



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com



FINAL

PG01BBULLETIN # 29@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES

Mon, Feb 13, 2012 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBI NED OPEN INTEREST & CHGE	----- TOTAL OPEN INTEREST	----- YEAR AGO OVERALL VOLUME	----- COMBI NED OPEN INTEREST	----- TOTAL OPEN INTEREST
* CME GROUP TOTALS-									
EXCHANGE	8533803	935967	764858	10234628	91479761	+	436775	10199113	96261608
EXCHANGE FUTURES	8185912	150235	527341	8863488	46435732	+	113660	8284675	48295433
EXCHANGE OPTI ONS	347891	785732	236594	1370217	44993471	+	322729	1910763	47895348
OTC TOTALS-									
OTC CLEARED ONLY			923	923	50558	+	386	3675	70827
FUTURES & OPTI ONS-									
FX	572028	12951	15307	600286	1747455	+	20095	715262	1559021
FUTURES ONLY-									
FX	556749	8363	15307	580419	1361930	+	12402	684901	1054000
OPTI ONS ONLY-									
FX	15279	4588		19867	385525	+	7693	30361	505021
FORWARD SWAPS ONLY-									
OPTI ONS FORWARD SWAPS ONLY-									

FX FUTURES AND OPTI ONS

EC EURO FX FUTURES	206991	33	2753	209777	286579	-	1354	290954	193725
AD AUSTRALIAN DLR FUTURES	88749		745	89494	153828	+	2700	69282	126428
BP BRITISH POUND FUTURE	71112		138	71250	194950	+	1615	95984	111215
CD CANADIAN DOLLAR FUTURE	62891	330	3942	67163	124029	+	3212	56919	140564
JY JAPANESE YEN FUTURE	52808		1483	54291	162112	-	564	92566	110958
MP MEXICAN PESO FUTURE	27633	8000	4467	40100	154250	+	4673	12212	157429
SF SWISS FRANC FUTURES	25780		176	25956	48191	+	711	43784	41566
NE NEW ZEALAND DOLLAR FUTURES	7900		398	8298	36355	+	710	7300	28319
M6E E-MI CRO EUR/USD FUTURES	6064			6064	8386	+	64	4391	8347
E7 E-MINI EURO FX FUTURES	3812			3812	4906	+	164	5397	5611
M6B E-MI CRO GBP/USD FUTURES	907			907	1643	+	39	410	3407
M6A E-MI CRO AUD/USD FUTURES	558			558	1712	+	35	314	843
RF EC/SF X/RATE FUTURES	362		146	508	5644	+	55	784	3273
BR BRAZILIAN REAL FUTURE	6		476	482	17620	+	115	198	6728
RY EC/JY CROSS RATE FUTURES	350		9	359	8164	+	10	778	5908
RP EC/BP CROSS RATE FUTURES	253		9	262	9929	+	49	840	7673
RA S. AFRI CAN RAND FUTURES			181	181	5803	+	85	43	8547
J7 E-MINI JAPANESE YEN FUTURE	170			170	1371	+	21	397	1655
TRY TURKISH LIRA/USD FUTURE			118	118	675	+	47	28	391
MSF E-MI CRO CHF/USD FUTURES	97			97	920	-	12	17	37
RU RUSSIAN RUBLE FUTURES	96			96	123245	-	20	1035	64517
PZ POLISH ZLOTY (US) FUTURES			74	74	795	-	2	41	2875
AJ AD/JY CROSS RATE FUTURES	15		58	73	585	+	11	4	2370
MCD E-MI CRO CAD/USD FUTURES	67			67	363	-	22	116	139
SE SKR/USD CROSS RATE FUTURES			49	49	320	+	49	165	165
MJY E-MI CRO JPY/USD	39			39	358	+	21	41	116
KRW KOREAN WON/USD FUTURE			24	24	294	-	18	14	244
M6C E-MI CRO USD/CAD FUTURES	23			23	390			19	479
BY BP/JY CROSS RATE FUTURES	4		18	22	378			116	1116
M6S E-MI CRO USD/CHF FUTURES	18			18	148	+	16	42	802
CN EC/NOK CROSS RATE FUTURES			17	17	115	-	17		
Z POLISH ZLOTY (EC) FUTURES			16	16	2333	+	4	623	3616
UN NKR/USD CROSS RATE FUTURES	13		1	14	708	-	6	25	726
M6J E-MI CRO USD/JPY FUTURES	14			14	286	+	2	193	955
AC AD/CD CROSS RATE FUTURES	11			11	67	+	3		95
TRE TURKISH LIRA/EURO FUTURE			7	7	1996	+	7		2279
CA EC/AD CROSS RATE FUTURES	3			3	224			1	39
AN AD/NE CROSS RATE FUTURES	3			3	4	-	3		2
RMB CHINESE RENMINBI (USD) FUTURES			1	1	419	+	1	3	1561
CC EC/CD CROSS RATE FUTURES			1	1	295	+	1	16	128
SJ SF/JY CROSS RATE FUTURES					120				307
KE EC/SEK CROSS RATE FUTURES					383				2
IS ISRAELI SHEKEL FUTURE					561			11	611
FR HUNGARIAN FORINT (US) FUTURES					22				214
CZ CZECH KORUNA (US) FUTURES					9				9
CY CD/JY CROSS RATE FUTURES					43				9
BF BP/SF CROSS RATE FUTURES					402			1	789

