

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES  
FUTURES

2019 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 # 11@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Wed, Jan 16, 2019 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	OVERALL COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS-									
EXCHANGE	13543195	818315	879290	15240800	121131833	+	12514	18745863	117458188
EXCHANGE FUTURES	11263441	53206	473419	11790066	52308206	+	108888	14276432	55456343
EXCHANGE OPTIONS	2279754	765109	405751	3450614	68798496	-	96374	4469256	61964843
OTC TOTALS-									
OTC CLEARED ONLY			120	120	25131	UNCH		175	37002
FUTURES & OPTIONS-									
INTEREST RATES	6287738	729058	505710	7522506	80823762	+	276681	9171558	69490479
FUTURES ONLY-									
INTEREST RATES	5020301	51633	252350	5324284	28783112	+	33015	6692121	26224809
OPTIONS ONLY-									
INTEREST RATES	1267437	677425	253360	2198222	52040650	+	243666	2479437	43265670
FORWARD SWAPS ONLY-									
OPTIONS FORWARD SWAPS ONLY-									

## INTEREST RATE FUTURES &amp; OPTIONS

ED EURODOLLAR FUTURES	2109708	39933	36130	2185771	12338415	+	19092	3172875	13923368
TYF 10-YR NOTE FUTURES	1117601	6336	60530	1184467	4090967	+	14052	1450284	3425114
FV 5-YR NOTE FUTURES	746868	251	47070	794189	4531621	-	3221	894292	3201536
TU 2-YR NOTE FUTURES	285308		54655	339963	2661542	-	13920	414045	1900538
US 30-YR BOND FUTURES	300471	5113	7005	312589	958771	+	15027	306073	788459
FF FED FUND FUTURES	190659			190659	2031533	-	7379	155036	1528113
UL ULTRA T-BOND FUTURES	121001		43887	164888	1142124	+	5248	144874	892248
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	117541		1573	119114	712249	+	1098	152741	532550
SR3 THREE-MONTH SOFR FUTURES	13885			13885	30086	+	11		
SON QUARTERLY IMM SONIA FUTURES	7939			7939	11162	+	99		
SR1 ONE-MONTH SOFR FUTURES	2975			2975	26414	+	2497		
F1U 5 YEAR USD INTEREST RATE SWAP	2541			2541	14330	-	1119	879	21967
LIT 2-YEAR ERI SWAP FUTURE	1954			1954	19479	+	324		
LIL 15-YEAR ERI SWAP FUTURES			1500	1500	6850	+	1500		
LIW 5-YEAR ERI SWAP FUTURES	1300			1300	72252	-	437		
NIU 10 YEAR USD INTEREST RATE SWAP	382			382	28912	+	129	1007	26380
MPC MPC SONIA FUTURES	86			86	918	+	14		
LIC 3-YEAR ERI SWAP FUTURES	60			60	10814				
LID 4-YEAR ERI SWAP FUTURES	20			20	6842				
LIY 10-YEAR ERI SWAP FUTURES	2			2	75567				
LIO 20-YEAR ERI SWAP FUTURES					136				
LIE 30-YEAR ERI SWAP FUTURES					1307				
LIB 7-YEAR ERI SWAP FUTURES					10620				
EM 1 MONTH EURODOLLAR FUTURES					201			11	4968
BIU 30 YEAR USD INTEREST RATE SWAP								4	165

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.

© Copyright CME Group Inc. All rights reserved.

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES  
OPTIONS ON FUTURES

2019 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 # 11@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURES Wed, Jan 16, 2019 PG02A

