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SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS)

	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
*CME GROUP TOTALS						
OVERALL	7,587,351	1,313,392	161,931	9,062,674	50,526,028 +	579,871
FUTURES	7,221,741	161,284	120,915	7,503,940	22,791,684 +	90,732
OPTIONS	365,610	1,152,108	41,016	1,558,734	27,734,344 +	489,139

PRODUCT GROUP VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES & OPTIONS

COM & ALT INVST	1,009,021	261,015	21,465	1,291,501	6,926,904 +	27,644
FOREIGN EXCHANG	699,719	14,140	8,558	722,417	1,708,842 +	4,124
INDEX	1,975,476	37,974	5,974	2,019,424	5,831,206 +	96,089
INTEREST RATE	3,903,135	1,000,263	123,408	5,026,806	36,008,872 +	451,002

FUTURES ONLY

COM & ALT INVST	944,634	123,192	20,449	1,088,275	3,556,062 -	11,471
FOREIGN EXCHANG	679,268	614	8,558	688,440	1,351,948 -	6,291
INDEX	1,864,507	7,190	5,974	1,877,671	3,748,628 +	43,177
INTEREST RATE	3,733,332	30,288	83,408	3,847,028	14,085,172 +	64,305

OPTIONS ONLY

COM & ALT INVST	64,387	137,823	1,016	203,226	3,370,842 +	39,115
FOREIGN EXCHANG	20,451	13,526	0	33,977	356,894 +	10,415
INDEX	110,969	30,784	0	141,753	2,082,578 +	52,912
INTEREST RATE	169,803	969,975	40,000	1,179,778	21,923,700 +	386,697

DETAILED VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES PRODUCTS

COM & ALT INVESTMENT

CCS CORN CALENDAR SWAP

MAR12	0	0	0	0	792	UNCH
APR12	0	0	0	0	946	UNCH
MAY12	0	0	159	159	976 +	61
JUN12	0	0	0	0	906	UNCH
JUL12	0	0	36	36	1,687 +	2
DEC12	0	0	66	66	771	UNCH
JUL13	0	0	0	0	44	UNCH
DEC13	0	0	0	0	89	UNCH
TOTAL	0	0	261	261	6,211 +	63

SNS SOYBEAN CALENDAR SWAP

MAR12	0	0	0	0	10	UNCH
NOV12	0	0	0	0	50	UNCH
NOV13	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	110	

WCS WHEAT CALENDAR SWAP

MAR12	0	0	0	0	50	UNCH
MAY12	0	0	20	20	350	UNCH
JUL12	0	0	0	0	125	UNCH
SEP12	0	0	0	0	100	UNCH
DEC12	0	0	0	0	675	UNCH
JUL13	0	0	0	0	130	UNCH
TOTAL	0	0	20	20	1,430	

C CORN FUTURES

MAR12	202.641	15.091	8.287	226.019	343.688 -	19262
MAY12	95.071	13.602	493	109.166	295.975 +	2734
JUL12	84.689	4.801	43	89.533	241.838 +	8668
SEP12	16.715	2.775	2	19.492	76.933 +	1251
DEC12	32.265	2.774	16	35.055	244.738 +	1885
MAR13	1.773	16	0	1.789	44.658 +	589
MAY13	296	0	0	296	2.449 +	158
JUL13	256	0	0	256	3.015 +	51
SEP13	5	0	0	5	674	UNCH
DEC13	408	161	0	569	18.185 -	4
MAR14	4	0	0	4	131	UNCH
MAY14	0	0	0	0	39	UNCH
JUL14	1	0	0	1	232	UNCH
DEC14	47	0	0	47	2.154 +	18
DEC15	3	0	0	3	128	UNCH
TOTAL	434,174	39,220	8,841	482,235	1,274,837 -	3,912

YC MINI CORN FUTURES

MAR12	1.278	364	0	1.642	4.577 -	143
MAY12	127	31	0	158	1.349 +	99
JUL12	80	19	0	99	1.234 +	35
SEP12	12	4	0	16	151 +	11
DEC12	73	34	0	107	3.160 +	56
MAR13	3	4	0	7	164 +	7
MAY13	0	0	0	0	10	UNCH

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	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
JUL13	2	3	0	5	35 +	3
DEC13	0	2	0	2	226 +	2
JUL14	0	0	0	0	5	UNCH
DEC14	0	0	0	0	23	UNCH
TOTAL	1,575	461	0	2,036	10,934 +	70
EH ETHANOL FUTURES						
MAR12	183	0	63	246	1,203 -	91
APR12	146	0	0	146	1,223 -	21
MAY12	168	0	0	168	1,131 +	25
JUN12	63	0	0	63	844 -	17
JUL12	132	0	0	132	1,712 -	22
AUG12	69	0	0	69	1,033 +	10
SEP12	44	0	0	44	904 +	13
OCT12	78	0	0	78	740 +	23
NOV12	40	0	0	40	1,296 -	7
DEC12	44	0	0	44	644 +	22
JAN13	21	0	0	21	346 +	1
TOTAL	988	0	63	1,051	11,076 -	64
71 OTC ETHANOL FORWARD MON						
FEB12	0	0	0	0	3,947	UNCH
MAR12	0	0	238	238	3,446 +	69
APR12	0	0	157	157	4,860 +	47
MAY12	0	0	361	361	4,611 -	55
JUN12	0	0	253	253	4,835 +	143
JUL12	0	0	396	396	3,009 +	255
AUG12	0	0	330	330	3,124 +	255
SEP12	0	0	330	330	3,088 +	255
OCT12	0	0	50	50	1,730 -	30
NOV12	0	0	50	50	1,620 -	30
DEC12	0	0	50	50	1,488 +	10
JAN13	0	0	0	0	20	UNCH
FEB13	0	0	0	0	20	UNCH
MAR13	0	0	0	0	20	UNCH
APR13	0	0	0	0	70	UNCH
MAY13	0	0	0	0	70	UNCH
JUN13	0	0	0	0	70	UNCH
TOTAL	0	0	2,215	2,215	36,028 +	919
O OATS FUTURES						
MAR12	452	16	2	470	5,222 -	202
MAY12	383	8	0	391	5,542 +	99
JUL12	45	0	0	45	622 +	1
SEP12	1	0	0	1	50	UNCH
DEC12	42	0	0	42	1,033 +	25
MAR13	0	0	0	0	5	UNCH
TOTAL	923	24	2	949	12,474 -	77
14 ROUGH RICE FUTURES						
MAR12	753	0	7	760	9,499 -	177
MAY12	354	0	0	354	4,588 +	6
JUL12	310	0	0	310	904 +	149
SEP12	66	0	0	66	398 +	47
NOV12	0	0	0	0	9	UNCH
TOTAL	1,483	0	7	1,490	15,398 +	25
S SOYBEAN FUTURES						
MAR12	86,096	11,478	6,319	103,893	157,620 -	8730
MAY12	33,689	8,433	838	42,960	141,198 +	5071
JUL12	27,755	3,364	293	31,412	107,501 +	2957
AUG12	558	0	154	712	2,857 +	181
SEP12	260	0	0	260	1,921 -	72
NOV12	12,699	1,180	364	14,243	81,708 +	2483
JAN13	1,004	62	8	1,074	15,182 +	427
MAR13	631	174	0	805	3,508 +	224
MAY13	351	0	0	351	1,628 +	142
JUL13	294	20	0	314	2,063 +	120
AUG13	0	0	0	0	2	UNCH
NOV13	112	0	0	112	2,909 +	30
JAN14	0	0	0	0	60	UNCH
JUL14	0	0	0	0	6	UNCH
NOV14	0	0	0	0	411	UNCH
NOV15	0	0	0	0	12	UNCH
TOTAL	163,449	24,711	7,976	196,136	518,586 +	2,833
YK MINI SOYBEAN FUTURES						
MAR12	1,430	931	0	2,361	5,128 -	355
MAY12	119	137	0	256	981 -	1
JUL12	22	3	0	25	769 +	10
AUG12	0	0	0	0	37	UNCH
SEP12	0	2	0	2	6 -	1
NOV12	214	60	1	275	5,696 +	174
JAN13	11	1	0	12	178 +	9
MAR13	3	0	0	3	42 +	3
MAY13	0	0	0	0	3	UNCH
JUL13	0	0	0	0	7	UNCH
NOV13	7	1	0	8	354 +	8
JAN14	0	0	0	0	3	UNCH
JUL14	0	0	0	0	1	UNCH
NOV14	0	0	0	0	38	UNCH

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		OPEN	OUTCRY		OTHER	9:00 PM
NOV15	0	0	0	0	2	UNCH
TOTAL	1,806	1,135	1	2,942	13,245 -	153
06 SOYBEAN MEAL FUTURES						
MAR12	37.703	5.351	816	43.870	69.293 -	3912
MAY12	12.211	2.049	282	14.542	36.544 -	546
JUL12	9.695	2.879	7	12.581	30.745 -	1256
AUG12	268	0	3	271	6.454 +	27
SEP12	281	51	4	336	5.633 -	22
OCT12	227	38	4	269	3.436 -	94
DEC12	2.727	208	8	2.943	21.705 -	476
JAN13	123	66	0	189	2.790 +	33
MAR13	156	66	0	222	3.087 +	41
MAY13	69	0	0	69	1.535 -	17
JUL13	162	22	0	184	631 +	57
AUG13	16	0	0	16	64	UNCH
SEP13	58	0	0	58	110 +	40
OCT13	8	0	0	8	295	UNCH
DEC13	92	0	0	92	577 +	56
TOTAL	63,796	10,730	1,124	75,650	182,899 -	6,069
07 SOYBEAN OIL FUTURES						
MAR12	53.358	10.765	1,481	65.604	116.658 -	6571
MAY12	16.949	4.172	0	21.121	88.195 +	2174
JUL12	11.260	2.170	0	13.430	56.792 +	2333
AUG12	1.922	1.903	0	3.825	8.744 +	2083
SEP12	911	153	0	1,064	6.139 +	218
OCT12	490	0	0	490	5.677 +	128
DEC12	4.162	160	0	4.322	30.569 +	603
JAN13	507	81	0	588	1.121 -	129
MAR13	197	54	0	251	1.248 +	66
MAY13	190	0	0	190	239 +	100
JUL13	164	18	0	182	508 +	96
AUG13	49	0	0	49	39 +	3
SEP13	135	0	0	135	96 +	37
OCT13	102	0	0	102	230 -	6
DEC13	187	0	0	187	462 +	86
TOTAL	90,583	19,476	1,481	111,540	316,717 +	1,221
W WHEAT FUTURES						
MAR12	57.784	1,342	845	59.971	134.256 -	11147
MAY12	32.581	1,287	58	33.926	109.903 +	1409
JUL12	12.973	166	1	13.140	101.030 +	1606
SEP12	3.117	0	0	3.117	35.060 +	47
DEC12	4.855	121	0	4.976	59.394 +	224
MAR13	350	0	0	350	4.245 -	2
MAY13	6	0	0	6	652 -	1
JUL13	138	39	0	177	4.451 +	46
SEP13	0	0	0	0	57	UNCH
DEC13	76	0	0	76	1.534 +	34
MAR14	0	0	0	0	14	UNCH
MAY14	2	0	0	2	50	UNCH
JUL14	2	0	0	2	129	UNCH
TOTAL	111,884	2,955	904	115,743	450,775 -	7,784
YW MINI WHEAT FUTURES						
MAR12	364	18	0	382	811 -	26
MAY12	23	6	0	29	162 +	2
JUL12	30	1	0	31	1.021 +	7
SEP12	0	0	0	0	50	UNCH
DEC12	0	0	0	0	45	UNCH
MAR13	0	0	0	0	12	UNCH
JUL13	0	0	0	0	156	UNCH
JUL14	0	0	0	0	2	UNCH
TOTAL	417	25	0	442	2,259 -	17
48 LIVE CATTLE FUTURES						
FEB12	4.427	2.391	0	6.818	22.409 -	1780
APR12	16.739	3.696	0	20.435	146.502 +	323
JUN12	8.502	2.652	0	11.154	91.750 -	814
AUG12	5.513	2.953	0	8.466	46.067 +	1831
OCT12	2.453	1.094	0	3.547	17.348 +	723
DEC12	991	199	0	1,190	11.397 +	426
FEB13	173	4	0	177	2.994 +	53
APR13	104	13	0	117	1.452 +	104
JUN13	4	0	0	4	250 +	3
TOTAL	38,906	13,002	0	51,908	340,169 +	869
62 FEEDER CATTLE FUTURE						
MAR12	2.267	1.008	0	3.275	18.046 -	338
APR12	1.215	3	0	1,218	8.467 +	342
MAY12	1.092	289	0	1,381	9.403 +	501
AUG12	768	53	0	821	9.676 +	201
SEP12	99	28	0	127	1.682 +	53
OCT12	55	13	0	68	846 +	25
NOV12	22	2	0	24	422 +	13
JAN13	7	20	0	27	23 +	11
TOTAL	5,525	1,416	0	6,941	48,565 +	808
LN LEAN HOG FUTURES						
FEB12	3.099	1.286	0	4.385	9.452 -	1115

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		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
APR12	9,401	1,967	0	11,368	92,348 -	317
MAY12	37	4	0	41	2,926 +	7
JUN12	4,264	1,922	0	6,186	59,999 -	636
JUL12	1,892	900	0	2,792	25,261 +	712
AUG12	1,720	684	0	2,404	20,598 -	173
OCT12	1,802	1,120	0	2,922	24,194 +	767
DEC12	854	161	0	1,015	13,260 +	370
FEB13	244	23	0	267	3,903 +	113
APR13	279	59	0	338	1,900 +	175
MAY13	27	0	0	27	41 +	24
JUN13	80	0	0	80	421 +	66
TOTAL	23,699	8,126	0	31,825	254,303 -	7
GI GOLDMAN SACHS C/I FUTURE						
FEB12	851	751	0	1,602	6,822 -	1342
MAR12	822	762	0	1,584	3,715 +	1443
TOTAL	1,673	1,513	0	3,186	10,537 +	101
GA GSCI EXCESS RETURN FUTURI						
MAR14	0	0	0	0	29,069	UNCH
TOTAL	0	0	0	0	29,069	
SE3 OTC S&P GSCI ER 3-MTH FWD I						
MAR12	0	0	0	0	5,640	UNCH
TOTAL	0	0	0	0	5,640	
DA MILK FUTURES						
FEB12	210	0	0	210	5,569	UNCH
MAR12	431	3	0	434	5,975 +	84
APR12	367	7	0	374	3,660 +	82
MAY12	134	5	0	139	3,092 +	36
JUN12	73	6	0	79	2,632 +	31
JUL12	82	6	0	88	2,049 +	67
AUG12	33	1	0	34	1,991 +	27
SEP12	33	1	0	34	1,911 +	14
OCT12	34	1	0	35	1,644 +	15
NOV12	31	1	0	32	1,530 +	11
DEC12	25	1	0	26	1,541 +	15
JAN13	3	0	0	3	117	UNCH
FEB13	6	0	0	6	58 +	3
MAR13	0	0	0	0	34	UNCH
APR13	0	0	0	0	19	UNCH
MAY13	0	0	0	0	14	UNCH
JUN13	1	0	0	1	14 +	1
JUL13	0	0	0	0	9	UNCH
AUG13	0	0	0	0	6	UNCH
SEP13	0	0	0	0	1	UNCH
TOTAL	1,463	32	0	1,495	31,866 +	386
DK CLASS IV MILK FUTURES						
FEB12	0	0	0	0	333	UNCH
MAR12	0	0	0	0	320	UNCH
APR12	0	0	0	0	256	UNCH
MAY12	0	0	0	0	224	UNCH
JUN12	0	0	0	0	193	UNCH
JUL12	0	0	0	0	56	UNCH
AUG12	0	0	0	0	53	UNCH
SEP12	0	0	0	0	49	UNCH
OCT12	8	0	0	8	56 +	4
NOV12	7	0	0	7	57 +	4
DEC12	0	0	0	0	57	UNCH
TOTAL	15	0	0	15	1,654 +	8
NF CASH NONFAT DRY MILK FUTU						
FEB12	40	0	0	40	217	UNCH
MAR12	49	0	0	49	175 +	26
APR12	44	0	0	44	171 +	21
MAY12	11	0	0	11	146 +	11
JUN12	7	0	0	7	180 +	6
JUL12	0	0	0	0	86	UNCH
AUG12	5	0	0	5	69 +	4
SEP12	0	0	0	0	30	UNCH
OCT12	0	0	0	0	29	UNCH
NOV12	0	0	0	0	34	UNCH
DEC12	0	0	0	0	9	UNCH
TOTAL	156	0	0	156	1,146 +	68
DY DRY WHEY FUTURES						
FEB12	1	0	0	1	463 -	1
MAR12	4	0	0	4	444 +	2
APR12	9	0	0	9	348	UNCH
MAY12	8	0	0	8	260	UNCH
JUN12	9	0	0	9	224 +	4
JUL12	2	0	0	2	149 +	2
AUG12	1	0	0	1	164 +	1
SEP12	0	0	0	0	155	UNCH
OCT12	0	0	0	0	129	UNCH
NOV12	2	0	0	2	113 +	2
DEC12	0	0	0	0	110	UNCH
TOTAL	36	0	0	36	2,559 +	10
CSC CASH-SETTLED CHEESE FUT						

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		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
FEB12	8	0	0	8	1,100 -	2
MAR12	38	0	0	38	1,319 +	11
APR12	72	0	0	72	1,058 +	23
MAY12	60	0	0	60	771 +	24
JUN12	30	0	0	30	564 +	15
JUL12	12	0	0	12	416 +	4
AUG12	17	0	0	17	409 +	17
SEP12	4	0	0	4	364 +	4
OCT12	4	0	0	4	306 +	4
NOV12	3	0	0	3	276 +	3
DEC12	3	0	0	3	297 +	3
TOTAL	251	0	0	251	6,880 +	106
CB BUTTER (CASH STLD) FUTURE:						
FEB12	13	0	0	13	633 +	9
MAR12	21	0	0	21	797 +	14
APR12	8	0	0	8	547 +	3
MAY12	2	0	0	2	445 -	1
JUN12	1	0	0	1	434 +	1
JUL12	1	0	0	1	356 +	1
AUG12	0	0	0	0	385	UNCH
SEP12	10	0	0	10	362 +	9
OCT12	0	0	0	0	308	UNCH
NOV12	0	0	0	0	308	UNCH
DEC12	0	0	0	0	279	UNCH
TOTAL	56	0	0	56	4,854 +	36
LB LUMBER FUTURES						
MAR12	843	181	50	1,074	3,952 -	308
MAY12	576	184	0	760	4,269 +	171
JUL12	301	1	0	302	948 +	181
SEP12	46	0	0	46	557 +	20
NOV12	5	0	0	5	210 +	5
TOTAL	1,771	366	50	2,187	9,936 +	69
WP WOOD PULP FUTURES						
FEB12	0	0	0	0	38	UNCH
MAR12	0	0	0	0	38	UNCH
APR12	0	0	0	0	38	UNCH
MAY12	0	0	0	0	45	UNCH
JUN12	0	0	0	0	35	UNCH
JUL12	0	0	0	0	40	UNCH
AUG12	0	0	0	0	35	UNCH
SEP12	0	0	0	0	40	UNCH
OCT12	0	0	0	0	50	UNCH
NOV12	0	0	0	0	50	UNCH
DEC12	0	0	0	0	45	UNCH
TOTAL	0	0	0	0	454	
H4 HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	415	UNCH
TOTAL	0	0	0	0	415	
H6 HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	50	
HQ HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	150	UNCH
TOTAL	0	0	0	0	150	
H1X HDD U.S. SEAS STRIP FUTURE:						
MAR12	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	50	
H3X HDD U.S. SEAS STRIP FUTURE:						
MAR12	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	50	
H4X HDD U.S. SEAS STRIP FUTURE:						
MAR12	0	0	0	0	500	UNCH
TOTAL	0	0	0	0	500	
D2 HDD EURO WEATHER FUTURE:						
FEB12	0	0	0	0	1,100	UNCH
MAR12	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	1,150	
BOS CSI HOUSING INDEX FUTURE						
FEB12	0	0	0	0	1	UNCH
MAY12	0	0	0	0	1	UNCH
NOV12	0	0	0	0	6	UNCH
NOV13	0	0	0	0	1	UNCH
NOV14	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	10	
CUS CSI HOUSING INDEX FUTURE						
FEB12	0	0	0	0	2	UNCH
MAY12	0	0	0	0	8	UNCH
NOV12	0	0	0	0	6	UNCH
FEB13	0	0	0	0	1	UNCH
MAY13	0	0	0	0	1	UNCH
MAY14	0	0	0	0	5	UNCH

