

PRELIMINARY

PG02A BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Wed, Aug 03, 2016 PG02A

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- CHGE		-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST	
* CME GROUP TOTALS--									
EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS--									
OTC CLEARED ONLY			450	450	32889	+	85	371	23238
FUTURES & OPTIONS--									
INTEREST RATES	4070250	686958	153183	4910391	55340629	+	441550	7520115	52641685
FUTURES ONLY--									
INTEREST RATES	3621411	15702	68183	3705296	19436459	+	146328	5682821	20471052
OPTIONS ONLY--									
INTEREST RATES	448839	671256	85000	1205095	35904170	+	295222	1837294	32170633
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

INTEREST RATE FUTURES & OPTIONS

ED	EURODOLLAR FUTURES	1666088	12984	13558	1692630	10621926	+	115192	2748572	11845779
TYF	10-YR NOTE FUTURES	992462	2184	30049	1024695	2780463	+	10971	1292035	2911037
FV	5-YR NOTE FUTURES	406981		5770	412751	2760900	+	4934	819673	2339740
US	30-YR BOND FUTURES	198586	534	4540	203660	566334	+	3106	261450	525826
TU	2-YR NOTE FUTURES	158945		10728	169673	1099202	+	5237	338355	1346920
FF	FED FUND FUTURES	84527			84527	768033	+	3834	136213	817756
UL	ULTRA T-BOND FUTURES	64519		2681	67200	600488	-	59	83652	606012
TN	ULTRA 10-YEAR U S TREASURY NOTE FUT	47368		857	48225	176511	+	2852		
F1U	5 YEAR USD INTEREST RATE SWAP	958			958	35423	+	60	1202	35207
N1U	10 YEAR USD INTEREST RATE SWAP	949			949	25170	+	229	1493	52023
B1U	30 YEAR USD INTEREST RATE SWAP	28			28	940	-	28	124	1003
T1U	2 YEAR USD INT RATE SWAP FUTURES					2			1	2702
EM	1 MONTH EURODOLLAR FUTURES					1067			51	13396

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.I' 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.

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