

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

FINAL

PG02A BULLETIN #180@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Tue, Sep 19, 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	11570216	739484	547638	12857338	113348843	- 733064	12750805	101477560
EXCHANGE FUTURES	9782090	27490	384708	10194288	54438301	- 1342681	9874563	49633629
EXCHANGE OPTIONS	1788126	711994	162770	2662890	58866383	+ 609617	2875716	51807725
OTC TOTALS--								
OTC CLEARED ONLY			160	160	44159	UNCH	526	36206
FUTURES & OPTIONS--								
INTEREST RATES	5364588	645491	187002	6197081	65819294	- 790724	5885768	53885621
FUTURES ONLY--								
INTEREST RATES	4364095	24534	105702	4494331	24309310	- 1279271	4147791	19832138
OPTIONS ONLY--								
INTEREST RATES	1000493	620957	81300	1702750	41509984	+ 488547	1737977	34053483
FORWARD SWAPS ONLY--								
OPTIONS FORWARD SWAPS ONLY--								

INTEREST RATE FUTURES & OPTIONS

ED EURODOLLAR FUTURES	2045065	17774	7992	2070831	12874962	- 1161979	2255667	10781411
TYF 10-YR NOTE FUTURES	1074735	5284	40628	1120647	3273096	- 40985	799506	2763656
FV 5-YR NOTE FUTURES	493033	335	38542	531910	2980492	- 35249	426166	2768378
TU 2-YR NOTE FUTURES	233813	1050	12209	247072	1505108	+ 4024	163205	965720
US 30-YR BOND FUTURES	216967	91	2601	219659	723358	- 9770	182207	560194
FF FED FUND FUTURES	140509			140509	1652402	- 22958	204408	1136376
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	81256		385	81641	424252	+ 6186	57104	209689
UL ULTRA T-BOND FUTURES	75988		3345	79333	823924	- 3480	56655	598248
EM 1 MONTH EURODOLLAR FUTURES	1333			1333	1440	- 1455		555
NIU 10 YEAR USD INTEREST RATE SWAP	843			843	27378	- 10672	1500	25182
FIU 5 YEAR USD INTEREST RATE SWAP	553			553	22725	- 2933	1283	22059
BIU 30 YEAR USD INTEREST RATE SWAP					173		90	670

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OPTIONS ON FUTURES

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PG02A BULLETIN #180@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURE S Tue, Sep 19, 2017 PG02A

