

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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FINAL

PG01B BULLETIN #123@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES

Wed, Jun 27, 2018 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) OVERALL VOLUME	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	17752875	989053	588140	19330068	114622459	+	996183	16309054	112344043
EXCHANGE FUTURES	15141381	47541	399970	15588892	54079691	+	189903	13517351	53989442
EXCHANGE OPTIONS	2611494	941512	186310	3739316	60514036	+	804931	2790833	58306083
OTC TOTALS--									
OTC CLEARED ONLY			1860	1860	28732	+	1349	870	48518
FUTURES & OPTIONS--									
FX	1123830	59	10370	1134259	2348788	+	28217	1311709	2234571
FUTURES ONLY--									
FX	1058510	4	10370	1068884	1594319	+	20393	1187367	1521670
OPTIONS ONLY--									
FX	65320	55		65375	754469	+	7824	124342	712901
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									
FX FUTURES AND OPTIONS									
EC EURO FX FUTURES	306734	4	653	307391	485045	+	3662	389834	409383
JY JAPANESE YEN FUTURE	173494		158	173652	156271	+	2705	175401	183470
AD AUSTRALIAN DLR FUTURES	141246		374	141620	138785	+	990	103619	96662
BP BRITISH POUND FUTURE	132171		743	132914	176964	+	7341	190079	193083
CD CANADIAN DOLLAR FUTURE	104542		220	104762	162605	+	3372	124568	139472
MP MEXICAN PESO FUTURE	66789		2661	69450	143489	-	7012	42465	213112
NE NEW ZEALAND DOLLAR FUTURES	39787		551	40338	48332	+	3306	28835	58187
BR BRAZILIAN REAL FUTURE	21960		4212	26172	51580	+	1894	16280	19553
SF SWISS FRANC FUTURES	22035		264	22299	94788	+	1855	46766	37017
M6E E-MICRO EUR/USD FUTURES	14936			14936	6447	+	494	21581	6206
M6A E-MICRO AUD/USD FUTURES	7591			7591	2075	-	9	4976	1053
SIR INR/USD FUTURE	4741			4741	1831	+	480	1933	1843
E7 E-MINI EURO FX FUTURES	4338			4338	12688	+	76	8288	14554
RY EC/JY CROSS RATE FUTURES	3207		390	3597	27145	+	435	6358	22354
RU RUSSIAN RUBLE FUTURES	2972			2972	19827	+	55	3440	33859
RP EC/BP CROSS RATE FUTURES	2678		101	2779	33360	+	92	6553	34163
RA S. AFRICAN RAND FUTURES	1873			1873	6943	+	10	1353	29229
MJY E-MICRO JPY/USD	1830			1830	1093	+	99	1260	1027
M6B E-MICRO GBP/USD FUTURES	1733			1733	1752	+	109	3386	2526
MCD E-MICRO CAD/USD FUTURES	821			821	1958	-	25	1510	1529
J7 E-MINI JAPANESE YEN FUTURE	649			649	467	+	39	2466	604
RF EC/SF X/RATE FUTURES	633			633	8340	-	5	3903	8414
AJ AD/JY CROSS RATE FUTURES	462		16	478	1416	+	68	50	1252
MIR E-MICRO INR/USD FUTURES	323			323	640	+	148	119	391
CNH USD/CNH FUTURES	287			287	661	+	59	46	867
UN NKR/USD CROSS RATE FUTURES	197			197	1280	+	93	54	743
SE SKR/USD CROSS RATE FUTURES	181		8	189	1649	+	14	82	1577
BY BP/JY CROSS RATE FUTURES	83		6	89	376	+	13	318	586
CA EC/AD CROSS RATE FUTURES	81			81	1622	-	11	786	1903
CC EC/CD CROSS RATE FUTURES	32			32	1697	+	17	332	1561
KE EC/SEK CROSS RATE FUTURES	19			19	837	+	6	68	496
BF BP/SF CROSS RATE FUTURES	17			17	23	+	8		25
MSF E-MICRO CHF/USD FUTURES	16			16	253	+	2	55	91
CHP CHILEAN PESO/US DOLLAR FUTURES	14			14	354	+	7	464	2543
TRY TURKISH LIRA/USD FUTURE			13	13	1110			70	2157
AN AD/NE CROSS RATE FUTURES	11			11	17	-	3		14
CY CD/JY CROSS RATE FUTURES	10			10	4	+	3		
CN EC/NOK CROSS RATE FUTURES	9			9	248	+	6	12	10
KRW KOREAN WON/USD FUTURE	6			6	336				24
PZ POLISH ZLOTY (US) FUTURES	1			1	9			10	57
AC AD/CD CROSS RATE FUTURES	1			1	2			1	1
Z POLISH ZLOTY (EC) FUTURES								16	10
RMB CHINESE RENMINBI (USD) FUTURES									49
BDI CME BLOOMBERG DOLLAR SPOT INDEX FUT								30	13

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES,SPREADS,PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS,OPTIONS EXERCISES,POSITIONS IN DELIVERY,OR POSITIONS IN A CASH SETT CYCLE;GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST.THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT.IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM,DEMAND,OR CAUSE FOR ACTION.
