

August 2012

Monthly Stock Index Review

A Global Trading Summary of Stock Index Futures and Options

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- » ADVs
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- » Index Sector Weightings
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Find the latest information and strategies you need to manage your global equity exposure.

Equity Index Futures and Options on Futures

View comprehensive information on our global portfolio of benchmark equity index futures and options on futures

Learn the latest solutions for your risk-management and execution needs using our products

Capitalize on analytical tools and educational resources

Access the latest volumes, open interest and opportunities related to volatility, index correlations, price returns and sector weightings

The screenshot displays the CME Group website interface. At the top, the CME Group logo is on the left, and navigation links for 'About', 'Careers', 'Investor Relations', 'Media Room', 'Feedback', and 'Global' are on the right. Below this is a secondary navigation bar with categories like 'Agriculture', 'Credit', 'Economic Events', 'Energy', 'Equity Index', 'FX', 'Interest Rates', 'Metals', 'OTC', 'Real Estate', and 'Weather'. A search bar is located on the right side of this bar.

The main content area is titled 'Equity Products' and features a large purple banner for 'Equities > Free Real-time E-mini Quotes with CME DataSuite'. Below the banner, there are links for 'Options Insider Radio', 'OSE Partnership', 'Order Execution', and 'Free Live Quotes'. To the right of the banner is a table of market data with columns for various equity indices and their performance metrics.

Below the banner, there are sections for 'Equity Research and Resources' and 'Monthly Index Highlights'. The 'Equity Research and Resources' section includes a 'Research' tab and a 'Product Information' tab, with a 'Latest Research and Tools' list containing items like 'New Paper: Risk Management for Equity Asset Managers' and 'Q2 2011 Quarterly Roll Summary'. The 'Monthly Index Highlights' section features a line chart titled '20-Day Historical Volatility' comparing S&P 500, Nikkei 225, and Russell 1000.

On the right side of the page, there is a 'Log In to:' section with a 'Select a service' dropdown and a 'Log out' link. Below that is a 'Monthly Updates' section for the 'Monthly Stock Index Update Equity Newsletter'. A 'Quick Links' section lists various services such as 'Daily Settlement', 'Free Real-Time Quotes', and 'EQ Fair Value Premiums'. At the bottom right, there is an 'Equity Contacts' section with 'Customer Service' and 'equities@cme.com'.

At the bottom of the screenshot, there is a 'Product Highlight' section for 'Equity Quarterly Roll Analyzer' and a 'Chart Display' section showing 'Face of Roll' and 'Intra-Day Pricing' for NASDAQ-100 and E-mini NASDAQ-100.

For more information visit cmegroup.com/equities.

HIGHLIGHTS

August 2012

New Opportunities



CME Group has partnered with BM&FBOVESPA to offer **U.S. Dollar (USD)-denominated Ibovespa futures** based on the leading indicator for the Brazilian equity market. With the addition of this contract, take advantage of:

- Benchmark exposure to Brazil with a single trade
- U.S. dollar-denominated trading
- Electronically traded on the CME Globex trading platform
- One marketplace to manage your global equity exposure

For more information, visit www.cmegroup.com/ibovespa

Equity Index Options Highlights

- Over 210,000 contracts traded per day YTD through August 2012
- Electronic trading of S&P 500 option contracts (includes standard and E-mini sizes) is increasing; now represents over 50% of notional value traded
- Weekly E-mini NASDAQ-100 options ADV was up 36% vs. August 2011 (averaging 136 contracts per day).
- End-of-month NASDAQ-100 options also are available for trading (expire on last business day of month).

