



2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/tools-information/build-a-report.html?report=dailybulletin> CME Group Inc. A CME/Board of Trade Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: marketdataops@cmegroup.com



PRELIMINARY

PG02ABULLETIN #152@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FUTURES (EXCLUDING TRAKRS) COMMODITY/ALT INVESTMENTS FUTURES

Mon, Aug 10, 2009 PG02A

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	GLOBEX® VOLUME	FLOOR VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST	TOTAL ----- & CHGE	----- VOLUME	YEAR AGO COMBINED OPEN INTEREST	----- TOTAL INTEREST
* EXCHANGE TOTALS-								
EXCHANGE	5356779	955334	6312113	41951135	+	193013	8352322**	56674758**
EXCHANGE FUTURES	5230558	243090	5473648	17481248	-	7005	7427552**	24226310**
EXCHANGE OPTIONS	126221	712244	838465	24469887	+	200018	924770**	32448448**
DIVISION TOTALS-								
CME DIVISION	30966	30811	61777	414053	-	1151	59373	590890
IMM DIVISION	2001130	57796	2058926	7316847	-	35360	2029109	10691987
IOM DIVISION	1523788	456934	1980722	23026421	+	114474	3147531	27408756
GEM DIVISION	13172	7021	20193	137176	+	4277	355027	774688
CBT DIVISION	1787723	402772	2190495	11056638	+	110773	2761282	17208437
PRODUCT GROUP VOLUME AND OPEN INTEREST TOTALS								
FUTURES & OPTIONS-								
COMM & ALT INVST PRODUCTS	574745	247560	822305	5391508	+	19161	822509	6957020
FX PRODUCTS	534883	19692	554575	978498	-	9855	682709	1295686
INDEX PRODUCTS	1588943	48409	1637352	5015258	+	27734	3379011	6542928
INTEREST RATE PRODUCTS	2658208	639673	3297881	30565871	+	155973	3427418	41851139
FUTURES ONLY-								
COMM & ALT INVST FUTURES	566199	120346	686545	2594556	-	12568	638960	3105825
FX FUTURES	526688	15202	541890	709430	-	16502	648635	900979
INDEX FUTURES	1546135	12098	1558233	3640156	+	2007	3144065	4456981
INTEREST RATE FUTURES	2591536	95444	2686980	10537306	+	20058	2955374	15737261
OPTIONS ONLY-								
COMM & ALT INVST OPTIONS	8546	127214	135760	2796952	+	31729	183549	3851195
FX OPTIONS	8195	4490	12685	269068	+	6647	34074	394707
INDEX OPTIONS	42808	36311	79119	1375102	+	25727	234946	2085947
INTEREST RATE OPTIONS	66672	544229	610901	20028765	+	135915	472044	26113878
FUTURES PRODUCTS								
COMM & ALT INVST PRODUCTS-								
CORN FUT	240158	47029	287187	870547	+	3294	232311	1190521
MINI CORN	228	180	408	10488	+	59	766	10894
ETHANOL	128		128	3799	+	44	66	2602
ETH FWD SWP		1310	1310	22379	-	95	942	23878
LA BASIS SWAP				120				
OATS FUT	564	7	571	13795	+	93	1442	15495
ROUGH RICE FUT	748		748	10119	+	101	440	12686
SOYBEAN FUT	95198	11040	106238	400727	-	2025	106175	391967
MINI SOYBEAN	360	482	842	24184	+	161	1113	22202
SOY MEAL FUT	29659	4489	34148	173634	-	587	39881	184382
SOY OIL FUT	41484	6330	47814	240332	-	1655	63659	255437
WHEAT FUT	124677	11561	136238	325726	-	10972	123885	332588
MINI WHEAT	126	64	190	1439	+	9	286	2719
LV CATTLE FUT	14592	19387	33979	228442	+	485	26634	278209
FDR CATTLE FUT	2680	3468	6148	23963	-	637	6176	34575
LEAN HOGS FUT	13022	7842	20864	129429	-	1137	25396	234194
FRZ PK BLY FUT	14	62	76	584	-	14	75	796
GSCI FUT	1135	5766	6901	18250	+	304	5618	16195
GSCI ER FUTURES	10	70	80	36759	R	10		13826
DJ-UBS INDEX F	4		4	6617	-	2		
MILK FUT	622	52	674	25071	+	151	990	34351
CLASS IV MILK				125				265
CSH NFDN FUT				576			4	478
DLV NFDN FUT				2				
DRY WHEY FUT	13		13	1493	+	11	3	1034
BUTTER CS FUT	23		23	4340	-	10	93	3732
BUTTER FUT				28			2	6
LUMBER FUT	734	1207	1941	8811	-	176	1710	14244
WOOD PULP FUT				3217				3250
HDD WTHR STRIP F				650				
CDD WEATHER FUT	20		20	6383	+	20	1257	16768
CDD WTHR STRIP F				2050				2410
HDD EURO STRIP F				150				200
CAT EURO WTHR FUT				150				
CAT EURO SSTRIP F				177				
HOUSING FUTURES							1	423

* EXCLUDES NYMEX VOLUME AND OPEN INTEREST.

** REFLECTS COMBINED CME AND CBOT VOLUME AND OPEN INTEREST PRIOR TO THE JULY 2007 MERGER.

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 OF 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.



