



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



## PRELIMINARY

PG02A BULLETIN #226@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Wed, Nov 22, 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	18819104	1262240	688702	20770046	127432655	+	816773	25960125	116788596
EXCHANGE FUTURES	16627018	42322	441282	17110622	56289908	+	185432	21796755	52294431
EXCHANGE OPTIONS	2192086	1219918	247055	3659059	71101774	+	631236	4163278	64452218
OTC TOTALS--									
OTC CLEARED ONLY			365	365	40973	+	105	92	41947
FUTURES & OPTIONS--									
INTEREST RATES	11021561	1174984	343233	12539778	79251044	+	561982	18273037	69379651
FUTURES ONLY--									
INTEREST RATES	9883943	39339	218233	10141515	26566141	+	182675	15367214	22795710
OPTIONS ONLY--									
INTEREST RATES	1137618	1135645	125000	2398263	52684903	+	379307	2905823	46583941
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

## INTEREST RATE FUTURES &amp; OPTIONS

ED EURODOLLAR FUTURES	2950794	26409	49428	3026631	13653681	+	151633	4457895	12468734
TYF 10-YR NOTE FUTURES	2668567	11353	40355	2720275	3612925	+	10524	4489541	3219475
FV 5-YR NOTE FUTURES	1896057	325	63016	1959398	3558020	+	49909	3738051	3384389
TU 2-YR NOTE FUTURES	1350751		40134	1390885	1927363	-	64970	1114285	1191042
US 30-YR BOND FUTURES	418556	1252	5232	425040	847705	+	2643	680556	598463
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	260632		11621	272253	461540	+	6092	264682	302738
UL ULTRA T-BOND FUTURES	202268		8447	210715	973778	+	6272	444842	703859
FF FED FUND FUTURES	135079			135079	1473642	+	20444	170763	964080
F1U 5 YEAR USD INTEREST RATE SWAP	594			594	24123	+	59	3513	39172
N1U 10 YEAR USD INTEREST RATE SWAP	364			364	28075	-	37	1969	31185
EM 1 MONTH EURODOLLAR FUTURES	281			281	5168	+	106	1036	1846
T1U 2 YEAR USD INT RATE SWAP FUTURES									2
B1U 30 YEAR USD INTEREST RATE SWAP							121	81	800

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PRELIMINARY

PG02A BULLETIN #226@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURES Wed, Nov 22, 2017 PG02A

