

FINAL

PG02A BULLETIN #123@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Wed, Jun 27, 2018 PG02A

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST	----- TOTAL & CHGE		-52 WEEKS (364 DAYS) AGO- OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	17752875	989053	588140	19330068	114622459	+	996183	16309054	112344043
EXCHANGE FUTURES	15141381	47541	399970	15588892	54079691	+	189903	13517351	53989442
EXCHANGE OPTIONS	2611494	941512	186310	3739316	60514036	+	804931	2790833	58306083
OTC TOTALS--									
OTC CLEARED ONLY			1860	1860	28732	+	1349	870	48518
FUTURES & OPTIONS--									
INTEREST RATES	7766361	906362	227800	8900523	71449088	+	762792	7665607	66037002
FUTURES ONLY--									
INTEREST RATES	6471129	45316	167700	6684145	27545989	+	190245	6094490	24295031
OPTIONS ONLY--									
INTEREST RATES	1295232	861046	60100	2216378	43903099	+	572547	1571117	41741971
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

INTEREST RATE FUTURES & OPTIONS									
ED EURODOLLAR FUTURES	2552872	25990	22412	2601274	13922620	+	43015	2328815	12984195
TYF 10-YR NOTE FUTURES	1860656	7630	30326	1898612	3502448	+	33513	1804466	3163505
FV 5-YR NOTE FUTURES	929302	11071	54184	994557	3795389	+	45514	925612	3118368
US 30-YR BOND FUTURES	339511	625	7004	347140	804855	+	8473	323123	753432
TU 2-YR NOTE FUTURES	300536		19861	320397	1876895	+	24615	311180	1327966
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	168582		28556	197138	545027	+	1564	154561	390157
FF FED FUND FUTURES	177696			177696	2058200	+	24803	134453	1705060
UL ULTRA T-BOND FUTURES	136024		5357	141381	973542	+	9999	108165	788626
F1U 5 YEAR USD INTEREST RATE SWAP	1986			1986	15960	-	878	928	23221
N1U 10 YEAR USD INTEREST RATE SWAP	1766			1766	30799	-	729	2162	29744
SR1 ONE-MONTH SOFR FUTURES	1095			1095	7668	+	455		
SR3 THREE-MONTH SOFR FUTURES	1083			1083	5117	-	114		
EM 1 MONTH EURODOLLAR FUTURES	20			20	7469	+	15	984	10536
B1U 30 YEAR USD INTEREST RATE SWAP								41	221