TC 10-YR NOTE OPTIONS	C	183947	53219		237166	1880769	+	50348	207423	1266113
TC 10-YR NOTE OPTIONS	P	211340	31757	1300	244397	1766957	+	33078	129547	986945
TOTAL 10-YR NOTE OPTIONS		395287	84976	1300	481563	3647726	+	83426	336970	2253058
TY1 10-YR WEEK1 NOTE OPTIONS	C	1803			1803	6030	+	1169	2883	7069
TY1 10-YR WEEK1 NOTE OPTIONS	P	1980			1980	9216	+	1571	4170	14718
TOTAL 10-YR WEEK1 NOTE OPTIONS		3783			3783	15246	+	2740	7053	21787
TY2 10-YR WEEK2 NOTE OPTIONS	C	739			739	787	+	589	8	12
TY2 10-YR WEEK2 NOTE OPTIONS	P	651			651	849	+	651	8	12
TOTAL 10-YR WEEK2 NOTE OPTIONS		1390			1390	1636	+	1240	16	24
TY5 10-YR WEEK5 NOTE OPTIONS	C	5741	1130		6871	29811	+	3654	33740	37699
TY5 10-YR WEEK5 NOTE OPTIONS	P	1927	1405		3332	23892	+	2054	6025	13719
TOTAL 10-YR WEEK5 NOTE OPTIONS		7668	2535		10203	53703	+	5708	39765	51418
TW1 2-YR WEEK1 NOTE OPTIONS	C					2				
TOTAL 2-YR WEEK1 NOTE OPTIONS						2				
EE4 2-YR EURODOLLAR MIDCURVE (WEEKLY)	C					2050			1600	1600
EE4 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P					3347				150
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)						5397			1600	1750
EE5 2-YR EURODOLLAR MIDCURVE (WEEKLY)	C					434				
EE5 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P					268				
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)						702				
TUC 2-YR NOTE OPTIONS	C	960	3			87075	+	425	5820	32013
TUC 2-YR NOTE OPTIONS	P	3198	5850		9048	286226	+	3197	25395	85607
TOTAL 2-YR NOTE OPTIONS		4158	5853		10011	373301	+	3622	31215	117620
CG 30-YR BOND OPTIONS	C	38676	5703		44379	338581	+	14923	50124	320955
CG 30-YR BOND OPTIONS	P	44072	8235		52307	420204	+	2699	46544	268744
TOTAL 30-YR BOND OPTIONS		82748	13938		96686	758785	+	17622	96668	589699
US1 30-YR WEEK1 BOND OPTIONS	C	1454			1454	2411	+	918	178	478
US1 30-YR WEEK1 BOND OPTIONS	P	2333			2333	6743	+	2085	134	1297
TOTAL 30-YR WEEK1 BOND OPTIONS		3787			3787	9154	+	3003	312	1775
US2 30-YR WEEK2 BOND OPTIONS	C	596			596	596	+	596	17	33
US2 30-YR WEEK2 BOND OPTIONS	P	63			63	63	+	63	17	33
TOTAL 30-YR WEEK2 BOND OPTIONS		659			659	659	+	659	34	66
US5 30-YR WEEK5 BOND OPTIONS	C	1426			1426	5648	+	506	915	2820
US5 30-YR WEEK5 BOND OPTIONS	P	513			513	5394	+	349	1268	6148
TOTAL 30-YR WEEK5 BOND OPTIONS		1939			1939	11042	+	855	2183	8968
EF4 3-YR EURODOLLAR MIDCURVE (WEEK3)	C					710				2094
EF4 3-YR EURODOLLAR MIDCURVE (WEEK3)	P					4060				500
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)						4770				2594
EF5 3-YR EURODOLLAR MIDCURVE (WEEK3)	C									250
EF5 3-YR EURODOLLAR MIDCURVE (WEEK3)	P					1200				
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)						1200				250
E5 5-YR EURODOLLAR MIDCURVE OPTIONS	C									8000
E5 5-YR EURODOLLAR MIDCURVE OPTIONS	P									4000
TOTAL 5-YR EURODOLLAR MIDCURVE OPTIONS										12000
FP 5-YR NOTE OPTIONS	C	28810			37235	372718	+	11599	48164	304610
FP 5-YR NOTE OPTIONS	P	15420	13639		29059	926612	-	3915	49809	757704
TOTAL 5-YR NOTE OPTIONS		44230	22064		66294	1299330	+	7684	97973	1062314
FV1 5-YR WEEK1 NOTE OPTIONS	C	248			248	703	+	248	200	212
FV1 5-YR WEEK1 NOTE OPTIONS	P	50			50	1108	-	50	50	203
TOTAL 5-YR WEEK1 NOTE OPTIONS		298			298	1811	+	198	250	415
FV2 5-YR WEEK2 NOTE OPTIONS	C	198			198	198	+	198	8	12
FV2 5-YR WEEK2 NOTE OPTIONS	P	1			1	1	+	1	8	12
TOTAL 5-YR WEEK2 NOTE OPTIONS		199			199	199	+	199	16	24
FV5 5-YR WEEK5 NOTE OPTIONS	C	1409	1000		2409	6106	+	2027	495	1920
FV5 5-YR WEEK5 NOTE OPTIONS	P	245			245	4423	+	242	361	4512
TOTAL 5-YR WEEK5 NOTE OPTIONS		1654	1000		2654	10529	+	2269	856	6432
E0 EURODOLLAR MIDCURVE OPTIONS	C	41577	66561		108138	2388556	+	36198	119316	1980486
