



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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PRELIMINARY

PG01B BULLETIN #160@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES

Mon, Aug 21, 2017 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 VOLUME	COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	12048605	581103	347319	12977027	118745840	+	355708	10857892	106312867
EXCHANGE FUTURES	10304555	20258	266653	10591466	55095999	-	38495	9029168	50513144
EXCHANGE OPTIONS	1744050	560845	80346	2385241	63603395	+	394023	1828724	55763459
OTC TOTALS--									
OTC CLEARED ONLY			320	320	46446	+	180		36264
FUTURES & OPTIONS--									
FX	588847	45	2970	591862	2571967	+	28456	505285	2026648
FUTURES ONLY--									
FX	541968		2220	544188	1765409	+	13923	478382	1376005
OPTIONS ONLY--									
FX	46879	45	750	47674	806558	+	14533	26903	650643
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

FX FUTURES AND OPTIONS

EC EURO FX FUTURES	147169		68	147237	468897	+	8843	104848	366154
JY JAPANESE YEN FUTURE	129978		165	130143	217915	+	2948	83940	168839
BP BRITISH POUND FUTURE	71878		300	72178	213610	-	217	66082	248587
AD AUSTRALIAN DLR FUTURES	54560		165	54725	147498	+	1829	66118	113519
CD CANADIAN DOLLAR FUTURE	45301		21	45322	186906	-	826	58222	130880
MP MEXICAN PESO FUTURE	31239			31239	241793	+	1628	37177	114833
SF SWISS FRANC FUTURES	20006			20006	38337	-	576	17008	40096
NE NEW ZEALAND DOLLAR FUTURES	11820			11820	44315	+	149	18071	44292
M6E E-MICRO EUR/USD FUTURES	9325			9325	8555	+	813	7614	5297
RU RUSSIAN RUBLE FUTURES	2882		1457	4339	35771	-	767	282	37753
E7 E-MINI EURO FX FUTURES	2737			2737	15430	+	153	1760	4712
M6A E-MICRO AUD/USD FUTURES	2477			2477	4523	+	147	5402	2315
RY EC/JY CROSS RATE FUTURES	1979		1	1980	22361	-	195	463	11182
BR BRAZILIAN REAL FUTURE	1867			1867	24736	-	641	1251	25384
M6B E-MICRO GBP/USD FUTURES	1453			1453	3155	+	368	3697	2806
RP EC/BP CROSS RATE FUTURES	1200			1200	34783	+	201	982	33352
MJY E-MICRO JPY/USD	1134			1134	2310	-	25	1132	1258
MCD E-MICRO CAD/USD FUTURES	1113			1113	2418	+	139	736	1173
SIR INR/USD FUTURE	1104			1104	1716	+	188	737	1285
RF EC/SF X/RATE FUTURES	765			765	12301	+	4	528	9863
RA S. AFRICAN RAND FUTURES	670			670	23031	+	53	595	4922
J7 E-MINI JAPANESE YEN FUTURE	562			562	1343	-	40	823	1923
CHP CHILEAN PESO/US DOLLAR FUTURES	275			275	1955	-	275		
MIR E-MICRO INR/USD FUTURES	106			106	164	+	5	388	431
BY BP/JY CROSS RATE FUTURES	84			84	608			70	479
SE SKR/USD CROSS RATE FUTURES	73			73	1625	+	23	102	1176
TRY TURKISH LIRA/USD FUTURE			43	43	2673	+	15		
MSF E-MICRO CHF/USD FUTURES	43			43	148	+	8	56	503
CA EC/AD CROSS RATE FUTURES	36			36	1448	-	35	18	715
CN EC/NOK CROSS RATE FUTURES	33			33	60	+	4		1
AJ AD/JY CROSS RATE FUTURES	26			26	789	+	2	16	1229
CNH USD/CNH FUTURES	21			21	779	+	13	57	2261
CC EC/CD CROSS RATE FUTURES	16			16	1552	-	2	10	789
UN NKR/USD CROSS RATE FUTURES	15			15	773	-	3	21	1271
KE EC/SEK CROSS RATE FUTURES	8			8	818	-	3		256
AN AD/NE CROSS RATE FUTURES	7			7	96	-	7		26
PZ POLISH ZLOTY (US) FUTURES	5			5	66	+	2	176	740
Z POLISH ZLOTY (EC) FUTURES	1			1	4				4
RMB CHINESE RENMINBI (USD) FUTURES					38				347
KRW KOREAN WON/USD FUTURE					28				23
CY CD/JY CROSS RATE FUTURES					46				1
BF BP/SF CROSS RATE FUTURES					29				20
BDI CME BLOOMBERG DOLLAR SPOT INDEX FUT					6				

