

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX
FUTURES

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PRELIMINARY

PG01C BULLETIN #159@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES Fri, Aug 17, 2018 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	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	11968958	895952	486373	13351283	123634959	-	469215	16331754	118390132
EXCHANGE FUTURES	9906709	48595	340150	10295454	55218096	+	46361	12994289	55134494
EXCHANGE OPTIONS	2062249	847357	145663	3055269	68389595	-	515496	3337050	63209372
OTC TOTALS--									
OTC CLEARED ONLY			560	560	27268	-	80	415	46266
FUTURES & OPTIONS--									
EQUITY INDEX	2567325	72418	23836	2663579	9231051	-	788891	4070725	9219964
FUTURES ONLY--									
EQUITY INDEX	1854733	308	23836	1878877	4523540	-	18846	2959493	4327769
OPTIONS ONLY--									
EQUITY INDEX	712592	72110		784702	4703749	-	770045	1111232	4875162
FORWARD SWAPS ONLY--									
EQUITY INDEX					3762				17033
OPTIONS FORWARD SWAPS ONLY--									

EQUITY INDEX FUTURES & OPTIONS

ES E-MINI S&P 500 FUTURES	1193933		11800	1205733	2815693	-	19518	2213994	3214083
NQ E-MINI NASDAQ 100 FUTURES	367252		547	367799	240112	+	823	445454	300896
YM MINI \$5 DOW FUTURES	149078			149078	101472	-	1215	182344	155170
RTY EMINI RUSSELL 2000 INDEX FUTURES	83644		1762	85406	549947	+	2974	24558	16333
N1 NIKKEI 225 (YEN) STOCK FUTURES	27187			27187	49247	-	322	52549	57197
ME E-MINI S&P 400 MIDCAP FUTURES	8764		413	9177	85215	-	172	12203	90497
NK NIKKEI 225 (\$) STOCK FUTURES	6953			6953	31846	-	511	10333	34319
XAE SP 500 ENERGY SECTOR INDEX	2491		2796	5287	24518	-	1035	578	9684
AW BLOOMBERG COMMODITY INDEXSM FUTURES	5173			5173	31650	-	1189	4504	47914
BTC BITCOIN FUTURES	4432			4432	3019	+	58		
XAR REAL ESTATE SELECT SECTOR FUTURES	68		2329	2397	6361	+	15	71	7185
XAP SP 500 CONSUMER STAPLES SECTOR IX	365		1113	1478	17583	+	160	64	14549
XAU SP 500 UTILITIES SECTOR INDEX	953		357	1310	30233	+	167	322	23048
XAF SP 500 FINANCIAL SECTOR INDEX	709		465	1174	30130	+	442	1055	29560
SP S&P 500 FUTURES	45	308	800	1153	65322	-	442	6533	65752
JR DJ US REAL ESTATE INDEX FUTURES	1073			1073	29818	-	309	558	17157
XAV SP 500 HEALTH CARE SECTOR INDEX	222		661	883	9547	+	583	278	14342
XAB SP 500 MATERIALS SECTOR INDEX	223		622	845	7367	+	622	302	6943
RSV EMINI RUSSELL 1000 VALUE	555			555	6716	+	130	46	848
XAY SP 500 CONS DISCRETIONARY SECTOR IX	376		171	547	7494	+	162	651	2215
XAI SP 500 INDUSTRIAL SECTOR INDEX	318			318	8427	+	2	859	8833
XAK SP 500 TECHNOLOGY SECTOR INDEX	247			247	16117	-	8	182	8914
RSG EMINI RUSSELL 1000 GROWTH FUT	207			207	4439	-	31	140	2172
RS1 EMINI RUSSELL 1000 INDEX FUTURES	194			194	9889	+	13	198	634
FT1 E-MINI FTSE 100 INDEX FUTURES	95			95	65	+	10	77	120
FT5 EMINI FTSE CHINA 50 INDEX FUTURE	65			65	169	-	50	5	605
IBV USD-DENOMINATED IBOVESPA INDEX	59			59	284	-	211	20	335
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT	20			20	114178			790	97968
GI GOLDMAN SACHS C/I FUTURE	17			17	15262	+	11	291	15218
EI FTSE EMERGING INDEX FUTURES	15			15	9	-	5		2
WDC CSI HOUSING INDEX FUTURE									1
TRI S&P 500 TOTAL RETURN INDEX FUTURES					151815				37868
TPY YEN DENOMINATED TOPIX FUTURES					213				
SU S&P 500 VALUE INDEX FUTURES					14				22
SG S&P 500 GROWTH FUTURES					13				22
SFR CSI HOUSING INDEX FUTURE					22				24
SDI S&P 500 QUARLY DIVIDEND INDEX FUT					380				180
SDG CSI HOUSING INDEX FUTURE					1				
NYM CSI HOUSING INDEX FUTURE					2				3
MNF E-MINI CNX NIFTY INDEX FUTURES								1068	1116
LAX CSI HOUSING INDEX FUTURE					1				4
LAV CSI HOUSING INDEX FUTURE					7				2
GA GSCI EXCESS RETURN FUTURES					55273				54273
FTU EMINI USD FTSE 100 INDEX FUTURE					6				
ENY E-MINI NIKKEI 225 YEN DENOMINATED					39				12
DRS BLOOMBERG ROLL SELECT COMMODITY IND					2951				1070
DEN CSI HOUSING INDEX FUTURE					4				2
CUS CSI HOUSING INDEX FUTURE					12				10
CHI CSI HOUSING INDEX FUTURE					2				7
BQ E-MINI NASDAQ BIOTECH FUTURES					656				693
BOS CSI HOUSING INDEX FUTURE									1

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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PG01C BULLETIN #159@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX OPTIONS ON FUTURES Fri, Aug 17, 2018 PG01C

Table with columns for contract name, volume, and open interest. Includes categories like DNO CSI HOUSING INDEX OPTIONS, QNE E-MINI NASDAQ 100 END OF MONTH OPT, QZ E-MINI NASDAQ 100 OPTIONS, etc.

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