



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PG01B BULLETIN #138@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES

Thu, Jul 19, 2018 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL	----- CHGE	-52 WEEKS (364 DAYS) OVERALL VOLUME	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	14602120	1079765	552928	16234813	120878763	+	1044628	14549528	114143590
EXCHANGE FUTURES	12632472	39297	394630	13066399	54770441	+	183137	11106130	53609166
EXCHANGE OPTIONS	1969648	1040468	157893	3168009	66078164	+	861261	3443057	60487017
OTC TOTALS--									
OTC CLEARED ONLY			405	405	30158	+	230	341	47407
FUTURES & OPTIONS--									
FX	1102450	182	7102	1109734	2424058	+	57115	1193351	2470450
FUTURES ONLY--									
FX	1023820	2	4402	1028224	1712667	+	23195	1068716	1719173
OPTIONS ONLY--									
FX	78630	180	2700	81510	711391	+	33920	124635	751277
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

FX FUTURES AND OPTIONS

EC EURO FX FUTURES	282196		785	282981	492006	+	1398	374875	452997
JY JAPANESE YEN FUTURE	176942	2	2426	179370	220375	+	6015	171504	250073
BP BRITISH POUND FUTURE	151841			151841	201709	+	4818	131486	198875
AD AUSTRALIAN DLR FUTURES	140877		67	140944	136733	+	2829	133467	125061
CD CANADIAN DOLLAR FUTURE	85453		477	85930	157554	+	403	81202	174030
MP MEXICAN PESO FUTURE	74787			74787	163205	+	5655	35293	213461
NE NEW ZEALAND DOLLAR FUTURES	31649		345	31994	53445	+	1088	23751	55687
SF SWISS FRANC FUTURES	28847		200	29047	92253	+	527	49087	43051
M6E E-MICRO EUR/USD FUTURES	17047			17047	7827	+	33	20036	7673
M6A E-MICRO AUD/USD FUTURES	7644			7644	2042	-	24	7401	3930
E7 E-MINI EURO FX FUTURES	5464			5464	12930	+	107	8983	16602
SIR INR/USD FUTURE	3523			3523	795	-	206	1489	910
RP EC/BP CROSS RATE FUTURES	2796		24	2820	33428	+	102	4984	32784
RA S. AFRICAN RAND FUTURES	2561			2561	9160	+	560	3294	19474
BR BRAZILIAN REAL FUTURE	2186			2186	45098	-	482	1643	21831
RY EC/JY CROSS RATE FUTURES	1795		8	1803	27386	-	76	6006	24125
M6B E-MICRO GBP/USD FUTURES	1779			1779	2247	+	22	2241	2572
J7 E-MINI JAPANESE YEN FUTURE	1400			1400	692	+	73	2449	979
MJY E-MICRO JPY/USD	1356			1356	1393	-	94	3704	2027
MCD E-MICRO CAD/USD FUTURES	802			802	1817	-	8	1826	2105
AJ AD/JY CROSS RATE FUTURES	616		33	649	1317	+	508	99	1131
RF EC/SF X/RATE FUTURES	566			566	9597	+	14	1784	17041
RU RUSSIAN RUBLE FUTURES	498			498	27743	-	83	1119	39897
MIR E-MICRO INR/USD FUTURES	227			227	469	-	40	242	527
CNH USD/CNH FUTURES	206			206	696	-	10	30	794
UN NKR/USD CROSS RATE FUTURES	198		1	199	1300	+	90	68	729
SE SKR/USD CROSS RATE FUTURES	150			150	1917	+	89	70	1560
BY BP/JY CROSS RATE FUTURES	134			134	390	-	5	113	536
CA EC/AD CROSS RATE FUTURES	48		36	84	1728	-	4	61	1467
CN EC/NOK CROSS RATE FUTURES	79			79	279	-	24	21	23
BF BP/SF CROSS RATE FUTURES	57			57	119	-	44	36	36
MSF E-MICRO CHF/USD FUTURES	50			50	277	-	5	52	186
CC EC/CD CROSS RATE FUTURES	22			22	1743	-	20	225	1748
CHP CHILEAN PESO/US DOLLAR FUTURES	17			17	224	-	12	16	1942
KRW KOREAN WON/USD FUTURE	4			4	325				24
PZ POLISH ZLOTY (US) FUTURES	1			1	12			6	76
CY CD/JY CROSS RATE FUTURES	1			1	4				2
AN AD/NE CROSS RATE FUTURES	1			1	55	+	1	23	35
Z POLISH ZLOTY (EC) FUTURES								1	7
TRY TURKISH LIRA/USD FUTURE					1441				2495
RMB CHINESE RENMINBI (USD) FUTURES					1				42
KE EC/SEK CROSS RATE FUTURES					917			65	622
K CZECH KORUNA (EC) FUTURES					1				
CZ CZECH KORUNA (US) FUTURES					15				
BDI CME BLOOMBERG DOLLAR SPOT INDEX FUT									6
AC AD/CD CROSS RATE FUTURES					2				

