



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 #134@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Fri, Jul 13, 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	10995663	850057	420144	12265864	118422610	- 1696276	16409544 113221565
EXCHANGE FUTURES	9269609	18824	321630	9610063	54773985	+ 260266	12700223 53701917
EXCHANGE OPTIONS	1726054	831233	98254	2655541	63618767	- 1956357	3708856 59472471
OTC TOTALS--							
OTC CLEARED ONLY			260	260	29858	- 185	465 47177
FUTURES & OPTIONS--							
INTEREST RATES	4076065	738197	171360	4985622	73690944	- 1749261	8634175 65753989
FUTURES ONLY--							
INTEREST RATES	3378781	16602	128860	3524243	28120828	+ 83074	6265416 24115897
OPTIONS ONLY--							
INTEREST RATES	697284	721595	42500	1461379	45570116	- 1832335	2368759 41638092
FORWARD SWAPS ONLY--							
OPTIONS FORWARD SWAPS ONLY--							

## INTEREST RATE FUTURES &amp; OPTIONS

ED EURODOLLAR FUTURES	1512253	6292	36000	1554545	14275323	+ 75978	2905019 13026765
TYF 10-YR NOTE FUTURES	782879	6048	33812	822739	3679497	+ 10312	1597002 3163449
FV 5-YR NOTE FUTURES	506599	1869	22098	530566	3866215	- 10790	784727 3013016
TU 2-YR NOTE FUTURES	203022	127	23087	226236	1926840	+ 4139	312094 1322397
US 30-YR BOND FUTURES	164640	2266	1539	168445	838988	+ 4482	278580 721928
UL ULTRA T-BOND FUTURES	76581		10609	87190	992782	- 3209	100346 791836
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	78096		1715	79811	573492	- 52	120050 389114
FF FED FUND FUTURES	51433			51433	1897536	+ 2039	164767 1618858
SR3 THREE-MONTH SOFR FUTURES	2012			2012	10446	+ 171	
SR1 ONE-MONTH SOFR FUTURES	827			827	6616	- 34	
F1U 5 YEAR USD INTEREST RATE SWAP	247			247	14464	- 75	1242 22715
N1U 10 YEAR USD INTEREST RATE SWAP	167			167	31035	+ 88	1589 30422
EM 1 MONTH EURODOLLAR FUTURES	25			25	7594	+ 25	
B1U 30 YEAR USD INTEREST RATE SWAP							215

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES  
OPTIONS ON FUTURES



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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON  
FUTURES

