

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX
FUTURES

2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG01C BULLETIN #231@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES Mon, Nov 30, 2020 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 COMBINED TOTAL VOLUME OPEN INTEREST	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	19509884	472680	663815	20646379	93847050	+	19682	19502476	131378127
EXCHANGE FUTURES	17971536	10546	374450	18356532	44070555	-	161511	15622226	52662110
EXCHANGE OPTIONS	1538348	462134	289165	2289647	49755010	+	181033	3880220	78682480
OTC TOTALS--									
OTC CLEARED ONLY			200	200	21485	+	160	30	33537
FUTURES & OPTIONS--									
EQUITY INDEX	5354169		58689	5412858	7936890	-	144319	4549950	9148367
FUTURES ONLY--									
EQUITY INDEX	4802354		50912	4853266	4734719	+	44732	3706886	4747141
OPTIONS ONLY--									
EQUITY INDEX	551815		7777	559592	3198409	-	189051	843064	4397464
FORWARD SWAPS ONLY--									
EQUITY INDEX					3762				3762
OPTIONS FORWARD SWAPS ONLY--									

EQUITY INDEX FUTURES & OPTIONS

ES E-MINI S&P 500 FUTURES	1698654		35882	1734536	2609112	+	43861	1956921	2914402
MES MICRO E-MINI S&P 500 FUTURES	996378			996378	169473	+	4199	338217	51617
MNQ MICRO E-MINI NASDAQ 100 FUTURE	933730			933730	169722	+	2266	257267	61577
NQ E-MINI NASDAQ 100 FUTURES	492705		1850	494555	245800	-	1008	562766	216144
RTY EMINI RUSSELL 2000 INDEX FUTURES	183757		3801	187558	552020	-	6176	146315	478089
YM MINI \$5 DOW FUTURES	171488		150	171638	93847	-	1258	227197	104976
MYM MICRO E-MINI DOW JONES AVE FUTURE	131486			131486	19279	+	425	53493	11765
M2K MICRO E-MINI RUSSELL 2000 INDEX FUT105700				105700	30249	-	1508	31117	20175
NI NIKKEI 225 (YEN) STOCK FUTURES	40634			40634	56073	+	1065	65312	75278
ME E-MINI S&P 400 MIDCAP FUTURES	17690		949	18639	54834	+	685	15713	74614
BTC BITCOIN FUTURES	14685			14685	12843	+	852	4506	3636
NK NIKKEI 225 (\$) STOCK FUTURES	6989			6989	18211	-	38	26648	39494
SP S&P 500 FUTURES	29		3640	3669	30765	+	1921	2783	28255
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT	914		1950	2864	211880	+	433	1740	126616
JR DJ US REAL ESTATE INDEX FUTURES	1417		1352	2769	27018	-	1433	1508	28625
XAF SP 500 FINANCIAL SECTOR INDEX	811		750	1561	23742	+	193	847	27199
ESG E-MINI S&P 500 ESG INDEX FUTURES	1328			1328	5115	+	49	65	111
XAE SP 500 ENERGY SECTOR INDEX	740		250	990	19265	-	73	1629	10805
XAU SP 500 UTILITIES SECTOR INDEX	721		100	821	13361	+	142	1995	14039
XAP SP 500 CONSUMER STAPLES SECTOR IX	449			449	11657	+	104	1265	9236
XAV SP 500 HEALTH CARE SECTOR INDEX	339			339	9968	+	5	705	22545
XAK SP 500 TECHNOLOGY SECTOR INDEX	327			327	8085	+	8	1171	11237
XAY SP 500 CONS DISCRETIONARY SECTOR IX	254			254	4374	-	59	432	4286
GA GSCI EXCESS RETURN FUTURES			238	238	45633	+	238	102	38133
TPY YEN DENOMINATED TOPIX FUTURES	233			233	498	-	16	772	694
XAI SP 500 INDUSTRIAL SECTOR INDEX	213			213	23033	-	21	469	11858
XAR REAL ESTATE SELECT SECTOR FUTURES	202			202	3598	-	117	613	7123
RS1 EMINI RUSSELL 1000 INDEX FUTURES	103			103	9101	+	6	1986	9075
XAB SP 500 MATERIALS SECTOR INDEX	94			94	9639	-	28	796	12450
RSV EMINI RUSSELL 1000 VALUE	90			90	17644	+	18	341	9578
GI GOLDMAN SACHS C/I FUTURE	81			81	5845	-	3	117	10473
XAZ E-MINI COM SERVICES SELECT SECTOR	33			33	4517	-	6	86	11235
IBV USD-DENOMINATED IBOVESPA INDEX	33			33	72	-	4	60	101
AW BLOOMBERG COMMODITY INDEXSM FUTURES	22			22	23688	+	12	1381	17645
RSG EMINI RUSSELL 1000 GROWTH FUT	11			11	2705	-	7	63	4122
BQ E-MINI NASDAQ BIOTECH FUTURES	9			9	57			3	268
SDI S&P 500 QUARLY DIVIDEND INDEX FUT	5			5	4725	+	5		1198
WDC CSI HOUSING INDEX FUTURE									2
VLQ NASDAQ-100 VOL INDEX FUT					2				
TRI S&P 500 TOTAL RETURN INDEX FUTURES					174844				270522
SU S&P 500 VALUE INDEX FUTURES									12
SMC EMINI S&P 600 SMALLCAP FUTURES									961
SG S&P 500 GROWTH FUTURES									10
SFR CSI HOUSING INDEX FUTURE					2				16
SDG CSI HOUSING INDEX FUTURE					2				
R2V EMINI RUSSELL 2000 VALUE INDEX FUTU					2084				
R2G EMINI RUSSELL 2000 GROWTH INDEX FUT					2265				
NYM CSI HOUSING INDEX FUTURE					1				11
MIA CSI HOUSING INDEX FUTURE					1				
LAX CSI HOUSING INDEX FUTURE					4				1
LAV CSI HOUSING INDEX FUTURE					2				2
IPO E-MINI IPOX 100 U.S. INDEX FUTURES					1				
ENY E-MINI NIKKEI 225 YEN DENOMINATED					2				5
EI FTSE EMERGING INDEX FUTURES					17			485	34
DTR DOW JONES TOT RTURN FUT									8750
DRS BLOOMBERG ROLL SELECT COMMODITY IND					2178				1360
DEN CSI HOUSING INDEX FUTURE					3				1
CUS CSI HOUSING INDEX FUTURE					10				10
CHI CSI HOUSING INDEX FUTURE					1				2
BOS CSI HOUSING INDEX FUTURE									8
ASR ADJUSTED INT RATE S&P500 TOTAL RET					5852				

