

FINAL

PG01C BULLETIN #123@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES

Wed, Jun 27, 2018 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) OVERALL VOLUME	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	17752875	989053	588140	19330068	114622459	+	996183	16309054	112344043
EXCHANGE FUTURES	15141381	47541	399970	15588892	54079691	+	189903	13517351	53989442
EXCHANGE OPTIONS	2611494	941512	186310	3739316	60514036	+	804931	2790833	58306083
OTC TOTALS--									
OTC CLEARED ONLY			1860	1860	28732	+	1349	870	48518
FUTURES & OPTIONS--									
EQUITY INDEX	3947098	41545	31557	4020200	8614080	+	57583	2723086	8320940
FUTURES ONLY--									
EQUITY INDEX	3216870	562	31557	3248989	4309964	+	13495	2213532	3849823
OPTIONS ONLY--									
EQUITY INDEX	730228	40983		771211	4300354	+	44088	509554	4454084
FORWARD SWAPS ONLY--									
EQUITY INDEX					3762				17033
OPTIONS FORWARD SWAPS ONLY--									

EQUITY INDEX FUTURES & OPTIONS										
ES	E-MINI S&P 500 FUTURES	2106336		18856	2125192	2695236	+	8218	1563174	2858124
NQ	E-MINI NASDAQ 100 FUTURES	545750		1000	546750	235551	+	60	397144	280875
YM	MINI \$5 DOW FUTURES	312323			312323	88913	+	2118	157430	133921
RTY	EMINI RUSSELL 2000 INDEX FUTURES	161911		500	162411	549409	-	567		
N1	NIKKEI 225 (YEN) STOCK FUTURES	46669			46669	51818	-	1335	51289	70207
ME	E-MINI S&P 400 MIDCAP FUTURES	17179			17179	86608	-	103	21360	94488
NK	NIKKEI 225 (\$) STOCK FUTURES	11740			11740	29509	-	158	12948	36672
XAE	SP 500 ENERGY SECTOR INDEX	657		4577	5234	28260	+	6535	254	6277
BTC	BITCOIN FUTURES	4183			4183	2679	-	8		
XAU	SP 500 UTILITIES SECTOR INDEX	2019		950	2969	26452	+	1051	174	21698
JR	DJ US REAL ESTATE INDEX FUTURES	1113		1800	2913	25533	-	1670	1934	16909
SP	S&P 500 FUTURES	135	562	1800	2497	55782	+	997	3361	42008
RSG	EMINI RUSSELL 1000 GROWTH FUT	306		1864	2170	4186	-	1856	27	781
RS1	EMINI RUSSELL 1000 INDEX FUTURES	839		150	989	10367	+	104	27	94
SDA	S&P 500 ANNUAL DIVIDEND INDEX FUT	880			880	113024	+	60	980	80887
XAV	SP 500 HEALTH CARE SECTOR INDEX	766			766	5550	+	133	438	15020
RSV	EMINI RUSSELL 1000 VALUE	692			692	6207	-	169	95	130
XAY	SP 500 CONS DISCRETIONARY SECTOR IX	608			608	6692	+	36	241	2063
XAF	SP 500 FINANCIAL SECTOR INDEX	560			560	28900	+	45	301	18639
XAI	SP 500 INDUSTRIAL SECTOR INDEX	540			540	3396	-	33	329	4777
XAK	SP 500 TECHNOLOGY SECTOR INDEX	463			463	11722	+	28	410	7335
GI	GOLDMAN SACHS C/I FUTURE	216			216	15095	+	55	31	14922
XAB	SP 500 MATERIALS SECTOR INDEX	143		60	203	4823	-	55	293	5887
FT1	E-MINI FTSE 100 INDEX FUTURES	160			160	5			70	19
AW	BLOOMBERG COMMODITY INDEXSM FUTURES	150			150	51962	-	63	63	34523
XAR	REAL ESTATE SELECT SECTOR FUTURES	137			137	6034	+	20	39	7378
FTU	EMINI USD FTSE 100 INDEX FUTURE	130			130	1				
FT5	EMINI FTSE CHINA 50 INDEX FUTURE	101			101	155	+	3	69	225