Fri, Jul 13, 2018 PG02A

TC	10-YR NOTE OPTIONS	C	83793	27093	110886	1961633	+	20011	424695	1651494
TC	10-YR NOTE OPTIONS	P	82391	39196	121587	1432802	+	32423	243490	1617370
TOTAL	10-YR NOTE OPTIONS		166184	66289	232473	3394435	+	52434	668185	3268864
TY1	10-YR WEEK1 NOTE OPTIONS	C	1399	300	1699	7156	+	1338	1261	6223
TY1	10-YR WEEK1 NOTE OPTIONS	P	1272	300	1572	8019	+	766	13650	15877
TOTAL	10-YR WEEK1 NOTE OPTIONS		2671	600	3271	15175	+	2104	14911	22100
TY2	10-YR WEEK2 NOTE OPTIONS	C	11157	4332	15489		-	64316	79138	
TY2	10-YR WEEK2 NOTE OPTIONS	P	4520	2212	6732		-	75787	72426	
TOTAL	10-YR WEEK2 NOTE OPTIONS		15677	6544	22221		-	140103	151564	
TY3	10-YR WEEK3 NOTE OPTIONS	C	7839		7839	18350	+	5394		
TY3	10-YR WEEK3 NOTE OPTIONS	P	21140	8000	29140	35270	+	18916		
TOTAL	10-YR WEEK3 NOTE OPTIONS		28979	8000	36979	53620	+	24310		
TY4	10-YR WEEK4 NOTE OPTIONS	C							14322	33272
TY4	10-YR WEEK4 NOTE OPTIONS	P							3889	20268
TOTAL	10-YR WEEK4 NOTE OPTIONS								18211	53540
EE4	2-YR EURODOLLAR MIDCURVE (WEEKLY)	P								2000
TOTAL	2-YR EURODOLLAR MIDCURVE (WEEKLY)									2000
TUC	2-YR NOTE OPTIONS	C	1257	4596	5853	141200	+	3099	1057	34388
TUC	2-YR NOTE OPTIONS	P	1419	4750	6169	144315	+	4705	2271	14718
TOTAL	2-YR NOTE OPTIONS		2676	9346	12022	285515	+	7804	3328	49106
TW2	2-YR WEEK2 NOTE OPTIONS	C					-	50		
TW2	2-YR WEEK2 NOTE OPTIONS	P					-	60		
TOTAL	2-YR WEEK2 NOTE OPTIONS						-	110		
CG	30-YR BOND OPTIONS	C	22669	6450	29119	437497	+	3097	51563	426964
CG	30-YR BOND OPTIONS	P	18505	2536	21041	395991	+	7680	90746	509686
TOTAL	30-YR BOND OPTIONS		41174	8986	50160	833488	+	10777	142309	936650
US1	30-YR WEEK1 BOND OPTIONS	C	643		643	1551	+	642	1895	3053
US1	30-YR WEEK1 BOND OPTIONS	P	774		774	1484	+	649	692	2187
TOTAL	30-YR WEEK1 BOND OPTIONS		1417		1417	3035	+	1291	2587	5240
US2	30-YR WEEK2 BOND OPTIONS	C	3353		3353		-	10817	7392	
US2	30-YR WEEK2 BOND OPTIONS	P	1873		1873		-	20222	10245	
TOTAL	30-YR WEEK2 BOND OPTIONS		5226		5226		-	31039	17637	
US3	30-YR WEEK3 BOND OPTIONS	C	7578	2150	9728	10250	+	7407		
US3	30-YR WEEK3 BOND OPTIONS	P	4276	2400	6676	10412	+	3075		
TOTAL	30-YR WEEK3 BOND OPTIONS		11854	4550	16404	20662	+	10482		
US4	30-YR WEEK4 BOND OPTIONS	C							2358	5852
US4	30-YR WEEK4 BOND OPTIONS	P							2298	5039
TOTAL	30-YR WEEK4 BOND OPTIONS								4656	10891
EF4	3-YR EURODOLLAR MIDCURVE (WEEK3)	P							1000	2400
TOTAL	3-YR EURODOLLAR MIDCURVE (WEEK3)								1000	2400
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	18951	10126	29077	631294	-	696	45270	331571
FP	5-YR NOTE OPTIONS	P	28220	5501	33721	1042158	+	10582	60295	882709
TOTAL	5-YR NOTE OPTIONS		47171	15627	62798	1673452	+	9886	105565	1214280
FV1	5-YR WEEK1 NOTE OPTIONS	C	167		167	567	+	167	922	3683
FV1	5-YR WEEK1 NOTE OPTIONS	P	21		21	810	+	21	839	2511
TOTAL	5-YR WEEK1 NOTE OPTIONS		188		188	1377	+	146	1761	6194
FV2	5-YR WEEK2 NOTE OPTIONS	C	395		395		-	13560	5307	
FV2	5-YR WEEK2 NOTE OPTIONS	P	419		419		-	21229	10202	
TOTAL	5-YR WEEK2 NOTE OPTIONS		814		814		-	34789	15509	
FV3	5-YR WEEK3 NOTE OPTIONS	C	877		877	5481	+	758		
FV3	5-YR WEEK3 NOTE OPTIONS	P	210		210	4534	+	76		
TOTAL	5-YR WEEK3 NOTE OPTIONS		1087		1087	10015	+	834		
FV4	5-YR WEEK4 NOTE OPTIONS	C							850	15863
FV4	5-YR WEEK4 NOTE OPTIONS	P							336	19951
TOTAL	5-YR WEEK4 NOTE OPTIONS								1186	35814
TE2	EURODOLLAR 3-MONTH MID-CURVE OPTION	C		2250	2250	5550	+	2250		