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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MQ1 MICRO E-MINI NASDAQ100 END OF MONTH P	88	88	144	+	18		
TOTAL MICRO E-MINI NASDAQ100 END OF MONTH	221	221	295	+	49		
MQ2 MICRO E-MINI NASDAQ100 END OF MONTH C	13	13	13	+	6		
MQ2 MICRO E-MINI NASDAQ100 END OF MONTH P	15	15	18	+	6		
TOTAL MICRO E-MINI NASDAQ100 END OF MONTH	28	28	31	+	12		
MQ3 MICRO E-MINI NASDAQ100 END OF MONTH C	14	14	18	+	2		
MQ3 MICRO E-MINI NASDAQ100 END OF MONTH P	74	74	216	+	70		
TOTAL MICRO E-MINI NASDAQ100 END OF MONTH	88	88	234	+	72		
MQE MICRO E-MINI NASDAQ100 END OF MONTH C	12	12	41	-	21		
MQE MICRO E-MINI NASDAQ100 END OF MONTH P	30	30	55	-	52		
TOTAL MICRO E-MINI NASDAQ100 END OF MONTH	42	42	96	-	73		
EX MICRO E-MINI S&P 500 END OF MONTH L C	889	889	1448	-	3626		
EX MICRO E-MINI S&P 500 END OF MONTH L P	653	653	793	-	3886		
TOTAL MICRO E-MINI S&P 500 END OF MONTH L	1542	1542	2241	-	7512		
EX1 MICRO E-MINI S&P 500 END OF MONTH W C	748	748	1389	+	125		
EX1 MICRO E-MINI S&P 500 END OF MONTH W P	1078	1078	1430	+	366		
TOTAL MICRO E-MINI S&P 500 END OF MONTH W	1826	1826	2819	+	491		
EX2 MICRO E-MINI S&P 500 END OF MONTH W C	63	63	483	+	14		
EX2 MICRO E-MINI S&P 500 END OF MONTH W P	181	181	727	+	128		
TOTAL MICRO E-MINI S&P 500 END OF MONTH W	244	244	1210	+	142		
EX3 MICRO E-MINI S&P 500 END OF MONTH W C	74	74	271	+	38		
EX3 MICRO E-MINI S&P 500 END OF MONTH W P	208	208	499	+	156		
TOTAL MICRO E-MINI S&P 500 END OF MONTH W	282	282	770	+	194		
EX4 MICRO E-MINI S&P 500 END OF MONTH W C	4	4	4	+	4		
EX4 MICRO E-MINI S&P 500 END OF MONTH W P	8	8	8	+	8		
TOTAL MICRO E-MINI S&P 500 END OF MONTH W	12	12	12	+	12		
MSO MICRO E-MINI S&P 500 OPTIONS C	723	723	8907	-	191		
MSO MICRO E-MINI S&P 500 OPTIONS P	1054	1054	12593	-	59		
TOTAL MICRO E-MINI S&P 500 OPTIONS	1777	1777	21500	-	250		
OYM MINI \$5 DOW OPTIONS C	37	37	536	+	35	27	1378
OYM MINI \$5 DOW OPTIONS P	31	31	975	+	20	59	1297
TOTAL MINI \$5 DOW OPTIONS	68	68	1511	+	55	86	2675
OBC OPTIONS ON BITCOIN FUTURES C	35	35	1607	-	822		
OBC OPTIONS ON BITCOIN FUTURES P	25	25	514	-	378		
TOTAL OPTIONS ON BITCOIN FUTURES	60	60	2121	-	1200		
YP S&P 500 EFLEX OPTIONS C			4000			40	6868
YP S&P 500 EFLEX OPTIONS P			4000			40	6868
TOTAL S&P 500 EFLEX OPTIONS			8000			80	13736
YPB S&P 500 FLEX OPTIONS C			1330				
YPB S&P 500 FLEX OPTIONS P			1330				
TOTAL S&P 500 FLEX OPTIONS			2660				
S2A S&P 500 MONDAY WEEKLY OPTIONS C						100	300
TOTAL S&P 500 MONDAY WEEKLY OPTIONS						100	300
OS S&P 500 OPTIONS C			1902			2056	24378
OS S&P 500 OPTIONS P			22194			1302	62042
TOTAL S&P 500 OPTIONS			24096			3358	86420
S1C S&P 500 WEDNESDAY WEEKLY OPTIONS C	1423	1423	3323	+	1423	2509	6039
S1C S&P 500 WEDNESDAY WEEKLY OPTIONS P	3224	3224	9769	+	3224	4358	11024
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS	4647	4647	13092	+	4647	6867	17063
S2C S&P 500 WEDNESDAY WEEKLY OPTIONS C							500
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS							500