



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
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FINAL

PG02A BULLETIN # 35@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Wed, Feb 21, 2018 PG02A

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) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST	
* CME GROUP TOTALS--									
EXCHANGE	23462482	2171843	1125642	26759967	134523943	+	2129205	23708641	121637722
EXCHANGE FUTURES	19954387	97567	655525	20707479	59325588	+	485830	19974441	55528557
EXCHANGE OPTIONS	3508095	2074276	469427	6051798	75162276	+	1643060	3733496	66065883
OTC TOTALS--									
OTC CLEARED ONLY			690	690	36079	+	315	704	43282
FUTURES & OPTIONS--									
INTEREST RATES	15032054	2079125	743100	17854279	87054312	+	2018680	16262285	72919910
FUTURES ONLY--									
INTEREST RATES	12781558	96157	354050	13231765	30872362	+	555277	13694760	24704945
OPTIONS ONLY--									
INTEREST RATES	2250496	1982968	389050	4622514	56181950	+	1463403	2567525	48214965
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

INTEREST RATE FUTURES & OPTIONS

ED EURODOLLAR FUTURES	4606507	84325	71867	4762699	16331313	+	58460	2715811	12456793
TYF 10-YR NOTE FUTURES	2665481	5386	123193	2794060	3910465	+	73700	3725299	3665019
FV 5-YR NOTE FUTURES	2516418	2366	68188	2586972	3851861	+	215323	3734346	3540088
TU 2-YR NOTE FUTURES	1227169	770	59265	1287204	2105808	+	56692	1475883	1577086
FF FED FUND FUTURES	531522			531522	2125544	+	105820	658720	1596704
UL ULTRA T-BOND FUTURES	509006		6095	515101	1024376	+	16230	360008	781098
US 30-YR BOND FUTURES	424302	3310	6112	433724	858646	+	3291	705216	667226
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	298908		19330	318238	602205	+	30593	315730	342191
N1U 10 YEAR USD INTEREST RATE SWAP	1422			1422	32170	+	529	2190	31968
F1U 5 YEAR USD INTEREST RATE SWAP	465			465	26799	+	197	1394	42872
EM 1 MONTH EURODOLLAR FUTURES	355			355	2951	-	5559	62	2745
B1U 30 YEAR USD INTEREST RATE SWAP	3			3	224	+	1	101	1155

