

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 #215@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) INTEREST RATES FUTURES Fri, Nov 06, 2009 PG02A

## EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- YEAR AGO OVERALL COMBINED VOLUME OPEN INTEREST	----- TOTAL INTEREST
* CME GROUP TOTALS-							
EXCHANGE	10299213	1811455	689887	12800555	84635607 + 3069	8574999	49538384
EXCHANGE FUTURES	10006732	251816	526017	10784565	43626100 + 241329	7343444	20568230
EXCHANGE OPTIONS	292481	1559639	163870	2015990	41009507 - 238260	1231555	28970154
OTC TOTALS-							
OTC			11	11	1104 - 29		
FUTURES & OPTIONS-							
INTEREST RATES	4955801	1369314	111783	6436898	32190518 - 54770	3226646	35611335
FUTURES ONLY-							
INTEREST RATES	4807743	53081	111783	4972607	11852871 + 108571	2253137	12852626
OPTIONS ONLY-							
INTEREST RATES	148058	1316233		1464291	20337647 - 163341	973509	22758709

## INTEREST RATE FUTURES

INTEREST RATE PRODUCTS-									
EURO DLR FUT	2276918	44305	20600	2341823	7269237 - 21005	1018787	8214283		
E-MINI ED FUT					17				
10Y NOTE FUT	1174117	4899	27288	1206304	1301669 + 30331	517468	1271396		
5Y NOTE FUT	592021	1234	20197	613452	831508 + 5766	357325	1317577		
3Y NOTE FUT	83			83	3653 - 8				
2Y NOTE FUT	312990	411	29489	342890	1059486 + 63337	140700	701547		
30Y BOND FUT	359041	2177	10609	371827	746548 + 18693	174283	731059		
1-MTH EURODLR F	6421		3600	10021	54468 + 4528	569	36702		
30D FED FD FUT	81566	55		81621	515731 + 6084	41955	470629		
EUROYEN FUT					3253 - 250	23	10136		
CBT 10YR SWAP	1243			1243	16098 + 397	439	32666		
CBOT 30YR SWAP	100			100	2525 + 73		3965		
MINI EURODOLLAR					2		20		
HICP FUT							9		
CBT 5YR SWAP	3243			3243	41489 + 625	1513	59735		
CBT 7YR SWAP					2882		9		
3M OIS FUT					4305	75	2900		

\*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 TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.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 #215@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON  
FUTURES

Fri, Nov 06, 2009 PG02A

	GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	---- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----	----- VOLUME	YEAR AGO OPEN INTEREST	----- TOTAL INTEREST
INTEREST RATE PRODUCTS (Includes Flex Options)-									
EURO DLR OPTIONS	30582	740093		770675	12836744	-	179232	609513	17124354
EURO DLR CALL	16851	367093		383944	5893769	-	107390	516132	10877116
EURO DLR PUT	13731	373000		386731	6942975	-	71842	93381	6247238
EURODOLLAR MIDCURVE OPTIONS	15044	305465		320509	4422292	-	35024	69696	1888031
1,2&5YR CALLS	4946	93327		98273	1844914	+	15144	31449	1074094
1,2&5YR PUTS	10098	212138		222236	2577378	-	50168	38247	813937
TOMMI MIDCURVE OPTS		200		200	400	+	200	250	1052
TOMMI MIDCURVE CALLS		200		200	400	+	200	250	952
TOMMI MIDCURVE PUTS									100
EURODOLLAR SPRD OPTS									6752
EURODOLLAR SPRD CALL									6502
EURODOLLAR SPRD PUT									250
10Y NOTE OPTIONS	53974	158656		212630	1361308	+	27390	187962	1515425
10Y NOTE CALL	20420	81091		101511	605260	+	34688	106141	673405
10Y NOTE PUT	33554	77565		111119	756048	-	7298	81821	842020
5Y NOTE OPTIONS	4221	16821		21042	172715	-	3355	35190	474438
5Y NOTE CALL	956	2910		3866	75780	-	1046	21596	269736
5Y NOTE PUT	3265	13911		17176	96935	-	2309	13594	204702
2Y NOTE OPTIONS	16038	8750		24788	159118	+	5623	4993	160356
2Y NOTE CALL	1476	5650		7126	58370	-	2131	1987	105189
2Y NOTE PUT	14562	3100		17662	100748	+	7754	3006	55167
30Y BOND OPTIONS	28199	53978		82177	368134	+	7929	30855	608678
30Y BOND CALL	14635	18126		32761	199619	+	10	14849	323451
30Y BOND PUT	13564	35852		49416	168515	+	7919	16006	285227
30D FED FD OPTIONS		32270		32270	1016936	+	13128	35050	979623
30D FED FD CALL		13081		13081	495534	+	5099	23425	643963
30D FED FD PUT		19189		19189	521402	+	8029	11625	335660

\*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.