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2AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	15		15	1526	+	12	354	1348
2AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	4		4	1725	+	1	831	2614
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		19		19	3251	+	13	1185	3962
3AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	10		10	485	+	10	24	698
3AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	25		25	579	+	14	106	1997
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		35		35	1064	+	24	130	2695
4AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	267		267	281	+	244	200	371
4AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	50		50	128	+	50	108	331
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		317		317	409	+	294	308	702
5AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	366		366	5573	+	154	277	1853
5AD AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	123		123	1473	+	42	258	2149
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		489		489	7046	+	196	535	4002
ADU AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	C	850		850	30376	+	326	2334	28663
ADU AUDUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1363		1363	29353	+	358	2295	31654
TOTAL	AUDUSD PREM QUOTE EURO STYLE 2PMFIX		2213		2213	59729	+	684	4629	60317
YB BRITISH POUND OPTIONS (EUROPEAN)		C	1		1	57	+	1	1	218
YB BRITISH POUND OPTIONS (EUROPEAN)		P				41				53
TOTAL	BRITISH POUND OPTIONS (EUROPEAN)		1		1	98	+	1	1	271
2CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	65		65	2046	+	16	992	3974
2CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	357		357	1574	+	307	762	3264
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		422		422	3620	+	323	1754	7238
3CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	98		98	1812	+	77	468	883
3CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	111		111	1023	+	74	313	946
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		209		209	2835	+	151	781	1829
4CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	215		215	482	+	215	396	1016
4CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	228		228	451	+	147	482	520
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		443		443	933	+	362	878	1536
5CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	1731		1731	6446	+	1014	1191	3246
5CD CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	1421		1421	5230	+	696	1097	4451
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		3152		3152	11676	+	1710	2288	7697
CAU CADUSD	PREM QUOTE EURO STYLE 2PMFIX	C	2185	5	2190	37715	+	1387	5806	31119
CAU CADUSD	PREM QUOTE EURO STYLE 2PMFIX	P	3633	20	3653	33362	+	1642	7682	35261
TOTAL	CADUSD PREM QUOTE EURO STYLE 2PMFIX		5818	25	5843	71077	+	3029	13488	66380
YD CANADIAN DOLLAR OPTIONS (EUROPEAN)		C								2
YD CANADIAN DOLLAR OPTIONS (EUROPEAN)		P								1
TOTAL	CANADIAN DOLLAR OPTIONS (EUROPEAN)									3
2SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C				3				52
2SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P				290				26
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX					293				78
3SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C				1				
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX					1				
4SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C							100	150
4SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P				100			177	177
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX					100			277	327
5SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C				251				361