TC 10-YR NOTE OPTIONS	C	147562	31807	179369	2064840	+	21965	262025	1602614
TC 10-YR NOTE OPTIONS	P	200441	31987	232428	1941921	+	16496	248195	1791295
TOTAL 10-YR NOTE OPTIONS		348003	63794	411797	4006761	+	38461	510220	3393909
TY1 10-YR WEEK1 NOTE OPTIONS	C	11477	1000	12477	27185	+	6217	2240	15247
TY1 10-YR WEEK1 NOTE OPTIONS	P	4244		4244	61636	+	1576	728	11708
TOTAL 10-YR WEEK1 NOTE OPTIONS		15721	1000	16721	88821	+	7793	2968	26955
TY2 10-YR WEEK2 NOTE OPTIONS	C	1532		1532	4593	+	946	3455	4839
TY2 10-YR WEEK2 NOTE OPTIONS	P	2773		2773	5464	+	2233	1881	2492
TOTAL 10-YR WEEK2 NOTE OPTIONS		4305		4305	10057	+	3179	5336	7331
TY3 10-YR WEEK3 NOTE OPTIONS	C	14851	6200	21051	104706	+	8598	21334	52914
TY3 10-YR WEEK3 NOTE OPTIONS	P	33950	2385	36335	94106	+	13188	10996	35031
TOTAL 10-YR WEEK3 NOTE OPTIONS		48801	8585	57386	198812	+	21786	32330	87945
EE3 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P								2400
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)									2400
TUC 2-YR NOTE OPTIONS	C	1518	111	1629	90960	-	300	4551	148631
TUC 2-YR NOTE OPTIONS	P	5967	1621	7588	147592	+	2592	1782	185256
TOTAL 2-YR NOTE OPTIONS		7485	1732	9217	238552	+	2292	6333	333887
TW3 2-YR WEEK3 NOTE OPTIONS	C								17
TOTAL 2-YR WEEK3 NOTE OPTIONS									17
CG 30-YR BOND OPTIONS	C	33957	12006	45963	535623	+	22435	34964	348625
CG 30-YR BOND OPTIONS	P	59295	18575	77870	578992	+	39007	45221	424409
TOTAL 30-YR BOND OPTIONS		93252	30581	123833	1114615	+	61442	80185	773034
US1 30-YR WEEK1 BOND OPTIONS	C	241		241	4705	+	74	924	10714
US1 30-YR WEEK1 BOND OPTIONS	P	489		489	2625	+	394	1171	8966
TOTAL 30-YR WEEK1 BOND OPTIONS		730		730	7330	+	468	2095	19680
US2 30-YR WEEK2 BOND OPTIONS	C	458		458	547	+	447	251	951
US2 30-YR WEEK2 BOND OPTIONS	P	480		480	785	+	476	210	960
TOTAL 30-YR WEEK2 BOND OPTIONS		938		938	1332	+	923	461	1911
US3 30-YR WEEK3 BOND OPTIONS	C	4479	300	4779	19084	-	421	7075	18280
US3 30-YR WEEK3 BOND OPTIONS	P	3941	375	4316	20768	-	53	3825	17196
TOTAL 30-YR WEEK3 BOND OPTIONS		8420	675	9095	39852	-	474	10900	35476
EF3 3-YR EURODOLLAR MIDCURVE (WEEK3)	P								800
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)									800
EF4 3-YR EURODOLLAR MIDCURVE (WEEK3)	C								2400
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)									2400
FP 5-YR NOTE OPTIONS	C	323930	6656	330586	703149	-	74604	72512	559106
FP 5-YR NOTE OPTIONS	P	75490	4361	79851	1683114	+	35566	78285	749714
TOTAL 5-YR NOTE OPTIONS		399420	11017	410437	2386263	-	39038	150797	1308820
FV1 5-YR WEEK1 NOTE OPTIONS	C	3581		3581	7315	+	2489	7392	15165
FV1 5-YR WEEK1 NOTE OPTIONS	P	2806		2806	5202	+	2344	2285	36122
TOTAL 5-YR WEEK1 NOTE OPTIONS		6387		6387	12517	+	4833	9677	51287
FV2 5-YR WEEK2 NOTE OPTIONS	C	116	1000	1116	2768	+	1068	334	334
FV2 5-YR WEEK2 NOTE OPTIONS	P	1090	1000	2090	3841	+	1927	312	297
TOTAL 5-YR WEEK2 NOTE OPTIONS		1206	2000	3206	6609	+	2995	646	631
FV3 5-YR WEEK3 NOTE OPTIONS	C	4470		4470	19633	+	1728	3719	12857
FV3 5-YR WEEK3 NOTE OPTIONS	P	4140		4140	20945	-	525	4935	28695
TOTAL 5-YR WEEK3 NOTE OPTIONS		8610		8610	40578	+	1203	8654	41552
TE3 EURODOLLAR 6-MONTH MID-CURVE OPTION	P							2000	
TOTAL EURODOLLAR 6-MONTH MID-CURVE OPTION								2000	
TE4 EURODOLLAR 9-MONTH MID-CURVE OPTION	P							35550	
TOTAL EURODOLLAR 9-MONTH MID-CURVE OPTION								35550	
E0 EURODOLLAR MIDCURVE OPTIONS	C	40057	31700	96815	168572	-	9334	199762	3078338