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PRELIMINARY

PG02ABULLETIN #152@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST COMMODITY/ALT
INVESTMENTS OPTIONS ON FUTURES

Mon, Aug 10, 2009 PG02A

	----- GLOBEX® VOLUME	FLOOR VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- CHGE	----- OVERALL VOLUME	YEAR AGO COMBINED TOTAL OPEN INTEREST	----- TOTAL OPEN INTEREST
COMM & ALT INVST PRODUCTS-								
CORN OPTIONS	2817	69065	71882	1302695	+	18181	98295	2113738
CORN CALL	1705	38872	40577	738268	+	13570	52079	1117962
CORN PUT	1112	30193	31305	564427	+	4611	46216	995776
ETH FWD OPTIONS		300	300	5436	+	300	221	18973
ETH FWD CALLS		300	300	2722	+	300	221	7606
ETH FWD PUTS				2714				11367
OATS OPTIONS		24	24	2566	-	6	38	3935
OATS CALL		24	24	1511	-	6	10	955
OATS PUT				1055			28	2980
ROUGH RICE OPTIONS		23	23	2983	+	14	54	3134
ROUGH RICE CALL		20	20	2016	+	11	2	784
ROUGH RICE PUT		3	3	967	+	3	52	2350
SOYBEAN OPTIONS	1885	34244	36129	572692	+	6404	44108	557138
SOYBEAN CALL	812	14007	14819	341965	+	803	25124	314334
SOYBEAN PUT	1073	20237	21310	230727	+	5601	18984	242804
SOY MEAL OPTIONS	1268	1648	2916	76021	-	422	3904	87012
SOY MEAL CALL	697	1225	1922	45406	-	496	2570	38869
SOY MEAL PUT	571	423	994	30615	+	74	1334	48143
SOY BEAN OIL OPTIONS	28	1390	1418	152746	+	633	8533	165646
SOY BEAN OIL C	13	776	789	91478	+	480	6166	71775
SOY BEAN OIL P	15	614	629	61268	+	153	2367	93871
SOY CRUSH OPTIONS				885			45	689
SOY CRUSH CALL				737			45	63
SOY CRUSH PUT				148				
WHEAT OPTIONS	881	9256	10137	279814	+	647	23527	346201
WHEAT CALL	532	3928	4460	155876	+	124	8984	171656
WHEAT PUT	349	5328	5677	123938	+	523	14543	174545
CORN NRBY OPTIONS				98				
CORN NRBY C				62				
CORN NRBY P				36				
WHEAT NRBY OPTIONS				235				
WHEAT NRBY P				156				
SOYBN NRBY OPTIONS				156				
SOYBN NRBY C				100				
WZ-WN CSO OPTIONS				100				
WZ-WN CSO P								
LV CATTLE OPTIONS	14	4322	4336	142507	+	2692	1162	142989
LV CATTLE CALL	9	2678	2687	76843	+	1223	573	94790
LV CATTLE PUT	5	1644	1649	65664	+	1469	589	48199
FDR CATTLE OPTIONS		231	231	13885	-	9	384	11507
FDR CATTLE CALL		45	45	6306	-		112	4822
FDR CATTLE PUT		186	186	7579	-	9	272	6685
LEAN HOGS OPTIONS	1629	4252	5881	81342	+	1071	1306	78574
LEAN HOGS CALL	271	1879	2150	38502	+	531	1023	46857
LEAN HOGS PUT	1358	2373	3731	42840	+	540	283	31717
FRZ PK BLY OPTIONS								6
FRZ PK BLY CALL								2
FRZ PK BLY PUT								
MILK OPTIONS	24	429	453	42364	+	207	1965	51406
MILK CALL	10	193	203	22018	+	161	904	21607
MILK PUT	14	236	250	20346	+	46	1061	29799
CSH NFDN OPTIONS				46				
CSH NFDN CALL				46				
MILK MIDI OPTIONS		3	3	227	+	3	2	146
MILK MIDI CALL				63				22
MILK MIDI PUT		3	3	164	+	3	2	124
DRY WHEY OPTIONS				353				420
DRY WHEY CALL				328				345
DRY WHEY PUT				25				75
BUTTER CS OPTIONS				79				149
BUTTER CS CALL				77				99
BUTTER CS PUT				2				50
LUMBER OPTIONS		27	27	1422	+	14	5	1828
LUMBER CALL		6	6	722	+	4	5	1042
LUMBER PUT		21	21	700	+	10		786
HDD U.S. SEAS STRIP OPTIONS		2000	2000	14050	+	2000		16500
HDD WTHR STRIP C		1000	1000	11500	+	1000		8500
HDD WTHR STRIP P		1000	1000	2550	+	1000		8000
CDD U.S. WEATHER OPTIONS				750				800
CDD WEATHER CALLS				4050				450
CDD WEATHER PUTS				3500				350
CDD U.S. SEAS STRIP OPTIONS				85200				202100
CDD WTHR STRIP C				52400				121950
CDD WTHR STRIP P				32800				80150
SEAS MAX HURRICANE OPTS								26000
SEAS MAX HURRICANE CALL								26000
BIN SEAS HURR MAX OPTS				3000				4000
BIN SEAS HURR MAX CALL				3000				4000
2ND SEAS MAX HURR BIN OPT				1000				
2ND SEAS MAX HURR BIN CALL				1000				
SEAS ACCUM HURRICANE OPTS								2000
SEAS ACCUM HURRICANE CALL								2000
CAT EURO SSTRIP O				7500				6000
CAT EURO SSTRIP C								6000
CAT EURO SSTRIP P				7500				
PACIFIC RIM DAT OPTIONS								10300
PACIFIC RIM DAT CALL								10300
HOUSING OPTIONS								4
HOUSING CALLS								4

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