



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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FINAL

PG01B BULLETIN # 14@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES

Mon, Jan 22, 2018 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
* CME GROUP TOTALS--							
EXCHANGE	14662081	1722165	1222691	17606937	120950867	+	2044319
EXCHANGE FUTURES	12035950	64071	600745	12700766	56432827	+	245012
EXCHANGE OPTIONS	2626131	1658094	621726	4905951	64480743	+	1799167
OTC TOTALS--							
OTC CLEARED ONLY			220	220	37297	+	140
FUTURES & OPTIONS--							
FX	697764	35	5558	703357	2684413	+	36715
FUTURES ONLY--							
FX	642049		2958	645007	1913938	+	12623
OPTIONS ONLY--							
FX	55715	35	2600	58350	770475	+	24092
FORWARD SWAPS ONLY--							
OPTIONS FORWARD SWAPS ONLY--							

FX FUTURES AND OPTIONS

EC EURO FX FUTURES	175150		469	175619	603288	+	7021	196053	415990
BP BRITISH POUND FUTURE	120406		441	120847	232296	+	3052	106315	223836
JY JAPANESE YEN FUTURE	98281		214	98495	236803	-	2328	215557	200169
AD AUSTRALIAN DLR FUTURES	85846		496	86342	137631	+	4165	76380	89833
MP MEXICAN PESO FUTURE	39939			39939	172562	-	402	54578	188101
CD CANADIAN DOLLAR FUTURE	36611		49	36660	166591	+	54	72537	96490
SF SWISS FRANC FUTURES	22592		79	22671	70879	+	290	19621	45692
NE NEW ZEALAND DOLLAR FUTURES	20390			20390	52929	+	97	27754	45650
M6E E-MICRO EUR/USD FUTURES	15089			15089	8751	-	167	12867	4709
SIR INR/USD FUTURE	5027			5027	1078	+	56	1219	762
E7 E-MINI EURO FX FUTURES	4604			4604	13756	+	71	3406	7382
M6A E-MICRO AUD/USD FUTURES	3863			3863	2792	+	25	3743	2062
M6B E-MICRO GBP/USD FUTURES	3183			3183	3200	+	263	3358	1869
RP EC/BP CROSS RATE FUTURES	2314			2314	38057	-	189	1496	26600
BR BRAZILIAN REAL FUTURE	1228		1000	2228	30815	+	826	1445	37849
RA S. AFRICAN RAND FUTURES	1741			1741	13099	-	62	924	16162
RY EC/JY CROSS RATE FUTURES	1446			1446	28535	-	96	2929	15501
MJY E-MICRO JPY/USD	1095			1095	1022	-	160	4158	1424
RF EC/SF X/RATE FUTURES	1071			1071	16218	-	237	479	11880
MCD E-MICRO CAD/USD FUTURES	613			613	1458	-	7	823	875
RU RUSSIAN RUBLE FUTURES	490			490	62344	+	151	846	30414
J7 E-MINI JAPANESE YEN FUTURE	426			426	560	-	17	2034	1286
TRY TURKISH LIRA/USD FUTURE			191	191	5432	+	159	65	995
BY BP/JY CROSS RATE FUTURES	145			145	755	+	21	110	253
MSF E-MICRO CHF/USD FUTURES	96			96	199	-	16	50	308
AJ AD/JY CROSS RATE FUTURES	74			74	1693			126	1672
MIR E-MICRO INR/USD FUTURES	71			71	495	-	33	35	233
CA EC/AD CROSS RATE FUTURES	59			59	1500	+	26	4	970
UN NKR/USD CROSS RATE FUTURES	51			51	1539	+	28	50	1350
SE SKR/USD CROSS RATE FUTURES	49			49	1874	+	1	33	1536
CC EC/CD CROSS RATE FUTURES	34			34	1781	+	4	59	1153
KE EC/SEK CROSS RATE FUTURES	33			33	802	+	17	43	372
KRW KOREAN WON/USD FUTURE	11			11	103	+	11		17
IS ISRAELI SHEKEL FUTURE			10	10	526	+	10		
R HUNGARIAN FORINT (EC) FUTURES			9	9		-	9		
CN EC/NOK CROSS RATE FUTURES	8			8	101	-	4	4	3
CNH USD/CNH FUTURES	5			5	967			50	2569
CHP CHILEAN PESO/US DOLLAR FUTURES	5			5	1288	+	1	26	60
PZ POLISH ZLOTY (US) FUTURES	3			3	125	+	1	1	1884
ZAR U.S. DOLLAR S.A. RAND FUTURES					1				10
Z POLISH ZLOTY (EC) FUTURES					18				2
RMB CHINESE RENMINBI (USD) FUTURES					16				222
BF BP/SF CROSS RATE FUTURES					49				
BDI CME BLOOMBERG DOLLAR SPOT INDEX FUT								306	20
AN AD/NE CROSS RATE FUTURES									1
AC AD/CD CROSS RATE FUTURES									3