TC	10-YR NOTE OPTIONS	C	193423	59703	253126	1803303	+	75593	273495	2028718
TC	10-YR NOTE OPTIONS	P	156794	85820	242614	2033240	+	28944	352401	1780443
TOTAL	10-YR NOTE OPTIONS		350217	145523	495740	3836543	+	104537	625896	3809161
TY1	10-YR WEEK1 NOTE OPTIONS	C	4685	9000	13685	33385	+	7059	23952	56456
TY1	10-YR WEEK1 NOTE OPTIONS	P	7011	3500	10511	32315	+	5902	5716	17243
TOTAL	10-YR WEEK1 NOTE OPTIONS		11696	12500	24196	65700	+	12961	29668	73699
TY2	10-YR WEEK2 NOTE OPTIONS	C	606		606	14496	+	494	4924	16776
TY2	10-YR WEEK2 NOTE OPTIONS	P	2110	200	2310	15284	+	1513	7017	15661
TOTAL	10-YR WEEK2 NOTE OPTIONS		2716	200	2916	29780	+	2007	11941	32437
TY3	10-YR WEEK3 NOTE OPTIONS	C	1627		1627	5305	+	1612	410	587
TY3	10-YR WEEK3 NOTE OPTIONS	P	2776		2776	5872	+	2742	602	952
TOTAL	10-YR WEEK3 NOTE OPTIONS		4403		4403	11177	+	4354	1012	1539
TW1	2-YR WEEK1 NOTE OPTIONS	C	210		210	210	+	210		
TOTAL	2-YR WEEK1 NOTE OPTIONS		210		210	210	+	210		
EE1	2-YR EURODOLLAR MIDCURVE (WEEKLY)	P				2000				
TOTAL	2-YR EURODOLLAR MIDCURVE (WEEKLY)					2000				
EE4	2-YR EURODOLLAR MIDCURVE (WEEKLY)	C				1270				
EE4	2-YR EURODOLLAR MIDCURVE (WEEKLY)	P				2170				
TOTAL	2-YR EURODOLLAR MIDCURVE (WEEKLY)					3440				
TUC	2-YR NOTE OPTIONS	C	4785		4785	118611	+	2318	2625	72543
TUC	2-YR NOTE OPTIONS	P	1692	2575	4267	252537	+	2131	362	75381
TOTAL	2-YR NOTE OPTIONS		6477	2575	9052	371148	+	4449	2987	147924
TW2	2-YR WEEK2 NOTE OPTIONS	C								54
TW2	2-YR WEEK2 NOTE OPTIONS	P								54
TOTAL	2-YR WEEK2 NOTE OPTIONS									108
CG	30-YR BOND OPTIONS	C	25837	5166	31003	381643	+	889	66029	514091
CG	30-YR BOND OPTIONS	P	67192	2275	69467	369988	+	6323	77881	403365
TOTAL	30-YR BOND OPTIONS		93029	7441	100470	751631	+	7212	143910	917456
US1	30-YR WEEK1 BOND OPTIONS	C	6156	1600	7756	13291	+	5588	2614	10716
US1	30-YR WEEK1 BOND OPTIONS	P	3873	300	4173	17610	+	2672	2323	7197
TOTAL	30-YR WEEK1 BOND OPTIONS		10029	1900	11929	30901	+	8260	4937	17913
US2	30-YR WEEK2 BOND OPTIONS	C	624	350	974	7379	+	871	654	1884
US2	30-YR WEEK2 BOND OPTIONS	P	1875	350	2225	7573	+	1245	825	2348
TOTAL	30-YR WEEK2 BOND OPTIONS		2499	700	3199	14952	+	2116	1479	4232
US3	30-YR WEEK3 BOND OPTIONS	C	2637	191	2828	4041	+	2581	123	303
US3	30-YR WEEK3 BOND OPTIONS	P	4402	191	4593	6068	+	3755	63	142
TOTAL	30-YR WEEK3 BOND OPTIONS		7039	382	7421	10109	+	6336	186	445
EF4	3-YR EURODOLLAR MIDCURVE (WEEK3)	C				1000				
EF4	3-YR EURODOLLAR MIDCURVE (WEEK3)	P				1700				
TOTAL	3-YR EURODOLLAR MIDCURVE (WEEK3)					2700				
E5	5-YR EURODOLLAR MIDCURVE OPTIONS	C								4000
TOTAL	5-YR EURODOLLAR MIDCURVE OPTIONS									4000
FP	5-YR NOTE OPTIONS	C	45046	8350	53396	554161	+	11853	81196	652351
FP	5-YR NOTE OPTIONS	P	41223	24330	65553	1112577	+	22710	122808	946565
TOTAL	5-YR NOTE OPTIONS		86269	32680	118949	1666738	+	34563	204004	1598916
FV1	5-YR WEEK1 NOTE OPTIONS	C	2512	2400	4912	16215	+	3252	307	5088
FV1	5-YR WEEK1 NOTE OPTIONS	P	2372		2372	13025	+	870	1806	17748
TOTAL	5-YR WEEK1 NOTE OPTIONS		4884	2400	7284	29240	+	4122	2113	22836
FV2	5-YR WEEK2 NOTE OPTIONS	C	127		127	6501	+	47	9	1381
FV2	5-YR WEEK2 NOTE OPTIONS	P	201		201	10164	+	57	2307	3635
TOTAL	5-YR WEEK2 NOTE OPTIONS		328		328	16665	+	104	2316	5016
FV3	5-YR WEEK3 NOTE OPTIONS	C	2981		2981	3234	+	2761		674
FV3	5-YR WEEK3 NOTE OPTIONS	P	3658		3658	3402	+	3127	70	226
TOTAL	5-YR WEEK3 NOTE OPTIONS		6639		6639	6636	+	5888	70	900
