

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



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FINAL

PG01CBULLETIN #215@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) EQUITY INDEX FUTURES Fri, Nov 06, 2009 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL	----- YEAR AGO OVERALL VOLUME	----- COMBINED OPEN INTEREST	----- TOTAL
* CME GROUP TOTALS-									
EXCHANGE	10299213	1811455	689887	12800555	84635607	+	3069	8574999	49538384
EXCHANGE FUTURES	10006732	251816	526017	10784565	43626100	+	241329	7343444	20568230
EXCHANGE OPTIONS	292481	1559639	163870	2015990	41009507	-	238260	1231555	28970154
OTC TOTALS-									
OTC			11	11	1104	-	29		
FUTURES & OPTIONS-									
EQUITY INDEX	2694086	52718	16489	2763293	14581472	-	12937	3517042	17021443
FUTURES ONLY-									
EQUITY INDEX	2606820	14434	16489	2637743	13090915	-	15157	3403529	14842227
OPTIONS ONLY-									
EQUITY INDEX	87266	38284		125550	1490557	+	2220	113513	2179216

EQUITY INDEX FUTURES

EQUITY & INDEX PRODUCTS-									
EMINI S&P FUT	2069674		14991	2084665	2575701	+	14487	2703428	2961750
EMINI S&P(EU) F								19	225
S&P 500 FUT	4152	11492	1400	17044	390243	-	4079	45514	627029
E-600 SMLCAP F	155			155	479	-	23	247	1991
S&P 600 SMLCP F									2
EMINI S&P 400 MIDCAP FUT	43539			43539	106397	-	350	25693	110605
S&P 400MID FUT		168		168	2225	-	52	77	6817
S&P GROWTH FUT					95	-		1	265
S&P VALUE FUT					578	-			744
EMINI NASD FUT	293875			293875	301610	-	22542	338254	348637
NASDAQ 100 FUT	334			2589	17332	+	13	2343	30468
DJIA FUT	298	617	98	915	16148	+	219	2467	26646
MINI \$5 DOW FUT	152009			152009	65970	+	684	228973	106282
\$25 DJ FUT	10			10	30	-	4	23	99
S&P FIN SEC FUT					96	-			
S&P TCH SEC FUT					1	-			
E-MINI EMRG FUT	2135			2135	17643	+	122	213	12395
NIKKEI (\$) FUT	10653			10653	30646	+	728	14198	64815
NIKKEI (YEN) F	16047			16047	45435	+	1465	21611	89616
E-MINI EAFE FUT	1148			1148	25191	-	64	632	24607
QQQ-NASDAQ FUT								1	4
SPDR-S&P FUT					4				16

*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 TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.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.

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OPTIONS ON FUTURES



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	LOBEX® 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	73921			73921	900144	+	16808	67208
EMINI S&P CALL	27707			27707	362050	+	8131	32050
EMINI S&P PUT	46214			46214	538094	+	8677	35158
EOM (EW) EMINI S&P OPTIONS	932			932	10955	+	517	2327
EOM (EW) EMINI S&P CALL	634			634	5319	+	419	698
EOM (EW) EMINI S&P PUT	298			298	5636	+	93	1629
EOW1 MINI S&P OPTIONS	9501			9501		-	14908	
EOW1 MINI S&P C	5195			5195		-	5950	
EOW1 MINI S&P P	4306			4306		-	8958	
EOW2 MINI S&P OPTIONS	775			775	2452	+	554	
EOW2 MINI S&P C	284			284	990	+	126	
EOW2 MINI S&P P	491			491	1462	+	428	
S&P 500 OPTIONS	1	30423		30424	498050	+	12390	38859
S&P 500 CALL		4444		4444	179424	+	747	14812
S&P 500 PUT	1	25979		25980	318626	+	11643	24047
EOM (EV) S&P 500 OPTIONS		921		921	5240	+	868	4207
EOM (EV) S&P 500 CALL		23		23	2232	+	19	1739
EOM (EV) S&P 500 PUT		898		898	3008	+	849	2468
EOW1 S&P 500 OPTIONS		5855		5855		-	15632	
EOW1 S&P 500 C		3504		3504		-	2838	
EOW1 S&P 500 P		2351		2351		-	12794	
EOW2 S&P 500 OPTIONS		365		365	7685	+	390	
EOW2 S&P 500 C					310			
EOW2 S&P 500 P		365		365	7375	+	390	
EMINI S&P 400 MIDCAP OPTS	1			1	838	+	1	21
EMINI S&P 400 MIDCAP CALLS	1			1	445	+	1	15
EMINI S&P 400 MIDCAP PUTS					393			6
S&P 400MID OPTIONS								40
S&P 400MID CALL								40
EMINI NASD OPTIONS	1791			1791	47805	+	845	431
EMINI NASD CALL	1121			1121	23311	+	527	224
EMINI NASD PUT	670			670	24494	+	318	207
NASDAQ 100 OPTIONS					58	-	2	558
NASDAQ 100 CALL					40	-	2	357
NASDAQ 100 PUT					18			201
DJIA OPTIONS		720		720	1524	+	299	190
DJIA CALL		720		720	827	+	299	57
DJIA PUT					697			133
MINI \$5 DOW OPTIONS	344			344	15506	+	95	291
MINI \$5 DOW C	200			200	6354	+	133	181
MINI \$5 DOW P	144			144	9152	-	38	110
NIKKEI (\$) OPTIONS					300			1500
NIKKEI (\$) CALL					300			600
NIKKEI (\$) PUT								900

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