



EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX
FUTURES

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG01CBULLETIN #146@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES Mon, Jul 30, 2012 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST	TOTAL CHGE	----- OVERALL VOLUME	YEAR AGO COMBINED OPEN INTEREST	----- TOTAL INTEREST
* CME GROUP TOTALS-									
EXCHANGE	8213762	754275	395243	9363280	83648124	+	94764	14667817	96988774
EXCHANGE FUTURES	7681116	76677	283512	8041305	42936282	-	267172	12248685	48370671
EXCHANGE OPTIONS	532646	677598	109347	1319591	40650861	+	361886	2416566	48565366
OTC TOTALS-									
OTC CLEARED ONLY			2384	2384	60981	+	50	2566	52737
FUTURES & OPTIONS-									
EQUITY INDEX	2019649	37100	10989	2067738	5913087	-	67622	3999073	6006633
FUTURES ONLY-									
EQUITY INDEX	1865014	5344	10989	1881347	3573964	-	142814	3663749	3884954
OPTIONS ONLY-									
EQUITY INDEX	154635	31756		186391	2339123	+	75192	335324	2121679
FORWARD SWAPS ONLY-									
OPTIONS FORWARD SWAPS ONLY-									

EQUITY INDEX FUTURES & OPTIONS

ES	E-MINI S&P 500 FUTURES	1485159		3669	1488828	2654997	-	154019	3021445	2749549
NQ	E-MINI NASDAQ 100 FUTURES	232499		2919	235418	364104	+	6005	356989	355600
YM	MINI \$5 DOW FUTURES	104693			104693	104567	+	10587	159565	109368
ME	E-MINI S&P 400 MIDCAP FUTURES	23398			23398	101458	-	4064	34847	104885
N1	NIKKEI 225 (YEN) STOCK FUTURES	14845			14845	50818	-	704	51102	55246
SP	S&P 500 FUTURES	1596	5011	4401	11008	231754	-	833	22756	290565
NK	NIKKEI 225 (\$) STOCK FUTURES	2475			2475	31264	+	264	13655	36759
ND	NASDAQ 100 INDEX FUTURES	76	239		315	8922	-	49	952	18532
DJ	DJIA FUTURES	30	94		124	11232	-	8	959	17751
XAE	SP 500 ENERGY SECTOR INDEX	67			67	373	+	50	138	90
XAY	SP 500 CONSDISCRETIONARY SECTOR IX	62			62	600	-	40	71	136
XAB	SP 500 MATERIALS SECTOR INDEX	33			33	1009	+	1	110	81
XAU	SP 500 UTILITIES SECTOR INDEX	21			21	1802	-	21	40	130
XAV	SP 500 HEALTH CARE SECTOR INDEX	17			17	2230	-	5	147	51
XAI	SP 500 INDUSTRIAL SECTOR INDEX	15			15	2047	+	5	121	355
XAK	SP 500 TECHNOLOGY SECTOR INDEX	9			9	1479	+	9	92	36
JR	DJ US REAL ESTATE INDEX FUTURES	9			9	557	+	9		
XAP	SP 500 CONSUMER STAPLES SECTOR IX	5			5	2017	-	2	61	60
ENY	E-MINI NIKKEI 225 YEN DENOMINATED	3			3	3	+	2		
XAF	SP 500 FINANCIAL SECTOR INDEX	1			1	840			38	64
SU	S&P 500 VALUE INDEX FUTURES	1			1	40			12	58
SMC	EMINI S&P 600 SMALLCAP FUTURES					67			217	184
SG	S&P 500 GROWTH FUTURES					42			4	44
PST	TRAKRS PIMCO SPTR FUTURES									151359
MNF	E-MICRO S&P CNX NIFTY FIFTY INDEX F						-	1	147	256
MD	S&P 400 MIDCAP FUTURES					1741			272	2905
EMF	E-MINI S&P CNX NIFTY FIFTY INDEX F								3	3
DO	\$25 X DOW JONES FUTURES					1			6	6

*EXCLUDES NYMEX OPEN OUTCRY, PNT VOLUME AND TOTAL OPEN INTEREST.
*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETT CYCLE; GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST. THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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OPTIONS ON FUTURES