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	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN	OUTCRY		OTHER	9:00 PM
NOV14	0	0	0	0	12	UNCH
NOV15	0	0	0	0	2	UNCH
NOV16	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	38	
DEN CSI HOUSING INDEX FUTURE						
FEB12	0	0	0	0	1	UNCH
MAY12	0	0	0	0	1	UNCH
NOV12	0	0	0	0	18	UNCH
NOV14	0	0	0	0	1	UNCH
NOV15	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	22	
LAV CSI HOUSING INDEX FUTURE						
NOV12	5	0	0	5	5 +	2
TOTAL	5	0	0	5	5 +	2
LAX CSI HOUSING INDEX FUTURE						
FEB12	0	0	0	0	1	UNCH
NOV12	0	0	0	0	2	UNCH
TOTAL	0	0	0	0	3	
NYM CSI HOUSING INDEX FUTURE						
NOV12	0	0	0	0	2	UNCH
MAY13	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	3	
SDG CSI HOUSING INDEX FUTURE						
FEB12	0	0	0	0	1	UNCH
NOV12	0	0	0	0	3	UNCH
NOV15	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	5	
SFR CSI HOUSING INDEX FUTURE						
MAY12	0	0	0	0	3	UNCH
NOV12	0	0	0	0	5	UNCH
NOV14	0	0	0	0	1	UNCH
NOV15	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	10	
CHI CSI HOUSING INDEX FUTURE						
NOV12	0	0	0	0	1	UNCH
NOV14	0	0	0	0	1	UNCH
NOV15	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	3	
CL LA/USC CAMPUS RAIN MO SYN						
MAR12	0	0	0	0	----	UNCH
APR12	0	0	0	0	----	UNCH
TOTAL	0	0	0	0	0	
D2X HDD EURO SEAS STRIP FUTUR						
MAR12	0	0	0	0	1,000	UNCH
TOTAL	0	0	0	0	1,000	
D4 HDD EURO WEATHER FUTURE:						
FEB12	0	0	0	0	150	UNCH
TOTAL	0	0	0	0	150	
DFL DAP FOB NOLA SWAP						
MAR12	0	0	0	0	15	UNCH
TOTAL	0	0	0	0	15	
DFT DAP FOB TAMPA SWAP						
FEB12	0	0	0	0	50	UNCH
MAR12	0	0	0	0	30	UNCH
APR12	0	0	0	0	100	UNCH
JUL12	0	0	0	0	30	UNCH
AUG12	0	0	0	0	30	UNCH
SEP12	0	0	0	0	30	UNCH
TOTAL	0	0	0	0	270	
H1 HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	150	UNCH
MAR12	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	151	
H1F HDD U.S. SEAS STRIP FUTURE:						
MAR12	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	50	
H2X HDD U.S. SEAS STRIP FUTURE:						
MAR12	0	0	0	0	350	UNCH
TOTAL	0	0	0	0	350	
H3 HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	75	UNCH
TOTAL	0	0	0	0	75	
H5X HDD U.S. SEAS STRIP FUTURE:						
MAR12	0	0	0	0	100	UNCH
TOTAL	0	0	0	0	100	
H9 HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	25	UNCH

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	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN	OUTCRY		OTHER	9:00 PM
TOTAL	0	0	0	0	25	
HKX HDD U.S. SEAS STRIP FUTURE:						
MAR12	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	50	
HQX HDD U.S. SEAS STRIP FUTURE:						
MAR12	0	0	0	0	250	UNCH
TOTAL	0	0	0	0	250	
HV HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	50	
HW HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	50	UNCH
MAR12	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	51	
HX HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	50	
UFN UREA (GRANULAR) FOB U.S. GI						
MAR12	0	0	0	0	45	UNCH
APR12	0	0	30	30	75 +	30
TOTAL	0	0	30	30	120 +	30
UFU UAN FOB NOLA SWAP						
MAR12	0	0	0	0	20	UNCH
APR12	0	0	0	0	30	UNCH
TOTAL	0	0	0	0	50	
V3 HDD U.S. WEATHER FUTURES						
FEB12	0	0	0	0	52	UNCH
TOTAL	0	0	0	0	52	
WDC CSI HOUSING INDEX FUTURE						
FEB12	0	0	0	0	1	UNCH
NOV13	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	2	

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SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS)

	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST		
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE	
*CME GROUP TOTALS							
OVERALL	7,587,351	1,313,392	161,931	9,062,674	50,526,028	+	579,871
FUTURES	7,221,741	161,284	120,915	7,503,940	22,791,684	+	90,732
OPTIONS	365,610	1,152,108	41,016	1,558,734	27,734,344	+	489,139

PRODUCT GROUP VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES & OPTIONS

COM & ALT INVST	1,009,021	261,015	21,465	1,291,501	6,926,904	+	27,644
FOREIGN EXCHANG	699,719	14,140	8,558	722,417	1,708,842	+	4,124
INDEX	1,975,476	37,974	5,974	2,019,424	5,831,206	+	96,089
INTEREST RATE	3,903,135	#####	123,408	5,026,806	36,008,872	+	451,002

FUTURES ONLY

COM & ALT INVST	944,634	123,192	20,449	1,088,275	3,556,062	-	11,471
FOREIGN EXCHANG	679,268	614	8,558	688,440	1,351,948	-	6,291
INDEX	1,864,507	7,190	5,974	1,877,671	3,748,628	+	43,177
INTEREST RATE	3,733,332	30,288	83,408	3,847,028	14,085,172	+	64,305

OPTIONS ONLY

COM & ALT INVST	64,387	137,823	1,016	203,226	3,370,842	+	39,115
FOREIGN EXCHANG	20,451	13,526	0	33,977	356,894	+	10,415
INDEX	110,969	30,784	0	141,753	2,082,578	+	52,912
INTEREST RATE	169,803	969,975	40,000	1,179,778	21,923,700	+	386,697

DETAILED VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES PRODUCTS

FOREIGN EXCHANGE

AC AD/CD CROSS RATE FUTURES							
MAR12	0	0	8	8	67 +		3
TOTAL	0	0	8	8	67 +		3
AD AUSTRALIAN DLR FUTURES							
MAR12	97.928	78	1.286	99.292	149.632 +		1.522
JUN12	21	0	0	21	655 +		6
SEP12	0	0	0	0	110		UNCH
DEC12	0	0	0	0	8		UNCH
JUN13	0	0	0	0	2		UNCH
TOTAL	97, 949	78	1, 286	99, 313	150, 407 +		1, 528
AJ AD/JY CROSS RATE FUTURES							
MAR12	29	0	23	52	558 -		18
TOTAL	29	0	23	52	558 -		18
AN AD/NE CROSS RATE FUTURES							
MAR12	0	0	0	0	7		UNCH
TOTAL	0	0	0	0	7		
BF BP/SF CROSS RATE FUTURES							
MAR12	0	0	0	0	402		UNCH
TOTAL	0	0	0	0	402		
BP BRITISH POUND FUTURE							
MAR12	86.783	0	203	86.986	193.897 -		1.554
JUN12	56	0	0	56	304 +		28
SEP12	0	0	0	0	3		UNCH
DEC12	0	0	0	0	2		UNCH
MAR13	0	0	0	0	1		UNCH
TOTAL	86, 839	0	203	87, 042	194, 207 -		1, 526
BR BRAZILIAN REAL FUTURE							
MAR12	8	0	154	162	3.357 +		111
APR12	0	0	0	0	24		UNCH
JUN12	0	0	0	0	66		UNCH
DEC12	0	0	0	0	5		UNCH
DEC15	0	0	0	0	11.128		UNCH
MAR16	0	0	0	0	5		UNCH
JUN16	0	0	0	0	107		UNCH
JUL16	0	0	0	0	2.305		UNCH
TOTAL	8	0	154	162	16, 997 +		111
BY BP/JY CROSS RATE FUTURES							
MAR12	26	0	164	190	390 -		91
TOTAL	26	0	164	190	390 -		91
C1 CANADIAN DOLLAR FUTURE							
MAR12	68.641	14	134	68.789	115.551 -		1.459
JUN12	184	1	0	185	3.657 -		19
SEP12	8	0	0	8	1.593		UNCH
DEC12	48	0	0	48	655 +		21
MAR13	0	0	0	0	28		UNCH

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		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
JUN13	0	0	0	0	14	UNCH
TOTAL	68,881	15	134	69,030	121,498 -	1,457
CA EC/AD CROSS RATE FUTURES						
MAR12	3	0	2	5	231 +	1
TOTAL	3	0	2	5	231 +	1
CC EC/CD CROSS RATE FUTURES						
MAR12	2	0	10	12	294 -	12
TOTAL	2	0	10	12	294 -	12
CN EC/NOK CROSS RATE FUTURE						
MAR12	0	0	1	1	142 +	1
TOTAL	0	0	1	1	142 +	1
CY CD/JY CROSS RATE FUTURES						
MAR12	17	0	0	17	43 -	17
TOTAL	17	0	0	17	43 -	17
CZ CZECH KORUNA (US) FUTURES						
MAR12	0	0	0	0	9	UNCH
TOTAL	0	0	0	0	9	
E1 SWISS FRANC FUTURES						
MAR12	27,342	0	1,183	28,525	44,495 +	1,729
JUN12	10	0	0	10	62 +	7
SEP12	0	0	0	0	4	UNCH
DEC12	0	0	0	0	1	UNCH
TOTAL	27,352	0	1,183	28,535	44,562 +	1,736
E7 E-MINI EURO FX FUTURES						
MAR12	4,960	0	0	4,960	4,977 +	111
JUN12	6	0	0	6	15 +	6
TOTAL	4,966	0	0	4,966	4,992 +	117
EC EURO FX FUTURES						
MAR12	272,766	509	3,332	276,607	279,156 -	4,713
JUN12	223	7	0	230	4,715 +	37
SEP12	3	0	0	3	86	UNCH
DEC12	0	0	0	0	16	UNCH
MAR13	0	0	0	0	8	UNCH
TOTAL	272,992	516	3,332	276,840	283,981 -	4,676
FR HUNGARIAN FORINT (US) FUTL						
MAR12	0	0	0	0	22	UNCH
TOTAL	0	0	0	0	22	
IS ISRAELI SHEKEL FUTURE						
MAR12	0	0	2	2	570 +	2
TOTAL	0	0	2	2	570 +	2
J1 JAPANESE YEN FUTURE						
MAR12	74,962	0	866	75,828	175,503 -	1,961
JUN12	103	0	0	103	1,087 +	64
SEP12	0	0	0	0	18	UNCH
DEC12	0	0	0	0	7	UNCH
TOTAL	75,065	0	866	75,931	176,615 -	1,897
J7 E-MINI JAPANESE YEN FUTURE						
MAR12	203	0	33	236	1,373 +	29
JUN12	1	0	0	1	9	UNCH
TOTAL	204	0	33	237	1,382 +	29
KE EC/SEK CROSS RATE FUTURE						
MAR12	0	0	0	0	142	UNCH
TOTAL	0	0	0	0	142	
KRW KOREAN WON/USD FUTURE						
MAR12	0	0	58	58	298 +	52
TOTAL	0	0	58	58	298 +	52
M6A E-MICRO AUD/USD FUTURES						
MAR12	510	0	0	510	1,738 +	36
TOTAL	510	0	0	510	1,738 +	36
M6B E-MICRO GBP/USD FUTURES						
MAR12	1,061	0	23	1,084	1,920 +	165
JUN12	0	0	0	0	2	UNCH
TOTAL	1,061	0	23	1,084	1,922 +	165
M6C E-MICRO USD/CAD FUTURES						
MAR12	9	0	0	9	232	UNCH
TOTAL	9	0	0	9	232	
M6E E-MICRO EUR/USD FUTURES						
MAR12	7,321	0	0	7,321	8,670 -	194
JUN12	1	0	0	1	12	UNCH
TOTAL	7,322	0	0	7,322	8,682 -	194
M6J E-MICRO USD/JPY FUTURES						
MAR12	51	0	0	51	345 +	7
JUN12	0	0	0	0	2	UNCH
TOTAL	51	0	0	51	347 +	7
M6S E-MICRO USD/CHF FUTURES						
MAR12	1	0	0	1	147 +	1

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		OPEN	OUTCRY		OTHER	9:00 PM
TOTAL	1	0	0	1	147 +	1
MCD E-MICRO CAD/USD FUTURES						
MAR12	85	0	24	109	378 +	24
TOTAL	85	0	24	109	378 +	24
MJY E-MICRO JPY/USD						
MAR12	107	0	0	107	319 +	38
JUN12	60	0	0	60	60 +	60
TOTAL	167	0	0	167	379 +	98
MP MEXICAN PESO FUTURE						
FEB12	0	0	0	0	930	UNCH
MAR12	26,916	1	109	27,026	143,970 -	131
JUN12	0	0	0	0	149	UNCH
SEP12	0	0	0	0	170	UNCH
DEC12	0	0	0	0	45	UNCH
MAR13	0	0	0	0	250	UNCH
TOTAL	26,916	1	109	27,026	145,514 -	131
MSF E-MICRO CHF/USD FUTURES						
MAR12	212	0	0	212	889 +	3
TOTAL	212	0	0	212	889 +	3
NE NEW ZEALAND DOLLAR FUTUR						
MAR12	6,573	0	68	6,641	35,270 +	250
TOTAL	6,573	0	68	6,641	35,270 +	250
PZ POLISH ZLOTY (US) FUTURES						
MAR12	0	0	6	6	786 +	2
TOTAL	0	0	6	6	786 +	2
RA S. AFRICAN RAND FUTURES						
MAR12	0	0	73	73	5,509 -	10
DEC12	0	0	0	0	76	UNCH
TOTAL	0	0	73	73	5,585 -	10
RF EC/SF X/RATE FUTURES						
MAR12	299	0	10	309	5,236 -	9
TOTAL	299	0	10	309	5,236 -	9
RMB CHINESE RENMINBI (USD) FUTU						
MAR12	13	0	0	13	247 -	6
JUN12	4	0	0	4	108 -	1
SEP12	0	0	0	0	26	UNCH
DEC12	2	0	0	2	51	UNCH
TOTAL	19	0	0	19	432 -	7
RP EC/BP CROSS RATE FUTURES						
MAR12	1,046	0	74	1,120	9,662 -	265
TOTAL	1,046	0	74	1,120	9,662 -	265
RU RUSSIAN RUBLE FUTURES						
FEB12	0	0	0	0	20,013	UNCH
MAR12	33	0	8	41	8,839 +	14
MAY12	0	0	0	0	193	UNCH
JUN12	2	0	0	2	6,714	UNCH
AUG12	0	0	0	0	197	UNCH
SEP12	0	0	0	0	10,658	UNCH
NOV12	0	0	0	0	8,197	UNCH
DEC12	2	2	310	314	13,668	UNCH
MAR13	0	0	0	0	4,757	UNCH
JUN13	0	0	0	0	5,950	UNCH
SEP13	0	0	0	0	2,565	UNCH
DEC13	0	0	0	0	14,258	UNCH
MAR14	0	0	0	0	5,176	UNCH
JUN14	0	0	0	0	891	UNCH
SEP14	0	0	0	0	3,821	UNCH
DEC14	0	0	0	0	917	UNCH
MAR15	0	0	0	0	1,262	UNCH
JUN15	0	0	0	0	3,591	UNCH
SEP15	0	0	0	0	7,207	UNCH
DEC15	0	0	0	0	955	UNCH
MAR16	0	0	0	0	1,184	UNCH
JUN16	0	0	0	0	235	UNCH
SEP16	0	0	0	0	1,774	UNCH
DEC16	0	2	0	2	2 +	2
TOTAL	37	4	318	359	123,024 +	16
RY EC/JY CROSS RATE FUTURES						
MAR12	619	0	184	803	8,426 -	127
TOTAL	619	0	184	803	8,426 -	127
SE SKR/USD CROSS RATE FUTURI						
MAR12	4	0	66	70	252 -	3
TOTAL	4	0	66	70	252 -	3
SJ SF/JY CROSS RATE FUTURES						
MAR12	0	0	0	0	53	UNCH
TOTAL	0	0	0	0	53	UNCH
TRE TURKISH LIRA/EURO FUTURE						
MAR12	0	0	69	69	2,117 -	39
TOTAL	0	0	69	69	2,117 -	39

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	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
TRY TURKISH LIRA/USD FUTURE						
MAR12	0	0	1	1	628	UNCH
TOTAL	0	0	1	1	628	
UN NKR/USD CROSS RATE FUTUR						
MAR12	4	0	60	64	657	UNCH
TOTAL	4	0	60	64	657	
Z POLISH ZLOTY (EC) FUTURES						
MAR12	0	0	14	14	1,776 +	6
TOTAL	0	0	14	14	1,776 +	6

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SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS)

	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
*CME GROUP TOTALS						
OVERALL	7,587,351	1,313,392	161,931	9,062,674	50,526,028 +	579,871
FUTURES	7,221,741	161,284	120,915	7,503,940	22,791,684 +	90,732
OPTIONS	365,610	1,152,108	41,016	1,558,734	27,734,344 +	489,139

PRODUCT GROUP VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES & OPTIONS

COM & ALT INVST	1,009,021	261,015	21,465	1,291,501	6,926,904 +	27,644
FOREIGN EXCHANG	699,719	14,140	8,558	722,417	1,708,842 +	4,124
INDEX	1,975,476	37,974	5,974	2,019,424	5,831,206 +	96,089
INTEREST RATE	3,903,135	#####	123,408	5,026,806	36,008,872 +	451,002

