INTEREST RATE OPTIONS
MONTHLY VOLUME REPORT

Eurodollar Options
2-Year T-Note Options
5-Year T-Note Options
10-Year T-Note Options
30-Year T-Bond Options

January 2015

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Key to Trading Hours

ETH: Extended Trading Hours

RTH: Regular Trading Hours

ETH-Asia (Globex Only)  5:00 p.m.  – 12:00 a.m. CT
ETH-Europe (Globex Only)  12:00 a.m.  – 7:00 a.m. CT
RTH-Pit  7:20 a.m.  – 2:00 p.m. CT
RTH-Globex  7:00 a.m.  – 4:00 p.m. CT
Eurodollar Options Pit and Globex ADV

Pit ADV
Electronic ADV
Percent Electronic

ADV and percent of average daily volume executed electronically on Globex.
Treasury Options Pit and Globex ADV

ADV and percent of average daily volume executed electronically on Globex.
T-Bond Options Pit and Globex ADV

ADV and percent of average daily volume executed electronically on Globex.
percent of average daily volume executed electronically on Globex.

10-Year Note Options Pit and Globex ADV

Pit ADV  Electronic ADV  Percent Electronic

percent of average daily volume executed electronically on Globex.
ADV and Percent of average daily volume executed electronically on Globex.
2-Year Note Options Pit and Globex ADV

ADV and percent of average daily volume executed electronically on Globex.
Percent of total average daily volume (ADV) executed in extended trading hours (Globex). ADV includes open outcry.
Percent of total Globex average daily volume (ADV) executed in extended trading hours.

Eurodollar Options Globex ADV by Time Zone

- RTH-Globex
- ETH-Europe
- ETH-Asia
- % ETH

Percent of total Globex average daily volume (ADV) executed in extended trading hours.
Treasury Options Globex and Pit ADV by Time Zone

Percent of total average daily volume (ADV) executed in extended trading hours (Globex). ADV includes open outcry.
Treasury Options Globex ADV by Time Zone

Percent of total Globex average daily volume (ADV) executed in extended trading hours.
Percent of total average daily volume (ADV) executed in extended trading hours (Globex). ADV includes open outcry.
Percent of total average daily volume (ADV) executed in extended trading hours (Globex). ADV includes open outcry.
Percent of total Globex average daily volume (ADV) executed in extended trading hours.

5-Year Note Options Globex ADV by Time Zone

- RTH-Globex
- ETH-Europe
- ETH-Asia

Percent of total Globex average daily volume (ADV) executed in extended trading hours.
Percent of total average daily volume (ADV) executed in extended trading hours (Globex). ADV includes open outcry.

10-Year Note Options Globex and Pit ADV by Time Zone

- RTH-Pit
- RTH-Globex
- ETH-Europe
- ETH-Asia
- % ETH
10-Year Note Options Globex ADV by Time Zone

Percent of total Globex average daily volume (ADV) executed in extended trading hours.

- RTH-Globex
- ETH-Europe
- ETH-Asia
- % ETH
Percent of total average daily volume (ADV) executed in extended trading hours (Globex). ADV includes open outcry.

T-Bond Options Globex and Pit ADV by Time Zone

- RTH-Pit
- RTH-Globex
- ETH-Europe
- ETH-Asia
- % ETH

- Percent of total average daily volume (ADV) executed in extended trading hours (Globex). ADV includes open outcry.
T-Bond Options Globex ADV by Time Zone

Percent of total Globex average daily volume (ADV) executed in extended trading hours.