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DJC	DJIA	OPTIONS	C				78			6	24
DJC	DJIA	OPTIONS	P				273	+	5	3	198
TOTAL		DJIA OPTIONS		5		5	351	+	5	9	222
ONE	E-MINI	NASDAQ 100 END OF MONTH OPT	C	3		3	10	+	3		
ONE	E-MINI	NASDAQ 100 END OF MONTH OPT	P				4				
TOTAL		E-MINI NASDAQ 100 END OF MONTH OPT		3		3	14	+	3		
QZ	E-MINI	NASDAQ 100 OPTIONS	C	248		248	11904	+	71	3563	22203
QZ	E-MINI	NASDAQ 100 OPTIONS	P	294		294	23846	+	226	2327	25903
TOTAL		E-MINI NASDAQ 100 OPTIONS		542		542	35750	+	297	5890	48106
QN1	E-MINI	NASDAQ 100 WEEKLY OPT	C	272		272	368	+	267	25	56
QN1	E-MINI	NASDAQ 100 WEEKLY OPT	P	256		256	386	+	168	40	298
TOTAL		E-MINI NASDAQ 100 WEEKLY OPT		528		528	754	+	435	65	354
MCO	E-MINI	S&P 400 MIDCAP OPTIONS	C				1			6	5
MCO	E-MINI	S&P 400 MIDCAP OPTIONS	P				2			2	46
TOTAL		E-MINI S&P 400 MIDCAP OPTIONS					3			8	51
EZ	E-MINI	S&P 500 OPTIONS	C	46379		46379	549278	+	15479	75103	491939
EZ	E-MINI	S&P 500 OPTIONS	P	59440		59440	1021500	+	27474	121805	895376
TOTAL		E-MINI S&P 500 OPTIONS		105819		105819	1570778	+	42953	196908	1387315
EW	EOM E-MINI	S&P 500 OPTIONS	C	12749		12749	79432	+	4408	2492	19297
EW	EOM E-MINI	S&P 500 OPTIONS	P	9306		9306	96659	+	4438	7849	39148
TOTAL		EOM E-MINI S&P 500 OPTIONS		22055		22055	176091	+	8846	10341	58445
EV	EOM S&P	500 OPTIONS	C		1340	1340	9644	+	118	26	3645
EV	EOM S&P	500 OPTIONS	P		738	738	13085	+	572	1890	4066
TOTAL		EOM S&P 500 OPTIONS			2078	2078	22729	+	690	1916	7711
EW1	EOW1 E-MINI	S&P 500 OPTIONS	C	8937		8937	17520	+	3770	20643	22641
EW1	EOW1 E-MINI	S&P 500 OPTIONS	P	9969		9969	35405	+	5398	28114	38467
TOTAL		EOW1 E-MINI S&P 500 OPTIONS		18906		18906	52925	+	9168	48757	61108
EV1	EOW1 S&P	500 OPTIONS	C		202	202	469	+	160	1250	3273
EV1	EOW1 S&P	500 OPTIONS	P		221	221	1353	+	28	2077	5136
TOTAL		EOW1 S&P 500 OPTIONS			423	423	1822	+	188	3327	8409
EW2	EOW2 E-MINI	S&P 500 OPTIONS	C	1674		1674	10796	+	1148	354	1996
EW2	EOW2 E-MINI	S&P 500 OPTIONS	P	4567		4567	9513	+	3133	1924	3453
TOTAL		EOW2 E-MINI S&P 500 OPTIONS		6241		6241	20309	+	4281	2278	5449
EV2	EOW2 S&P	500 OPTIONS	C		25	25	75	+	25		50
EV2	EOW2 S&P	500 OPTIONS	P				104				390
TOTAL		EOW2 S&P 500 OPTIONS			25	25	179	+	25		440
EW4	EOW4 E-MINI	S&P 500 OPTIONS	C	367		367	367	+	367		
TOTAL		EOW4 E-MINI S&P 500 OPTIONS		367		367	367	+	367		
OYM	MINI \$5	DOW OPTIONS	C	105		105	5712	+	68	185	7167
OYM	MINI \$5	DOW OPTIONS	P	69		69	6521	+	54	751	13109
TOTAL		MINI \$5 DOW OPTIONS		174		174	12233	+	122	936	20276
ZD	NASDAQ 100	INDEX OPTIONS	C				3			580	807
ZD	NASDAQ 100	INDEX OPTIONS	P				31				23
TOTAL		NASDAQ 100 INDEX OPTIONS					34			580	830
XP	S&P 500	AFLEX OPTIONS	C							20	145
XP	S&P 500	AFLEX OPTIONS	P	101		101		-	255	235	395
TOTAL		S&P 500 AFLEX OPTIONS		101		101		-	255	255	540
YP	S&P 500	EFLEX OPTIONS	C				9240	+	40		3760
YP	S&P 500	EFLEX OPTIONS	P				9240	+	40		3760
TOTAL		S&P 500 EFLEX OPTIONS					18480	+	80		7520
OS	S&P 500	OPTIONS	C	8501		8501	148611	-	1176	20267	190127
OS	S&P 500	OPTIONS	P	20623		20623	277693	+	9163	43787	326432
TOTAL		S&P 500 OPTI ONS		29124		29124	426304	+	7987	64054	516559

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