*THE "YEAR AGO" OVERALL COMBI NED VOLUME FOR THE COMEX AND NYMEX DIVI ONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVI ONS AND WILL NOT BE I NCLUDED I N THE ASSET CLASS BREAKDOWNS.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRI SED 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 COMPRI SED 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, OPTI ONS EXERCISES, POSI TIONS I N DELI VERY, OR POSI TIONS I N A CASH SETT CYCLE; GLOBEX VOLUME I NCLUDES SI DE-BY-SI DE ACTI VITY. R=RECORD VOLUME OR OPEN INTEREST. THE I NFORMATION CONTAINED I N THE REPORT I S COMPILED FOR THE CONVENI ENCE OF THE USER AND I S FURNI SHED WI THOUT RESPO NSI BILI TY FOR ACCURACY OR CONTENT. I T I S ACCEPTED BY THE USER ON THE CONDI TION THAT ERRORS OR OMI SSIONS SHALL NOT BE MADE THE BASI S FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTI ON.

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX OPTIONS ON FUTURES



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PG01BBULLETIN # 29@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX OPTIONS ON FUTURES Mon, Feb 13, 2012 PG01B

ZA	AUSTRALIAN DLR OPTI ONS	C	505	153	658	15755	+	298	333	16183
ZA	AUSTRALIAN DLR OPTI ONS	P	1090	130	1220	22119	+	802	655	17249
TOTAL	AUSTRALIAN DLR OPTI ONS		1595	283	1878	37874	+	1100	988	33432
XA	AUSTRALIAN DLR OPTI ONS (EUROPEAN)	C				25				
XA	AUSTRALIAN DLR OPTI ONS (EUROPEAN)	P				135				
TOTAL	AUSTRALIAN DLR OPTI ONS (EUROPEAN)					160				
1A	AUSTRALIAN DLR WK1 OPTI ONS	C				1				
TOTAL	AUSTRALIAN DLR WK1 OPTI ONS					1				
2A	AUSTRALIAN DLR WK2 OPTI ONS	C								
2A	AUSTRALIAN DLR WK2 OPTI ONS	P								
TOTAL	AUSTRALIAN DLR WK2 OPTI ONS									
3A	AUSTRALIAN DLR WK3 OPTI ONS	C	8		8	81	+	1		
3A	AUSTRALIAN DLR WK3 OPTI ONS	P	3		3	918	+	3		
TOTAL	AUSTRALIAN DLR WK3 OPTI ONS		11		11	999	+	4		
4A	AUSTRALIAN DLR WK4 OPTI ONS	C				1				
TOTAL	AUSTRALIAN DLR WK4 OPTI ONS					1				
OB	BRITISH POUND OPTI ONS	C	205	1063	1268	11279	-	71	2823	29317
OB	BRITISH POUND OPTI ONS	P	403	1063	1466	10655	+	27	605	29101
TOTAL	BRITISH POUND OPTI ONS		608	2126	2734	21934	-	44	3428	58418
YB	BRITISH POUND OPTI ONS (EUROPEAN)	C				21				5
YB	BRITISH POUND OPTI ONS (EUROPEAN)	P				2				
TOTAL	BRITISH POUND OPTI ONS (EUROPEAN)					23				5
2B	BRITISH POUND WK2 OPTI ONS	P								
TOTAL	BRITISH POUND WK2 OPTI ONS									
3B	BRITISH POUND WK3 OPTI ONS	C	1		1	2	+	1		
3B	BRITISH POUND WK3 OPTI ONS	P				99				
TOTAL	BRITISH POUND WK3 OPTI ONS		1		1	101	+	1		
OV	CANADIAN DOLLAR OPTI ONS	C	586	342	928	12753	+	503	497	14753
