



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
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Customer Service: (312) 930-1000



PRELIMINARY

PG02A BULLETIN #101@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Fri, May 26, 2017 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	16725167	676812	502290	17904269	122292663	-	4240532	13590068	112534189
EXCHANGE FUTURES	14680722	42408	311601	15034731	56988270	-	49726	11260026	51100679
EXCHANGE OPTIONS	2044445	634404	189873	2868722	65256168	-	4190854	2329862	61400536
OTC TOTALS--									
OTC CLEARED ONLY			816	816	48225	+	48	180	32974
FUTURES & OPTIONS--									
INTEREST RATES	10388657	560593	211498	11160748	73992694	-	3670312	7863116	62115535
FUTURES ONLY--									
INTEREST RATES	9419850	39002	141498	9600350	25991690	+	16825	6623702	19564050
OPTIONS ONLY--									
INTEREST RATES	968807	521591	70000	1560398	48001004	-	3687137	1239414	42551485
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

INTEREST RATE FUTURES & OPTIONS

TYF 10-YR NOTE FUTURES	3205192	4865	84589	3294646	3457599	-	34883	1780861	2651068
FV 5-YR NOTE FUTURES	2226686	1042	18078	2245806	3409170	-	19254	1521453	2623083
ED EURODOLLAR FUTURES	1747284	33003	4834	1785121	14032365	+	114405	1921753	10823676
TU 2-YR NOTE FUTURES	1173686		24446	1198132	1355698	-	33471	601425	1076575
US 30-YR BOND FUTURES	525469	92	3115	528676	807169	-	13234	398760	569758
UL ULTRA T-BOND FUTURES	208656		5283	213939	778530	+	88	216164	630164
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	200539		1153	201692	370878	-	22608	81975	174275
FF FED FUND FUTURES	130853			130853	1716507	+	25234	100741	986033
EM 1 MONTH EURODOLLAR FUTURES	588			588	8156	+	586	12	2786
NIU 10 YEAR USD INTEREST RATE SWAP	543			543	29850	-	82	334	28058
F1U 5 YEAR USD INTEREST RATE SWAP	353			353	24473	+	43	208	31189
B1U 30 YEAR USD INTEREST RATE SWAP	1			1	1295	+	1	16	1362
T1U 2 YEAR USD INT RATE SWAP FUTURES									76

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES
OPTIONS ON FUTURES

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PG02A BULLETIN #101@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURE S Fri, May 26, 2017 PG02A