FUTURES ONLY

COM & ALT INVST	944,634	123,192	20,449	1,088,275	3,556,062 -	11,471
FOREIGN EXCHANG	679,268	614	8,558	688,440	1,351,948 -	6,291
INDEX	1,864,507	7,190	5,974	1,877,671	3,748,628 +	43,177
INTEREST RATE	3,733,332	30,288	83,408	3,847,028	14,085,172 +	64,305

OPTIONS ONLY

COM & ALT INVST	64,387	137,823	1,016	203,226	3,370,842 +	39,115
FOREIGN EXCHANG	20,451	13,526	0	33,977	356,894 +	10,415
INDEX	110,969	30,784	0	141,753	2,082,578 +	52,912
INTEREST RATE	169,803	969,975	40,000	1,179,778	21,923,700 +	386,697

DETAILED VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES PRODUCTS

		INDEX					
70	DOW JONES-UBS COMMODITY						
MAR12		503	0	0	503	16,230 -	106
	TOTAL	503	0	0	503	16, 230 -	106
11	DJIA FUTURES						
MAR12		39	193	0	232	11,338 +	79
JUN12		0	0	0	0	286	UNCH
	TOTAL	39	193	0	232	11, 624 +	79
DO	\$25 X DOW JONES FUTURES						
MAR12		0	0	0	0	1	UNCH
	TOTAL	0	0	0	0	1	
ES	E-MINI S&P 500 FUTURES						
MAR12		1,540,962	0	0	1,540,962	2,665,676 +	5,451
JUN12		5,701	0	0	5,701	68,976 +	4,617
SEP12		5	0	0	5	292 +	1
DEC12		0	0	0	0	22	UNCH
	TOTAL	1, 546, 668	0	0	1, 546, 668	2, 734, 966 +	10, 069
II	E-MICRO S&P CNX NIFTY FIFTY						
FEB12		10	0	0	10	29 +	9
	TOTAL	10	0	0	10	29 +	9
MD	S&P 400 MIDCAP FUTURES						
MAR12		0	0	182	182	2,073	UNCH
	TOTAL	0	0	182	182	2, 073	
ME	E-MINI S&P 400 MIDCAP FUTUR						
MAR12		15,979	0	0	15,979	109,644 -	387
JUN12		0	0	0	0	1	UNCH
	TOTAL	15, 979	0	0	15, 979	109, 645 -	387
N1	NIKKEI 225 (YEN) STOCK FUTUI						
MAR12		18,349	0	0	18,349	72,254 +	28,369
JUN12		2	0	0	2	1,609 +	801
	TOTAL	18, 351	0	0	18, 351	73, 863 +	29, 170
ND	NASDAQ 100 INDEX FUTURES						
MAR12		60	296	246	602	16,008 +	282
JUN12		0	0	0	0	5	UNCH
	TOTAL	60	296	246	602	16, 013 +	282
NK	NIKKEI 225 (\$) STOCK FUTURE						
MAR12		4,528	0	0	4,528	29,263 +	5,755
JUN12		0	0	0	0	583 +	17
	TOTAL	4, 528	0	0	4, 528	29, 846 +	5, 772
NQ	E-MINI NASDAQ 100 FUTURES						
MAR12		198,952	0	0	198,952	386,074 +	915
JUN12		56	0	0	56	259 +	23
SEP12		4	0	0	4	12 +	4
DEC12		0	0	0	0	2	UNCH

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	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN	OUTCRY		OTHER	9:00 PM
TOTAL	199,012	0	0	199,012	386,347 +	942
SG S&P 500 GROWTH FUTURES						
MAR12	0	0	0	0	44	UNCH
TOTAL	0	0	0	0	44	
SMC EMINI S&P 600 SMALLCAP FUT						
MAR12	6	0	0	6	54 -	2
TOTAL	6	0	0	6	54 -	2
SP S&P 500 FUTURES						
MAR12	886	5,178	5,186	11,250	245,956 -	2,804
JUN12	0	1,422	0	1,422	4,437 +	1,097
SEP12	0	50	0	50	1,041	UNCH
DEC12	0	51	0	51	477 +	1
TOTAL	886	6,701	5,186	12,773	251,911 -	1,706
SU S&P 500 VALUE INDEX FUTURE						
MAR12	0	0	0	0	50	UNCH
TOTAL	0	0	0	0	50	
XAB SP 500 MATERIALS SECTOR IN						
MAR12	5	0	0	5	717 -	5
TOTAL	5	0	0	5	717 -	5
XAE SP 500 ENERGY SECTOR INDE						
MAR12	14	0	0	14	792 -	4
JUN12	0	0	0	0	1	UNCH
TOTAL	14	0	0	14	793 -	4
XAF SP 500 FINANCIAL SECTOR INC						
MAR12	0	0	105	105	2,189 +	105
TOTAL	0	0	105	105	2,189 +	105
XAI SP 500 INDUSTRIAL SECTOR IN						
MAR12	6	0	0	6	868 -	6
JUN12	0	0	0	0	550	UNCH
TOTAL	6	0	0	6	1,418 -	6
XAK SP 500 TECHNOLOGY SECTOR						
MAR12	0	0	75	75	320 +	75
TOTAL	0	0	75	75	320 +	75
XAP SP 500 CONSUMER STAPLES S						
MAR12	48	0	120	168	227 +	80
TOTAL	48	0	120	168	227 +	80
XAU SP 500 UTILITIES SECTOR INDE						
MAR12	16	0	0	16	406 -	16
TOTAL	16	0	0	16	406 -	16
XAV SP 500 HEALTH CARE SECTOR						
MAR12	0	0	60	60	988	UNCH
JUN12	0	0	0	0	100	UNCH
TOTAL	0	0	60	60	1,088	
XAY SP 500 CONS DISCRETIONARY						
MAR12	68	0	0	68	145 -	23
TOTAL	68	0	0	68	145 -	23
YM MINI \$5 DOW FUTURES						
MAR12	78,245	0	0	78,245	108,506 -	1,183
JUN12	63	0	0	63	101 +	32
SEP12	0	0	0	0	20	UNCH
DEC12	0	0	0	0	2	UNCH
TOTAL	78,308	0	0	78,308	108,629 -	1,151

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DETAILED VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES PRODUCTS

INTEREST RATE

17 30-YR BOND FUTURES						
MAR12	313.666	849	9.655	324.170	607.093 -	4084
JUN12	1.687	1,443	0	3.130	10.353 +	409
TOTAL	315, 353	2, 292	9, 655	327, 300	617, 446 -	3, 675
21 10-YR NOTE FUTURES						
MAR12	930.064	3,718	33,443	967,225	1,793,800 +	21191
JUN12	9.863	6,025	0	15,888	26.118 +	6011
DEC12	0	0	0	0	1	UNCH
TOTAL	939, 927	9, 743	33, 443	983, 113	1, 819, 919 +	27, 202
25 5-YR NOTE FUTURES						
MAR12	379.066	992	18,413	398,471	1,456,882 +	21
JUN12	301	0	0	301	8,088 +	132
TOTAL	379, 367	992	18, 413	398, 772	1, 464, 970 +	153
26 2-YR NOTE FUTURES						
MAR12	171.203	0	8,180	179,383	903,069 -	19055
JUN12	139	0	0	139	4,487 -	5
TOTAL	171, 342	0	8, 180	179, 522	907, 556 -	19, 060
41 FED FUND FUTURES						
FEB12	4.447	0	0	4.447	67.177 +	534
MAR12	3.618	0	0	3,618	43,253 +	1464
APR12	2,982	0	0	2,982	38,436 +	801
MAY12	2,047	0	0	2,047	41,772 -	963
JUN12	1,655	0	0	1,655	29,090 -	3181
JUL12	1,259	0	0	1,259	35,930 -	2300
AUG12	682	0	0	682	35,374 -	52
SEP12	1,368	0	0	1,368	21,692 +	439
OCT12	1,733	0	0	1,733	42,523 +	239
NOV12	2,201	0	0	2,201	18,802 +	221
DEC12	3,022	0	0	3,022	20,189 +	779
JAN13	1,632	0	0	1,632	18,572 -	222
FEB13	2,145	0	0	2,145	7,510 -	147
MAR13	1,814	0	0	1,814	10,301 -	559
APR13	799	0	0	799	13,367 -	46
MAY13	1,128	0	0	1,128	18,443 -	562
JUN13	272	0	0	272	11,056 -	13
JUL13	272	0	0	272	8,282 -	93
AUG13	304	0	0	304	5,200 +	22
SEP13	736	0	0	736	3,242 +	28
OCT13	501	0	0	501	3,376 +	192
NOV13	614	0	0	614	2,331 +	276
DEC13	245	0	0	245	4,064 +	4
JAN14	281	0	0	281	2,770 +	243
FEB14	14	0	0	14	1,118 +	1
MAR14	141	0	0	141	948 +	138
APR14	41	0	0	41	371 +	41
MAY14	0	0	0	0	435	UNCH
JUN14	0	0	0	0	824	UNCH
JUL14	0	0	0	0	305	UNCH

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	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN	OUTCRY		OTHER	9:00 PM
AUG14	0	0	0	0	230	UNCH
SEP14	0	0	0	0	105	UNCH
OCT14	0	0	0	0	270	UNCH
DEC14	0	0	0	0	37	UNCH
TOTAL	35,953	0	0	35,953	507,395 -	2,716
66 10-YR INTEREST RATE SWAP F						
MAR12	357	0	0	357	9,819 +	300
TOTAL	357	0	0	357	9,819 +	300
71 7-YR INTEREST RATE SWAP FL						
MAR12	0	0	0	0	188	UNCH
TOTAL	0	0	0	0	188	
EB THREE MONTH EURIBOR FUTU						
MAR12	0	0	0	0	91	UNCH
JUN12	0	0	0	0	60	UNCH
SEP12	0	0	0	0	15	UNCH
DEC12	0	0	0	0	6	UNCH
MAR13	0	0	0	0	1	UNCH
JUN13	0	0	0	0	1	UNCH
SEP13	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	175	
ED EURODOLLAR FUTURES						
FEB12	4,564	0	0	4,564	84,519 -	47
MAR12	156,198	1,783	0	157,981	923,515 +	19896
APR12	667	100	0	767	6,552 -	48
MAY12	1,435	0	0	1,435	835 +	246
JUN12	225,334	572	0	225,906	1,096,943 +	24142
SEP12	165,264	53	0	165,317	787,979 +	5420
DEC12	180,617	166	0	180,783	858,370 +	19693
MAR13	171,720	76	0	171,796	702,887 -	21629
JUN13	130,140	65	0	130,205	604,940 +	5363
SEP13	108,938	51	0	108,989	629,832 +	11441
DEC13	115,388	1,974	0	117,362	590,482 +	1708
MAR14	97,091	6,343	0	103,434	431,675 -	7111
JUN14	90,688	683	0	91,371	305,401 -	2156
SEP14	80,294	282	0	80,576	238,227 +	6432
DEC14	69,406	285	0	69,691	277,483 -	127
MAR15	55,189	1,105	0	56,294	185,457 -	1691
JUN15	50,231	1,146	0	51,377	150,960 +	6954
SEP15	38,501	1,142	0	39,643	90,502 +	1516
DEC15	39,395	175	0	39,570	95,187 -	1407
MAR16	19,980	65	7,000	27,045	58,730 -	4723
JUN16	11,622	65	0	11,687	57,184 +	536
SEP16	11,086	65	0	11,151	55,678 +	945
DEC16	8,553	65	0	8,618	20,950 -	555
MAR17	723	0	0	723	23,530 +	107
JUN17	560	0	0	560	20,765 -	4
SEP17	290	0	0	290	13,462 -	28
DEC17	326	0	0	326	10,051 -	4
MAR18	92	0	0	92	4,780 -	3
JUN18	87	0	0	87	7,697 -	5
SEP18	54	0	0	54	3,106 -	7
DEC18	153	0	0	153	2,470 +	27
MAR19	22	0	0	22	2,821 -	1
JUN19	132	0	0	132	1,797 +	66
SEP19	141	0	0	141	1,959 +	23
DEC19	0	0	0	0	1,826	UNCH
MAR20	10	0	0	10	874 +	2
JUN20	27	0	0	27	797 +	18
SEP20	0	0	0	0	573	UNCH
DEC20	0	0	0	0	482	UNCH
MAR21	0	0	0	0	384	UNCH
JUN21	0	0	0	0	385 -	25
SEP21	0	0	0	0	327	UNCH
DEC21	0	0	0	0	432	UNCH
TOTAL	1,834,918	16,261	7,000	1,858,179	8,352,806 +	64,964
EED EMINI EURODOLLAR FUTURES						
MAR12	0	0	0	0	1	UNCH
JUN12	0	0	0	0	1	UNCH
SEP12	0	0	0	0	1	UNCH
DEC12	0	0	0	0	1	UNCH
MAR13	0	0	0	0	1	UNCH
JUN13	0	0	0	0	1	UNCH
SEP13	0	0	0	0	1	UNCH
DEC13	0	0	0	0	1	UNCH
TOTAL	0	0	0	0	8	
EM 1 MONTH EURODOLLAR FUTUR						
FEB12	60	0	0	60	5,746 -	2
MAR12	359	0	0	359	2,311 -	164
APR12	1	0	0	1	1,454 +	1
MAY12	0	0	0	0	1,480	UNCH
JUN12	5	0	0	5	1,535 +	5
JUL12	15	0	0	15	1,048 +	15
AUG12	0	0	0	0	152	UNCH
SEP12	0	0	0	0	1,257	UNCH
OCT12	261	0	0	261	361 +	261

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	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
TOTAL	701	0	0	701	15,344 +	116
EY EUROYEN FUTURES						
MAR12	0	0	0	0	80 +	40
TOTAL	0	0	0	0	80 +	40
FIV 5-YEAR ON-THE-RUN TREASUR						
FEB12	9	0	0	9	40	UNCH
TOTAL	9	0	0	9	40	
I3 30-YR INTEREST RATE SWAP F						
MAR12	2	0	0	2	633	UNCH
TOTAL	2	0	0	2	633	
NG 5-YR INTEREST RATE SWAP FL						
MAR12	330	0	0	330	13,007 -	170
TOTAL	330	0	0	330	13,007 -	170
TEN 10-YEAR ON-THE-RUN TREASU						
FEB12	0	0	0	0	72	UNCH
TOTAL	0	0	0	0	72	
UBE ULTRA T-BOND FUTURES						
MAR12	54,988	1,000	6,717	62,705	374,461 -	2902
JUN12	85	0	0	85	1,253 +	53
TOTAL	55,073	1,000	6,717	62,790	375,714 -	2,849

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SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS)

	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
*CME GROUP TOTALS						
OVERALL	7,587,351	1,313,392	161,931	9,062,674	50,526,028	+ 579,871
FUTURES	7,221,741	161,284	120,915	7,503,940	22,791,684	+ 90,732
OPTIONS	365,610	1,152,108	41,016	1,558,734	27,734,344	+ 489,139

PRODUCT GROUP VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES & OPTIONS

COM & ALT INVST	1,009,021	261,015	21,465	1,291,501	6,926,904	+ 27,644
FOREIGN EXCHANG	699,719	14,140	8,558	722,417	1,708,842	+ 4,124
INDEX	1,975,476	37,974	5,974	2,019,424	5,831,206	+ 96,089
INTEREST RATE	3,903,135	#####	123,408	5,026,806	36,008,872	+ 451,002

FUTURES ONLY

COM & ALT INVST	944,634	123,192	20,449	1,088,275	3,556,062	- 11,471
FOREIGN EXCHANG	679,268	614	8,558	688,440	1,351,948	- 6,291
INDEX	1,864,507	7,190	5,974	1,877,671	3,748,628	+ 43,177
INTEREST RATE	3,733,332	30,288	83,408	3,847,028	14,085,172	+ 64,305

OPTIONS ONLY

COM & ALT INVST	64,387	137,823	1,016	203,226	3,370,842	+ 39,115
FOREIGN EXCHANG	20,451	13,526	0	33,977	356,894	+ 10,415
INDEX	110,969	30,784	0	141,753	2,082,578	+ 52,912
INTEREST RATE	169,803	969,975	40,000	1,179,778	21,923,700	+ 386,697

DETAILED VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

OPTI ONS PRODUCTS

COM & ALT I NVESTMENT

ZSC NEARBY SOYBEAN CAL SPRD OPT

MAR12	PUTS	0	15	0	15	65	UNCHG
	TOTAL	0	15	0	15	65	UNCHG
MAY12	PUTS	0	0	0	0	200	UNCHG
	TOTAL	0	0	0	0	200	UNCHG
	TOTAL	0	15	0	15	265	UNCHG

XCW WHEAT-CORN ICSO OPT

DEC12	CALLS	0	0	0	0	100	UNCHG
	TOTAL	0	0	0	0	100	UNCHG
	TOTAL	0	0	0	0	100	UNCHG

WZC NEARBY WHEAT CAL SPRD OPT

MAR12	CALLS	0	40	0	40	2,665	UNCHG
MAR12	PUTS	0	0	0	0	3,230	UNCHG
	TOTAL	0	40	0	40	5,895	UNCHG
MAY12	CALLS	0	450	0	450	1,695	+ 400
MAY12	PUTS	0	0	0	0	1,880	+ 400
	TOTAL	0	450	0	450	3,575	+ 400
JUL12	PUTS	0	0	0	0	910	+ UNCHG
	TOTAL	0	0	0	0	910	+ UNCHG
	TOTAL	0	490	0	490	10,380	+ 400

WZ2 WHEAT WEEK2 OPTIONS

FEB12	CALLS	0	100	0	100	100	+ 100
FEB12	PUTS	0	75	0	75	110	+ 75
	TOTAL	0	175	0	175	210	+ 175
	TOTAL	0	175	0	175	210	+ 175

