

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX  
FUTURES

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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PG01C BULLETIN #180@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES

Tue, Sep 19, 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	11570216	739484	547638	12857338	113348843	- 733064	12750805 101477560
EXCHANGE FUTURES	9782090	27490	384708	10194288	54438301	- 1342681	9874563 49633629
EXCHANGE OPTIONS	1788126	711994	162770	2662890	58866383	+ 609617	2875716 51807725
OTC TOTALS-							
OTC CLEARED ONLY			160	160	44159	UNCH	526 36206
FUTURES & OPTIONS-							
EQUITY INDEX	1793157	40159	66397	1899713	9397847	+ 99505	2263075 8482099
FUTURES ONLY-							
EQUITY INDEX	1379469	406	66397	1446272	4736979	- 64219	1762935 3710448
OPTIONS ONLY-							
EQUITY INDEX	413688	39753		453441	4643835	+ 163724	500140 4758579
FORWARD SWAPS ONLY-							
EQUITY INDEX					17033		
OPTIONS FORWARD SWAPS ONLY-							13072

EQUITY INDEX FUTURES & OPTIONS

ES E-MINI S&P 500 FUTURES	960342		2000	962342	3090563	- 30192	1387147 2898772
NQ E-MINI NASDAQ 100 FUTURES	209543		3224	212767	264612	- 8027	195048 274840
YM MINI \$5 DOW FUTURES	82343		2150	84493	153942	+ 1914	111856 116228
AW BLOOMBERG COMMODITY INDEXSM FUTURES	16992		43552	60544	102318	+ 18649	3959 21937
RTY EMINI RUSSELL 2000 INDEX FUTURES	41490		1501	42991	525777	+ 3924	
N1 NIKKEI 225 (YEN) STOCK FUTURES	41087			41087	50756	+ 1822	34303 45054
NK NIKKEI 225 (\$) STOCK FUTURES	10705			10705	36752	+ 635	7471 33242
ME E-MINI S&P 400 MIDCAP FUTURES	8320			8320	85415	- 48	11316 81076
XAU SP 500 UTILITIES SECTOR INDEX	727		3384	4111	23373	+ 1809	717 7626
SP S&P 500 FUTURES	180	406	3500	4086	43654	+ 2048	6426 61339
JR DJ US REAL ESTATE INDEX FUTURES	307		3656	3963	16722	- 3393	246 9646
XAI SP 500 INDUSTRIAL SECTOR INDEX	1244		1000	2244	4776	+ 1029	315 11011
XAP SP 500 CONSUMER STAPLES SECTOR IX	847		649	1496	19182	+ 342	123 11141
RSI EMINI RUSSELL 1000 INDEX FUTURES	518		634	1152	8386	+ 422	
XAE SP 500 ENERGY SECTOR INDEX	729		280	1009	10938	+ 205	520 3626
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT	988			988	109110	+ 520	
XAR REAL ESTATE SELECT SECTOR FUTURES	808		155	963	5783	+ 668	10 21
MNF E-MINI CNX NIFTY INDEX FUTURES	718			718	1080	- 1560	2834 448
XAB SP 500 MATERIALS SECTOR INDEX	479		220	699	5711	- 48	35 3847
XAV SP 500 HEALTH CARE SECTOR INDEX	331		331	662	8398	- 321	414 2399
XAF SP 500 FINANCIAL SECTOR INDEX	470		150	620	25916	+ 188	312 6224
XAK SP 500 TECHNOLOGY SECTOR INDEX	154			154	9258	- 15	43 4235
XAY SP 500 CONS DISCRETIONARY SECTOR IX	137		11	148	3103	- 54	51 10706
RSG EMINI RUSSELL 1000 GROWTH FUT	106			106	3386	+ 1	
FT5 EMINI FTSE CHINA 50 INDEX FUTURE	84			84	66	+ 35	27 63
RSV EMINI RUSSELL 1000 VALUE	61			61	12400	- 33	
FT1 E-MINI FTSE 100 INDEX FUTURES	58			58	34	- 2	
FTU EMINI USD FTSE 100 INDEX FUTURE	42			42			
IBV USD-DENOMINATED IBOVESPA INDEX	10			10	405	- 1	2 163
GI GOLDMAN SACHS C/I FUTURE	4			4	14595	- 1187	1172 14735
CUS CSI HOUSING INDEX FUTURE	3			3	10	+ 2	
SFR CSI HOUSING INDEX FUTURE	1			1	20		
WDC CSI HOUSING INDEX FUTURE					1		
TRI S&P 500 TOTAL RETURN INDEX FUTURES					44868		
SU S&P 500 VALUE INDEX FUTURES					21		23
SG S&P 500 GROWTH FUTURES					22		19
SDI S&P 500 QUARLY DIVIDEND INDEX FUT					160		41
SDG CSI HOUSING INDEX FUTURE					2		
NYM CSI HOUSING INDEX FUTURE					3		3
MIA CSI HOUSING INDEX FUTURE					3		1
LAX CSI HOUSING INDEX FUTURE					3		9
LAV CSI HOUSING INDEX FUTURE							2
GA GSCI EXCESS RETURN FUTURES					54438	- 54331	
ENY E-MINI NIKKEI 225 YEN DENOMINATED					1		5
EI FTSE EMERGING INDEX FUTURES							5
DRS BLOOMBERG ROLL SELECT COMMODITY IND					1070		496
DEN CSI HOUSING INDEX FUTURE					2		
CHI CSI HOUSING INDEX FUTURE					5		7
BQ E-MINI NASDAQ BIOTECH FUTURES					478		124
BOS CSI HOUSING INDEX FUTURE					1		

