

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX
FUTURES



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com

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PG01CBULLETIN # 29@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES Mon, Feb 13, 2012 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL INTEREST	----- YEAR AGO OVERALL VOLUME	----- COMBINED OPEN INTEREST	----- TOTAL INTEREST
* CME GROUP TOTALS-									
EXCHANGE	8533803	935967	764858	10234628	91479761	+	436775	10199113	96261608
EXCHANGE FUTURES	8185912	150235	527341	8863488	46435732	+	113660	8284675	48295433
EXCHANGE OPTIONS	347891	785732	236594	1370217	44993471	+	322729	1910763	47895348
OTC TOTALS-									
OTC CLEARED ONLY			923	923	50558	+	386	3675	70827
FUTURES & OPTIONS-									
EQUITY INDEX	1654199	42613	2354	1699166	5991911	+	16701	1638661	7495052
FUTURES ONLY-									
EQUITY INDEX	1530728	5347	2354	1538429	3744272	-	39658	1470984	5320427
OPTIONS ONLY-									
EQUITY INDEX	123471	37266		160737	2247639	+	56359	167677	2174625
FORWARD SWAPS ONLY-									
OPTIONS FORWARD SWAPS ONLY-									

EQUITY INDEX FUTURES & OPTIONS

ES E-MINI S&P 500 FUTURES	1235709		520	1236229	2724775	-	41947	1172601	2831487
NQ E-MINI NASDAQ 100 FUTURES	165879			165879	431720	+	7828	153364	353379
YM MINI \$5 DOW FUTURES	88103			88103	109488	+	3342	79624	93961
ME E-MINI S&P 400 MIDCAP FUTURES	18552			18552	108135	-	881	16116	100363
N1 NIKKEI 225 (YEN) STOCK FUTURES	15907			15907	44063	-	224	16690	65788
SP S&P 500 FUTURES	1608	4956	600	7164	244308	-	8641	13489	326011
NK NIKKEI 225 (\$) STOCK FUTURES	3893			3893	24980	-	418	10381	49149
DJ DJIA FUTURES	106	94	865	1065	12398	+	822	332	11551
ND NASDAQ 100 INDEX FUTURES	92	297	369	758	17997	+	362	1437	17858
XAE SP 500 ENERGY SECTOR INDEX	416			416	978	+	197		
AW DOW JONES-UBS COMMODITY INDEX FUT	203			203	16192			15	5472
XAI SP 500 INDUSTRIAL SECTOR INDEX	84			84	1327	-	61		
XAP SP 500 CONSUMER STAPLES SECTOR IX	50			50	199	-	4		
XAK SP 500 TECHNOLOGY SECTOR INDEX	36			36	917	-	31		
XAB SP 500 MATERIALS SECTOR INDEX	29			29	717	-	5		
XAU SP 500 UTILITIES SECTOR INDEX	13			13	402	-	4		
XAF SP 500 FINANCIAL SECTOR INDEX	13			13	2189				
MNF E-MICRO S&P CNX NIFTY FIFTY INDEX F	12			12	19			165	954
SMC EMINI S&P 600 SMALLCAP FUTURES	11			11	60	+	3	63	158
XAY SP 500 CONS DISCRETIONARY SECTOR IX	6			6	143	+	1		
XAV SP 500 HEALTH CARE SECTOR INDEX	6			6	1091	+	3		
SU S&P 500 VALUE INDEX FUTURES					58				60
SG S&P 500 GROWTH FUTURES					42				41
MD S&P 400 MIDCAP FUTURES					2073			1	2804
DO \$25 X DOW JONES FUTURES					1			1	9