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FUTURES

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2AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	68			68	1881	+	20		234	1381
2AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	127			127	1069	+	33		59	1563
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		195			195	2950	+	53		293	2944
3AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	988			988	2279	+	416		1769	5738
3AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1086			1086	2804	+	583		1511	5919
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		2074			2074	5083	+	999		3280	11657
4AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1710			1710	3284	+	1315		750	3132
4AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	966			966	1676	+	634		1605	4600
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		2676			2676	4960	+	1949		2355	7732
ADU AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1210			1210	23578	+	361		2464	28564
ADU AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2576			2576	24380	+	347		2561	37109
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		3786			3786	47958	+	708		5025	65673
YB BRITISH	POUND OPTIONS (EUROPEAN)	C					58					299
YB BRITISH	POUND OPTIONS (EUROPEAN)	P					46				13	147
TOTAL	BRITISH POUND OPTIONS (EUROPEAN)						104				13	446
2CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	86			86	1856				214	1292
2CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	86			86	2103	-	19		123	1971
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		172			172	3959	-	19		337	3263
3CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	841	300		1141	5730	+	614		508	6284
3CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	918	300		1218	4387	+	682		688	5451
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		1759	600		2359	10117	+	1296		1196	11735
4CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1363			1363	3582	+	596		1037	3604
4CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2203			2203	2633	+	1216		728	3313
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		3566			3566	6215	+	1812		1765	6917
CAU CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1591			1591	33199	+	980		1156	38684
CAU CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1626			1626	26431	+	382		3761	47150
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		3217	10		3227	59630	+	1362		4917	85834
2SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C					153					1
2SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P										10
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX						153					11
3SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C					1				1	278
3SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P					5					258
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX						6				1	536
4SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C					102					317
4SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P					311					220
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX						413					537
CHU CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C	170			170	1419	+	109		164	1093
CHU CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P					4179				18	2486
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX		170			170	5598	+	109		182	3579
YT EURO FX	OPTIONS (EUROPEAN)	C	1			1	8	+	1		10	41
YT EURO FX	OPTIONS (EUROPEAN)	P					8					28
TOTAL	EURO FX OPTIONS (EUROPEAN)		1			1	16	+	1		10	69
2EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	686			686	2359	+	600		980	3006
2EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	155			155	2912	+	109		997	3961
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		841			841	5271	+	709		1977	6967
3EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	3475			3475	8650	+	1478		6771	19541
3EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2827			2827	8596	+	953		9088	14919
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		6302			6302	17246	+	2431		15859	34460
4EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	2413			2413	3852	+	772		6585	7186
4EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2079			2079	3919	+	1091		5141	7066
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		4492			4492	7771	+	1863		11726	14252
EUU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	8624	160		8784	115321	+	2053		27519	109311
EUU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	9687		1600	11287	138557	+	2277		23414	120888
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		18311	160	1600	20071	253878	+	4330		50933	230199
2BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	314			314	1194	+	203		79	868
2BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	381			381	2190	+	315		155	1040
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		695			695	3384	+	518		234	1908
3BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1324			1324	7433	+	639		465	5398
3BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1106			1106	5292	-	23		181	4915
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		2430			2430	12725	+	616		646	10313
4BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	584			584	4188	+	415		670	2475
4BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	398			398	3331	+	193		957	3667
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		982			982	7519	+	608		1627	6142
GBU GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	3450			3450	56979	+	1563		4088	63449
GBU GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	4099			4099	50843	+	1581		2482	57784
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		7549			7549	107822	+	3144		6570	121233
YJ JAPANESE	YEN OPTIONS (EUROPEAN)	C										3
YJ JAPANESE	YEN OPTIONS (EUROPEAN)	P										15
TOTAL	JAPANESE YEN OPTIONS (EUROPEAN)											18
2JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	101			101	2133	+	51		163	1904
2JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	166			166	2788	+	55		168	1776
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		267			267	4921	+	106		331	3680
3JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1634			1634	7084	+	720		1823	6799
3JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1096			1096	5456	+	9		948	3836
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		2730			2730	12540	+	729		2771	10635
4JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1437	500		1937	3881	+	1591		1663	4453
4JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1623			1623	4153	+	798		1340	3650
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		3060	500		3560	8034	+	2389		3003	8103
JPU JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	5793			5793	56077	+	3311		4092	48870
JPU JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	3118	10		3128	46110	+	980		5490	52439
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		8911	10		8921	102187	+	4291		9582	101309
M0 MEXICAN	PESO OPTIONS	C	1			1	1499	-	1			462
M0 MEXICAN	PESO OPTIONS	P	9			9	833	+	5			661
TOTAL	MEXICAN PESO OPTIONS		10			10	2332	+	4			1123
YS SWISS	FRANC OPTIONS (EUROPEAN)	C										1
YS SWISS	FRANC OPTIONS (EUROPEAN)	P										1
TOTAL	SWISS FRANC OPTIONS (EUROPEAN)											2
WA1 WK WEDS	AUDUSD P QUOTE EURO 2PM FIX	C	238			238	649	+	233			
WA1 WK WEDS	AUDUSD P QUOTE EURO 2PM FIX	P	30			30	106	+	30			
TOTAL	WK WEDS AUDUSD P QUOTE EURO 2PM FIX		268			268	755	+	263			
WA2 WK WEDS	AUDUSD P QUOTE EURO 2PM FIX	C					201					
WA2 WK WEDS	AUDUSD P QUOTE EURO 2PM FIX	P					144					
TOTAL	WK WEDS AUDUSD P QUOTE EURO 2PM FIX						345					
WA4 WK WEDS	AUDUSD P QUOTE EURO 2PM FIX	C	162			162	251	+	138			
WA4 WK WEDS	AUDUSD P QUOTE EURO 2PM FIX	P	128			128	966	+	126			
TOTAL	WK WEDS AUDUSD P QUOTE EURO 2PM FIX		290			290	1217	+	264			
WD1 WK WEDS	CADUSD P QUOTE EURO 2PM FIX	C	30			30	80	+	30			
WD1 WK WEDS	CADUSD P QUOTE EURO 2PM FIX	P	15			15	16	+	15			
TOTAL	WK WEDS CADUSD P QUOTE EURO 2PM FIX		45			45	96	+	45			
WD2 WK WEDS	CADUSD P QUOTE EURO 2PM FIX	C	3			3	257	+	3			
WD2 WK WEDS	CADUSD P QUOTE EURO 2PM FIX	P	21			21	131	+	21			
TOTAL	WK WEDS CADUSD P QUOTE EURO 2PM FIX		24			24	388	+	24			
WD4 WK WEDS	CADUSD P QUOTE EURO 2PM FIX	C	691			691	1122	+	691			
WD4 WK WEDS	CADUSD P QUOTE EURO 2PM FIX	P	432			432	668	+	390			
TOTAL	WK WEDS CADUSD P QUOTE EURO 2PM FIX		1123			1123	1790	+	1081			
WE1 WK WEDS	EURUSD P QUOTE EURO 2PM FIX	C	11			11	286	+	11			
WE1 WK WEDS	EURUSD P QUOTE EURO 2PM FIX	P	179			179	681	+	75			
TOTAL	WK WEDS EURUSD P QUOTE EURO 2PM FIX		190			190	967	+				