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OPTIONS ON FUTURES

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FUTURES

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CHO CSI HOUSING INDEX OPTIONS	P									18
TOTAL CSI HOUSING INDEX OPTIONS										18
DNO CSI HOUSING INDEX OPTIONS	P									17
TOTAL CSI HOUSING INDEX OPTIONS										17
QNE E-MINI NASDAQ 100 END OF MONTH OPT	C	103	103	1338	+			489		10180
QNE E-MINI NASDAQ 100 END OF MONTH OPT	P	802	802	9855	+	639		985		7956
TOTAL E-MINI NASDAQ 100 END OF MONTH OPT		905	905	11193	+	664		1474		18136
QZ E-MINI NASDAQ 100 OPTIONS	C	89	89	4347				42		4105
QZ E-MINI NASDAQ 100 OPTIONS	P	180	180	8467	-	32		551		5348
TOTAL E-MINI NASDAQ 100 OPTIONS		269	269	12814	-	32		593		9453
QN1 E-MINI NASDAQ 100 WEEKLY OPT	C	31	31	401	+	7		87		919
QN1 E-MINI NASDAQ 100 WEEKLY OPT	P	2293	2293	2980	+	2265		728		2339
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		2324	2324	3381	+	2272		815		3258
QN2 E-MINI NASDAQ 100 WEEKLY OPT	C	14	14	44	+	11		159		680
QN2 E-MINI NASDAQ 100 WEEKLY OPT	P	11	11	130	+	11		198		816
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		25	25	174	+	22		357		1496
QN3 E-MINI NASDAQ 100 WEEKLY OPT	C	1111	1111	6754	+	834		969		9384
QN3 E-MINI NASDAQ 100 WEEKLY OPT	P	985	985	8730	+	555		1658		8967
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		2096	2096	15484	+	1389		2627		18351
QN4 E-MINI NASDAQ 100 WEEKLY OPT	C	493	493	2419	+	118		373		3968
QN4 E-MINI NASDAQ 100 WEEKLY OPT	P	339	339	7445	+	57		412		3463
TOTAL E-MINI NASDAQ 100 WEEKLY OPT		832	832	9864	+	175		785		7431
RTO E-MINI RUSSELL 2000 OPTIONS	C			131						
RTO E-MINI RUSSELL 2000 OPTIONS	P			172						
TOTAL E-MINI RUSSELL 2000 OPTIONS				303						
RTM E-MINI RUSSELL END OF MONTH OPT	C	92	92	1293	+	20				
RTM E-MINI RUSSELL END OF MONTH OPT	P	4	4	764						
TOTAL E-MINI RUSSELL END OF MONTH OPT		96	96	2057	+	20				
R1E E-MINI RUSSELL WEEKLY OPT	C	16	16	135	+	16				
R1E E-MINI RUSSELL WEEKLY OPT	P			398						
TOTAL E-MINI RUSSELL WEEKLY OPT		16	16	533	+	16				
R2E E-MINI RUSSELL WEEKLY OPT	C			85						
R2E E-MINI RUSSELL WEEKLY OPT	P			2						
TOTAL E-MINI RUSSELL WEEKLY OPT				87						
R3E E-MINI RUSSELL WEEKLY OPT	C	305	305	3551	-	43				
R3E E-MINI RUSSELL WEEKLY OPT	P	518	518	4263	+	426				
TOTAL E-MINI RUSSELL WEEKLY OPT		823	823	7814	+	383				
R4E E-MINI RUSSELL WEEKLY OPT	C	70	70	378	+	54				
R4E E-MINI RUSSELL WEEKLY OPT	P	111	111	596	+	25				
