

CME FX Link Volume – 2019 YTD

	AUD		CAD		CHF		EUR		GBP		JPY		MXN		NZD		TOTAL	
	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M
06/17/2019	1,425	\$98	1,026	\$77	277	\$35	350	\$49	1,439	\$114	1,324	\$153	621	\$16	286	\$19	6,748	\$561
06/14/2019	7,362	\$508	1,262	\$95	249	\$31	3,149	\$446	6,238	\$494	1,990	\$231	286	\$7	405	\$26	20,941	\$1,839
06/13/2019	2,260	\$156	985	\$74	466	\$59	1,128	\$159	3,642	\$289	1,684	\$195	222	\$6	29	\$2	10,416	\$940
06/12/2019	1,970	\$137	2,760	\$208	327	\$41	4,975	\$705	1,905	\$152	972	\$112	283	\$7	331	\$22	13,523	\$1,384
06/11/2019	792	\$55	3,396	\$256	1,707	\$216	2,351	\$333	2,837	\$226	1,604	\$185	217	\$6	214	\$14	13,118	\$1,290
06/10/2019	1,103	\$77	8,167	\$616	1,314	\$166	1,999	\$283	3,999	\$317	609	\$70	953	\$25	819	\$54	18,963	\$1,608
06/07/2019	437	\$31	4,944	\$372	1,334	\$169	1,288	\$182	3,003	\$239	1,744	\$202	2,133	\$54	84	\$6	14,967	\$1,254
06/06/2019	764	\$53	536	\$40	1,457	\$184	2,228	\$314	2,223	\$177	2,088	\$241	842	\$21	171	\$11	10,309	\$1,042
06/05/2019	1,315	\$92	2,069	\$155	2,835	\$358	2,109	\$297	2,464	\$196	4,142	\$479	1,593	\$41	141	\$9	16,668	\$1,627
06/04/2019	591	\$41	2,113	\$157	1,103	\$139	2,622	\$369	2,583	\$205	6,866	\$795	1,553	\$39	532	\$35	17,963	\$1,781
06/03/2019	911	\$63	1,140	\$85	853	\$107	3,164	\$444	4,598	\$364	2,252	\$260	3,497	\$88	725	\$48	17,140	\$1,459
05/31/2019	2,094	\$145	1,059	\$78	1,665	\$208	2,820	\$394	6,012	\$474	8,197	\$942	2,222	\$56	1,732	\$113	25,801	\$2,410
05/30/2019	963	\$67	626	\$46	488	\$61	1,173	\$163	11,751	\$927	3,146	\$359	267	\$7	2,640	\$172	21,054	\$1,802
05/29/2019	919	\$64	1,663	\$123	285	\$35	3,032	\$423	5,026	\$397	4,148	\$475	2,057	\$53	273	\$18	17,403	\$1,589
05/28/2019	1,461	\$101	1,139	\$85	814	\$101	1,640	\$230	4,511	\$358	3,853	\$441	1,173	\$31	1,689	\$111	16,280	\$1,457
05/24/2019	985	\$68	619	\$46	1,041	\$130	1,216	\$170	2,275	\$181	1,843	\$211	557	\$15	544	\$36	9,080	\$856
05/23/2019	1,620	\$112	3,567	\$265	506	\$63	2,169	\$303	7,273	\$575	5,172	\$589	915	\$24	2,287	\$149	23,509	\$2,079
05/22/2019	916	\$63	2,859	\$214	588	\$73	1,556	\$218	8,713	\$691	6,135	\$696	274	\$7	1,855	\$121	22,896	\$2,082
05/21/2019	1,813	\$125	1,129	\$84	506	\$63	1,791	\$250	7,293	\$582	5,928	\$673	753	\$20	467	\$30	19,680	\$1,827
05/20/2019	5,597	\$387	2,466	\$184	631	\$78	1,498	\$210	7,306	\$582	3,523	\$401	545	\$14	70	\$5	21,636	\$1,861
05/17/2019	1,229	\$85	2,043	\$152	598	\$74	906	\$127	9,552	\$763	2,846	\$325	995	\$26	328	\$21	18,497	\$1,572
