



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



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PG01B BULLETIN # 99@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES

wed, May 24, 2017 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL		-52 WEEKS (364 DAYS) OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	18407655	1011141	1116878	20535674	126512148	+	992231	19695084	112420200
EXCHANGE FUTURES	16605812	29549	806309	17441670	56704221	+	123830	16945243	51300657
EXCHANGE OPTIONS	1801843	981592	308524	3091959	69760019	+	867771	2749277	61086684
OTC TOTALS--									
OTC CLEARED ONLY			2045	2045	47908	+	630	564	32859
FUTURES & OPTIONS--									
FX	785270	1465	10171	796906	2555662	+	22879	668308	2175063
FUTURES ONLY--									
FX	737320	340	8821	746481	1769054	+	9675	612519	1389706
OPTIONS ONLY--									
FX	47950	1125	1350	50425	786608	+	13204	55789	785357
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

FX FUTURES AND OPTIONS

EC EURO FX FUTURES	196086	120	2056	198262	451299	+	1939	124177	350903
JY JAPANESE YEN FUTURE	148599		346	148945	213532	+	2234	85842	157936
BP BRITISH POUND FUTURE	90301		4216	94517	257421	+	1164	102399	247019
AD AUSTRALIAN DLR FUTURES	80579	220	1180	81979	129230	+	980	91702	114656
CD CANADIAN DOLLAR FUTURE	79849		41	79890	203728	-	4576	81433	125405
MP MEXICAN PESO FUTURE	54086			54086	218236	+	7126	47889	138584
SF SWISS FRANC FUTURES	25476		254	25730	52489	+	1311	15879	53316
NE NEW ZEALAND DOLLAR FUTURES	21244		404	21648	43384	-	781	20365	42233
M6E E-MICRO EUR/USD FUTURES	12291			12291	8264	+	212	6954	4067
E7 E-MINI EURO FX FUTURES	4255			4255	12325	+	122	1761	6833
M6A E-MICRO AUD/USD FUTURES	3491			3491	2861	+	248	3001	3132
M6B E-MICRO GBP/USD FUTURES	2984			2984	2881	-	14	2704	1879
RP EC/BP CROSS RATE FUTURES	2592			2594	34994	+	25	3530	28253
SIR INR/USD FUTURE	2561			2561	1779	-	116	1038	1471
J7 E-MINI JAPANESE YEN FUTURE	2350			2350	7958	-	48	853	1496
BR BRAZILIAN REAL FUTURE	2273			2273	23840	+	144	16525	36213
RA S. AFRICAN RAND FUTURES	1904		25	1929	17554	-	254	1082	4733
RY EC/JY CROSS RATE FUTURES	1597		104	1701	17691	+	32	552	9369
RF EC/SF X/RATE FUTURES	1255			1255	14438	-	9	506	15476
MJY E-MICRO JPY/USD	1217			1217	1675	-	58	706	4205
MCD E-MICRO CAD/USD FUTURES	1083			1083	1765	+	114	801	1533
RU RUSSIAN RUBLE FUTURES	432		116	548	36171	+	112	1691	27785
CC EC/CD CROSS RATE FUTURES	172			172	1862	-	93	85	813
MIR E-MICRO INR/USD FUTURES	167			167	683	-	10	247	248
BY BP/JY CROSS RATE FUTURES	166			166	856	-	131	15	303
KE EC/SEK CROSS RATE FUTURES			77	77	514	+	75	2	314
BDI CME BLOOMBERG DOLLAR SPOT INDEX FUT	70			70	58				
SE SKR/USD CROSS RATE FUTURES	65			65	1539	+	18	44	1106
CA EC/AD CROSS RATE FUTURES	51			51	3616	-	14	64	859
MSF E-MICRO CHF/USD FUTURES	34			34	175	+	14	34	1143
CNH USD/CNH FUTURES	32			32	1431	-	100	154	3077
AJ AD/JY CROSS RATE FUTURES	20			20	796	+	1	50	1319
UN NKR/USD CROSS RATE FUTURES	17			17	1259	+	4	433	956
CHP CHILEAN PESO/US DOLLAR FUTURES	12			12	253	+	9		
Z POLISH ZLOTY (EC) FUTURES	4			4	17	-	4		2218
PZ POLISH ZLOTY (US) FUTURES	2			2	50				225
AN AD/NE CROSS RATE FUTURES	2			2	55	-	2		90
RMB CHINESE RENMINBI (USD) FUTURES	1			1	74	+	1	1	491
TRY TURKISH LIRA/USD FUTURE					2107				
MNH USD/MNH FUTURES									10
M6S E-MICRO USD/CHF FUTURES									1
M6J E-MICRO USD/JPY FUTURES									10
KRW KOREAN WON/USD FUTURE					23				21
CY CD/JY CROSS RATE FUTURES					46				
CN EC/NOK CROSS RATE FUTURES					10				1
BF BP/SF CROSS RATE FUTURES					112				3
AC AD/CD CROSS RATE FUTURES					3				1

