

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

April 2012

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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

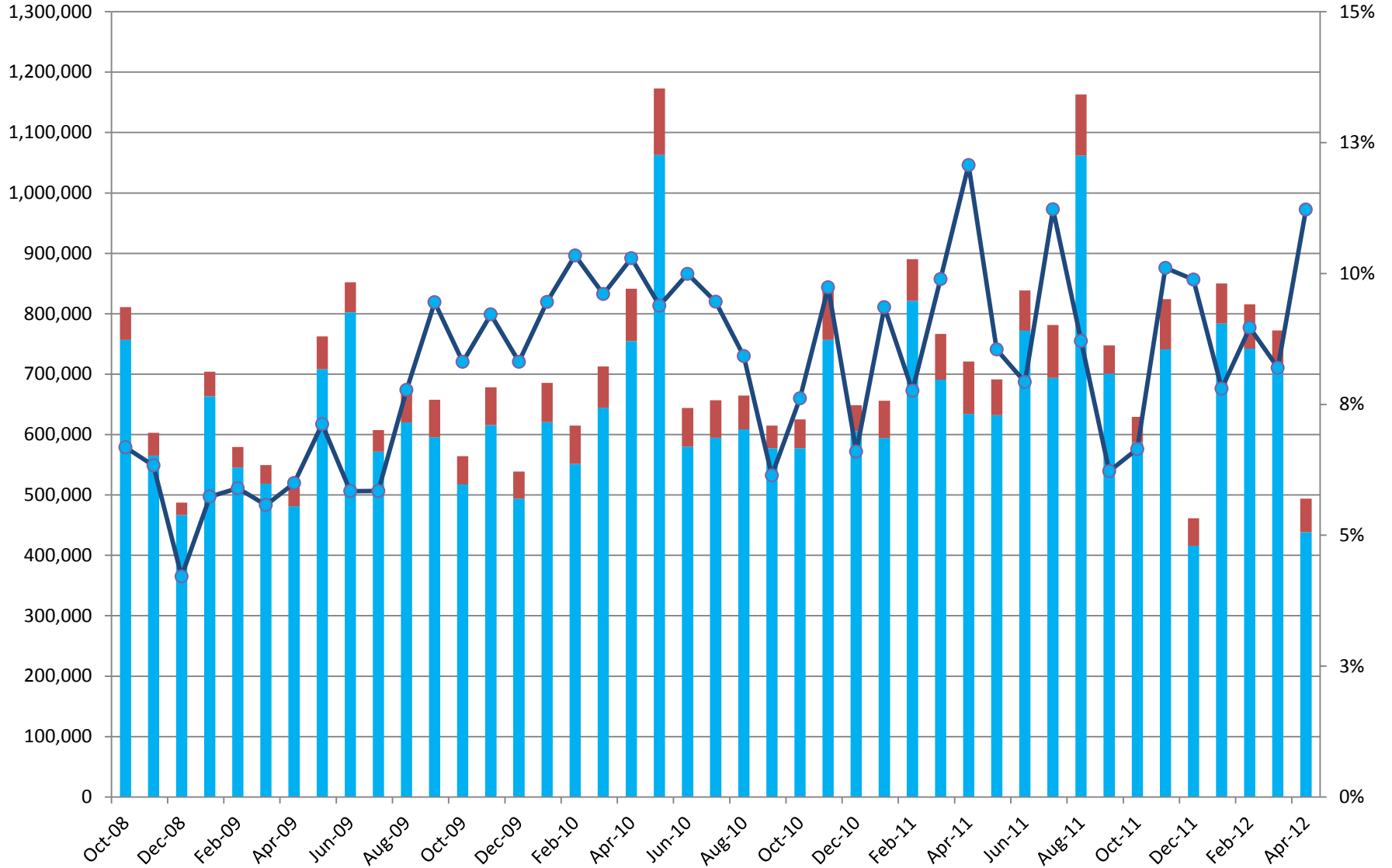
RTH-Pit 7:20 a.m. – 2:00 p.m. CT

RTH-Globex 7:00 a.m. – 4:00 p.m. CT

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

Eurodollar Options Pit and Globex ADV

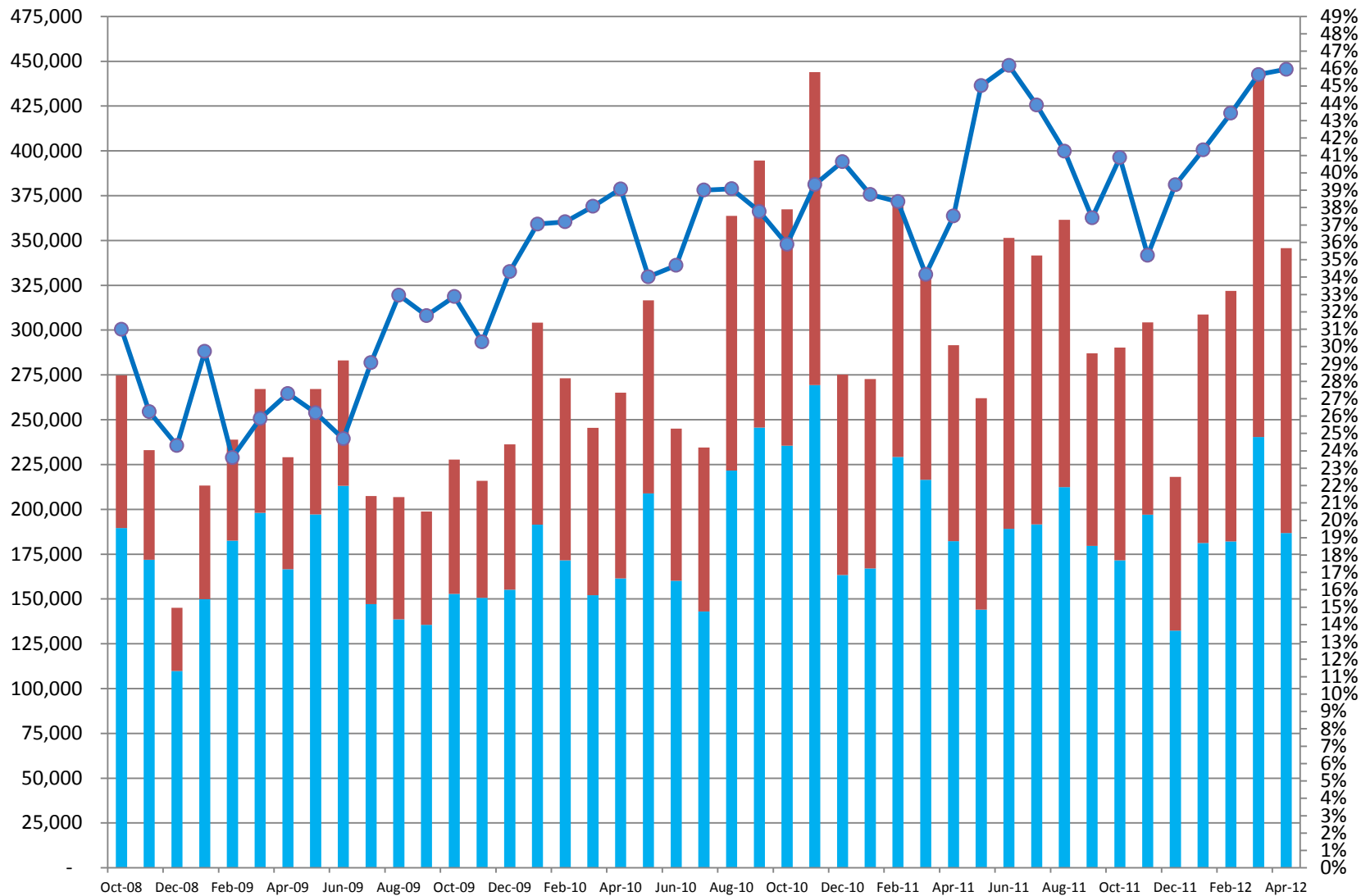
Pit ADV Electronic ADV Percent Electronic



