

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES  
FUTURES

2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
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Customer Service: (312) 930-1000

## PRELIMINARY

PG02A BULLETIN #231@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Mon, Nov 30, 2020 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	19509884	472680	663815	20646379	93847050	+ 19682	19502476	131378127
EXCHANGE FUTURES	17971536	10546	374450	18356532	44070555	- 161511	15622226	52662110
EXCHANGE OPTIONS	1538348	462134	289165	2289647	49755010	+ 181033	3880220	78682480
OTC TOTALS-								
OTC CLEARED ONLY			200	200	21485	+ 160	30	33537
FUTURES & OPTIONS-								
INTEREST RATES	9639082	472680	298199	10409961	59954361	+ 48524	9882223	94823335
FUTURES ONLY-								
INTEREST RATES	9126139	10546	178199	9314884	23762534	- 217412	7345318	30362027
OPTIONS ONLY-								
INTEREST RATES	512943	462134	120000	1095077	36191827	+ 265936	2536905	64461308
FORWARD SWAPS ONLY-								
OPTIONS FORWARD SWAPS ONLY-								

## INTEREST RATE FUTURES &amp; OPTIONS

ED EURODOLLAR FUTURES	4450614	10546	4000	4465160	10038413	- 45112	2159573	12478080
TYF 10-YR NOTE FUTURES	1835723		31874	1867597	3261776	- 82919	2199989	3759742
FV 5-YR NOTE FUTURES	1122220		42994	1165214	3188450	- 43875	1116224	4322744
TU 2-YR NOTE FUTURES	511586		43365	554951	1896798	- 18339	672890	3568960
US 30-YR BOND FUTURES	474641		11444	486085	1180557	- 25703	442719	994531
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	292403		20693	313096	963247	- 13124	255363	896581
UL ULTRA T-BOND FUTURES	258274		22369	280643	1041845	- 11716	198195	1234968
SR3 THREE-MONTH SOFR FUTURES	98838			98838	475188	+ 14289	22849	182136
FF FED FUND FUTURES	59089			59089	1093099	+ 6279	241809	2247280
3YR 3-YR NOTE FUTURES	8887		290	9177	7362	- 334		
SR1 ONE-MONTH SOFR FUTURES	2864		1170	4034	205420	+ 810	22897	396358
F1U 5 YEAR USD INTEREST RATE SWAP	3897			3897	31611	+ 1589	932	58662
Y1A 1-YEAR ERIE SOFR SWAP FUTURES	2490			2490	1096	+ 71		
LIW 5-YEAR ERIE SWAP FUTURES	2133			2133	44676	+ 280	1070	50901
Y1T 2-YEAR ERIE SOFR SWAP FUTURES	995			995	1313	+ 300		
Y1C 3-YEAR ERIE SOFR SWAP FUTURES	716			716	585	- 70		
N1U 10 YEAR USD INTEREST RATE SWAP	531			531	155811	+ 168	993	97323
Y1W 5-YEAR ERIE SOFR SWAP FUTURES	100			100	179	+ 65		
LIY 10-YEAR ERIE SWAP FUTURES	64			64	71795		902	90332
LIB 7-YEAR ERIE SWAP FUTURES	40			40	19918	- 40	30	18916
Y1Y 10-YEAR ERIE SOFR SWAP FUTURES	30			30	48	- 30		
SON QUARTERLY IMM SONIA FUTURES	2			2	21938		8293	17673
L1T 2-YEAR ERIE SWAP FUTURE	2			2	29525	- 1	194	32321
Y1D 4-YEAR ERIE SOFR SWAP FUTURES					135			
MPC MPC SONIA FUTURES					294		360	1389
L1O 20-YEAR ERIE SWAP FUTURES					90			90
L1L 15-YEAR ERIE SWAP FUTURES					10850			10850
L1E 30-YEAR ERIE SWAP FUTURES					3876		1	2864
L1D 4-YEAR ERIE SWAP FUTURES					5981		29	6779
L1C 3-YEAR ERIE SWAP FUTURES					10658		6	18046
EM 1 MONTH EURODOLLAR FUTURES								46

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETT CYCLE; GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST. THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



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PRELIMINARY

PG02A BULLETIN #231@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURES Mon, Nov 30, 2020 PG02A

