

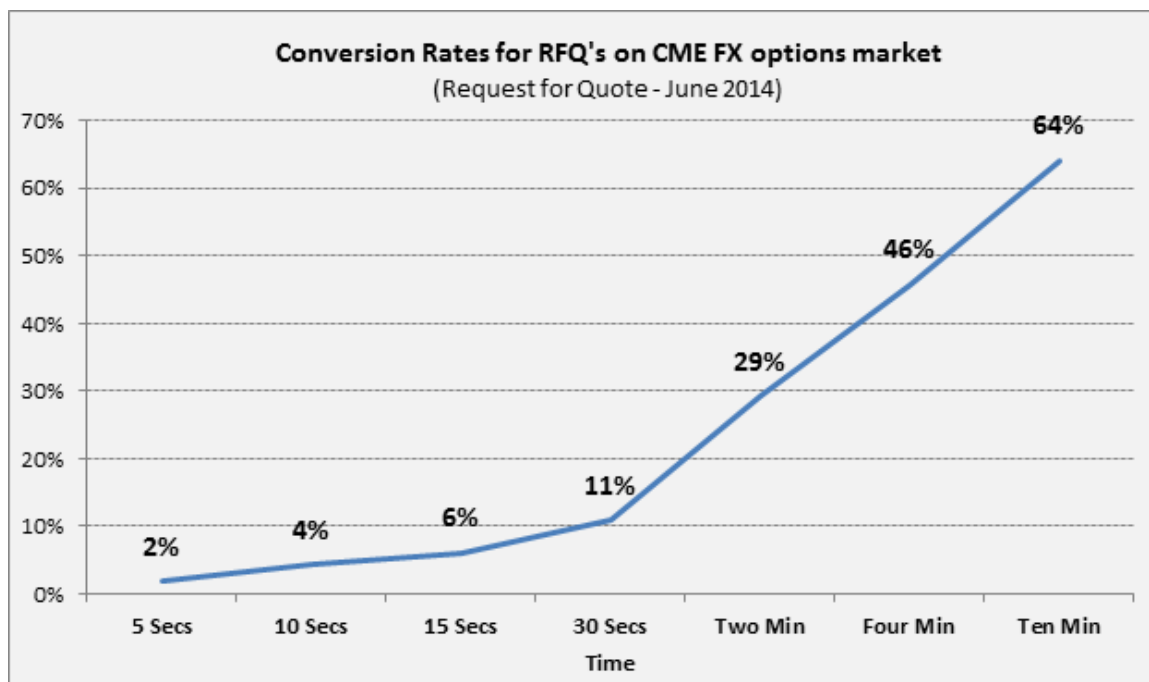
Record Open Interest in CME FX Futures and Options

All volumes are single count.