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES
OPTIONS ON FUTURES

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON
FUTURES

Wed, Feb 21, 2018 PG02A

TC	10-YR NOTE OPTIONS	C	226299	25933		252232	2487328	+	67898	333203	1889506
TC	10-YR NOTE OPTIONS	P	286223	84471	1300	371994	2662808	+	54940	205389	1889458
TOTAL	10-YR NOTE OPTIONS		512522	110404	1300	624226	5150136	+	122838	538592	3778964
TY1	10-YR WEEK1 NOTE OPTIONS	C	34048	900		34948	66387	+	10614	5909	38934
TY1	10-YR WEEK1 NOTE OPTIONS	P	21901	2161		24062	42693	+	8622	4323	37094
TOTAL	10-YR WEEK1 NOTE OPTIONS		55949	3061		59010	109080	+	19236	10232	76028
TY2	10-YR WEEK2 NOTE OPTIONS	C	10581	1000		11581	55624	+	5159	16398	19003
TY2	10-YR WEEK2 NOTE OPTIONS	P	6763	1000		7763	23370	+	5019	7186	17065
TOTAL	10-YR WEEK2 NOTE OPTIONS		17344	2000		19344	78994	+	10178	23584	36068
TY3	10-YR WEEK3 NOTE OPTIONS	C	5090			5090	5911	+	4473	10416	11426
TY3	10-YR WEEK3 NOTE OPTIONS	P	2071			2071	4886	+	1857	215	2059
TOTAL	10-YR WEEK3 NOTE OPTIONS		7161			7161	10797	+	6330	10631	13485
TW1	2-YR WEEK1 NOTE OPTIONS	C					140				
TW1	2-YR WEEK1 NOTE OPTIONS	P	1			1	1	+	1		
TOTAL	2-YR WEEK1 NOTE OPTIONS		1			1	141	+	1		
EE4	2-YR EURODOLLAR MIDCURVE (WEEKLY)	P									2400
TOTAL	2-YR EURODOLLAR MIDCURVE (WEEKLY)										2400
TUC	2-YR NOTE OPTIONS	C	4474	32500		36974	306541	+	20755	3210	57497
TUC	2-YR NOTE OPTIONS	P	1721	8200		9921	187591	+	8295	2882	30857
TOTAL	2-YR NOTE OPTIONS		6195	40700		46895	494132	+	29050	6092	88354
CG	30-YR BOND OPTIONS	C	54414	5257		59671	639157	+	10781	42526	354090
CG	30-YR BOND OPTIONS	P	72989	6702		79691	533982	-	9605	97199	401474
TOTAL	30-YR BOND OPTIONS		127403	11959		139362	1173139	+	1176	139725	755564
US1	30-YR WEEK1 BOND OPTIONS	C	16243	7800		24043	41046	+	20941	1116	3150
US1	30-YR WEEK1 BOND OPTIONS	P	1628			1628	5538	+	580	4666	9038
TOTAL	30-YR WEEK1 BOND OPTIONS		17871	7800		25671	46584	+	21521	5782	12188
US2	30-YR WEEK2 BOND OPTIONS	C	543			543	1725	+	279	1771	3281
US2	30-YR WEEK2 BOND OPTIONS	P	1748			1748	2776	+	1359	1221	2072
TOTAL	30-YR WEEK2 BOND OPTIONS		2291			2291	4501	+	1638	2992	5353
US3	30-YR WEEK3 BOND OPTIONS	C	531			531	828	+	493	405	770
US3	30-YR WEEK3 BOND OPTIONS	P	80			80	80	+	80	316	317
TOTAL	30-YR WEEK3 BOND OPTIONS		611			611	908	+	573	721	1087
EF1	3-YR EURODOLLAR MIDCURVE (WEEK3)	P								3600	3600
TOTAL	3-YR EURODOLLAR MIDCURVE (WEEK3)									3600	3600
EF4	3-YR EURODOLLAR MIDCURVE (WEEK3)	C								800	2550
EF4	3-YR EURODOLLAR MIDCURVE (WEEK3)	P								800	1850
TOTAL	3-YR EURODOLLAR MIDCURVE (WEEK3)									1600	4400
E5	5-YR EURODOLLAR MIDCURVE OPTIONS	C					1600				4000
E5	5-YR EURODOLLAR MIDCURVE OPTIONS	P					3200				
TOTAL	5-YR EURODOLLAR MIDCURVE OPTIONS						4800				4000
FP	5-YR NOTE OPTIONS	C	52012	4092		56104	1011849	+	20480	28802	521746
FP	5-YR NOTE OPTIONS	P	159520	98711	11250	269481	1278925	+	101348	89821	1229218
TOTAL	5-YR NOTE OPTIONS		211532	102803	11250	325585	2290774	+	121828	118623	1750964
FV1	5-YR WEEK1 NOTE OPTIONS	C	3170			3170	26743	+	2108	111	5414
FV1	5-YR WEEK1 NOTE OPTIONS	P	2038			2038	12753	+	490	777	18581
TOTAL	5-YR WEEK1 NOTE OPTIONS		5208			5208	39496	+	2598	888	23995
FV2	5-YR WEEK2 NOTE OPTIONS	C	786			786	23017	+	459	333	2104
FV2	5-YR WEEK2 NOTE OPTIONS	P	108			108	2321	+	17	353	7027
TOTAL	5-YR WEEK2 NOTE OPTIONS		894			894	25338	+	476	686	9131
FV3	5-YR WEEK3 NOTE OPTIONS	C	73			73	73	+	73	246	585
FV3	5-YR WEEK3 NOTE OPTIONS	P	75			75	75	+	75	360	411
TOTAL	5-YR WEEK3 NOTE OPTIONS		148			148	148	+	148	606	996
E0	EURODOLLAR MIDCURVE OPTIONS	C	68470	134267	25000	227737	4135352	+	119597	72329	2432138