05/16/2019	2,190	\$151	2,729	\$203	457	\$57	1,802	\$253	3,177	\$255	1,579	\$180	306	\$8	453	\$30	12,693	\$1,137
05/15/2019	685	\$47	1,334	\$99	517	\$64	2,061	\$289	6,653	\$536	6,580	\$753	1,691	\$44	363	\$24	19,884	\$1,858
05/14/2019	1,052	\$73	589	\$44	54	\$7	2,390	\$336	1,305	\$106	2,878	\$329	327	\$8	94	\$6	8,689	\$909
05/13/2019	1,947	\$136	1,117	\$83	215	\$27	1,455	\$205	2,739	\$223	6,469	\$741	990	\$26	515	\$34	15,447	\$1,474
05/10/2019	985	\$69	654	\$49	236	\$29	837	\$118	643	\$52	3,042	\$347	906	\$24	250	\$17	7,553	\$705
05/09/2019	240	\$17	855	\$63	516	\$64	2,683	\$377	1,332	\$108	1,656	\$189	1,202	\$31	190	\$13	8,674	\$862
05/08/2019	810	\$57	983	\$73	468	\$58	1,614	\$227	1,172	\$96	3,999	\$455	1,191	\$31	888	\$58	11,125	\$1,055
05/07/2019	1,149	\$81	904	\$67			1,520	\$213	2,771	\$227	2,351	\$267	809	\$21	88	\$6	9,592	\$882
05/06/2019	229	\$16	604	\$45	335	\$41	468	\$66	809	\$66	1,042	\$118	301	\$8	321	\$21	4,109	\$381
05/03/2019	652	\$46	1,290	\$96	401	\$49	2,155	\$302	1,536	\$126	588	\$66	40	\$1	502	\$33	7,164	\$720
05/02/2019	753	\$53	366	\$27	537	\$66	1,119	\$157	1,071	\$88	1,189	\$134	1,570	\$41			6,605	\$566
05/01/2019	158	\$11	1,226	\$92	487	\$60	2,464	\$347	1,673	\$137	1,687	\$190	2,285	\$60	633	\$42	10,613	\$939
04/30/2019	778	\$55	1,068	\$80	541	\$67	2,254	\$317	3,148	\$257	1,172	\$132	1,242	\$32	623	\$42	10,826	\$981

	AUD		CAD		CHF		EUR		GBP		JPY		MXN		NZD		TOTAL	
	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M
04/29/2019	1,021	\$72	200	\$15	1,026	\$126	1,328	\$186	1,072	\$87	857	\$96	342	\$9	480	\$32	6,326	\$623
04/26/2019	1,127	\$79	1,459	\$108	1,086	\$134	1,752	\$245	2,858	\$231	2,193	\$246	1,206	\$32	989	\$66	12,670	\$1,142
04/25/2019	1,999	\$140	525	\$39	774	\$95	2,227	\$311	3,135	\$253	2,439	\$274	1,853	\$48	551	\$36	13,503	\$1,197
04/24/2019	1,709	\$120	2,090	\$155	902	\$111	2,665	\$375	1,638	\$133	2,962	\$332	3,135	\$82	608	\$40	15,709	\$1,348
04/23/2019	1,222	\$87	1,712	\$128	1,006	\$124	2,205	\$311	3,393	\$276	2,954	\$331	2,840	\$74	485	\$32	15,817	\$1,364
04/22/2019	265	\$19	650	\$49	1,639	\$203	1,789	\$253	1,675	\$136	2,110	\$237	343	\$9	585	\$39	9,056	\$944
04/18/2019	1,218	\$87	3,328	\$249	2,743	\$341	3,796	\$537	5,135	\$419	3,236	\$363	1,571	\$41	1,117	\$75	22,144	\$2,112
04/17/2019	635	\$46	2,808	\$211	1,515	\$189	2,085	\$296	480	\$39	2,956	\$331	1,250	\$33	1,556	\$105	13,285	\$1,250
04/16/2019	632	\$45	3,574	\$268	1,671	\$209	2,957	\$420	3,386	\$277	3,581	\$402	1,844	\$48	213	\$14	17,858	\$1,684
04/15/2019	1,484	\$107	4,089	\$307	702	\$88	1,837	\$261	1,655	\$136	1,741	\$195	801	\$21	365	\$25	12,674	\$1,140
