

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 # 76@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Fri, Apr 20, 2018 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	14977022	774284	548985	16300291	123814639	-	4255194	15900749	119096808
EXCHANGE FUTURES	12582679	45564	383268	13011511	58650265	-	811	10823071	55351424
EXCHANGE OPTIONS	2394343	728720	165192	3288255	65140361	-	4254908	5076913	63701057
OTC TOTALS--									
OTC CLEARED ONLY			525	525	24013	+	525	765	44327
FUTURES & OPTIONS--									
INTEREST RATES	6577976	675882	240392	7494250	79346606	-	2149848	7550901	70672980
FUTURES ONLY--									
INTEREST RATES	5436255	41095	165392	5642742	30860336	+	67375	4351841	24426273
OPTIONS ONLY--									
INTEREST RATES	1141721	634787	75000	1851508	48486270	-	2217223	3199060	46246707
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

INTEREST RATE FUTURES & OPTIONS

ED EURODOLLAR FUTURES	2629484	28290	53952	2711726	16719570	+	27261	1938380	13253742
TYF 10-YR NOTE FUTURES	1277153	7885	48422	1333460	3759701	+	43020	1056688	3222395
FV 5-YR NOTE FUTURES	630693	2817	35525	669035	3561359	-	782	541875	3186036
TU 2-YR NOTE FUTURES	251749		16481	268230	2006092	+	5858	277303	1400194
US 30-YR BOND FUTURES	238591	2103	1032	241726	817444	-	3712	187309	632838
FF FED FUND FUTURES	205550			205550	2434188	-	4821	213561	1683472
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	113807		2666	116473	542814	-	764	59495	351247
UL ULTRA T-BOND FUTURES	85202		7314	92516	967934	+	1893	72348	731158
N1U 10 YEAR USD INTEREST RATE SWAP	2553			2553	29832	-	265	1651	31430
F1U 5 YEAR USD INTEREST RATE SWAP	959			959	18461	+	12	2599	27097
EM 1 MONTH EURODOLLAR FUTURES	502			502	2815	-	328	605	7268
B1U 30 YEAR USD INTEREST RATE SWAP	12			12	126	+	3	27	1064

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES
OPTIONS ON FUTURES



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PRELIMINARY

PG02A BULLETIN # 76@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURE Fri, Apr 20, 2018 PG02A