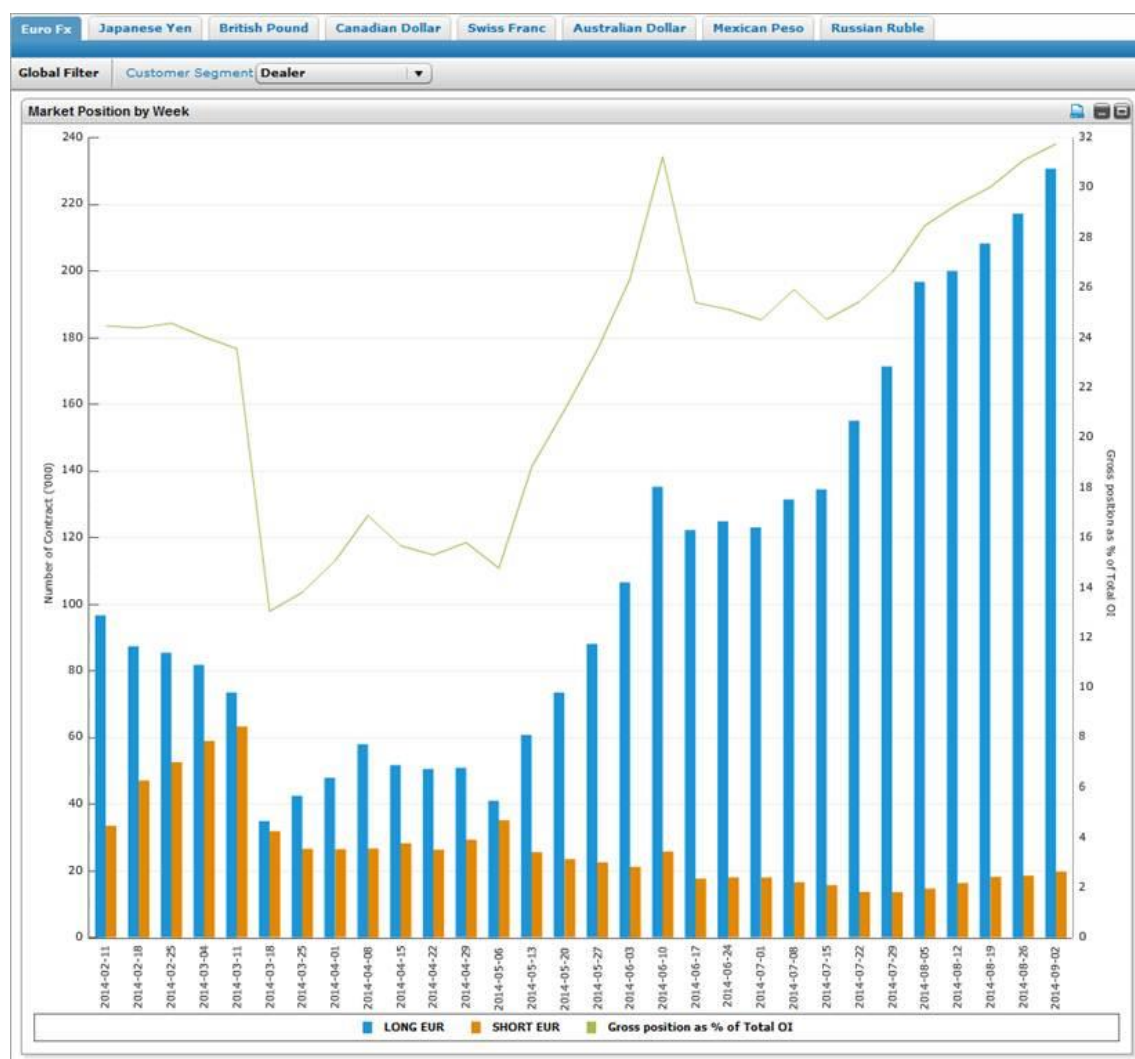
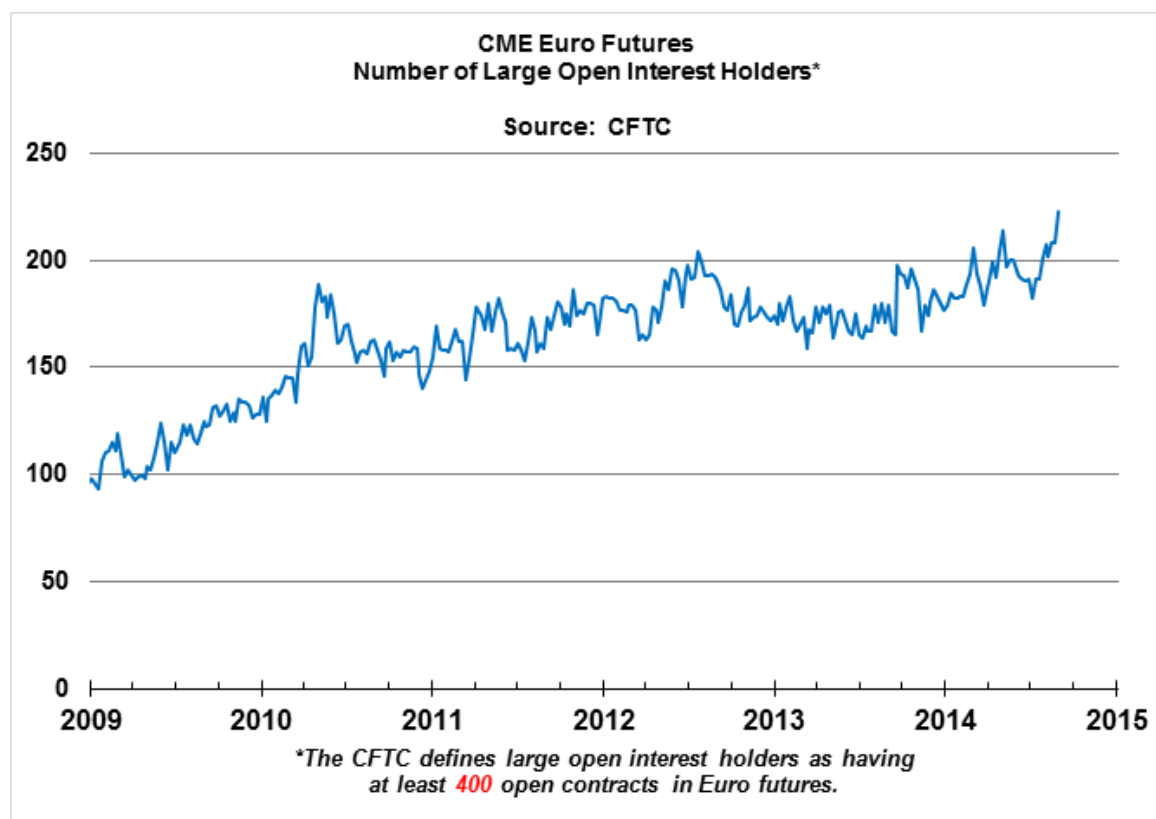
- On Sept 15th we set a new Open Interest record for CME FX with 2,630,556 lots (notional equivalent \$309bn)
- Previous record was set on 19th March 2013
- August's FX Futures ADV was \$71bn, that's +12% on July 2014 and -14% on August 2013
- August FX Options ADV \$8.7bn, that's +18% on July 2014 and +32% on August 2103
- Since May 6th 2014 Dealers have doubled the % of Open Interest they hold in EUR/USD futures – see below
- Large Open Interest Holders (LOIH) in all FX Futures is +4% in the last 4 weeks – see below
- 96% of FX Options RFQ's received price responses in June
- We are now showing 10 price levels (market depth) in EUR, CAD & MXN FX Futures
- September 2nd saw Record Open Interest Levels in BRL Futures of 86,435 lots (\$3.8bn)
- Electronically traded RUB futures volumes are +35% YoY
- RUB FX Options volumes are +444% YoY
- [CME Direct](#) screen now displaying vol prices calculated from premium quotes.

FX Options (spreads on CME Globex only), JUN-2014 G6 Currencies – EUR, JPY, CAD, GBP, CHF, AUD	
# Spread RFQs sent	6,525
% Spread RFQs received response	96%
Spread volume / total volume	24%
Total CME Globex spread volume	197,940
Total CME Globex volume (includes outrights)	829,431

Spread trades resulting from a Request for Quote



Number of Traders in EUR/USD holding overnight positions in excess of €50 mio.



1 lot =

€125,000	¥12,500,000	£62,500	AUD100,000	CAD100,000	CHF125,000
NZD100,000	MXN500,000	BRL100,000	INR 1,000,000		

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To any one trade because they cannot expect to profit on every trade. All references to options refer to options on futures.
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