Learn more about Equity Index Products at www.cmegroup.com/equities

STATS AT A GLANCE

FUTURES | August 2012

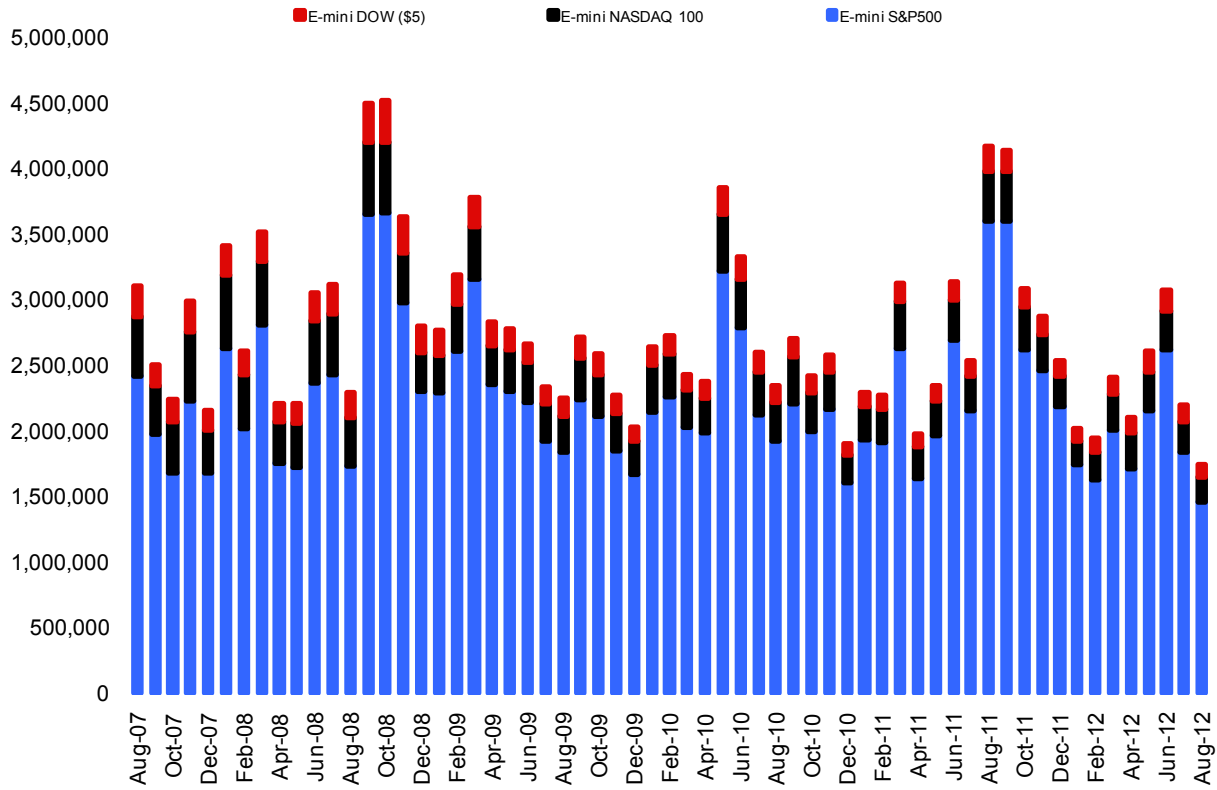
		Average Daily Volume			Open Interest		Index Close 31-Aug-12	YTD Price	20 Day Hist. Volatility
		Ticker	ADV Contracts	\$Notional (\$millions)	Interest Contracts	\$Notional (\$millions)			
August 2012									
S&P 500	E-mini S&P 500	ES	1,451,157	102,058	3,093,982	217,597	1,406.58	11.85%	6.25%
	S&P 500	SP	11,593	4,077	239,362	84,170			
	S&P 500 Total			1,462,750	106,135	3,333,344			
S&P 400	E-mini S&P MidCap 400	EMD	23,557	2,289	118,969	11,558	971.55	10.51%	7.59%
	S&P MidCap 400	MD	92	45	3,412	1,657			
	S&P MidCap 400 Total			23,649	2,333	122,381			
S&P 600	E-mini S&P SmallCap 600	SMC	2	0	61	3	457.91	10.32%	8.97%
	S&P SmallCap 600 Total			2	0	61			
S&P Nifty	E-mini S&P CNX Nifty	EMF	-	-	-	-	5,253.75	13.71%	9.99%
	E-micro S&P CNX Nifty	MNF	1	0.01	2	0			
	S&P Nifty Total			1	0	2			
S&P Select Sector									
	E-mini S&P Con. Discr	XAY	68	3	804	36	453.10	16.38%	7.24%
	E-mini S&P Con. Staple	XAP	100	4	1,343	47	350.60	8.88%	6.40%
	E-mini S&P Energy	XAE	35	2	339	24	711.10	2.96%	10.58%
	E-mini S&P Financial	XAF	27	1	1,161	43	149.85	16.07%	6.35%
	E-mini S&P Health Care	XAV	47	2	1,788	69	386.00	11.47%	5.39%
	E-mini S&P Industrial	XAI	24	1	1,906	69	359.60	7.05%	8.25%
	E-mini S&P Materials	XAB	38	1	914	34	372.20	6.03%	12.50%
	E-mini S&P Tech	XAK	30	1	2,045	62	303.10	19.13%	9.17%
	E-mini S&P Utilities	XAU	72	3	1,901	69	360.60	0.19%	6.23%
	S&P Select Sector Total		441	18	12,201	453			
ND100	E-mini NASDAQ-100	NQ	193,429	10,725	471,093	26,120	2,772.24	21.71%	8.41%
	NASDAQ-100	ND	1,093	303	21,972	6,091			
	NASDAQ-100 Total			194,522	11,028	493,065			
DJIA	E-mini Dow \$5	YM	97,421	6,377	117,861	7,714	13,090.84	7.15%	7.06%
	DJIA - \$10 Dow	DJ	488	64	12,786	1,674			
	DJIA Total			97,909	6,440	130,647			
NK225	Nikkei 225 (US\$)	NK	3,720	163	31,573	1,387	8,783.89	4.55%	15.09%
	Nikkei 225 (Yen)	NIY	17,376	987	52,646	2,990			
	Nikkei 225 Total			21,096	1,150	84,219			