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

Treasury Options Pit and Globex ADV

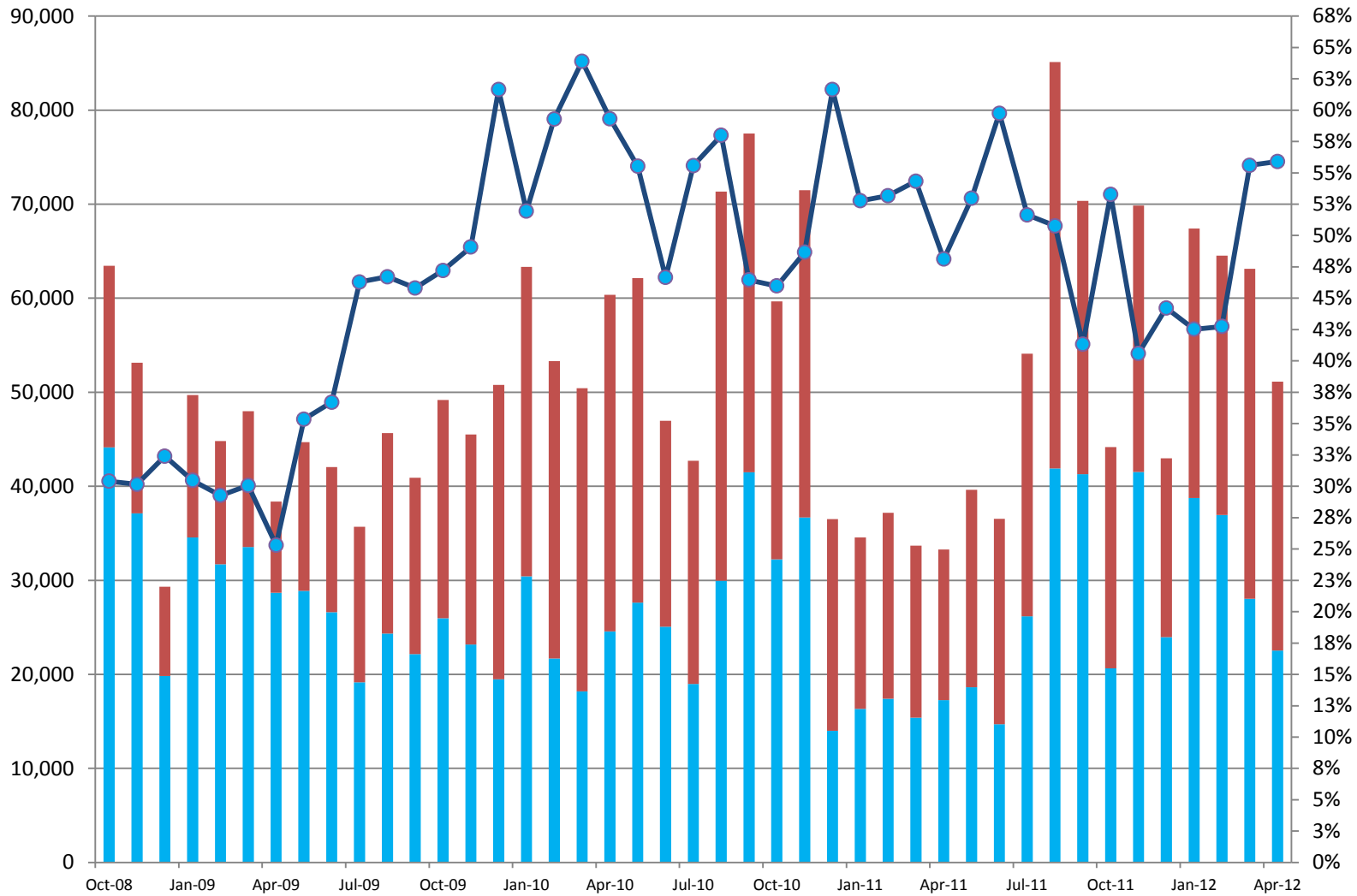
Pit ADV Electronic ADV Percent Electronic



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

T-Bond Options Pit and Globex ADV

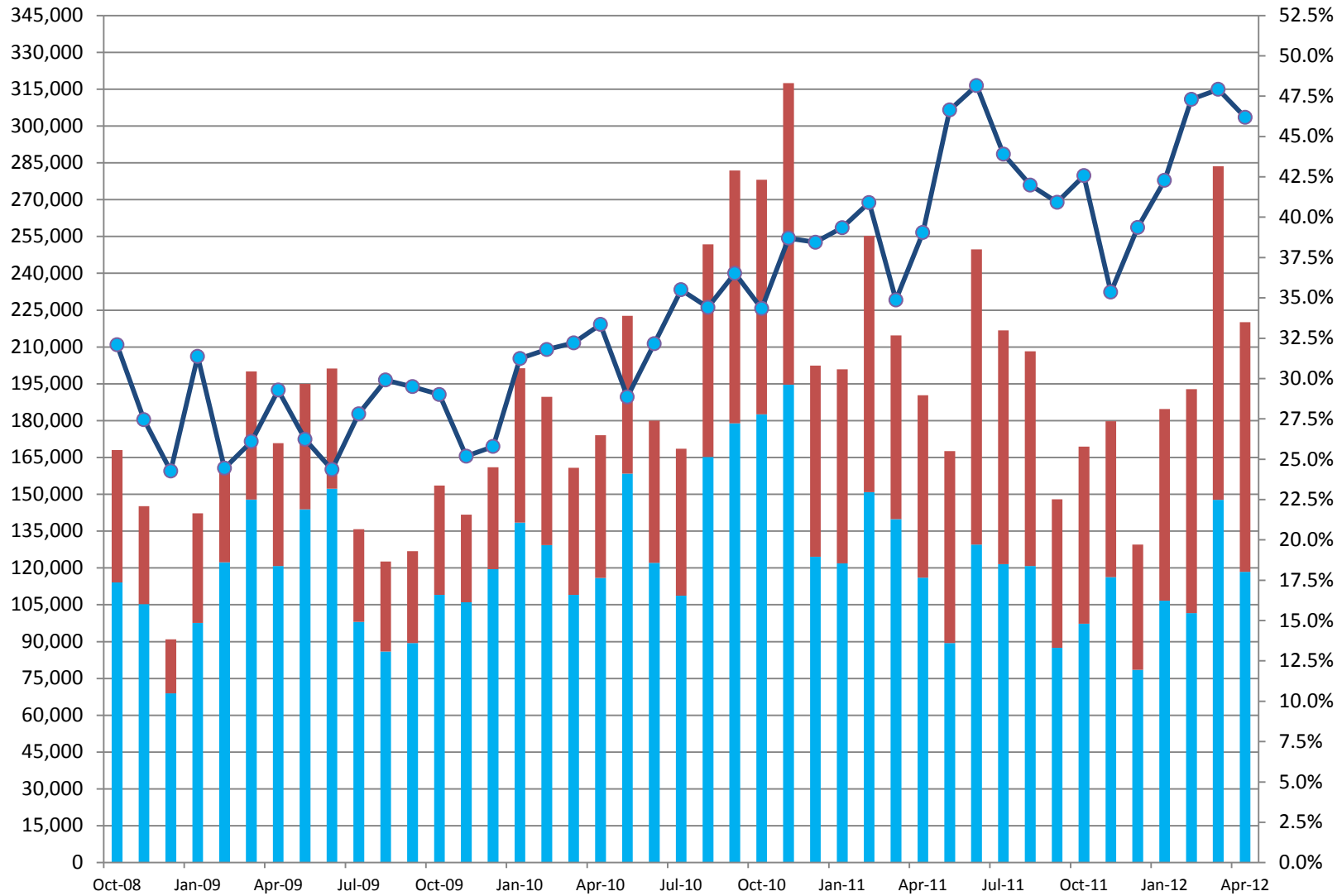
Pit ADV Electronic ADV Percent Electronic



