

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES
FUTURES

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
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PRELIMINARY

PG02A BULLETIN #199@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Mon, Oct 15, 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	14366967	730701	331820	15429488	125527144	+	413462	13794474	119755726
EXCHANGE FUTURES	12022876	39229	245839	12307944	55306174	+	5896	10685323	53982999
EXCHANGE OPTIONS	2344091	691472	85891	3121454	70191544	+	407521	3109026	65729028
OTC TOTALS--									
OTC CLEARED ONLY			90	90	29426	+	45	125	43699
FUTURES & OPTIONS--									
INTEREST RATES	5621810	627470	117977	6367257	80465548	+	255980	7482676	71205856
FUTURES ONLY--									
INTEREST RATES	4857889	35952	98977	4992818	29893399	+	37059	5431741	24545773
OPTIONS ONLY--									
INTEREST RATES	763921	591518	19000	1374439	50572149	+	218921	2050935	46660083
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

INTEREST RATE FUTURES & OPTIONS

ED EURODOLLAR FUTURES	1820994	23540	3280	1847814	14495360	-	9462	2778793	13206077
TYF 10-YR NOTE FUTURES	1383995	10645	25322	1419962	4117789	+	3850	1143600	3071226
FV 5-YR NOTE FUTURES	682794	190	29450	712434	4519701	+	29165	668093	2937561
TU 2-YR NOTE FUTURES	322295		36041	358336	2222290	-	9505	309103	1743561
US 30-YR BOND FUTURES	290064	1577	1286	292927	930904	-	3679	203328	735238
FF FED FUND FUTURES	130824			130824	1800716	+	14129	140429	1548208
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	114790			114790	628966	+	4725	91272	425996
UL ULTRA T-BOND FUTURES	106306		3598	109904	1087856	+	6210	94284	841670
SR3 THREE-MONTH SOFR FUTURES	4551			4551	12816	+	1327		
SR1 ONE-MONTH SOFR FUTURES	784			784	26879	+	305		
SON QUARTERLY IMM SONIA FUTURES	244			244	3153	-	35		
NIU 10 YEAR USD INTEREST RATE SWAP	194			194	29315	+	49	2074	28811
F1U 5 YEAR USD INTEREST RATE SWAP	54			54	17153	-	20	699	21236
MPC MPC SONIA FUTURES					300				
EM 1 MONTH EURODOLLAR FUTURES					201				4737
BIU 30 YEAR USD INTEREST RATE SWAP								66	103

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES
OPTIONS ON FUTURES



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PRELIMINARY

PG02A BULLETIN #199@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURES Mon, Oct 15, 2018 PG02A