TC 10-YR NOTE OPTIONS	C	144845	48630	193475	856227	-	778778	411737	1187957
TC 10-YR NOTE OPTIONS	P	296748	86436	383184	1152349	-	504637	420095	1410331
TOTAL 10-YR NOTE OPTIONS		441593	135066	576659	2008576	-	1283415	831832	2598288
TY1 10-YR WEEK1 NOTE OPTIONS	C	12170	6500	18670	30979	+	12984	10723	20315
TY1 10-YR WEEK1 NOTE OPTIONS	P	5161	685	5846	29846	+	1719	7414	14094
TOTAL 10-YR WEEK1 NOTE OPTIONS		17331	7185	24516	60825	+	14703	18137	34409
TY2 10-YR WEEK2 NOTE OPTIONS	C	10339		10339	17330	+	8244	5753	10638
TY2 10-YR WEEK2 NOTE OPTIONS	P	2840		2840	9495	+	2249	5148	9680
TOTAL 10-YR WEEK2 NOTE OPTIONS		13179		13179	26825	+	10493	10901	20318
TY4 10-YR WEEK4 NOTE OPTIONS	C	15237	3900	19137	44633	+	10690	142091	233767
TY4 10-YR WEEK4 NOTE OPTIONS	P	29294	3000	32294	35865	-	1916	55869	117178
TOTAL 10-YR WEEK4 NOTE OPTIONS		44531	6900	51431	80498	+	8774	197960	350945
TW1 2-YR WEEK1 NOTE OPTIONS	C				2				
TW1 2-YR WEEK1 NOTE OPTIONS	P				1				200
TOTAL 2-YR WEEK1 NOTE OPTIONS					3				200
EE3 2-YR EURODOLLAR MIDCURVE (WEEKLY)	C					-	700		
EE3 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P					-	2300		
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)						-	3000		
EE4 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P		2400	2400	2400	+	2400	1200	1200
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)			2400	2400	2400	+	2400	1200	1200
TUC 2-YR NOTE OPTIONS	C	11758	401	12159	258079	-	173625	9	52191
TUC 2-YR NOTE OPTIONS	P	9493	200	9693	96637	-	40202	107	31903
TOTAL 2-YR NOTE OPTIONS		21251	601	21852	354716	-	213827	116	84094
TW2 2-YR WEEK2 NOTE OPTIONS	C				1				50
TW2 2-YR WEEK2 NOTE OPTIONS	P								50
TOTAL 2-YR WEEK2 NOTE OPTIONS					1				100
TW4 2-YR WEEK4 NOTE OPTIONS	C	416		416	416	+	416		
TOTAL 2-YR WEEK4 NOTE OPTIONS		416		416	416	+	416		
CG 30-YR BOND OPTIONS	C	43101	11519	54620	272123	-	144587	50215	178512
CG 30-YR BOND OPTIONS	P	67713	8485	76198	271671	-	176898	76220	211661
TOTAL 30-YR BOND OPTIONS		110814	20004	130818	543794	-	321485	126435	390173
US1 30-YR WEEK1 BOND OPTIONS	C	2204		2204	4656	+	1502	2240	3557
US1 30-YR WEEK1 BOND OPTIONS	P	4321		4321	5887	-	692	1255	2793
TOTAL 30-YR WEEK1 BOND OPTIONS		6525		6525	10543	+	810	3495	6350
US2 30-YR WEEK2 BOND OPTIONS	C	743		743	6214	+	266	610	3175
US2 30-YR WEEK2 BOND OPTIONS	P	718		718	2056	+	606	507	1802
TOTAL 30-YR WEEK2 BOND OPTIONS		1461		1461	8270	+	872	1117	4977
US4 30-YR WEEK4 BOND OPTIONS	C	6419	2400	8819	15063	+	5126	9817	24834
US4 30-YR WEEK4 BOND OPTIONS	P	10220		10220	14628	+	910	7032	19203
TOTAL 30-YR WEEK4 BOND OPTIONS		16639	2400	19039	29691	+	6036	16849	44037
EF3 3-YR EURODOLLAR MIDCURVE (WEEK3)	P					-	1000		
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)						-	1000		
EF4 3-YR EURODOLLAR MIDCURVE (WEEK3)	C								1400
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)									1400
E5 5-YR EURODOLLAR MIDCURVE OPTIONS	C				1600				4000
E5 5-YR EURODOLLAR MIDCURVE OPTIONS	P				4700	+	500		
TOTAL 5-YR EURODOLLAR MIDCURVE OPTIONS			500	500	6300	+	500		4000
FP 5-YR NOTE OPTIONS	C	35833	2125	37958	357750	-	309750	47087	297705
FP 5-YR NOTE OPTIONS	P	45199	17870	63069	749635	-	286029	52738	726653
TOTAL 5-YR NOTE OPTIONS		81032	19995	101027	1107385	-	595779	99825	1024358
FV1 5-YR WEEK1 NOTE OPTIONS	C	2139		2139	4344	+	770	391	5496
FV1 5-YR WEEK1 NOTE OPTIONS	P	622		622	4715	+	339	1976	5281
TOTAL 5-YR WEEK1 NOTE OPTIONS		2761		2761	9059	+	1109	2367	10777
FV2 5-YR WEEK2 NOTE OPTIONS	C	86		86	3238	-	24	5575	8163
FV2 5-YR WEEK2 NOTE OPTIONS	P	700		700	1765	+	311	1347	3762
TOTAL 5-YR WEEK2 NOTE OPTIONS		786		786	5003	+	287	6922	11925
FV4 5-YR WEEK4 NOTE OPTIONS	C	5300		5300	16420	+	2040	15408	50285