04/12/2019	1,717	\$123	5,651	\$424	631	\$79	4,113	\$584	5,898	\$484	6,125	\$688	359	\$9	855	\$58	25,349	\$2,450
04/11/2019	3,220	\$230	6,126	\$459	90	\$11	1,255	\$178	1,884	\$155	5,689	\$642	553	\$15	714	\$48	19,531	\$1,738
04/10/2019	3,065	\$219	4,826	\$363	1,945	\$244	2,303	\$326	2,865	\$235	2,540	\$287	1,196	\$31	706	\$48	19,446	\$1,754
04/09/2019	1,484	\$106	2,819	\$212	449	\$57	2,135	\$303	2,307	\$189	4,313	\$487	899	\$23	34	\$2	14,440	\$1,380
04/08/2019	1,453	\$103	2,652	\$199	504	\$63	3,150	\$446	3,547	\$290	2,082	\$235	516	\$13			13,904	\$1,350
04/05/2019	1,046	\$75	1,820	\$136	197	\$25	313	\$44	2,165	\$177	1,762	\$198	1,738	\$45	332	\$22	9,373	\$723
04/04/2019	1,304	\$93	2,451	\$184	108	\$14	336	\$47	3,842	\$316	4,757	\$536	1,580	\$41	422	\$29	14,800	\$1,259
04/03/2019	3,268	\$233	2,904	\$218	137	\$17	2,067	\$292	4,523	\$373	2,261	\$255	3,443	\$89	357	\$24	18,960	\$1,502
04/02/2019	3,772	\$267	1,658	\$125	247	\$31	1,996	\$281	1,908	\$156	594	\$67	1,059	\$27	71	\$5	11,305	\$960
04/01/2019	2,276	\$162	1,428	\$107	787	\$99	1,724	\$244	3,858	\$317	1,468	\$166	2,112	\$54	531	\$36	14,184	\$1,186
03/29/2019	2,564	\$182	1,498	\$112	497	\$63	4,299	\$607	4,347	\$356	2,865	\$325	3,476	\$89	138	\$9	19,684	\$1,744
03/28/2019	1,132	\$80	4,206	\$314	1,083	\$137	1,852	\$262	4,167	\$343	2,256	\$257	1,177	\$30	824	\$56	16,697	\$1,479
03/27/2019	475	\$34	2,820	\$211	1,193	\$151	4,061	\$576	2,289	\$190	3,068	\$349	1,267	\$32	1,015	\$69	16,188	\$1,612
03/26/2019	524	\$37	829	\$62	1,523	\$193	2,254	\$321	2,221	\$184	2,090	\$238	1,452	\$38			10,893	\$1,073
03/25/2019	1,439	\$102	1,858	\$139	779	\$99	1,100	\$157	1,272	\$105	2,151	\$246	1,877	\$49	599	\$41	11,075	\$938
03/22/2019	970	\$69	384	\$29	156	\$20	2,752	\$392	3,177	\$262	5,970	\$681	3,466	\$90	594	\$41	17,469	\$1,584
03/21/2019	2,505	\$179	2,235	\$168	1,434	\$182	2,642	\$379	4,015	\$330	3,055	\$347	2,017	\$53	322	\$22	18,225	\$1,660
03/20/2019	2,552	\$182	2,152	\$162	374	\$47	1,638	\$235	2,480	\$206	3,523	\$399	2,270	\$59	420	\$29	15,409	\$1,318
03/19/2019	1,258	\$89	2,506	\$189	265	\$33	1,649	\$236	1,814	\$151	1,201	\$136	2,452	\$64	648	\$45	11,793	\$943
03/18/2019	1,111	\$79	325	\$24	374	\$47	1,646	\$235	1,548	\$129	2,531	\$286	1,911	\$49	597	\$41	10,043	\$890
03/15/2019	3,157	\$224	1,488	\$112	128	\$16	1,339	\$191	3,955	\$329	3,809	\$429	34	\$1	170	\$12	14,080	\$1,313
03/14/2019	1,129	\$80	283	\$21	50	\$6	1,178	\$167	4,574	\$380	3,018	\$339	3,888	\$100	251	\$17	14,371	\$1,110
03/13/2019	746	\$53	590	\$44	203	\$25	784	\$111	2,469	\$204	2,320	\$261	3,379	\$87	237	\$16	10,728	\$802