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WE2 WK WEDS	EURUSD	P QUOTE	EURO 2PM	FIX	P	45				
TOTAL	WK WEDS	EURUSD	P QUOTE	EURO 2PM	FIX	45		1740	+	45
WE4 WK WEDS	EURUSD	P QUOTE	EURO 2PM	FIX	C	117		939	+	69
WE4 WK WEDS	EURUSD	P QUOTE	EURO 2PM	FIX	P	622		2709	+	506
TOTAL	WK WEDS	EURUSD	P QUOTE	EURO 2PM	FIX	739		3648	+	575
WG1 WK WEDS	GBPUSD	P QUOTE	EURO 2PM	FIX	C	142		399	+	142
WG1 WK WEDS	GBPUSD	P QUOTE	EURO 2PM	FIX	P	296		1488	+	295
TOTAL	WK WEDS	GBPUSD	P QUOTE	EURO 2PM	FIX	438		1887	+	437
WG2 WK WEDS	GBPUSD	P QUOTE	EURO 2PM	FIX	P			109		
TOTAL	WK WEDS	GBPUSD	P QUOTE	EURO 2PM	FIX			109		
WG4 WK WEDS	GBPUSD	P QUOTE	EURO 2PM	FIX	C	36		117	+	34
WG4 WK WEDS	GBPUSD	P QUOTE	EURO 2PM	FIX	P	653		848	+	612
TOTAL	WK WEDS	GBPUSD	P QUOTE	EURO 2PM	FIX	689		965	+	646
WJ1 WK WEDS	JPYUSD	P QUOTE	EURO 2PM	FIX	C	42		1013	+	42
WJ1 WK WEDS	JPYUSD	P QUOTE	EURO 2PM	FIX	P	66		825	+	56
TOTAL	WK WEDS	JPYUSD	P QUOTE	EURO 2PM	FIX	108		1838	+	98
WJ2 WK WEDS	JPYUSD	P QUOTE	EURO 2PM	FIX	C	9		453	+	9
WJ2 WK WEDS	JPYUSD	P QUOTE	EURO 2PM	FIX	P	26		129	+	26
TOTAL	WK WEDS	JPYUSD	P QUOTE	EURO 2PM	FIX	35		582	+	35
WJ4 WK WEDS	JPYUSD	P QUOTE	EURO 2PM	FIX	C	267		1134	+	251
WJ4 WK WEDS	JPYUSD	P QUOTE	EURO 2PM	FIX	P	173		684	+	62
TOTAL	WK WEDS	JPYUSD	P QUOTE	EURO 2PM	FIX	440		1818	+	313