TC 10-YR NOTE OPTIONS	C	139717	61586	201303	1739952	-	13910	184196	1763159
TC 10-YR NOTE OPTIONS	P	71541	51029	122570	1825302	+	23914	152241	1945367
TOTAL 10-YR NOTE OPTIONS		211258	112615	323873	3565254	+	10004	336437	3708526
TY1 10-YR WEEK1 NOTE OPTIONS	C	708		708	12908	+	449	2476	8623
TY1 10-YR WEEK1 NOTE OPTIONS	P	928		928	8616	-	227	4304	7498
TOTAL 10-YR WEEK1 NOTE OPTIONS		1636		1636	21524	+	222	6780	16121
TY2 10-YR WEEK2 NOTE OPTIONS	C	77	550	627	627	+	627	4511	4511
TY2 10-YR WEEK2 NOTE OPTIONS	P	77	550	627	627	+	627	536	536
TOTAL 10-YR WEEK2 NOTE OPTIONS		154	1100	1254	1254	+	1254	5047	5047
TY3 10-YR WEEK3 NOTE OPTIONS	C	10479	7298	17777	69029	+	7127	10074	33466
TY3 10-YR WEEK3 NOTE OPTIONS	P	5148	2098	7246	106400	+	2039	10076	31574
TOTAL 10-YR WEEK3 NOTE OPTIONS		15627	9396	25023	175429	+	9166	20150	65040
TW3 2-YR WEEK3 NOTE OPTIONS	P						1		
TOTAL 2-YR WEEK3 NOTE OPTIONS							1		
EE3 2-YR EURODOLLAR MIDCURVE (WEEKLY)	C								333
EE3 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P							1928	5646
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)								1928	5979
EE4 2-YR EURODOLLAR MIDCURVE (WEEKLY)	C								317
EE4 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P							2000	2017
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)								2000	2334
TUC 2-YR NOTE OPTIONS	C	909	335	1244	141451	-	18	4787	101827
TUC 2-YR NOTE OPTIONS	P	4290	3	4293	128233	+	2082	2204	272762
TOTAL 2-YR NOTE OPTIONS		5199	338	5537	269684	+	2064	6991	374589
TW3 2-YR WEEK3 NOTE OPTIONS	C						3		
TOTAL 2-YR WEEK3 NOTE OPTIONS							3		
CG 30-YR BOND OPTIONS	C	31212	4766	35978	511590	+	8122	34100	403600
CG 30-YR BOND OPTIONS	P	113876	2600	116476	606370	+	23325	25763	393296
TOTAL 30-YR BOND OPTIONS		145088	7366	152454	1117960	+	31447	59863	796896
US1 30-YR WEEK1 BOND OPTIONS	C	1306		1306	2986	+	1017	641	3203
US1 30-YR WEEK1 BOND OPTIONS	P	1795		1795	4711	+	1722	377	2029
TOTAL 30-YR WEEK1 BOND OPTIONS		3101		3101	7697	+	2739	1018	5232
US2 30-YR WEEK2 BOND OPTIONS	C	35		35	35	+	35	130	130
US2 30-YR WEEK2 BOND OPTIONS	P	30		30	30	+	30	82	82
TOTAL 30-YR WEEK2 BOND OPTIONS		65		65	65	+	65	212	212
US3 30-YR WEEK3 BOND OPTIONS	C	3606	200	3806	18087	+	900	3502	18511
US3 30-YR WEEK3 BOND OPTIONS	P	3371	200	3571	16179	+	672	4544	21437
TOTAL 30-YR WEEK3 BOND OPTIONS		6977	400	7377	34266	+	1572	8046	39948
EF3 3-YR EURODOLLAR MIDCURVE (WEEK3)	C				250			260	210
EF3 3-YR EURODOLLAR MIDCURVE (WEEK3)	P				250			260	2210
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)					500			520	2420
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	24844	4348	29192	641301	+	11155	10380	453304
FP 5-YR NOTE OPTIONS	P	12151	765	12916	1310074	+	7477	27040	989573
TOTAL 5-YR NOTE OPTIONS		36995	5113	42108	1951375	+	18632	37420	1442877
FV1 5-YR WEEK1 NOTE OPTIONS	C	25		25	2514	+	25	3028	3954
FV1 5-YR WEEK1 NOTE OPTIONS	P	30		30	1102	+	15	7106	7961
TOTAL 5-YR WEEK1 NOTE OPTIONS		55		55	3616	+	40	10134	11915
FV2 5-YR WEEK2 NOTE OPTIONS	C							152	152
FV2 5-YR WEEK2 NOTE OPTIONS	P							4375	3351
TOTAL 5-YR WEEK2 NOTE OPTIONS								4527	3503
FV3 5-YR WEEK3 NOTE OPTIONS	C	31		31	7741	+	12	1153	9401
FV3 5-YR WEEK3 NOTE OPTIONS	P	1159		1159	13047	-	488	3111	13897
TOTAL 5-YR WEEK3 NOTE OPTIONS		1190		1190	20788	-	476	4264	23298
TE2 EURODOLLAR 3-MONTH MID-CURVE OPTION	C				5000				
TOTAL EURODOLLAR 3-MONTH MID-CURVE OPTION					5000				
TE3 EURODOLLAR 6-MONTH MID-CURVE OPTION	C				14950				
TOTAL EURODOLLAR 6-MONTH MID-CURVE OPTION					14950				
TE4 EURODOLLAR 9-MONTH MID-CURVE OPTION	C				4				
