

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX
FUTURES

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
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PRELIMINARY

PG01C BULLETIN #143@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES Thu, Jul 27, 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	14630334	667294	501430	15799058	112903824	+	1021569	12928837	103580663
EXCHANGE FUTURES	12241493	27678	393638	12662809	53988816	+	127506	10137632	49263530
EXCHANGE OPTIONS	2388841	639616	107632	3136089	58867136	+	893918	2790375	54282550
OTC TOTALS--									
OTC CLEARED ONLY			160	160	47872	+	145	830	34583
FUTURES & OPTIONS--									
EQUITY INDEX	3263385	57477	14146	3335008	9038889	+	457902	2640985	10132512
FUTURES ONLY--									
EQUITY INDEX	2420731	212	14146	2435089	4057262	+	33248	2061261	3888897
OPTIONS ONLY--									
EQUITY INDEX	842654	57265		899919	4964594	+	424654	579724	6230543
FORWARD SWAPS ONLY--									
EQUITY INDEX					17033				13072
OPTIONS FORWARD SWAPS ONLY--									

EQUITY INDEX FUTURES & OPTIONS

ES E-MINI S&P 500 FUTURES	1650670			1650670	3006648	+	23988	1628008	2963868
NQ E-MINI NASDAQ 100 FUTURES	531219		10088	541307	292364	+	2060	220047	277068
YM MINI \$5 DOW FUTURES	145865		100	145965	132579	+	3939	131876	137323
N1 NIKKEI 225 (YEN) STOCK FUTURES	40339			40339	58280	+	1723	45906	77237
RTY EMINI RUSSELL 2000 INDEX FUTURES	22521		500	23021	4088	+	1301		
ME E-MINI S&P 400 MIDCAP FUTURES	13498		563	14061	92328	-	200	12152	82305
NK NIKKEI 225 (\$) STOCK FUTURES	10791			10791	35955	-	142	14397	36205
SP S&P 500 FUTURES	126	212	1200	1538	55731	+	214	2186	96924
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT	120		1200	1320	92484	-	840	40	51396
MNF E-MINI CNX NIFTY INDEX FUTURES	1188			1188	3754	+	1520	72	3114
GI GOLDMAN SACHS C/I FUTURE	924			924	15320	+	10	50	12208
XAE SP 500 ENERGY SECTOR INDEX	564		40	604	8235	+	100	238	2696
AW BLOOMBERG COMMODITY INDEXSM FUTURES	594			594	47290	-	174	1926	16102
XAI SP 500 INDUSTRIAL SECTOR INDEX	323		250	573	6592	+	230	85	10802
XAK SP 500 TECHNOLOGY SECTOR INDEX	312		205	517	7340	+	1	98	4713
JR DJ US REAL ESTATE INDEX FUTURES	459			459	17546	-	89	137	8117
XAF SP 500 FINANCIAL SECTOR INDEX	363			363	25366	+	28	47	5420
RSG EMINI RUSSELL 1000 GROWTH FUT	222			222	875	+	38		34
XAY SP 500 CONS DISCRETIONARY SECTOR IX	201			201	2531	+	52	698	10130
RS1 EMINI RUSSELL 1000 INDEX FUTURES	178			178	441	+	37	15	14
XAU SP 500 UTILITIES SECTOR INDEX	174			174	22185	+	20	876	20669
XAV SP 500 HEALTH CARE SECTOR INDEX	137			137	15292	-	3	165	5513
XAB SP 500 MATERIALS SECTOR INDEX	136			136	6337	+	56	176	3157
FT5 EMINI FTSE CHINA 50 INDEX FUTURE	126			126	794	+	110	35	118
RSV EMINI RUSSELL 1000 VALUE	104			104	181	+	23		929
XAR REAL ESTATE SELECT SECTOR FUTURES	72			72	6712	+	6		
FT1 E-MINI FTSE 100 INDEX FUTURES	46			46	73	-	8	26	88
XAP SP 500 CONSUMER STAPLES SECTOR IX	33			33	12434	+	4	1859	24556
IBV USD-DENOMINATED IBOVESPA INDEX	17			17	208	+	1	34	266
LAV CSI HOUSING INDEX FUTURE	2			2	2	+	2		2
SG S&P 500 GROWTH FUTURES	1			1	22	+	1		21
WDC CSI HOUSING INDEX FUTURE					1				
TRI S&P 500 TOTAL RETURN INDEX FUTURES					32648				
SU S&P 500 VALUE INDEX FUTURES					23				29
SFR CSI HOUSING INDEX FUTURE					24				7
SDI S&P 500 QUARLY DIVIDEND INDEX FUT					180				801
NYM CSI HOUSING INDEX FUTURE					3				4
MIA CSI HOUSING INDEX FUTURE									3
LAX CSI HOUSING INDEX FUTURE					4				9
GA GSCI EXCESS RETURN FUTURES					54405			99	42898
FTU EMINI USD FTSE 100 INDEX FUTURE								40	
ENY E-MINI NIKKEI 225 YEN DENOMINATED					9			2	11
EI FTSE EMERGING INDEX FUTURES					22			7	18
DRS BLOOMBERG ROLL SELECT COMMODITY IND					1070				496
DEN CSI HOUSING INDEX FUTURE					1				
CUS CSI HOUSING INDEX FUTURE					10				13
CHI CSI HOUSING INDEX FUTURE					8				8
BQ E-MINI NASDAQ BIOTECH FUTURES					743				124
BOS CSI HOUSING INDEX FUTURE					1				

