

PRELIMINARY

PG01C BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES

Wed, Aug 03, 2016 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	GLOBAL VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST	TOTAL & CHGE		-52 WEEKS (364 DAYS) OVERALL VOLUME	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS--									
OTC CLEARED ONLY			450	450	32889	+	85	371	23238
FUTURES & OPTIONS--									
EQUITY INDEX	2005086	34644	12157	2051887	9573114	+	102791	2287693	8507747
FUTURES ONLY--									
EQUITY INDEX	1717103	1259	12157	1730519	3813887	+	8412	1845570	3568663
OPTIONS ONLY--									
EQUITY INDEX	287983	33385		321368	5759227	+	94379	442123	4939084
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

EQUITY INDEX FUTURES & OPTIONS									
ES E-MINI S&P 500 FUTURES	1366798		7580	1374378	2944829	+	1600	1388965	2695966
NQ E-MINI NASDAQ 100 FUTURES	168744		2000	170744	289943	+	5432	247938	364238
YM MINI \$5 DOW FUTURES	106466		1498	107964	142860	+	3380	129643	95534
N1 NIKKEI 225 (YEN) STOCK FUTURES	44783		250	45033	69451	-	2075	43187	122561
NK NIKKEI 225 (\$) STOCK FUTURES	13128			13128	36327	+	310	13986	55405
ME E-MINI S&P 400 MIDCAP FUTURES	12327			12327	82385	+	394	13941	80662
SP S&P 500 FUTURES	482	1259	380	2121	94833	-	468	4467	109303
XAU SP 500 UTILITIES SECTOR INDEX	665		345	1010	20654	-	87	868	2343
MNF E-MICRO CNX NIFTY INDEX FUTURES	974			974	192	+	170	288	12
XAE SP 500 ENERGY SECTOR INDEX	834			834	2611	-	203	476	1775
XAV SP 500 HEALTH CARE SECTOR INDEX	350			350	5448	+	28	227	3719
XAY SP 500 CONS DISCRETIONARY SECTOR IX	321			321	10145	-	37	209	8442
XAF SP 500 FINANCIAL SECTOR INDEX	316			316	5407	-	95	150	4439
XAK SP 500 TECHNOLOGY SECTOR INDEX	313			313	4724	+	99	334	5075
XAP SP 500 CONSUMER STAPLES SECTOR IX	287			287	24400	+	6	60	13568
JR DJ US REAL ESTATE INDEX FUTURES	167		104	271	9888	-	19	776	5317
XAB SP 500 MATERIALS SECTOR INDEX	186			186	3126	+	33	127	1017
XAI SP 500 INDUSTRIAL SECTOR INDEX	156			156	11038	-	12	56	1738
FT1 E-MINI FTSE 100 INDEX FUTURES	98			98	49	-	32		
IBV USD-DENOMINATED IBOVESPA INDEX	66			66	271	+	5	7	25
FT5 EMINI FTSE CHINA 50 INDEX FUTURE	47			47	162	+	27		
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT	40			40	53256	+	40		
EI FTSE EMERGING INDEX FUTURES	16			16	10	-	11		
RSV EMINI RUSSELL 1000 VALUE	12			12	940	+	12		
RSG EMINI RUSSELL 1000 GROWTH FUT	10			10	34				
RS1 EMINI RUSSELL 1000 INDEX FUTURES	2			2	14				
ENY E-MINI NIKKEI 225 YEN DENOMINATED	2			2	11			9	54
SU S&P 500 VALUE INDEX FUTURES					29				30
SG S&P 500 GROWTH FUTURES					21				33
SDI S&P 500 QUARLY DIVIDEND INDEX FUT					801				
BQ E-MINI NASDAQ BIOTECH FUTURES					124				202

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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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX OPTIONS ON  
FUTURES