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

10-Year Note Options Pit and Globex ADV

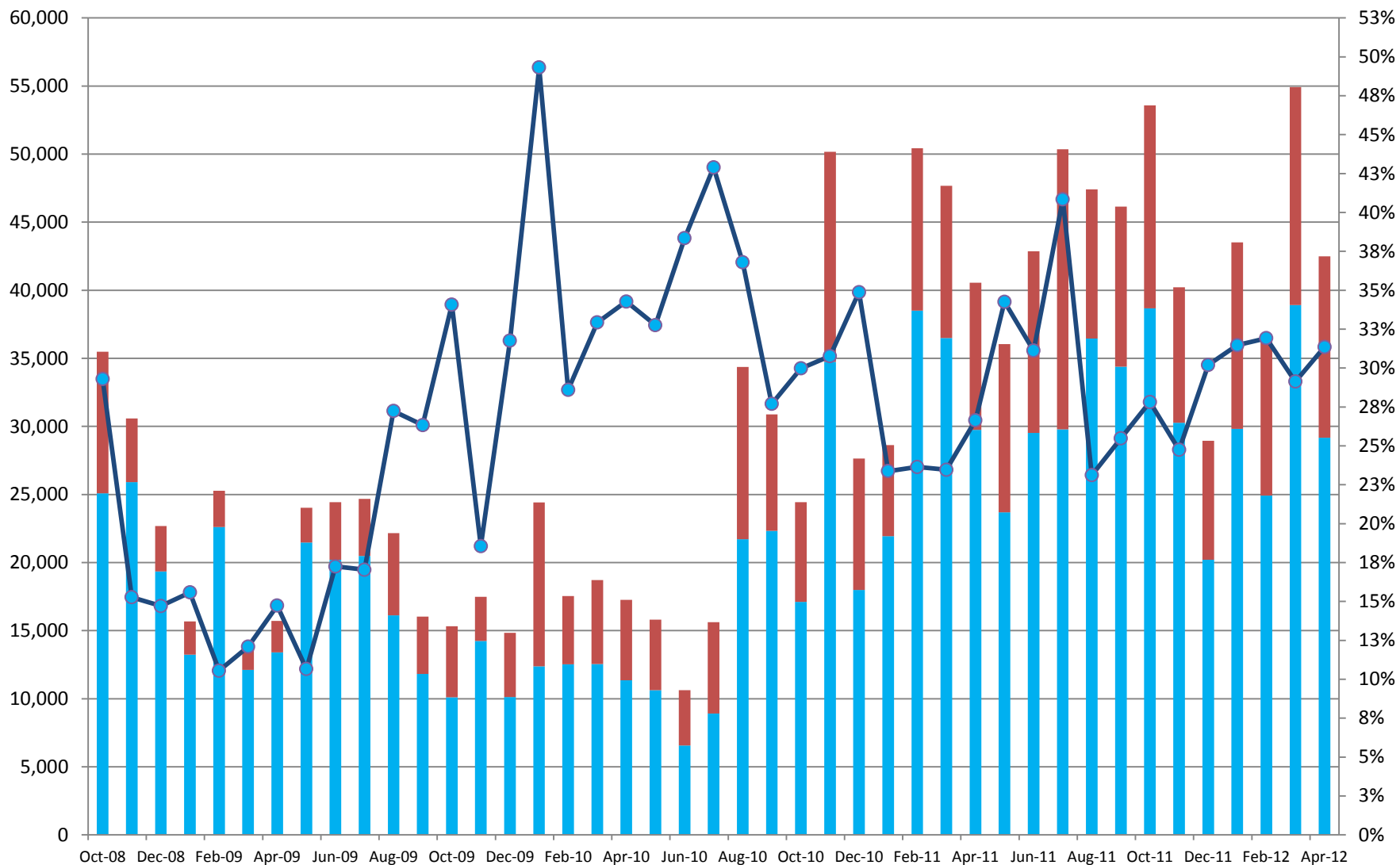
Pit ADV Electronic ADV Percent Electronic



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

5-Year Note Options Pit and Globex ADV

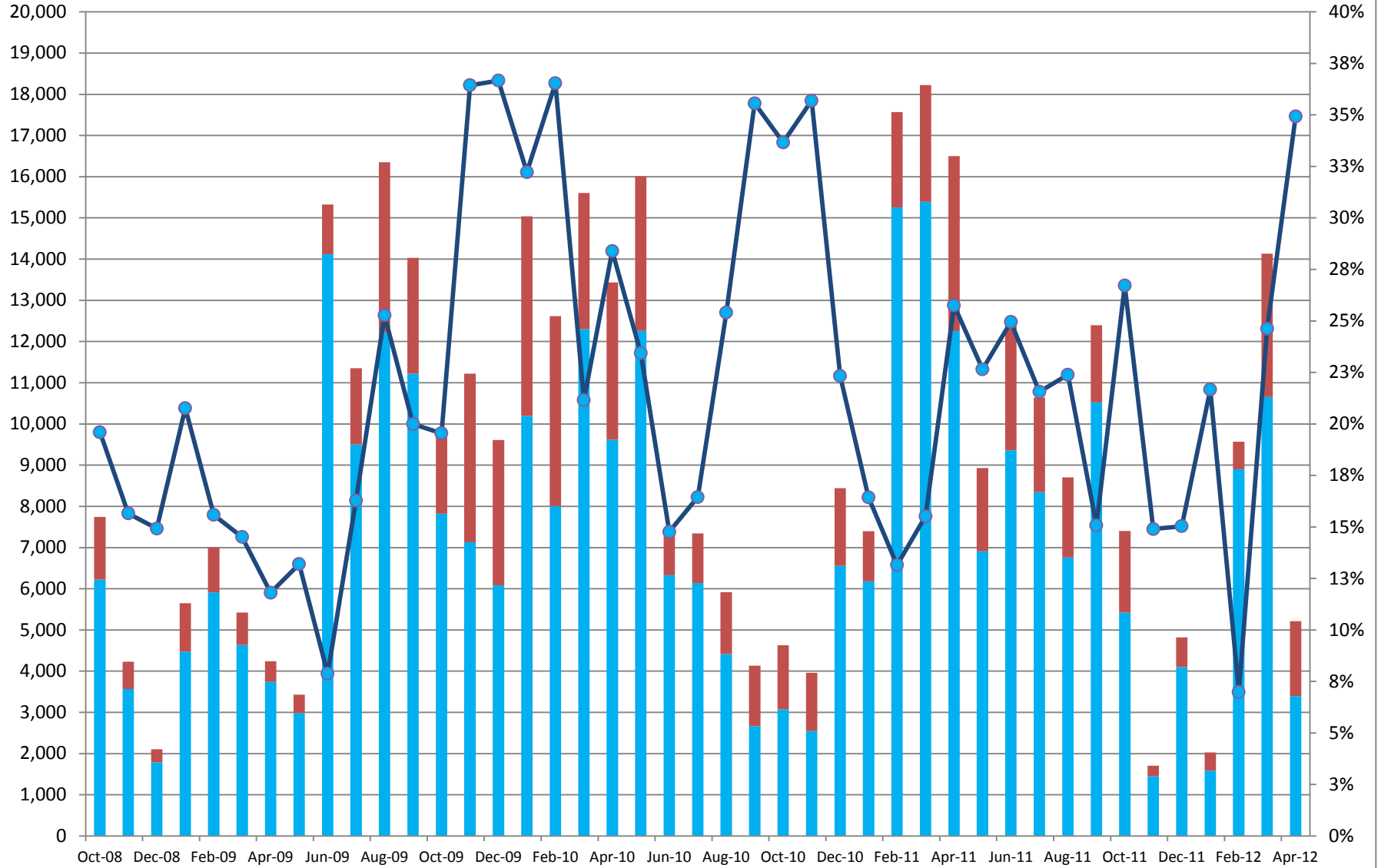
Pit ADV Electronic ADV Percent Electronic