OV	CANADIAN DOLLAR OPTI ONS	P	670	36	706	17891	+	357	483	18708
TOTAL	CANADIAN DOLLAR OPTI ONS		1256	378	1634	30644	+	860	980	33461
YD	CANADIAN DOLLAR OPTI ONS (EUROPEAN)	C				40			1	4
YD	CANADIAN DOLLAR OPTI ONS (EUROPEAN)	P				280				
TOTAL	CANADIAN DOLLAR OPTI ONS (EUROPEAN)					320			1	4
2C	CANADIAN DOLLAR WK2 OPTI ONS	C								
2C	CANADIAN DOLLAR WK2 OPTI ONS	P								
TOTAL	CANADIAN DOLLAR WK2 OPTI ONS									
3C	CANADIAN DOLLAR WK3 OPTI ONS	C				104				
3C	CANADIAN DOLLAR WK3 OPTI ONS	P				2				
TOTAL	CANADIAN DOLLAR WK3 OPTI ONS					106				
ZC	EURO FX OPTI ONS	C	4195	412	4607	76869	+	2663	8158	106016
ZC	EURO FX OPTI ONS	P	5092	1188	6280	129045	+	1638	11407	145072
TOTAL	EURO FX OPTI ONS		9287	1600	10887	205914	+	4301	19565	251088
YT	EURO FX OPTI ONS (EUROPEAN)	C	60		60	599	+	26	59	539
YT	EURO FX OPTI ONS (EUROPEAN)	P	64		64	900	+	38	24	885
TOTAL	EURO FX OPTI ONS (EUROPEAN)		124		124	1499	+	64	83	1424
2X	EURO FX WK2 OPTI ONS	C								
2X	EURO FX WK2 OPTI ONS	P								
TOTAL	EURO FX WK2 OPTI ONS									
3X	EURO FX WK3 OPTI ONS	C	40		40	283	+	22		
3X	EURO FX WK3 OPTI ONS	P	221		221	691	+	122		
TOTAL	EURO FX WK3 OPTI ONS		261		261	974	+	144		
4X	EURO FX WK4 OPTI ONS	C	28		28	27	+	27		
4X	EURO FX WK4 OPTI ONS	P	4		4	6	+	4		
TOTAL	EURO FX WK4 OPTI ONS		32		32	33	+	31		
RZ	EURO FX/SF X/RATE OPTI ONS	P				250				
TOTAL	EURO FX/SF X/RATE OPTI ONS					250				
OJ	JAPANESE YEN OPTI ONS	C	1352		1352	24662	+	902	835	32644
OJ	JAPANESE YEN OPTI ONS	P	546	101	647	40431	+	107	1602	32268
TOTAL	JAPANESE YEN OPTI ONS		1898	101	1999	65093	+	1009	2437	64912
YJ	JAPANESE YEN OPTI ONS (EUROPEAN)	C				10				17
TOTAL	JAPANESE YEN OPTI ONS (EUROPEAN)					10				17
2J	JAPANESE YEN WK2 OPTI ONS	P								
TOTAL	JAPANESE YEN WK2 OPTI ONS									
3J	JAPANESE YEN WK3 OPTI ONS	C	4	50	54	56	+	50		
3J	JAPANESE YEN WK3 OPTI ONS	P		50	50	61	+	50		
TOTAL	JAPANESE YEN WK3 OPTI ONS		4	100	104	117	+	100		
UO	RUSSIAN RUBLE OPTI ONS	C				1950				
UO	RUSSIAN RUBLE OPTI ONS	P				7850				
TOTAL	RUSSIAN RUBLE OPTI ONS					9800				
OF	SWISS FRANC OPTI ONS	C	113		113	4035	+	38	124	3488
OF	SWISS FRANC OPTI ONS	P	89		89	5569	+	85	41	3227
TOTAL	SWISS FRANC OPTI ONS		202		202	9604	+	123	165	6715
YS	SWISS FRANC OPTI ONS (EUROPEAN)	P				6				1
TOTAL	SWISS FRANC OPTI ONS (EUROPEAN)					6				1
2S	SWISS FRANC WK2 OPTI ONS	C								
TOTAL	SWISS FRANC WK2 OPTI ONS									
3S	SWISS FRANC WK3 OPT	P				6				
TOTAL	SWISS FRANC WK3 OPT					6				
3S	SWISS FRANC WK3 OPTI ONS	C				56				
TOTAL	SWISS FRANC WK3 OPTI ONS					56				

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