



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

PG02A BULLETIN #198@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Fri, Oct 12, 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	18737625	926947	499728	20164300	125113682	-	2751548	17094243	118993958
EXCHANGE FUTURES	15491554	57399	329545	15878498	55300278	-	133582	12737325	53955024
EXCHANGE OPTIONS	3246071	869548	170183	4285802	69784023	-	2617966	4356663	64995325
OTC TOTALS--									
OTC CLEARED ONLY					29381	UNCH		255	43609
FUTURES & OPTIONS--									
INTEREST RATES	7916483	818250	172446	8907179	80209568	-	2433465	9877612	70676669
FUTURES ONLY--									
INTEREST RATES	6689525	51997	92446	6833968	29856340	+	77157	6902076	24486424
OPTIONS ONLY--									
INTEREST RATES	1226958	766253	80000	2073211	50353228	-	2510622	2975536	46190245
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

## INTEREST RATE FUTURES &amp; OPTIONS

ED EURODOLLAR FUTURES	2362824	38147	18690	2419661	14504822	+	74310	3536373	13086649
TYF 10-YR NOTE FUTURES	1951781	9203	22475	1983459	4113939	-	14779	1467524	3109558
FV 5-YR NOTE FUTURES	1030122	4120	19516	1053758	4490536	-	8574	811172	2964203
US 30-YR BOND FUTURES	468120	527	1033	469680	934583	-	1840	295147	741513
TU 2-YR NOTE FUTURES	342127		22276	364403	2231795	-	5381	350319	1716762
FF FED FUND FUTURES	189070			189070	1786587	+	25302	222612	1554484
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	173280		1376	174656	624241	+	1723	113797	421750
UL ULTRA T-BOND FUTURES	159470		7080	166550	1081646	+	6770	101606	836974
SR3 THREE-MONTH SOFR FUTURES	6954			6954	11489	-	304		
SON QUARTERLY IMM SONIA FUTURES	3922			3922	3188	-	902		
SR1 ONE-MONTH SOFR FUTURES	885			885	26574	+	643		
NIU 10 YEAR USD INTEREST RATE SWAP	609			609	29266	+	115	1843	28792
MPC MPC SONIA FUTURES	249			249	300	+	7		
FIU 5 YEAR USD INTEREST RATE SWAP	112			112	17173	+	67	1674	20835
EM 1 MONTH EURODOLLAR FUTURES					201			1	4737
BIU 30 YEAR USD INTEREST RATE SWAP								8	167

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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, Oct 12, 2018 PG02A