E0 EURODOLLAR MIDCURVE OPTIONS	P	68225	57960	76545	202730	+	62950	450085	4438348
TOTAL EURODOLLAR MIDCURVE OPTIONS		108282	89660	173360	371302	+	53616	649847	7516686
E2 EURODOLLAR MIDCURVE OPTIONS	C	10962	8000	18962	1403341	+	626	75010	1706659
E2 EURODOLLAR MIDCURVE OPTIONS	P	6718	19950	26668	2203066	+	10200	134464	2740926
TOTAL EURODOLLAR MIDCURVE OPTIONS		17680	27950	45630	3606407	+	10826	209474	4447585
E3 EURODOLLAR MIDCURVE OPTIONS	C	1100	2500	3600	1054490	+	1216	63788	1080638
E3 EURODOLLAR MIDCURVE OPTIONS	P	1200	17500	18700	947965	+	12365	48169	1225424
TOTAL EURODOLLAR MIDCURVE OPTIONS		2300	20000	22300	2002455	+	13581	111957	2306062
E4 EURODOLLAR MIDCURVE OPTIONS	C				101704			1050	141324
E4 EURODOLLAR MIDCURVE OPTIONS	P				1903			1050	120342
TOTAL EURODOLLAR MIDCURVE OPTIONS					103607			2100	261666
4K EURODOLLAR MIDCURVE WK4 OPTIONS	P	1000	1000	2000	2200	+	2000		
TOTAL EURODOLLAR MIDCURVE WK4 OPTIONS		1000	1000	2000	2200	+	2000		
ZE EURODOLLAR OPTIONS	C	84696	167914	80000	332610	+	97527	200935	8792085
ZE EURODOLLAR OPTIONS	P	86634	241100	327734	18852350	-	26618	472478	13849931
TOTAL EURODOLLAR OPTIONS		171330	409014	80000	660344	+	70909	673413	22642016
FFC FED FUND OPTIONS	C				1900				50
FFC FED FUND OPTIONS	P				24				
TOTAL FED FUND OPTIONS					1924				50
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C				61				
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P							25	25
TOTAL OPTIONS ON ULTRA 10-YEAR U.S. TNOTE					61			25	25
OUL ULTRA T-BOND OPTIONS	C	91	22	113	2112	+	112	1	3064
OUL ULTRA T-BOND OPTIONS	P	1400	1000	2400	53891	+	970	4	4419
TOTAL ULTRA T-BOND OPTIONS		1491	1022	2513	56003	+	1082	5	7483
UL3 ULTRA WEEK3 T-BOND OPTIONS	C								53
UL3 ULTRA WEEK3 T-BOND OPTIONS	P								53
TOTAL ULTRA WEEK3 T-BOND OPTIONS									106
WY3 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	1908	525	2433		-	8883	4350	
WY3 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	2507	370	2877		-	11867	2446	
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		4415	895	5310		-	20750	6796	
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	6837	500	7337	9203	+	6968	347	1266
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	3471	8000	11471	11893	+	9485	838	1633
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		10308	8500	18808	21096	+	16453	1185	2899
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	C	991		991		-	1943	1819	
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	P	818		818		-	2724	1639	
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		1809		1809		-	4667	3458	
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	C	449		449	693	+	444	86	678
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	P	534		534	784	+	518	398	923
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		983		983	1477	+	962	484	1601
WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS	C	844		844		-	3461	2	
WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS	P	28		28		-	4711	89	
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS		872		872		-	8172	91	
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS	C	1843		1843	6613	+	393		
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS	P	1846		1846	1944	+	1570		125
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS		3689		3689	8557	+	1963		125

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.