



EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES  
FUTURES

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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PRELIMINARY

PG02ABULLETIN #146@      EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES      Mon, Jul 30, 2012 PG02A

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- OVERALL VOLUME	YEAR AGO COMBINED OPEN INTEREST	----- TOTAL INTEREST
* CME GROUP TOTALS-								
EXCHANGE	8213762	754275	395243	9363280	83648124	+	94764	14667817
EXCHANGE FUTURES	7681116	76677	283512	8041305	42936282	-	267172	12248685
EXCHANGE OPTIONS	532646	677598	109347	1319591	40650861	+	361886	2416566
OTC TOTALS-								
OTC CLEARED ONLY			2384	2384	60981	+	50	2566
FUTURES & OPTIONS-								
INTEREST RATES	3432472	449464	79065	3961001	30780652	+	125796	7038754
FUTURES ONLY-								
INTEREST RATES	3244017	22032	79065	3345114	13376460	-	42516	5442420
OPTIONS ONLY-								
INTEREST RATES	188455	427432		615887	17404192	+	168312	1596334
FORWARD SWAPS ONLY-								
OPTIONS FORWARD SWAPS ONLY-								

INTEREST RATE FUTURES & OPTIONS

ED	EURODOLLAR FUTURES	1467303	13181	10000	1490484	7993856	+	41447	2511659	10408717
TYF	10-YR NOTE FUTURES	802498	4725	35073	842296	1684977	-	39954	1358501	1861161
FV	5-YR NOTE FUTURES	346063	319	14882	361264	1156846	-	4040	748338	1428114
US	30-YR BOND FUTURES	328193	1089	2991	332273	602916	-	29012	392886	655156
TU	2-YR NOTE FUTURES	215022	2513	15417	232952	1042865	-	15915	250205	1025038
FF	FED FUND FUTURES	47056	205		47261	508264	+	8149	127267	926074
UL	ULTRA T-BOND FUTURES	36352		702	37054	349334	-	3086	51744	387923
EM	1 MONTH EURODOLLAR FUTURES	1063			1063	12389	-	193	370	20075
NT	5-YR INTEREST RATE SWAP FUTURES	334			334	14692	+	49	918	24072
NI	10-YR INTEREST RATE SWAP FUTURES	133			133	10035	+	39	413	13432
TEN	10-YEAR ON-THE-RUN TREASURY								12	197
SKV	US-UK SOVEREIGN YIELD SPRD FUTURE					1				
NZB	30-YR INTEREST RATE SWAP FUTURES					58			5	975
FIV	5-YEAR ON-THE-RUN TREASURY								80	34
EY	EUROYEN FUTURES									126
EED	EMINI EURODOLLAR FUTURES					6				10
EB	THREE MONTH EURIBOR FUTURES					194				
7I	7-YR INTEREST RATE SWAP FUTURES					27			22	519

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OPTIONS ON FUTURES

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PRELIMINARY

PG02ABULLETIN #146@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURES Mon, Jul 30, 2012 PG02A

