

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX  
FUTURES

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PRELIMINARY

PG01C BULLETIN #101@

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Fri, May 26, 2017 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL	-52 WEEKS (364 DAYS) OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
* CME GROUP TOTALS--							
EXCHANGE	16725167	676812	502290	17904269	122292663	- 4240532	13590068 112534189
EXCHANGE FUTURES	14680722	42408	311601	15034731	56988270	- 49726	11260026 51100679
EXCHANGE OPTIONS	2044445	634404	189873	2868722	65256168	- 4190854	2329862 61400536
OTC TOTALS--							
OTC CLEARED ONLY			816	816	48225	+ 48	180 32974
FUTURES & OPTIONS--							
EQUITY INDEX	1728691	48500	6558	1783749	8822319	- 235909	1871999 9370841
FUTURES ONLY--							
EQUITY INDEX	1202523	491	6558	1209572	4085661	- 17505	1344995 3856995
OPTIONS ONLY--							
EQUITY INDEX	526168	48009		574177	4719625	- 218404	527004 5500774
FORWARD SWAPS ONLY--							
EQUITY INDEX					17033		13072
OPTIONS FORWARD SWAPS ONLY--							

EQUITY INDEX FUTURES & OPTIONS

ES E-MINI S&P 500 FUTURES	885486		4635	890121	3095281	- 2552	1048716 2991331
NQ E-MINI NASDAQ 100 FUTURES	163326		850	164176	273384	- 2784	154099 230086
YM MINI \$5 DOW FUTURES	78492			78492	120520	+ 636	85042 123985
N1 NIKKEI 225 (YEN) STOCK FUTURES	39337			39337	80855	- 1377	27729 93440
ME E-MINI S&P 400 MIDCAP FUTURES	11722			11722	91809	- 184	14703 84077
NK NIKKEI 225 (\$) STOCK FUTURES	11045			11045	39819	- 603	7928 34098
AW BLOOMBERG COMMODITY INDEXSM FUTURES	10270			10270	40595	- 8261	536 21274
MNF E-MINI CNX NIFTY INDEX FUTURES	2026			2026	806	- 894	974 240
JR DJ US REAL ESTATE INDEX FUTURES	562		587	1149	14727	+ 334	598 9655
SP S&P 500 FUTURES	76	491	200	767	77776	- 2464	3111 81455
XAF SP 500 FINANCIAL SECTOR INDEX	405		186	591	16030	+ 252	212 5906
XAE SP 500 ENERGY SECTOR INDEX	262		100	362	4985	- 104	258 1976
XAV SP 500 HEALTH CARE SECTOR INDEX	123			123	11387	+ 32	156 6677
XAU SP 500 UTILITIES SECTOR INDEX	102			102	19137	- 1	544 23242
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT	60			60	66862	+ 40	
XAB SP 500 MATERIALS SECTOR INDEX	35			35	3981	+ 10	44 1924
FT1 E-MINI FTSE 100 INDEX FUTURES	35			35	70	- 5	15 7
XAK SP 500 TECHNOLOGY SECTOR INDEX	31			31	6347	- 9	521 3280
XAR REAL ESTATE SELECT SECTOR FUTURES	29			29	2810	+ 5	
IBV USD-DENOMINATED IBOVESPA INDEX	23			23	172	- 1	25 379
RS1 EMINI RUSSELL 1000 INDEX FUTURES	20			20	306	- 3	
XAY SP 500 CONS DISCRETIONARY SECTOR IX	17			17	3558	- 15	87 9176
GI GOLDMAN SACHS C/I FUTURE	12			12	14906	- 4	64 11742
XAI SP 500 INDUSTRIAL SECTOR INDEX	11			11	4649	-	24 7716
RSV EMINI RUSSELL 1000 VALUE	10			10	822	- 3	4 782
XAP SP 500 CONSUMER STAPLES SECTOR IX	6			6	12184		80 30811
FT5 EMINI FTSE CHINA 50 INDEX FUTURE	6			6	164		10 142
RSG EMINI RUSSELL 1000 GROWTH FUT	4			4	291		2 38
NYM CSI HOUSING INDEX FUTURE	1			1	4	+ 1	
MIA CSI HOUSING INDEX FUTURE	1			1	1	+ 1	
LAX CSI HOUSING INDEX FUTURE	1			1	5	+ 1	
WDC CSI HOUSING INDEX FUTURE					3		
TRI S&P 500 TOTAL RETURN INDEX FUTURES					31440		
SU S&P 500 VALUE INDEX FUTURES					26		29
SG S&P 500 GROWTH FUTURES					19		25
SFR CSI HOUSING INDEX FUTURE					28		10
SDI S&P 500 QUARLY DIVIDEND INDEX FUT					61		742
SDG CSI HOUSING INDEX FUTURE							2
LAV CSI HOUSING INDEX FUTURE							1
GA GSCI EXCESS RETURN FUTURES					48795		40159
ENY E-MINI NIKKEI 225 YEN DENOMINATED					25		88
EI FTSE EMERGING INDEX FUTURES							19
DRS BLOOMBERG ROLL SELECT COMMODITY IND					1070		415
DEN CSI HOUSING INDEX FUTURE					4		2
CUS CSI HOUSING INDEX FUTURE					12		14
CHI CSI HOUSING INDEX FUTURE					13		9
BQ E-MINI NASDAQ BIOTECH FUTURES					324		
BOS CSI HOUSING INDEX FUTURE					1		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. 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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