E0	EURODOLLAR MIDCURVE OPTIONS	C	99412	57660	25000	182072	+	80090	70909	1978419
E0	EURODOLLAR MIDCURVE OPTIONS	P	56769	100150	40000	196919	+	11150	398759	4329155
TOTAL	EURODOLLAR MIDCURVE OPTIONS		156181	157810	65000	378991	+	81240	469668	6307574
E2	EURODOLLAR MIDCURVE OPTIONS	C	37816	41100	78916	2119113	+	17539	63737	1695042
E2	EURODOLLAR MIDCURVE OPTIONS	P	97715	45250	142965	3747232	-	5232	422528	3088283
TOTAL	EURODOLLAR MIDCURVE OPTIONS		135531	86350	221881	5866345	+	12307	486265	4783325
E3	EURODOLLAR MIDCURVE OPTIONS	C	24228	37100	10000	71328	+	11425	67690	979914
E3	EURODOLLAR MIDCURVE OPTIONS	P	10690	179850	190540	2000261	+	11187	238115	2026386
TOTAL	EURODOLLAR MIDCURVE OPTIONS		34918	216950	10000	261868	+	22612	305805	3006300
E4	EURODOLLAR MIDCURVE OPTIONS	C	6000	2050	8050	131927	+	5304	300	234412
E4	EURODOLLAR MIDCURVE OPTIONS	P	3000		3000	159774	+	2067	3500	263103
TOTAL	EURODOLLAR MIDCURVE OPTIONS		9000	2050	11050	291701	+	7371	3800	497515
1K	EURODOLLAR MIDCURVE WK1 OPTIONS	C	500		500	2150	+	500		
TOTAL	EURODOLLAR MIDCURVE WK1 OPTIONS		500		500	2150	+	500		
4K	EURODOLLAR MIDCURVE WK4 OPTIONS	C				6000				500
4K	EURODOLLAR MIDCURVE WK4 OPTIONS	P				1000				500
TOTAL	EURODOLLAR MIDCURVE WK4 OPTIONS					7000				1000
ZE	EURODOLLAR OPTIONS	C	98444	165988	50000	314432	+	16412	163680	12548977
ZE	EURODOLLAR OPTIONS	P	96195	298546	394741	15959372	+	62494	445073	12754707
TOTAL	EURODOLLAR OPTIONS		194639	464534	50000	709173	+	78906	608753	25303684
FFC	FED FUND OPTIONS	C				15			1000	12611
FFC	FED FUND OPTIONS	P				6610				5700
TOTAL	FED FUND OPTIONS					6625			1000	18311
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C				700				10164
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P				700				2630
TOTAL	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE					700				12794
OUL	ULTRA T-BOND OPTIONS	C	50		50	1347	+	20	3	8635
OUL	ULTRA T-BOND OPTIONS	P				3014				12543
TOTAL	ULTRA T-BOND OPTIONS		50		50	4361	+	20	13	21178
UL3	ULTRA WEEK3 T-BOND OPTIONS	P	1		1	1	+	1		
TOTAL	ULTRA WEEK3 T-BOND OPTIONS		1		1	1	+	1		
WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	2362		2362		-	10412		
WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS	P	1682		1682		-	6619		
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		4044		4044		-	17031		
WY5	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	3976	400	4376	4810	+	3588		
WY5	WK WEDS 10 YR TREASURY NOTE OPTIONS	P	3563	1200	4763	5348	+	4337		
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		7539	1600	9139	10158	+	7925		
WB4	WK WEDS 30 YR TREASURY BOND OPTIONS	C	1707		1707		-	5438		
WB4	WK WEDS 30 YR TREASURY BOND OPTIONS	P	2258		2258		-	5012		
TOTAL	WK WEDS 30 YR TREASURY BOND OPTIONS		3965		3965		-	10450		
WB5	WK WEDS 30 YR TREASURY BOND OPTIONS	C	805		805	1185	+	762		
WB5	WK WEDS 30 YR TREASURY BOND OPTIONS	P	1287		1287	1671	+	993		
TOTAL	WK WEDS 30 YR TREASURY BOND OPTIONS		2092		2092	2856	+	1755		
WF4	WK WEDS 5 YR TREASURY NOTE OPTIONS	C	1670	50	1720		-	2751		
WF4	WK WEDS 5 YR TREASURY NOTE OPTIONS	P	363		363		-	782		
TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS		2033	50	2083		-	3533		
WF5	WK WEDS 5 YR TREASURY NOTE OPTIONS	C	685		685	645	+	570		
WF5	WK WEDS 5 YR TREASURY NOTE OPTIONS	P	5		5	1111	-	5		
TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS		690		690	1756	+	565		

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