

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES  
FUTURES

2018 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 #120@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Fri, Jun 22, 2018 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	13459014	1067572	569096	15095682	113136476	- 3778388	11918287	111570576
EXCHANGE FUTURES	11474108	48971	364235	11887314	54161117	- 35964	9037547	53980534
EXCHANGE OPTIONS	1984906	1018601	204696	3208203	58948281	- 3742424	2880170	57541626
OTC TOTALS-								
OTC CLEARED ONLY			165	165	27078	UNCH	570	48416
FUTURES & OPTIONS-								
INTEREST RATES	4633409	919113	202494	5755016	69963653	- 2287059	4720879	65072396
FUTURES ONLY-								
INTEREST RATES	3669408	44869	148704	3862981	27423574	+ 40624	3065476	24209113
OPTIONS ONLY-								
INTEREST RATES	964001	874244	53790	1892035	42540079	- 2327683	1655403	40863283
FORWARD SWAPS ONLY-								
OPTIONS FORWARD SWAPS ONLY-								

## INTEREST RATE FUTURES &amp; OPTIONS

ED EURODOLLAR FUTURES	1581590	28617	44063	1654270	13886507	- 25992	1367008	12926386
TYF 10-YR NOTE FUTURES	891256	13278	32849	937383	3504022	+ 28306	714189	3240742
FV 5-YR NOTE FUTURES	463100	1489	24049	488638	3737971	+ 8767	412319	3060440
FF FED FUND FUTURES	212910		4000	216910	2049723	+ 9306	92871	1728080
TU 2-YR NOTE FUTURES	175946	75	25484	201505	1869569	+ 21768	172866	1320139
US 30-YR BOND FUTURES	183630	1410	8514	193554	799600	+ 1279	175933	761021
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	87482		6968	94450	536408	- 6260	60291	380622
UL ULTRA T-BOND FUTURES	71456		2777	74233	971241	+ 3261	68727	772587
SR1 ONE-MONTH SOFR FUTURES	1189			1189	7113	+ 67		
NIU 10 YEAR USD INTEREST RATE SWAP	369			369	32235	+ 94	685	30028
SR3 THREE-MONTH SOFR FUTURES	256			256	5149	+ 7		
F1U 5 YEAR USD INTEREST RATE SWAP	224			224	16582	+ 21	554	23483
EM 1 MONTH EURODOLLAR FUTURES					7454		10	8566
B1U 30 YEAR USD INTEREST RATE SWAP							23	266

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PRELIMINARY

PG02A BULLETIN #120@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURE Fri, Jun 22, 2018 PG02A

