



2019 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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PRELIMINARY

PG01B BULLETIN # 35@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES

Thu, Feb 21, 2019 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED OPEN INTEREST	TOTAL & CHGE	----- VOLUME	-52 WEEKS (364 DAYS) OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	22400263	857647	1021253	24279163	129087352	+	914188	26519774	135956183
EXCHANGE FUTURES	20082865	19644	909072	21011581	52974967	+	91321	21846622	59788324
EXCHANGE OPTIONS	2317398	838003	111601	3267002	76087152	+	822377	4673107	76131780
OTC TOTALS--									
OTC CLEARED ONLY			580	580	25233	+	490	45	36079
FUTURES & OPTIONS--									
FX	884984		2007	886991	2380711	+	18940	902200	2689100
FUTURES ONLY--									
FX	834658		1507	836165	1744064	-	4015	830591	1833370
OPTIONS ONLY--									
FX	50326		500	50826	636647	+	22955	71609	855730
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

FX FUTURES AND OPTIONS

EC EURO FX FUTURES	209763		523	210286	528442	-	2496	230253	565064
AD AUSTRALIAN DLR FUTURES	169642		407	170049	132198	+	2334	97599	111432
BP BRITISH POUND FUTURE	122093		210	122303	194662	-	2786	118708	190195
JY JAPANESE YEN FUTURE	98012		50	98062	185203	+	1332	140716	266560
CD CANADIAN DOLLAR FUTURE	73234			73234	153021	+	390	91747	144765
MP MEXICAN PESO FUTURE	54225			54225	227224	-	4204	54440	189967
NE NEW ZEALAND DOLLAR FUTURES	33886			33886	36159	-	781	22079	55602
SF SWISS FRANC FUTURES	17457			17457	75126	+	679	19274	69707
M6A E-MICRO AUD/USD FUTURES	15022			15022	4882	+	1444	3377	3532
M6E E-MICRO EUR/USD FUTURES	12553			12553	10559	+	506	17931	14262
E7 E-MINI EURO FX FUTURES	4762			4762	16767	+	139	3832	14231
SIR INR/USD FUTURE	4252			4252	1998	-	240	2694	2198
BR BRAZILIAN REAL FUTURE	4143			4143	14880	+	80	7971	38051
RP EC/BP CROSS RATE FUTURES	3021		62	3083	30302	+	67	3114	35416
CNH USD/CNH FUTURES	2111			2111	1864	+	32	73	1233
M6B E-MICRO GBP/USD FUTURES	2050			2050	1746	-	50	2974	5330
RA S. AFRICAN RAND FUTURES	1774			1774	26538	-	621	844	14575
RY EC/JY CROSS RATE FUTURES	1293			1293	26033	-	99	5955	26384
RU RUSSIAN RUBLE FUTURES	1263			1263	49643	-	44	2266	49073
MJY E-MICRO JPY/USD	1182			1182	1561	+	52	1581	2295
MCD E-MICRO CAD/USD FUTURES	927			927	2774	-	51	745	1835
RF EC/SF X/RATE FUTURES	461			461	9395	+	40	576	14795
CA EC/AD CROSS RATE FUTURES	158		253	411	1939	+	330	24	1327
MIR E-MICRO INR/USD FUTURES	389			389	588	-	140	86	387
J7 E-MINI JAPANESE YEN FUTURE	346			346	928	+	12	713	1211
AJ AD/JY CROSS RATE FUTURES	266			266	677	+	9	187	383
UN NKR/USD CROSS RATE FUTURES	98		1	99	1851	+	6	228	2057
MSF E-MICRO CHF/USD FUTURES	97			97	289	+	51	41	260
SE SKR/USD CROSS RATE FUTURES	76		1	77	1552	-	20	168	1622
BY BP/JY CROSS RATE FUTURES	37			37	363	-	5	235	620
KE EC/SEK CROSS RATE FUTURES	31			31	722	+	20	1	713
CC EC/CD CROSS RATE FUTURES	14			14	2211	-	1	62	1784
BF BP/SF CROSS RATE FUTURES	13			13	58	-	2	6	168
CN EC/NOK CROSS RATE FUTURES	4			4	104	+	3	14	89
PZ POLISH ZLOTY (US) FUTURES	2			2	117			6	42
KRW KOREAN WON/USD FUTURE	1			1	198	-	1	6	59
ZAR U.S. DOLLAR S.A. RAND FUTURES									1
Z POLISH ZLOTY (EC) FUTURES					35			1	19
TRY TURKISH LIRA/USD FUTURE									6063
TRL TURKISH LIRA/US DOLLAR (TRY/USD)					1425				
SJ SF/JY CROSS RATE FUTURES					5				
RMB CHINESE RENMINBI (USD) FUTURES					1				7
K CZECH KORUNA (EC) FUTURES					2				
IS ISRAELI SHEKEL FUTURE									603
CY CD/JY CROSS RATE FUTURES					2			40	
CHP CHILEAN PESO/US DOLLAR FUTURES								24	1338
AN AD/NE CROSS RATE FUTURES					16				44
AC AD/CD CROSS RATE FUTURES					4				3