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON

FUTURES

Wed, Jun 27, 2018 PG02A

TC	10-YR	NOTE	OPTIONS	C	250991	32186		283177	1455090	+	43003	146326	1023329
TC	10-YR	NOTE	OPTIONS	P	139035	29463		168498	1127311	+	47481	246345	1159371
TOTAL		10-YR	NOTE	OPTIONS		390026	61649	451675	2582401	+	90484	392671	2182700
TY1	10-YR	WEEK1	NOTE	OPTIONS	C	21879	1205	23084	52310	+	7781	10476	15079
TY1	10-YR	WEEK1	NOTE	OPTIONS	P	14698	2400	17098	49921	+	7405	30045	35118
TOTAL		10-YR	WEEK1	NOTE	OPTIONS		36577	40182	102231	+	15186	40521	50197
TY2	10-YR	WEEK2	NOTE	OPTIONS	C	7226	700	7926	18199	+	3302	1426	12421
TY2	10-YR	WEEK2	NOTE	OPTIONS	P	6144	400	17026	17026	+	5066	12454	17313
TOTAL		10-YR	WEEK2	NOTE	OPTIONS		13370	14470	35225	+	8368	13880	29734
TY5	10-YR	WEEK5	NOTE	OPTIONS	C	40198	7750	47948	75724	+	7596	52386	92008
TY5	10-YR	WEEK5	NOTE	OPTIONS	P	25643	5400	31043	76213	+	10794	28305	52388
TOTAL		10-YR	WEEK5	NOTE	OPTIONS		65841	78991	151937	+	18390	80691	144396
TW1	2-YR	WEEK1	NOTE	OPTIONS	C							322	
TW1	2-YR	WEEK1	NOTE	OPTIONS	P							216	
TOTAL		2-YR	WEEK1	NOTE	OPTIONS							538	
TW5	2-YR	WEEK5	NOTE	OPTIONS	P				539			5	6
TOTAL		2-YR	WEEK5	NOTE	OPTIONS				539			5	6
EE5	2-YR	EURODOLLAR	MIDCURVE (WEEKLY)	P					2000				4000
TOTAL		2-YR	EURODOLLAR	MIDCURVE (WEEKLY)					2000				4000
TUC	2-YR	NOTE	OPTIONS	C	5337	400		5737	141609	+	888	100	30174
TUC	2-YR	NOTE	OPTIONS	P	35793			35793	110681	-	21724	112	9856
TOTAL		2-YR	NOTE	OPTIONS		41130	400	41530	252290	-	20836	212	40030
TW5	2-YR	WEEK5	NOTE	OPTIONS	C				500				1
TOTAL		2-YR	WEEK5	NOTE	OPTIONS				500				1
CG	30-YR	BOND	OPTIONS	C	34324	3964		38288	350922	+	9314	33312	252446
CG	30-YR	BOND	OPTIONS	P	30859	4546		35405	316892	+	7997	71947	373922
TOTAL		30-YR	BOND	OPTIONS		65183	8510	73693	667814	+	17311	105259	626368
US1	30-YR	WEEK1	BOND	OPTIONS	C	3652		3652	17352	+	1448	1988	6564
US1	30-YR	WEEK1	BOND	OPTIONS	P	1101		1101	12632	+	597	4129	14784
TOTAL		30-YR	WEEK1	BOND	OPTIONS		4753	4753	29984	+	2045	6117	21348
US2	30-YR	WEEK2	BOND	OPTIONS	C	1216		1216	2909	+	788	607	3526
US2	30-YR	WEEK2	BOND	OPTIONS	P	1057		1057	3464	+	610	1525	9804
TOTAL		30-YR	WEEK2	BOND	OPTIONS		2273	2273	6373	+	1398	2132	13330
US5	30-YR	WEEK5	BOND	OPTIONS	C	9200		9200	12702	-	668	5034	29597
US5	30-YR	WEEK5	BOND	OPTIONS	P	4282		4282	15133	+	1873	21081	38593
TOTAL		30-YR	WEEK5	BOND	OPTIONS		13482	13482	27835	+	1205	26115	68190
EF5	3-YR	EURODOLLAR	MIDCURVE (WEEK3)	C									312
EF5	3-YR	EURODOLLAR	MIDCURVE (WEEK3)	P									312
TOTAL		3-YR	EURODOLLAR	MIDCURVE (WEEK3)					2000				624
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	63822	36567	8000	108389	544330	+	21546	17272	218596
FP	5-YR	NOTE	OPTIONS	P	44942	9668		54610	947540	+	19345	43496	788872
TOTAL		5-YR	NOTE	OPTIONS		108764	46235	8000	162999	+	40891	60768	1007468
FV1	5-YR	WEEK1	NOTE	OPTIONS	C	1857		1857	22279	+	401	280	6478
FV1	5-YR	WEEK1	NOTE	OPTIONS	P	2529		2529	16827	+	1307	3170	19077
TOTAL		5-YR	WEEK1	NOTE	OPTIONS		4386	4386	39106	+	1708	3450	23555
FV2	5-YR	WEEK2	NOTE	OPTIONS	C	785		785	2867	+	705	159	3966
FV2	5-YR	WEEK2	NOTE	OPTIONS	P	1315	3900	5215	6285	+	5115	201	9431
TOTAL		5-YR	WEEK2	NOTE	OPTIONS		3900	6000	9152	+	5820	360	13397
FV5	5-YR	WEEK5	NOTE	OPTIONS	C	2415	600	3015	20881	-	1177	1679	12228
FV5	5-YR	WEEK5	NOTE	OPTIONS	P	10563		10563	14892	+	1746	3913	8882