W WHEAT OPTIONS

MAR12	CALLS	2,642	3,476	350	6,468	79,142	- 594
MAR12	PUTS	1,220	4,324	0	5,544	51,741	- 471

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	TOTAL	3,862	7,800	350	12,012	130,883	-	123	
APR12	CALLS	196	150	0	346	4,384	+	251	
APR12	PUTS	168	1,020	0	1,188	2,461	+	1,067	
	TOTAL	364	1,170	0	1,534	6,845	+	1,318	
MAY12	CALLS	187	1,082	0	1,269	30,609	+	614	
MAY12	PUTS	658	470	0	1,128	19,677	+	658	
	TOTAL	845	1,552	0	2,397	50,286	+	1,272	
JUL12	CALLS	146	265	0	411	17,452	+	311	
JUL12	PUTS	125	381	0	506	16,203	+	173	
	TOTAL	271	646	0	917	33,655	+	484	
SEP12	CALLS	27	35	0	62	1,885	+	31	
SEP12	PUTS	196	85	0	281	973	+	204	
	TOTAL	223	120	0	343	2,858	+	235	
DEC12	CALLS	14	159	0	173	22,552	+	159	
DEC12	PUTS	28	378	0	406	16,472	+	236	
	TOTAL	42	537	0	579	39,024	+	395	
MAR13	CALLS	0	0	0	0	23	+		
MAR13	PUTS	0	0	0	0	46	+		
	TOTAL	0	0	0	0	69	UNCHG		
	TOTAL	5,607	11,825	350	17,782	263,620	+	3581	
VUX HDD U.S. SEAS STRIP OPTIONS									
MAR12	PUTS	0	0	0	0	2,000	UNCHG		
	TOTAL	0	0	0	0	2,000	UNCHG		
	TOTAL	0	0	0	0	2,000	UNCHG		
SX9 NOV-JULY SOYBEAN CAL SPRD OPT									
NOV12	PUTS	0	0	0	0	65	UNCHG		
	TOTAL	0	0	0	0	65	UNCHG		
	TOTAL	0	0	0	0	65	UNCHG		
SWZ U.S. SNOWFALL SEASONAL STRIPS									
MAR12	CALLS	0	0	0	0	200	UNCHG		
	TOTAL	0	0	0	0	200	UNCHG		
	TOTAL	0	0	0	0	200	UNCHG		
SC5 JULY-NOV SOYBEAN CAL SPRD OPT									
JUL12	CALLS	0	50	0	50	12,741	-	50	
JUL12	PUTS	0	100	0	100	1,125	-		
	TOTAL	0	150	0	150	13,866	-	50	
	TOTAL	0	150	0	150	13,866	-	50	
SBZ U.S. SNOWFALL SEASONAL STRIPS									
MAR12	CALLS	0	0	0	0	40	UNCHG		
	TOTAL	0	0	0	0	40	UNCHG		
	TOTAL	0	0	0	0	40	UNCHG		
S SOYBEAN OPTIONS									
MAR12	CALLS	4,022	11,073	0	15,095	133,846	-	1,907	
MAR12	PUTS	3,499	8,614	0	12,113	117,233	+	1,918	
	TOTAL	7,521	19,687	0	27,208	251,079	+	11	
APR12	CALLS	1,847	4,245	0	6,092	19,074	+	3,434	
APR12	PUTS	2,095	1,269	0	3,364	14,272	+	1,719	
	TOTAL	3,942	5,514	0	9,456	33,346	+	5,153	
MAY12	CALLS	1,124	3,914	0	5,038	94,117	+	1,223	
MAY12	PUTS	633	3,676	0	4,309	77,451	+	47	
	TOTAL	1,757	7,590	0	9,347	171,568	+	1,176	

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JUL12	CALLS	394	4,164	0	4,558	85,149	+	921	
JUL12	PUTS	209	2,536	0	2,745	44,760	+	1,220	
	TOTAL	603	6,700	0	7,303	129,909	+	2,141	
AUG12	CALLS	9	8	0	17	749	+	11	
AUG12	PUTS	0	230	0	230	1,333	+	205	
	TOTAL	9	238	0	247	2,082	+	216	
SEP12	CALLS	0	1	0	1	67	+	1	
SEP12	PUTS	42	0	0	42	75	+	30	
	TOTAL	42	1	0	43	142	+	31	
NOV12	CALLS	88	5,504	0	5,592	61,321	+	2,397	
NOV12	PUTS	435	1,475	0	1,910	38,271	+	454	
	TOTAL	523	6,979	0	7,502	99,592	+	2,851	
JAN13	CALLS	0	0	0	0	250	+		
JAN13	PUTS	0	0	0	0	254	+		
	TOTAL	0	0	0	0	504		UNCHG	
MAR13	CALLS	0	325	0	325	412	+	300	
MAR13	PUTS	0	0	0	0	86	+		
	TOTAL	0	325	0	325	498	+	300	
MAY13	CALLS	0	0	0	0	305	+		
MAY13	PUTS	0	0	0	0	25	+		
	TOTAL	0	0	0	0	330		UNCHG	
JUL13	CALLS	0	0	0	0	7	+		
JUL13	PUTS	0	0	0	0	3	+		
	TOTAL	0	0	0	0	10		UNCHG	
NOV13	CALLS	5	1	0	6	811	+	5	
NOV13	PUTS	0	0	0	0	916	+		
	TOTAL	5	1	0	6	1,727	+	5	
	TOTAL	14,402	47,035	0	61,437	690,787	+	11884	
PYC NEARBY CORN CAL SPRD OPT									
MAR12	CALLS	0	0	0	0	737		UNCHG	
MAR12	PUTS	1	0	0	1	1,036	+	1	
	TOTAL	1	0	0	1	1,773	+	1	
MAY12	CALLS	0	0	0	0	1,170	+		
MAY12	PUTS	0	0	0	0	565	+		
	TOTAL	0	0	0	0	1,735		UNCHG	
JUL12	CALLS	0	0	0	0	175	+		
JUL12	PUTS	0	50	0	50	95	+	45	
	TOTAL	0	50	0	50	270	+	45	
	TOTAL	1	50	0	51	3,778	+	46	
PY3 CORN WEEK3 OPTIONS									
FEB12	CALLS	24	0	0	24	388	+	18	
FEB12	PUTS	33	264	0	297	1,245	+	195	
	TOTAL	57	264	0	321	1,633	+	213	
	TOTAL	57	264	0	321	1,633	+	213	
PY2 CORN WEEK2 OPTIONS									
FEB12	CALLS	245	1,800	0	2,045	4,649	+	1,552	
FEB12	PUTS	442	1,253	0	1,695	4,746	+	1,367	
	TOTAL	687	3,053	0	3,740	9,395	+	2,919	
	TOTAL	687	3,053	0	3,740	9,395	+	2919	
O OATS OPTIONS									
MAR12	CALLS	4	0	0	4	1,071		UNCHG	
MAR12	PUTS	15	0	0	15	880	+	15	

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	TOTAL	19	0	0	19	1,951	+	15	
APR12	CALLS	10	0	0	10	0	+	10	
APR12	PUTS	0	0	0	0	10	+		
	TOTAL	10	0	0	10	10	-	10	
MAY12	CALLS	0	54	0	54	109	+	39	
MAY12	PUTS	0	0	0	0	352	+		
	TOTAL	0	54	0	54	461	+	39	
JUL12	CALLS	0	50	0	50	170	+	20	
JUL12	PUTS	0	0	0	0	235	+		
	TOTAL	0	50	0	50	405	-	20	
SEP12	CALLS	0	0	0	0	158	+		
	TOTAL	0	0	0	0	158		UNCHG	
DEC12	CALLS	0	0	0	0	262	+		
DEC12	PUTS	0	0	0	0	47	+		
	TOTAL	0	0	0	0	309		UNCHG	
	TOTAL	29	104	0	133	3,294		+ 24	
NF CASH NONFAT DRY MILK OPTIONS									
FEB12	CALLS	0	0	0	0	5		UNCHG	
	TOTAL	0	0	0	0	5		UNCHG	
MAR12	CALLS	0	0	0	0	140		UNCHG	
MAR12	PUTS	0	0	0	0	135		UNCHG	
	TOTAL	0	0	0	0	275		UNCHG	
APR12	CALLS	0	3	0	3	146		UNCHG	
APR12	PUTS	0	0	0	0	143		UNCHG	
	TOTAL	0	3	0	3	289		UNCHG	
MAY12	CALLS	0	3	0	3	170		UNCHG	
MAY12	PUTS	0	0	0	0	167		UNCHG	
	TOTAL	0	3	0	3	337		UNCHG	
JUN12	CALLS	0	3	0	3	3		UNCHG	
	TOTAL	0	3	0	3	3		UNCHG	
JUL12	CALLS	0	0	0	0	9		UNCHG	
JUL12	PUTS	0	0	0	0	9		UNCHG	
	TOTAL	0	0	0	0	18		UNCHG	
AUG12	CALLS	0	0	0	0	9		UNCHG	
AUG12	PUTS	0	0	0	0	9		UNCHG	
	TOTAL	0	0	0	0	18		UNCHG	
SEP12	CALLS	0	0	0	0	9		UNCHG	
SEP12	PUTS	0	0	0	0	9		UNCHG	
	TOTAL	0	0	0	0	18		UNCHG	
	TOTAL	0	9	0	9	963		UNCHG	
M22 SOYBEAN MEAL WK2 OPTIONS									
FEB12	CALLS	0	575	0	575	550	+	550	
FEB12	PUTS	0	100	0	100	100	+	100	
	TOTAL	0	675	0	675	650	+	650	
	TOTAL	0	675	0	675	650		+ 650	
MX2 EASTERN US HURR SEAS MAX BIN E2									
DEC12	CALLS	0	0	0	0	500		UNCHG	
	TOTAL	0	0	0	0	500		UNCHG	
	TOTAL	0	0	0	0	500		UNCHG	
LN LEAN HOG OPTIONS									

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FEB12	CALLS	411	150	0	561	19,667	+	62	
FEB12	PUTS	242	1	0	243	25,613	-	94	
	TOTAL	653	151	0	804	45,280	-	32	
APR12	CALLS	165	0	0	165	15,402	+	55	
APR12	PUTS	450	102	0	552	19,658	+	30	
	TOTAL	615	102	0	717	35,060	+	85	
MAY12	CALLS	3	0	0	3	619	+	3	
MAY12	PUTS	3	0	0	3	776	+		
	TOTAL	6	0	0	6	1,395	+	3	
JUN12	CALLS	28	0	0	28	20,827	+	14	
JUN12	PUTS	90	0	0	90	19,517	+	7	
	TOTAL	118	0	0	118	40,344	+	21	
JUL12	CALLS	29	0	0	29	3,373	+	1	
JUL12	PUTS	26	0	0	26	3,886	+	1	
	TOTAL	55	0	0	55	7,259		UNCHG	
AUG12	CALLS	38	0	0	38	5,889	+	35	
AUG12	PUTS	43	0	0	43	8,590	+	15	
	TOTAL	81	0	0	81	14,479	+	50	
OCT12	CALLS	50	0	0	50	6,061	+	14	
OCT12	PUTS	73	0	0	73	7,959	+	10	
	TOTAL	123	0	0	123	14,020	+	24	
DEC12	CALLS	35	0	0	35	7,762	+	4	
DEC12	PUTS	36	20	0	56	6,629	+	15	
	TOTAL	71	20	0	91	14,391	-	19	
FEB13	CALLS	13	0	0	13	2,191	+	1	
FEB13	PUTS	27	0	0	27	3,882	+	3	
	TOTAL	40	0	0	40	6,073	+	4	
APR13	CALLS	15	9	0	24	782	+	24	
APR13	PUTS	30	28	0	58	1,454	+	58	
	TOTAL	45	37	0	82	2,236	+	82	
JUN13	CALLS	4	10	0	14	458	+	14	
JUN13	PUTS	8	20	0	28	916	+	28	
	TOTAL	12	30	0	42	1,374	+	42	
	TOTAL	1,819	340	0	2,159	181,911	+	260	
LC2 LIVE CATTLE WK2 OPTIONS									
FEB12	PUTS	0	0	0	0	9		UNCHG	
	TOTAL	0	0	0	0	9		UNCHG	
	TOTAL	0	0	0	0	9		UNCHG	
LB LUMBER OPTIONS									
MAR12	CALLS	6	5	0	11	202	+	3	
MAR12	PUTS	10	25	0	35	224	-	21	
	TOTAL	16	30	0	46	426	-	18	
MAY12	CALLS	1	3	0	4	85	-	4	
MAY12	PUTS	0	0	0	0	29	-		
	TOTAL	1	3	0	4	114	+	4	
JUL12	CALLS	0	0	0	0	11	-		
	TOTAL	0	0	0	0	11		UNCHG	
SEP12	CALLS	0	0	0	0	2	-		
SEP12	PUTS	0	0	0	0	2	-		
	TOTAL	0	0	0	0	4		UNCHG	

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NOV12	CALLS	0	0	0	0	2	-	
	TOTAL	0	0	0	0	2		UNCHG
	TOTAL	17	33	0	50	557	-	14
JQ MILK MIDI OPTIONS								
FEB12	CALLS	0	0	0	0	56		UNCHG
FEB12	PUTS	0	0	0	0	84		UNCHG
	TOTAL	0	0	0	0	140		UNCHG
MAR12	CALLS	0	0	0	0	56		UNCHG
MAR12	PUTS	0	0	0	0	84		UNCHG
	TOTAL	0	0	0	0	140		UNCHG
APR12	CALLS	0	0	0	0	57		UNCHG
APR12	PUTS	0	0	0	0	81		UNCHG
	TOTAL	0	0	0	0	138		UNCHG
MAY12	CALLS	0	0	0	0	55		UNCHG
MAY12	PUTS	0	0	0	0	80		UNCHG
	TOTAL	0	0	0	0	135		UNCHG
JUN12	CALLS	0	0	0	0	53		UNCHG
JUN12	PUTS	0	0	0	0	76		UNCHG
	TOTAL	0	0	0	0	129		UNCHG
JUL12	CALLS	0	0	0	0	45		UNCHG
JUL12	PUTS	0	0	0	0	58		UNCHG
	TOTAL	0	0	0	0	103		UNCHG
AUG12	CALLS	0	0	0	0	45		UNCHG
AUG12	PUTS	0	0	0	0	53		UNCHG
	TOTAL	0	0	0	0	98		UNCHG
SEP12	CALLS	0	0	0	0	45		UNCHG
SEP12	PUTS	0	0	0	0	54		UNCHG
	TOTAL	0	0	0	0	99		UNCHG
OCT12	CALLS	0	0	0	0	42		UNCHG
OCT12	PUTS	0	0	0	0	48		UNCHG
	TOTAL	0	0	0	0	90		UNCHG
NOV12	CALLS	0	0	0	0	41		UNCHG
NOV12	PUTS	0	0	0	0	45		UNCHG
	TOTAL	0	0	0	0	86		UNCHG
DEC12	CALLS	0	0	0	0	41		UNCHG
DEC12	PUTS	0	0	0	0	45		UNCHG
	TOTAL	0	0	0	0	86		UNCHG
	TOTAL	0	0	0	0	1,244		UNCHG
HWX HDD U.S. SEAS STRIP OPTIONS								
MAR12	CALLS	0	0	0	0	4,500		UNCHG
	TOTAL	0	0	0	0	4,500		UNCHG
	TOTAL	0	0	0	0	4,500		UNCHG
HSX HDD U.S. SEAS STRIP OPTIONS								
MAR12	CALLS	0	0	0	0	1,500		UNCHG
	TOTAL	0	0	0	0	1,500		UNCHG
	TOTAL	0	0	0	0	1,500		UNCHG
HQX HDD U.S. SEAS STRIP OPTIONS								
MAR12	CALLS	0	0	0	0	7,500		UNCHG
MAR12	PUTS	0	0	0	0	2,500		UNCHG
	TOTAL	0	0	0	0	10,000		UNCHG

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	TOTAL	0	0	0	0	10,000	UNCHG
H9X	HDD U.S. SEAS STRIP OPTIONS						
MAR12	CALLS	0	0	0	0	3,500	UNCHG
	TOTAL	0	0	0	0	3,500	UNCHG
	TOTAL	0	0	0	0	3,500	UNCHG
H8X	HDD U.S. SEAS STRIP OPTIONS						
MAR12	PUTS	0	0	0	0	750	UNCHG
	TOTAL	0	0	0	0	750	UNCHG
	TOTAL	0	0	0	0	750	UNCHG
H7X	HDD U.S. SEAS STRIP OPTIONS						
MAR12	CALLS	0	0	0	0	3,000	UNCHG
MAR12	PUTS	0	0	0	0	1,000	UNCHG
	TOTAL	0	0	0	0	4,000	UNCHG
	TOTAL	0	0	0	0	4,000	UNCHG
H5X	HDD U.S. SEAS STRIP OPTIONS						
MAR12	CALLS	0	0	0	0	2,500	UNCHG
MAR12	PUTS	0	0	0	0	150	UNCHG
	TOTAL	0	0	0	0	2,650	UNCHG
	TOTAL	0	0	0	0	2,650	UNCHG
H4X	HDD U.S. SEAS STRIP OPTIONS						
MAR12	CALLS	0	0	0	0	3,250	UNCHG
MAR12	PUTS	0	0	0	0	7,250	UNCHG
	TOTAL	0	0	0	0	10,500	UNCHG
	TOTAL	0	0	0	0	10,500	UNCHG
H4	HDD U.S. WEATHER OPTIONS						
FEB12	CALLS	0	0	0	0	4,550	UNCHG
FEB12	PUTS	0	0	0	0	50	UNCHG
	TOTAL	0	0	0	0	4,600	UNCHG
	TOTAL	0	0	0	0	4,600	UNCHG
H3X	HDD U.S. SEAS STRIP OPTIONS						
MAR12	CALLS	0	0	0	0	2,150	UNCHG
MAR12	PUTS	0	0	0	0	1,605	UNCHG
	TOTAL	0	0	0	0	3,755	UNCHG
	TOTAL	0	0	0	0	3,755	UNCHG
H3F	HDD U.S. SEAS STRIP OPTIONS						
MAR12	PUTS	0	0	0	0	1,000	UNCHG
	TOTAL	0	0	0	0	1,000	UNCHG
	TOTAL	0	0	0	0	1,000	UNCHG
H3	HDD U.S. WEATHER OPTIONS						
FEB12	CALLS	0	0	0	0	150	UNCHG
FEB12	PUTS	0	0	0	0	150	UNCHG
	TOTAL	0	0	0	0	300	UNCHG
	TOTAL	0	0	0	0	300	UNCHG
H2X	HDD U.S. SEAS STRIP OPTIONS						
MAR12	CALLS	0	0	0	0	2,700	UNCHG
MAR12	PUTS	0	0	0	0	3,950	UNCHG
	TOTAL	0	0	0	0	6,650	UNCHG
	TOTAL	0	0	0	0	6,650	UNCHG
H1X	HDD U.S. SEAS STRIP OPTIONS						
MAR12	CALLS	0	0	0	0	100	UNCHG
MAR12	PUTS	0	0	0	0	100	UNCHG
	TOTAL	0	0	0	0	200	UNCHG
	TOTAL	0	0	0	0	200	UNCHG
H1F	HDD U.S. SEAS STRIP OPTIONS						