TOTAL E-MINI RUSSELL WEEKLY OPT		181	181	974	+	79				
E1A E-MINI S&P 500 MONDAY WEEKLY OPT	C	516	516	509	+	509				
E1A E-MINI S&P 500 MONDAY WEEKLY OPT	P	1087	1087	1087	+	1087				
TOTAL E-MINI S&P 500 MONDAY WEEKLY OPT		1603	1603	1596	+	1596				
E4A E-MINI S&P 500 MONDAY WEEKLY OPT	C	1006	1006	3548	+	767				
E4A E-MINI S&P 500 MONDAY WEEKLY OPT	P	3759	3759	16041	+	3208				
TOTAL E-MINI S&P 500 MONDAY WEEKLY OPT		4765	4765	19589	+	3975				
EZ E-MINI S&P 500 OPTIONS	C	23309	23309	271831	+	7306		24879		431985
EZ E-MINI S&P 500 OPTIONS	P	51712	51712	729549	+	6324		41802		665057
TOTAL E-MINI S&P 500 OPTIONS		75021	75021	1001380	+	13630		66681		1097042
E3C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	C	11056	11056	18973	+	3615				
E3C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	P	24964	24964	74366	+	9431				
TOTAL E-MINI S&P 500 WEDNESDAY WEEKLY OPT		36020	36020	93339	+	13046				
E4C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	C	456	456	2827	+	346				
E4C E-MINI S&P 500 WEDNESDAY WEEKLY OPT	P	1648	1648	5529	+	1471				
TOTAL E-MINI S&P 500 WEDNESDAY WEEKLY OPT		2104	2104	8356	+	1817				
EW EOM E-MINI S&P 500 OPTIONS	C	22763	22763	247861	+	4213		27839		375709
EW EOM E-MINI S&P 500 OPTIONS	P	66519	66519	860887	+	21137		52875		672444
TOTAL EOM E-MINI S&P 500 OPTIONS		89282	89282	1108748	+	25350		80714		1048153
EYM EOM ON E-MINI-SIZED DOW OPTIONS	C							35		265
EYM EOM ON E-MINI-SIZED DOW OPTIONS	P							20		126
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS								55		391
YM1 EOM ON E-MINI-SIZED DOW OPTIONS	C							2		
YM1 EOM ON E-MINI-SIZED DOW OPTIONS	P							1		15
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS								3		50
YM3 EOM ON E-MINI-SIZED DOW OPTIONS	C	19	19	125	+	15		77		479
YM3 EOM ON E-MINI-SIZED DOW OPTIONS	P	19	19	227	+	7		56		228
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS		38	38	352	+	22		133		707
YM4 EOM ON E-MINI-SIZED DOW OPTIONS	C							3		8
YM4 EOM ON E-MINI-SIZED DOW OPTIONS	P							2		4
TOTAL EOM ON E-MINI-SIZED DOW OPTIONS								5		12
EV EOM S&P 500 OPTIONS	C	4067	4067	47479	+	3570		6937		127194
EV EOM S&P 500 OPTIONS	P	6186	6186	116437	+	5648		5759		53869
TOTAL EOM S&P 500 OPTIONS		10253	10253	163916	+	9218		12696		181063
EW1 EOW1 E-MINI S&P 500 OPTIONS	C	4622	4622	33827	+	804		6340		36808
EW1 EOW1 E-MINI S&P 500 OPTIONS	P	12512	12512	92154	+	4917		12669		67623
TOTAL EOW1 E-MINI S&P 500 OPTIONS		17134	17134	125981	+	5721		19009		104431