E0 EURODOLLAR MIDCURVE OPTIONS	P	62817	38640	20000	121457	3876775	+	25068	177025	2658410
TOTAL EURODOLLAR MIDCURVE OPTIONS		104394	105201	20000	229595	6265331	+	61266	296341	4638896
E2 EURODOLLAR MIDCURVE OPTIONS	C	27808	29550	40000	97358	1872850	+	41826	33030	855711
E2 EURODOLLAR MIDCURVE OPTIONS	P	26553	144650	10000	181203	3040755	+	94201	84703	860431
TOTAL EURODOLLAR MIDCURVE OPTIONS		54361	174200	50000	278561	4913605	+	136027	117733	1716142
E3 EURODOLLAR MIDCURVE OPTIONS	C	1271	35400		36671	1045594	-	5165	20094	519334
E3 EURODOLLAR MIDCURVE OPTIONS	P	2721	2900		5621	1683015	+	4171	29460	811327
TOTAL EURODOLLAR MIDCURVE OPTIONS		3992	38300		42292	2728609	-	994	49554	1330661
E4 EURODOLLAR MIDCURVE OPTIONS	C	221	1600		1821	100644	+	1371	200	119523
E4 EURODOLLAR MIDCURVE OPTIONS	P	224	1600		1824	184598	+	1597	200	98393
TOTAL EURODOLLAR MIDCURVE OPTIONS		445	3200		3645	285242	+	2968	400	217916
4K EURODOLLAR MIDCURVE WK4 OPTIONS	C	426			426	926	+	426	375	5140
4K EURODOLLAR MIDCURVE WK4 OPTIONS	P	426			426	926	+	426	400	3950
TOTAL EURODOLLAR MIDCURVE WK4 OPTIONS		852			852	1852	+	852	775	9090
5K EURODOLLAR MIDCURVE WK5 OPTIONS	C									495
TOTAL EURODOLLAR MIDCURVE WK5 OPTIONS										495
ZE EURODOLLAR OPTIONS	C	175043	123191		298234	8293481	+	124596	358197	10275930
ZE EURODOLLAR OPTIONS	P	102932	46499	10000	159431	12790307	+	29633	298693	11694077
TOTAL EURODOLLAR OPTIONS		277975	169690	10000	457665	21083788	+	154229	656890	21970007
FFC FED FUND OPTIONS	C									1
FFC FED FUND OPTIONS	P					2901			1000	13414
TOTAL FED FUND OPTIONS						2901			1000	13415
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C									13568
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P									1743
TOTAL OPTIONS ON ULTRA 10-YEAR U.S. TNOTE										15311
OUL ULTRA T-BOND OPTIONS	C	40			40	707	-	8	14	5025
OUL ULTRA T-BOND OPTIONS	P					2050			356	6328
TOTAL ULTRA T-BOND OPTIONS		40			40	2757	-	8	370	11353
UL1 ULTRA WEEK1 T-BOND OPTIONS	C					40			3	3
UL1 ULTRA WEEK1 T-BOND OPTIONS	P					60				
TOTAL ULTRA WEEK1 T-BOND OPTIONS						100			3	3
WY3 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	3738			3738	11247	+	1035		
WY3 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	2276			2276	4957	+	634		
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		6014			6014	16204	+	1669		
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	130			130	165	+	130		
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	288			288	652	+	288		
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		418			418	817	+	418		
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	C	906			906	3643	+	578		
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	P	982			982	2788	+	763		
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		1888			1888	6431	+	1341		
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	C	222			222	534	+	221		
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	P	127			127	297	+	127		
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		349			349	831	+	348		
WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS	C	860			860	2299	+	432		
WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS	P	384			384	3416	+	366		
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS		1244			1244	5715	+	798		
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS	C	485			485	372	+	172		
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS	P	236			236	237	+	236		
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS		721			721	609	+	408		

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