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MAR12	PUTS	0	0	0	0	1,890	UNCHG		
	TOTAL	0	0	0	0	1,890	UNCHG		
	TOTAL	0	0	0	0	1,890	UNCHG		
H0X HDD U.S. SEAS STRIP OPTIONS									
MAR12	PUTS	0	0	0	0	2,500	UNCHG		
	TOTAL	0	0	0	0	2,500	UNCHG		
	TOTAL	0	0	0	0	2,500	UNCHG		
FGZ U.S. SNOWFALL SEASONAL STRIPS									
MAR12	CALLS	0	0	0	0	80	UNCHG		
	TOTAL	0	0	0	0	80	UNCHG		
	TOTAL	0	0	0	0	80	UNCHG		
DY DRY WHEY OPTIONS									
FEB12	CALLS	0	0	0	0	55	UNCHG		
FEB12	PUTS	0	0	0	0	46	UNCHG		
	TOTAL	0	0	0	0	101	UNCHG		
MAR12	CALLS	0	0	0	0	54	UNCHG		
MAR12	PUTS	0	0	0	0	23	UNCHG		
	TOTAL	0	0	0	0	77	UNCHG		
APR12	CALLS	0	0	0	0	87	UNCHG		
APR12	PUTS	0	0	0	0	31	UNCHG		
	TOTAL	0	0	0	0	118	UNCHG		
MAY12	CALLS	0	0	0	0	67	UNCHG		
MAY12	PUTS	0	0	0	0	29	UNCHG		
	TOTAL	0	0	0	0	96	UNCHG		
JUN12	CALLS	0	0	0	0	91	UNCHG		
JUN12	PUTS	0	0	0	0	27	UNCHG		
	TOTAL	0	0	0	0	118	UNCHG		
JUL12	CALLS	0	0	0	0	13	UNCHG		
JUL12	PUTS	0	0	0	0	5	UNCHG		
	TOTAL	0	0	0	0	18	UNCHG		
AUG12	CALLS	0	0	0	0	11	UNCHG		
AUG12	PUTS	0	0	0	0	5	UNCHG		
	TOTAL	0	0	0	0	16	UNCHG		
SEP12	CALLS	0	2	0	2	10	+	2	
SEP12	PUTS	0	0	0	0	5	+		
	TOTAL	0	2	0	2	15	+	2	
OCT12	CALLS	0	2	0	2	10	+	2	
OCT12	PUTS	0	0	0	0	5	+		
	TOTAL	0	2	0	2	15	+	2	
NOV12	CALLS	0	2	0	2	10	+	2	
NOV12	PUTS	0	0	0	0	5	+		
	TOTAL	0	2	0	2	15	+	2	
DEC12	CALLS	0	0	0	0	10	+		
DEC12	PUTS	0	0	0	0	5	+		
	TOTAL	0	0	0	0	15	+	UNCHG	
	TOTAL	0	6	0	6	604	+	6	
DK CLASS IV MILK OPTIONS									
FEB12	CALLS	0	0	0	0	141	UNCHG		
FEB12	PUTS	0	0	0	0	146	UNCHG		
	TOTAL	0	0	0	0	287	UNCHG		
MAR12	CALLS	0	0	0	0	141	UNCHG		

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MAR12	PUTS	0	0	0	0	146	UNCHG	
	TOTAL	0	0	0	0	287	UNCHG	
APR12	CALLS	0	0	0	0	119	UNCHG	
APR12	PUTS	0	0	0	0	123	UNCHG	
	TOTAL	0	0	0	0	242	UNCHG	
MAY12	CALLS	0	0	0	0	145	UNCHG	
MAY12	PUTS	0	0	0	0	123	UNCHG	
	TOTAL	0	0	0	0	268	UNCHG	
JUN12	CALLS	0	0	0	0	145	UNCHG	
JUN12	PUTS	0	0	0	0	123	UNCHG	
	TOTAL	0	0	0	0	268	UNCHG	
JUL12	CALLS	0	0	0	0	135	UNCHG	
JUL12	PUTS	0	0	0	0	110	UNCHG	
	TOTAL	0	0	0	0	245	UNCHG	
AUG12	CALLS	0	0	0	0	114	UNCHG	
AUG12	PUTS	0	0	0	0	111	UNCHG	
	TOTAL	0	0	0	0	225	UNCHG	
SEP12	CALLS	0	0	0	0	114	UNCHG	
SEP12	PUTS	0	0	0	0	111	UNCHG	
	TOTAL	0	0	0	0	225	UNCHG	
OCT12	CALLS	0	0	0	0	101	UNCHG	
OCT12	PUTS	0	0	0	0	98	UNCHG	
	TOTAL	0	0	0	0	199	UNCHG	
NOV12	CALLS	0	0	0	0	91	UNCHG	
NOV12	PUTS	0	0	0	0	93	UNCHG	
	TOTAL	0	0	0	0	184	UNCHG	
DEC12	CALLS	0	0	0	0	86	UNCHG	
DEC12	PUTS	0	0	0	0	88	UNCHG	
	TOTAL	0	0	0	0	174	UNCHG	
	TOTAL	0	0	0	0	2,604	UNCHG	
DA	MILK OPTIONS							
FEB12	CALLS	0	50	0	50	4,739	-	15
FEB12	PUTS	0	10	0	10	5,756	-	1
	TOTAL	0	60	0	60	10,495	-	16
MAR12	CALLS	21	170	0	191	5,377	+	104
MAR12	PUTS	73	378	0	451	6,128	+	224
	TOTAL	94	548	0	642	11,505	+	328
APR12	CALLS	66	305	0	371	4,702	+	258
APR12	PUTS	25	220	0	245	4,392	+	26
	TOTAL	91	525	0	616	9,094	+	284
MAY12	CALLS	9	0	0	9	3,809	+	
MAY12	PUTS	6	0	0	6	4,286	+	5
	TOTAL	15	0	0	15	8,095	-	5
JUN12	CALLS	4	6	0	10	3,578	+	
JUN12	PUTS	5	6	0	11	4,203	+	6
	TOTAL	9	12	0	21	7,781	+	6
JUL12	CALLS	0	21	0	21	2,518	+	20
JUL12	PUTS	5	26	0	31	2,965	+	31
	TOTAL	5	47	0	52	5,483	+	51
AUG12	CALLS	0	21	0	21	2,449	+	20

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AUG12	PUTS	5	26	0	31	2,799	+	31	
	TOTAL	5	47	0	52	5,248	+	51	
SEP12	CALLS	0	21	0	21	2,435	+	20	
SEP12	PUTS	6	26	0	32	2,733	+	32	
	TOTAL	6	47	0	53	5,168	+	52	
OCT12	CALLS	0	2	0	2	2,210	+	1	
OCT12	PUTS	7	7	0	14	2,368	+	11	
	TOTAL	7	9	0	16	4,578	+	12	
NOV12	CALLS	0	2	0	2	2,140	+	1	
NOV12	PUTS	6	7	0	13	2,313	+	12	
	TOTAL	6	9	0	15	4,453	+	13	
DEC12	CALLS	19	2	0	21	2,253	+	1	
DEC12	PUTS	25	7	0	32	2,361	+	13	
	TOTAL	44	9	0	53	4,614	+	14	
JAN13	CALLS	0	0	0	0	29	+		
JAN13	PUTS	1	0	0	1	57	+	1	
	TOTAL	1	0	0	1	86	+	1	
	TOTAL	283	1,313	0	1,596	76,600	+	791	
D4X HDD EURO SEAS STRIP OPTIONS									
MAR12	CALLS	0	0	0	0	1,000	UNCHG		
	TOTAL	0	0	0	0	1,000	UNCHG		
	TOTAL	0	0	0	0	1,000	UNCHG		
D2X HDD EURO SEAS STRIP OPTIONS									
MAR12	CALLS	0	0	0	0	1,000	UNCHG		
MAR12	PUTS	0	0	0	0	1,000	UNCHG		
	TOTAL	0	0	0	0	2,000	UNCHG		
	TOTAL	0	0	0	0	2,000	UNCHG		
D1 HDD EURO WEATHER OPTIONS									
FEB12	CALLS	0	0	0	0	20,000	UNCHG		
	TOTAL	0	0	0	0	20,000	UNCHG		
	TOTAL	0	0	0	0	20,000	UNCHG		
D0Z HDD EURO SEAS STRIP OPTIONS									
MAR12	PUTS	0	0	0	0	2,500	UNCHG		
	TOTAL	0	0	0	0	2,500	UNCHG		
	TOTAL	0	0	0	0	2,500	UNCHG		
D0X HDD EURO SEAS STRIP OPTIONS									
MAR12	CALLS	0	0	0	0	2,000	UNCHG		
MAR12	PUTS	0	0	0	0	1,500	UNCHG		
	TOTAL	0	0	0	0	3,500	UNCHG		
	TOTAL	0	0	0	0	3,500	UNCHG		
CZ2 SOYBEAN WEEK2 OPTIONS									
FEB12	CALLS	2	62	0	64	393	-	60	
FEB12	PUTS	6	423	0	429	424	+	210	
	TOTAL	8	485	0	493	817	+	150	
	TOTAL	8	485	0	493	817	+	150	
CWN JULY-JULY WHEAT CAL SPRD OPT									
JUL12	CALLS	0	0	0	0	410	UNCHG		
JUL12	PUTS	0	0	0	0	415	UNCHG		
	TOTAL	0	0	0	0	825	UNCHG		
	TOTAL	0	0	0	0	825	UNCHG		
CWM JULY-DEC WHEAT CAL SPRD OPT									
JUL12	CALLS	0	0	0	0	300	UNCHG		
JUL12	PUTS	0	0	0	0	65	UNCHG		

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	TOTAL	0	0	0	0	365	UNCHG
	TOTAL	0	0	0	0	365	UNCHG
CSI SOYBEAN/CORN INTER OPTIONS							
NOV12	PUTS	0	0	0	0	11	UNCHG
	TOTAL	0	0	0	0	11	UNCHG
	TOTAL	0	0	0	0	11	UNCHG
CSC CASH-SETTLED CHEESE OPT							
FEB12	CALLS	0	0	0	0	47	UNCHG
FEB12	PUTS	0	0	0	0	117	UNCHG
	TOTAL	0	0	0	0	164	UNCHG
MAR12	CALLS	0	0	0	0	201	UNCHG
MAR12	PUTS	0	0	0	0	216	UNCHG
	TOTAL	0	0	0	0	417	UNCHG
APR12	CALLS	0	0	0	0	64	UNCHG
APR12	PUTS	0	0	0	0	79	UNCHG
	TOTAL	0	0	0	0	143	UNCHG
MAY12	CALLS	0	0	0	0	14	UNCHG
MAY12	PUTS	0	0	0	0	29	UNCHG
	TOTAL	0	0	0	0	43	UNCHG
JUN12	CALLS	0	0	0	0	14	UNCHG
JUN12	PUTS	0	0	0	0	29	UNCHG
	TOTAL	0	0	0	0	43	UNCHG
JUL12	CALLS	0	0	0	0	7	UNCHG
JUL12	PUTS	0	0	0	0	17	UNCHG
	TOTAL	0	0	0	0	24	UNCHG
AUG12	CALLS	0	0	0	0	32	UNCHG
AUG12	PUTS	0	0	0	0	17	UNCHG
	TOTAL	0	0	0	0	49	UNCHG
SEP12	CALLS	0	0	0	0	34	UNCHG
SEP12	PUTS	0	0	0	0	19	UNCHG
	TOTAL	0	0	0	0	53	UNCHG
OCT12	CALLS	0	0	0	0	33	UNCHG
OCT12	PUTS	0	0	0	0	18	UNCHG
	TOTAL	0	0	0	0	51	UNCHG
NOV12	CALLS	0	0	0	0	35	UNCHG
NOV12	PUTS	0	0	0	0	20	UNCHG
	TOTAL	0	0	0	0	55	UNCHG
DEC12	CALLS	0	0	0	0	36	UNCHG
DEC12	PUTS	0	0	0	0	21	UNCHG
	TOTAL	0	0	0	0	57	UNCHG
	TOTAL	0	0	0	0	1,099	UNCHG
COY NEARBY SOYBN OIL CAL SPRD OPT							
MAR12	PUTS	0	0	0	0	2,100	UNCHG
	TOTAL	0	0	0	0	2,100	UNCHG
	TOTAL	0	0	0	0	2,100	UNCHG
CCZ DEC-DEC CORN CAL SPRD OPT							
DEC12	CALLS	0	0	0	0	265	UNCHG
DEC12	PUTS	0	0	0	0	70	UNCHG
	TOTAL	0	0	0	0	335	UNCHG
	TOTAL	0	0	0	0	335	UNCHG
CC6 JULY-DEC CORN CAL SPRD OPT							

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CME GROUP VOLUME AND OPEN INTEREST REPORT
9:00 PM PRELIMINARY REPORT FOR BUSINESS DATE: 02/08/2012



JUL12	CALLS	0	2,230	0	2,230	12,695	+	803	
JUL12	PUTS	0	324	0	324	6,726	+	150	
	TOTAL	0	2,554	0	2,554	19,421	+	953	
	TOTAL	0	2,554	0	2,554	19,421	+	953	
CB BUTTER (CASH STLD) OPTIONS									
FEB12	CALLS	0	0	0	0	180		UNCHG	
FEB12	PUTS	0	0	0	0	35		UNCHG	
	TOTAL	0	0	0	0	215		UNCHG	
MAR12	CALLS	0	0	0	0	281		UNCHG	
MAR12	PUTS	0	0	0	0	87		UNCHG	
	TOTAL	0	0	0	0	368		UNCHG	
APR12	CALLS	0	5	0	5	314		UNCHG	
APR12	PUTS	0	5	0	5	144		UNCHG	
	TOTAL	0	10	0	10	458		UNCHG	
MAY12	CALLS	0	5	0	5	210		UNCHG	
MAY12	PUTS	0	5	0	5	73		UNCHG	
	TOTAL	0	10	0	10	283		UNCHG	
JUN12	CALLS	0	5	0	5	198		UNCHG	
JUN12	PUTS	0	5	0	5	78		UNCHG	
	TOTAL	0	10	0	10	276		UNCHG	
JUL12	CALLS	0	0	0	0	159		UNCHG	
JUL12	PUTS	0	0	0	0	101		UNCHG	
	TOTAL	0	0	0	0	260		UNCHG	
AUG12	CALLS	0	0	0	0	158		UNCHG	
AUG12	PUTS	0	0	0	0	101		UNCHG	
	TOTAL	0	0	0	0	259		UNCHG	
SEP12	CALLS	0	0	0	0	158		UNCHG	
SEP12	PUTS	0	0	0	0	101		UNCHG	
	TOTAL	0	0	0	0	259		UNCHG	
OCT12	CALLS	0	0	0	0	99		UNCHG	
OCT12	PUTS	0	0	0	0	92		UNCHG	
	TOTAL	0	0	0	0	191		UNCHG	
NOV12	CALLS	0	0	0	0	17		UNCHG	
NOV12	PUTS	0	0	0	0	12		UNCHG	
	TOTAL	0	0	0	0	29		UNCHG	
DEC12	CALLS	0	0	0	0	17		UNCHG	
DEC12	PUTS	0	0	0	0	12		UNCHG	
	TOTAL	0	0	0	0	29		UNCHG	
	TOTAL	0	30	0	30	2,627		UNCHG	
C CORN OPTIONS									
MAR12	CALLS	6,439	19,984	627	27,050	326,159	-	614	
MAR12	PUTS	10,650	18,249	39	28,938	267,181	+	4,033	
	TOTAL	17,089	38,233	666	55,988	593,340	+	3,419	
APR12	CALLS	975	2,392	0	3,367	41,602	+	1,547	
APR12	PUTS	3,713	1,491	0	5,204	23,729	+	181	
	TOTAL	4,688	3,883	0	8,571	65,331	+	1,728	
MAY12	CALLS	3,486	1,992	0	5,478	140,486	+	29	
MAY12	PUTS	1,514	3,111	0	4,625	108,939	+	1,420	
	TOTAL	5,000	5,103	0	10,103	249,425	+	1,391	
JUL12	CALLS	884	4,154	0	5,038	141,760	+	2,090	
JUL12	PUTS	914	4,450	0	5,364	101,809	+	1,879	

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TOTAL		1,798	8,604	0	10,402	243,569	+	3,969
SEP12	CALLS	1,149	51	0	1,200	31,222	+	1,044
SEP12	PUTS	179	129	0	308	36,443	+	118
	TOTAL	1,328	180	0	1,508	67,665	+	1,162
DEC12	CALLS	856	2,604	0	3,460	133,679	+	2,346
DEC12	PUTS	1,675	777	0	2,452	124,082	+	1,127
	TOTAL	2,531	3,381	0	5,912	257,761	+	3,473
MAR13	CALLS	20	5	0	25	1,622	+	25
MAR13	PUTS	10	8	0	18	1,874	+	18
	TOTAL	30	13	0	43	3,496	+	43
MAY13	PUTS	0	0	0	0	2	+	
	TOTAL	0	0	0	0	2		UNCHG
JUL13	CALLS	40	60	0	100	1,060	+	100
JUL13	PUTS	20	30	0	50	688	+	50
	TOTAL	60	90	0	150	1,748	+	150
DEC13	CALLS	13	300	0	313	2,872	+	312
DEC13	PUTS	0	26	0	26	1,982	+	26
	TOTAL	13	326	0	339	4,854	+	338
DEC14	CALLS	0	0	0	0	311	+	
DEC14	PUTS	0	0	0	0	506	+	
	TOTAL	0	0	0	0	817		UNCHG
	TOTAL	32,537	59,813	666	93,016	1,488,008	+	156,733
BHX EASTERN US HURRICANE SEAS BIN OF								
DEC12	CALLS	0	0	0	0	1,000		UNCHG
	TOTAL	0	0	0	0	1,000		UNCHG
	TOTAL	0	0	0	0	1,000		UNCHG
71 ETHANOL FORWARD MONTH SWAP OF								
FEB12	CALLS	0	0	0	0	50		UNCHG
FEB12	PUTS	0	0	0	0	25		UNCHG
	TOTAL	0	0	0	0	75		UNCHG
MAR12	CALLS	0	0	0	0	50		UNCHG
MAR12	PUTS	0	0	0	0	25		UNCHG
	TOTAL	0	0	0	0	75		UNCHG
OCT12	CALLS	0	0	0	0	40		UNCHG
OCT12	PUTS	0	0	0	0	20		UNCHG
	TOTAL	0	0	0	0	60		UNCHG
NOV12	CALLS	0	0	0	0	40		UNCHG
NOV12	PUTS	0	0	0	0	20		UNCHG
	TOTAL	0	0	0	0	60		UNCHG
DEC12	CALLS	0	0	0	0	40		UNCHG
DEC12	PUTS	0	0	0	0	20		UNCHG
	TOTAL	0	0	0	0	60		UNCHG
	TOTAL	0	0	0	0	330		UNCHG
62 FEEDER CATTLE OPTIONS								
MAR12	CALLS	41	40	0	81	2,674	-	54
MAR12	PUTS	41	26	0	67	3,796	-	14
	TOTAL	82	66	0	148	6,470	-	68
APR12	CALLS	8	40	0	48	884	-	24
APR12	PUTS	0	2	0	2	1,628	-	
	TOTAL	8	42	0	50	2,512	+	24