2-Year Note Options Pit and Globex ADV

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

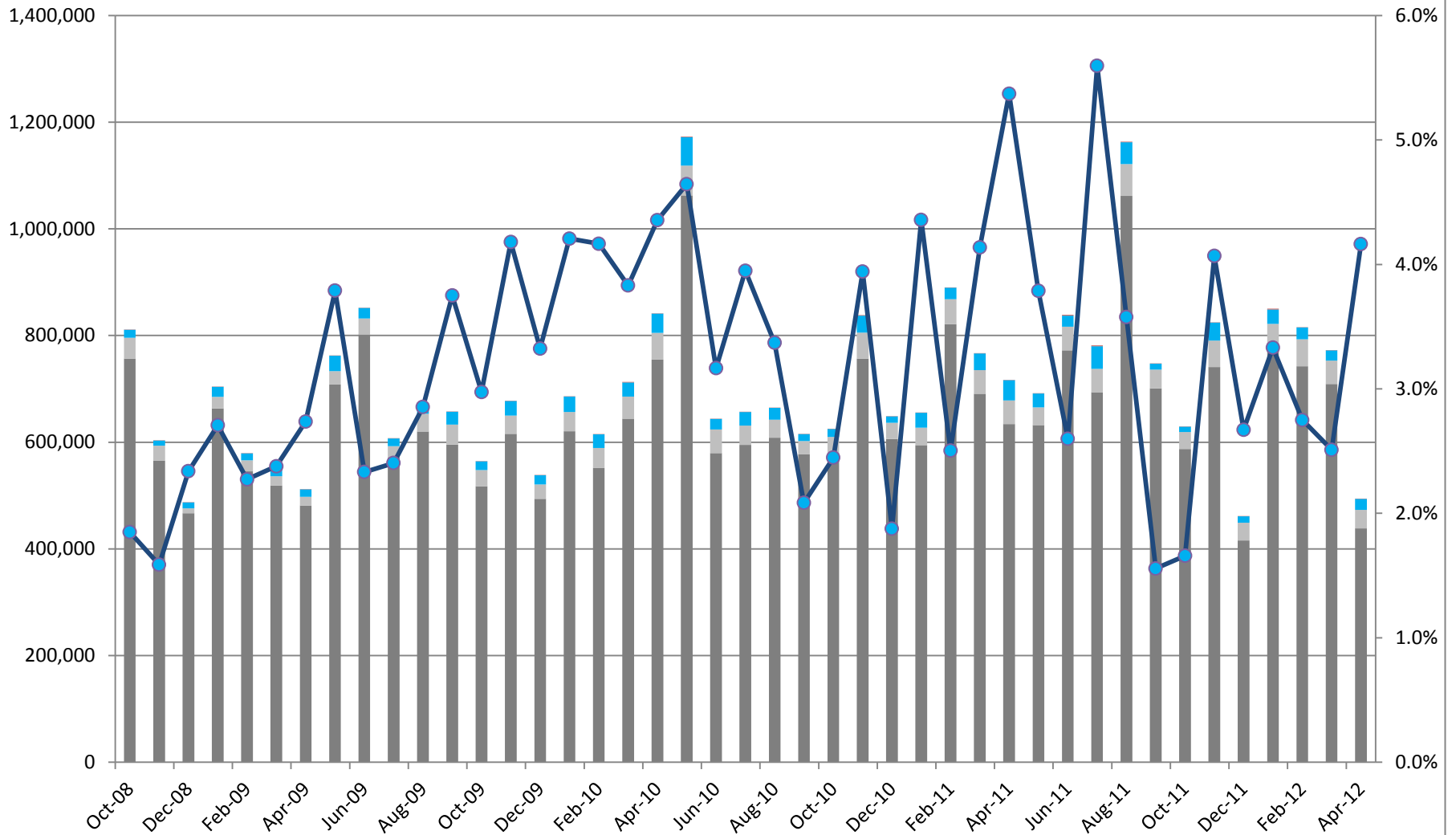
■ Pit ADV
 ■ Electronic ADV
 —●— Percent Electronic



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

Eurodollar Options Globex and Pit ADV by Time Zone

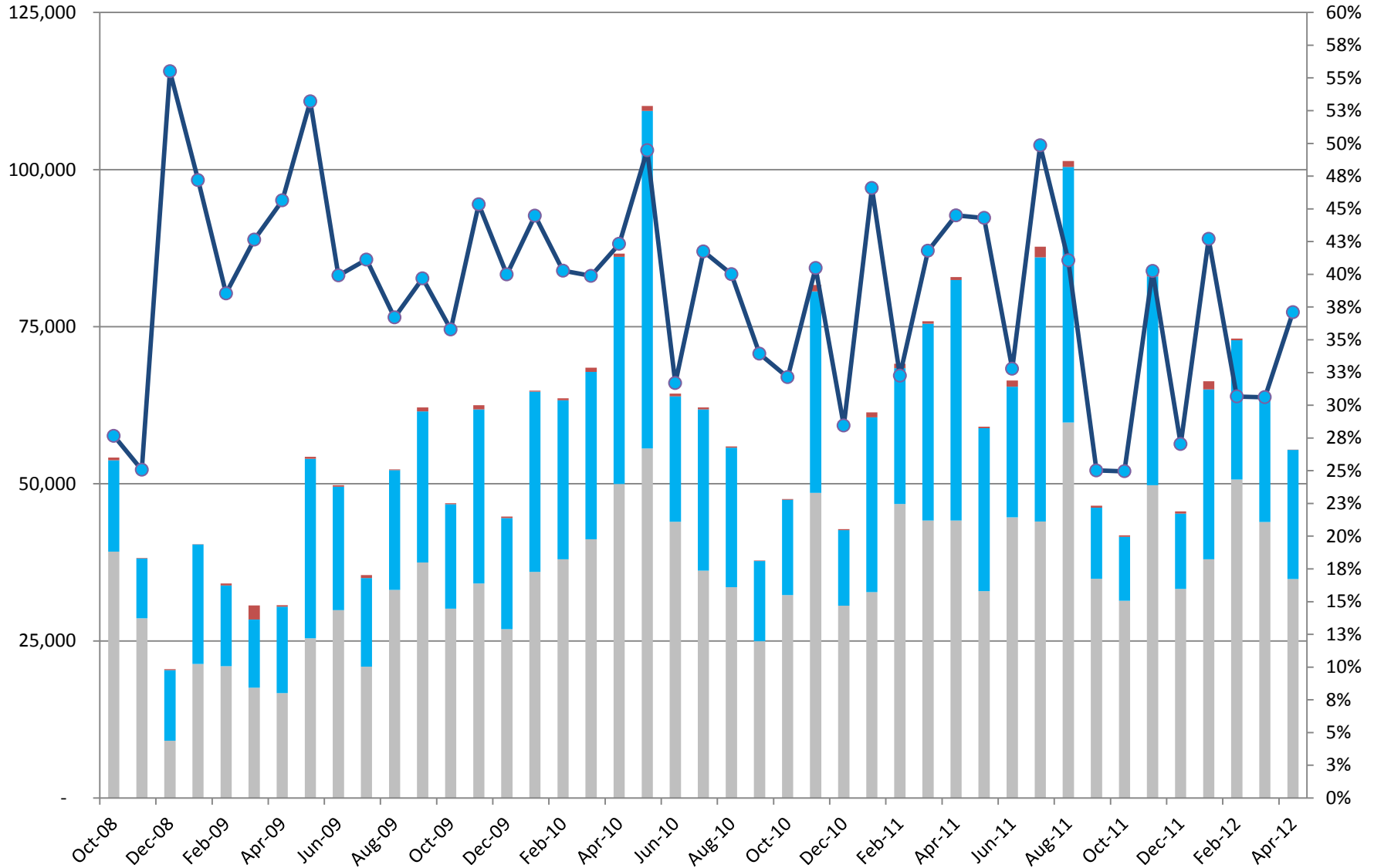
RTH-Pit
 RTH-Globex
 ETH-Europe
 ETH-Asia
 % ETH



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

Eurodollar Options Globex ADV by Time Zone

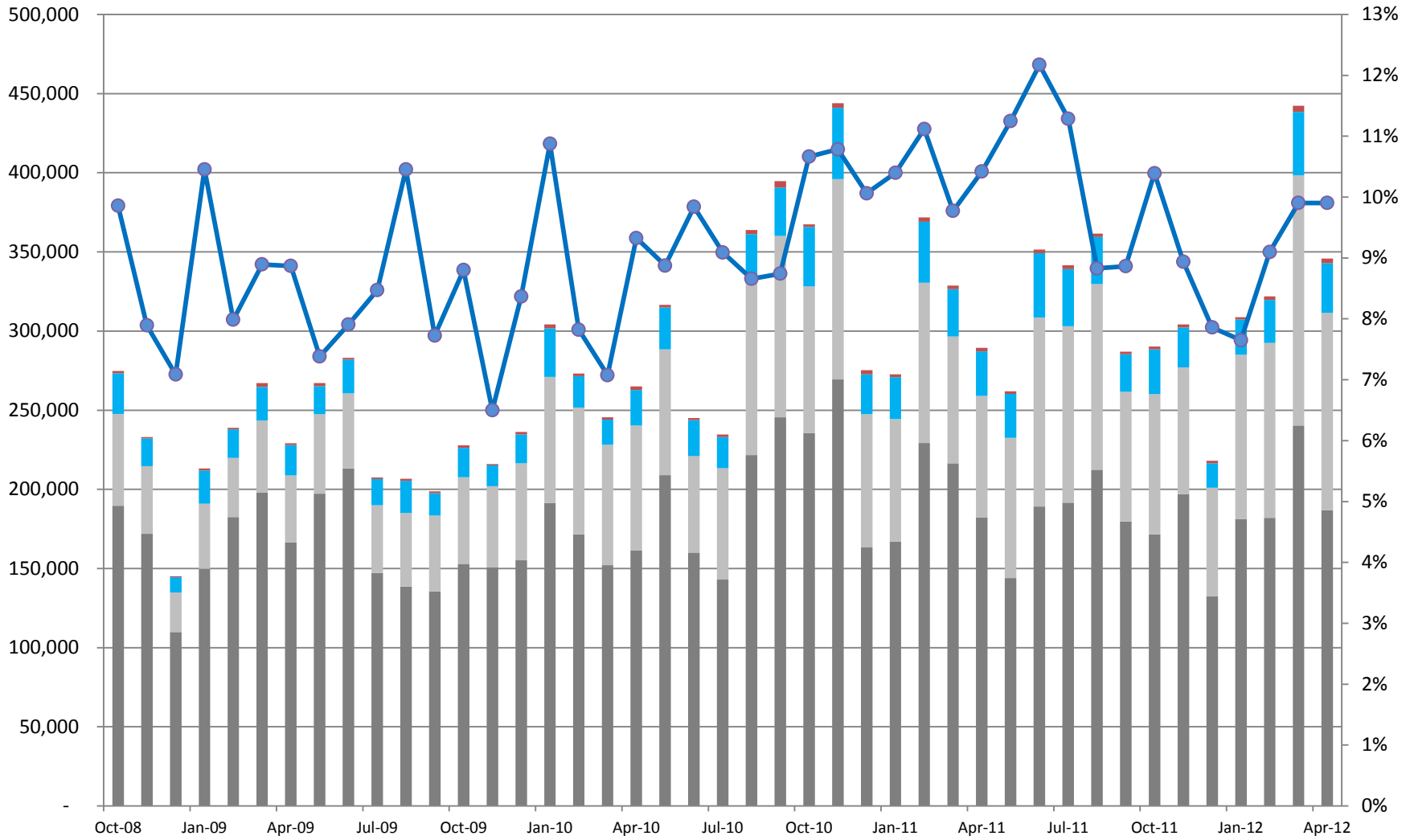
■ RTH-Globex ■ ETH-Europe ■ ETH-Asia ● % ETH



