

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX  
FUTURES

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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PRELIMINARY

PG01C BULLETIN #223@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES Fri, Nov 16, 2018 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
* CME GROUP TOTALS--							
EXCHANGE	21067124	1669707	667018	23403849	131045692	-	2245899
EXCHANGE FUTURES	17590159	58204	463064	18111427	56294932	+	532285
EXCHANGE OPTIONS	3476965	1611503	203809	5292277	74722530	-	2778185
OTC TOTALS--							
OTC CLEARED ONLY			145	145	28230	+	1
FUTURES & OPTIONS--							
EQUITY INDEX	3785210	62610	15026	3862846	9740877	-	1031305
FUTURES ONLY--							
EQUITY INDEX	3063936	1115	15026	3080077	4625911	+	19165
OPTIONS ONLY--							
EQUITY INDEX	721274	61495		782769	5111204	-	1050470
FORWARD SWAPS ONLY--							
EQUITY INDEX					3762		
OPTIONS FORWARD SWAPS ONLY--							15028

EQUITY INDEX FUTURES & OPTIONS

ES E-MINI S&P 500 FUTURES	1890242		7974	1898216	2979806	+	18759	1191604	3306866
NQ E-MINI NASDAQ 100 FUTURES	692931		365	693296	246475	-	797	276524	291581
YM MINI \$5 DOW FUTURES	239532			239532	81589	+	1382	125569	155009
RTY EMINI RUSSELL 2000 INDEX FUTURES	151002		1300	152302	465336	+	2003	110131	541738
N1 NIKKEI 225 (YEN) STOCK FUTURES	41386			41386	58424	+	725	56543	59693
ME E-MINI S&P 400 MIDCAP FUTURES	14386			14386	63182	-	536	14215	93325
NK NIKKEI 225 (\$) STOCK FUTURES	13469			13469	30874	+	571	26991	41860
SP S&P 500 FUTURES	156	1115	3395	4666	56530	+	670	2749	70869
AW BLOOMBERG COMMODITY INDEXSM FUTURES	3910			3910	30507	-	2667	629	87912
BTC BITCOIN FUTURES	3580			3580	3717	+	182		
XAK SP 500 TECHNOLOGY SECTOR INDEX	3301			3301	12454	+	23	66	8391
XAE SP 500 ENERGY SECTOR INDEX	2120		500	2620	16136	+	627	123	12448
XAF SP 500 FINANCIAL SECTOR INDEX	1473		575	2048	29570	+	61	369	30302
XAV SP 500 HEALTH CARE SECTOR INDEX	1107			1107	17987	+	8	75	8287
XAU SP 500 UTILITIES SECTOR INDEX	1016		70	1086	15904	-	193	1193	22441
JR DJ US REAL ESTATE INDEX FUTURES	843			843	28315	-	365	1460	19558
RS1 EMINI RUSSELL 1000 INDEX FUTURES	487		50	537	8529	-	76	462	8147
XAZ E-MINI COM SERVICES SELECT SECTOR	34		500	534	2287	+	73		
XAP SP 500 CONSUMER STAPLES SECTOR IX	487			487	13047			98	20890
XAI SP 500 INDUSTRIAL SECTOR INDEX	445			445	16688	+	9	110	4916
RSV EMINI RUSSELL 1000 VALUE	413			413	6294	+	57	82	13005
XAY SP 500 CONS DISCRETIONARY SECTOR IX	387			387	5209	+	8	153	3418
XAB SP 500 MATERIALS SECTOR INDEX	364			364	11442	-	4	80	6314
GA GSCI EXCESS RETURN FUTURES			297	297	54219	+	297		56269
EI FTSE EMERGING INDEX FUTURES	160			160	93	-	7	15	20
RSG EMINI RUSSELL 1000 GROWTH FUT	147			147	2507	-	10	139	9363
GI GOLDMAN SACHS C/I FUTURE	120			120	15369	-	1681	257	15576
XAR REAL ESTATE SELECT SECTOR FUTURES	114			114	1766	-	22	7	3270
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT	100			100	113482	-	20	1520	99535
FT1 E-MINI FTSE 100 INDEX FUTURES	70			70	26	+	6	68	200
TPY YEN DENOMINATED TOPIX FUTURES	60			60	200	+	60		
FT5 EMINI FTSE CHINA 50 INDEX FUTURE	45			45	256	+	16	142	168
FTU EMINI USD FTSE 100 INDEX FUTURE	30			30	15	+	5	38	
IBV USD-DENOMINATED IBOVESPA INDEX	18			18	194			9	394
SDG CSI HOUSING INDEX FUTURE	1			1	4	+	1		2
WDC CSI HOUSING INDEX FUTURE									2
TRI S&P 500 TOTAL RETURN INDEX FUTURES					234507				47968
SU S&P 500 VALUE INDEX FUTURES					12				21
SG S&P 500 GROWTH FUTURES					10				22
SFR CSI HOUSING INDEX FUTURE					21				15
SDI S&P 500 QUARLY DIVIDEND INDEX FUT					320				160
NYM CSI HOUSING INDEX FUTURE					3				4
MNF E-MINI CNX NIFTY INDEX FUTURES								1076	1102
MIA CSI HOUSING INDEX FUTURE									3
LAX CSI HOUSING INDEX FUTURE					1				4
LAV CSI HOUSING INDEX FUTURE					6				2
ENY E-MINI NIKKEI 225 YEN DENOMINATED					10			1	15
DRS BLOOMBERG ROLL SELECT COMMODITY IND					1917				660
DEN CSI HOUSING INDEX FUTURE					1				2
CUS CSI HOUSING INDEX FUTURE					12				11
CHI CSI HOUSING INDEX FUTURE					2				5
BQ E-MINI NASDAQ BIOTECH FUTURES					656				718
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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OPTIONS ON FUTURES

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX OPTIONS ON  
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Fri, Nov 16, 2018 PG01C

Table with columns for instrument type, contract details, volume, and open interest. Includes categories like CSI HOUSING INDEX, NASDAQ 100, RUSSELL 2000, S&P 500, and EOM options.

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OS S&P 500 OPTIONS	P	3967	3967	50665	-	58	4713	127146
TOTAL S&P 500 OPTIONS		4545	4545	83673	-	13	8849	213435
S3C S&P 500 WEDNESDAY WEEKLY OPTIONS	C	6914	6914	6914	+	6914		
S3C S&P 500 WEDNESDAY WEEKLY OPTIONS	P	9843	9843	13505	+	12401		
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS		16757	16757	20419	+	19315		
S4C S&P 500 WEDNESDAY WEEKLY OPTIONS	C						2050	2460
S4C S&P 500 WEDNESDAY WEEKLY OPTIONS	P						3550	8926
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS							5600	11386
S5C S&P 500 WEDNESDAY WEEKLY OPTIONS	P						50	130
TOTAL S&P 500 WEDNESDAY WEEKLY OPTIONS							50	130