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MAY12	CALLS	39	2	0	41	940	-	12	
MAY12	PUTS	23	7	0	30	2,602	-	25	
	TOTAL	62	9	0	71	3,542	+	37	
AUG12	CALLS	36	0	0	36	1,884	+	19	
AUG12	PUTS	84	8	0	92	2,930	+	35	
	TOTAL	120	8	0	128	4,814	+	54	
SEP12	CALLS	0	20	0	20	238	+	20	
SEP12	PUTS	12	28	0	40	661	+	32	
	TOTAL	12	48	0	60	899	+	52	
OCT12	CALLS	0	0	0	0	116	+		
OCT12	PUTS	0	2	0	2	243	+	1	
	TOTAL	0	2	0	2	359	+	1	
NOV12	CALLS	1	0	0	1	6	+	1	
NOV12	PUTS	0	0	0	0	59	+		
	TOTAL	1	0	0	1	65	+	1	
	TOTAL	285	175	0	460	18,661	+	101	
48 LIVE CATTLE OPTIONS									
MAR12	CALLS	1	0	0	1	500	-	1	
MAR12	PUTS	3	0	0	3	1,283	+	3	
	TOTAL	4	0	0	4	1,783	+	2	
APR12	CALLS	2,414	598	0	3,012	46,767	-	751	
APR12	PUTS	769	520	0	1,289	44,295	-	701	
	TOTAL	3,183	1,118	0	4,301	91,062	-	50	
JUN12	CALLS	188	110	0	298	30,430	-	13	
JUN12	PUTS	1,042	39	0	1,081	31,856	+	404	
	TOTAL	1,230	149	0	1,379	62,286	+	417	
AUG12	CALLS	661	158	0	819	15,048	+	254	
AUG12	PUTS	1,018	252	0	1,270	24,029	+	408	
	TOTAL	1,679	410	0	2,089	39,077	+	662	
OCT12	CALLS	141	34	0	175	11,735	+	72	
OCT12	PUTS	282	45	0	327	9,128	+	105	
	TOTAL	423	79	0	502	20,863	+	177	
DEC12	CALLS	29	29	0	58	2,972	+	49	
DEC12	PUTS	69	11	0	80	4,683	+	76	
	TOTAL	98	40	0	138	7,655	+	125	
FEB13	CALLS	8	0	0	8	470	+	6	
FEB13	PUTS	7	0	0	7	357	+	7	
	TOTAL	15	0	0	15	827	+	13	
APR13	CALLS	0	0	0	0	143	+		
APR13	PUTS	0	0	0	0	141	+		
	TOTAL	0	0	0	0	284	UNCHG		
JUN13	CALLS	0	0	0	0	5	+		
JUN13	PUTS	12	0	0	12	572	+	12	
	TOTAL	12	0	0	12	577	+	12	
	TOTAL	6,644	1,796	0	8,440	224,414	+	1358	
31 SOYBEAN CRUSH OPTIONS									
MAR12	CALLS	0	0	0	0	10	UNCHG		
	TOTAL	0	0	0	0	10	UNCHG		
MAY12	CALLS	0	0	0	0	61	UNCHG		
MAY12	PUTS	0	0	0	0	20	UNCHG		
	TOTAL	0	0	0	0	81	UNCHG		

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JUL12	CALLS	0	0	0	0	146	UNCHG		
JUL12	PUTS	0	0	0	0	65	UNCHG		
	TOTAL	0	0	0	0	211	UNCHG		
DEC12	CALLS	0	0	0	0	125	UNCHG		
	TOTAL	0	0	0	0	125	UNCHG		
	TOTAL	0	0	0	0	427	UNCHG		
14 ROUGH RICE OPTIONS									
MAR12	CALLS	1	6	0	7	550	+	5	
MAR12	PUTS	0	0	0	0	786	+		
	TOTAL	1	6	0	7	1,336	+	5	
MAY12	CALLS	0	0	0	0	312	+		
MAY12	PUTS	0	0	0	0	257	+		
	TOTAL	0	0	0	0	569	UNCHG		
JUL12	CALLS	0	0	0	0	4	+		
JUL12	PUTS	0	0	0	0	137	+		
	TOTAL	0	0	0	0	141	UNCHG		
SEP12	PUTS	0	0	0	0	20	+		
	TOTAL	0	0	0	0	20	UNCHG		
	TOTAL	1	6	0	7	2,066	+	5	
07 SOYBEAN OIL OPTIONS									
MAR12	CALLS	2	1,162	0	1,164	40,512	+	5	
MAR12	PUTS	71	1,849	0	1,920	26,368	-	613	
	TOTAL	73	3,011	0	3,084	66,880	-	608	
APR12	CALLS	13	0	0	13	1,013	-	13	
APR12	PUTS	0	0	0	0	144	-		
	TOTAL	13	0	0	13	1,157	+	13	
MAY12	CALLS	517	198	0	715	26,163	-	153	
MAY12	PUTS	0	500	0	500	27,735	-	450	
	TOTAL	517	698	0	1,215	53,898	+	297	
JUL12	CALLS	0	518	0	518	26,976	-	138	
JUL12	PUTS	0	55	0	55	13,012	-	5	
	TOTAL	0	573	0	573	39,988	+	143	
AUG12	CALLS	0	0	0	0	472	-		
AUG12	PUTS	0	0	0	0	1,460	-		
	TOTAL	0	0	0	0	1,932	UNCHG		
SEP12	CALLS	0	0	0	0	196	-		
SEP12	PUTS	0	0	0	0	537	-		
	TOTAL	0	0	0	0	733	UNCHG		
OCT12	CALLS	0	0	0	0	106	-		
OCT12	PUTS	0	0	0	0	171	-		
	TOTAL	0	0	0	0	277	UNCHG		
DEC12	CALLS	0	0	0	0	5,615	-		
DEC12	PUTS	0	0	0	0	5,701	-		
	TOTAL	0	0	0	0	11,316	UNCHG		
	TOTAL	603	4,282	0	4,885	176,181	-	155	
06 SOYBEAN MEAL OPTIONS									
MAR12	CALLS	510	1,239	0	1,749	15,833	-	212	
MAR12	PUTS	437	865	0	1,302	14,507	-	148	
	TOTAL	947	2,104	0	3,051	30,340	-	360	
APR12	CALLS	0	0	0	0	30	-		

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TOTAL		0	0	0	0	30	UNCHG	
MAY12	CALLS	400	127	0	527	7,306	-	25
MAY12	PUTS	2	229	0	231	7,923	-	116
	TOTAL	402	356	0	758	15,229	+	91
JUL12	CALLS	2	2	0	4	7,022	-	4
JUL12	PUTS	3	322	0	325	9,617	-	87
	TOTAL	5	324	0	329	16,639	+	91
AUG12	CALLS	3	0	0	3	529	-	3
AUG12	PUTS	0	39	0	39	271	-	6
	TOTAL	3	39	0	42	800	-	9
SEP12	CALLS	0	0	0	0	869	-	
SEP12	PUTS	0	0	0	0	343	-	
	TOTAL	0	0	0	0	1,212		UNCHG
OCT12	CALLS	0	0	0	0	288	-	
OCT12	PUTS	0	0	0	0	177	-	
	TOTAL	0	0	0	0	465		UNCHG
DEC12	CALLS	20	322	0	342	8,025	+	323
DEC12	PUTS	30	0	0	30	6,690	+	9
	TOTAL	50	322	0	372	14,715	+	332
JAN13	CALLS	0	0	0	0	66	+	
JAN13	PUTS	0	0	0	0	105	+	
	TOTAL	0	0	0	0	171		UNCHG
MAR13	CALLS	0	0	0	0	92	+	
MAR13	PUTS	0	0	0	0	142	+	
	TOTAL	0	0	0	0	234		UNCHG
TOTAL		1,407	3,145	0	4,552	79,835	+	145

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SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS)

	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
*CME GROUP TOTALS						
OVERALL	7,587,351	1,313,392	161,931	9,062,674	50,526,028	+ 579,871
FUTURES	7,221,741	161,284	120,915	7,503,940	22,791,684	+ 90,732
OPTIONS	365,610	1,152,108	41,016	1,558,734	27,734,344	+ 489,139

PRODUCT GROUP VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES & OPTIONS

COM & ALT INVST	1,009,021	261,015	21,465	1,291,501	6,926,904	+ 27,644
FOREIGN EXCHANG	699,719	14,140	8,558	722,417	1,708,842	+ 4,124
INDEX	1,975,476	37,974	5,974	2,019,424	5,831,206	+ 96,089
INTEREST RATE	3,903,135	#####	123,408	5,026,806	36,008,872	+ 451,002

FUTURES ONLY

COM & ALT INVST	944,634	123,192	20,449	1,088,275	3,556,062	- 11,471
FOREIGN EXCHANG	679,268	614	8,558	688,440	1,351,948	- 6,291
INDEX	1,864,507	7,190	5,974	1,877,671	3,748,628	+ 43,177
INTEREST RATE	3,733,332	30,288	83,408	3,847,028	14,085,172	+ 64,305

OPTIONS ONLY

COM & ALT INVST	64,387	137,823	1,016	203,226	3,370,842	+ 39,115
FOREIGN EXCHANG	20,451	13,526	0	33,977	356,894	+ 10,415
INDEX	110,969	30,784	0	141,753	2,082,578	+ 52,912
INTEREST RATE	169,803	969,975	40,000	1,179,778	21,923,700	+ 386,697

DETAILED VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

OPTI ONS PRODUCTS
 FOREI GN EXCHANGE

YT EURO FX OPTIONS (EUROPEAN)

MAR12	CALLS	17	0	0	17	551	-	2
MAR12	PUTS	33	0	0	33	585	+	18
	TOTAL	50	0	0	50	1,136	+	16
APR12	CALLS	2	0	0	2	4	+	
APR12	PUTS	1	0	0	1	41	+	1
	TOTAL	3	0	0	3	45	+	1
JUN12	CALLS	0	0	0	0	26	+	
JUN12	PUTS	34	0	0	34	108	+	29
	TOTAL	34	0	0	34	134	+	29
SEP12	PUTS	0	0	0	0	1	+	
	TOTAL	0	0	0	0	1	+	UNCHG
	TOTAL	87	0	0	87	1316	+	46

YS SWISS FRANC OPTIONS (EUROPEAN)

MAR12	PUTS	1	0	0	1	6	+	1
	TOTAL	1	0	0	1	6	+	1
	TOTAL	1	0	0	1	6	+	1

YJ JAPANESE YEN OPTIONS (EUROPEAN)

MAR12	CALLS	0	0	0	0	5	UNCHG	
	TOTAL	0	0	0	0	5	UNCHG	
JUN12	CALLS	0	0	0	0	4	UNCHG	
	TOTAL	0	0	0	0	4	UNCHG	
	TOTAL	0	0	0	0	9	UNCHG	

YD CANADIAN DOLLAR OPTIONS (EUROPEAN)

MAR12	CALLS	0	0	0	0	14	UNCHG	
MAR12	PUTS	1	0	0	1	150	-	1
	TOTAL	1	0	0	1	164	-	1

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APR12	CALLS	0	0	0	0	1	-		
APR12	PUTS	30	0	0	30	120	+	30	
	TOTAL	30	0	0	30	121	+	30	
	TOTAL	31	0	0	31	285	+	29	
YB BRITISH POUND OPTIONS (EUROPEAN)									
MAR12	CALLS	0	0	0	0	21	UNCHG		
MAR12	PUTS	0	0	0	0	2	UNCHG		
	TOTAL	0	0	0	0	23	UNCHG		
	TOTAL	0	0	0	0	23	UNCHG		
XA AUSTRALIAN DLR OPTIONS (EUROPEAN)									
MAR12	CALLS	0	0	0	0	25	UNCHG		
MAR12	PUTS	0	0	0	0	135	UNCHG		
	TOTAL	0	0	0	0	160	UNCHG		
	TOTAL	0	0	0	0	160	UNCHG		
RU RUSSIAN RUBLE OPTIONS									
FEB12	PUTS	0	0	0	0	2,000	UNCHG		
	TOTAL	0	0	0	0	2,000	UNCHG		
MAR12	PUTS	0	0	0	0	2,050	UNCHG		
	TOTAL	0	0	0	0	2,050	UNCHG		
APR12	CALLS	0	0	0	0	650	UNCHG		
	TOTAL	0	0	0	0	650	UNCHG		
MAY12	CALLS	0	0	0	0	1,300	UNCHG		
MAY12	PUTS	0	0	0	0	1,500	UNCHG		
	TOTAL	0	0	0	0	2,800	UNCHG		
OCT12	PUTS	0	0	0	0	2,300	UNCHG		
	TOTAL	0	0	0	0	2,300	UNCHG		
	TOTAL	0	0	0	0	9800	UNCHG		
RF EURO FX/SF X/RATE OPTIONS									
MAR12	PUTS	0	0	0	0	250	UNCHG		
	TOTAL	0	0	0	0	250	UNCHG		
	TOTAL	0	0	0	0	250	UNCHG		
J1 JAPANESE YEN OPTIONS									
MAR12	CALLS	1,971	0	0	1,971	15,696	+	893	
MAR12	PUTS	2,490	0	0	2,490	27,078	+	83	
	TOTAL	4,461	0	0	4,461	42,774	+	976	
APR12	CALLS	238	4	0	242	2,817	+	170	
APR12	PUTS	185	4	0	189	3,705	+	144	
	TOTAL	423	8	0	431	6,522	+	314	
MAY12	CALLS	0	25	0	25	83	+	25	
MAY12	PUTS	20	25	0	45	124	+	45	
	TOTAL	20	50	0	70	207	+	70	
JUN12	CALLS	38	0	0	38	3,457	+	15	
JUN12	PUTS	72	6	0	78	7,354	+	70	
	TOTAL	110	6	0	116	10,811	+	85	
SEP12	CALLS	0	0	0	0	461	+		
SEP12	PUTS	0	0	0	0	21	+		
	TOTAL	0	0	0	0	482	UNCHG		
DEC12	CALLS	0	0	0	0	118	+		
DEC12	PUTS	0	0	0	0	38	+		
	TOTAL	0	0	0	0	156	UNCHG		

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TOTAL		5,014	64	0	5,078	60952		+ 1445
EC EURO FX OPTIONS								
MAR12	CALLS	3,364	891	0	4,255	40,248	+	1,225
MAR12	PUTS	5,308	11,714	0	17,022	85,686	+	3,563
	TOTAL	8,672	12,605	0	21,277	125,934	+	4,788
APR12	CALLS	310	0	0	310	8,814	+	209
APR12	PUTS	172	88	0	260	11,563	+	124
	TOTAL	482	88	0	570	20,377	+	333
MAY12	CALLS	37	0	0	37	82	+	12
MAY12	PUTS	29	0	0	29	23	+	4
	TOTAL	66	0	0	66	105	+	16
JUN12	CALLS	104	0	0	104	12,378	+	52
JUN12	PUTS	89	33	0	122	21,333	+	35
	TOTAL	193	33	0	226	33,711	+	87
SEP12	CALLS	2	6	0	8	5,869	+	7
SEP12	PUTS	3	0	0	3	648	+	1
	TOTAL	5	6	0	11	6,517	+	6
DEC12	CALLS	0	0	0	0	64	+	24
DEC12	PUTS	0	0	0	0	113	+	
	TOTAL	0	0	0	0	177	-	24
	TOTAL	9,418	12,732	0	22,150	186821		+ 5206
E1 SWISS FRANC OPTIONS								
MAR12	CALLS	125	3	0	128	3,637	+	87
MAR12	PUTS	35	0	0	35	5,220	+	20
	TOTAL	160	3	0	163	8,857	+	107
APR12	CALLS	20	0	0	20	162	+	20
APR12	PUTS	0	0	0	0	20	+	
	TOTAL	20	0	0	20	182	+	20
JUN12	CALLS	17	0	0	17	138	+	17
JUN12	PUTS	0	0	0	0	172	+	
	TOTAL	17	0	0	17	310	+	17
SEP12	CALLS	0	0	0	0	6	+	
	TOTAL	0	0	0	0	6		UNCHG
DEC12	CALLS	0	0	0	0	7	+	
	TOTAL	0	0	0	0	7		UNCHG
	TOTAL	197	3	0	200	9362		+ 144
C1 CANADIAN DOLLAR OPTIONS								
MAR12	CALLS	134	2	0	136	7,796	+	44
MAR12	PUTS	567	0	0	567	10,614	+	16
	TOTAL	701	2	0	703	18,410	+	60
APR12	CALLS	12	0	0	12	420	+	5
APR12	PUTS	44	2	0	46	2,229	+	37
	TOTAL	56	2	0	58	2,649	+	42
MAY12	CALLS	21	0	0	21	25	+	21
MAY12	PUTS	1	0	0	1	21	+	1
	TOTAL	22	0	0	22	46	+	22
JUN12	CALLS	99	0	0	99	2,897	+	72
JUN12	PUTS	127	0	0	127	2,402	+	111
	TOTAL	226	0	0	226	5,299	+	183
SEP12	CALLS	0	0	0	0	244	+	
SEP12	PUTS	0	0	0	0	247	+	

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TOTAL		0	0	0	0	491	UNCHG	
DEC12	CALLS	0	0	0	0	35	+	
DEC12	PUTS	0	0	0	0	40	+	
	TOTAL	0	0	0	0	75	UNCHG	
	TOTAL	1,005	4	0	1,009	26970	+	307
BP	BRITISH POUND OPTIONS							
MAR12	CALLS	474	3	0	477	6,162	+	224
MAR12	PUTS	397	110	0	507	6,060	+	97
	TOTAL	871	113	0	984	12,222	+	321
APR12	CALLS	109	0	0	109	1,593	+	63
APR12	PUTS	173	0	0	173	1,459	+	131
	TOTAL	282	0	0	282	3,052	+	194
MAY12	CALLS	2	0	0	2	54	+	1
MAY12	PUTS	0	0	0	0	22	+	
	TOTAL	2	0	0	2	76	+	1
JUN12	CALLS	191	0	0	191	2,693	+	121
JUN12	PUTS	45	104	0	149	1,967	+	110
	TOTAL	236	104	0	340	4,660	+	231
SEP12	CALLS	0	0	0	0	4	+	
SEP12	PUTS	20	2	0	22	55	+	18
	TOTAL	20	2	0	22	59	+	18
DEC12	CALLS	0	0	0	0	11	+	
DEC12	PUTS	0	0	0	0	2	+	
	TOTAL	0	0	0	0	13	UNCHG	
	TOTAL	1,411	219	0	1,630	20082	+	765
AD	AUSTRALIAN DLR OPTIONS							
MAR12	CALLS	745	175	0	920	12,113	+	450
MAR12	PUTS	512	50	0	562	14,118	+	267
	TOTAL	1,257	225	0	1,482	26,231	+	717
APR12	CALLS	46	0	0	46	1,039	+	44
APR12	PUTS	165	0	0	165	1,924	+	115
	TOTAL	211	0	0	211	2,963	+	159
MAY12	CALLS	16	0	0	16	32	+	16
MAY12	PUTS	28	0	0	28	71	+	28
	TOTAL	44	0	0	44	103	+	44
JUN12	CALLS	507	0	0	507	1,885	+	419
JUN12	PUTS	539	0	0	539	3,830	+	414
	TOTAL	1,046	0	0	1,046	5,715	+	833
SEP12	CALLS	0	0	0	0	76	+	
SEP12	PUTS	1	0	0	1	82	+	1
	TOTAL	1	0	0	1	158	+	1
DEC12	CALLS	0	0	0	0	16	+	
DEC12	PUTS	0	0	0	0	9	+	
	TOTAL	0	0	0	0	25	UNCHG	
	TOTAL	2,559	225	0	2,784	35195	+	1754
3X	EURO FX WK3 OPTIONS							
FEB12	CALLS	17	0	0	17	207	+	7
FEB12	PUTS	40	0	0	40	141	+	36
	TOTAL	57	0	0	57	348	+	43
	TOTAL	57	0	0	57	348	+	43
3S	SWISS FRANC WK3 OPT							