TC 10-YR NOTE OPTIONS	C	177706	47186	224892	1753862	+	30940	265939	1748377
TC 10-YR NOTE OPTIONS	P	198680	50634	249314	1801388	+	45145	689553	1930654
TOTAL 10-YR NOTE OPTIONS		376386	97820	474206	3555250	+	76085	955492	3679031
TY1 10-YR WEEK1 NOTE OPTIONS	C	4202	600	4802	12459	+	3960	2089	7076
TY1 10-YR WEEK1 NOTE OPTIONS	P	1381	3150	4531	8843	+	3886	3313	4764
TOTAL 10-YR WEEK1 NOTE OPTIONS		5583	3750	9333	21302	+	7846	5402	11840
TY2 10-YR WEEK2 NOTE OPTIONS	C	46733	10224	56957	-	-	142617	27559	
TY2 10-YR WEEK2 NOTE OPTIONS	P	20988	1137	22125	-	-	117415	63750	
TOTAL 10-YR WEEK2 NOTE OPTIONS		67721	11361	79082	-	-	260032	91309	
TY3 10-YR WEEK3 NOTE OPTIONS	C	19955	7550	27505	61902	+	11661	11425	29532
TY3 10-YR WEEK3 NOTE OPTIONS	P	15566	1450	17016	104361	+	5091	14661	28029
TOTAL 10-YR WEEK3 NOTE OPTIONS		35521	9000	44521	166263	+	16752	26086	57561
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								4533
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)									4866
EE4 2-YR EURODOLLAR MIDCURVE (WEEKLY)	C								317
EE4 2-YR EURODOLLAR MIDCURVE (WEEKLY)	P								317
TOTAL 2-YR EURODOLLAR MIDCURVE (WEEKLY)									634
TUC 2-YR NOTE OPTIONS	C	7948	1278	9226	141469	-	1049	160	99660
TUC 2-YR NOTE OPTIONS	P	2430	3238	5668	126151	-	1408	154	272760
TOTAL 2-YR NOTE OPTIONS		10378	4516	14894	267620	-	2457	314	372420
TW2 2-YR WEEK2 NOTE OPTIONS	C						-	1611	
TW2 2-YR WEEK2 NOTE OPTIONS	P						-	220	
TOTAL 2-YR WEEK2 NOTE OPTIONS							-	1831	
TW3 2-YR WEEK3 NOTE OPTIONS	C						3		
TOTAL 2-YR WEEK3 NOTE OPTIONS							3		
CG 30-YR BOND OPTIONS	C	38738	5828	44566	503468	+	5248	49661	398671
CG 30-YR BOND OPTIONS	P	87025	6625	93650	583045	+	21263	57737	384763
TOTAL 30-YR BOND OPTIONS		125763	12453	138216	1086513	+	26511	107398	783434
US1 30-YR WEEK1 BOND OPTIONS	C	236		236	1969	+	75	690	2626
US1 30-YR WEEK1 BOND OPTIONS	P	265		265	2989	+	193	825	1837
TOTAL 30-YR WEEK1 BOND OPTIONS		501		501	4958	+	268	1515	4463
US2 30-YR WEEK2 BOND OPTIONS	C	14945	495	15440	-	-	36593	9000	
US2 30-YR WEEK2 BOND OPTIONS	P	5082	623	5705	-	-	46783	8306	
TOTAL 30-YR WEEK2 BOND OPTIONS		20027	1118	21145	-	-	83376	17306	
US3 30-YR WEEK3 BOND OPTIONS	C	10692	3760	14452	17187	+	10160	9242	17270
US3 30-YR WEEK3 BOND OPTIONS	P	5231	2710	7941	15507	+	4721	8758	19325
TOTAL 30-YR WEEK3 BOND OPTIONS		15923	6470	22393	32694	+	14881	18000	36595
EF3 3-YR EURODOLLAR MIDCURVE (WEEK3)	C	250		250	250	+	250		50
EF3 3-YR EURODOLLAR MIDCURVE (WEEK3)	P	250		250	250	+	250		2050
TOTAL 3-YR EURODOLLAR MIDCURVE (WEEK3)		500		500	500	+	500		2100
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	75378	22740	98118	630146	+	14358	48798	453835
FP 5-YR NOTE OPTIONS	P	36283	3975	40258	1302597	+	10986	75739	986782
TOTAL 5-YR NOTE OPTIONS		111661	26715	138376	1932743	+	25344	124537	1440617
FV1 5-YR WEEK1 NOTE OPTIONS	C	2019		2019	2489	+	1836	1723	2579
FV1 5-YR WEEK1 NOTE OPTIONS	P	521		521	1087	+	494	1043	1178
TOTAL 5-YR WEEK1 NOTE OPTIONS		2540		2540	3576	+	2330	2766	3757
FV2 5-YR WEEK2 NOTE OPTIONS	C	4236	1100	5336	-	-	19136	2569	
FV2 5-YR WEEK2 NOTE OPTIONS	P	1214		1214	-	-	31346	6728	
TOTAL 5-YR WEEK2 NOTE OPTIONS		5450	1100	6550	-	-	50482	9297	
FV3 5-YR WEEK3 NOTE OPTIONS	C	2920		2920	7729	+	1453	1632	9066
FV3 5-YR WEEK3 NOTE OPTIONS	P	3720		3720	13535	+	2014	4022	12698
TOTAL 5-YR WEEK3 NOTE OPTIONS		6640		6640	21264	+	3467	5654	21764
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	251	
TE4 EURODOLLAR 9-MONTH MID-CURVE OPTION	P						4	251	