TC	10-YR NOTE OPTIONS	C	177338	44835	34790	256963	1460580	-	849098	109727	931570
TC	10-YR NOTE OPTIONS	P	86800	30997		117797	1011142	-	812383	126624	969890
TOTAL	10-YR NOTE OPTIONS		264138	75832	34790	374760	2471722	-	1661481	236351	1901460
TY1	10-YR WEEK1 NOTE OPTIONS	C	9948	710		10658	40161	+	6216	2621	6867
TY1	10-YR WEEK1 NOTE OPTIONS	P	5146	800		5946	33135	+	4477	11038	17688
TOTAL	10-YR WEEK1 NOTE OPTIONS		15094	1510		16604	73296	+	10693	13659	24555
TY2	10-YR WEEK2 NOTE OPTIONS	C	273			273	12490	+	129	2988	5390
TY2	10-YR WEEK2 NOTE OPTIONS	P	783	4500		5283	9311	+	4136	3717	4336
TOTAL	10-YR WEEK2 NOTE OPTIONS		1056	4500		5556	21801	+	4265	6705	9726
TY5	10-YR WEEK5 NOTE OPTIONS	C	23546	3100		26646	63782	+	6246	25652	61843
TY5	10-YR WEEK5 NOTE OPTIONS	P	24819	1500		26319	58486	+	10604	27693	38535
TOTAL	10-YR WEEK5 NOTE OPTIONS		48365	4600		52965	122268	+	16850	53345	100378
TW1	2-YR WEEK1 NOTE OPTIONS	C									322
TW1	2-YR WEEK1 NOTE OPTIONS	P								30	216
TOTAL	2-YR WEEK1 NOTE OPTIONS									30	538
TW5	2-YR WEEK5 NOTE OPTIONS	P								539	
TOTAL	2-YR WEEK5 NOTE OPTIONS									539	
EE5	2-YR EURODOLLAR MIDCURVE (WEEKLY)	P					2000			4000	4000
TOTAL	2-YR EURODOLLAR MIDCURVE (WEEKLY)						2000			4000	4000
TUC	2-YR NOTE OPTIONS	C	55173	51509		106682	135753	-	230235	3843	29385
TUC	2-YR NOTE OPTIONS	P	25514	2277		27791	127820	-	9592	2287	9131
TOTAL	2-YR NOTE OPTIONS		80687	53786		134473	263573	-	239827	6130	38516
TW5	2-YR WEEK5 NOTE OPTIONS	C					500				1
TOTAL	2-YR WEEK5 NOTE OPTIONS						500				1
CG	30-YR BOND OPTIONS	C	46040	4484		50524	325695	-	173342	45726	221710
CG	30-YR BOND OPTIONS	P	30354	3058		33412	293817	-	182163	74756	279679
TOTAL	30-YR BOND OPTIONS		76394	7542		83936	619512	-	355505	120482	50389
US1	30-YR WEEK1 BOND OPTIONS	C	2293	2450		4743	7146	+	3928	827	5717
US1	30-YR WEEK1 BOND OPTIONS	P	1665	2450		4115	8938	+	3648	1819	4477
TOTAL	30-YR WEEK1 BOND OPTIONS		3958	4900		8858	16084	+	7576	2646	10194
US2	30-YR WEEK2 BOND OPTIONS	C	235			235	1155	+	197	2584	2629
US2	30-YR WEEK2 BOND OPTIONS	P	431			431	1420	+	403	4352	7393
TOTAL	30-YR WEEK2 BOND OPTIONS		666			666	2575	+	600	6936	10022
US5	30-YR WEEK5 BOND OPTIONS	C	7577			7577	12954	+	3636	15788	26738
US5	30-YR WEEK5 BOND OPTIONS	P	1538			1538	11782	+	524	19811	35453
TOTAL	30-YR WEEK5 BOND OPTIONS		9115			9115	24736	+	4160	35599	62191
EF5	3-YR EURODOLLAR MIDCURVE (WEEK3)	C									312
EF5	3-YR EURODOLLAR MIDCURVE (WEEK3)	P									312
TOTAL	3-YR EURODOLLAR MIDCURVE (WEEK3)						2000			2000	624
E5	5-YR EURODOLLAR MIDCURVE OPTIONS	C					1600				
E5	5-YR EURODOLLAR MIDCURVE OPTIONS	P					3500				
TOTAL	5-YR EURODOLLAR MIDCURVE OPTIONS						5100				
FP	5-YR NOTE OPTIONS	C	49947	6994		56941	513475	-	370490	13906	178597
FP	5-YR NOTE OPTIONS	P	52253	16560		68813	913275	-	283599	35671	708039
TOTAL	5-YR NOTE OPTIONS		102200	23554		125754	1426750	-	654089	49577	886636
FV1	5-YR WEEK1 NOTE OPTIONS	C	4934	7550		12484	19397	+	7969	412	4748
FV1	5-YR WEEK1 NOTE OPTIONS	P	3442	7550		10992	14278	+	9408	377	20944
TOTAL	5-YR WEEK1 NOTE OPTIONS		8376	15100		23476	33675	+	17377	789	25692
FV2	5-YR WEEK2 NOTE OPTIONS	C	89			89	1946	+	89	165	615
FV2	5-YR WEEK2 NOTE OPTIONS	P	496			496	970	+	496	121	621
TOTAL	5-YR WEEK2 NOTE OPTIONS		585			585	2916	+	585	286	1236
FV5	5-YR WEEK5 NOTE OPTIONS	C	5591			5591	20839	+	398	439	10994
FV5	5-YR WEEK5 NOTE OPTIONS	P	5212			5212	12411	+	3620	461	4682
TOTAL	5-YR WEEK5 NOTE OPTIONS		10803			10803	33250	+	4018	900	15676
