

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES
FUTURES



2024 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 #198@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES FUTURES

Fri, Oct 11, 2024 PG02A

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST	TOTAL ----- & CHGE	-52 WEEKS (364 DAYS) OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
* CME GROUP TOTALS-							
EXCHANGE	18952961	838451	838233	20629645	119046248	- 4806179	24400056 111722159
EXCHANGE FUTURES	15002871	48407	355219	15406497	54801197	+ 57334	18441128 50869052
EXCHANGE OPTIONS	3950090	790044	483014	5223148	64146090	- 4863513	5958928 60754146
OTC TOTALS-							
OTC CLEARED ONLY					98961	UNCH	98961
FUTURES & OPTIONS-							
INTEREST RATES	8465540	838451	331095	9635086	77011302	- 4944229	9777223 73621862
FUTURES ONLY-							
INTEREST RATES	6971858	48407	170134	7190399	34764877	- 53956	7278475 32357407
OPTIONS ONLY-							
INTEREST RATES	1493682	790044	160961	2444687	42246425	- 4890273	2498748 41264455
FORWARD SWAPS ONLY-							
OPTIONS FORWARD SWAPS ONLY-							

INTEREST RATE FUTURES & OPTIONS

SR3 THREE-MONTH SOFR FUTURES	2513340	48407	18501	2580248	10087897	- 59140	2485283 9994165
TYF 10-YR NOTE FUTURES	1459753		25990	1485743	4753823	+ 11674	1657250 4699208
FV 5-YR NOTE FUTURES	993316		41304	1034620	6249077	- 30927	1037628 5710507
TU 2-YR NOTE FUTURES	570132		51479	621611	4452366	+ 15551	513967 4001955
TN ULTRA 10-YEAR U S TREASURY NOTE FUT	384077		5884	389961	2197048	+ 1755	433484 1909445
US 30-YR BOND FUTURES	343240		17004	360244	1781281	+ 2612	484144 1370753
FF FED FUND FUTURES	310857		6500	317357	1991286	- 9944	314547 2033214
UL ULTRA T-BOND FUTURES	232822		1352	234174	1719941	+ 9269	245480 1551765
SR1 ONE-MONTH SOFR FUTURES	119616			119616	1135289	+ 2022	84704 929282
ESR ESTR FUTURES	30411			30411	65912	+ 2511	7338 19424
3YR 3-YR NOTE FUTURES	5839			5839	9740	+ 53	3772 12425
10Y MICRO 10-YEAR YIELD FUTURES	4852			4852	3980	+ 273	6631 5061
YIW 5-YEAR ERIE SOFR SWAP FUTURES	431		1395	1826	91918		3689 27664
BW3 13-WEEK U.S. T-BILL FUTURES	1017			1017	5444	- 95	16 2614
MWN MICRO LONG TERM US TREAS BOND FUT	883			883	889	+ 23	
YIY 10-YEAR ERIE SOFR SWAP FUTURES			500	500	130193		11 66131
MTN MICRO ULTRA 10-YEAR US TREASURY FUT	424			424	451	+ 1	
YIT 2-YEAR ERIE SOFR SWAP FUTURES			225	225	27006	+ 225	136 18002
YIB 7-YEAR ERIE SOFR SWAP FUTURES	200			200	15930	+ 50	
HYB BLOOMBERG HY CREDIT FUTURES	185			185	147	+ 46	
DHB BLOOMBERG IG DURATION-HEDGED CREDIT	148			148	452	+ 13	
EUS ESTR THREE MO BASIS SPREAD FUTURES	102			102	1374		21 1009
IQB BLOOMBERG IG CREDIT FUTURES	94			94	352	+ 25	
YIA 1-YEAR ERIE SOFR SWAP FUTURES	50			50	5852	+ 50	
2YY MICRO 2-YEAR YIELD FUTURES	41			41	399	+ 15	56 770
50U 30-YEAR 5.0% COUPON UMBS TBA FUT	28			28	340	- 18	10 122
YIE 30-YEAR ERIE SOFR SWAP FUTURES					2273		
YID 4-YEAR ERIE SOFR SWAP FUTURES					17711		20 5622
YIC 3-YEAR ERIE SOFR SWAP FUTURES					12813		61 16253
TWE 20-YEAR U.S. TREASURY BOND FUTURES							18 35
TIE MEXICAN FUNDING TIE (MTH CTRT) FUT					118		
SON QUARTERLY IMM SONIA FUTURES					66		
BSB THREE-MONTH BSBY FUTURE					216		
65U 30-YEAR 6.5% COUPON UMBS TBA					240		100 40
60U 30-YEAR 6.0% COUPON UMBS TBA FUT					360		2 1163
5YY MICRO 5-YEAR YIELD FUTURES							
55U 30-YEAR 5.5% COUPON UMBS TBA FUT					2305		
45U 30-YEAR 4.5% COUPON UMBS TBA FUT					273		
40U 30-YEAR 4.0% COUPON UMBS TBA FUT					55		
35U 30-YEAR 3.5% COUPON UMBS TBA FUT					30		
30Y MICRO 30-YEAR YIELD FUTURES							107 186
30U 30-YEAR 3.0% COUPON UMBS TBA FUT					30		