E0	EURODOLLAR MIDCURVE OPTIONS	P	220169	317097	10000	547266	5400250	+	190654	461968	4590146
TOTAL	EURODOLLAR MIDCURVE OPTIONS		288639	451364	35000	775003	9535602	+	310251	534297	7022284
E2	EURODOLLAR MIDCURVE OPTIONS	C	89681	48630	20000	158311	2537684	+	49308	36757	2300476
E2	EURODOLLAR MIDCURVE OPTIONS	P	98553	114366		212919	3941959	+	28409	285532	5300776
TOTAL	EURODOLLAR MIDCURVE OPTIONS		188234	162996	20000	371230	6479643	+	77717	322289	7601252
E3	EURODOLLAR MIDCURVE OPTIONS	C	27210	45699		72909	1737179	+	39704	77481	998020
E3	EURODOLLAR MIDCURVE OPTIONS	P	157633	65575	10000	233208	2168976	+	101573	20261	1509264
TOTAL	EURODOLLAR MIDCURVE OPTIONS		184843	111274	10000	306117	3906155	+	141277	97742	2507284
E4	EURODOLLAR MIDCURVE OPTIONS	C	1350	450		1800	284712	+	1294	2746	177695
E4	EURODOLLAR MIDCURVE OPTIONS	P	2100	450		1500	158114	+	1955	841	141237
TOTAL	EURODOLLAR MIDCURVE OPTIONS		3450	900		4350	442826	+	3249	3587	318932
1K	EURODOLLAR MIDCURVE WK1 OPTIONS	C									100
1K	EURODOLLAR MIDCURVE WK1 OPTIONS	P									100
TOTAL	EURODOLLAR MIDCURVE WK1 OPTIONS										200
4K	EURODOLLAR MIDCURVE WK4 OPTIONS	C									279
4K	EURODOLLAR MIDCURVE WK4 OPTIONS	P									279
TOTAL	EURODOLLAR MIDCURVE WK4 OPTIONS										558
ZE	EURODOLLAR OPTIONS	C	148858	84333	74500	307691	10900386	+	123868	316499	9482567
ZE	EURODOLLAR OPTIONS	P	412908	877124	237000	1527032	15423948	+	463443	428143	14705398
TOTAL	EURODOLLAR OPTIONS		561766	961457	311500	1834723	26324334	+	587311	744642	24187965
FFC	FED FUND OPTIONS	C					760				4001
FFC	FED FUND OPTIONS	P					2777			600	1875
TOTAL	FED FUND OPTIONS						3537			600	5876
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C									450
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P									1045
TOTAL	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE										1495
OUL	ULTRA T-BOND OPTIONS	C					2947			10	1256
OUL	ULTRA T-BOND OPTIONS	P	258			258	5437	+	149	4	1237
TOTAL	ULTRA T-BOND OPTIONS		258			258	8384	+	149	14	2493
UL1	ULTRA WEEK1 T-BOND OPTIONS	P					1				1
TOTAL	ULTRA WEEK1 T-BOND OPTIONS						1				1
WY3	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	4498			4498		-	11498		
WY3	WK WEDS 10 YR TREASURY NOTE OPTIONS	P	6523			6523		-	10521		
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		11021			11021		-	22019		
WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	21760	7800		29560	25074	+	24110		
WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS	P	9328	5000		14328	20101	+	11986		
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		31088	12800		43888	45175	+	36096		
WB3	WK WEDS 30 YR TREASURY BOND OPTIONS	C	644			644		-	2608		
WB3	WK WEDS 30 YR TREASURY BOND OPTIONS	P	1121			1121		-	3056		
TOTAL	WK WEDS 30 YR TREASURY BOND OPTIONS		1765			1765		-	5664		
WB4	WK WEDS 30 YR TREASURY BOND OPTIONS	C	5842	750		6592	2934	+	2721		
WB4	WK WEDS 30 YR TREASURY BOND OPTIONS	P	1141			1141	1676	+	1049		
TOTAL	WK WEDS 30 YR TREASURY BOND OPTIONS		6983	750		7733	4610	+	3770		
WF3	WK WEDS 5 YR TREASURY NOTE OPTIONS	C	2826			2826		-	6170		
WF3	WK WEDS 5 YR TREASURY NOTE OPTIONS	P	2002	2700		4702		-	2472		
TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS		4828	2700		7528		-	8642		
WF4	WK WEDS 5 YR TREASURY NOTE OPTIONS	C	1230			1230	1330	+	1081		
WF4	WK WEDS 5 YR TREASURY NOTE OPTIONS	P	1261			1261	1385	+	1236		
TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS		2491			2491	2715	+	2317		
TN2	WKLY OPT ON ULTRREA 10-YEAR T NOTE	C									23
TN2	WKLY OPT ON ULTRREA 10-YEAR T NOTE	P									25
TOTAL	WKLY OPT ON ULTRREA 10-YEAR T NOTE										48

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