

U.S. Treasury Derivatives Data

Futures and Swaps Volume and Open Interest

November 14, 2019



A real-time look at trading in the U.S. Treasury derivatives market. Data includes volume and open interest over time for U.S. Treasury derivative contracts.

UST Futures: Volume and Open Interest

Source: Greenwich Associates, CME

Note: Contract volume

Futures to Cash Notional Volume Ratio

Source: CME, New York Federal Reserve

Note: Futures volume includes 2, 5, 10 and ultra 10 year note futures; 30 year bond, Ultra T-Bond.

US Treasury Volatility (TYVIX Closing Price)

Source: Greenwich Associates, CBOE, Yahoo! Finance

CME SOFR Futures: Volume and Open Interest

Source: Greenwich Associates, CME

Note: Contract volume

Eurodollar Futures: Volume and Open Interest

Source: Greenwich Associates, CME

Note: Contract volume

Eris IRS Futures: Volume and Open Interest

Source: Greenwich Associates, Eri

Note: Contract volume

Interest Rate Swap Volume

Source: Greenwich Associates, ISDA

Note: USD billions, Fixed-Float Only



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