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PG02A BULLETIN #198@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST INTEREST RATES OPTIONS ON FUTURE Fri, Oct 11, 2024 PG02A

TC 10-YR NOTE OPTIONS	C	191082		10000	201082	1252444	+	63816	282275	1369816
TC 10-YR NOTE OPTIONS	P	260695		10000	270695	1602131	+	89044	210790	1340408
TOTAL 10-YR NOTE OPTIONS		451777		20000	471777	2854575	+	152860	493065	2710224
TY1 10-YR WEEK1 NOTE OPTIONS	C	4435			4435	25703	+	3858	7705	10748
TY1 10-YR WEEK1 NOTE OPTIONS	P	5769			5769	10433	+	4984	4900	16251
TOTAL 10-YR WEEK1 NOTE OPTIONS		10204			10204	36136	+	8842	12605	26999
TY2 10-YR WEEK2 NOTE OPTIONS	C	23789			23789		-	228499	58700	
TY2 10-YR WEEK2 NOTE OPTIONS	P	68049			68049		-	286034	48406	
TOTAL 10-YR WEEK2 NOTE OPTIONS		91838			91838		-	514533	107106	
TY3 10-YR WEEK3 NOTE OPTIONS	C	61145			61145	128799	+	26232	60196	101351
TY3 10-YR WEEK3 NOTE OPTIONS	P	130615			130615	179273	+	84264	74605	123595
TOTAL 10-YR WEEK3 NOTE OPTIONS		191760			191760	308072	+	110496	134801	224946
TW1 2-YR WEEK1 NOTE OPTIONS	C	112			112	112	+	112		153
TW1 2-YR WEEK1 NOTE OPTIONS	P	323			323	1725	+	223		28
TOTAL 2-YR WEEK1 NOTE OPTIONS		435			435	1837	+	335		181
TW3 2-YR WEEK3 NOTE OPTIONS	P	1461			1461	4666	+	385	35	16137
TOTAL 2-YR WEEK3 NOTE OPTIONS		1461			1461	4666	+	385	35	16137
TUC 2-YR NOTE OPTIONS	C	7696			7696	127103	+	3829	3979	206217
TUC 2-YR NOTE OPTIONS	P	9264			9264	140849	+	1184	5966	102340
TOTAL 2-YR NOTE OPTIONS		16960			16960	267952	+	5013	9945	308557
TW2 2-YR WEEK2 NOTE OPTIONS	C	215			215		-	6956	515	
TW2 2-YR WEEK2 NOTE OPTIONS	P	1567			1567		-	29032	5018	
TOTAL 2-YR WEEK2 NOTE OPTIONS		1782			1782		-	35988	5533	
TW3 2-YR WEEK3 NOTE OPTIONS	C	401			401	2847	+	380	834	1092
TOTAL 2-YR WEEK3 NOTE OPTIONS		401			401	2847	+	380	834	1092
CG 30-YR BOND OPTIONS	C	27924			27924	292257	+	6321	46354	430076
CG 30-YR BOND OPTIONS	P	100662	20000		120662	367658	+	40665	80643	356301
TOTAL 30-YR BOND OPTIONS		128586	20000		148586	659915	+	46986	126997	786377
US1 30-YR WEEK1 BOND OPTIONS	C	557			557	2420	+	415	609	2093
US1 30-YR WEEK1 BOND OPTIONS	P	5281			5281	9402	+	4338	2614	3216
TOTAL 30-YR WEEK1 BOND OPTIONS		5838			5838	11822	+	4753	3223	5309
US2 30-YR WEEK2 BOND OPTIONS	C	11891			11891		-	49244	18474	
US2 30-YR WEEK2 BOND OPTIONS	P	11304			11304		-	50775	13651	