03/12/2019	728	\$52	298	\$22	415	\$52	923	\$130	3,706	\$304	1,469	\$165	2,625	\$68	285	\$20	10,449	\$812
03/11/2019	1,120	\$79	1,063	\$79	178	\$22	803	\$113	2,227	\$182	1,089	\$123	1,057	\$27	9	\$1	7,546	\$626

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	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M	Round Turn Volume	Notional \$M
03/08/2019	1,407	\$99	1,056	\$79	403	\$50	2,333	\$328	2,978	\$243	2,709	\$305	2,400	\$61	107	\$7	13,393	\$1,172
03/07/2019	5,024	\$353	1,680	\$125	887	\$110	12,218	\$1,720	1,569	\$129	3,386	\$379	877	\$22	398	\$27	26,039	\$2,866
03/06/2019	7,206	\$507	637	\$48	183	\$23	873	\$124	2,241	\$184	3,810	\$426	1,057	\$27	498	\$34	16,505	\$1,373
03/05/2019	1,554	\$110	403	\$30	420	\$52	2,385	\$338	1,508	\$124	1,884	\$211	533	\$14	539	\$37	9,226	\$915
03/04/2019	980	\$69	1,263	\$95	126	\$16	2,709	\$384	1,781	\$147	4,454	\$498	522	\$13	120	\$8	11,955	\$1,232
03/01/2019	2,904	\$206	2,200	\$166	152	\$19	1,482	\$211	2,376	\$197	2,611	\$292	569	\$15	606	\$41	12,900	\$1,148
02/28/2019	1,098	\$78	946	\$72	602	\$76	1,170	\$167	5,728	\$476	4,135	\$466	1,022	\$27	247	\$17	14,948	\$1,378
02/27/2019	1,288	\$92	735	\$56	139	\$17	1,149	\$164	4,519	\$376	1,782	\$201	1,421	\$37	620	\$43	11,653	\$986
02/26/2019	1,707	\$122	1,458	\$110	120	\$15	1,600	\$228	4,688	\$387	1,960	\$221	1,145	\$30	432	\$30	13,110	\$1,144
02/25/2019	1,409	\$101	1,700	\$129	431	\$54	1,316	\$187	1,477	\$121	1,840	\$208	1,900	\$50	223	\$15	10,296	\$865
02/22/2019	1,223	\$87	1,935	\$147	185	\$23	1,368	\$194	1,230	\$100	3,569	\$404	1,148	\$30	406	\$28	11,064	\$1,013
02/21/2019	1,769	\$126	558	\$42	25	\$3	1,636	\$232	1,786	\$146	2,082	\$235	1,192	\$31	15	\$1	9,063	\$817
02/20/2019	1,091	\$78	2,043	\$155	21	\$3	1,537	\$218	1,842	\$150	1,051	\$119	646	\$17	44	\$3	8,275	\$743
02/19/2019	2,240	\$160	974	\$74	16	\$2	2,270	\$322	4,074	\$331	2,085	\$236	1,829	\$47	34	\$2	13,522	\$1,174
02/15/2019	1,199	\$85	552	\$42			1,622	\$229	4,184	\$336	1,718	\$195	759	\$20			10,034	\$906
02/14/2019	896	\$64	469	\$35			981	\$139	1,955	\$157	2,756	\$312	1,640	\$42			8,697	\$748
02/13/2019	848	\$60	894	\$68			974	\$138	2,928	\$236	1,439	\$163	739	\$19			7,822	\$684
02/12/2019	363	\$26	1,224	\$92			2,747	\$389	1,657	\$134	1,394	\$158	310	\$8			7,695	\$807
02/11/2019	1,027	\$73	536	\$40			3,205	\$454	3,276	\$265	2,332	\$265	1,393	\$36			11,769	\$1,133
02/08/2019	936	\$66	2,124	\$160			1,405	\$200	3,711	\$301	1,421	\$162	1,300	\$34			10,897	\$923
02/07/2019	685	\$49	949	\$72			1,300	\$185	4,163	\$337	4,597	\$525	2,184	\$57			13,878	\$1,224