54	10-YR NOTE AFLEX OPTIONS	C									200
TOTAL	10-YR NOTE AFLEX OPTIONS										200
TC	10-YR NOTE OPTIONS	C	36330	28828	65158	580614	+	18724	65072	558370	
TC	10-YR NOTE OPTIONS	P	47884	22648	70532	921585	+	26746	163467	933730	
TOTAL	10-YR NOTE OPTI ONS		84214	51476	135690	1502199	+	45470	228539	1492100	
TY1	10-YR WEEK1 NOTE OPTIONS	C	168	650	818	46754	+	207	2688	4488	
TY1	10-YR WEEK1 NOTE OPTIONS	P	1754	7100	8854	14458	+	6782	1609	7861	
TOTAL	10-YR WEEK1 NOTE OPTI ONS		1922	7750	9672	61212	+	6989	4297	12349	
TY2	10-YR WEEK2 NOTE OPTIONS	C		50	50	830	+	7	1000	1000	
TY2	10-YR WEEK2 NOTE OPTIONS	P	2712	250	2962	8623	+	695	1	7	
TOTAL	10-YR WEEK2 NOTE OPTI ONS			300	3012	9453	+	702	1001	1007	
TY3	10-YR WEEK3 NOTE OPTIONS	C		1	1	1	+	1			
TY3	10-YR WEEK3 NOTE OPTIONS	P				540					
TOTAL	10-YR WEEK3 NOTE OPTI ONS		1		1	541	+	1			
TW1	2-YR WEEK1 NOTE OPTIONS	P									350
TOTAL	2-YR WEEK1 NOTE OPTI ONS										350
TUC	2-YR NOTE OPTI ONS	C	1200	11000	12200	361914	+	5050	1344	53113	
TUC	2-YR NOTE OPTI ONS	P	5	530	535	95090	+	205	2581	171562	
TOTAL	2-YR NOTE OPTI ONS		1205	11530	12735	457004	+	5255	3925	224675	
TW2	2-YR WEEK2 NOTE OPTIONS	P									25
TOTAL	2-YR WEEK2 NOTE OPTI ONS										25
FF1	30-DAY FED FUND 12M MIDCURVE OPT	C							500	1050	
FF1	30-DAY FED FUND 12M MIDCURVE OPT	P							200	500	
TOTAL	30-DAY FED FUND 12M MIDCURVE OPT								700	1550	
52	30-YR BOND AFLEX OPTIONS	P							135	180	
TOTAL	30-YR BOND AFLEX OPTIONS								135	180	
53	30-YR BOND EFLEX OPTIONS	C				1800					
53	30-YR BOND EFLEX OPTIONS	P				1800					
TOTAL	30-YR BOND EFLEX OPTI ONS					3600					
CG	30-YR BOND OPTI ONS	C	11777	9661	21438	163904	+	3509	41655	200737	
CG	30-YR BOND OPTI ONS	P	10888	7650	18538	137001	+	6218	34762	234880	
TOTAL	30-YR BOND OPTI ONS		22665	17311	39976	300905	+	9727	76417	435617	
US1	30-YR WEEK1 BOND OPTI ONS	C	960		960	1665	+	644	101	4394	
US1	30-YR WEEK1 BOND OPTI ONS	P	771	150	921	3012	+	606	120	612	
TOTAL	30-YR WEEK1 BOND OPTI ONS		1731	150	1881	4677	+	1250	221	5006	
US2	30-YR WEEK2 BOND OPTI ONS	P	75		75	79	+	55	2	16	
TOTAL	30-YR WEEK2 BOND OPTI ONS		75		75	79	+	55	2	16	
US2	30-YR WEEK2 BOND OPTI ONS	C	46		46	110	+	46	3	221	
TOTAL	30-YR WEEK2 BOND OPTI ONS		46		46	110	+	46	3	221	
US3	30-YR WEEK3 BOND OPTI ONS	C							1	1	
US3	30-YR WEEK3 BOND OPTI ONS	P	1		1	1	+	1			
TOTAL	30-YR WEEK3 BOND OPTI ONS		1		1	1	+	1	1	1	
FP	5-YR NOTE OPTI ONS	C	9589	4100	13689	187332	+	3783	16522	212045	
FP	5-YR NOTE OPTI ONS	P	4048	2500	6548	151000	+	3116	15043	329383	
TOTAL	5-YR NOTE OPTI ONS		13637	6600	20237	338332	+	6899	31565	541428	
FV1	5-YR WEEK1 NOTE OPTI ONS	C	2	10	12	300					
FV1	5-YR WEEK1 NOTE OPTI ONS	P		1000	1000	1300	+	1000	1	1	
TOTAL	5-YR WEEK1 NOTE OPTI ONS		2	1010	1012	1600	+	1000	1	1	
E0	EURODOLLAR MIDCURVE OPTI ONS	C	2000	18550	20550	536347	-	2162	74132	1919648	
E0	EURODOLLAR MIDCURVE OPTI ONS	P	1000	4400	5400	735592	+	2514	89537	2646228	
TOTAL	EURODOLLAR MIDCURVE OPTI ONS		3000	22950	25950	1271939	+	352	163669	4565876	
E2	EURODOLLAR MIDCURVE OPTI ONS	C	312	46400	46712	789409	+	24773	743053	2471898	
E2	EURODOLLAR MIDCURVE OPTI ONS	P	118	4300	4418	1296179	+	1416	44475	983798	
TOTAL	EURODOLLAR MIDCURVE OPTI ONS		430	50700	51130	2085588	+	26189	787528	3455696	
E3	EURODOLLAR MIDCURVE OPTI ONS	C	17050	62750	79800	1270508	+	27294	93800	128564	
E3	EURODOLLAR MIDCURVE OPTI ONS	P	350	10725	11075	1084570	+	15818		1100	
TOTAL	EURODOLLAR MIDCURVE OPTI ONS		17400	73475	90875	2355078	+	43112	93800	129664	
E4	EURODOLLAR MIDCURVE OPTI ONS	C	4760	64500	69260	665460	+	3090			
E4	EURODOLLAR MIDCURVE OPTI ONS	P		100	100	30561	+	95			
TOTAL	EURODOLLAR MIDCURVE OPTI ONS		4760	64600	69360	696021	+	3185			
1K	EURODOLLAR MIDCURVE WK1 OPTI ONS	C									250
1K	EURODOLLAR MIDCURVE WK1 OPTI ONS	P									100
TOTAL	EURODOLLAR MIDCURVE WK1 OPTI ONS										350
ZE	EURODOLLAR OPTI ONS	C	22601	46540	69141	2872538	+	7675	56947	5320129	
ZE	EURODOLLAR OPTI ONS	P	11993	67490	79483	5269835	+	8308	108106	8963649	
TOTAL	EURODOLLAR OPTI ONS		34594	114030	148624	8142373	+	15983	165053	14283778	
FFC	FED FUND OPTI ONS	C		250	250	63173	-	150	23806	276699	
FFC	FED FUND OPTI ONS	P		5250	5250	106561	+	2150	14500	700193	
TOTAL	FED FUND OPTI ONS			5500	5500	169734	+	2000	38306	976892	
OUL	ULTRA T-BOND OPTI ONS	C	35	25	60	2323	+	50	500	10768	
OUL	ULTRA T-BOND OPTI ONS	P	25	25	50	1423	+	46	661	13125	
TOTAL	ULTRA T-BOND OPTI ONS		60	50	110	3746	+	96	1161	23893	
UL1	ULTRA WEEK1 T-BOND OPTI ONS	C							10	10	
UL1	ULTRA WEEK1 T-BOND OPTI ONS	P								64	
TOTAL	ULTRA WEEK1 T-BOND OPTI ONS								10	74	
UL2	ULTRA WEEK2 T-BOND OPTI ONS	P									125
TOTAL	ULTRA WEEK2 T-BOND OPTI ONS										125

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