TOTAL 30-YR WEEK2 BOND OPTIONS		23195			23195		-	100019	32125	
US3 30-YR WEEK3 BOND OPTIONS	C	11166			11166	22101	+	7983	14879	20004
US3 30-YR WEEK3 BOND OPTIONS	P	13335			13335	19514	+	7347	19657	32711
TOTAL 30-YR WEEK3 BOND OPTIONS		24501			24501	41615	+	15330	34536	52715
FP 5-YR NOTE OPTIONS	C	26352			26352	596625	+	5271	91639	1012265
FP 5-YR NOTE OPTIONS	P	45058			45058	401470	+	2935	41457	499168
TOTAL 5-YR NOTE OPTIONS		71410			71410	998095	+	8206	133096	1511433
FV1 5-YR WEEK1 NOTE OPTIONS	C	3116			3116	3514	+	3021	498	11088
FV1 5-YR WEEK1 NOTE OPTIONS	P	266			266	1152	+	192	130	923
TOTAL 5-YR WEEK1 NOTE OPTIONS		3382			3382	4666	+	3213	628	12011
FV2 5-YR WEEK2 NOTE OPTIONS	C	6000			6000		-	95978	9980	
FV2 5-YR WEEK2 NOTE OPTIONS	P	25673			25673		-	177075	6438	
TOTAL 5-YR WEEK2 NOTE OPTIONS		31673			31673		-	273053	16418	
FV3 5-YR WEEK3 NOTE OPTIONS	C	13101			13101	30357	+	5842	15067	36828
FV3 5-YR WEEK3 NOTE OPTIONS	P	15890			15890	42971	+	6236	4527	18942
TOTAL 5-YR WEEK3 NOTE OPTIONS		28991			28991	73328	+	12078	19594	55770
S4 FOUR-YEAR MID-CURVE SOFR OPTIONS	C	1			1	401	+	1		211
S4 FOUR-YEAR MID-CURVE SOFR OPTIONS	P	1			1	401	+	1		100
TOTAL FOUR-YEAR MID-CURVE SOFR OPTIONS		2			2	802	+	2		311
S0 ONE-YEAR MID-CURVE SOFR OPTIONS	C	26836	130107		156943	1804938	-	231308	55838	1926179
S0 ONE-YEAR MID-CURVE SOFR OPTIONS	P	49508	46902	2663	99073	2172546	-	480002	139879	1679798
TOTAL ONE-YEAR MID-CURVE SOFR OPTIONS		76344	177009	2663	256016	3977484	-	711310	195717	3605977
S30 OPTIONS ON THREE-MONTH SOFR FUTURES	C	64365	124238		188603	12554527	-	1513312	430880	17001606
S30 OPTIONS ON THREE-MONTH SOFR FUTURES	P	100851	403761	90298	594910	17569248	-	1686483	505351	12881500
TOTAL OPTIONS ON THREE-MONTH SOFR FUTURES		165216	527999	90298	783513	30123775	-	3199795	936231	29883106
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	C					3208			240	7388
OTN OPTIONS ON ULTRA 10-YEAR U.S. TNOTE	P	50			50	9066	-	50	320	2864
TOTAL OPTIONS ON ULTRA 10-YEAR U.S. TNOTE		50			50	12274	-	50	560	10252
S3 THREE-YEAR MID-CURVE SOFR OPTIONS	C	1000	6500		7500	282707	-	75509	18292	214942
S3 THREE-YEAR MID-CURVE SOFR OPTIONS	P	1321	20500		21821	301247	-	67787	18937	178484
TOTAL THREE-YEAR MID-CURVE SOFR OPTIONS		2321	27000		29321	583954	-	143296	37229	393426
S2 TWO-YEAR MID-CURVE SOFR OPTIONS	C	10235	27468	28000	65703	868559	-	141900	34243	870123
