CALLS					200	-	200		202
TOMMI MIDCURVE PUTS								750	6752
EURODOLLAR SPRD OPTS								500	6502
EURODOLLAR SPRD CALL								250	250
EURODOLLAR SPRD PUT									
10Y NOTE OPTIONS	32740	167733		200473	1299753	+	27474	160329	1469076
10Y NOTE CALL	14984	78822		93806	555489	+	20082	73485	662835
10Y NOTE PUT	17756	88911		106667	744264	+	7392	86844	806241
5Y NOTE OPTIONS	1615	1303		2918	167459	+	240	45003	456409
5Y NOTE CALL	804	405		1209	73994	-	225	27710	259032
5Y NOTE PUT	811	898		1709	93465	+	465	17293	197377
2Y NOTE OPTIONS	1279	5976		7255	148736	-	701	1572	160172
2Y NOTE CALL		475		475	59918	-	50	1370	107749
2Y NOTE PUT	1279	5501		6780	88818	-	651	202	52423
30Y BOND OPTIONS	24662	24002		48664	355155	+	8978	50935	590283
30Y BOND CALL	14660	17456		32116	199560	+	6216	25941	311093
30Y BOND PUT	10002	6546		16548	155595	+	2762	24994	279190
30D FED FD OPTIONS		3865		3865	981233	-	1207	21262	989467
30D FED FD CALL		1400		1400	487383	+	125	10059	672152
30D FED FD PUT		2465		2465	493850	-	1332	11203	317315

\*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.