

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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Customer Service: (312) 930-1000

PRELIMINARY

PG01C BULLETIN #226@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES

Wed, Nov 22, 2017 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS-									
EXCHANGE	18819104	1262240	688702	20770046	127432655	+	816773	25960125	116788596
EXCHANGE FUTURES	16627018	42322	441282	17110622	56289908	+	185432	21796755	52294431
EXCHANGE OPTIONS	2192086	1219918	247055	3659059	71101774	+	631236	4163278	64452218
OTC TOTALS-									
OTC CLEARED ONLY			365	365	40973	+	105	92	41947
FUTURES & OPTIONS-									
EQUITY INDEX	1677397	35768	18841	1732006	10916279	+	98856	2008723	9385020
FUTURES ONLY-									
EQUITY INDEX	1191872	542	18841	1211255	5071596	-	16370	1460886	3942755
OPTIONS ONLY-									
EQUITY INDEX	485525	35226		520751	5829655	+	115226	547837	5425232
FORWARD SWAPS ONLY-									
EQUITY INDEX					15028				17033
OPTIONS FORWARD SWAPS ONLY-									

EQUITY INDEX FUTURES & OPTIONS

ES E-MINI S&P 500 FUTURES	773226		8753	781979	3319035	-	10585	1111218	3048135
NQ E-MINI NASDAQ 100 FUTURES	190555		1500	192055	296209	+	1584	159925	250342
YM MINI \$5 DOW FUTURES	93605		500	94105	151895	-	3698	120965	141389
RTY EMINI RUSSELL 2000 INDEX FUTURES	60871		2105	62976	553519	-	961		
N1 NIKKEI 225 (YEN) STOCK FUTURES	40659			40659	60449	-	1177	37599	72353
NK NIKKEI 225 (\$) STOCK FUTURES	15703			15703	42448	+	116	8382	36314
ME E-MINI S&P 400 MIDCAP FUTURES	10015		800	10815	94035	-	461	11323	84158
SP S&P 500 FUTURES	57	542	3683	4282	74448	+	1417	2758	90435
AW BLOOMBERG COMMODITY INDEXSM FUTURES	3097			3097	84883	-	2713	1387	18343
JR DJ US REAL ESTATE INDEX FUTURES	597		1165	1762	19850	-	105	815	10853
GI GOLDMAN SACHS C/I FUTURE	561			561	15433	+	11	28	14908
MNF E-MINI CNX NIFTY INDEX FUTURES	536			536	984	-	250	516	1040
XAF SP 500 FINANCIAL SECTOR INDEX	396		85	481	30512	+	40	560	14756
XAU SP 500 UTILITIES SECTOR INDEX	383			383	22712	+	104	1391	5989
XAV SP 500 HEALTH CARE SECTOR INDEX	207		85	292	8055	+	17	866	5430
XAE SP 500 ENERGY SECTOR INDEX	209		50	259	12539	+	32	691	4598
XAP SP 500 CONSUMER STAPLES SECTOR IX	255			255	22193	-	65	417	9660
XAY SP 500 CONS DISCRETIONARY SECTOR IX	174		50	224	3464	+	19	689	7407
RS1 EMINI RUSSELL 1000 INDEX FUTURES	176		32	208	8282	+	65	6	19
XAK SP 500 TECHNOLOGY SECTOR INDEX	203			203	8725	+	88	396	4031
XAI SP 500 INDUSTRIAL SECTOR INDEX	193			193	4638	+	37	191	17147
FT5 EMINI FTSE CHINA 50 INDEX FUTURE	140			140	347	-	75	29	136
XAB SP 500 MATERIALS SECTOR INDEX	130			130	6309	-	22	377	4718
RSG EMINI RUSSELL 1000 GROWTH FUT	52			52	9347	+	22		52
RSV EMINI RUSSELL 1000 VALUE	45			45	13191	+	14		782
GA GSCI EXCESS RETURN FUTURES			33	33	56302	+	33		42304
EI FTSE EMERGING INDEX FUTURES	25			25	20				21
FT1 E-MINI FTSE 100 INDEX FUTURES	23			23	209	+	7	16	44
IBV USD-DENOMINATED IBOVESPA INDEX	17			17	414	+	11	29	187
FTU EMINI USD FTSE 100 INDEX FUTURE	15			15					
ENY E-MINI NIKKEI 225 YEN DENOMINATED	9			9	15				306
XAR REAL ESTATE SELECT SECTOR FUTURES	6			6	3270			170	2275
WDC CSI HOUSING INDEX FUTURE					2				1
TRI S&P 500 TOTAL RETURN INDEX FUTURES					47968				4051
SU S&P 500 VALUE INDEX FUTURES					21				22
SG S&P 500 GROWTH FUTURES					22				20
SFR CSI HOUSING INDEX FUTURE					15				23
SDI S&P 500 QUARLY DIVIDEND INDEX FUT					160				1001
SDG CSI HOUSING INDEX FUTURE					2				1
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT					99064			400	52268
NYM CSI HOUSING INDEX FUTURE					4				4
MIA CSI HOUSING INDEX FUTURE					3				1
LAX CSI HOUSING INDEX FUTURE					4				9
LAV CSI HOUSING INDEX FUTURE					2				1
DRS BLOOMBERG ROLL SELECT COMMODITY IND					660				660
DEN CSI HOUSING INDEX FUTURE					2				
CUS CSI HOUSING INDEX FUTURE					11				10
CHI CSI HOUSING INDEX FUTURE					5				9
BQ E-MINI NASDAQ BIOTECH FUTURES					410				502
BOS CSI HOUSING INDEX FUTURE					1				

**EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX
OPTIONS ON FUTURES**

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX OPTIONS ON
FUTURES

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CHO CSI HOUSING INDEX OPTIONS	P								18
TOTAL CSI HOUSING INDEX OPTIONS									18
DNO CSI HOUSING INDEX OPTIONS	P	4	4	17					
TOTAL CSI HOUSING INDEX OPTIONS		4	4	17					
QNE E-MINI NASDAQ 100 END OF MONTH OPT	C	123	123	964	+	36		354	1907
QNE E-MINI NASDAQ 100 END OF MONTH OPT	P	440	440	4232	+	89		524	2242
TOTAL E-MINI NASDAQ 100 END OF MONTH OPT		563	563	5196	+	125		878	4149
QZ E-MINI NASDAQ 100 OPTIONS	C	3316	3316	30936	+	1624		499	21354
QZ E-MINI NASDAQ 100 OPTIONS	P	1426	1426	32928	+	202		394	23240
TOTAL E-MINI NASDAQ 100 OPTIONS		4742	4742	63864	+	1826		893	44594
QN1 E-MINI NASDAQ 100 WEEKLY OPT	C	388	388	1162	+	151		328	2113
QN1 E-MINI NASDAQ 100 WEEKLY OPT	P	626	626	3923	+	568		402	2764
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		1014	1014	5085	+	719		730	4877
QN2 E-MINI NASDAQ 100 WEEKLY OPT	C	276	276	1070	+	270		924	2278
QN2 E-MINI NASDAQ 100 WEEKLY OPT	P	1117	1117	3880	+	863		790	3302
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		1393	1393	4950	+	1133		1714	5580
QN3 E-MINI NASDAQ 100 WEEKLY OPT	C	89	89	711	+	82		142	824
QN3 E-MINI NASDAQ 100 WEEKLY OPT	P	98	98	1698	+	79		75	886
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		187	187	2409	+	161		217	1710
QN4 E-MINI NASDAQ 100 WEEKLY OPT	C	452	452	2434	+	199		678	6119
QN4 E-MINI NASDAQ 100 WEEKLY OPT	P	782	782	14158	+	242		950	4774
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		1234	1234	16592	+	441		1628	10893
RTO E-MINI RUSSELL 2000 OPTIONS	C	216	216	3402	+	12			
RTO E-MINI RUSSELL 2000 OPTIONS	P	311	311	8536	+	76			
TOTAL E-MINI RUSSELL 2000 OPTIONS		527	527	11938	+	88			
RTM E-MINI RUSSELL END OF MONTH OPT	C	34	34	511	+	22			
RTM E-MINI RUSSELL END OF MONTH OPT	P	90	90	1440	+				
TOTAL E-MINI RUSSELL END OF MONTH OPT		124	124	1951	+	22			
R1E E-MINI RUSSELL WEEKLY OPT	C	58	58	512	+	57			
R1E E-MINI RUSSELL WEEKLY OPT	P	102	102	211	+	83			
TOTAL E-MINI RUSSELL WEEKLY OPT		160	160	723	+	140			
R2E E-MINI RUSSELL WEEKLY OPT	C	47	47	153	+	47			
R2E E-MINI RUSSELL WEEKLY OPT	P	131	131	195	+	113			
TOTAL E-MINI RUSSELL WEEKLY OPT		178	178	348	+	160			
R3E E-MINI RUSSELL WEEKLY OPT	C	151	151	1998	+	50			
R3E E-MINI RUSSELL WEEKLY OPT	P	86	86	1641	+	23			
TOTAL E-MINI RUSSELL WEEKLY OPT		237	237	3639	+	73			
R4E E-MINI RUSSELL WEEKLY OPT	C	57	57	738	-	14			
R4E E-MINI RUSSELL WEEKLY OPT	P	39	39	586	+	3			
TOTAL E-MINI RUSSELL WEEKLY OPT		96	96	1324	-	11			