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FUTURES

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1AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX C	34	34	1555	+	21		
1AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX P	367	367	1894	+	218		
TOTAL AUDUSD PREM QUOTE EURO STYLE 2PMFIX	401	401	3449	+	239		
3AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX C	208	208	510	+	174		
3AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX P	59	59	348	+	19		
TOTAL AUDUSD PREM QUOTE EURO STYLE 2PMFIX	267	267	858	+	193		
4AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX C	78	78	2422	-	2		
4AD AUDUSD PREM QUOTE EURO STYLE 2PMFIX P	477	477	4063	+	243		
TOTAL AUDUSD PREM QUOTE EURO STYLE 2PMFIX	555	555	6485	+	241		
ADU AUDUSD PREM QUOTE EURO STYLE 2PMFIX C	429	429	31449	-	86		
ADU AUDUSD PREM QUOTE EURO STYLE 2PMFIX P	1111	1111	42226	+	241		
TOTAL AUDUSD PREM QUOTE EURO STYLE 2PMFIX	1540	1540	73675	+	155		
ZA AUSTRALIAN DLR OPTIONS C						1197	29406
ZA AUSTRALIAN DLR OPTIONS P						619	34873
TOTAL AUSTRALIAN DLR OPTIONS						1816	64279
XA AUSTRALIAN DLR OPTIONS (EUROPEAN) C							22
XA AUSTRALIAN DLR OPTIONS (EUROPEAN) P							80
TOTAL AUSTRALIAN DLR OPTIONS (EUROPEAN)							102
1A AUSTRALIAN DLR WK1 OPTIONS C						197	1743
1A AUSTRALIAN DLR WK1 OPTIONS P						151	1087
TOTAL AUSTRALIAN DLR WK1 OPTIONS						348	2830
4A AUSTRALIAN DLR WK4 OPTIONS C						51	808
4A AUSTRALIAN DLR WK4 OPTIONS P						69	1215
TOTAL AUSTRALIAN DLR WK4 OPTIONS						120	2023
OB BRITISH POUND OPTIONS C						2344	51788
OB BRITISH POUND OPTIONS P						1089	52913
TOTAL BRITISH POUND OPTIONS						3433	104701
YB BRITISH POUND OPTIONS (EUROPEAN) C			350				339
YB BRITISH POUND OPTIONS (EUROPEAN) P			345				435
TOTAL BRITISH POUND OPTIONS (EUROPEAN)			695				774
1B BRITISH POUND WK1 OPTIONS C						46	829
1B BRITISH POUND WK1 OPTIONS P						198	920
TOTAL BRITISH POUND WK1 OPTIONS						244	1749
4B BRITISH POUND WK4 OPTIONS C						191	1644
4B BRITISH POUND WK4 OPTIONS P						170	1008
TOTAL BRITISH POUND WK4 OPTIONS						361	2652
1CD CADUSD PREM QUOTE EURO STYLE 2PMFIX C	2	2	1257	+	1		
1CD CADUSD PREM QUOTE EURO STYLE 2PMFIX P	54	54	1926	-	2		
TOTAL CADUSD PREM QUOTE EURO STYLE 2PMFIX	56	56	3183	-	1		
3CD CADUSD PREM QUOTE EURO STYLE 2PMFIX C	51	51	1203	+	26		
3CD CADUSD PREM QUOTE EURO STYLE 2PMFIX P	56	56	837	+	16		
TOTAL CADUSD PREM QUOTE EURO STYLE 2PMFIX	107	107	2040	+	42		
4CD CADUSD PREM QUOTE EURO STYLE 2PMFIX C	62	62	3079	+	10		
4CD CADUSD PREM QUOTE EURO STYLE 2PMFIX P	115	115	4387	+	30		
TOTAL CADUSD PREM QUOTE EURO STYLE 2PMFIX	177	177	7466	+	40		
CAU CADUSD PREM QUOTE EURO STYLE 2PMFIX C	656	656	42448	+	147	94	94
CAU CADUSD PREM QUOTE EURO STYLE 2PMFIX P	865	865	50859	+	280		
TOTAL CADUSD PREM QUOTE EURO STYLE 2PMFIX	1521	1521	93307	+	427	94	94
OV CANADIAN DOLLAR OPTIONS C						1931	26247
OV CANADIAN DOLLAR OPTIONS P						1353	27604
TOTAL CANADIAN DOLLAR OPTIONS						3284	53851
YD CANADIAN DOLLAR OPTIONS (EUROPEAN) C						1	67
YD CANADIAN DOLLAR OPTIONS (EUROPEAN) P			14			1	54
TOTAL CANADIAN DOLLAR OPTIONS (EUROPEAN)			14			2	121