XAP	SP 500 CONSUMER STAPLES SECTOR IX	82			82	7536	+	9	324	11890
TPY	YEN DENOMINATED TOPIX FUTURES	70			70	151	+	41		
IBV	USD-DENOMINATED IBOVESPA INDEX	10			10	306			3	162
ENY	E-MINI NIKKEI 225 YEN DENOMINATED	2			2	6	-	1	1	10
WDC	CSI HOUSING INDEX FUTURE									1
TRI	S&P 500 TOTAL RETURN INDEX FUTURES					98353				29148
SU	S&P 500 VALUE INDEX FUTURES					14				23
SG	S&P 500 GROWTH FUTURES					13				21
SFR	CSI HOUSING INDEX FUTURE					13				23
SDI	S&P 500 QUARLY DIVIDEND INDEX FUT					380				180
SDG	CSI HOUSING INDEX FUTURE					1				
NYM	CSI HOUSING INDEX FUTURE					2				3
MNF	E-MINI CNX NIFTY INDEX FUTURES								1388	2088
LAX	CSI HOUSING INDEX FUTURE					1				4
LAV	CSI HOUSING INDEX FUTURE					7				
GA	GSCI EXCESS RETURN FUTURES					55381				51600
EI	FTSE EMERGING INDEX FUTURES					5			29	22
DRS	BLOOMBERG ROLL SELECT COMMODITY IND					2951				1070
DEN	CSI HOUSING INDEX FUTURE					1				1
CUS	CSI HOUSING INDEX FUTURE					12				10
CHI	CSI HOUSING INDEX FUTURE					2				8
BQ	E-MINI NASDAQ BIOTECH FUTURES					960				743
BOS	CSI HOUSING INDEX FUTURE									1

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.I' 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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DNO CSI HOUSING INDEX OPTIONS		P				2				
TOTAL CSI HOUSING INDEX OPTIONS						2				
QNE E-MINI NASDAQ 100 END OF MONTH OPT	C	1344		1344	5032	+	470		1342	5752
QNE E-MINI NASDAQ 100 END OF MONTH OPT	P	2096		2096	7255	+	337		3715	15372
TOTAL E-MINI NASDAQ 100 END OF MONTH OPT		3440		3440	12287	+	807		5057	21124
QZ E-MINI NASDAQ 100 OPTIONS	C	517		517	9681	+	64		213	4043
QZ E-MINI NASDAQ 100 OPTIONS	P	1209		1209	17461	-	82		808	9293
TOTAL E-MINI NASDAQ 100 OPTIONS		1726		1726	27142	-	18		1021	13336
QN1 E-MINI NASDAQ 100 WEEKLY OPT	C	1009		1009	1729	+	361		204	339
QN1 E-MINI NASDAQ 100 WEEKLY OPT	P	987		987	2084	-	102		671	7166
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		1996		1996	3813	+	259		875	7505
QN2 E-MINI NASDAQ 100 WEEKLY OPT	C	195		195	1112	-	106		68	188
QN2 E-MINI NASDAQ 100 WEEKLY OPT	P	64		64	973	+	13		446	724
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		259		259	2085	-	93		514	912
QN3 E-MINI NASDAQ 100 WEEKLY OPT	C	1056		1056	7650	-	6		1310	6789
QN3 E-MINI NASDAQ 100 WEEKLY OPT	P	4550		4550	10558	+	858		1109	17679
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		5606		5606	18208	+	852		2419	24468
QN4 E-MINI NASDAQ 100 WEEKLY OPT	C	44		44	324	+	40		4	61
QN4 E-MINI NASDAQ 100 WEEKLY OPT	P	19		19	169	+	16		126	143
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		63		63	493	+	56		130	204
RTO E-MINI RUSSELL 2000 OPTIONS	C	33		33	3089	+	28			
RTO E-MINI RUSSELL 2000 OPTIONS	P	26		26	3951	+	8			
TOTAL E-MINI RUSSELL 2000 OPTIONS		59		59	7040	+	36			