E1A E-MINI S&P 500 MONDAY WEEKLY OPT	C	395	395	394	+	392			
E1A E-MINI S&P 500 MONDAY WEEKLY OPT	P	595	595	1012	+	595			
TOTAL E-MINI S&P 500 MONDAY WEEKLY OPT		990	990	1406	+	987			
E4A E-MINI S&P 500 MONDAY WEEKLY OPT	C	4713	4713	8971	+	2850			
E4A E-MINI S&P 500 MONDAY WEEKLY OPT	P	17489	17489	55409	+	13874			
TOTAL E-MINI S&P 500 MONDAY WEEKLY OPT		22202	22202	64380	+	16724			
EZ E-MINI S&P 500 OPTIONS	C	56664	56664	619330	+	10747		59703	802116
EZ E-MINI S&P 500 OPTIONS	P	77377	77377	1664065	+	8820		119478	1495221
TOTAL E-MINI S&P 500 OPTIONS		134041	134041	2283395	+	19567		179181	2297337
E1C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	C							1044	2371
E1C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	P							3147	10429
TOTAL E-MINI S&P 500 WEDNESDAY WEEKLY OPT								4191	12800
E4C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	C	10430	10430		-	18314		10591	
E4C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	P	11426	11426		-	80261		14515	
TOTAL E-MINI S&P 500 WEDNESDAY WEEKLY OPT		21856	21856		-	98575		25106	
E5C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	C	4114	4114	8694	+	3773			
E5C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	P	10597	10597	18917	+	9882			
TOTAL E-MINI S&P 500 WEDNESDAY WEEKLY OPT		14711	14711	27611	+	13655			
EW EOM E-MINI S&P 500 OPTIONS	C	22308	22308	331973	+	453		43498	394895
EW EOM E-MINI S&P 500 OPTIONS	P	49509	49509	940696	+	25000		51482	765618
TOTAL EOM E-MINI S&P 500 OPTIONS		71817	71817	1272669	+	25453		94980	1160513
EYM EOM ON E-MINI-SIZED DOW OPTIONS	C								6
EYM EOM ON E-MINI-SIZED DOW OPTIONS	P					16			15
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS						16			21
YM1 EOM ON E-MINI-SIZED DOW OPTIONS	C								65
YM1 EOM ON E-MINI-SIZED DOW OPTIONS	P							141	151
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS								141	216
YM3 EOM ON E-MINI-SIZED DOW OPTIONS	C			125					189
YM3 EOM ON E-MINI-SIZED DOW OPTIONS	P			198				52	71
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS				323				52	260
YM4 EOM ON E-MINI-SIZED DOW OPTIONS	C			1					29
YM4 EOM ON E-MINI-SIZED DOW OPTIONS	P			2					59
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS				3				88	113
EV EOM S&P 500 OPTIONS	C		270	63572	+	163		2925	114617
EV EOM S&P 500 OPTIONS	P	6957	6957	124382	+	8738		11949	68246
TOTAL EOM S&P 500 OPTIONS		7227	7227	187954	+	8901		4074	182863
EW1 EOW1 E-MINI S&P 500 OPTIONS	C	7364	7364	48220	+	3740		6150	47511
EW1 EOW1 E-MINI S&P 500 OPTIONS	P	39778	39778	196137	+	31908		47715	159800
TOTAL EOW1 E-MINI S&P 500 OPTIONS		47142	47142	244357	+	35648		53865	207311
EV1 EOW1 S&P 500 OPTIONS	C		1	1417	+	1		275	753