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QNE	E-MINI	NASDAQ	100	END OF MONTH OPT	C	121		121	616	+	121	12	249
QNE	E-MINI	NASDAQ	100	END OF MONTH OPT	P	135		135	649	+	134	22	305
TOTAL		E-MINI	NASDAQ	100	END OF MONTH OPT		256	256	1265	+	255	34	554
QZ	E-MINI	NASDAQ	100	OPTIONS	C	1536		1536	25641	+	637	1259	13529
QZ	E-MINI	NASDAQ	100	OPTIONS	P	2838		2838	22365	+	1483	4330	31458
TOTAL		E-MINI	NASDAQ	100	OPTIONS		4374	4374	48006	+	2120	5589	44987
QN1	E-MINI	NASDAQ	100	WEEKLY OPT	C	1199		1199	4873	+	18	688	1821
QN1	E-MINI	NASDAQ	100	WEEKLY OPT	P	1001		1001	5483	+	27	423	2985
TOTAL		E-MINI	NASDAQ	100	WEEKLY OPT		2200	2200	10356	+	45	1111	4806
QN2	E-MINI	NASDAQ	100	WEEKLY OPT	C	523		523	3947	+	426	310	790
QN2	E-MINI	NASDAQ	100	WEEKLY OPT	P	1853		1853	5341	+	1622	577	744
TOTAL		E-MINI	NASDAQ	100	WEEKLY OPT		2376	2376	9288	+	2048	887	1534
QN3	E-MINI	NASDAQ	100	WEEKLY OPT	C	70		70	5176	+	56		
QN3	E-MINI	NASDAQ	100	WEEKLY OPT	P	48		48	4375	-	20		
TOTAL		E-MINI	NASDAQ	100	WEEKLY OPT		118	118	9551	+	36		
QN4	E-MINI	NASDAQ	100	WEEKLY OPT	C	59		59	1118	+	15	1	14
QN4	E-MINI	NASDAQ	100	WEEKLY OPT	P	970		970	995	+	371	2	192
TOTAL		E-MINI	NASDAQ	100	WEEKLY OPT		1029	1029	2113	+	386	3	206
MCO	E-MINI	S&P	400	MIDCAP OPTIONS	C				1				
MCO	E-MINI	S&P	400	MIDCAP OPTIONS	P								1
TOTAL		E-MINI	S&P	400	MIDCAP OPTIONS				1				1
EW3	E-MINI	S&P	500	END OF MONTH OPTIONS	C	29196		29196	506846	+	7862		
EW3	E-MINI	S&P	500	END OF MONTH OPTIONS	P	33100		33100	904723	+	7905		
TOTAL		E-MINI	S&P	500	END OF MONTH OPTIONS		62296	62296	1411569	+	15767		
EZ	E-MINI	S&P	500	OPTIONS	C	30282		30282	763320	+	5082	105353	1194298
EZ	E-MINI	S&P	500	OPTIONS	P	51526		51526	1212788	+	17050	156896	1999891
TOTAL		E-MINI	S&P	500	OPTIONS		81808	81808	1976108	+	22132	262249	3194189
EW	EOM	E-MINI	S&P	500	OPTIONS	C	6755	6755	245134	+	1938	3606	71867
EW	EOM	E-MINI	S&P	500	OPTIONS	P	21277	21277	409208	+	2450	13012	182075
TOTAL		EOM	E-MINI	S&P	500	OPTIONS	28032	28032	654342	+	4388	16618	253942
YM1	EOM	ON	E-MINI-SIZED	DOW OPTIONS	C				53				4
YM1	EOM	ON	E-MINI-SIZED	DOW OPTIONS	P				71				3
TOTAL		EOM	ON	E-MINI-SIZED	DOW OPTIONS				124				7
YM2	EOM	ON	E-MINI-SIZED	DOW OPTIONS	C	52	52	143	143	+	52		
YM2	EOM	ON	E-MINI-SIZED	DOW OPTIONS	P				25				
TOTAL		EOM	ON	E-MINI-SIZED	DOW OPTIONS	52	52	168	168	+	52		