RTM E-MINI RUSSELL END OF MONTH OPT	C	303		303	2396	+	45			
RTM E-MINI RUSSELL END OF MONTH OPT	P	771		771	3651	+	359			
TOTAL E-MINI RUSSELL END OF MONTH OPT		1074		1074	6047	+	404			
R1E E-MINI RUSSELL WEEKLY OPT	C	196		196	1339	+	136			
R1E E-MINI RUSSELL WEEKLY OPT	P	354		354	1110	+	172			
TOTAL E-MINI RUSSELL WEEKLY OPT		550		550	2449	+	308			
R2E E-MINI RUSSELL WEEKLY OPT	C	679		679	1090	+	439			
R2E E-MINI RUSSELL WEEKLY OPT	P	266		266	1247	+	231			
TOTAL E-MINI RUSSELL WEEKLY OPT		945		945	2337	+	670			
R3E E-MINI RUSSELL WEEKLY OPT	C	550		550	6975	+	216			
R3E E-MINI RUSSELL WEEKLY OPT	P	561		561	8766	+	155			
TOTAL E-MINI RUSSELL WEEKLY OPT		1111		1111	15741	+	371			
R4E E-MINI RUSSELL WEEKLY OPT	C	106		106	231	+	92			
R4E E-MINI RUSSELL WEEKLY OPT	P	110		110	128	+	110			
TOTAL E-MINI RUSSELL WEEKLY OPT		216		216	359	+	202			
E1A E-MINI S&P 500 MONDAY WEEKLY OPT	C	3896		3896	4292	+	1457		2340	4234
E1A E-MINI S&P 500 MONDAY WEEKLY OPT	P	13190		13190	24875	+	7747		3678	19510
TOTAL E-MINI S&P 500 MONDAY WEEKLY OPT		17086		17086	29167	+	9204		6018	23744
E2A E-MINI S&P 500 MONDAY WEEKLY OPT	C	1435		1435	1638	+	1281		325	1016
E2A E-MINI S&P 500 MONDAY WEEKLY OPT	P	1906		1906	2361	+	1827		1286	1888
TOTAL E-MINI S&P 500 MONDAY WEEKLY OPT		3341		3341	3999	+	3108		1611	2904
EZ E-MINI S&P 500 OPTIONS	C	24078		24078	361756	+	6436		12210	243018
EZ E-MINI S&P 500 OPTIONS	P	50505		50505	1093954	+	12806		24330	681616
TOTAL E-MINI S&P 500 OPTIONS		74583		74583	1455710	+	19242		36540	924634
E1C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	C	4050		4050	6972	+	1397		2234	3697
E1C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	P	8426		8426	13669	+	4442		7714	15808
TOTAL E-MINI S&P 500 WEDNESDAY WEEKLY OPT		12476		12476	20641	+	5839		9948	19505
E4C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	C	41002		41002	-	-	28623		17418	
E4C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	P	81082		81082	-	-	87183		33437	
TOTAL E-MINI S&P 500 WEDNESDAY WEEKLY OPT		122084		122084	-	-	115806		50855	
EW EOM E-MINI S&P 500 OPTIONS	C	57686		57686	357655	+	11096		35274	309036
EW EOM E-MINI S&P 500 OPTIONS	P	186002		186002	780041	+	51738		87833	1130298
TOTAL EOM E-MINI S&P 500 OPTIONS		243688		243688	1137696	+	62834		123107	1439334
EYM EOM ON E-MINI-SIZED DOW OPTIONS	C				47					361
EYM EOM ON E-MINI-SIZED DOW OPTIONS	P				101				10	440
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS					148				10	801
YM1 EOM ON E-MINI-SIZED DOW OPTIONS	C	1		1	30	+	1			6
YM1 EOM ON E-MINI-SIZED DOW OPTIONS	P	5		5	7				1	10
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS		6		6	37	+	1		1	16
YM3 EOM ON E-MINI-SIZED DOW OPTIONS	C	78		78	802	+	46			123
YM3 EOM ON E-MINI-SIZED DOW OPTIONS	P	49		49	500	+	41		6	260
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS		127		127	1302	+	87		6	383