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. IT 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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FUTURES

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1AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX C	325		325	1999	+	94		
1AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX P	296		296	2006	+	40		
TOTAL AUDUSD PREM QUOTE EURO STYLE 2PMFIX	621		621	4005	+	134		
3AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX C	38		38	888	+	16		
3AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX P	175		175	1216	+	84		
TOTAL AUDUSD PREM QUOTE EURO STYLE 2PMFIX	213		213	2104	+	100		
4AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX C	405		405	2360	+	172		
4AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX P	264		264	4205	+	182		
TOTAL AUDUSD PREM QUOTE EURO STYLE 2PMFIX	669		669	6565	+	354		
ADU AUDUSD PREM QUOTE EURO STYLE 2PMFIX C	1615		1615	12937	+	1044		
ADU AUDUSD PREM QUOTE EURO STYLE 2PMFIX P	1394	500	1894	12761	+	951		
TOTAL AUDUSD PREM QUOTE EURO STYLE 2PMFIX	3009	500	3509	25698	+	1995		
ZA AUSTRALIAN DLR OPTIONS C	524		524	16570	+	103	2693	36775
ZA AUSTRALIAN DLR OPTIONS P	446	250	696	19359	-	44	1982	39047
TOTAL AUSTRALIAN DLR OPTIONS	970	250	1220	35929	+	59	4675	75822
XA AUSTRALIAN DLR OPTIONS (EUROPEAN) C								301
XA AUSTRALIAN DLR OPTIONS (EUROPEAN) P								254
TOTAL AUSTRALIAN DLR OPTIONS (EUROPEAN)								555
2A AUSTRALIAN DLR WK2 OPTIONS C							608	1307
2A AUSTRALIAN DLR WK2 OPTIONS P							205	1613
TOTAL AUSTRALIAN DLR WK2 OPTIONS							813	2920
3A AUSTRALIAN DLR WK3 OPTIONS C							168	249
3A AUSTRALIAN DLR WK3 OPTIONS P							131	270
TOTAL AUSTRALIAN DLR WK3 OPTIONS							299	519
4A AUSTRALIAN DLR WK4 OPTIONS C							112	1886
4A AUSTRALIAN DLR WK4 OPTIONS P							250	2810
TOTAL AUSTRALIAN DLR WK4 OPTIONS							362	4696
OB BRITISH POUND OPTIONS C	1208		1208	35332	+	440	3107	54350
OB BRITISH POUND OPTIONS P	472		472	36220	-	144	3459	63492
TOTAL BRITISH POUND OPTIONS	1680		1680	71552	+	296	6566	117842
YB BRITISH POUND OPTIONS (EUROPEAN) C				356			3	553
YB BRITISH POUND OPTIONS (EUROPEAN) P				136			16	319
TOTAL BRITISH POUND OPTIONS (EUROPEAN)				492			19	872
2B BRITISH POUND WK2 OPTIONS C							356	1205
2B BRITISH POUND WK2 OPTIONS P							67	1735
TOTAL BRITISH POUND WK2 OPTIONS							423	2940
3B BRITISH POUND WK3 OPTIONS C							21	305
3B BRITISH POUND WK3 OPTIONS P							635	958
TOTAL BRITISH POUND WK3 OPTIONS							656	1263
4B BRITISH POUND WK4 OPTIONS C							240	3066
4B BRITISH POUND WK4 OPTIONS P							280	2826
TOTAL BRITISH POUND WK4 OPTIONS							520	5892
1CD CADUSD PREM QUOTE EURO STYLE 2PMFIX C	186		186	2705	-	3		
1CD CADUSD PREM QUOTE EURO STYLE 2PMFIX P	253		253	1716	+	47		
TOTAL CADUSD PREM QUOTE EURO STYLE 2PMFIX	439		439	4421	+	44		
3CD CADUSD PREM QUOTE EURO STYLE 2PMFIX C	463		463	3363	+	210		
3CD CADUSD PREM QUOTE EURO STYLE 2PMFIX P	21		21	1574	+	6		
TOTAL CADUSD PREM QUOTE EURO STYLE 2PMFIX	484		484	4937	+	216		
4CD CADUSD PREM QUOTE EURO STYLE 2PMFIX C	718		718	5066	+	50		
4CD CADUSD PREM QUOTE EURO STYLE 2PMFIX P	534		534	3189	+	80		
TOTAL CADUSD PREM QUOTE EURO STYLE 2PMFIX	1252		1252	8255	+	130		