TE2	EURODOLLAR 3-MONTH MID-CURVE OPTION	P				3000				
TOTAL	EURODOLLAR 3-MONTH MID-CURVE OPTION			2250	2250	8550	+	2250		
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	28132	112848	140980	2921851	-	293902	230772	1927606
E0	EURODOLLAR MIDCURVE OPTIONS	P	92779	82856	175635	4432286	-	241689	228871	3272718
TOTAL	EURODOLLAR MIDCURVE OPTIONS		120911	195704	316615	7354137	-	535591	459643	5200324
E2	EURODOLLAR MIDCURVE OPTIONS	C	5255	18550	23805	1969842	-	197551	71197	2013805
E2	EURODOLLAR MIDCURVE OPTIONS	P	31540	51400	95440	3439556	-	196775	140693	3541493
TOTAL	EURODOLLAR MIDCURVE OPTIONS		36795	69950	119245	5409398	-	394326	211890	555298
E3	EURODOLLAR MIDCURVE OPTIONS	C	10479	60800	71279	1040788	-	116012	42289	874919
E3	EURODOLLAR MIDCURVE OPTIONS	P	2900	17800	20700	930730	-	76148	73464	1034072
TOTAL	EURODOLLAR MIDCURVE OPTIONS		13379	78600	91979	1971518	-	192160	115753	1908991
E4	EURODOLLAR MIDCURVE OPTIONS	C				152233	-	10038		109681
E4	EURODOLLAR MIDCURVE OPTIONS	P				42778	-	12033	6500	96410
TOTAL	EURODOLLAR MIDCURVE OPTIONS					195011	-	22071	6500	206091
3K	EURODOLLAR MIDCURVE WK3 OPTIONS	C				1600				250
3K	EURODOLLAR MIDCURVE WK3 OPTIONS	P				1600				699
TOTAL	EURODOLLAR MIDCURVE WK3 OPTIONS									949
4K	EURODOLLAR MIDCURVE WK4 OPTIONS	P								1500
TOTAL	EURODOLLAR MIDCURVE WK4 OPTIONS									1500
ZE	EURODOLLAR OPTIONS	C	90323	28602	20000	138925	-	368648	257304	8344950
ZE	EURODOLLAR OPTIONS	P	99051	224447	10000	333498	-	245420	157951	14784706
TOTAL	EURODOLLAR OPTIONS		189374	253049	30000	472423	-	614068	415255	23129656
FFC	FED FUND OPTIONS	P				1876				901
TOTAL	FED FUND OPTIONS					1876				901
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C								11
OTN	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P								37
TOTAL	OPTIONS ON ULTRA 10-YEAR U.S. TNOTE									89
OUL	ULTRA T-BOND OPTIONS	C				1939				8
OUL	ULTRA T-BOND OPTIONS	P	5		5	11718	+	5	18	8367
TOTAL	ULTRA T-BOND OPTIONS		5		5	13657	+	5	26	8760
WY3	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	4537	1050	5587	9533	+	3520	5187	8974
WY3	WK WEDS 10 YR TREASURY NOTE OPTIONS	P	3420	1050	4470	11645	+	3366	1467	4487
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		7957	2100	10057	21178	+	6886	6654	13461
WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS	C	650		650	580	+	580		
WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS	P	693		693	623	+	623		
TOTAL	WK WEDS 10 YR TREASURY NOTE OPTIONS		1343		1343	1203	+	1203		
WB3	WK WEDS 30 YR TREASURY BOND OPTIONS	C	825		825	2057	+	374	2327	2836
WB3	WK WEDS 30 YR TREASURY BOND OPTIONS	P	342		342	2000	+	55	719	1377
TOTAL	WK WEDS 30 YR TREASURY BOND OPTIONS		1167		1167	4057	+	429	3046	4213
WB4	WK WEDS 30 YR TREASURY BOND OPTIONS	C	157		157	157	+	157	50	50
WB4	WK WEDS 30 YR TREASURY BOND OPTIONS	P	186		186	186	+	186	50	50
TOTAL	WK WEDS 30 YR TREASURY BOND OPTIONS		343		343	343	+	343	100	100
WF3	WK WEDS 5 YR TREASURY NOTE OPTIONS	C	98		98	3284	+	19	783	1012
WF3	WK WEDS 5 YR TREASURY NOTE OPTIONS	P	194		194	2436	+	119	663	684
TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS		292		292	5720	+	138	1446	1696
WF4	WK WEDS 5 YR TREASURY NOTE OPTIONS	C	300		300	300	+	300		
WF4	WK WEDS 5 YR TREASURY NOTE OPTIONS	P	300		300	300	+	300		

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TOTAL	WK WEDS 5 YR TREASURY NOTE OPTIONS	600	600	+	600
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