S2 TWO-YEAR MID-CURVE SOFR OPTIONS	P	9504	30568		40072	1151284	-	221079	34907	598876
TOTAL TWO-YEAR MID-CURVE SOFR OPTIONS		19739	58036	28000	105775	2019843	-	362979	69150	1468999
OUL ULTRA T-BOND OPTIONS	C	3			3	2598	+	3	231	2940
OUL ULTRA T-BOND OPTIONS	P					3966			295	7888
TOTAL ULTRA T-BOND OPTIONS		3			3	6564	+	3	526	10828
UL1 ULTRA WEEK1 T-BOND OPTIONS	C	6			6	6	+	6		
TOTAL ULTRA WEEK1 T-BOND OPTIONS		6			6	6	+	6		
UL2 ULTRA WEEK2 T-BOND OPTIONS	C						-	165		
UL2 ULTRA WEEK2 T-BOND OPTIONS	P						-	7		
TOTAL ULTRA WEEK2 T-BOND OPTIONS							-	172		
UL3 ULTRA WEEK3 T-BOND OPTIONS	C								1	1
TOTAL ULTRA WEEK3 T-BOND OPTIONS									1	1
S03 WEEKLY 1 YR MIDCURVE SOFR OPTIONS W	C					180				
S03 WEEKLY 1 YR MIDCURVE SOFR OPTIONS W	P					8000				
TOTAL WEEKLY 1 YR MIDCURVE SOFR OPTIONS W						8180				
S33 WEEKLY 3 YR MIDCURVE SOFR OPTION WE	C									100
S33 WEEKLY 3 YR MIDCURVE SOFR OPTION WE	P									100
TOTAL WEEKLY 3 YR MIDCURVE SOFR OPTION WE										200
VY2 WK MON 10 YR T NOTE OPT week2	C	18649			18649	29938	+	9153		
VY2 WK MON 10 YR T NOTE OPT week2	P	9432			9432	32133	+	4911		
TOTAL WK MON 10 YR T NOTE OPT week2		28081			28081	62071	+	14064		
VY3 WK MON 10 YR T NOTE OPT week3	C	28			28	12618	+	27		
VY3 WK MON 10 YR T NOTE OPT week3	P	615			615	673	+	469		
TOTAL WK MON 10 YR T NOTE OPT week3		643			643	13291	+	496		
VT2 WK MON 2 YR T NOTE OPT week2	C					733				
VT2 WK MON 2 YR T NOTE OPT week2	P					214				
TOTAL WK MON 2 YR T NOTE OPT week2						947				
VT3 WK MON 2 YR T NOTE OPT week3	C					64				
VT3 WK MON 2 YR T NOTE OPT week3	P					114				
TOTAL WK MON 2 YR T NOTE OPT week3						178				
VB2 WK MON 30 YR T BOND OPT week2	C	4826			4826	10787	+	2955		
VB2 WK MON 30 YR T BOND OPT week2	P	2893			2893	9165	+	1845		
TOTAL WK MON 30 YR T BOND OPT week2		7719			7719	19952	+	4800		
VB3 WK MON 30 YR T BOND OPT week3	C	375			375	638	+	346		
VB3 WK MON 30 YR T BOND OPT week3	P	976			976	971	+	835		
TOTAL WK MON 30 YR T BOND OPT week3		1351			1351	1609	+	1181		
VF2 WK MON 5 YR T NOTE OPT week2	C	2187			2187	8789	+	801		
VF2 WK MON 5 YR T NOTE OPT week2	P	2285			2285	7227	+	653		
TOTAL WK MON 5 YR T NOTE OPT week2		4472			4472	16016	+	1454		
VF3 WK MON 5 YR T NOTE OPT week3	C	976			976	1027	+	976		
VF3 WK MON 5 YR T NOTE OPT week3	P	200			200	250	+	200		
TOTAL WK MON 5 YR T NOTE OPT week3		1176			1176	1277	+	1176		