CAU CADUSD PREM QUOTE EURO STYLE 2PMFIX C	1418		1418	14610	+	722		
CAU CADUSD PREM QUOTE EURO STYLE 2PMFIX P	1190		1190	13661	+	485		
TOTAL CADUSD PREM QUOTE EURO STYLE 2PMFIX	2608		2608	28271	+	1207		
OV CANADIAN DOLLAR OPTIONS C	999		999	13422	-	203	2078	39175
OV CANADIAN DOLLAR OPTIONS P	1176		1176	16248	+	203	2028	42756
TOTAL CANADIAN DOLLAR OPTIONS	2175		2175	29670			4106	81931
YD CANADIAN DOLLAR OPTIONS (EUROPEAN) C	2		2	24				8
YD CANADIAN DOLLAR OPTIONS (EUROPEAN) P				9			2	19
TOTAL CANADIAN DOLLAR OPTIONS (EUROPEAN)	2		2	33			2	27
2C CANADIAN DOLLAR WK2 OPTIONS C							45	1170
2C CANADIAN DOLLAR WK2 OPTIONS P							317	1283
TOTAL CANADIAN DOLLAR WK2 OPTIONS							362	2453
3C CANADIAN DOLLAR WK3 OPTIONS C							10	38
3C CANADIAN DOLLAR WK3 OPTIONS P							8	255
TOTAL CANADIAN DOLLAR WK3 OPTIONS							18	293
4C CANADIAN DOLLAR WK4 OPTIONS C							699	2443
4C CANADIAN DOLLAR WK4 OPTIONS P							472	1951
TOTAL CANADIAN DOLLAR WK4 OPTIONS							1171	4394
1SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX C				241				
1SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX P				66				
TOTAL CHFUSD PREM QUOTE EURO STYLE 2PMFIX				307				
3SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX C				50				
3SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX P				3				
TOTAL CHFUSD PREM QUOTE EURO STYLE 2PMFIX				53				
4SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX C				173				
4SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX P				204				
TOTAL CHFUSD PREM QUOTE EURO STYLE 2PMFIX				377				
CHU CHFUSD PREM QUOTE EURO STYLE 2PMFIX C				787				
CHU CHFUSD PREM QUOTE EURO STYLE 2PMFIX P	86		86	711	+	86		
TOTAL CHFUSD PREM QUOTE EURO STYLE 2PMFIX	86		86	1498	+	86		
ZC EURO FX OPTIONS C	4867		4867	82054	-	175	7680	113437
ZC EURO FX OPTIONS P	4879		4879	100131	+	1268	9798	159110
TOTAL EURO FX OPTIONS	9746		9746	182185	+	1093	17478	272547
YT EURO FX OPTIONS (EUROPEAN) C				56			15	1345
YT EURO FX OPTIONS (EUROPEAN) P	1		1	58			271	1982
TOTAL EURO FX OPTIONS (EUROPEAN)	1		1	114			286	3327
2X EURO FX WK2 OPTIONS C							1050	4051
2X EURO FX WK2 OPTIONS P							308	3813
TOTAL EURO FX WK2 OPTIONS							1358	7864
2T EURO FX WK2 OPTIONS (EUROPEAN) C								13
2T EURO FX WK2 OPTIONS (EUROPEAN) P								14
TOTAL EURO FX WK2 OPTIONS (EUROPEAN)								27
3X EURO FX WK3 OPTIONS C							222	1545
3X EURO FX WK3 OPTIONS P							297	1239
TOTAL EURO FX WK3 OPTIONS							519	2784
4X EURO FX WK4 OPTIONS C							702	9069
4X EURO FX WK4 OPTIONS P							1127	10188
TOTAL EURO FX WK4 OPTIONS							1829	19257
1EU EURUSD PREM QUOTE EURO STYLE 2PMFIX C	403		403	4798	-	28		
1EU EURUSD PREM QUOTE EURO STYLE 2PMFIX P	933		933	7535	+	275		
TOTAL EURUSD PREM QUOTE EURO STYLE 2PMFIX	1336		1336	12333	+	247		
3EU EURUSD PREM QUOTE EURO STYLE 2PMFIX C	267		267	4414	+	102		
3EU EURUSD PREM QUOTE EURO STYLE 2PMFIX P	967		967	6221	-	172		
TOTAL EURUSD PREM QUOTE EURO STYLE 2PMFIX	1234		1234	10635	-	70		
4EU EURUSD PREM QUOTE EURO STYLE 2PMFIX C	2093		2093	10035	+	570		
4EU EURUSD PREM QUOTE EURO STYLE 2PMFIX P	3159	250	3409	13087	+	1222		
TOTAL EURUSD PREM QUOTE EURO STYLE 2PMFIX	5252	250	5502	23122	+	1792		
EUU EURUSD PREM QUOTE EURO STYLE 2PMFIX C	2256	275	2531	53941	+	501		