EV EOM S&P 500 OPTIONS	C	4868		4868	21739	+	4217		9130	29341
EV EOM S&P 500 OPTIONS	P	22301		22301	121095	+	14774		8330	137700
TOTAL EOM S&P 500 OPTIONS		27169		27169	142834	+	18991		17460	167041
EW1 EOW1 E-MINI S&P 500 OPTIONS	C	18099		18099	49059	+	3472		15636	44527
EW1 EOW1 E-MINI S&P 500 OPTIONS	P	56190		56190	126766	+	19813		63641	162044
TOTAL EOW1 E-MINI S&P 500 OPTIONS		74289		74289	175825	+	23285		79277	206571
EV1 EOW1 S&P 500 OPTIONS	C	8		8	2294	+	8		600	1560
EV1 EOW1 S&P 500 OPTIONS	P	5530		5530	9357	+	5525		6170	14620
TOTAL EOW1 S&P 500 OPTIONS		5538		5538	11651	+	5533		6770	16180
EW2 EOW2 E-MINI S&P 500 OPTIONS	C	5816		5816	21812	+	925		8757	32707
EW2 EOW2 E-MINI S&P 500 OPTIONS	P	14338		14338	62870	+	6002		18691	63300
TOTAL EOW2 E-MINI S&P 500 OPTIONS		20154		20154	84682	+	6927		24458	96007
EV2 EOW2 S&P 500 OPTIONS	C	5		5	439	+	5		502	1377
EV2 EOW2 S&P 500 OPTIONS	P	32		32	859	+	30		325	2927
TOTAL EOW2 S&P 500 OPTIONS		37		37	1298	+	35		827	4304
EW3 EOW3 E-MINI S&P 500 OPTIONS	C	44393		44393	301909	+	11170		31359	365952
EW3 EOW3 E-MINI S&P 500 OPTIONS	P	90371		90371	649551	+	10386		77937	835675
TOTAL EOW3 E-MINI S&P 500 OPTIONS		134764		134764	951460	+	21556		109296	1201627
EV3 EOW3 S&P 500 OPTIONS	C	3181		3181	28218	+	2703		10778	63492
EV3 EOW3 S&P 500 OPTIONS	P	2344		2344	53237	+	1139		9132	140954
TOTAL EOW3 S&P 500 OPTIONS		5525		5525	81455	+	3842		19910	204446
EW4 EOW4 E-MINI S&P 500 OPTIONS	C	4661		4661	15292	+	2276		1078	10253
EW4 EOW4 E-MINI S&P 500 OPTIONS	P	5809		5809	27644	+	2439		4681	17207
TOTAL EOW4 E-MINI S&P 500 OPTIONS		10470		10470	42936	+	4715		5759	27460
EV4 EOW4 S&P 500 OPTIONS	C	8		8	145	+	8		430	617
EV4 EOW4 S&P 500 OPTIONS	P				237				440	722
TOTAL EOW4 S&P 500 OPTIONS		8		8	382	+	8		870	1339
OYM MINI \$5 DOW OPTIONS	C	54		54	2420	+	8		7	765
OYM MINI \$5 DOW OPTIONS	P	61		61	2649	+	58		59	2709
TOTAL MINI \$5 DOW OPTIONS		115		115	5069	+	66		66	3474
YP S&P 500 EFLEX OPTIONS	C	180		180	7472	+	180		800	4540
YP S&P 500 EFLEX OPTIONS	P	180		180	7472	+	180		800	4540
TOTAL S&P 500 EFLEX OPTIONS		360		360	14944	+	360		1600	9080
S1A S&P 500 MONDAY WEEKLY OPTIONS	C	1200		1200	1200	+	1200			
S1A S&P 500 MONDAY WEEKLY OPTIONS	P	704		704	708	+	704			
TOTAL S&P 500 MONDAY WEEKLY OPTIONS		1904		1904	1908	+	1904			
OS S&P 500 OPTIONS	C	166		166	16521	+	192		10	9618
OS S&P 500 OPTIONS	P	266		266	22686	+	258		293	26295
TOTAL S&P 500 OPTIONS		432		432	39207	+	450		303	35913
S1C S&P 500 WEDNESDAY WEEKLY OPTIONS	P								945	1670
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS									945	1670
S4C S&P 500 WEDNESDAY WEEKLY OPTIONS	C	5		5	-	-	5003		6	
S4C S&P 500 WEDNESDAY WEEKLY OPTIONS	P	5		5	-	-	26944		905	
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS		10		10	-	-	31947		911	