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

Treasury Options Globex and Pit ADV by Time Zone

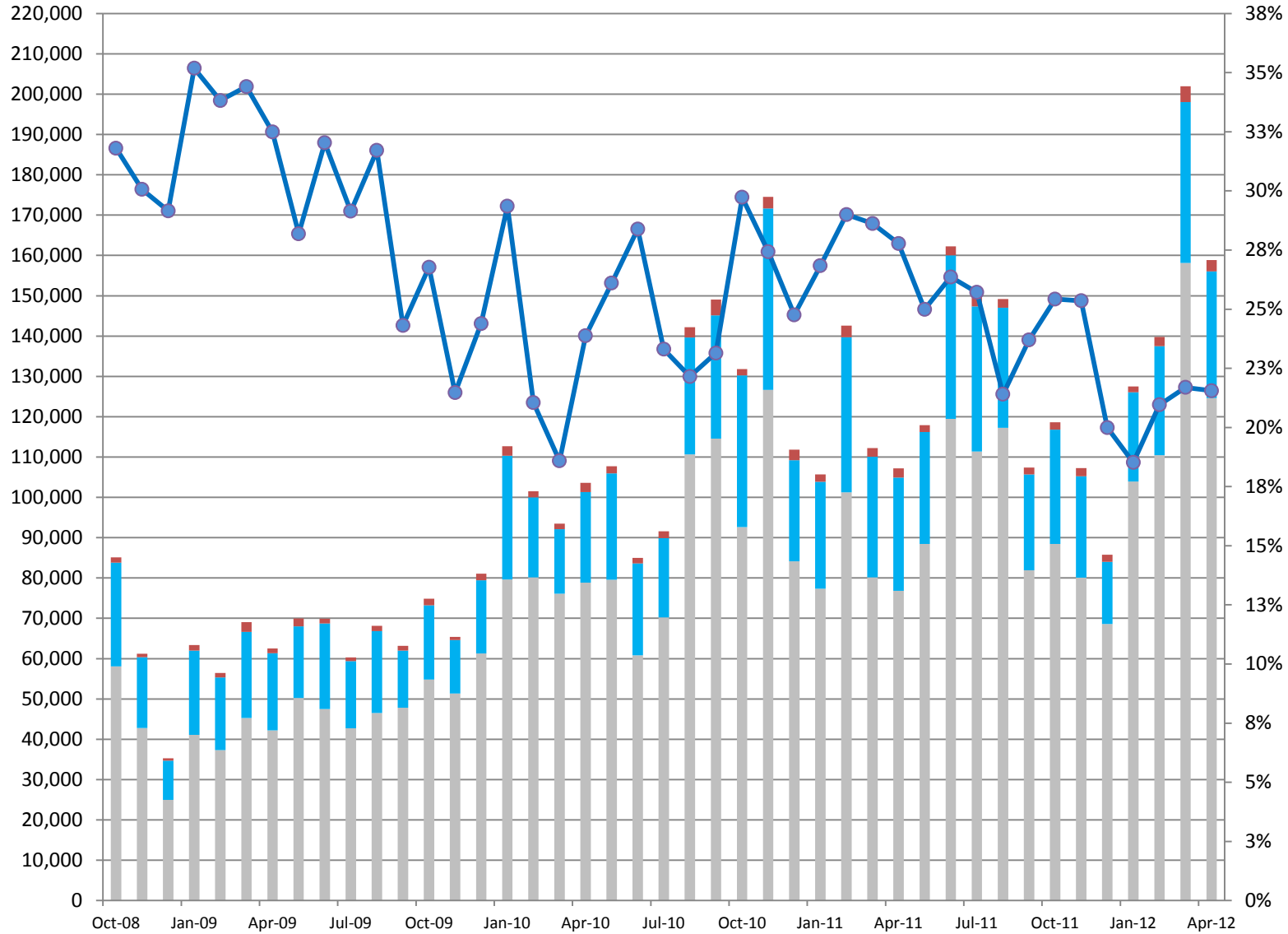
RTH-Pit
 RTH-Globex
 ETH-Europe
 ETH-Asia
 % ETH



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

Treasury Options Globex ADV by Time Zone

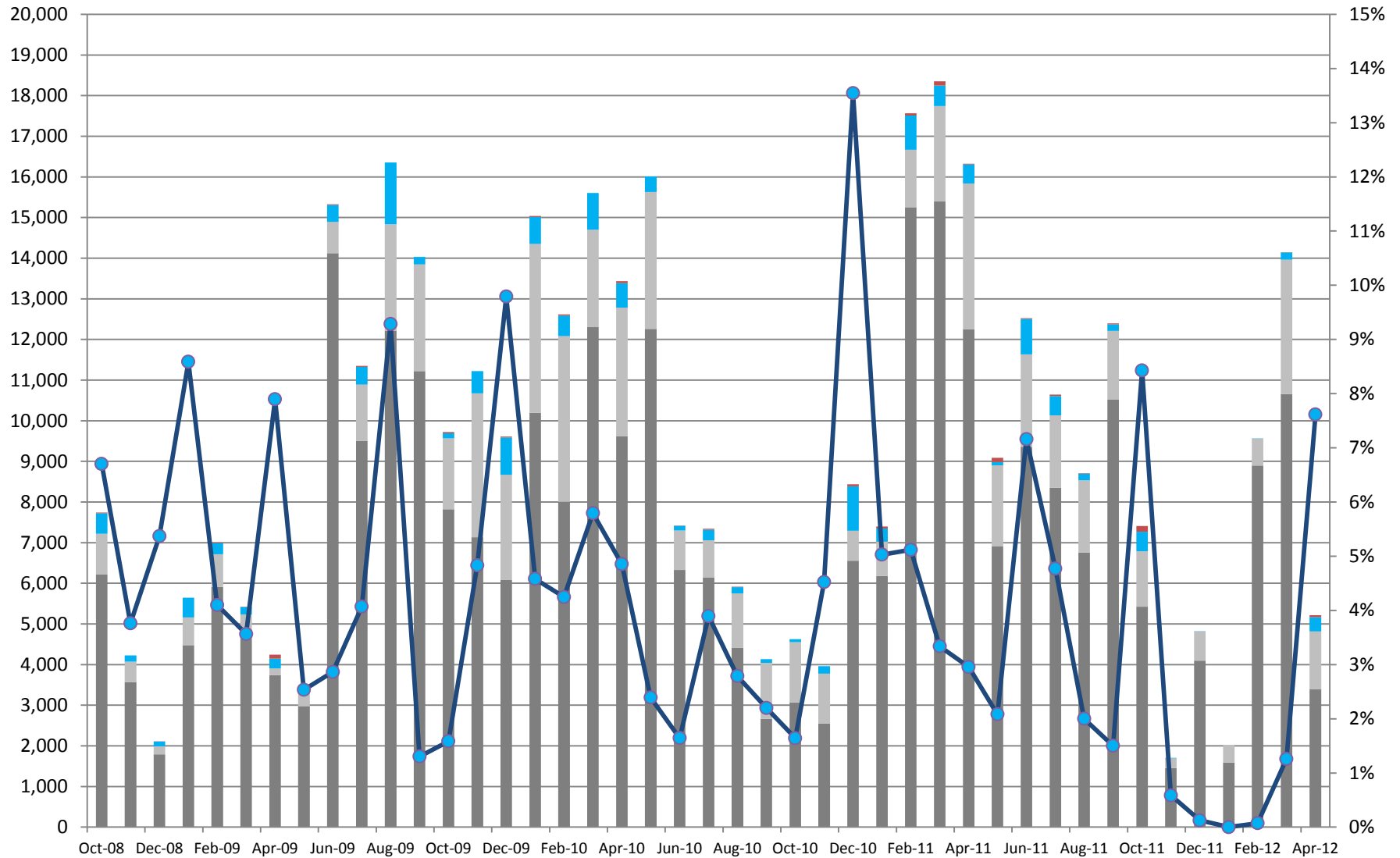
■ RTH-Globex ■ ETH-Europe ■ ETH-Asia ● % ETH