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OPTIONS ON FUTURES



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FUTURES

Thu, Jul 27, 2017 PG01C

CHO CSI HOUSING INDEX OPTIONS	P								18
TOTAL CSI HOUSING INDEX OPTIONS									18
QNE E-MINI NASDAQ 100 END OF MONTH OPT	C	397	397	1857	+	44	1597		7453
QNE E-MINI NASDAQ 100 END OF MONTH OPT	P	840	840	3307	+	379	2490		6645
TOTAL E-MINI NASDAQ 100 END OF MONTH OPT		1237	1237	5164	+	423	4087		14098
QZ E-MINI NASDAQ 100 OPTIONS	C	2862	2862	7964	+	1062	834		22547
QZ E-MINI NASDAQ 100 OPTIONS	P	3922	3922	17498	+	1411	893		18268
TOTAL E-MINI NASDAQ 100 OPTIONS		6784	6784	25462	+	2473	1727		40815
QN1 E-MINI NASDAQ 100 WEEKLY OPT	C	1284	1284	1930	+	1052	1203		4198
QN1 E-MINI NASDAQ 100 WEEKLY OPT	P	4643	4643	10019	+	3047	1842		4019
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		5927	5927	11949	+	4099	3045		8217
QN2 E-MINI NASDAQ 100 WEEKLY OPT	C	233	233	353	+	194	574		2792
QN2 E-MINI NASDAQ 100 WEEKLY OPT	P	376	376	602	+	350	1265		3111
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		609	609	955	+	544	1839		5903
QN3 E-MINI NASDAQ 100 WEEKLY OPT	C	2469	2469	4600	+	361	363		4539
QN3 E-MINI NASDAQ 100 WEEKLY OPT	P	6273	6273	12319	+	3335	305		3670
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		8742	8742	16919	+	3696	668		8209
QN4 E-MINI NASDAQ 100 WEEKLY OPT	C	11902	11902	5178	+	2648	433		748
QN4 E-MINI NASDAQ 100 WEEKLY OPT	P	14993	14993	18765	+	3348	387		534
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		26895	26895	23943	+	5996	820		1282
RTO E-MINI RUSSELL 2000 OPTIONS	C	176	176	399	+	102			
RTO E-MINI RUSSELL 2000 OPTIONS	P	159	159	474	+	127			
TOTAL E-MINI RUSSELL 2000 OPTIONS		335	335	873	+	229			
R1E E-MINI RUSSELL END OF MONTH OPT	C	13	13	191	+	5			
R1E E-MINI RUSSELL END OF MONTH OPT	P	135	135	525	+	135			
TOTAL E-MINI RUSSELL END OF MONTH OPT		148	148	716	+	140			
R2E E-MINI RUSSELL END OF MONTH OPT	P	58	58	64	+	53			
TOTAL E-MINI RUSSELL END OF MONTH OPT		58	58	64	+	53			
R3E E-MINI RUSSELL END OF MONTH OPT	C	80	80	225	+	72			
R3E E-MINI RUSSELL END OF MONTH OPT	P	41	41	236	+	38			
TOTAL E-MINI RUSSELL END OF MONTH OPT		121	121	461	+	110			
R4E E-MINI RUSSELL END OF MONTH OPT	C	8	8	53	+	8			
R4E E-MINI RUSSELL END OF MONTH OPT	P	16	16	237	+	10			
TOTAL E-MINI RUSSELL END OF MONTH OPT		24	24	290	+	18			
RTM E-MINI RUSSELL END OF MONTH OPT	C			157					
RTM E-MINI RUSSELL END OF MONTH OPT	P	18	18	121	+	18			