TC 10-YR NOTE OPTIONS	C	90680		90680	839044	+	3388	245523	1411808
TC 10-YR NOTE OPTIONS	P	94142		94142	1108340	+	25800	260746	1257317
TOTAL 10-YR NOTE OPTIONS		184822		184822	1947384	+	29188	506269	2669125
TY1 10-YR WEEK1 NOTE OPTIONS	C	17478		17478	70539	-	779	42693	88009
TY1 10-YR WEEK1 NOTE OPTIONS	P	32380		32380	78010	+	17949	61974	96681
TOTAL 10-YR WEEK1 NOTE OPTIONS		49858		49858	148549	+	17170	104667	184690
TY2 10-YR WEEK2 NOTE OPTIONS	C	3493		3493	5146	+	3131	49137	74816
TY2 10-YR WEEK2 NOTE OPTIONS	P	5408		5408	33099	+	4642	46912	78511
TOTAL 10-YR WEEK2 NOTE OPTIONS		8901		8901	38245	+	7773	96049	153327
TUC 2-YR NOTE OPTIONS	C	10		10	4781	+	6	2069	53769
TUC 2-YR NOTE OPTIONS	P	106		106	10300	+	106	7329	186370
TOTAL 2-YR NOTE OPTIONS		116		116	15081	+	112	9398	240139
CG 30-YR BOND OPTIONS	C	39878		39878	278232	+	11143	72612	356783
CG 30-YR BOND OPTIONS	P	47529		47529	273043	+	16376	43397	503060
TOTAL 30-YR BOND OPTIONS		87407		87407	551275	+	27519	116009	859843
US1 30-YR WEEK1 BOND OPTIONS	C	5821		5821	38315	+	3453	4463	13979
US1 30-YR WEEK1 BOND OPTIONS	P	4361		4361	18294	+	1888	6775	21860
TOTAL 30-YR WEEK1 BOND OPTIONS		10182		10182	56609	+	5341	11238	35839
US2 30-YR WEEK2 BOND OPTIONS	C	1103		1103	4843	+	893	3299	6682
US2 30-YR WEEK2 BOND OPTIONS	P	2957		2957	10623	+	1751	5008	13634
TOTAL 30-YR WEEK2 BOND OPTIONS		4060		4060	15466	+	2644	8307	20316
FP 5-YR NOTE OPTIONS	C	13002		13002	370985	+	35	44860	570476
FP 5-YR NOTE OPTIONS	P	12821		12821	250157	+	4583	67329	1074013
TOTAL 5-YR NOTE OPTIONS		25823		25823	621142	+	4618	112189	1644489
FV1 5-YR WEEK1 NOTE OPTIONS	C	1942		1942	2594	-	157	2813	4986
FV1 5-YR WEEK1 NOTE OPTIONS	P	255		255	2083	+	251	1414	9143
TOTAL 5-YR WEEK1 NOTE OPTIONS		2197		2197	4677	+	94	4227	14129
FV2 5-YR WEEK2 NOTE OPTIONS	C	218		218	1291	+	218	395	4503
FV2 5-YR WEEK2 NOTE OPTIONS	P	232		232	1605	+	232	8387	11197
TOTAL 5-YR WEEK2 NOTE OPTIONS		450		450	2896	+	450	8782	15700
E0 EURODOLLAR MIDCURVE OPTIONS	C	21440	40800	62240	1658635	-	25760	191008	5027272
E0 EURODOLLAR MIDCURVE OPTIONS	P	3825	18300	22125	1160747	+	5721	86156	2928674
TOTAL EURODOLLAR MIDCURVE OPTIONS		25265	59100	84365	2819382	-	20039	277164	7955946
E2 EURODOLLAR MIDCURVE OPTIONS	C	10951	32200	43151	855488	+	2914	13821	1451263
E2 EURODOLLAR MIDCURVE OPTIONS	P	7851	18950	146801	1585076	+	122398	11840	2138499
TOTAL EURODOLLAR MIDCURVE OPTIONS		18802	51150	189952	2440564	+	125312	25661	3589762
E3 EURODOLLAR MIDCURVE OPTIONS	C	201	9350	9551	1209755	+	3151	27539	944579
E3 EURODOLLAR MIDCURVE OPTIONS	P	205	44000	44205	1893418	+	1927	10002	875731
TOTAL EURODOLLAR MIDCURVE OPTIONS		406	53350	53756	3103173	+	5078	37541	1820310
E4 EURODOLLAR MIDCURVE OPTIONS	C				55677				47482
E4 EURODOLLAR MIDCURVE OPTIONS	P				152961				35865
TOTAL EURODOLLAR MIDCURVE OPTIONS					208638				83347
ZE EURODOLLAR OPTIONS	C	23048	124349	147397	9911385	+	44986	444860	22498842
ZE EURODOLLAR OPTIONS	P	53973	174185	228158	14262726	+	643	745835	22594715
TOTAL EURODOLLAR OPTIONS		77021	298534	375555	24174111	+	45629	1190695	45093557
FFC FED FUND OPTIONS	C				101				5513
FFC FED FUND OPTIONS	P				50				350
TOTAL FED FUND OPTIONS					151				5863
S30 OPTIONS ON THREE-MONTH SOFR FUTURES	C				168				
S30 OPTIONS ON THREE-MONTH SOFR FUTURES	P				2155				
TOTAL OPTIONS ON THREE-MONTH SOFR FUTURES					2323				
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C							47	6629
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P								224
TOTAL OPTIONS ON ULTRA 10-YEAR U.S. TNOTE								47	6853
OUL ULTRA T-BOND OPTIONS	C				102				12
OUL ULTRA T-BOND OPTIONS	P				28				11
TOTAL ULTRA T-BOND OPTIONS					130				23
UL1 ULTRA WEEK1 T-BOND OPTIONS	C	5		5	5	+	5		
UL1 ULTRA WEEK1 T-BOND OPTIONS	P								2
TOTAL ULTRA WEEK1 T-BOND OPTIONS		5		5	5	+	5		2
WY1 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	8352		8352	21783	+	7046	5086	10629
WY1 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	3251		3251	12404	+	2960	8619	16086
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		11603		11603	34187	+	10006	13705	26715
WY2 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	4		4	4	+	4	641	641
WY2 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	2020		2020	2020	+	2020	64	64
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		2024		2024	2024	+	2024	705	705
WB1 WK WEDS 30 YR TREASURY BOND OPTIONS	C	630		630	1386	+	482	2947	4713
WB1 WK WEDS 30 YR TREASURY BOND OPTIONS	P	3318		3318	3206	+	2479	2537	2950
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		3948		3948	4592	+	2961	5484	7663
WB2 WK WEDS 30 YR TREASURY BOND OPTIONS	C	8		8	6	+	6	7	7
WB2 WK WEDS 30 YR TREASURY BOND OPTIONS	P	4		4	4	+	4	1004	1003
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		12		12	10	+	10	1011	1010
WF1 WK WEDS 5 YR TREASURY NOTE OPTIONS	C	18		18	803	+	18	7087	6109
WF1 WK WEDS 5 YR TREASURY NOTE OPTIONS	P	23		23	410	+	23	647	994
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS		41		41	1213	+	41	7734	7103