

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES
FUTURES

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



PRELIMINARY

PG02A BULLETIN #143@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Thu, Jul 27, 2017 PG02A

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- CHGE	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST	
* CME GROUP TOTALS--								
EXCHANGE	14630334	667294	501430	15799058	112903824	+	1021569	12928837
EXCHANGE FUTURES	12241493	27678	393638	12662809	53988816	+	127506	10137632
EXCHANGE OPTIONS	2388841	639616	107632	3136089	58867136	+	893918	2790375
OTC TOTALS--								
OTC CLEARED ONLY			160	160	47872	+	145	830
FUTURES & OPTIONS--								
INTEREST RATES	6218810	529591	209347	6957748	65942300	+	426026	5830953
FUTURES ONLY--								
INTEREST RATES	5173953	25452	209347	5408752	24412856	+	140711	4268721
OPTIONS ONLY--								
INTEREST RATES	1044857	504139		1548996	41529444	+	285315	1562232
FORWARD SWAPS ONLY--								
OPTIONS FORWARD SWAPS ONLY--								

INTEREST RATE FUTURES & OPTIONS

ED EURODOLLAR FUTURES	2059294	17537	26000	2102831	13114155	+	85954	1980088	10363157
TYF 10-YR NOTE FUTURES	1464002	5704	62655	1532361	3249638	+	45376	1110449	2792971
FV 5-YR NOTE FUTURES	758860	1325	80418	840603	3007128	-	9987	490788	2705573
US 30-YR BOND FUTURES	289727	886	3990	294603	732113	-	3860	214323	572891
TU 2-YR NOTE FUTURES	255911		25490	281401	1370480	+	9761	211246	1076157
FF FED FUND FUTURES	125071			125071	1663813	+	6540	112243	889333
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	116085		4556	120641	406190	+	5371	58349	175488
UL ULTRA T-BOND FUTURES	102322		6238	108560	808769	+	1096	88609	605047
F1U 5 YEAR USD INTEREST RATE SWAP	1757			1757	22758	+	295	1110	34935
N1U 10 YEAR USD INTEREST RATE SWAP	924			924	31601	+	165	1462	25222
T1U 2 YEAR USD INT RATE SWAP FUTURES									2
EM 1 MONTH EURODOLLAR FUTURES					5995			25	1061
B1U 30 YEAR USD INTEREST RATE SWAP					216			29	1015