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

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

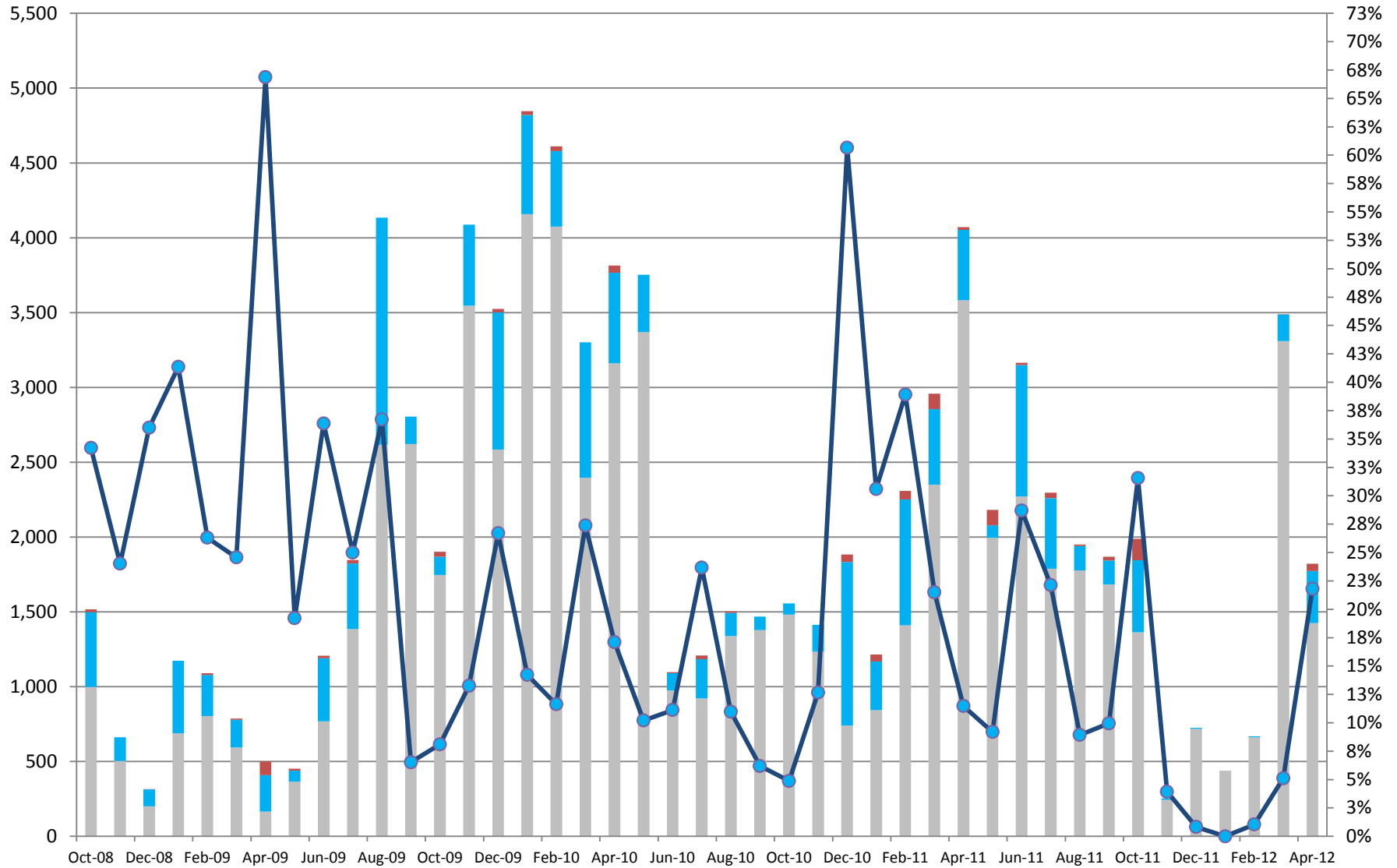
RTH-Pit
 RTH-Globex
 ETH-Europe
 ETH-Asia
 % ETH