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FEB12	PUTS	0	0	0	0	6	UNCHG		
	TOTAL	0	0	0	0	6	UNCHG		
	TOTAL	0	0	0	0	6	UNCHG		
3J JAPANESE YEN WK3 OPTIONS									
FEB12	CALLS	2	0	0	2	2	+	2	
FEB12	PUTS	2	0	0	2	11	+	2	
	TOTAL	4	0	0	4	13	+	4	
	TOTAL	4	0	0	4	13		+	
3C CANADIAN DOLLAR WK3 OPTIONS									
FEB12	CALLS	0	0	0	0	100	UNCHG		
FEB12	PUTS	0	0	0	0	1	UNCHG		
	TOTAL	0	0	0	0	101	UNCHG		
	TOTAL	0	0	0	0	101	UNCHG		
3B BRITISH POUND WK3 OPTIONS									
FEB12	CALLS	0	0	0	0	1	UNCHG		
FEB12	PUTS	2	0	0	2	99	+	2	
	TOTAL	2	0	0	2	100	+	2	
	TOTAL	2	0	0	2	100		+	
3A AUSTRALIAN DLR WK3 OPTIONS									
FEB12	CALLS	0	0	0	0	54	UNCHG		
FEB12	PUTS	1	0	0	1	564	+	1	
	TOTAL	1	0	0	1	618	+	1	
	TOTAL	1	0	0	1	618		+	
2X EURO FX WK2 OPTIONS									
FEB12	CALLS	137	0	0	137	756	+	16	
FEB12	PUTS	473	174	0	647	1,994	+	497	
	TOTAL	610	174	0	784	2,750	+	513	
	TOTAL	610	174	0	784	2750		+	
2S SWISS FRANC WK2 OPTIONS									
FEB12	CALLS	0	0	0	0	7	UNCHG		
	TOTAL	0	0	0	0	7	UNCHG		
	TOTAL	0	0	0	0	7	UNCHG		
2J JAPANESE YEN WK2 OPTIONS									
FEB12	CALLS	0	50	0	50	171	+	50	
FEB12	PUTS	2	55	0	57	230	+	56	
	TOTAL	2	105	0	107	401	+	106	
	TOTAL	2	105	0	107	401		+	
2C CANADIAN DOLLAR WK2 OPTIONS									
FEB12	CALLS	0	0	0	0	251	UNCHG		
FEB12	PUTS	0	0	0	0	202	UNCHG		
	TOTAL	0	0	0	0	453	UNCHG		
	TOTAL	0	0	0	0	453	UNCHG		
2B BRITISH POUND WK2 OPTIONS									
FEB12	CALLS	1	0	0	1	1	+	1	
FEB12	PUTS	5	0	0	5	40	+	5	
	TOTAL	6	0	0	6	41	+	6	
	TOTAL	6	0	0	6	41		+	
2A AUSTRALIAN DLR WK2 OPTIONS									
FEB12	CALLS	2	0	0	2	197	+	1	
FEB12	PUTS	44	0	0	44	627	+	42	
	TOTAL	46	0	0	46	824	+	43	
	TOTAL	46	0	0	46	824		+	
1A AUSTRALIAN DLR WK1 OPTIONS									
MAR12	CALLS	0	0	0	0	1	UNCHG		
	TOTAL	0	0	0	0	1	UNCHG		

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TOTAL	0	0	0	0	1	UNCHG
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SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS)

	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST	
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE
*CME GROUP TOTALS						
OVERALL	7,587,351	1,313,392	161,931	9,062,674	50,526,028	+ 579,871
FUTURES	7,221,741	161,284	120,915	7,503,940	22,791,684	+ 90,732
OPTIONS	365,610	1,152,108	41,016	1,558,734	27,734,344	+ 489,139

PRODUCT GROUP VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES & OPTIONS

COM & ALT INVST	1,009,021	261,015	21,465	1,291,501	6,926,904	+ 27,644
FOREIGN EXCHANG	699,719	14,140	8,558	722,417	1,708,842	+ 4,124
INDEX	1,975,476	37,974	5,974	2,019,424	5,831,206	+ 96,089
INTEREST RATE	3,903,135	#####	123,408	5,026,806	36,008,872	+ 451,002

FUTURES ONLY

COM & ALT INVST	944,634	123,192	20,449	1,088,275	3,556,062	- 11,471
FOREIGN EXCHANG	679,268	614	8,558	688,440	1,351,948	- 6,291
INDEX	1,864,507	7,190	5,974	1,877,671	3,748,628	+ 43,177
INTEREST RATE	3,733,332	30,288	83,408	3,847,028	14,085,172	+ 64,305

OPTIONS ONLY

COM & ALT INVST	64,387	137,823	1,016	203,226	3,370,842	+ 39,115
FOREIGN EXCHANG	20,451	13,526	0	33,977	356,894	+ 10,415
INDEX	110,969	30,784	0	141,753	2,082,578	+ 52,912
INTEREST RATE	169,803	969,975	40,000	1,179,778	21,923,700	+ 386,697

DETAILED VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

OPTI ONS PRODUCTS

INDEX

YP S&P 500 EFLEX OPTIONS

MAR12	CALLS	0	0	0	0	1,240	UNCHG
MAR12	PUTS	0	0	0	0	1,240	UNCHG
	TOTAL	0	0	0	0	2,480	UNCHG
JUN12	CALLS	0	0	0	0	100	UNCHG
JUN12	PUTS	0	0	0	0	100	UNCHG
	TOTAL	0	0	0	0	200	UNCHG
DEC12	CALLS	0	0	0	0	8,000	UNCHG
DEC12	PUTS	0	0	0	0	8,000	UNCHG
	TOTAL	0	0	0	0	16,000	UNCHG
	TOTAL	0	0	0	0	18680	UNCHG

YM MINI \$5 DOW OPTIONS

FEB12	CALLS	15	0	0	15	404	+ 13
FEB12	PUTS	6	0	0	6	711	+ 1
	TOTAL	21	0	0	21	1,115	+ 14
MAR12	CALLS	19	0	0	19	3,055	+ 10
MAR12	PUTS	7	0	0	7	4,399	+ 2
	TOTAL	26	0	0	26	7,454	+ 12
APR12	CALLS	0	0	0	0	215	+ 6
APR12	PUTS	10	0	0	10	132	+ 6
	TOTAL	10	0	0	10	347	+ 6
JUN12	CALLS	30	0	0	30	2,408	+ 10
JUN12	PUTS	0	0	0	0	2,820	+ 10
	TOTAL	30	0	0	30	5,228	+ 10
SEP12	CALLS	0	0	0	0	1,489	+ 10
SEP12	PUTS	0	0	0	0	504	+ 10
	TOTAL	0	0	0	0	1,993	UNCHG

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CME GROUP VOLUME AND OPEN INTEREST REPORT
9:00 PM PRELIMINARY REPORT FOR BUSINESS DATE: 02/08/2012



DEC12	PUTS	4	0	0	4	114	+	3
	TOTAL	4	0	0	4	114	+	3
	TOTAL	91	0	0	91	16251	+	45
XP	S&P 500 AFLEX OPTIONS							
FEB12	PUTS	0	0	0	0	0	UNCHG	
	TOTAL	0	0	0	0	0	UNCHG	
FEB12	CALLS	0	50	0	50	50	+	50
FEB12	PUTS	0	250	0	250	335	+	335
	TOTAL	0	300	0	300	385	+	385
	TOTAL	0	300	0	300	385	+	385
SP	S&P 500 OPTIONS							
FEB12	CALLS	0	12,026	0	12,026	61,152	+	832
FEB12	PUTS	0	5,817	0	5,817	122,671	+	2,466
	TOTAL	0	17,843	0	17,843	183,823	+	3,298
MAR12	CALLS	0	4,361	0	4,361	49,923	+	114
MAR12	PUTS	0	4,162	0	4,162	87,148	+	2,333
	TOTAL	0	8,523	0	8,523	137,071	+	2,219
APR12	CALLS	0	430	0	430	9,170	+	208
APR12	PUTS	0	2,571	0	2,571	24,744	+	1,714
	TOTAL	0	3,001	0	3,001	33,914	+	1,922
MAY12	CALLS	0	252	0	252	1,444	+	164
MAY12	PUTS	0	62	0	62	6,973	+	72
	TOTAL	0	314	0	314	8,417	+	236
JUN12	CALLS	0	100	0	100	7,754	+	100
JUN12	PUTS	0	111	0	111	15,718	+	47
	TOTAL	0	211	0	211	23,472	+	147
SEP12	CALLS	0	55	0	55	8,524	+	35
SEP12	PUTS	0	100	0	100	2,842	+	50
	TOTAL	0	155	0	155	11,366	+	15
DEC12	CALLS	0	0	0	0	9,353	+	
DEC12	PUTS	0	11	0	11	19,531	+	11
	TOTAL	0	11	0	11	28,884	+	11
JUN13	CALLS	0	0	0	0	105	+	
JUN13	PUTS	0	0	0	0	326	+	
	TOTAL	0	0	0	0	431	UNCHG	
DEC13	CALLS	0	0	0	0	13	+	
DEC13	PUTS	0	0	0	0	209	+	
	TOTAL	0	0	0	0	222	UNCHG	
	TOTAL	0	30,058	0	30,058	427600	+	7848
QN2	E-MINI NASDAQ 100 WEEKLY OPT							
FEB12	CALLS	380	0	0	380	444	-	178
FEB12	PUTS	20	0	0	20	95	-	2
	TOTAL	400	0	0	400	539	-	180
	TOTAL	400	0	0	400	539	-	180
NQ	E-MINI NASDAQ 100 OPTIONS							
FEB12	CALLS	167	0	0	167	4,261	+	107
FEB12	PUTS	568	0	0	568	8,657	+	490
	TOTAL	735	0	0	735	12,918	+	597
MAR12	CALLS	30	0	0	30	3,981	+	25
MAR12	PUTS	49	0	0	49	6,136	+	22
	TOTAL	79	0	0	79	10,117	+	47

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APR12	CALLS	264	0	0	264	1,725	+	264	
APR12	PUTS	135	0	0	135	863	+	135	
	TOTAL	399	0	0	399	2,588	+	399	
JUN12	CALLS	24	0	0	24	789	+	3	
JUN12	PUTS	210	0	0	210	3,232	+	208	
	TOTAL	234	0	0	234	4,021	+	205	
SEP12	CALLS	0	0	0	0	258	+		
SEP12	PUTS	0	0	0	0	186	+		
	TOTAL	0	0	0	0	444		UNCHG	
DEC12	CALLS	0	0	0	0	12	+		
DEC12	PUTS	0	0	0	0	78	+		
	TOTAL	0	0	0	0	90		UNCHG	
	TOTAL	1,447	0	0	1,447	30178	+	1248	
ND NASDAQ 100 INDEX OPTIONS									
FEB12	PUTS	0	0	0	0	3		UNCHG	
	TOTAL	0	0	0	0	3		UNCHG	
MAR12	CALLS	0	0	0	0	4		UNCHG	
	TOTAL	0	0	0	0	4		UNCHG	
JUN12	CALLS	0	0	0	0	2		UNCHG	
	TOTAL	0	0	0	0	2		UNCHG	
SEP12	PUTS	0	0	0	0	18		UNCHG	
	TOTAL	0	0	0	0	18		UNCHG	
DEC12	PUTS	0	0	0	0	2		UNCHG	
	TOTAL	0	0	0	0	2		UNCHG	
	TOTAL	0	0	0	0	29		UNCHG	
ME E-MINI S&P 400 MIDCAP OPTIONS									
FEB12	CALLS	0	0	0	0	1		UNCHG	
FEB12	PUTS	25	0	0	25	20	+	1	
	TOTAL	25	0	0	25	21	+	1	
MAR12	CALLS	0	0	0	0	3	+		
MAR12	PUTS	0	0	0	0	5	+		
	TOTAL	0	0	0	0	8		UNCHG	
JUN12	CALLS	0	0	0	0	3	+		
JUN12	PUTS	0	0	0	0	2	+		
	TOTAL	0	0	0	0	5		UNCHG	
	TOTAL	25	0	0	25	34	+	1	
EW4 EOW4 E-MINI S&P 500 OPTIONS									
FEB12	CALLS	309	0	0	309	694	+	202	
FEB12	PUTS	349	0	0	349	916	+	319	
	TOTAL	658	0	0	658	1,610	+	521	
	TOTAL	658	0	0	658	1610	+	521	
EW2 EOW2 E-MINI S&P 500 OPTIONS									
FEB12	CALLS	7,236	0	0	7,236	28,374	+	2,702	
FEB12	PUTS	7,112	0	0	7,112	27,543	+	4,022	
	TOTAL	14,348	0	0	14,348	55,917	+	6,724	
	TOTAL	14,348	0	0	14,348	55917	+	6724	
EW EOM E-MINI S&P 500 OPTIONS									
FEB12	CALLS	982	0	0	982	17,746	+	478	
FEB12	PUTS	2,351	0	0	2,351	19,867	+	1,662	
	TOTAL	3,333	0	0	3,333	37,613	+	2,140	

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CME GROUP VOLUME AND OPEN INTEREST REPORT
9:00 PM PRELIMINARY REPORT FOR BUSINESS DATE: 02/08/2012



MAR12	CALLS	1,207	0	0	1,207	12,701	+	631	
MAR12	PUTS	2,127	0	0	2,127	17,462	+	1,306	
	TOTAL	3,334	0	0	3,334	30,163	+	1,937	
APR12	CALLS	4	0	0	4	775	+	3	
APR12	PUTS	5	0	0	5	1,847	+	5	
	TOTAL	9	0	0	9	2,622	+	2	
MAY12	CALLS	10	0	0	10	1,242	+	3	
MAY12	PUTS	71	0	0	71	1,243	+	65	
	TOTAL	81	0	0	81	2,485	-	62	
JUN12	CALLS	0	0	0	0	1,027	+		
JUN12	PUTS	5	0	0	5	1,143	+	3	
	TOTAL	5	0	0	5	2,170	+	3	
JUL12	CALLS	0	0	0	0	5	+		
JUL12	PUTS	0	0	0	0	5	+		
	TOTAL	0	0	0	0	10		UNCHG	
	TOTAL	6,762	0	0	6,762	75063	+	4020	
EV2 EOW2 S&P 500 OPTIONS									
FEB12	CALLS	0	40	0	40	1,935	+	15	
FEB12	PUTS	0	52	0	52	1,106	+	30	
	TOTAL	0	92	0	92	3,041	+	45	
	TOTAL	0	92	0	92	3041	+	45	
EV EOM S&P 500 OPTIONS									
FEB12	CALLS	0	23	0	23	2,978	+	13	
FEB12	PUTS	0	249	0	249	4,758	+	219	
	TOTAL	0	272	0	272	7,736	+	232	
MAR12	CALLS	0	0	0	0	170	+		
MAR12	PUTS	0	1	0	1	950	+	1	
	TOTAL	0	1	0	1	1,120	+	1	
APR12	CALLS	0	0	0	0	50	+		
	TOTAL	0	0	0	0	50		UNCHG	
JUN12	PUTS	0	0	0	0	100	+		
	TOTAL	0	0	0	0	100		UNCHG	
	TOTAL	0	273	0	273	9006	+	233	
ES E-MINI S&P 500 OPTIONS									
FEB12	CALLS	12,676	55	0	12,731	179,769	+	3,925	
FEB12	PUTS	22,529	0	0	22,529	405,901	+	6,854	
	TOTAL	35,205	55	0	35,260	585,670	+	10,779	
MAR12	CALLS	13,574	0	0	13,574	163,590	+	4,999	
MAR12	PUTS	24,865	0	0	24,865	319,216	+	7,051	
	TOTAL	38,439	0	0	38,439	482,806	+	12,050	
APR12	CALLS	4,064	0	0	4,064	33,657	+	2,568	
APR12	PUTS	2,707	0	0	2,707	62,406	+	1,833	
	TOTAL	6,771	0	0	6,771	96,063	+	4,401	
MAY12	CALLS	2,314	0	0	2,314	8,727	+	2,286	
MAY12	PUTS	729	0	0	729	3,512	+	672	
	TOTAL	3,043	0	0	3,043	12,239	+	2,958	
JUN12	CALLS	1,841	0	0	1,841	88,901	+	616	
JUN12	PUTS	614	0	0	614	85,076	+	317	
	TOTAL	2,455	0	0	2,455	173,977	+	933	
SEP12	CALLS	210	0	0	210	13,395	+	209	
SEP12	PUTS	601	0	0	601	52,454	+	231	

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TOTAL		811	0	0	811	65,849	+	440
DEC12	CALLS	449	0	0	449	7,902	+	428
DEC12	PUTS	65	0	0	65	19,508	+	27
	TOTAL	514	0	0	514	27,410	+	455
	TOTAL	87,238	55	0	87,293	1444014		+ 32016
11	DJIA OPTIONS							
FEB12	CALLS	0	0	0	0	3		UNCHG
FEB12	PUTS	0	0	0	0	3		UNCHG
	TOTAL	0	0	0	0	6		UNCHG
MAR12	CALLS	0	0	0	0	14		UNCHG
MAR12	PUTS	0	3	0	3	76	+	3
	TOTAL	0	3	0	3	90	+	3
APR12	PUTS	0	1	0	1	1	+	1
	TOTAL	0	1	0	1	1	+	1
JUN12	CALLS	0	0	0	0	2	+	
JUN12	PUTS	0	0	0	0	110	+	
	TOTAL	0	0	0	0	112		UNCHG
SEP12	PUTS	0	0	0	0	12	+	
	TOTAL	0	0	0	0	12		UNCHG
DEC12	PUTS	0	2	0	2	10	+	2
	TOTAL	0	2	0	2	10	+	2
	TOTAL	0	6	0	6	231		+ 6

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SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS)

	GLOBEX® VOLUME	RTH VOLUME		TOTAL	OPEN INTEREST		
		OPEN OUTCRY	OTHER		9:00 PM	NET CHANGE	
*CME GROUP TOTALS							
OVERALL	7,587,351	1,313,392	161,931	9,062,674	50,526,028	+	579,871
FUTURES	7,221,741	161,284	120,915	7,503,940	22,791,684	+	90,732
OPTIONS	365,610	1,152,108	41,016	1,558,734	27,734,344	+	489,139

PRODUCT GROUP VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

FUTURES & OPTIONS

COM & ALT INVST	1,009,021	261,015	21,465	1,291,501	6,926,904	+	27,644
FOREIGN EXCHANG	699,719	14,140	8,558	722,417	1,708,842	+	4,124
INDEX	1,975,476	37,974	5,974	2,019,424	5,831,206	+	96,089
INTEREST RATE	3,903,135	#####	123,408	5,026,806	36,008,872	+	451,002