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES
OPTIONS ON FUTURES

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TC 10-YR NOTE OPTIONS	C	89689	29427	119116	1226381	+	34817	112138	918722
TC 10-YR NOTE OPTIONS	P	118406	23582	141988	1231255	+	11699	79580	842893
TOTAL 10-YR NOTE OPTIONS		208095	53009	261104	2457636	+	46516	191718	1761615
TY1 10-YR WEEK1 NOTE OPTIONS	C	9996	3500	13496	32474	+	765	23029	28694
TY1 10-YR WEEK1 NOTE OPTIONS	P	40194	43785	83979	91059	-	3890	8961	50042
TOTAL 10-YR WEEK1 NOTE OPTIONS		50190	47285	97475	123533	-	3125	31990	78736
TY2 10-YR WEEK2 NOTE OPTIONS	C	2757		2757	11249	+	743	1440	8107
TY2 10-YR WEEK2 NOTE OPTIONS	P	10747		10747	17192	-	5	29546	34867
TOTAL 10-YR WEEK2 NOTE OPTIONS		13504		13504	28441	+	738	30986	42974
TY4 10-YR WEEK4 NOTE OPTIONS	C	49478	17550	67028	94240	+	3673		
TY4 10-YR WEEK4 NOTE OPTIONS	P	42739	400	43139	78925	-	1851		
TOTAL 10-YR WEEK4 NOTE OPTIONS		92217	17950	110167	173165	+	1822		
TY5 10-YR WEEK5 NOTE OPTIONS	C							33607	69055
TY5 10-YR WEEK5 NOTE OPTIONS	P							29527	86411
TOTAL 10-YR WEEK5 NOTE OPTIONS								63134	155466
TW1 2-YR WEEK1 NOTE OPTIONS	C				400				25
TW1 2-YR WEEK1 NOTE OPTIONS	P				3				25
TOTAL 2-YR WEEK1 NOTE OPTIONS					403				50
TW5 2-YR WEEK5 NOTE OPTIONS	P								30
TOTAL 2-YR WEEK5 NOTE OPTIONS									30
EE1 2-YR EURODOLLAR MIDCURVE (WEEKLY)	C				751				
EE1 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P							250	600
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)					751			250	600
EE4 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P				2000				
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)					2000				
EE5 2-YR EURODOLLAR MIDCURVE (WEEKLY)	C							1075	1962
EE5 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P							1075	1335
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)								2150	3297
TUC 2-YR NOTE OPTIONS	C	605		605	24771	-	14	450	26085
TUC 2-YR NOTE OPTIONS	P	348		348	7967	+	342	3927	48256
TOTAL 2-YR NOTE OPTIONS		953		953	32738	+	328	4377	74341
TW4 2-YR WEEK4 NOTE OPTIONS	P								1
TOTAL 2-YR WEEK4 NOTE OPTIONS									1
TW5 2-YR WEEK5 NOTE OPTIONS	C								34
TOTAL 2-YR WEEK5 NOTE OPTIONS									34
CG 30-YR BOND OPTIONS	C	30223	3804	34027	266299	+	11660	23688	192842
CG 30-YR BOND OPTIONS	P	51464	3400	54864	322924	+	1712	24854	199255
TOTAL 30-YR BOND OPTIONS		81687	7204	88891	589223	+	13372	48542	392097
US1 30-YR WEEK1 BOND OPTIONS	C	4445		4445	20570	+	2524	3323	9283
US1 30-YR WEEK1 BOND OPTIONS	P	7018		7018	19458	+	3494	16606	1678
TOTAL 30-YR WEEK1 BOND OPTIONS		11463		11463	40028	+	6018	5001	25889
US2 30-YR WEEK2 BOND OPTIONS	C	893		893	5114	+	490	344	4146
US2 30-YR WEEK2 BOND OPTIONS	P	1544		1544	4804	+	863	530	4845
TOTAL 30-YR WEEK2 BOND OPTIONS		2437		2437	9918	+	1353	874	8991
US4 30-YR WEEK4 BOND OPTIONS	C	14705		14705	33394	+	5597		
US4 30-YR WEEK4 BOND OPTIONS	P	4833		4833	29216	-	28		
TOTAL 30-YR WEEK4 BOND OPTIONS		19538		19538	62610	+	5569		
US5 30-YR WEEK5 BOND OPTIONS	C							5024	17708
US5 30-YR WEEK5 BOND OPTIONS	P							6026	20854
TOTAL 30-YR WEEK5 BOND OPTIONS								11050	38562
EF1 3-YR EURODOLLAR MIDCURVE (WEEK3)	C				100				
EF1 3-YR EURODOLLAR MIDCURVE (WEEK3)	P				580				
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)					680				
EF4 3-YR EURODOLLAR MIDCURVE (WEEK3)	C				3500				
EF4 3-YR EURODOLLAR MIDCURVE (WEEK3)	P				4550				
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)					8050				
EF5 3-YR EURODOLLAR MIDCURVE (WEEK3)	C								2000
EF5 3-YR EURODOLLAR MIDCURVE (WEEK3)	P								2000
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)									4000
E5 5-YR EURODOLLAR MIDCURVE OPTIONS	C								4000
TOTAL 5-YR EURODOLLAR MIDCURVE OPTIONS									4000
FP 5-YR NOTE OPTIONS	C	19705	12467	32172	244315	+	14101	21119	181062
FP 5-YR NOTE OPTIONS	P	30609	7776	38385	744665	+	15316	37261	612620
TOTAL 5-YR NOTE OPTIONS		50314	20243	70557	988980	+	29417	58380	793682
FV1 5-YR WEEK1 NOTE OPTIONS	C	1733		1733	6477	+	635	145	4137
FV1 5-YR WEEK1 NOTE OPTIONS	P	1815		1815	16354	+	11	464	9562
TOTAL 5-YR WEEK1 NOTE OPTIONS		3548		3548	22831	+	646	609	13699
FV2 5-YR WEEK2 NOTE OPTIONS	C	1117		1117	6691	+	599		1755
FV2 5-YR WEEK2 NOTE OPTIONS	P	1002		1002	8742	+	893	78	1720
TOTAL 5-YR WEEK2 NOTE OPTIONS		2119		2119	15433	+	1492	78	3475
FV4 5-YR WEEK4 NOTE OPTIONS	C	10503	1733	12236	28062	+	3445		
FV4 5-YR WEEK4 NOTE OPTIONS	P	3976	308	4284	28558	+	590		
TOTAL 5-YR WEEK4 NOTE OPTIONS		14479	2041	16520	56620	+	4035		
FV5 5-YR WEEK5 NOTE OPTIONS	C							1632	9086
FV5 5-YR WEEK5 NOTE OPTIONS	P							2035	13730
TOTAL 5-YR WEEK5 NOTE OPTIONS								3667	22816
E0 EURODOLLAR MIDCURVE OPTIONS	C	68166	45124	113290	2114200	+	44449	65240	2034004
E0 EURODOLLAR MIDCURVE OPTIONS	P	18674	12850	31524	3346907	+	3812	93349	3244108
TOTAL EURODOLLAR MIDCURVE OPTIONS		86840	57974	144814	5461107	+	48261	158589	5278112
E2 EURODOLLAR MIDCURVE OPTIONS	C	30417	22575	52992	2148570	+	16046	99562	1417195
E2 EURODOLLAR MIDCURVE OPTIONS	P	43868	37425	81293	3647773	+	25788	172965	1571397
TOTAL EURODOLLAR MIDCURVE OPTIONS		74285	60000	134285	5796343	+	41834	272527	2988592
E3 EURODOLLAR MIDCURVE OPTIONS	C	13572	22175	35747	980561	+	15687	14298	595450
E3 EURODOLLAR MIDCURVE OPTIONS	P	19177	12175	31352	1110603	-	2191	46631	870659
TOTAL EURODOLLAR MIDCURVE OPTIONS		32749	34350	67099	2091164	+	13496	60929	1466109
E4 EURODOLLAR MIDCURVE OPTIONS	C				116995			3350	121985
E4 EURODOLLAR MIDCURVE OPTIONS	P	3600	9000	12600	109610	+	12250	4528	110974
TOTAL EURODOLLAR MIDCURVE OPTIONS		3600	9000	12600	226605	+	12250	7878	232959
4K EURODOLLAR MIDCURVE WK4 OPTIONS	P				1500				750
TOTAL EURODOLLAR MIDCURVE WK4 OPTIONS					1500				750
5K EURODOLLAR MIDCURVE WK5 OPTIONS	C								750
TOTAL EURODOLLAR MIDCURVE WK5 OPTIONS									750
ZE EURODOLLAR OPTIONS	C	133388	58478	191866	8357110	+	988	214348	9823636
ZE EURODOLLAR OPTIONS	P	157999	134076	289875	14966280	+	53760	395081	11490895
TOTAL EURODOLLAR OPTIONS		289187	192554	481741	23323390	+	54748	609429	21314531
FFC FED FUND OPTIONS	C				901				4000
FFC FED FUND OPTIONS	P				901			40	15679
TOTAL FED FUND OPTIONS								40	19679
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C								460
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P								2480
TOTAL OPTIONS ON ULTRA 10-YEAR U.S. TNOTE									2940
OUL ULTRA T-BOND OPTIONS	C				334			16	2581
OUL ULTRA T-BOND OPTIONS	P	1	29	30	1122	+	28	18	5082
TOTAL ULTRA T-BOND OPTIONS		1	29	30	1456	+	28	34	7663
UL1 ULTRA WEEK1 T-BOND OPTIONS	C				5				
TOTAL ULTRA WEEK1 T-BOND OPTIONS					5				
UL4 ULTRA WEEK4 T-BOND OPTIONS	C				200				
UL4 ULTRA WEEK4 T-BOND OPTIONS	P				50				