TOTAL E-MINI RUSSELL END OF MONTH OPT		18	18	278	+	18			
E1A E-MINI S&P 500 MONDAY WEEKLY OPT	C	1320	1320	4285	+	520			
E1A E-MINI S&P 500 MONDAY WEEKLY OPT	P	3420	3420	6706	+	2786			
TOTAL E-MINI S&P 500 MONDAY WEEKLY OPT		4740	4740	10991	+	3306			
E2A E-MINI S&P 500 MONDAY WEEKLY OPT	C	408	408	599	+	355			
E2A E-MINI S&P 500 MONDAY WEEKLY OPT	P	845	845	2305	+	764			
TOTAL E-MINI S&P 500 MONDAY WEEKLY OPT		1253	1253	2904	+	1119			
EZ E-MINI S&P 500 OPTIONS	C	25373	25373	373270	+	6672	26543		716338
EZ E-MINI S&P 500 OPTIONS	P	99136	99136	965553	+	29290	67827		1138810
TOTAL E-MINI S&P 500 OPTIONS		124509	124509	1338823	+	35962	94370		1855148
E1C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	C	5989	5989	7066	+	3904			
E1C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	P	31260	31260	33853	+	21348			
TOTAL E-MINI S&P 500 WEDNESDAY WEEKLY OPT		37249	37249	40919	+	25252			
E2C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	C	232	232	232	+	232			
E2C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	P	1267	1267	1266	+	1266			
TOTAL E-MINI S&P 500 WEDNESDAY WEEKLY OPT		1499	1499	1498	+	1498			
EW EOM E-MINI S&P 500 OPTIONS	C	49614	49614	236776	+	27702	91752		595712
EW EOM E-MINI S&P 500 OPTIONS	P	144784	144784	847931	+	82258	81013		885904
TOTAL EOM E-MINI S&P 500 OPTIONS		194398	194398	1084707	+	109960	172765		1481616
EYM EOM ON E-MINI-SIZED DOW OPTIONS	C	2	2	157	+	1			1724
EYM EOM ON E-MINI-SIZED DOW OPTIONS	P			80					756
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS		2	2	237	+	1			2480
YM1 EOM ON E-MINI-SIZED DOW OPTIONS	C	34	34	86	+	11			11
YM1 EOM ON E-MINI-SIZED DOW OPTIONS	P	194	194	239	+	156	5		71
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS		228	228	325	+	167	5		82
YM2 EOM ON E-MINI-SIZED DOW OPTIONS	C								91
YM2 EOM ON E-MINI-SIZED DOW OPTIONS	P						10		15
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS							10		106
YM3 EOM ON E-MINI-SIZED DOW OPTIONS	C	16	16	236	+	4			100
YM3 EOM ON E-MINI-SIZED DOW OPTIONS	P	43	43	325	+	41	15		86
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS		59	59	561	+	45	15		186
YM4 EOM ON E-MINI-SIZED DOW OPTIONS	C	83	83	231	+	79			
YM4 EOM ON E-MINI-SIZED DOW OPTIONS	P	4	4	143	+	2			
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS		87	87	374	+	81			
EV EOM S&P 500 OPTIONS	C	2273	2273	39340	+	2132	17756		251881
EV EOM S&P 500 OPTIONS	P	7075	7075	104324	+	5506	2854		173878
TOTAL EOM S&P 500 OPTIONS		9348	9348	143664	+	7638	20610		425759