EV1 EOW1 S&P 500 OPTIONS	C	5	5	1498	+	5		10		1515
EV1 EOW1 S&P 500 OPTIONS	P	1199	1199	7119	+	1177		381		3421
TOTAL EOW1 S&P 500 OPTIONS		1204	1204	8617	+	1182		391		4936
EW2 EOW2 E-MINI S&P 500 OPTIONS	C	3650	3650	19464	+	1258		2077		21335
EW2 EOW2 E-MINI S&P 500 OPTIONS	P	5723	5723	35806	+	1986		5901		47957
TOTAL EOW2 E-MINI S&P 500 OPTIONS		9373	9373	55270	+	3244		7978		69292
EV2 EOW2 S&P 500 OPTIONS	C			275						855
EV2 EOW2 S&P 500 OPTIONS	P			655	+	5		118		4122
TOTAL EOW2 S&P 500 OPTIONS				930	+	5		118		4977
EW3 EOW3 E-MINI S&P 500 OPTIONS	C	40050	40050	321497	+	13927		53221		433871
EW3 EOW3 E-MINI S&P 500 OPTIONS	P	87966	87966	879310	+	33780		125959		805775
TOTAL EOW3 E-MINI S&P 500 OPTIONS		128016	128016	1200807	+	47707		179180		1239646
EV3 EOW3 S&P 500 OPTIONS	C		5029	57787	+	2879		1520		138173
EV3 EOW3 S&P 500 OPTIONS	P	15644	15644	137973	+	4245		5597		129924
TOTAL EOW3 S&P 500 OPTIONS		20673	20673	195760	+	7124		7117		268097
EW4 EOW4 E-MINI S&P 500 OPTIONS	C	12405	12405	85643	+	2098		30386		141133
EW4 EOW4 E-MINI S&P 500 OPTIONS	P	30322	30322	373494	+	15856		85927		389329
TOTAL EOW4 E-MINI S&P 500 OPTIONS		42727	42727	459137	+	17954		116313		530462
EV4 EOW4 S&P 500 OPTIONS	C	1099	1099	7608	+	1099		60		13159
EV4 EOW4 S&P 500 OPTIONS	P	1945	1945	64111	+	1687		2519		63600
TOTAL EOW4 S&P 500 OPTIONS		3044	3044	71719	+	2786		2579		76759
OYM MINI \$5 DOW OPTIONS	C	9	9	918	+	1		14		1333
OYM MINI \$5 DOW OPTIONS	P	29	29	2805	+	8		16		4647
TOTAL MINI \$5 DOW OPTIONS		38	38	3723	+	9		30		5980
YP S&P 500 EFLEX OPTIONS	C			4152				100		9860
YP S&P 500 EFLEX OPTIONS	P			4152				100		9060
TOTAL S&P 500 EFLEX OPTIONS				8304				200		18920
S4A S&P 500 MONDAY WEEKLY OPTIONS	C	150	150	150	+	150				
S4A S&P 500 MONDAY WEEKLY OPTIONS	P	1095	1095	1746	+	1087				
TOTAL S&P 500 MONDAY WEEKLY OPTIONS		1245	1245	1896	+	1237				
OS S&P 500 OPTIONS	C	556	556	24926	+	549		110		32276
OS S&P 500 OPTIONS	P	561	561	12998	+	436		170		17242
TOTAL S&P 500 OPTIONS		1117	1117	37924	+	985		280		49518
S3C S&P 500 WEDNESDAY WEEKLY OPTIONS	C	1158	1158	5649	+	1158				

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S3C S&P 500 WEDNESDAY WEEKLY OPTIONS	P	1054	1054	6121	+	970
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS		2212	2212	11770	+	2128
S4C S&P 500 WEDNESDAY WEEKLY OPTIONS	C			10		
S4C S&P 500 WEDNESDAY WEEKLY OPTIONS	P			1		
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS				11		