TC	10-YR NOTE OPTIONS	C	117363	47630	164993	896197	-	1094303	77894	804831
TC	10-YR NOTE OPTIONS	P	121177	57356	178533	863118	-	1322769	116279	849298
TOTAL	10-YR NOTE OPTIONS		238540	104986	343526	1759315	-	2417072	194173	1654129
TY1	10-YR WEEK1 NOTE OPTIONS	C	31882	200	32082	83741	+	12163	6521	50670
TY1	10-YR WEEK1 NOTE OPTIONS	P	20814	200	21014	48164	+	9815	14151	58238
TOTAL	10-YR WEEK1 NOTE OPTIONS		52696	400	53096	131905	+	21978	20672	108908
TY2	10-YR WEEK2 NOTE OPTIONS	C	3578	750	4328	10050	+	1614	5287	14755
TY2	10-YR WEEK2 NOTE OPTIONS	P	2261	1750	4011	17799	+	2331	7067	26491
TOTAL	10-YR WEEK2 NOTE OPTIONS		5839	2500	8339	27849	+	3945	12354	41246
TY3	10-YR WEEK3 NOTE OPTIONS	C	344		344	1495	+	294		
TY3	10-YR WEEK3 NOTE OPTIONS	P	1042		1042	5681	+	647		
TOTAL	10-YR WEEK3 NOTE OPTIONS		1386		1386	7176	+	941		
TY4	10-YR WEEK4 NOTE OPTIONS	C							12125	
TY4	10-YR WEEK4 NOTE OPTIONS	P							20365	
TOTAL	10-YR WEEK4 NOTE OPTIONS								32490	
TW1	2-YR WEEK1 NOTE OPTIONS	C				285				102
TW1	2-YR WEEK1 NOTE OPTIONS	P				286				102
TOTAL	2-YR WEEK1 NOTE OPTIONS					571				204
EE1	2-YR EURODOLLAR MIDCURVE (WEEKLY)	C							250	550
EE1	2-YR EURODOLLAR MIDCURVE (WEEKLY)	P				800			250	550
TOTAL	2-YR EURODOLLAR MIDCURVE (WEEKLY)					800			500	1100
EE4	2-YR EURODOLLAR MIDCURVE (WEEKLY)	P	398		398		-	4000		
TOTAL	2-YR EURODOLLAR MIDCURVE (WEEKLY)		398		398		-	4000		
TUC	2-YR NOTE OPTIONS	C	6428	3678	10106	20393	-	41242	216	21131
TUC	2-YR NOTE OPTIONS	P	211		211	6891	-	29300	3810	58108
TOTAL	2-YR NOTE OPTIONS		6639	3678	10317	27284	-	70542	4026	79239
TW2	2-YR WEEK2 NOTE OPTIONS	C								1
TW2	2-YR WEEK2 NOTE OPTIONS	P								2000
TOTAL	2-YR WEEK2 NOTE OPTIONS									2001
TW3	2-YR WEEK3 NOTE OPTIONS	C	100		100	100	+	100		
TOTAL	2-YR WEEK3 NOTE OPTIONS		100		100	100	+	100		
CG	30-YR BOND OPTIONS	C	67837	6303	74140	190046	-	200140	9088	134335
CG	30-YR BOND OPTIONS	P	64940	763	65703	192050	-	267762	13369	156595
TOTAL	30-YR BOND OPTIONS		132777	7066	139843	382096	-	467902	22457	290930
US1	30-YR WEEK1 BOND OPTIONS	C	16391	4200	20591	20042	+	15968	2662	13429
US1	30-YR WEEK1 BOND OPTIONS	P	17736		17736	17205	+	14024	4484	10665
TOTAL	30-YR WEEK1 BOND OPTIONS		34127	4200	38327	37247	+	29992	7146	24094
US2	30-YR WEEK2 BOND OPTIONS	C	1060		1060	2007	+	376	488	1872
US2	30-YR WEEK2 BOND OPTIONS	P	915		915	2125	+	493	1103	4282
TOTAL	30-YR WEEK2 BOND OPTIONS		1975		1975	4132	+	869	1591	6154
US3	30-YR WEEK3 BOND OPTIONS	C	1530		1530	1704	+	1236		
US3	30-YR WEEK3 BOND OPTIONS	P	250		250	1112	+	194		
TOTAL	30-YR WEEK3 BOND OPTIONS		1780		1780	2816	+	1430		
US4	30-YR WEEK4 BOND OPTIONS	C							1646	
US4	30-YR WEEK4 BOND OPTIONS	P							3434	
TOTAL	30-YR WEEK4 BOND OPTIONS								5080	
EF1	3-YR EURODOLLAR MIDCURVE (WEEK3)	C				256				300
EF1	3-YR EURODOLLAR MIDCURVE (WEEK3)	P				256				300
TOTAL	3-YR EURODOLLAR MIDCURVE (WEEK3)					512				600
EF4	3-YR EURODOLLAR MIDCURVE (WEEK3)	C					-	1600		
EF4	3-YR EURODOLLAR MIDCURVE (WEEK3)	P	200		200		-	1800		
TOTAL	3-YR EURODOLLAR MIDCURVE (WEEK3)		200		200		-	3400		