5SF CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P				251				131
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX					502				492
CHU CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	C	25		25	1709	+	23	5	951
CHU CHFUSD	PREM QUOTE EURO STYLE 2PMFIX	P	209		209	4157	+	54	3	1293
TOTAL	CHFUSD PREM QUOTE EURO STYLE 2PMFIX		234		234	5866	+	77	8	2244
YT EURO FX OPTIONS (EUROPEAN)		C				7				31
YT EURO FX OPTIONS (EUROPEAN)		P				7				33
TOTAL	EURO FX OPTIONS (EUROPEAN)					14				64
2EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	184		184	2828	+	136	3922	6720
2EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	489		489	3298	+	298	2750	5812
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		673		673	6126	+	434	6672	12532
3EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	393		393	3296	+	228	1498	5022
3EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	82		82	2336	+	23	1735	5874
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		475		475	5632	+	251	3233	10896
4EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	328		328	849	+	283	766	1262
4EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	157		157	475	+	113	970	1182
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		485		485	1324	+	396	1736	2444
5EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	2502		2502	10164	+	771	5622	9581
5EU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2469		2469	14788	+	945	3825	10060
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		4971		4971	24952	+	1716	9447	19641
EUU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	C	9065		9065	131320	+	2476	21862	100034
EUU EURUSD	PREM QUOTE EURO STYLE 2PMFIX	P	10724	15	10739	151107	+	2006	14757	115518
TOTAL	EURUSD PREM QUOTE EURO STYLE 2PMFIX		19789	15	19804	282427	+	4482	36619	215552
2BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	42		42	3298	+	37	588	3144
2BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	107		107	3825	+	7	619	3771
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		149		149	7123	+	44	1207	6915
3BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	703		703	1096	+	656	316	746
3BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	155		155	1223	+	112	1118	1567
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		858		858	2319	+	768	1434	2313
4BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	268		268	660	+	251	163	487
4BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	744		744	921	+	655	153	647
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		1012		1012	1581	+	906	316	1134
5BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	534		534	6817	+	205	2391	5895
5BP GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	675		675	3980	+	455	1136	6552
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		1209		1209	10797	+	660	3527	12447
GBU GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	C	3453		3453	56138	+	2074	8584	69745
GBU GBPUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2053		2053	51073	+	585	8623	60714
TOTAL	GBPUSD PREM QUOTE EURO STYLE 2PMFIX		5506		5506	107211	+	2659	17207	130459
YJ JAPANESE YEN OPTIONS (EUROPEAN)		P								4
TOTAL	JAPANESE YEN OPTIONS (EUROPEAN)									4
2JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	22		22	2041	+	20	318	2511
2JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	5		5	1415	+	2	719	3474
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		27		27	3456	+	22	1037	5985
3JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	184		184	996	+	103	174	2360
3JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	39		39	973	+	39	302	1440
