

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX
FUTURES

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

FINAL

PG01C BULLETIN #116@

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Mon, Jun 18, 2018 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL	----- CHGE	-52 WEEKS (364 DAYS) OVERALL COMBINED TOTAL VOLUME	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS-									
EXCHANGE	11266396	901553	470742	12638691	116537703	-	6511812	14346843	114116033
EXCHANGE FUTURES	9583188	42213	298058	9923459	55879152	-	1515861	11383958	55875190
EXCHANGE OPTIONS	1683208	859340	172279	2714827	60633198	-	4996191	2961830	58193277
OTC TOTALS-									
OTC CLEARED ONLY			405	405	25353	+	240	1055	47566
FUTURES & OPTIONS-									
EQUITY INDEX	2030277	29046	29670	2088993	7952161	-	1083213	2296896	7829418
FUTURES ONLY-									
EQUITY INDEX	1638337	583	29670	1668590	4263215	-	1185804	1684730	3832928
OPTIONS ONLY-									
EQUITY INDEX	391940	28463		420403	3685184	+	102591	612166	3979457
FORWARD SWAPS ONLY-									
EQUITY INDEX					3762				17033
OPTIONS FORWARD SWAPS ONLY-									

EQUITY INDEX FUTURES & OPTIONS

ES E-MINI S&P 500 FUTURES	994412		15133	1009545	2663570	-	748797	1224743	2856570
NQ E-MINI NASDAQ 100 FUTURES	287493		4559	292052	223395	-	76631	272253	291810
YM MINI \$5 DOW FUTURES	162217		1000	163217	84953	-	26214	107538	122062
RTY EMINI RUSSELL 2000 INDEX FUTURES	98837		780	99617	555385	-	52562		
AW BLOOMBERG COMMODITY INDEXSM FUTURES	45908		5434	51342	73529	-	1117	12326	49605
N1 NIKKEI 225 (YEN) STOCK FUTURES	22717			22717	52389	-	703	30944	66102
ME E-MINI S&P 400 MIDCAP FUTURES	10844			10844	84857	-	11970	10221	90960
NK NIKKEI 225 (\$) STOCK FUTURES	6344			6344	30896	-	142	7974	37882
BTC BITCOIN FUTURES	2955			2955	2725	-	69		
XAP SP 500 CONSUMER STAPLES SECTOR IX	2028		750	2778	7564	-	18470	46	11873
XAU SP 500 UTILITIES SECTOR INDEX	1569		605	2174	22875	-	11703	524	20897
SP S&P 500 FUTURES	60	583	834	1477	47260	-	76329	3780	40459
XAK SP 500 TECHNOLOGY SECTOR INDEX	631			631	11078	-	3689	125	6786
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT			500	500	113484	+	500	5710	71955
RSV EMINI RUSSELL 1000 VALUE	425			425	5338	-	3700	58	232
XAF SP 500 FINANCIAL SECTOR INDEX	345		75	420	28023	-	16102	2108	19166
JR DJ US REAL ESTATE INDEX FUTURES	378			378	24838	-	5865	979	15935
XAE SP 500 ENERGY SECTOR INDEX	348			348	19697	-	13263	95	5750
XAI SP 500 INDUSTRIAL SECTOR INDEX	165			165	3459	-	4527	64	4745
RS1 EMINI RUSSELL 1000 INDEX FUTURES	141			141	10489	-	4908	175	132
XAV SP 500 HEALTH CARE SECTOR INDEX	118			118	5288	-	4259	1024	12656
GI GOLDMAN SACHS C/I FUTURE	118			118	15284	-	1888	149	14926
XAY SP 500 CONS DISCRETIONARY SECTOR IX	80			80	6539	-	3124	62	2234
RSG EMINI RUSSELL 1000 GROWTH FUT	68			68	1223	-	2822	20	730
XAR REAL ESTATE SELECT SECTOR FUTURES	45			45	5913	-	4279	3139	2615
XAB SP 500 MATERIALS SECTOR INDEX	40			40	4474	-	4038	56	5479
FT5 EMINI FTSE CHINA 50 INDEX FUTURE	15			15	83	-	72	111	74
IBV USD-DENOMINATED IBOVESPA INDEX	12			12	299	-	4	7	157
FT1 E-MINI FTSE 100 INDEX FUTURES	10			10	15	-	111	5	6
FTU EMINI USD FTSE 100 INDEX FUTURE	9			9	1	-	4		
TPY YEN DENOMINATED TOPIX FUTURES	5			5	62	-	5		
WDC CSI HOUSING INDEX FUTURE									1
TRI S&P 500 TOTAL RETURN INDEX FUTURES					95853	-	35243		29148
SU S&P 500 VALUE INDEX FUTURES					14				25
SG S&P 500 GROWTH FUTURES					13			1	21
SFR CSI HOUSING INDEX FUTURE					11				23
SDI S&P 500 QUARLY DIVIDEND INDEX FUT					380	-	80		100
SDG CSI HOUSING INDEX FUTURE					1				
NYM CSI HOUSING INDEX FUTURE					3				3
MNF E-MINI CNX NIFTY INDEX FUTURES								650	2190
LAX CSI HOUSING INDEX FUTURE					1				3
LAV CSI HOUSING INDEX FUTURE					4				
GA GSCI EXCESS RETURN FUTURES					55150	-	52640	165	49290
ENY E-MINI NIKKEI 225 YEN DENOMINATED								1	9
EI FTSE EMERGING INDEX FUTURES					5	-	10		
DRS BLOOMBERG ROLL SELECT COMMODITY IND					5819				1070
DEN CSI HOUSING INDEX FUTURE					2				1
CUS CSI HOUSING INDEX FUTURE					12			2	7
CHI CSI HOUSING INDEX FUTURE					2				9
BQ E-MINI NASDAQ BIOTECH FUTURES					960	-	964		324
BOS CSI HOUSING INDEX FUTURE									1

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S3C S&P 500 WEDNESDAY WEEKLY OPTIONS	P	2002	2002	20380	+	1902	3900	22399
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS		5512	5512	24290	+	5412	7750	27849