1C CANADIAN DOLLAR WK1 OPTIONS C						65	295
1C CANADIAN DOLLAR WK1 OPTIONS P						21	391
TOTAL CANADIAN DOLLAR WK1 OPTIONS						86	686
4C CANADIAN DOLLAR WK4 OPTIONS C						440	1121
4C CANADIAN DOLLAR WK4 OPTIONS P						309	1201
TOTAL CANADIAN DOLLAR WK4 OPTIONS						749	2322
1SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX C	1	1	1	+	1		
1SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX P	1	1	51	+	1		
TOTAL CHFUSD PREM QUOTE EURO STYLE 2PMFIX	2	2	52	+	2		
3SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX P						50	
TOTAL CHFUSD PREM QUOTE EURO STYLE 2PMFIX						50	
4SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX C						23	
4SF CHFUSD PREM QUOTE EURO STYLE 2PMFIX P						20	
TOTAL CHFUSD PREM QUOTE EURO STYLE 2PMFIX						43	
CHU CHFUSD PREM QUOTE EURO STYLE 2PMFIX C	8	8	1428	-	1		
CHU CHFUSD PREM QUOTE EURO STYLE 2PMFIX P	50	50	3393	+	50		
TOTAL CHFUSD PREM QUOTE EURO STYLE 2PMFIX	58	58	4821	+	49		
ZC EURO FX OPTIONS C						4548	104490
ZC EURO FX OPTIONS P						5393	117898
TOTAL EURO FX OPTIONS						9941	222388
YT EURO FX OPTIONS (EUROPEAN) C			43				1381
YT EURO FX OPTIONS (EUROPEAN) P			70				1309
TOTAL EURO FX OPTIONS (EUROPEAN)			113				2690
1X EURO FX WK1 OPTIONS C						239	9273
1X EURO FX WK1 OPTIONS P						172	6998
TOTAL EURO FX WK1 OPTIONS						411	16271
4X EURO FX WK4 OPTIONS C						241	5382
4X EURO FX WK4 OPTIONS P						929	6738
TOTAL EURO FX WK4 OPTIONS						1170	12120
1EU EURUSD PREM QUOTE EURO STYLE 2PMFIX C	1312	1312	6579	+	343		
1EU EURUSD PREM QUOTE EURO STYLE 2PMFIX P	701	701	6804	+	294		
TOTAL EURUSD PREM QUOTE EURO STYLE 2PMFIX	2013	2013	13383	+	637		
3EU EURUSD PREM QUOTE EURO STYLE 2PMFIX C	1042	1042	2093	+	660		
3EU EURUSD PREM QUOTE EURO STYLE 2PMFIX P	707	707	1531	+	217		
TOTAL EURUSD PREM QUOTE EURO STYLE 2PMFIX	1749	1749	3624	+	877		
4EU EURUSD PREM QUOTE EURO STYLE 2PMFIX C	3366	3366	15060	+	2015		
4EU EURUSD PREM QUOTE EURO STYLE 2PMFIX P	2113	2113	15245	+	690		
TOTAL EURUSD PREM QUOTE EURO STYLE 2PMFIX	5479	5479	30305	+	2705		
EUU EURUSD PREM QUOTE EURO STYLE 2PMFIX C	8541	8541	132910	+	1015		16
EUU EURUSD PREM QUOTE EURO STYLE 2PMFIX P	9907	9907	144850	+	1369		
TOTAL EURUSD PREM QUOTE EURO STYLE 2PMFIX	18448	18448	277760	+	2384		16
1BP GBPUSD PREM QUOTE EURO STYLE 2PMFIX C	94	94	1678	+	44		
1BP GBPUSD PREM QUOTE EURO STYLE 2PMFIX P	215	215	2256	+	43		
TOTAL GBPUSD PREM QUOTE EURO STYLE 2PMFIX	309	309	3934	+	87		
3BP GBPUSD PREM QUOTE EURO STYLE 2PMFIX C	188	188	326	+	166		18
3BP GBPUSD PREM QUOTE EURO STYLE 2PMFIX P	461	461	558	+	358		
TOTAL GBPUSD PREM QUOTE EURO STYLE 2PMFIX	649	649	884	+	524		18
4BP GBPUSD PREM QUOTE EURO STYLE 2PMFIX C	956	956	3691	+	449		
4BP GBPUSD PREM QUOTE EURO STYLE 2PMFIX P	429	429	3835	-	109		
TOTAL GBPUSD PREM QUOTE EURO STYLE 2PMFIX	1385	1385	7526	+	340		
GBU GBPUSD PREM QUOTE EURO STYLE 2PMFIX C	1551	750	2301	+	1160		
GBU GBPUSD PREM QUOTE EURO STYLE 2PMFIX P	1820	1820	59816	+	639		
TOTAL GBPUSD PREM QUOTE EURO STYLE 2PMFIX	3371	750	4121	+	1799		
OJ JAPANESE YEN OPTIONS C						1821	61829
OJ JAPANESE YEN OPTIONS P						1961	76930