EV1 EOW1 S&P 500 OPTIONS	P	6178	6178	38801	+	6087		7785	17007
TOTAL EOW1 S&P 500 OPTIONS		6179	6179	40218	+	6088		8060	17760
EW2 EOW2 E-MINI S&P 500 OPTIONS	C	4962	4962	28813	+	2720		5289	34979
EW2 EOW2 E-MINI S&P 500 OPTIONS	P	43462	43462	110179	+	37834		24233	95543
TOTAL EOW2 E-MINI S&P 500 OPTIONS		48424	48424	138992	+	40554		29522	130522
EV2 EOW2 S&P 500 OPTIONS	C			1787				275	697
EV2 EOW2 S&P 500 OPTIONS	P	2262	2262	5740	+	2212		1320	9164
TOTAL EOW2 S&P 500 OPTIONS		2262	2262	7527	+	2212		1595	9861
EW3 EOW3 E-MINI S&P 500 OPTIONS	C	13348	13348	172382	+	4160		23928	195344
EW3 EOW3 E-MINI S&P 500 OPTIONS	P	38795	38795	380477	+	15511		36234	344793
TOTAL EOW3 E-MINI S&P 500 OPTIONS		52143	52143	552859	+	19671		60162	540137
EV3 EOW3 S&P 500 OPTIONS	C	1569	1569	38661	+	297		1050	94580
EV3 EOW3 S&P 500 OPTIONS	P	1120	1120	44853	+	1041		921	33685
TOTAL EOW3 S&P 500 OPTIONS		2689	2689	83514	+	1338		1971	128265
EW4 EOW4 E-MINI S&P 500 OPTIONS	C	20066	20066	90315	+	2478		36382	93351
EW4 EOW4 E-MINI S&P 500 OPTIONS	P	41598	41598	357009	+	17361		34701	279023
TOTAL EOW4 E-MINI S&P 500 OPTIONS		61664	61664	447324	+	19839		71083	372374
EV4 EOW4 S&P 500 OPTIONS	C		321	7718	+	319		59	6215
EV4 EOW4 S&P 500 OPTIONS	P	2897	2897	94743	+	2813		1335	27198
TOTAL EOW4 S&P 500 OPTIONS		3218	3218	102461	+	3132		1394	33413
OYM MINI \$5 DOW OPTIONS	C	20	20	3418	-	7			2399
OYM MINI \$5 DOW OPTIONS	P	56	56	6056	+	2			6312
TOTAL MINI \$5 DOW OPTIONS		76	76	9474	-	5		121	8711
YP S&P 500 EFLEX OPTIONS	C			5522					13520
YP S&P 500 EFLEX OPTIONS	P			5522					12720
TOTAL S&P 500 EFLEX OPTIONS				11044					26240
S1A S&P 500 MONDAY WEEKLY OPTIONS	P	500	500	600	+	500			
TOTAL S&P 500 MONDAY WEEKLY OPTIONS		500	500	600	+	500			
S4A S&P 500 MONDAY WEEKLY OPTIONS	C	2825	2825	3500	+	2850			
S4A S&P 500 MONDAY WEEKLY OPTIONS	P	4032	4032	5531	+	3992			

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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TOTAL	S&P 500 MONDAY WEEKLY OPTIONS	6857	6857	9031	+	6842		
OS	S&P 500 OPTIONS	824	824	87176	+	381	1810	82278
OS	S&P 500 OPTIONS	2624	2624	133857	+	53	4043	143480
TOTAL	S&P 500 OPTIONS	3448	3448	221033	+	434	5853	225758
S1C	S&P 500 WEDNESDAY WEEKLY OPTIONS						336	436
TOTAL	S&P 500 WEDNESDAY WEEKLY OPTIONS						336	436
S4C	S&P 500 WEDNESDAY WEEKLY OPTIONS	5	5		-	3219		2
S4C	S&P 500 WEDNESDAY WEEKLY OPTIONS	373	373		-	11775		
TOTAL	S&P 500 WEDNESDAY WEEKLY OPTIONS	378	378		-	14994		2
S5C	S&P 500 WEDNESDAY WEEKLY OPTIONS	900	900	1010	+	1010		
S5C	S&P 500 WEDNESDAY WEEKLY OPTIONS	1568	1568	4418	+	1368		
TOTAL	S&P 500 WEDNESDAY WEEKLY OPTIONS	2468	2468	5428	+	2378		