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FUTURES

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX OPTIONS ON FUTURES

Thu, Feb 21, 2019 PG01B

1AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	27	27	692	+	11	187	2512
1AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	19	19	603	+	17	191	2724
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		46	46	1295	+	28	378	5236
3AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	16	16	571	-	3	118	633
3AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1	1	1019	+	1	102	904
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		17	17	1590	-	2	220	1537
4AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	215	215	1856	+	60	426	1983
4AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	180	180	1350	+	81	174	3314
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		395	395	3206	+	141	600	5297
ADU AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	2137	2137	27943	+	506	1744	37697
ADU AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2941	2941	27760	+	1207	1046	62297
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		5078	5078	55703	+	1713	2790	99994
YB BRITISH POUND OPTIONS (EUROPEAN)		C							123
YB BRITISH POUND OPTIONS (EUROPEAN)		P							126
TOTAL	BRITISH POUND OPTIONS (EUROPEAN)								249
1CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	468	468	1583	+	296	1190	3316
1CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	369	369	1015	+	135	294	1407
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		837	837	2598	+	431	1484	4723
3CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	40	40	777	-	30	244	1539
3CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	150	150	393	+	150	87	602
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		190	190	1170	+	120	331	2141
4CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	425	425	2806	+	9	1323	4681
4CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	579	579	2414	+	105	1448	3880
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		1004	1004	5220	+	114	2771	8561
CAU CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1277	1277	28484	+	696	1224	30203
CAU CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	875	875	25857	+	435	1076	33492
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		2152	2152	54341	+	1131	2300	63695
YD CANADIAN DOLLAR OPTIONS (EUROPEAN)		C						50	50
YD CANADIAN DOLLAR OPTIONS (EUROPEAN)		P							2
TOTAL	CANADIAN DOLLAR OPTIONS (EUROPEAN)							50	52
1SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P			31			3	3
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX				31			3	3
3SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C							1
3SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P			1				
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX				1				1
4SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C			42				1
4SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P			24				1
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX				66				1
CHU CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C			808			1	652
CHU CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P			1698	+	1	10	1019
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX		2	2	2506	+	1	11	1671
YT EURO FX OPTIONS (EUROPEAN)		C							15
YT EURO FX OPTIONS (EUROPEAN)		P							30
TOTAL	EURO FX OPTIONS (EUROPEAN)								45
OP EURO FX/BP X/RATE OPTIONS		P			1				
TOTAL	EURO FX/BP X/RATE OPTIONS				1				
ZO EURO FX/JY X/RATE OPTIONS		P							1435
TOTAL	EURO FX/JY X/RATE OPTIONS								1435
1EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	2244	2244	4140	+	945	2559	6566
1EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	611	611	2820	+	106	2217	10250
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		2855	2855	6960	+	1051	4776	16816
3EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	59	59	2147	+	12	1110	5517
3EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	111	111	3584	+	25	2272	6197