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TOTAL	JAPANESE YEN OPTIONS								3782	138759
YJ	JAPANESE YEN OPTIONS (EUROPEAN)	C			3					341
YJ	JAPANESE YEN OPTIONS (EUROPEAN)	P			20					505
TOTAL	JAPANESE YEN OPTIONS (EUROPEAN)				23					846
1J	JAPANESE YEN WK1 OPTIONS	C						246		2894
1J	JAPANESE YEN WK1 OPTIONS	P						75		3024
TOTAL	JAPANESE YEN WK1 OPTIONS							321		5918
4J	JAPANESE YEN WK4 OPTIONS	C						355		2903
4J	JAPANESE YEN WK4 OPTIONS	P						96		2074
TOTAL	JAPANESE YEN WK4 OPTIONS							451		4977
1JY	JPYUSD PREM QUOTE EURO STYLE 2PMFIX	C	429		429	3714	+	97		
1JY	JPYUSD PREM QUOTE EURO STYLE 2PMFIX	P	448		448	4749	+	312		
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		877		877	8463	+	409		
3JY	JPYUSD PREM QUOTE EURO STYLE 2PMFIX	C	649		649	1460	+	557	1	1
3JY	JPYUSD PREM QUOTE EURO STYLE 2PMFIX	P	604		604	805	+	436		44
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		1253		1253	2265	+	993	1	45
4JY	JPYUSD PREM QUOTE EURO STYLE 2PMFIX	C	601		601	5168	+	260		
4JY	JPYUSD PREM QUOTE EURO STYLE 2PMFIX	P	726		726	4633	+	200		
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		1327		1327	9801	+	460		
JPU	JPYUSD PREM QUOTE EURO STYLE 2PMFIX	C	2355		2355	59822	+	882		
JPU	JPYUSD PREM QUOTE EURO STYLE 2PMFIX	P	2980	45	3025	64371	+	1049		4
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		5335	45	5380	124193	+	1931		4
MO	MEXICAN PESO OPTIONS	C							21	2370
MO	MEXICAN PESO OPTIONS	P							4	1146
TOTAL	MEXICAN PESO OPTIONS								25	3516
OF	SWISS FRANC OPTIONS	C							227	2964
OF	SWISS FRANC OPTIONS	P							33	3582
TOTAL	SWISS FRANC OPTIONS								260	6546
YS	SWISS FRANC OPTIONS (EUROPEAN)	C				1				
YS	SWISS FRANC OPTIONS (EUROPEAN)	P				2				
TOTAL	SWISS FRANC OPTIONS (EUROPEAN)					3				
1S	SWISS FRANC WK1 OPT	P								208
TOTAL	SWISS FRANC WK1 OPT									208
1S	SWISS FRANC WK1 OPTIONS	C								219
TOTAL	SWISS FRANC WK1 OPTIONS									219
4S	SWISS FRANC WK4 OPTIONS	C								100
4S	SWISS FRANC WK4 OPTIONS	P							4	36
TOTAL	SWISS FRANC WK4 OPTIONS								4	136