YM3	EOM	ON	E-MINI-SIZED	DOW OPTIONS	C				100				
YM3	EOM	ON	E-MINI-SIZED	DOW OPTIONS	P	1	1	1	88				
TOTAL		EOM	ON	E-MINI-SIZED	DOW OPTIONS	1	1	1	188				
EV	EOM	S&P	500	OPTIONS	C	1212	1212	163193	+	1220			2841
EV	EOM	S&P	500	OPTIONS	P	22	22	31551	+	1	767		18284
TOTAL		EOM	S&P	500	OPTIONS	1234	1234	194744	+	1221	767		21125
EW1	EOW1	E-MINI	S&P	500	OPTIONS	C	17668	17668	136119	+	4084	21825	111654
EW1	EOW1	E-MINI	S&P	500	OPTIONS	P	44663	44663	397439	+	7083	51390	304051
TOTAL		EOW1	E-MINI	S&P	500	OPTIONS	62331	62331	533558	+	11167	73215	415705
EV1	EOW1	S&P	500	OPTIONS	C	24	24	10161	-	1	25		1795
EV1	EOW1	S&P	500	OPTIONS	P	516	516	50905	+	542	1374		21532
TOTAL		EOW1	S&P	500	OPTIONS	540	540	61066	+	541	1399		23327
EW2	EOW2	E-MINI	S&P	500	OPTIONS	C	8917	8917	68628	+	3785	18081	57466
EW2	EOW2	E-MINI	S&P	500	OPTIONS	P	27825	27825	136536	+	11899	27876	98617
TOTAL		EOW2	E-MINI	S&P	500	OPTIONS	36742	36742	205164	+	15684	45957	156083
EV2	EOW2	S&P	500	OPTIONS	C	40	40	5024	+	40	13		1088
EV2	EOW2	S&P	500	OPTIONS	P	3076	3076	22020	+	3086	2520		16086
TOTAL		EOW2	S&P	500	OPTIONS	3116	3116	27044	+	3126	2533		17174
EV3	EOW3	S&P	500	OPTIONS	C	11516	11516	149035	-	2695			
EV3	EOW3	S&P	500	OPTIONS	P	6831	6831	154119	+	6031			
TOTAL		EOW3	S&P	500	OPTIONS	18347	18347	303154	+	3356			
EW4	EOW4	E-MINI	S&P	500	OPTIONS	C	5303	5303	30379	+	3625	2676	20965
EW4	EOW4	E-MINI	S&P	500	OPTIONS	P	1034	1034	33489	+	583	2235	42719
TOTAL		EOW4	E-MINI	S&P	500	OPTIONS	6337	6337	63868	+	4208	4911	63684
EV4	EOW4	S&P	500	OPTIONS	C	405	405	902	+	378	1159		5104
EV4	EOW4	S&P	500	OPTIONS	P	30	30	1271	+	30			2368
TOTAL		EOW4	S&P	500	OPTIONS	435	435	2173	+	408	1159		7472
OYM	MINI	\$5	DOW	OPTIONS	C	7	7	1741	+	3	62		5135
OYM	MINI	\$5	DOW	OPTIONS	P	24	24	8431	+	2	165		7883
TOTAL		MINI	\$5	DOW	OPTIONS	31	31	10172	+	5	227		13018
XP	S&P	500	AFLEX	OPTIONS	P								1500
TOTAL		S&P	500	AFLEX	OPTIONS								1500
YP	S&P	500	EFLEX	OPTIONS	C			11700					21620
YP	S&P	500	EFLEX	OPTIONS	P			10900					21620
TOTAL		S&P	500	EFLEX	OPTIONS			22600					43240
OS	S&P	500	OPTIONS	C		6294	6294	131785	+	4672	9720		297976
OS	S&P	500	OPTIONS	P		3419	3419	80820	+	2762	15744		378979
TOTAL		S&P	500	OPTIONS		9713	9713	212605	+	7434	25464		676955

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