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		170	170	5731	+	37	3382	11714
4EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	2093	2093	8177	+	887	2028	8837
4EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2221	2221	7371	+	1200	3359	7544
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		4314	4314	15548	+	2087	5387	16381
EUU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	7973	7973	98022	+	1789	12843	122310
EUU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	8028	8028	107766	+	3227	9533	166109
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		16001	16001	205788	+	5016	22376	288419
1BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	163	500	663	+	168	571	3800
1BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	177		2099	+	27	357	3417
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		340	500	840	+	195	928	7217
3BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	49		1050	+	49	240	2528
3BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	12		386	+	12	83	3253
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		61		1436	+	61	323	5781
4BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	556		4692	+	296	1193	4856
4BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	316		2815	+	249	871	4058
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		872		7507	+	545	2064	8914
GBU GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	3104		76461	+	1907	3038	73592
GBU GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	3398		59240	+	2436	2042	68423
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		6502		135701	+	4343	5080	142015
YJ JAPANESE YEN OPTIONS (EUROPEAN)		P							15
TOTAL	JAPANESE YEN OPTIONS (EUROPEAN)								15
1JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	925		2612	+	579	980	4963
1JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	785		2676	+	752	1362	6255
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		1710		5288	+	1331	2342	11218
3JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	177		1785	+	177	306	3246
3JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P			692			438	2573
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		177		2477	+	177	744	5819
4JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	344		5209	+	206	1375	8020
4JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	300		2892	+	235	1639	6399
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		644		8101	+	441	3014	14419
JPU JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	2535		50404	+	937	4064	54567
JPU JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1124		38365	+	311	2880	56619
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		3659		88769	+	1248	6944	111186
MO MEXICAN PESO OPTIONS		C	1		1018				943
MO MEXICAN PESO OPTIONS		P	12		1936	+	1		740
TOTAL	MEXICAN PESO OPTIONS		13		2954	+	1		1683
3Z NEW ZEALAND DOL WK3 OPTIONS		P			50				
TOTAL	NEW ZEALAND DOL WK3 OPTIONS				50				
ZN NEW ZEALAND DOLLAR OPTIONS		C			14				
ZN NEW ZEALAND DOLLAR OPTIONS		P	10		877	+	10		
TOTAL	NEW ZEALAND DOLLAR OPTIONS		10		891	+	10		
WA1 WK WEDS AUDUSD P QUOTE EURO 2PM FIX		C	225		489	+	225		50
WA1 WK WEDS AUDUSD P QUOTE EURO 2PM FIX		P	300		323	+	295		162
TOTAL	WK WEDS AUDUSD P QUOTE EURO 2PM FIX		525		812	+	520		212
WA2 WK WEDS AUDUSD P QUOTE EURO 2PM FIX		C	2		2	+	2		30
WA2 WK WEDS AUDUSD P QUOTE EURO 2PM FIX		P	15		15	+	15		
TOTAL	WK WEDS AUDUSD P QUOTE EURO 2PM FIX		17		17	+	17		
WA4 WK WEDS AUDUSD P QUOTE EURO 2PM FIX		C	22		699	+	21	19	99
WA4 WK WEDS AUDUSD P QUOTE EURO 2PM FIX		P	71		148	+	59	2	303
TOTAL	WK WEDS AUDUSD P QUOTE EURO 2PM FIX		93		847	+	80	21	402
WD1 WK WEDS CADUSD P QUOTE EURO 2PM FIX		C	100		215	+	100	102	272
WD1 WK WEDS CADUSD P QUOTE EURO 2PM FIX		P	150		155	+	150	39	95
TOTAL	WK WEDS CADUSD P QUOTE EURO 2PM FIX		250		370	+	250	141	367
WD2 WK WEDS CADUSD P QUOTE EURO 2PM FIX		C	5		251	+	5	100	100
WD2 WK WEDS CADUSD P QUOTE EURO 2PM FIX		P	100		151	+	100	2	2
TOTAL	WK WEDS CADUSD P QUOTE EURO 2PM FIX		105		402	+	105	102	102