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

2-Year Note Options Globex ADV by Time Zone

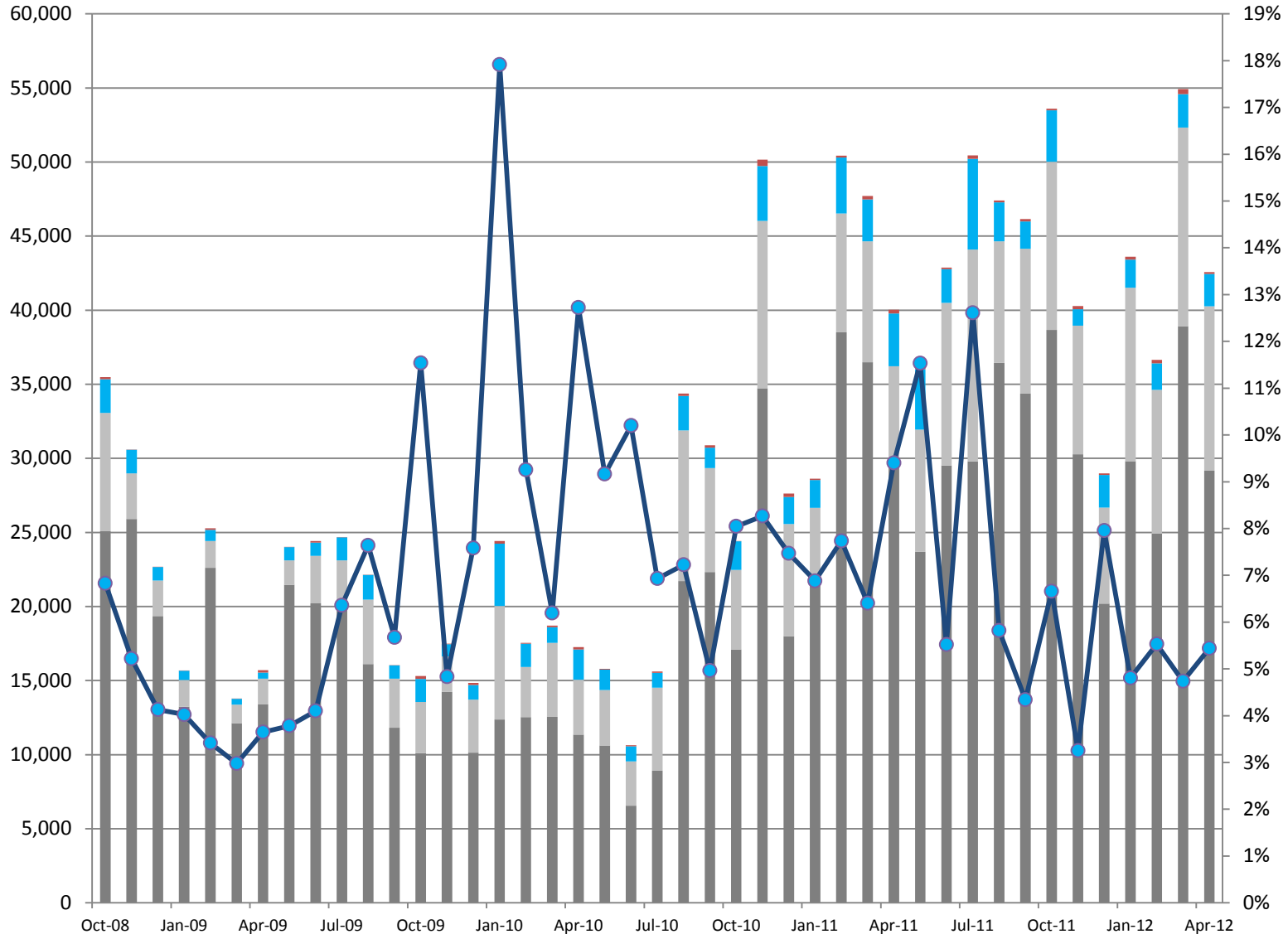
RTH-Globex
 ETH-Europe
 ETH-Asia
 % ETH



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

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

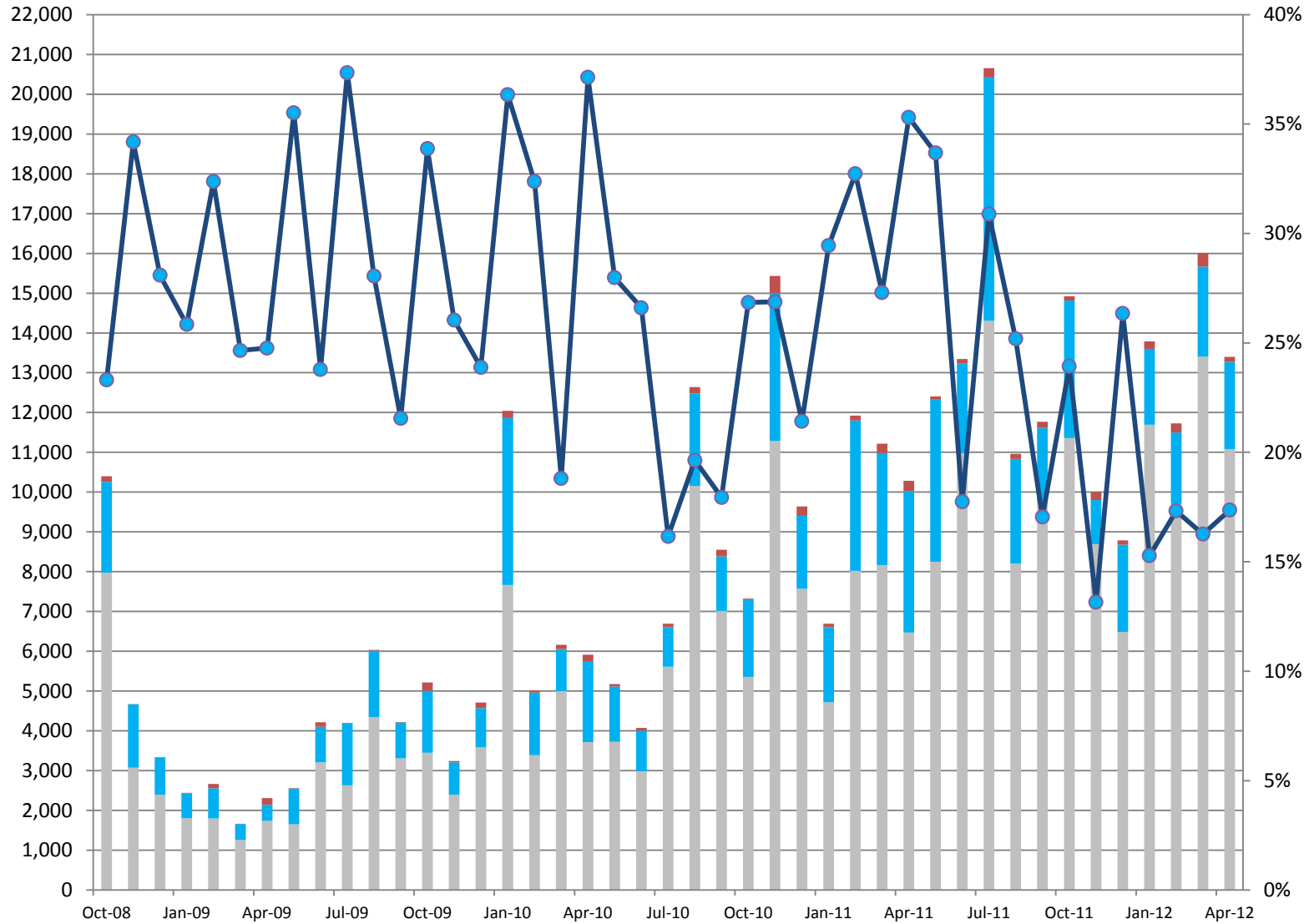
RTH-Pit
 RTH-Globex
 ETH-Europe
 ETH-Asia
 % ETH



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

5-Year Note Options Globex ADV by Time Zone

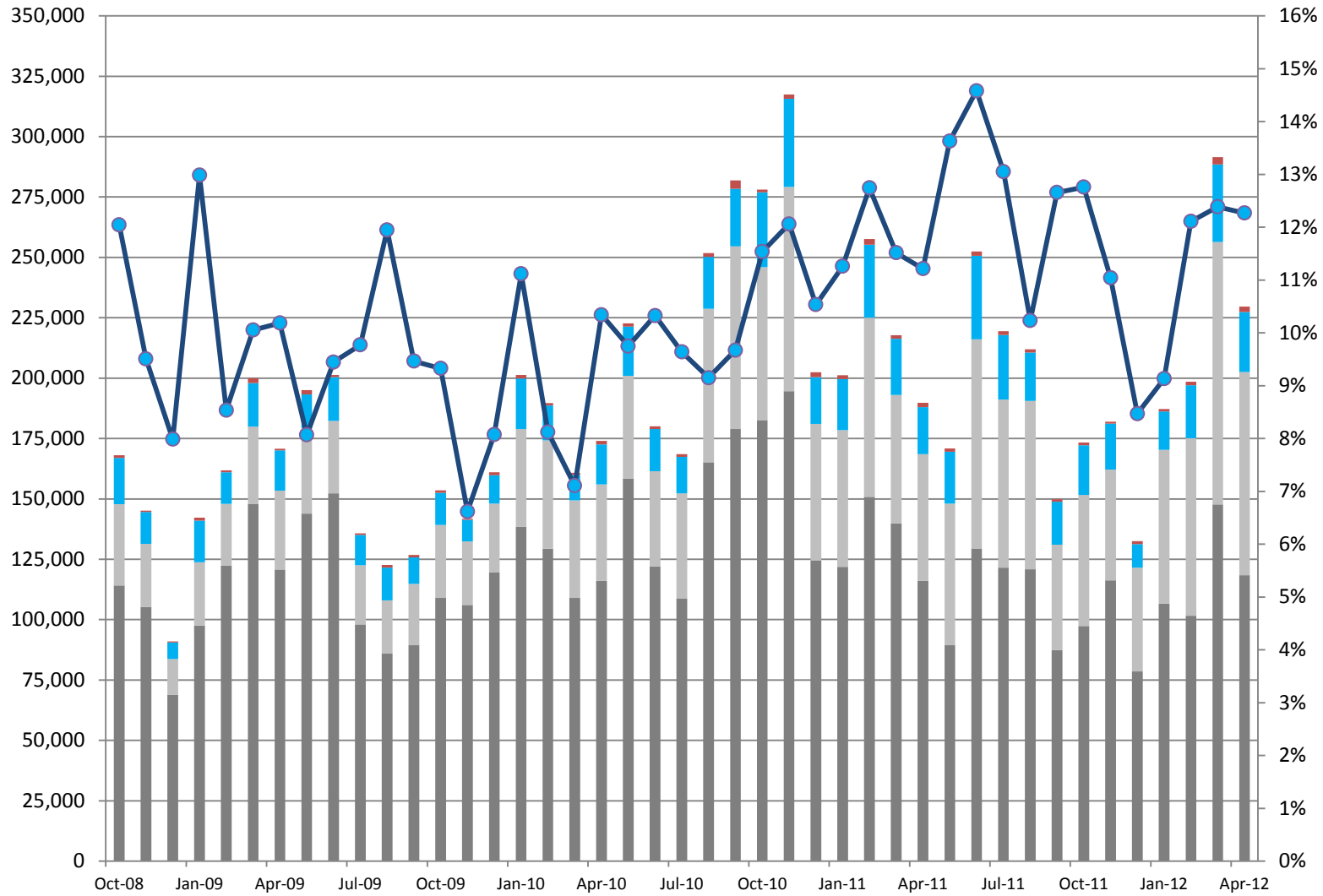
■ RTH-Globex ■ ETH-Europe ■ ETH-Asia ● % ETH