FUTURES ONLY

COM & ALT INVST	944,634	123,192	20,449	1,088,275	3,556,062	-	11,471
FOREIGN EXCHANG	679,268	614	8,558	688,440	1,351,948	-	6,291
INDEX	1,864,507	7,190	5,974	1,877,671	3,748,628	+	43,177
INTEREST RATE	3,733,332	30,288	83,408	3,847,028	14,085,172	+	64,305

OPTIONS ONLY

COM & ALT INVST	64,387	137,823	1,016	203,226	3,370,842	+	39,115
FOREIGN EXCHANG	20,451	13,526	0	33,977	356,894	+	10,415
INDEX	110,969	30,784	0	141,753	2,082,578	+	52,912
INTEREST RATE	169,803	969,975	40,000	1,179,778	21,923,700	+	386,697

DETAILED VOLUME AND OPEN INTEREST (EXCLUDING TRAKRS)

OPTI ONS PRODUCTS

INTEREST RATE

US3 30-YR WEEK3 BOND OPTIONS

FEB12	CALLS	2	700	0	702	1,281	+	700
FEB12	PUTS	11	350	0	361	3,549	+	360
	TOTAL	13	1,050	0	1,063	4,830	+	1,060
	TOTAL	13	1,050	0	1,063	4830	+	1060

US2 30-YR WEEK2 BOND OPTIONS

FEB12	CALLS	52	0	0	52	856	+	7
FEB12	PUTS	1,238	0	0	1,238	2,691	+	1,071
	TOTAL	1,290	0	0	1,290	3,547	+	1,078
	TOTAL	1,290	0	0	1,290	3547	+	1078

US1 30-YR WEEK1 BOND OPTIONS

MAR12	CALLS	200	0	0	200	200	+	200
MAR12	PUTS	200	0	0	200	200	+	200
	TOTAL	400	0	0	400	400	+	400
	TOTAL	400	0	0	400	400	+	400

UL3 ULTRA WEEK3 T-BOND OPTIONS

FEB12	CALLS	0	0	0	0	2	UNCHG	
	TOTAL	0	0	0	0	2	UNCHG	
	TOTAL	0	0	0	0	2	UNCHG	

UL2 ULTRA WEEK2 T-BOND OPTIONS

FEB12	CALLS	0	0	0	0	140	UNCHG	
	TOTAL	0	0	0	0	140	UNCHG	
	TOTAL	0	0	0	0	140	UNCHG	

UBE ULTRA T-BOND OPTIONS

MAR12	CALLS	115	370	0	485	1,880	-	191
MAR12	PUTS	30	0	0	30	1,187	-	30
	TOTAL	145	370	0	515	3,067	-	161
APR12	CALLS	0	0	0	0	77	-	
APR12	PUTS	0	0	0	0	1,841	-	

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TOTAL	0	0	0	0	1,918	UNCHG	
JUN12 PUTS	0	0	0	0	26	-	
TOTAL	0	0	0	0	26	UNCHG	
TOTAL	145	370	0	515	5011	-	161
TY3 10-YR WEEK3 NOTE OPTIONS							
FEB12 CALLS	3	0	0	3	1,033	+	3
FEB12 PUTS	8	5,200	0	5,208	5,536	+	5,208
TOTAL	11	5,200	0	5,211	6,569	+	5,211
TOTAL	11	5,200	0	5,211	6569	+	5211
TY2 10-YR WEEK2 NOTE OPTIONS							
FEB12 CALLS	325	1,000	0	1,325	6,837	+	774
FEB12 PUTS	1,401	10,386	0	11,787	32,275	+	1,922
TOTAL	1,726	11,386	0	13,112	39,112	+	2,696
TOTAL	1,726	11,386	0	13,112	39112	+	2696
TY1 10-YR WEEK1 NOTE OPTIONS							
MAR12 CALLS	0	0	0	0	40	UNCHG	
MAR12 PUTS	0	0	0	0	30	UNCHG	
TOTAL	0	0	0	0	70	UNCHG	
TOTAL	0	0	0	0	70	UNCHG	
FV2 5-YR WEEK2 NOTE OPTIONS							
FEB12 CALLS	0	0	0	0	200	UNCHG	
FEB12 PUTS	0	0	0	0	1,001	UNCHG	
TOTAL	0	0	0	0	1,201	UNCHG	
TOTAL	0	0	0	0	1201	UNCHG	
ED EURODOLLAR OPTIONS							
FEB12 CALLS	302	200	0	502	96,474	-	317
FEB12 PUTS	0	200	0	200	239,570	-	200
TOTAL	302	400	0	702	336,044	-	517
MAR12 CALLS	360	22,901	0	23,261	1,103,584	-	2,340
MAR12 PUTS	360	18,950	0	19,310	2,124,374	-	1,106
TOTAL	720	41,851	0	42,571	3,227,958	-	3,446
APR12 CALLS	0	31,950	0	31,950	94,179	+	27,900
APR12 PUTS	2,500	57,400	0	59,900	214,500	+	34,000
TOTAL	2,500	89,350	0	91,850	308,679	+	61,900
JUN12 CALLS	10,605	32,205	0	42,810	1,302,295	+	2,774
JUN12 PUTS	1,255	162,021	0	163,276	1,399,720	+	93,556
TOTAL	11,860	194,226	0	206,086	2,702,015	+	96,330
SEP12 CALLS	1,145	16,820	0	17,965	643,664	+	11,530
SEP12 PUTS	0	34,760	0	34,760	989,003	+	16,924
TOTAL	1,145	51,580	0	52,725	1,632,667	+	28,454
DEC12 CALLS	10	2,062	0	2,072	566,479	+	322
DEC12 PUTS	110	18,310	0	18,420	1,254,642	+	9,320
TOTAL	120	20,372	0	20,492	1,821,121	+	9,642
MAR13 CALLS	0	2,350	0	2,350	278,055	+	1,300
MAR13 PUTS	0	3,850	0	3,850	435,239	+	230
TOTAL	0	6,200	0	6,200	713,294	+	1,530
JUN13 CALLS	8	28,550	0	28,558	199,345	+	23,169
JUN13 PUTS	0	6,925	0	6,925	327,151	+	1,582
TOTAL	8	35,475	0	35,483	526,496	+	24,751
SEP13 CALLS	0	450	0	450	55,686	+	
SEP13 PUTS	0	450	0	450	230,384	+	450
TOTAL	0	900	0	900	286,070	+	450

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DEC13	CALLS	0	650	0	650	18,169	+	300	
DEC13	PUTS	0	8,750	0	8,750	151,032	+	4,550	
	TOTAL	0	9,400	0	9,400	169,201	+	4,850	
MAR14	CALLS	0	0	0	0	3,170	+		
MAR14	PUTS	0	0	0	0	24,773	+		
	TOTAL	0	0	0	0	27,943		UNCHG	
JUN14	CALLS	0	0	0	0	6,271	+		
JUN14	PUTS	0	0	0	0	10,495	+		
	TOTAL	0	0	0	0	16,766		UNCHG	
SEP14	CALLS	0	126	0	126	10,207	+	74	
SEP14	PUTS	0	100	0	100	13,911	+	100	
	TOTAL	0	226	0	226	24,118	+	174	
DEC14	CALLS	0	88	0	88	10,190	+	88	
DEC14	PUTS	0	50	0	50	9,953	+	50	
	TOTAL	0	138	0	138	20,143	+	138	
	TOTAL	16,655	450,118	0	466,773	11812515		+ 24256	
E4 EURODOLLAR MIDCURVE OPTIONS									
MAR12	CALLS	0	5	0	5	11,221	+	5	
MAR12	PUTS	0	0	0	0	5,577	+		
	TOTAL	0	5	0	5	16,798	+	5	
JUN12	CALLS	0	0	0	0	9,282	+		
JUN12	PUTS	0	0	0	0	3,192	+		
	TOTAL	0	0	0	0	12,474		UNCHG	
SEP12	CALLS	0	0	0	0	380	+		
SEP12	PUTS	0	0	0	0	71	+		
	TOTAL	0	0	0	0	451		UNCHG	
DEC12	CALLS	0	8	0	8	166	+	8	
DEC12	PUTS	0	0	0	0	5	+		
	TOTAL	0	8	0	8	171	+	8	
	TOTAL	0	13	0	13	29894		+ 13	
E3 EURODOLLAR MIDCURVE OPTIONS									
FEB12	CALLS	0	105	0	105	73,633		UNCHG	
FEB12	PUTS	0	1,325	0	1,325	99,206	+	500	
	TOTAL	0	1,430	0	1,430	172,839	+	500	
MAR12	CALLS	0	47,020	0	47,020	435,891	-	11,413	
MAR12	PUTS	7,000	37,015	0	44,015	276,444	-	1,511	
	TOTAL	7,000	84,035	0	91,035	712,335	-	9,902	
APR12	CALLS	0	4,000	0	4,000	17,525	-	700	
APR12	PUTS	0	0	0	0	32,230	-		
	TOTAL	0	4,000	0	4,000	49,755	-	700	
JUN12	CALLS	1,100	54,100	0	55,200	492,528	+	27,932	
JUN12	PUTS	1,100	30,350	0	31,450	560,674	+	14,249	
	TOTAL	2,200	84,450	0	86,650	1,053,202	+	42,181	
SEP12	CALLS	0	12,000	0	12,000	147,242	+	8,950	
SEP12	PUTS	0	3,550	0	3,550	65,851	+	3,550	
	TOTAL	0	15,550	0	15,550	213,093	+	12,500	
DEC12	CALLS	0	200	0	200	32,645	+	190	
DEC12	PUTS	50	200	0	250	64,725	+	200	
	TOTAL	50	400	0	450	97,370	+	390	
	TOTAL	9,250	189,865	0	199,115	2298594		+ 44969	

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E2 EURODOLLAR MIDCURVE OPTIONS

FEB12	CALLS	450	17,800	0	18,250	128,223	-	12,404
FEB12	PUTS	450	12,400	0	12,850	61,275	-	9,439
	TOTAL	900	30,200	0	31,100	189,498	-	2,965
MAR12	CALLS	0	7,350	0	7,350	532,679	-	5,350
MAR12	PUTS	6,000	14,900	0	20,900	373,976	+	10,875
	TOTAL	6,000	22,250	0	28,250	906,655	+	5,525
APR12	CALLS	0	750	0	750	10,850	+	750
APR12	PUTS	0	1,500	0	1,500	8,750	+	1,000
	TOTAL	0	2,250	0	2,250	19,600	+	1,750
JUN12	CALLS	0	27,256	40,000	67,256	346,974	+	21,601
JUN12	PUTS	0	21,804	0	21,804	321,663	+	12,402
	TOTAL	0	49,060	40,000	89,060	668,637	+	34,003
SEP12	CALLS	0	104	0	104	254,704	+	1
SEP12	PUTS	10,000	29,254	0	39,254	274,746	+	2,033
	TOTAL	10,000	29,358	0	39,358	529,450	-	2,032
DEC12	CALLS	300	600	0	900	221,255	+	200
DEC12	PUTS	300	1,120	0	1,420	99,557	+	1,015
	TOTAL	600	1,720	0	2,320	320,812	+	1,215
	TOTAL	17,500	134,838	40,000	192,338	2634652	+	37496

E0 EURODOLLAR MIDCURVE OPTIONS

FEB12	CALLS	0	0	0	0	31,969	UNCHG	
FEB12	PUTS	0	500	0	500	24,691	UNCHG	
	TOTAL	0	500	0	500	56,660	UNCHG	
MAR12	CALLS	0	4,000	0	4,000	452,603	-	200
MAR12	PUTS	500	0	0	500	478,714	+	500
	TOTAL	500	4,000	0	4,500	931,317	+	300
APR12	CALLS	0	0	0	0	19,180	+	
APR12	PUTS	0	0	0	0	15,000	+	
	TOTAL	0	0	0	0	34,180	UNCHG	
JUN12	CALLS	0	1,000	0	1,000	248,572	+	
JUN12	PUTS	0	2,000	0	2,000	451,407	+	
	TOTAL	0	3,000	0	3,000	699,979	UNCHG	
SEP12	CALLS	0	400	0	400	115,881	+	
SEP12	PUTS	0	650	0	650	144,571	+	700
	TOTAL	0	1,050	0	1,050	260,452	+	700
DEC12	CALLS	0	200	0	200	62,587	+	200
DEC12	PUTS	0	15,050	0	15,050	60,934	+	9,325
	TOTAL	0	15,250	0	15,250	123,521	+	9,525
	TOTAL	500	23,800	0	24,300	2106109	+	10525

53 30-YR BOND EFLEX OPTIONS

MAR12	CALLS	0	0	0	0	200	UNCHG	
MAR12	PUTS	0	0	0	0	200	UNCHG	
	TOTAL	0	0	0	0	400	UNCHG	
APR12	CALLS	0	0	0	0	400	UNCHG	
APR12	PUTS	0	0	0	0	400	UNCHG	
	TOTAL	0	0	0	0	800	UNCHG	
	TOTAL	0	0	0	0	1200	UNCHG	

41 FED FUND OPTIONS

FEB12	CALLS	0	0	0	0	42,947	UNCHG	
FEB12	PUTS	0	0	0	0	171,153	UNCHG	
	TOTAL	0	0	0	0	214,100	UNCHG	

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MAR12	CALLS	0	0	0	0	15,598	UNCHG		
MAR12	PUTS	0	0	0	0	53,293	+	1,000	
	TOTAL	0	0	0	0	68,891	+	1,000	
APR12	CALLS	0	0	0	0	2,007	+		
APR12	PUTS	0	750	0	750	20,696	+	250	
	TOTAL	0	750	0	750	22,703	+	250	
MAY12	CALLS	0	0	0	0	1,925	+		
MAY12	PUTS	0	0	0	0	24,049	+		
	TOTAL	0	0	0	0	25,974	UNCHG		
JUN12	CALLS	0	0	0	0	7,823	+		
JUN12	PUTS	0	0	0	0	16,517	+		
	TOTAL	0	0	0	0	24,340	UNCHG		
JUL12	CALLS	0	0	0	0	2,050	+		
JUL12	PUTS	0	0	0	0	1,601	+		
	TOTAL	0	0	0	0	3,651	UNCHG		
AUG12	CALLS	0	0	0	0	1,500	+		
	TOTAL	0	0	0	0	1,500	UNCHG		
SEP12	CALLS	0	0	0	0	6,634	+		
SEP12	PUTS	0	0	0	0	8,597	+		
	TOTAL	0	0	0	0	15,231	UNCHG		
OCT12	CALLS	0	0	0	0	300	+		
	TOTAL	0	0	0	0	300	UNCHG		
NOV12	CALLS	0	0	0	0	550	+		
	TOTAL	0	0	0	0	550	UNCHG		
DEC12	CALLS	0	0	0	0	2,773	+		
DEC12	PUTS	0	15	0	15	6,457	+	15	
	TOTAL	0	15	0	15	9,230	+	15	
JAN13	CALLS	0	0	0	0	2,300	+		
	TOTAL	0	0	0	0	2,300	UNCHG		
MAR13	CALLS	0	0	0	0	1,850	+		
	TOTAL	0	0	0	0	1,850	UNCHG		
MAY13	CALLS	0	0	0	0	1,000	+		
	TOTAL	0	0	0	0	1,000	UNCHG		
	TOTAL	0	765	0	765	391620	+	1265	
26	2-YR NOTE OPTIONS								
MAR12	CALLS	0	0	0	0	19,608	UNCHG		
MAR12	PUTS	0	0	0	0	63,869	UNCHG		
	TOTAL	0	0	0	0	83,477	UNCHG		
APR12	CALLS	0	0	0	0	545	UNCHG		
APR12	PUTS	0	0	0	0	10	UNCHG		
	TOTAL	0	0	0	0	555	UNCHG		
JUN12	CALLS	0	250	0	250	250	+	250	
JUN12	PUTS	0	250	0	250	14,509	+	200	
	TOTAL	0	500	0	500	14,759	+	450	
	TOTAL	0	500	0	500	98791	+	450	
25	5-YR NOTE OPTIONS								
MAR12	CALLS	814	6,100	0	6,914	198,415	+	1,443	
MAR12	PUTS	1,647	2,400	0	4,047	150,433	+	499	

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	TOTAL	2,461	8,500	0	10,961	348,848	+	944
APR12	CALLS	1,415	342	0	1,757	7,316	+	1,367
APR12	PUTS	261	0	0	261	9,174	+	261
	TOTAL	1,676	342	0	2,018	16,490	+	1,628
MAY12	CALLS	100	0	0	100	29,500	+	50
MAY12	PUTS	600	2,000	0	2,600	2,350	+	2,250
	TOTAL	700	2,000	0	2,700	31,850	+	2,300
JUN12	CALLS	239	0	0	239	52,567	+	84
JUN12	PUTS	854	0	0	854	28,932	+	450
	TOTAL	1,093	0	0	1,093	81,499	+	366
	TOTAL	5,930	10,842	0	16,772	478687	+	5238
21	10-YR NOTE OPTIONS							
MAR12	CALLS	26,804	7,446	0	34,250	424,450	+	1,415
MAR12	PUTS	22,109	15,106	0	37,215	555,230	+	64
	TOTAL	48,913	22,552	0	71,465	979,680	+	1,351
APR12	CALLS	6,149	19,100	0	25,249	74,636	+	17,578
APR12	PUTS	12,339	36,022	0	48,361	140,089	+	6,910
	TOTAL	18,488	55,122	0	73,610	214,725	+	10,668
MAY12	CALLS	251	250	0	501	3,723	+	351
MAY12	PUTS	1,379	1,200	0	2,579	4,008	+	2,289
	TOTAL	1,630	1,450	0	3,080	7,731	+	2,640
JUN12	CALLS	2,295	8,550	0	10,845	93,092	+	5,364
JUN12	PUTS	19,284	10,200	0	29,484	172,512	+	12,135
	TOTAL	21,579	18,750	0	40,329	265,604	+	17,499
	TOTAL	90,610	97,874	0	188,484	1467740	+	32158
17	30-YR BOND OPTIONS							
MAR12	CALLS	8,215	10,228	0	18,443	119,487	+	4,438
MAR12	PUTS	10,160	17,860	0	28,020	193,602	+	3,038
	TOTAL	18,375	28,088	0	46,463	313,089	+	7,476
APR12	CALLS	1,496	3,418	0	4,914	98,900	+	3,312
APR12	PUTS	3,338	11,600	0	14,938	46,192	+	8,418
	TOTAL	4,834	15,018	0	19,852	145,092	+	11,730
MAY12	CALLS	20	0	0	20	499	+	20
MAY12	PUTS	7	0	0	7	381	+	1
	TOTAL	27	0	0	27	880	+	21
JUN12	CALLS	663	100	0	763	30,828	+	182
JUN12	PUTS	1,874	148	0	2,022	53,127	+	998
	TOTAL	2,537	248	0	2,785	83,955	+	816
	TOTAL	25,773	43,354	0	69,127	543016	+	20043

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