STATS AT A GLANCE

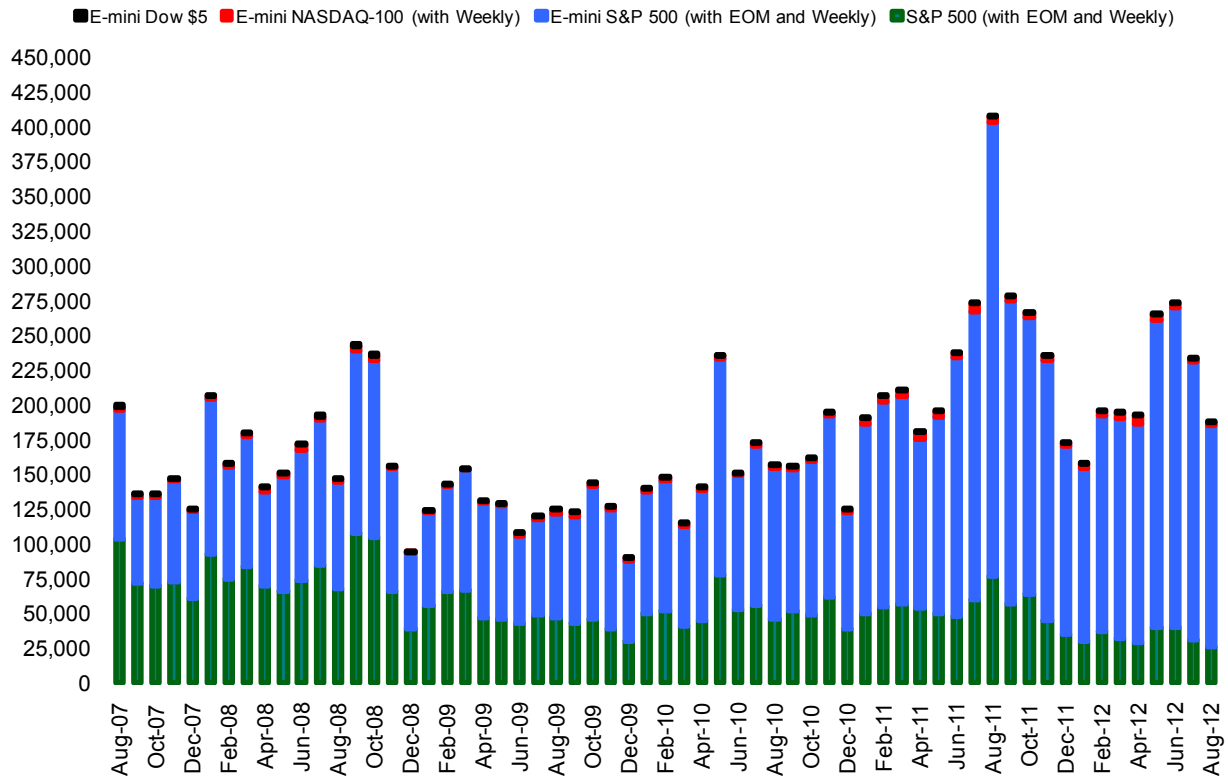
OPTIONS ON FUTURES | August 2012

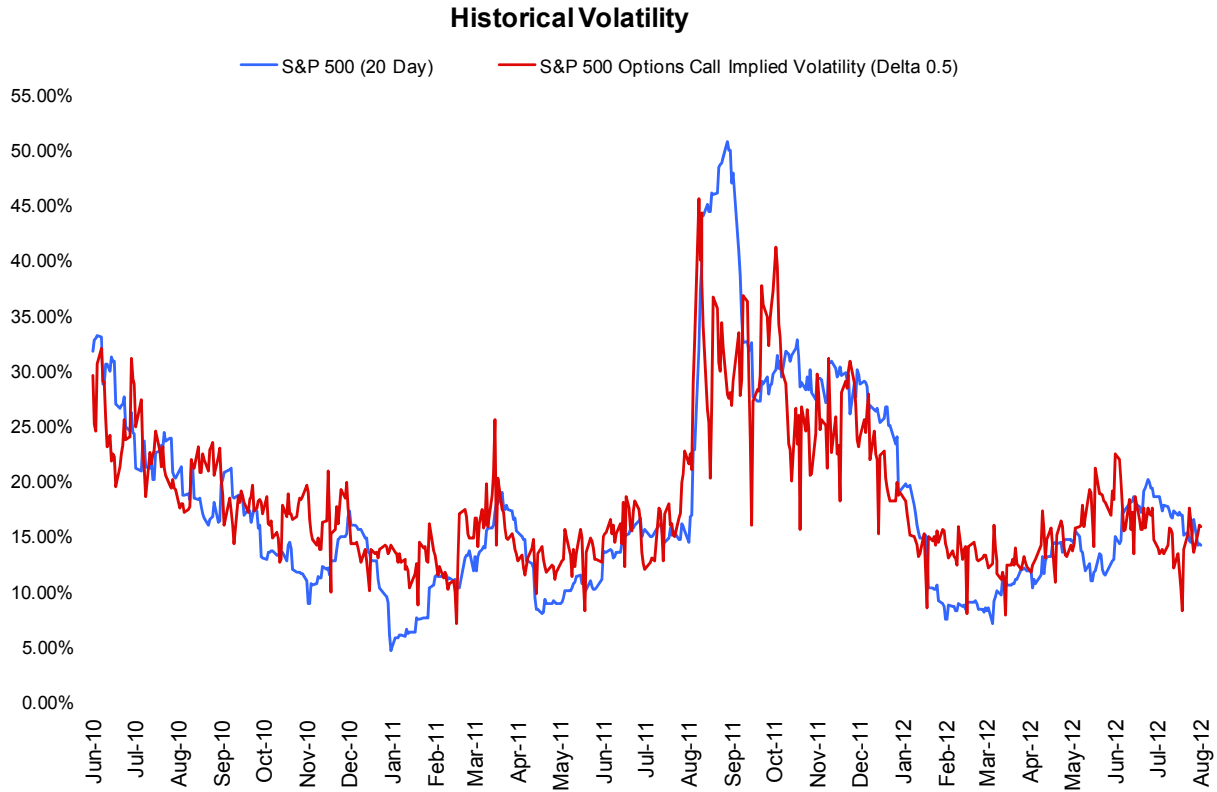
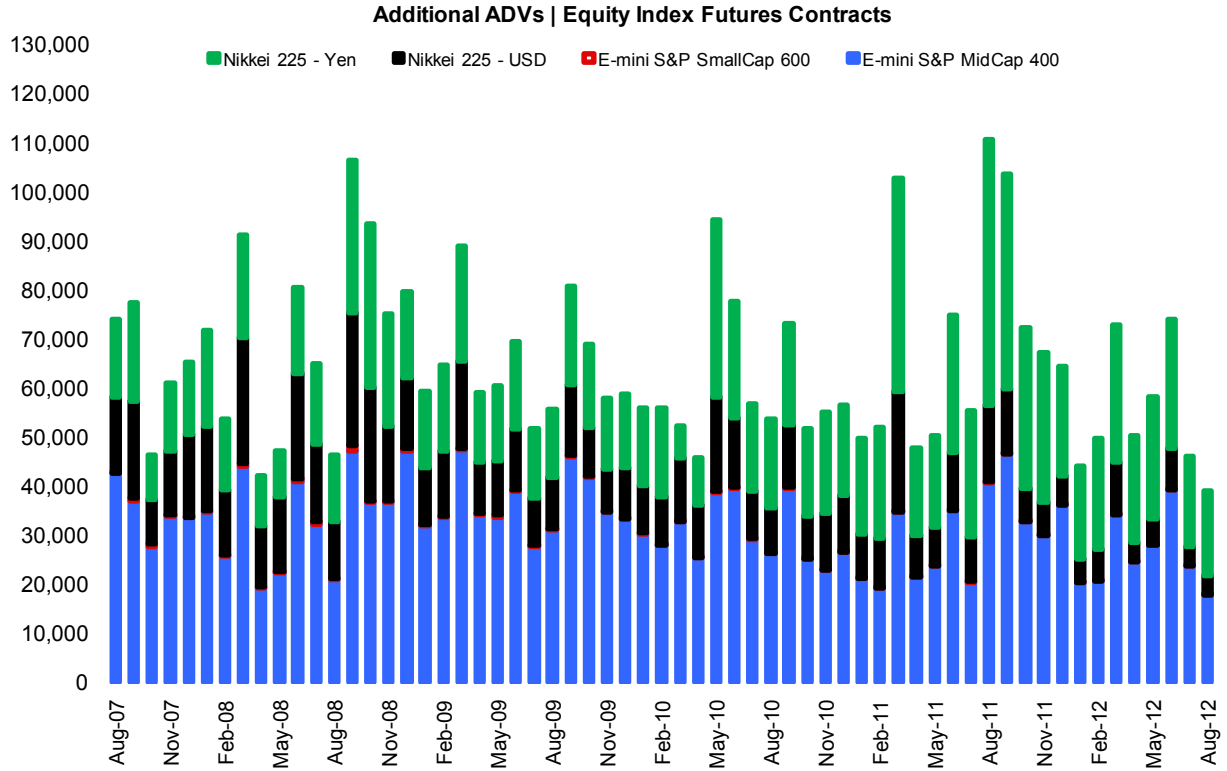
August 2012		ADV Contracts	Open Interest Contracts	Index Close 31- Aug-'12	YTD Price Return	20 Day Hist. Volatility
S&P 500	E-mini S&P 500	107,750	1,648,456	1,406.58	11.85%	6.25%
	EOM E-mini S&P 500	18,380	79,429			
	Weekly E-mini S&P 500	32,744	76,698			
	S&P 500	22,604	458,071			
	EOM S&P 500	2,718	10,071			
	Weekly S&P 500	814	3,476			
	S&P 500 Total	185,009	2,276,201			
S&P 400	E-mini S&P MidCap 400	1	5	971.55	10.51%	7.59%
	S&P MidCap 400 Total	1	5			
ND100	E-mini NASDAQ-100	1,810	48,572	2,772.24	21.71%	8.41%
	Weekly E-mini NASDAQ-100	178	1,293			
	EOM E-mini NASDAQ-100	39	3			
	NASDAQ-100	0	58			
	Weekly NASDAQ-100	0	0			
	NASDAQ-100 Total	2,027	49,926			
DJIA	E-mini Dow \$5	205	12,367	13,090.84	7.15%	7.06%
	DJIA - \$10 Dow	3	351			
	DJIA Total	208	12,718			