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3JY JPYUSD PREM QUOTE EURO STYLE 2PMFIX P	168		168	510	+	147		6	365
TOTAL JPYUSD PREM QUOTE EURO STYLE 2PMFIX	379		379	2020	+	351		120	672
4JY JPYUSD PREM QUOTE EURO STYLE 2PMFIX C	1277		1277	4262	+	323		752	3608
4JY JPYUSD PREM QUOTE EURO STYLE 2PMFIX P	622	350	972	2863	+	425		589	11563
TOTAL JPYUSD PREM QUOTE EURO STYLE 2PMFIX	1899	350	2249	7125	+	748		1341	15171
JPU JPYUSD PREM QUOTE EURO STYLE 2PMFIX C	1999		1999	50913	+	213		1204	38786
JPU JPYUSD PREM QUOTE EURO STYLE 2PMFIX P	1571		1586	44827	+	562		2937	38149
TOTAL JPYUSD PREM QUOTE EURO STYLE 2PMFIX	3570	15	3585	95740	+	775		4141	76935
MO MEXICAN PESO OPTIONS C	17		17	509	+	11		10	5123
MO MEXICAN PESO OPTIONS P				461				31	2913
TOTAL MEXICAN PESO OPTIONS	17		17	970	+	11		41	8036
OF SWISS FRANC OPTIONS C									1697
OF SWISS FRANC OPTIONS P									1624
TOTAL SWISS FRANC OPTIONS								9	3321
W1 WK WEDS AUDUSD P QUOTE EURO 2PM FIX C	1		1	1	+	1			
W1 WK WEDS AUDUSD P QUOTE EURO 2PM FIX P	15		15	15	+	15			
TOTAL WK WEDS AUDUSD P QUOTE EURO 2PM FIX	16		16	16	+	16			
W4 WK WEDS AUDUSD P QUOTE EURO 2PM FIX C	500		500	1131	+	374			
W4 WK WEDS AUDUSD P QUOTE EURO 2PM FIX P	44		44	990	+	16			
TOTAL WK WEDS AUDUSD P QUOTE EURO 2PM FIX	544		544	2121	+	390			
W5 WK WEDS AUDUSD P QUOTE EURO 2PM FIX C	5		5	1037					
W5 WK WEDS AUDUSD P QUOTE EURO 2PM FIX P	387		387	1085	+	237			
TOTAL WK WEDS AUDUSD P QUOTE EURO 2PM FIX	392		392	2122	+	237			
WD1 WK WEDS CADUSD P QUOTE EURO 2PM FIX C	71		71	77	-	11			
WD1 WK WEDS CADUSD P QUOTE EURO 2PM FIX P	9		9	159	+	9			
TOTAL WK WEDS CADUSD P QUOTE EURO 2PM FIX	80		80	236	-	2			
WD2 WK WEDS CADUSD P QUOTE EURO 2PM FIX C	16		16	70	+	10			
WD2 WK WEDS CADUSD P QUOTE EURO 2PM FIX P				60					
TOTAL WK WEDS CADUSD P QUOTE EURO 2PM FIX	16		16	130	+	10			
WD4 WK WEDS CADUSD P QUOTE EURO 2PM FIX C	262		262	1697	+	193			
WD4 WK WEDS CADUSD P QUOTE EURO 2PM FIX P	127		127	539	-	96			
TOTAL WK WEDS CADUSD P QUOTE EURO 2PM FIX	389		389	2236	+	97			
WD5 WK WEDS CADUSD P QUOTE EURO 2PM FIX C	95		95	756	+	94			
WD5 WK WEDS CADUSD P QUOTE EURO 2PM FIX P	67		67	1173	+	44			
TOTAL WK WEDS CADUSD P QUOTE EURO 2PM FIX	162		162	1929	+	138			