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

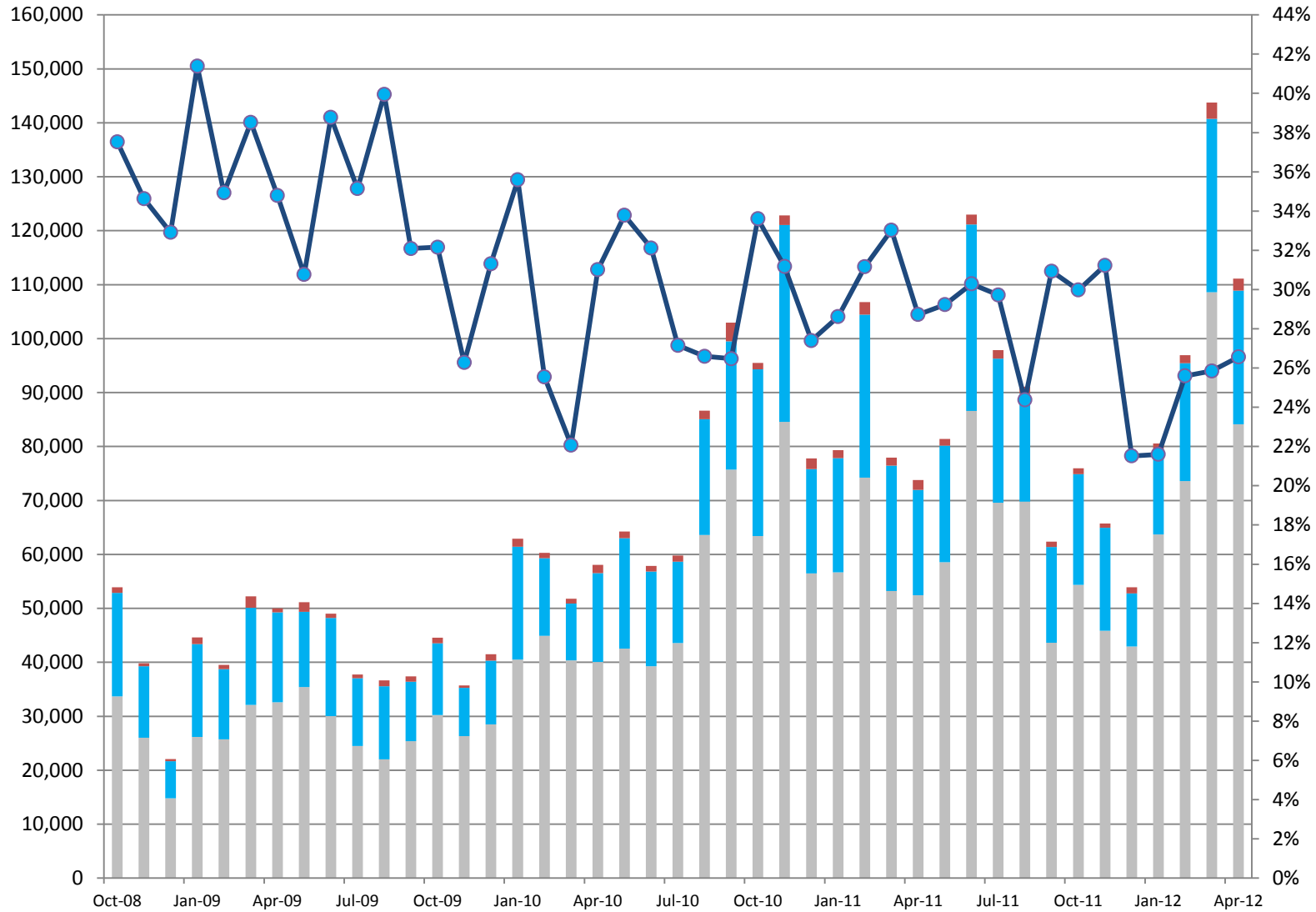
■ RTH-Pit ■ RTH-Globex ■ ETH-Europe ■ ETH-Asia ● % ETH



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

10-Year Note Options Globex ADV by Time Zone

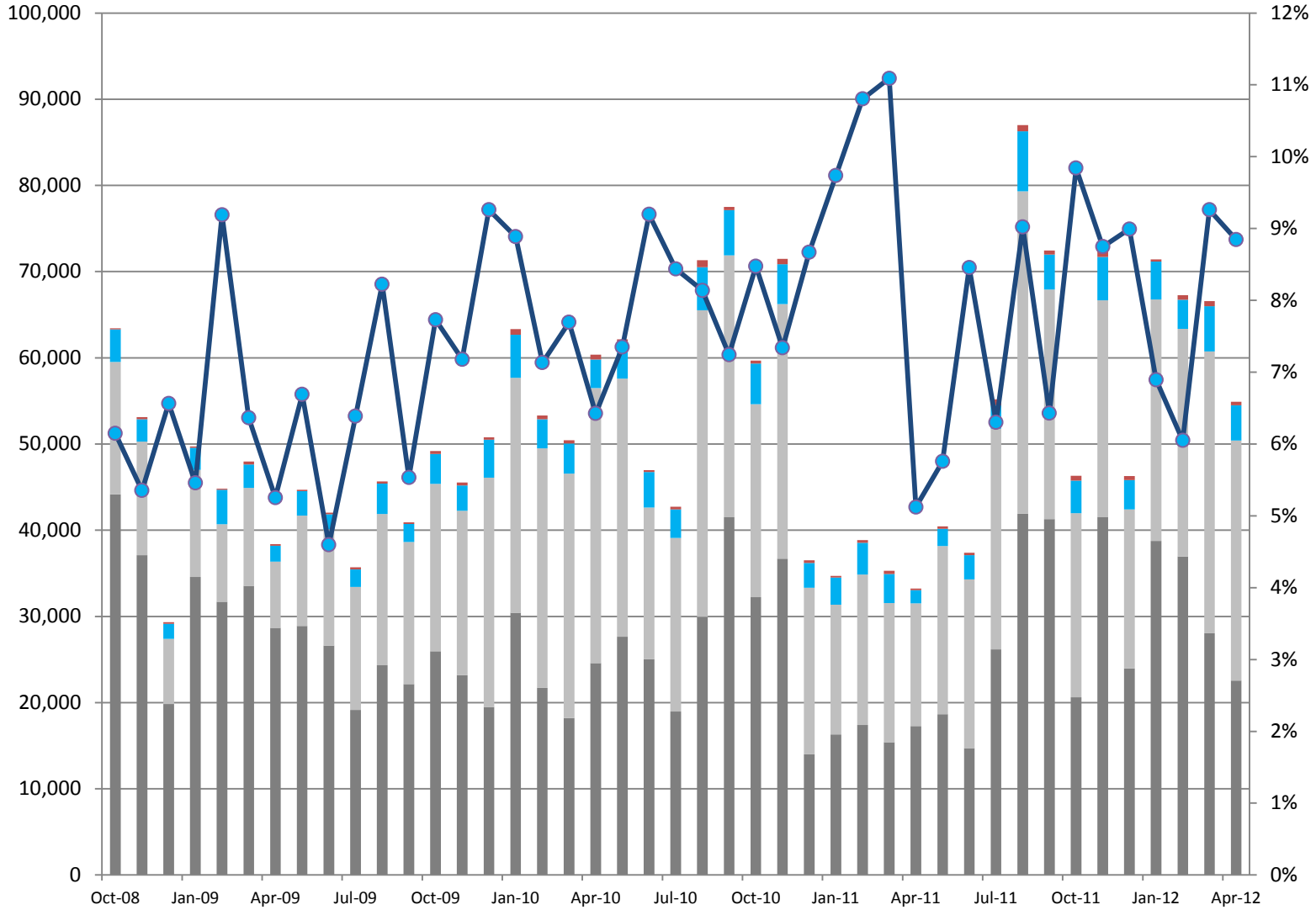
■ RTH-Globex ■ ETH-Europe ■ ETH-Asia ● % ETH



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

T-Bond Options Globex ADV by Time Zone

■ RTH-Globex ■ ETH-Europe ■ ETH-Asia ● % ETH