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WY3 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	52645	52645	59740	+	30522	62948	60870
WY3 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	24062	24062	34695	+	13892	34219	67880
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		76707	76707	94435	+	44414	97167	128750
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	C	101	101	100	+	100	140	140
WY4 WK WEDS 10 YR TREASURY NOTE OPTIONS	P	103	103	103	+	103	456	456
TOTAL WK WEDS 10 YR TREASURY NOTE OPTIONS		204	204	203	+	203	596	596
WT3 WK WEDS 2 YR TREASURY NOTE OPTIONS	C			228	-		521	571
WT3 WK WEDS 2 YR TREASURY NOTE OPTIONS	P	31	31	49	-	3	5000	21000
TOTAL WK WEDS 2 YR TREASURY NOTE OPTIONS		31	31	277	-	3	5521	21571
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	C	9979	9979	12894	+	8139	1878	3481
WB3 WK WEDS 30 YR TREASURY BOND OPTIONS	P	11328	11328	12211	+	3832	14657	15935
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		21307	21307	25105	+	11971	16535	19416
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	C	4	4	4	+	4	3	3
WB4 WK WEDS 30 YR TREASURY BOND OPTIONS	P	9	9	9	+	9	42	42
TOTAL WK WEDS 30 YR TREASURY BOND OPTIONS		13	13	13	+	13	45	45
WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS	C	2579	2579	3519	+	1553	2369	5203
WF3 WK WEDS 5 YR TREASURY NOTE OPTIONS	P	1274	1274	7324	+	762	6000	5445
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS		3853	3853	10843	+	2315	8369	10648
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS	C	100	100	100	+	100	251	201
WF4 WK WEDS 5 YR TREASURY NOTE OPTIONS	P	100	100	100	+	100	75	75
TOTAL WK WEDS 5 YR TREASURY NOTE OPTIONS		200	200	200	+	200	326	276
TN1 WKLY OPT ON ULTREA 10-YEAR T NOTE	P						173	173
TOTAL WKLY OPT ON ULTREA 10-YEAR T NOTE							173	173
TN2 WKLY OPT ON ULTREA 10-YEAR T NOTE	C						36	
TN2 WKLY OPT ON ULTREA 10-YEAR T NOTE	P					200	25	
TOTAL WKLY OPT ON ULTREA 10-YEAR T NOTE						200	61	
TN3 WKLY OPT ON ULTREA 10-YEAR T NOTE	C			600				173
TN3 WKLY OPT ON ULTREA 10-YEAR T NOTE	P	50	50	1000	-	50		69
TOTAL WKLY OPT ON ULTREA 10-YEAR T NOTE		50	50	1600	-	50		242