TOTAL		5-YR	WEEK5	NOTE	OPTIONS		600	13578	35773	+	569	5592	21110
TE2	EURODOLLAR	3-MONTH	MID-CURVE	OPTION	C				3300				
TE2	EURODOLLAR	3-MONTH	MID-CURVE	OPTION	P		200	200	3000	+	200		
TOTAL		EURODOLLAR	3-MONTH	MID-CURVE	OPTION		200	200	6300	+	200		
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	36180	38881	20000	95061	2966467	+	42056	105896	2237829
E0	EURODOLLAR	MIDCURVE	OPTIONS	P	55497	38150		93647	4371455	-	6005	139475	4067026
TOTAL		EURODOLLAR	MIDCURVE	OPTIONS		91677	77031	188708	7337922	+	36051	245371	6304855
E2	EURODOLLAR	MIDCURVE	OPTIONS	C	55399	34900		90299	2110478	+	28488	48614	1992614
E2	EURODOLLAR	MIDCURVE	OPTIONS	P	84792	49200	32100	166092	3361908	+	21383	134205	3492020
TOTAL		EURODOLLAR	MIDCURVE	OPTIONS		140191	84100	256391	5472386	+	49871	182819	5484634
E3	EURODOLLAR	MIDCURVE	OPTIONS	C	10812	17150		27962	996079	+	6735	39611	898112
E3	EURODOLLAR	MIDCURVE	OPTIONS	P	2616	39950		42566	921291	+	16868	59181	1125486
TOTAL		EURODOLLAR	MIDCURVE	OPTIONS		13428	57100	70528	1917370	+	23603	98792	2023598
E4	EURODOLLAR	MIDCURVE	OPTIONS	C	673	3350		4023	98892	+	2423	569	110649
E4	EURODOLLAR	MIDCURVE	OPTIONS	P	673	3350		4023	52440	+	2623	569	67311
TOTAL		EURODOLLAR	MIDCURVE	OPTIONS		1346	6700	8046	151332	+	5046	1138	177960
5K	EURODOLLAR	MIDCURVE	WK5	OPTIONS	C								250
5K	EURODOLLAR	MIDCURVE	WK5	OPTIONS	P								250
TOTAL		EURODOLLAR	MIDCURVE	WK5	OPTIONS				2000				500
ZE	EURODOLLAR	OPTIONS		C	78271	63806		142077	8333135	+	49685	18130	8534240
ZE	EURODOLLAR	OPTIONS		P	174016	432860		606876	15187829	+	274290	268629	14950719
TOTAL		EURODOLLAR	OPTIONS		252287	496666		748953	23520964	+	323975	286759	23484959
FFC	FED	FUND	OPTIONS	C					1450				500
FFC	FED	FUND	OPTIONS	P					3326			400	901
TOTAL		FED	FUND	OPTIONS					4776			400	1401
OTN	OPTIONS	ON	ULTRA 10-YEAR U.S.	TNOTE	C								11
OTN	OPTIONS	ON	ULTRA 10-YEAR U.S.	TNOTE	P								112
TOTAL		OPTIONS	ON	ULTRA 10-YEAR U.S.	TNOTE								123
OUL	ULTRA	T-BOND	OPTIONS	C	2			2	1326	+	2	17	274
OUL	ULTRA	T-BOND	OPTIONS	P	192			192	11445	+	192	2	7558
TOTAL		ULTRA	T-BOND	OPTIONS		194		194	12771	+	194	19	7832
WY1	WK	WEDS	10 YR	TREASURY	NOTE	OPTIONS	C	6658	8925	+	5722	660	1160
WY1	WK	WEDS	10 YR	TREASURY	NOTE	OPTIONS	P	7918	9023	+	6607	2902	2843
TOTAL		WK	WEDS	10 YR	TREASURY	NOTE	OPTIONS	14576	17948	+	12329	3562	4003
WY4	WK	WEDS	10 YR	TREASURY	NOTE	OPTIONS	C	4947	9947	-	20790	6005	
WY4	WK	WEDS	10 YR	TREASURY	NOTE	OPTIONS	P	9468	9568	-	22678	3303	
TOTAL		WK	WEDS	10 YR	TREASURY	NOTE	OPTIONS	14415	14515	-	43468	9308	
WB1	WK	WEDS	30 YR	TREASURY	BOND	OPTIONS	C	163	301	+	151	2	106
WB1	WK	WEDS	30 YR	TREASURY	BOND	OPTIONS	P	91	88	+	85	1312	1873
TOTAL		WK	WEDS	30 YR	TREASURY	BOND	OPTIONS	254	389	+	236	1314	1979
WB4	WK	WEDS	30 YR	TREASURY	BOND	OPTIONS	C	1754	1754	-	1512	1447	
WB4	WK	WEDS	30 YR	TREASURY	BOND	OPTIONS	P	2122	2122	-	8373	1114	
TOTAL		WK	WEDS	30 YR	TREASURY	BOND	OPTIONS	3876	3876	-	9885	2561	
WF1	WK	WEDS	5 YR	TREASURY	NOTE	OPTIONS	C	66	66	+	66	235	702
WF1	WK	WEDS	5 YR	TREASURY	NOTE	OPTIONS	P	753	753	+	753	100	433
TOTAL		WK	WEDS	5 YR	TREASURY	NOTE	OPTIONS	819	819	+	819	335	1135
WF4	WK	WEDS	5 YR	TREASURY	NOTE	OPTIONS	C	671	671	-	6771	830	
WF4	WK	WEDS	5 YR	TREASURY	NOTE	OPTIONS	P	635	635	-	2192	136	
TOTAL		WK	WEDS	5 YR	TREASURY	NOTE	OPTIONS	1306	1306	-	8963	966	

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