WE1 WK WEDS EURUSD P QUOTE EURO 2PM FIX C	92		92	212	+	91			
WE1 WK WEDS EURUSD P QUOTE EURO 2PM FIX P	21		21	259	+	3			
TOTAL WK WEDS EURUSD P QUOTE EURO 2PM FIX	113		113	471	+	94			
WE2 WK WEDS EURUSD P QUOTE EURO 2PM FIX C	82		82	189	+	56			
WE2 WK WEDS EURUSD P QUOTE EURO 2PM FIX P	27		27	78	+	27			
TOTAL WK WEDS EURUSD P QUOTE EURO 2PM FIX	109		109	267	+	83			
WE4 WK WEDS EURUSD P QUOTE EURO 2PM FIX C	352		352	2296	+	46			
WE4 WK WEDS EURUSD P QUOTE EURO 2PM FIX P	503		503	2716	+	150			
TOTAL WK WEDS EURUSD P QUOTE EURO 2PM FIX	855		855	5012	+	196			
WE5 WK WEDS EURUSD P QUOTE EURO 2PM FIX C	120		120	1419	+	36			
WE5 WK WEDS EURUSD P QUOTE EURO 2PM FIX P	349		349	1309	+	168			
TOTAL WK WEDS EURUSD P QUOTE EURO 2PM FIX	469		469	2728	+	204			
WG1 WK WEDS GBPUSD P QUOTE EURO 2PM FIX C	25		25	68	+	25			
WG1 WK WEDS GBPUSD P QUOTE EURO 2PM FIX P				22					
TOTAL WK WEDS GBPUSD P QUOTE EURO 2PM FIX	25		25	90	+	25			
WG2 WK WEDS GBPUSD P QUOTE EURO 2PM FIX C	27		27	49	+	27			
WG2 WK WEDS GBPUSD P QUOTE EURO 2PM FIX P	44		44	44	+	44			
TOTAL WK WEDS GBPUSD P QUOTE EURO 2PM FIX	71		71	93	+	71			
WG4 WK WEDS GBPUSD P QUOTE EURO 2PM FIX C	196		196	394	+	127			
WG4 WK WEDS GBPUSD P QUOTE EURO 2PM FIX P	237		237	636	+	181			
TOTAL WK WEDS GBPUSD P QUOTE EURO 2PM FIX	433		433	1030	+	308			
WG5 WK WEDS GBPUSD P QUOTE EURO 2PM FIX C	282		282	748	+	231			
WG5 WK WEDS GBPUSD P QUOTE EURO 2PM FIX P	116		116	427	+	97			
TOTAL WK WEDS GBPUSD P QUOTE EURO 2PM FIX	398		398	1175	+	328			
WJ1 WK WEDS JPYUSD P QUOTE EURO 2PM FIX C	3		3	11	+	3			
WJ1 WK WEDS JPYUSD P QUOTE EURO 2PM FIX P				10					
TOTAL WK WEDS JPYUSD P QUOTE EURO 2PM FIX	3		3	21	+	3			
WJ2 WK WEDS JPYUSD P QUOTE EURO 2PM FIX C	12		12	25	+	12			
WJ2 WK WEDS JPYUSD P QUOTE EURO 2PM FIX P	8		8	8	+	8			
TOTAL WK WEDS JPYUSD P QUOTE EURO 2PM FIX	20		20	33	+	20			
WJ4 WK WEDS JPYUSD P QUOTE EURO 2PM FIX C	80		80	1507	+	39			
WJ4 WK WEDS JPYUSD P QUOTE EURO 2PM FIX P	396		396	767	+	308			
TOTAL WK WEDS JPYUSD P QUOTE EURO 2PM FIX	476		476	2274	+	347			
WJ5 WK WEDS JPYUSD P QUOTE EURO 2PM FIX C	69		69	138	+	42			
WJ5 WK WEDS JPYUSD P QUOTE EURO 2PM FIX P	55		55	169	+	23			
TOTAL WK WEDS JPYUSD P QUOTE EURO 2PM FIX	124		124	307	+	65			