TOTAL EURODOLLAR 9-MONTH MID-CURVE OPTION					4				
E0 EURODOLLAR MIDCURVE OPTIONS	C	8418	89265	97683	2670312	+	7688	199014	2686679
E0 EURODOLLAR MIDCURVE OPTIONS	P	19201	33550	61751	6330917	+	23106	617766	5158574
TOTAL EURODOLLAR MIDCURVE OPTIONS		27619	122815	159434	9001229	+	30794	816780	7845253
E2 EURODOLLAR MIDCURVE OPTIONS	C	8216	10000	18216	1388397	-	1373	136638	1870817
E2 EURODOLLAR MIDCURVE OPTIONS	P	6782	24600	31382	2727593	+	4656	193836	3669454
TOTAL EURODOLLAR MIDCURVE OPTIONS		14998	34600	49598	4115990	+	3283	330474	5540271
E3 EURODOLLAR MIDCURVE OPTIONS	C	750	7900	8650	1074074	+	1550	68151	1126441
E3 EURODOLLAR MIDCURVE OPTIONS	P	1376	8400	9776	1051519	+	3809	53823	1856146
TOTAL EURODOLLAR MIDCURVE OPTIONS		2126	16300	18426	2125593	+	5359	121974	2982587
E4 EURODOLLAR MIDCURVE OPTIONS	C				163511				110749
E4 EURODOLLAR MIDCURVE OPTIONS	P				33088			1	174883
TOTAL EURODOLLAR MIDCURVE OPTIONS					196599			1	285632
3K EURODOLLAR MIDCURVE WK3 OPTIONS	C							187	287
3K EURODOLLAR MIDCURVE WK3 OPTIONS	P							187	1163
TOTAL EURODOLLAR MIDCURVE WK3 OPTIONS								374	1450
ZE EURODOLLAR OPTIONS	C	191047	95275	286322	9688973	+	143399	53744	8855311
ZE EURODOLLAR OPTIONS	P	81795	185300	277095	18104592	-	44193	212567	14613410
TOTAL EURODOLLAR OPTIONS		272842	280575	563417	27793565	+	99206	266311	23468721
FFC FED FUND OPTIONS	C				600				
FFC FED FUND OPTIONS	P				1000				5600
TOTAL FED FUND OPTIONS					1600				5600
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C				40				
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P								700
TOTAL OPTIONS ON ULTRA 10-YEAR U.S. TNOTE					40				700
OUL ULTRA T-BOND OPTIONS	C	61		61	2495	-	32	2	445
OUL ULTRA T-BOND OPTIONS	P	21		21	13035	+	16	7	2288
TOTAL ULTRA T-BOND OPTIONS		82		82	15530	-	16	9	2733
UL3 ULTRA WEEK3 T-BOND OPTIONS	C				1				5
UL3 ULTRA WEEK3 T-BOND OPTIONS	P				1				55
TOTAL ULTRA WEEK3 T-BOND OPTIONS					1				60
WY3 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	10261	650	10911	69915	-	396	1416	6105
WY3 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	2826	250	3076	29642	+	834	4885	9485
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		13087	900	13987	99557	+	438	6301	15590
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	776		776	1168	+	618	151	495
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	631		631	958	+	473	618	1057
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		1407		1407	2126	+	1091	769	1552
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	C	1329		1329	3728	+	641	494	2735
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	P	1945		1945	4895	+	891	666	1711
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		3274		3274	8623	+	1532	1160	4446
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	C	90		90	84	+	82	23	130
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	P	124		124	164	+	124	34	34
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		214		214	248	+	206	57	164
WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS	C	462		462	10138	+	86	750	1012
WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS	P	299		299	6645	+	47	272	1004
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS		761		761	16783	+	133	1022	2016
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS	C	84		84	93	+	84	308	1108
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS	P	82		82	102	+	82	58	1058
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS		166		166	195	+	166	366	2166

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