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TOTAL		ULTRA WEEK4 T-BOND OPTIONS				250		
UL5	ULTRA WEEK5 T-BOND OPTIONS	C						1
UL5	ULTRA WEEK5 T-BOND OPTIONS	P						2
TOTAL	ULTRA WEEK5 T-BOND OPTIONS							3
WY1	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	3031	1500	4531	5922	+	3645
WY1	WK WEDS 10 YR TREASURY NOTE OPTIONS	P	1648	1000	2648	3890	+	912
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		4679	2500	7179	9812	+	4557
WY2	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	50		50	50	+	50
WY2	WK WEDS 10 YR TREASURY NOTE OPTIONS	P	50		50	50	+	50
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		100		100	100	+	100
WB1	WK WEDS 30 YR TREASURY BOND OPTIONS	C	583		583	871	+	517
WB1	WK WEDS 30 YR TREASURY BOND OPTIONS	P	1095		1095	1247	+	901
TOTAL	WK WEDS 30 YR TREASURY BOND OPTIONS		1678		1678	2118	+	1418
WF1	WK WEDS 5 YR TREASURY NOTE OPTIONS	C	422		422	766	+	333
WF1	WK WEDS 5 YR TREASURY NOTE OPTIONS	P	772		772	836	+	109
TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS		1194		1194	1602	+	442

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