*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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DJC DJIA OPTIONS	C				21			2	8
DJC DJIA OPTIONS	P	4		4	216	+	4	1	28
TOTAL DJIA OPTIONS		4		4	237	+	4	3	36
QZ E-MINI NASDAQ 100 OPTIONS	C	840		840	13701	+	621	568	14931
QZ E-MINI NASDAQ 100 OPTIONS	P	1328		1328	22747	+	972	728	27642
TOTAL E-MINI NASDAQ 100 OPTIONS		2168		2168	36448	+	1593	1296	42573
Q2 E-MINI NASDAQ 100 WEEKLY OPT	C								
Q2 E-MINI NASDAQ 100 WEEKLY OPT	P								
TOTAL E-MINI NASDAQ 100 WEEKLY OPT									
Q4 E-MINI NASDAQ 100 WEEKLY OPT	C	7		7	8	+	7		
Q4 E-MINI NASDAQ 100 WEEKLY OPT	P	3		3	3	+	3		
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		10		10	11	+	10		
MCO E-MINI S&P 400 MIDCAP OPTIONS	C				8				
MCO E-MINI S&P 400 MIDCAP OPTIONS	P	1		1	16	-	1		
TOTAL E-MINI S&P 400 MIDCAP OPTIONS		1		1	24	-	1		
EZ E-MINI S&P 500 OPTIONS	C	40784	8860	49644	542800	+	6466	53290	510543
EZ E-MINI S&P 500 OPTIONS	P	64760	1310	66070	1055775	+	24225	59233	825956
TOTAL E-MINI S&P 500 OPTIONS		105544	10170	115714	1598575	+	30691	112523	1336499
EW EOM E-MINI S&P 500 OPTIONS	C	1936		1936	40732	+	1667	1029	24022
EW EOM E-MINI S&P 500 OPTIONS	P	2468		2468	53751	+	961	1110	31758
TOTAL EOM E-MINI S&P 500 OPTIONS		4404		4404	94483	+	2628	2139	55780
EV EOM S&P 500 OPTIONS	C		1583	1583	8237	+	1513	76	2257
EV EOM S&P 500 OPTIONS	P		1047	1047	7541	+	710	319	12160
TOTAL EOM S&P 500 OPTIONS			2630	2630	15778	+	2223	395	14417
EW1 EOW1 E-MINI S&P 500 OPTIONS	C	2		2	2	+	2	26	26
EW1 EOW1 E-MINI S&P 500 OPTIONS	P	13		13	13	+	13		
TOTAL EOW1 E-MINI S&P 500 OPTIONS		15		15	15	+	15	26	26
EW2 EOW2 E-MINI S&P 500 OPTIONS	C								
EW2 EOW2 E-MINI S&P 500 OPTIONS	P								
TOTAL EOW2 E-MINI S&P 500 OPTIONS									
EV2 EOW2 S&P 500 OPTIONS	C								
EV2 EOW2 S&P 500 OPTIONS	P								
TOTAL EOW2 S&P 500 OPTIONS									
EW4 EOW4 E-MINI S&P 500 OPTIONS	C	1915		1915	3259	+	1694	96	1392
EW4 EOW4 E-MINI S&P 500 OPTIONS	P	9362		9362	10840	+	8751	768	1617
TOTAL EOW4 E-MINI S&P 500 OPTIONS		11277		11277	14099	+	10445	864	3009
EV4 EOW4 S&P 500 OPTIONS	C				1200				
EV4 EOW4 S&P 500 OPTIONS	P		400	400	400	+	400		
TOTAL EOW4 S&P 500 OPTIONS			400	400	1600	+	400		
OYM MINI \$5 DOW OPTIONS	C	37		37	7675	+	25	180	3281
OYM MINI \$5 DOW OPTIONS	P	15		15	8829	+	2	200	7240
TOTAL MINI \$5 DOW OPTIONS		52		52	16504	+	27	380	10521
ZD NASDAQ 100 INDEX OPTIONS	C				6				150
ZD NASDAQ 100 INDEX OPTIONS	P				23				
TOTAL NASDAQ 100 INDEX OPTIONS					29				150
XP S&P 500 AFLEX OPTIONS	C	100		100	100	+	50		
XP S&P 500 AFLEX OPTIONS	P	400		400	300	-	408		
TOTAL S&P 500 AFLEX OPTIONS		500		500	400	-	358		
YP S&P 500 EFLEX OPTIONS	C				9340				
YP S&P 500 EFLEX OPTIONS	P				9340				
TOTAL S&P 500 EFLEX OPTIONS					18680				
OS S&P 500 OPTIONS	C	7211		7211	150334	-	1087	26637	195572
OS S&P 500 OPTIONS	P	16351		16351	300422	+	9769	18803	394454
TOTAL S&P 500 OPTIONS		23562		23562	450756	+	8682	45440	590026

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