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		223		223	1969	+	142	476	3800
4JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	235		235	523	+	235	513	580
4JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	126		126	733	+	113	1143	1295
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		361		361	1256	+	348	1656	1875
5JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	128		128	4753	+	69	1926	5996
5JY JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	410		410	3449	+	79	631	4515
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		538		538	8202	+	148	2557	10511
JPU JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	C	6315	15	6330	50247	+	82	5402	56415
JPU JPYUSD	PREM QUOTE EURO STYLE 2PMFIX	P	2606		2606	48435	+	127	5526	58546
TOTAL	JPYUSD PREM QUOTE EURO STYLE 2PMFIX		8921	15	8936	98682	+	209	10928	114961
MO MEXICAN PESO OPTIONS		C	5		5	1173	+	5		851
MO MEXICAN PESO OPTIONS		P				1483			28	726
TOTAL	MEXICAN PESO OPTIONS		5		5	2656	+	5	28	1577
2M MEXICAN PESO WK2 OPTIONS		P				50				
TOTAL	MEXICAN PESO WK2 OPTIONS					50				
5M MEXICAN PESO WK5 OPTIONS		P								10
TOTAL	MEXICAN PESO WK5 OPTIONS									10
YS SWISS FRANC OPTIONS (EUROPEAN)		C								7
YS SWISS FRANC OPTIONS (EUROPEAN)		P								1

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TOTAL													8
SWISS FRANC OPTIONS (EUROPEAN)													
WA1	WK	WEDS	AUDUSD	P	QUOTE	EURO	2PM	FIX	C		42		
WA1	WK	WEDS	AUDUSD	P	QUOTE	EURO	2PM	FIX	P		302		
TOTAL											344		
WA2	WK	WEDS	AUDUSD	P	QUOTE	EURO	2PM	FIX	C		9		
WA2	WK	WEDS	AUDUSD	P	QUOTE	EURO	2PM	FIX	P		9		
TOTAL											9		
WA3	WK	WEDS	AUDUSD	P	QUOTE	EURO	2PM	FIX	C		29		
WA3	WK	WEDS	AUDUSD	P	QUOTE	EURO	2PM	FIX	P		29		
TOTAL											29		
WA4	WK	WEDS	AUDUSD	P	QUOTE	EURO	2PM	FIX	C		72		
WA4	WK	WEDS	AUDUSD	P	QUOTE	EURO	2PM	FIX	P		30		
TOTAL											102		
WD1	WK	WEDS	CADUSD	P	QUOTE	EURO	2PM	FIX	C		169		
WD1	WK	WEDS	CADUSD	P	QUOTE	EURO	2PM	FIX	P		512		
TOTAL											681		
WD2	WK	WEDS	CADUSD	P	QUOTE	EURO	2PM	FIX	C		7		
WD2	WK	WEDS	CADUSD	P	QUOTE	EURO	2PM	FIX	P		7		
TOTAL											7		
WD3	WK	WEDS	CADUSD	P	QUOTE	EURO	2PM	FIX	C		3		
TOTAL											3		
WD4	WK	WEDS	CADUSD	P	QUOTE	EURO	2PM	FIX	C		157		
WD4	WK	WEDS	CADUSD	P	QUOTE	EURO	2PM	FIX	P		80		
TOTAL											237		
WE1	WK	WEDS	EURUSD	P	QUOTE	EURO	2PM	FIX	C		532		
WE1	WK	WEDS	EURUSD	P	QUOTE	EURO	2PM	FIX	P		645		
TOTAL											1177		
WE2	WK	WEDS	EURUSD	P	QUOTE	EURO	2PM	FIX	C		666		
WE2	WK	WEDS	EURUSD	P	QUOTE	EURO	2PM	FIX	P		939		
TOTAL											666		
WE3	WK	WEDS	EURUSD	P	QUOTE	EURO	2PM	FIX	C		1		
WE3	WK	WEDS	EURUSD	P	QUOTE	EURO	2PM	FIX	P		1		
TOTAL											1		
WE4	WK	WEDS	EURUSD	P	QUOTE	EURO	2PM	FIX	C		2005		
WE4	WK	WEDS	EURUSD	P	QUOTE	EURO	2PM	FIX	P		287		
TOTAL											2292		
WG1	WK	WEDS	GBPUSD	P	QUOTE	EURO	2PM	FIX	C		150		
WG1	WK	WEDS	GBPUSD	P	QUOTE	EURO	2PM	FIX	P		127		
TOTAL											277		
WG2	WK	WEDS	GBPUSD	P	QUOTE	EURO	2PM	FIX	C				
WG2	WK	WEDS	GBPUSD	P	QUOTE	EURO	2PM	FIX	P				
TOTAL													
WG3	WK	WEDS	GBPUSD	P	QUOTE	EURO	2PM	FIX	C				
TOTAL													
WG4	WK	WEDS	GBPUSD	P	QUOTE	EURO	2PM	FIX	C		27		
WG4	WK	WEDS	GBPUSD	P	QUOTE	EURO	2PM	FIX	P		36		
TOTAL											63		
WJ1	WK	WEDS	JPYUSD	P	QUOTE	EURO	2PM	FIX	C		390		
WJ1	WK	WEDS	JPYUSD	P	QUOTE	EURO	2PM	FIX	P		6		
TOTAL											396		
WJ2	WK	WEDS	JPYUSD	P	QUOTE	EURO	2PM	FIX	C		292		
WJ2	WK	WEDS	JPYUSD	P	QUOTE	EURO	2PM	FIX	P		181		
TOTAL											473		
WJ4	WK	WEDS	JPYUSD	P	QUOTE	EURO	2PM	FIX	C		5		
WJ4	WK	WEDS	JPYUSD	P	QUOTE	EURO	2PM	FIX	P		4		
TOTAL											9		