02/06/2019	1,514	\$108	819	\$62			1,290	\$184	1,683	\$137	1,042	\$119	917	\$24			7,265	\$634
02/05/2019	1,446	\$105	1,863	\$142			1,398	\$200	2,433	\$198	755	\$86	330	\$9			8,225	\$740
02/04/2019	682	\$49	1,672	\$128			430	\$62	1,171	\$96	921	\$105	698	\$18			5,574	\$458
02/01/2019	587	\$43	5,387	\$411			890	\$128	1,962	\$161	2,809	\$323	817	\$21			12,452	\$1,087
01/31/2019	3,085	\$224	2,615	\$199			1,651	\$238	2,896	\$238	3,032	\$350	1,858	\$48			15,137	\$1,298
01/30/2019	4,176	\$301	2,399	\$182			4,708	\$676	3,259	\$267	8,308	\$953	1,147	\$30			23,997	\$2,410
01/29/2019	700	\$50	809	\$61			1,463	\$210	5,822	\$479	1,698	\$195	3,447	\$90			13,939	\$1,085
01/28/2019	1,794	\$129	821	\$62			2,010	\$288	4,656	\$384	1,003	\$115	340	\$9			10,624	\$987
01/25/2019	1,279	\$91	875	\$66			3,463	\$494	8,313	\$684	1,512	\$173	1,667	\$44			17,109	\$1,552
01/24/2019	514	\$37	594	\$45			3,067	\$437	987	\$81	1,883	\$216	2,626	\$69			9,671	\$883
01/23/2019	762	\$54	378	\$28			1,263	\$180	1,753	\$143	1,114	\$128	2,280	\$59			7,550	\$593
01/22/2019	914	\$65	444	\$33			1,381	\$197	4,145	\$335	3,031	\$348	2,887	\$75			12,802	\$1,053
01/18/2019	872	\$63	1,228	\$93			2,440	\$349	2,886	\$234	694	\$80	1,595	\$41			9,715	\$859
01/17/2019	245	\$18	1,126	\$85			2,235	\$320	4,527	\$366	4,291	\$494	2,387	\$62			14,811	\$1,345

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01/16/2019	857	\$62	690	\$52			2,621	\$375	4,622	\$373	6,159	\$711	704	\$18			15,653	\$1,592
01/15/2019	2,813	\$203	408	\$31			3,370	\$484	2,088	\$168	4,840	\$560	130	\$3			13,649	\$1,449
01/14/2019	539	\$39	1,797	\$136			3,193	\$460	2,664	\$215	4,241	\$492	2,223	\$58			14,657	\$1,400
01/11/2019	2,226	\$161	1,673	\$127			2,361	\$341	1,735	\$139	3,210	\$372	965	\$25			12,170	\$1,165
01/10/2019	3,420	\$246	2,549	\$193			4,595	\$666	2,150	\$172	3,647	\$424	282	\$7			16,643	\$1,708
01/09/2019	3,122	\$224	1,403	\$106			6,920	\$1,000	2,877	\$230	7,114	\$824	726	\$19			22,162	\$2,403
01/08/2019	793	\$57	788	\$59			3,458	\$498	1,019	\$81	5,065	\$585	351	\$9			11,474	\$1,289
01/07/2019	1,010	\$72	752	\$57			7,724	\$1,112	1,434	\$115	8,818	\$1,023	495	\$13			20,233	\$2,391
01/04/2019	1,603	\$113	2,245	\$168			1,910	\$274	283	\$23	3,518	\$409	642	\$16			10,201	\$1,002
01/03/2019	2,682	\$187	2,713	\$201			2,382	\$341	2,246	\$177	8,837	\$1,033	783	\$20			19,643	\$1,958
01/02/2019	2,772	\$195	2,725	\$201			3,318	\$476	3,829	\$304	7,196	\$828	937	\$24			20,777	\$2,027

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