FV4 5-YR WEEK4 NOTE OPTIONS	P	1637		1637	13455	+	1183	8032	21376
TOTAL 5-YR WEEK4 NOTE OPTIONS		6937		6937	29875	+	3223	23440	71661
E0 EURODOLLAR MIDCURVE OPTIONS	C	38826	65550	104376	3383544	+	20306	302289	2567200
E0 EURODOLLAR MIDCURVE OPTIONS	P	50463	93050	143513	5051380	+	22443	180724	5405399
TOTAL EURODOLLAR MIDCURVE OPTIONS		89289	158600	247889	8434924	+	42749	483013	7972599
E2 EURODOLLAR MIDCURVE OPTIONS	C	14140	5900	20040	2123546	+	7639	57256	2226286
E2 EURODOLLAR MIDCURVE OPTIONS	P	17146	13950	31096	3498287	-	14194	165381	4341937
TOTAL EURODOLLAR MIDCURVE OPTIONS		31286	19850	51136	5621833	-	6555	222637	6568223
E3 EURODOLLAR MIDCURVE OPTIONS	C	6213	28175	34388	1523147	+	12920	23319	888608
E3 EURODOLLAR MIDCURVE OPTIONS	P	72316	27175	99491	1736670	-	7322	34168	1336809
TOTAL EURODOLLAR MIDCURVE OPTIONS		78529	55350	133879	3259817	+	5598	57487	2225417
E4 EURODOLLAR MIDCURVE OPTIONS	C	100	1650	1750	163199	+	1350		146197
E4 EURODOLLAR MIDCURVE OPTIONS	P	100	1650	1750	121141	+	1450		124420
TOTAL EURODOLLAR MIDCURVE OPTIONS		200	3300	3500	284340	+	2800		270617
3K EURODOLLAR MIDCURVE WK3 OPTIONS	P					-	1600		
TOTAL EURODOLLAR MIDCURVE WK3 OPTIONS						-	1600		
4K EURODOLLAR MIDCURVE WK4 OPTIONS	P							2000	2000
TOTAL EURODOLLAR MIDCURVE WK4 OPTIONS								2000	2000
ZE EURODOLLAR OPTIONS	C	34241	50686	84927	10347324	+	24188	565882	8329659
ZE EURODOLLAR OPTIONS	P	129740	151950	356690	16202658	+	77441	526965	16215197
TOTAL EURODOLLAR OPTIONS		163981	202636	441617	26549982	+	101629	1092847	24544856
FFC FED FUND OPTIONS	C				1510				1002
FFC FED FUND OPTIONS	P				2666				1874
TOTAL FED FUND OPTIONS					4176				2876
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C					-	3		
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P								194
TOTAL OPTIONS ON ULTRA 10-YEAR U.S. TNOTE									194
OUL ULTRA T-BOND OPTIONS	C				1294	-	282	27	1254
OUL ULTRA T-BOND OPTIONS	P				11187	-	306	30	1883
TOTAL ULTRA T-BOND OPTIONS					12481	-	588	57	3137
UL1 ULTRA WEEK1 T-BOND OPTIONS	C				5				80
UL1 ULTRA WEEK1 T-BOND OPTIONS	P				15				
TOTAL ULTRA WEEK1 T-BOND OPTIONS					20				80
UL2 ULTRA WEEK2 T-BOND OPTIONS	C							203	462
TOTAL ULTRA WEEK2 T-BOND OPTIONS								203	462
UL4 ULTRA WEEK4 T-BOND OPTIONS	C							200	720
UL4 ULTRA WEEK4 T-BOND OPTIONS	P							20	119
TOTAL ULTRA WEEK4 T-BOND OPTIONS								220	839
WY1 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	130		130	500				
WY1 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	706		706	628	+	592		
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		836		836	1128	+	592		
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	1706		1706	10640	+	671		
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	6552		6552	14003	+	4043		
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		8258		8258	24643	+	4714		
WB1 WK WEDS 30 YR TREASURY BOND OPTIONS	C	92		92	139	+	92		
WB1 WK WEDS 30 YR TREASURY BOND OPTIONS	P	176		176	376	+	176		
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		268		268	515	+	268		
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	C	1578		1578	2617	+	801		
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	P	1659		1659	3306	+	985		
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		3237		3237	5923	+	1786		
WF1 WK WEDS 5 YR TREASURY NOTE OPTIONS	P				66				

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TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS		66		
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS C	272	272	763	+	11
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS P	309	309	1479	+	259
TOTAL	581	581	2242	+	270

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