TE2	EURODOLLAR 3-MONTH MID-CURVE OPTION	C					3300				
TE2	EURODOLLAR 3-MONTH MID-CURVE OPTION	P					2800				
TOTAL	EURODOLLAR 3-MONTH MID-CURVE OPTION						6100				
TE3	EURODOLLAR 6-MONTH MID-CURVE OPTION	C					7251				
TE3	EURODOLLAR 6-MONTH MID-CURVE OPTION	P					7251				
TOTAL	EURODOLLAR 6-MONTH MID-CURVE OPTION						14502				
E0	EURODOLLAR MIDCURVE OPTIONS	C	15355	55470		70825	2862879	+	23750	70314	2302138
E0	EURODOLLAR MIDCURVE OPTIONS	P	2879	27450		30329	4290764	+	12294	142951	3969618
TOTAL	EURODOLLAR MIDCURVE OPTIONS		18234	82920		101154	7153643	+	36044	213265	6271756
E2	EURODOLLAR MIDCURVE OPTIONS	C	7369	11890		19259	2063899	+	8960	122012	2042519
E2	EURODOLLAR MIDCURVE OPTIONS	P	27467	13650		41117	3354315	+	10473	115848	3372543
TOTAL	EURODOLLAR MIDCURVE OPTIONS		34836	25540		60376	5418214	+	19433	237860	5415062
E3	EURODOLLAR MIDCURVE OPTIONS	C	56965	37060		94025	981269	+	49317	35812	826553
E3	EURODOLLAR MIDCURVE OPTIONS	P	22039	39400		61439	897194	+	14378	50557	1079802
TOTAL	EURODOLLAR MIDCURVE OPTIONS		79004	76460		155464	1878463	+	63695	86369	1906355
E4	EURODOLLAR MIDCURVE OPTIONS	C		11600		11600	95769	+	11600		110030
E4	EURODOLLAR MIDCURVE OPTIONS	P		11600		11600	49117	+	11350		68192
TOTAL	EURODOLLAR MIDCURVE OPTIONS			23200		23200	144886	+	22950		178222
4K	EURODOLLAR MIDCURVE WK4 OPTIONS	P								2400	
TOTAL	EURODOLLAR MIDCURVE WK4 OPTIONS									2400	
5K	EURODOLLAR MIDCURVE WK5 OPTIONS	C									250
5K	EURODOLLAR MIDCURVE WK5 OPTIONS	P									250
TOTAL	EURODOLLAR MIDCURVE WK5 OPTIONS						2000			2000	500
ZE	EURODOLLAR OPTIONS	C	53311	90800	19000	163111	8210475	+	58888	79187	8519967
ZE	EURODOLLAR OPTIONS	P	151079	383000		534079	14524580	+	319281	497874	15024940
TOTAL	EURODOLLAR OPTIONS		204390	473800	19000	697190	22735055	+	378169	577061	23544907
FFC	FED FUND OPTIONS	C					1450				500
FFC	FED FUND OPTIONS	P					3326				901
TOTAL	FED FUND OPTIONS						4776				1401
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C									1
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P									112
TOTAL	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE										113
OUL	ULTRA T-BOND OPTIONS	C					1307	-	285		225
OUL	ULTRA T-BOND OPTIONS	P	72			72	11181	-	3956	31	7508
TOTAL	ULTRA T-BOND OPTIONS		72			72	12488	-	4241	31	7733
WY1	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	100			100	100	+	100		
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		100			100	100	+	100		
WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	2272	500		2772	12750	+	1167	70	940
WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS	P	2467	500		2967	18308	+	1232	1342	2605
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		4739	1000		5739	31058	+	2399	1412	3545
WB4	WK WEDS 30 YR TREASURY BOND OPTIONS	C	540			540	1332	+	531	124	581
WB4	WK WEDS 30 YR TREASURY BOND OPTIONS	P	117			117	7203	+	66	777	1786
TOTAL	WK WEDS 30 YR TREASURY BOND OPTIONS		657			657	8535	+	597	901	2367
WF1	WK WEDS 5 YR TREASURY NOTE OPTIONS	C								333	333
WF1	WK WEDS 5 YR TREASURY NOTE OPTIONS	P								333	333
TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS									666	666
WF4	WK WEDS 5 YR TREASURY NOTE OPTIONS	C	75			75	6207	+	14	193	740
WF4	WK WEDS 5 YR TREASURY NOTE OPTIONS	P	457			457	1725	+	335	240	151
TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS		532			532	7932	+	349	433	891

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