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EUU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2325		2325	57403	+	339		
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		4581	275	4856	111344	+	840		
1BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	567		567	1709	+	270		
1BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	133		133	2794	+	19		
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		700		700	4503	+	289		
3BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	213		213	653	+	93		
3BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	240		240	1203	+	142		
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		453		453	1856	+	235		
4BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1596		1596	5256	+	993		
4BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	472		472	3549	+	135		
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		2068		2068	8805	+	1128		
GBU GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1251		1251	22745	+	873		
GBU GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	742		742	21103	+	437		
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		1993		1993	43848	+	1310		
0J JAPANESE YEN OPTIONS		C	1150		1150	38662	-	22	5350	73110
0J JAPANESE YEN OPTIONS		P	932	550	1482	43094	-	383	7228	74503
TOTAL	JAPANESE YEN OPTIONS		2082	550	2632	81756	-	405	12578	147613
YJ JAPANESE YEN OPTIONS (EUROPEAN)		C				21			220	246
YJ JAPANESE YEN OPTIONS (EUROPEAN)		P				5			12	192
TOTAL	JAPANESE YEN OPTIONS (EUROPEAN)					26			232	438
2J JAPANESE YEN WK2 OPTIONS		C							11	2381
2J JAPANESE YEN WK2 OPTIONS		P							170	2246
TOTAL	JAPANESE YEN WK2 OPTIONS								181	4627
3J JAPANESE YEN WK3 OPTIONS		C							229	371
3J JAPANESE YEN WK3 OPTIONS		P							125	1812
TOTAL	JAPANESE YEN WK3 OPTIONS								354	2183
4J JAPANESE YEN WK4 OPTIONS		C							190	3201
4J JAPANESE YEN WK4 OPTIONS		P							513	4217
TOTAL	JAPANESE YEN WK4 OPTIONS								703	7418
1JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	307		307	3509	+	51		
1JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	174		174	4095	-	17		
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		481		481	7604	+	34		
3JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	165		165	3181	+	86		
3JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	106		106	1292	+	9		
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		271		271	4473	+	95		
4JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	562		562	7822	+	72		
4JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	885	550	1435	7815	+	779		
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		1447	550	1997	15637	+	851		
JPU JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	926		926	25881	+	569		
JPU JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1131		1131	24245	+	583		
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		2057		2057	50126	+	1152		
M0 MEXICAN PESO OPTIONS		C	19		19	941	+	17	33	597
M0 MEXICAN PESO OPTIONS		P	1	100	101	522	-	41		860
TOTAL	MEXICAN PESO OPTIONS		20	100	120	1463	-	24	33	1457
1M MEXICAN PESO WK1 OPTIONS		C				20				
1M MEXICAN PESO WK1 OPTIONS		P				20				
TOTAL	MEXICAN PESO WK1 OPTIONS					40				
4M MEXICAN PESO WK4 OPTIONS		C				20				
4M MEXICAN PESO WK4 OPTIONS		P				20				
TOTAL	MEXICAN PESO WK4 OPTIONS					40				
U0 RUSSIAN RUBLE OPTIONS		C								831
TOTAL	RUSSIAN RUBLE OPTIONS									831
OF SWISS FRANC OPTIONS		C	4		4	1509			173	5111
OF SWISS FRANC OPTIONS		P	16		16	1013	+	16	63	6498
TOTAL	SWISS FRANC OPTIONS		20		20	2522	+	16	236	11609
YS SWISS FRANC OPTIONS (EUROPEAN)		C				9				
TOTAL	SWISS FRANC OPTIONS (EUROPEAN)					9				
2S SWISS FRANC WK2 OPTIONS		C							5	123
2S SWISS FRANC WK2 OPTIONS		P								363
TOTAL	SWISS FRANC WK2 OPTIONS								5	486
3S SWISS FRANC WK3 OPTIONS		C								47
TOTAL	SWISS FRANC WK3 OPTIONS									47
4S SWISS FRANC WK4 OPTIONS		C							5	174
4S SWISS FRANC WK4 OPTIONS		P								249
TOTAL	SWISS FRANC WK4 OPTIONS								5	423