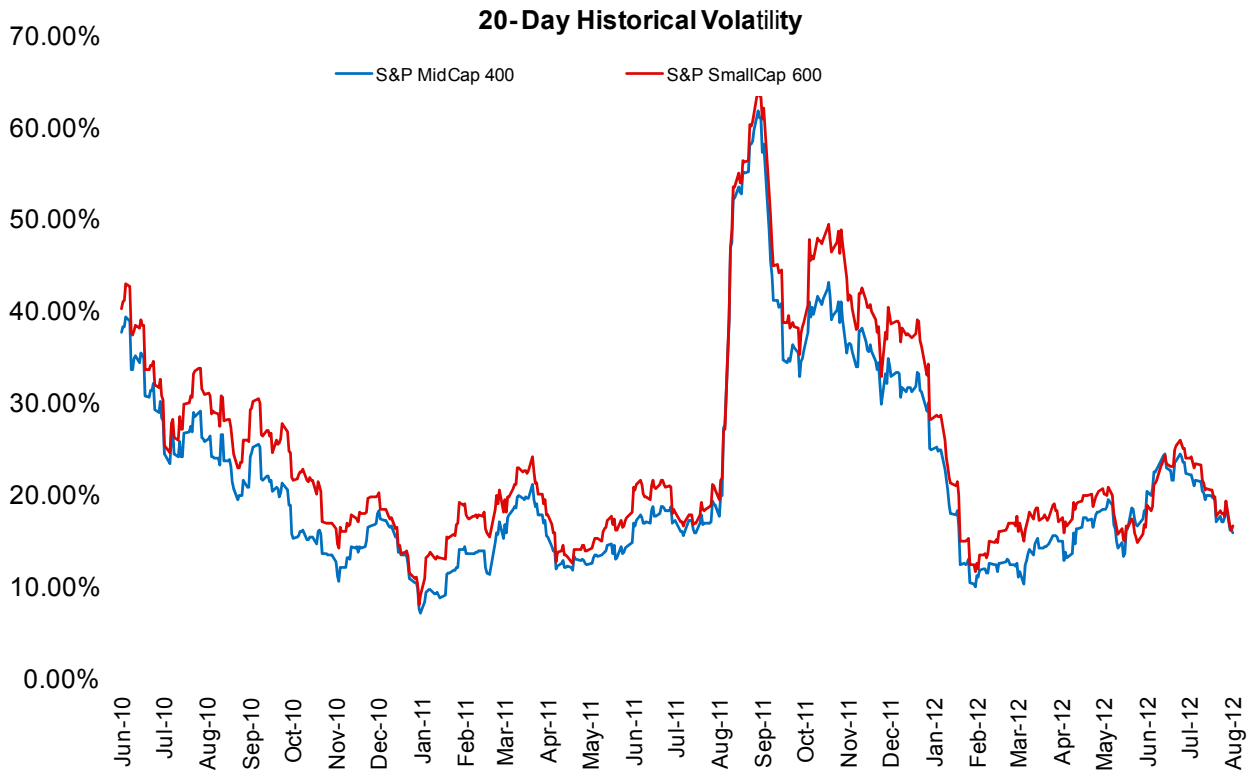
