

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) EQUITY INDEX 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



FINAL

PG01CBULLETIN #213@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) EQUITY INDEX FUTURES Wed, Nov 04, 2009 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL	----- YEAR AGO OVERALL VOLUME	----- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS-								
EXCHANGE	10074410	1472232	827866	12374508	84062431 +	717900	9170440	49179360
EXCHANGE FUTURES	9754973	181660	607013	10543646	43106862 +	265847	8178685	20466806
EXCHANGE OPTIONS	319437	1290572	220853	1830862	40955569 +	452053	991755	28712554
OTC TOTALS-								
OTC			61	61	1122 +	26		
FUTURES & OPTIONS-								
EQUITY INDEX	3091205	44392	2813	3138410	14530366 +	62455	3561225	16859472
FUTURES ONLY-								
EQUITY INDEX	3003747	14692	2813	3021252	13084776 +	31518	3453912	14764496
OPTIONS ONLY-								
EQUITY INDEX	87458	29700		117158	1445590 +	30937	107313	2094976

EQUITY INDEX FUTURES

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL	----- YEAR AGO OVERALL VOLUME	----- COMBINED TOTAL OPEN INTEREST
EQUITY & INDEX PRODUCTS-								
EMINI S&P FUT	2365827			2365827	2556543 +	30082	2740135	2907780
EMINI S&P(EU) F							2	235
S&P 500 FUT	4305	12354	1976	18635	393941 -	359	47955	625331
E-600 SMLCAP F	113			113	510 -	15	109	2093
S&P 600 SMLCP F								2
EMINI S&P 400 MIDCAP FUT	45411			45411	106564 +	21	25669	108604
S&P 400MID FUT		19		19	2352 -	7	208	7037
S&P GROWTH FUT								266
S&P VALUE FUT								744
EMINI NASD FUT	350977			350977	313213 -	1718	372734	351287
NASDAQ 100 FUT	114	1537	837	2488	18496 +	109	3347	30625
DJIA FUT	157	782		939	15877 +	212	1560	26791
MINI \$5 DOW FUT	195773			195773	64883 +	2498	219953	106457
\$25 DJ FUT	16			16	34 +	4	26	88
S&P FIN SEC FUT								
S&P TCH SEC FUT								
E-MINI EMRG FUT	1580			1580	17444 +	182	962	12252
NIKKEI (\$) FUT	9860			9860	29644 -	558	15258	63972
NIKKEI (YEN) F	16406			16406	40464 -	1844	22710	87655
E-MINI EAFE FUT	1550			1550	25298 -	179	1153	24708
QQQ-NASDAQ FUT								4
SPDR-S&P FUT	8			8	14			1

*EXCLUDES NYMEX OPEN OUTCRY, PNT VOLUME AND TOTAL OPEN INTEREST.

*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 EQUITY INDEX
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



FINAL

PG01CBULLETIN #213@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX OPTIONS ON FUTURES Wed, Nov 04, 2009 PG01C

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	---- OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST & CHGE	----	----- YEAR AGO OVERALL VOLUME	----- COMBINED TOTAL OPEN INTEREST
EQUITY & INDEX PRODUCTS (Includes Flex Options)-								
EMINI S&P OPTIONS	81650			81650	854477	+	16182	72530
EMINI S&P CALL	37778			37778	343870	+	8189	34574
EMINI S&P PUT	43872			43872	510607	+	7993	37956
EOM (EW) EMINI S&P OPTIONS	623			623	10064	+	415	1184
EOM (EW) EMINI S&P CALL	363			363	4699	+	210	1048
EOM (EW) EMINI S&P PUT	260			260	5365	+	205	136
EOW1 MINI S&P OPTIONS	2224			2224	11220	+	1415	
EOW1 MINI S&P C	1710			1710	4311	+	1208	
EOW1 MINI S&P P	514			514	6909	+	207	
EOW2 MINI S&P OPTIONS	287			287	1588	+	196	
EOW2 MINI S&P C	125			125	628	+	107	
EOW2 MINI S&P P	162			162	960	+	89	
S&P 500 OPTIONS		24498		24498	479466	+	7205	28447
S&P 500 CALL		8878		8878	175232	+	2997	6958
S&P 500 PUT		15620		15620	304234	+	4208	21489
EOM (EV) S&P 500 OPTIONS		932		932	4168	+	701	3390
EOM (EV) S&P 500 CALL		832		832	2110	+	601	
EOM (EV) S&P 500 PUT		100		100	2058	+	100	3390
EOW1 S&P 500 OPTIONS		4146		4146	14111	+	3184	
EOW1 S&P 500 C		806		806	2752	+	378	
EOW1 S&P 500 P		3340		3340	11359	+	2806	
EOW2 S&P 500 OPTIONS		104		104	7015	+	100	
EOW2 S&P 500 C					310			
EOW2 S&P 500 P		104		104	6705	+	100	
EMINI S&P 400 MIDCAP OPTS	8			8	825	-	8	3
EMINI S&P 400 MIDCAP CALLS	4			4	440	-	4	3
EMINI S&P 400 MIDCAP PUTS	4			4	385	-	4	
S&P 400MID OPTIONS								40
S&P 400MID CALL								40
EMINI NASD OPTIONS	1766			1766	45920	+	993	861
EMINI NASD CALL	1244			1244	22151	+	808	678
EMINI NASD PUT	522			522	23769	+	185	183
NASDAQ 100 OPTIONS		1		1	60	+	1	6
NASDAQ 100 CALL		1		1	42	+	1	1
NASDAQ 100 PUT					18			5
DJIA OPTIONS		19		19	1206	-	8	253
DJIA CALL		1		1	507			141
DJIA PUT		18		18	699	-	8	117
MINI \$5 DOW OPTIONS	900			900	15170	+	561	639
MINI \$5 DOW C	663			663	6163	+	507	396
MINI \$5 DOW P	237			237	9007	+	54	243
NIKKEI (\$) OPTIONS					300			
NIKKEI (\$) CALL					300			
NIKKEI (\$) PUT								900

*EXCLUDES NYMEX OPEN OUTCRY, PNT VOLUME AND TOTAL OPEN INTEREST.

*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.