EW1 EOW1 E-MINI S&P 500 OPTIONS	C	14698	14698	44718	+	6614	30880		82419
EW1 EOW1 E-MINI S&P 500 OPTIONS	P	92479	92479	205215	+	61517	72479		268036
TOTAL EOW1 E-MINI S&P 500 OPTIONS		107177	107177	249933	+	68131	103359		350455
EV1 EOW1 S&P 500 OPTIONS	C	663	663	2656	+	661	2564		6853
EV1 EOW1 S&P 500 OPTIONS	P	15543	15543	50107	+	16976	8105		34307
TOTAL EOW1 S&P 500 OPTIONS		16206	16206	52763	+	17637	10669		41160
EW2 EOW2 E-MINI S&P 500 OPTIONS	C	5588	5588	31081	+	2431	12677		42156
EW2 EOW2 E-MINI S&P 500 OPTIONS	P	22525	22525	76531	+	13468	18563		75360
TOTAL EOW2 E-MINI S&P 500 OPTIONS		28113	28113	107612	+	15899	31240		117516
EV2 EOW2 S&P 500 OPTIONS	C	250	250	690	+	250	608		3059
EV2 EOW2 S&P 500 OPTIONS	P	2831	2831	5434	+	1940	579		4162
TOTAL EOW2 S&P 500 OPTIONS		3081	3081	6124	+	2190	1187		7221
EW3 EOW3 E-MINI S&P 500 OPTIONS	C	38892	38892	279829	+	10329	48478		491521
EW3 EOW3 E-MINI S&P 500 OPTIONS	P	135160	135160	797061	+	53860	55749		820815
TOTAL EOW3 E-MINI S&P 500 OPTIONS		174052	174052	1076890	+	64189	104227		1312336
EV3 EOW3 S&P 500 OPTIONS	C	5359	5359	49618	+	2961	3867		154313
EV3 EOW3 S&P 500 OPTIONS	P	11566	11566	112697	+	7213	7650		135817
TOTAL EOW3 S&P 500 OPTIONS		16925	16925	162315	+	10174	11517		290130
EW4 EOW4 E-MINI S&P 500 OPTIONS	C	32869	32869	67598	+	8300	7104		16869
EW4 EOW4 E-MINI S&P 500 OPTIONS	P	85266	85266	352799	+	27373	3682		24472
TOTAL EOW4 E-MINI S&P 500 OPTIONS		118135	118135	420397	+	35673	10786		41341
EV4 EOW4 S&P 500 OPTIONS	C	2162	2162	7765	+	1616	5		343
EV4 EOW4 S&P 500 OPTIONS	P	3179	3179	64989	+	2901	123		831
TOTAL EOW4 S&P 500 OPTIONS		5341	5341	72754	+	4517	128		1174
OYM MINI \$5 DOW OPTIONS	C	13	13	1023	+	6	12		1278
OYM MINI \$5 DOW OPTIONS	P	242	242	3401	+	170	89		8290
TOTAL MINI \$5 DOW OPTIONS		255	255	4424	+	176	101		10018
YP S&P 500 EFLEX OPTIONS	C			4960			400		11020
YP S&P 500 EFLEX OPTIONS	P			4960			400		10220
TOTAL S&P 500 EFLEX OPTIONS				9920			800		21240
S2A S&P 500 MONDAY WEEKLY OPTIONS	C			200					
S2A S&P 500 MONDAY WEEKLY OPTIONS	P			200					
TOTAL S&P 500 MONDAY WEEKLY OPTIONS				400					
OS S&P 500 OPTIONS	C	2458	2458	32816	+	2155	2971		120744
OS S&P 500 OPTIONS	P	2952	2952	54960	+	421	2778		73931
TOTAL S&P 500 OPTIONS		5410	5410	87776	+	2576	5749		194675
S1C S&P 500 WEDNESDAY WEEKLY OPTIONS	C			100					

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SIC S&P 500 WEDNESDAY WEEKLY OPTIONS	P	954	954	1109	+	664
TOTAL	S&P 500 WEDNESDAY WEEKLY OPTIONS	954	954	1209	+	664