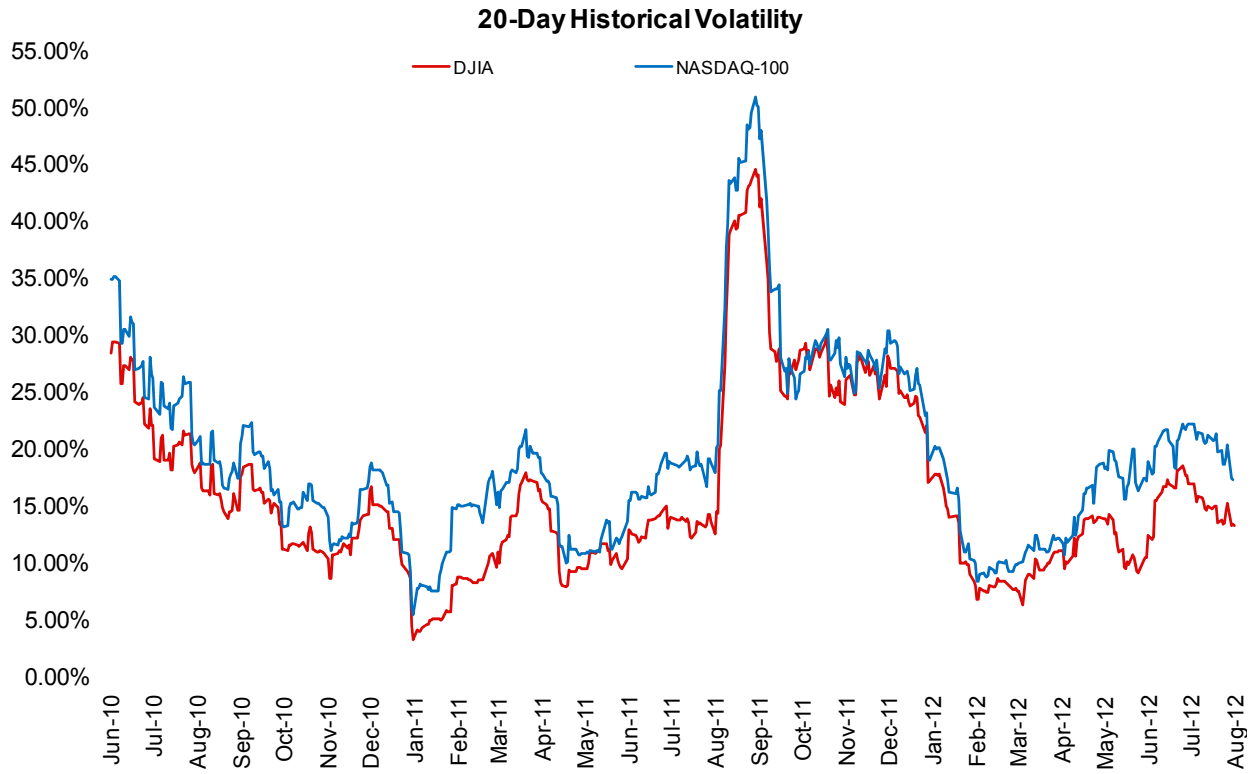
E-mini Index Futures ADV