E5	5-YR EURODOLLAR MIDCURVE OPTIONS	C				4000				100
E5	5-YR EURODOLLAR MIDCURVE OPTIONS	P				4000				100
TOTAL	5-YR EURODOLLAR MIDCURVE OPTIONS					4000				200
FP	5-YR NOTE OPTIONS	C	22904	2472	25376	176827	-	222787	7829	185377
FP	5-YR NOTE OPTIONS	P	39489	21781	61270	545993	-	775417	21000	483487
TOTAL	5-YR NOTE OPTIONS		62393	24253	86646	722820	-	998204	28829	668864
FV1	5-YR WEEK1 NOTE OPTIONS	C	4025		4025	9841	+	2963	915	9516
FV1	5-YR WEEK1 NOTE OPTIONS	P	2230		2230	6754	+	974	819	13292
TOTAL	5-YR WEEK1 NOTE OPTIONS		6255		6255	16595	+	3937	1734	22808
FV2	5-YR WEEK2 NOTE OPTIONS	C	1085		1085	1670	+	564	1611	6587
FV2	5-YR WEEK2 NOTE OPTIONS	P	1059		1059	2185	+	693	2012	72797
TOTAL	5-YR WEEK2 NOTE OPTIONS		2144		2144	3855	+	1257	3623	79384
FV3	5-YR WEEK3 NOTE OPTIONS	C	450		450	1101	+	350		
FV3	5-YR WEEK3 NOTE OPTIONS	P	304		304	1244	+	304		
TOTAL	5-YR WEEK3 NOTE OPTIONS		754		754	2345	+	654		
FV4	5-YR WEEK4 NOTE OPTIONS	C							16659	
FV4	5-YR WEEK4 NOTE OPTIONS	P							13911	
TOTAL	5-YR WEEK4 NOTE OPTIONS								30570	
E0	EURODOLLAR MIDCURVE OPTIONS	C	14898	45100	79998	3397865	-	12071	66432	2563499
E0	EURODOLLAR MIDCURVE OPTIONS	P	130593	96950	277543	5444163	+	37879	150589	3365045
TOTAL	EURODOLLAR MIDCURVE OPTIONS		145491	142050	70000	357541	8842028	+	25808	5928544
E2	EURODOLLAR MIDCURVE OPTIONS	C	9842	5850	15692	2428720	+	3078	131935	1610703
E2	EURODOLLAR MIDCURVE OPTIONS	P	36221	16350	52571	4467904	+	5725	69858	1773886
TOTAL	EURODOLLAR MIDCURVE OPTIONS		46063	22200	68263	6896624	+	8803	201793	3384589
E3	EURODOLLAR MIDCURVE OPTIONS	C	2366	2400	4766	1025590	+	1043	13466	552683
E3	EURODOLLAR MIDCURVE OPTIONS	P	8670	8900	17570	1415270	+	458	18133	777242
TOTAL	EURODOLLAR MIDCURVE OPTIONS		11036	11300	22336	2440860	+	1501	31599	1329925
E4	EURODOLLAR MIDCURVE OPTIONS	C	100		100	178231	+	100	100	82534
E4	EURODOLLAR MIDCURVE OPTIONS	P	2100		2100	172569	+	2100	100	91835
TOTAL	EURODOLLAR MIDCURVE OPTIONS		2200		2200	350800	+	2200	200	174369
1K	EURODOLLAR MIDCURVE WK1 OPTIONS	C								450
1K	EURODOLLAR MIDCURVE WK1 OPTIONS	P				1450				450
TOTAL	EURODOLLAR MIDCURVE WK1 OPTIONS					1450				900
4K	EURODOLLAR MIDCURVE WK4 OPTIONS	P						750		
TOTAL	EURODOLLAR MIDCURVE WK4 OPTIONS							750		
ZE	EURODOLLAR OPTIONS	C	126416	84878	211294	9483093	+	73234	211451	11172732
ZE	EURODOLLAR OPTIONS	P	89535	114080	203615	16852362	+	101295	212105	1759237
TOTAL	EURODOLLAR OPTIONS		215951	198958	414909	26335455	+	174529	423556	28731969
FFC	FED FUND OPTIONS	C				500				2352
FFC	FED FUND OPTIONS	P				1651				14963
TOTAL	FED FUND OPTIONS					2151				17315
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C								46
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P							194	1077
TOTAL	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE								194	1123
OUL	ULTRA T-BOND OPTIONS	C	5		5	174	-	1109		864
OUL	ULTRA T-BOND OPTIONS	P	53		53	39	-	1913		2280
TOTAL	ULTRA T-BOND OPTIONS		58		58	213	-	3022		3144
UL1	ULTRA WEEK1 T-BOND OPTIONS	P	5		5	5	+	5		
TOTAL	ULTRA WEEK1 T-BOND OPTIONS		5		5	5	+	5		

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