TOTAL EURODOLLAR 9-MONTH MID-CURVE OPTION							4	502	
E0 EURODOLLAR MIDCURVE OPTIONS	C	20191	24750	44941	2662624	-	559740	202817	2693719
E0 EURODOLLAR MIDCURVE OPTIONS	P	73424	40566	113990	6307811	-	300328	320087	4995935
TOTAL EURODOLLAR MIDCURVE OPTIONS		93615	65316	158931	8970435	-	860068	522904	7689654
E2 EURODOLLAR MIDCURVE OPTIONS	C	81209	30614	111823	1389770	-	212028	83308	1840210
E2 EURODOLLAR MIDCURVE OPTIONS	P	23345	27016	50361	2722937	-	202163	74943	3597012
TOTAL EURODOLLAR MIDCURVE OPTIONS		104554	57630	162184	4112707	-	414191	158251	5437222
E3 EURODOLLAR MIDCURVE OPTIONS	C	44290	3950	48240	1072524	-	118594	35081	1080476
E3 EURODOLLAR MIDCURVE OPTIONS	P	19875	6200	26075	1047710	-	76799	65281	1831689
TOTAL EURODOLLAR MIDCURVE OPTIONS		64165	10150	74315	2120234	-	195393	100362	2912165
E4 EURODOLLAR MIDCURVE OPTIONS	C	1100		1100	163511	-	949	800	110749
E4 EURODOLLAR MIDCURVE OPTIONS	P	1158		1158	33088	+	641	2	174884
TOTAL EURODOLLAR MIDCURVE OPTIONS		2258		2258	196599	-	308	802	285633
3K EURODOLLAR MIDCURVE WK3 OPTIONS	C							100	100
3K EURODOLLAR MIDCURVE WK3 OPTIONS	P							100	1350
TOTAL EURODOLLAR MIDCURVE WK3 OPTIONS								200	1450
ZE EURODOLLAR OPTIONS	C	66562	85605	152167	9545574	-	350084	355864	8838719
ZE EURODOLLAR OPTIONS	P	77706	364809	522515	18148785	-	481736	461081	14577164
TOTAL EURODOLLAR OPTIONS		144268	450414	80000	27694359	-	831820	816945	23415883
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	40	40	+	40		700
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P								700
TOTAL OPTIONS ON ULTRA 10-YEAR U.S. TNOTE			40	40	40	+	40		700
OUL ULTRA T-BOND OPTIONS	C	72		72	2527	+	50	7	444
OUL ULTRA T-BOND OPTIONS	P	165		165	13019	+	2	58	2282
TOTAL ULTRA T-BOND OPTIONS		237		237	15546	+	48	65	2726
UL2 ULTRA WEEK2 T-BOND OPTIONS	P						-	2	
TOTAL ULTRA WEEK2 T-BOND OPTIONS							-	2	
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	13826		13826	70311	-	40	1689	5074
WY3 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	9045		9045	28808	+	4442	5048	6974
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		22871		22871	99119	+	4402	6737	12048
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	550		550	550	+	550	394	344
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	570		570	485	+	485	439	439
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		1120		1120	1035	+	1035	833	783
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	C	2745		2745	3087	+	77	1244	2576
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	P	2385		2385	4004	+	192	561	1310
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		5130		5130	7091	+	269	1805	3886
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	C	2		2	2	+	2	107	107
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	P	40		40	40	+	40		
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		42		42	42	+	42	107	107

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WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS C	2245	4200	6445	10052	+	5094	314	365
WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS P	1826	4200	6026	6598	+	4897	830	831
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS	4071	8400	12471	16650	+	9991	1144	1196
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS C	11		11	9	+	9	50	1050
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS P	22		22	20	+	20	250	1000
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS	33		33	29	+	29	300	2050