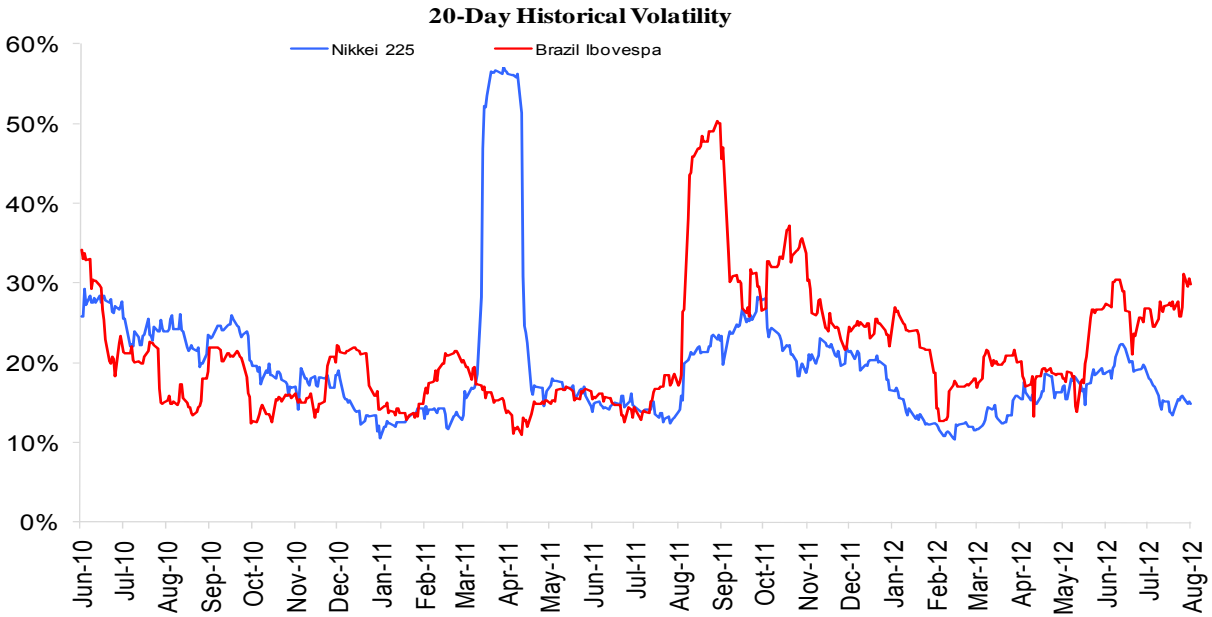


Index Options ADV









Index GICS Sector Weightings (As of August 31, 2012)

	S&P 500	S&P MidCap 400	NASDAQ-100	DJIA
Consumer Discretionary	10.97%	14.11%	15.10%	11.58%
Consumer Staples	11.12%	3.32%	2.41%	12.94%
Energy	11.19%	5.80%	-	11.80%
Financials	14.38%	22.13%	-	9.95%
Health Care	11.78%	10.11%	12.75%	7.95%
Industrials	10.13%	16.15%	1.68%	20.70%
Technology	23.45%	16.44%	67.61%	21.65%
Materials	3.45%	6.91%	0.45%	3.45%
Utilities	3.52%	5.02%	-	-
Total	100.00%	100.00%	100.00%	100.00%

Index Correlations | YTD August 2012

	S&P 500	S&P MidCap 400	S&P SmallCap 600	DJIA	ND100	R2000	DJ U.S. Real Estate	Nikkei 225	Brazil Ibovespa	CSI 300	S&P CNX Nifty	MEXBOL
S&P 500	100.00%											
S&P MidCap 400	89.16%	100.00%										
S&P SmallCap 600	80.40%	94.91%	100.00%									
DJIA	98.05%	84.36%	75.05%	100.00%								
NASDAQ-100	94.53%	87.79%	81.04%	90.88%	100.00%							
Russell 2000	81.65%	95.58%	99.51%	76.23%	83.18%	100.00%						
DJ U.S. Real Estate	43.04%	36.69%	43.55%	42.93%	39.52%	44.21%	100.00%					
Nikkei 225	-9.03%	8.34%	13.82%	-13.93%	8.55%	14.60%	-40.12%	100.00%				
Brazil Ibovespa	58.80%	49.64%	43.03%	54.75%	55.51%	40.55%	23.70%	4.76%	100.00%			
CSI 300	10.78%	16.36%	2.57%	11.84%	4.38%	1.92%	-30.68%	17.87%	29.27%	100.00%		
S&P CNX Nifty	-21.15%	-7.54%	-16.57%	-25.81%	-17.04%	-16.31%	-57.66%	36.25%	2.57%	42.38%	100.00%	
MEXBOL	29.88%	19.85%	18.44%	32.09%	19.11%	16.56%	17.08%	-9.50%	17.19%	26.27%	12.29%	100.00%

S&P 500 vs. S&P Select Sector Correlations | YTD August 2012

	S&P 500	Con. Discretionary	Con. Staples	Energy	Financial	Health Care	Industrial	Materials	Techonology	Utilities
S&P 500	100.00%									
Con. Discretionary	85.82%	100.00%								
Con. Staples	81.29%	62.35%	100.00%							
Energy	89.03%	67.55%	62.51%	100.00%						
Financial	95.17%	82.99%	82.99%	81.52%	100.00%					
Health Care	70.21%	44.05%	44.05%	61.05%	67.76%	100.00%				
Industrial	94.78%	87.86%	87.86%	82.34%	91.42%	55.47%	100.00%			
Materials	81.93%	68.92%	68.92%	83.47%	76.44%	45.15%	75.21%	100.00%		
Techonology	93.43%	81.99%	81.99%	80.85%	83.73%	49.63%	90.70%	82.02%	100.00%	
Utilities	69.28%	44.95%	44.95%	52.04%	66.26%	73.84%	56.13%	38.04%	56.43%	100.00%

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