



EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)

PRELIMINARY

PG01BBULLETIN #146@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES Mon, Jul 30, 2012 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- OVERALL VOLUME	YEAR AGO COMBINED OPEN	----- TOTAL INTEREST
* CME GROUP TOTALS-								
EXCHANGE	8213762	754275	395243	9363280	83648124	+	94764	14667817
EXCHANGE FUTURES	7681116	76677	283512	8041305	42936282	-	267172	12248685
EXCHANGE OPTI ONS	532646	677598	109347	1319591	40650861	+	361886	2416566
OTC TOTALS-								
OTC CLEARED ONLY			2384	2384	60981	+	50	2566
FUTURES & OPTI ONS-								
FX	619074	5746	10006	634826	1763853	+	8843	1102002
FUTURES ONLY-								
FX	583414	172	10006	593592	1239925	-	7370	1048182
OPTI ONS ONLY-								
FX	35660	5574		41234	523928	+	16213	53820
FORWARD SWAPS ONLY-								
OPTI ONS FORWARD SWAPS ONLY-								431378

FX FUTURES AND OPTI ONS

EC	EURO FX FUTURES	180907	139	1514	182560	313777	-	477	390806	190124
AD	AUSTRALIAN DLR FUTURES	102968		2798	105766	141300	+	90	126496	133836
CD	CANADIAN DOLLAR FUTURE	85444		518	85962	96460	-	6002	86017	131963
BP	BRI TI SH POUND FUTURE	76303	3	1003	77309	109537	-	6054	117737	99353
JY	JAPANESE YEN FUTURE	58490	30	419	58939	142352	-	283	190946	144892
SF	SWISS FRANC FUTURES	28912		339	29251	59565	+	94	68019	54476
MP	MEXI CAN PESO FUTURE	27891		128	28019	167096	+	4239	34208	133089
NE	NEW ZEALAND DOLLAR FUTURES	10340		109	10449	24265	+	1062	6983	33396
M6E	E-MI CRO EUR/USD FUTURES	5533			5533	3460	+	137	6222	4788
E7	E-MI NI EURO FX FUTURES	2751			2751	5755	+	41	4807	4618
BR	BRAZI LIAN REAL FUTURE	118		1395	1513	16611	-	124	206	20712
M6B	E-MI CRO GBP/USD FUTURES	943			943	2031	+	46	851	903
BF	BP/SF CROSS RATE FUTURES			762	762	1779	-	762	6	265
RP	EC/BP CROSS RATE FUTURES	730		27	757	11168	+	107	947	11801
M6A	E-MI CRO AUD/USD FUTURES	753			753	1638	+	37	871	859
RU	RUSSIAN RUBLE FUTURES	266		200	466	102581	-	157	1435	104905
RY	EC/JY CROSS RATE FUTURES	286		113	399	6569	+	72	4400	7984
RF	EC/SF X/RATE FUTURES	347			347	6792	+	17	2893	6306
TRY	TURKI SH LI RA/USD FUTURE			225	225	1530	+	225	2	1016
TRE	TURKI SH LI RA/EURO FUTURE			183	183	2828	+	183		733
MCD	E-MI CRO CAD/USD FUTURES	96		34	130	393	-	8	33	191
J7	E-MI NI JAPANESE YEN FUTURE	118			118	698	+	17	1467	1154
Z	POLI SH ZLOTY (EC) FUTURES			113	113	3069	+	74	7	2212
MSF	E-MI CRO CHF/USD FUTURES	109			109	1073	+	20	857	492
PZ	POLI SH ZLOTY (US) FUTURES	1		75	76	603	-	6	108	2316
MJY	E-MI CRO JPY/USD	47			47	408	+	9	671	669
CA	EC/AD CROSS RATE FUTURES	31			31	201	+	15	29	122
KRW	KOREAN WON/USD FUTURE	2		27	29	131	+	10	1	179
RA	S. AFRI CAN RAND FUTURES	8		8	16	11737			130	6444
BY	BP/JY CROSS RATE FUTURES	1		9	10	636	+	9	166	333
RMB	CHINESE RENMI NBI (USD) FUTURES	8			8	828	-	4	25	1025
AJ	AD/JY CROSS RATE FUTURES	4		1	5	738	+	1	248	1449
CN	EC/NOK CROSS RATE FUTURES			3	3	139	-	3		
CC	EC/CD CROSS RATE FUTURES			3	3	512				125
SE	SKR/USD CROSS RATE FUTURES	2			2	106	+	1	38	91
IS	I SRAELI SHEKEL FUTURE	2			2	452	+	2	11	445
UN	NKR/USD CROSS RATE FUTURES	1			1	358			78	889
M6J	E-MI CRO USD/JPY FUTURES	1			1	47	+	1	197	713
CY	CD/JY CROSS RATE FUTURES	1			1	20	+	1		13
SJ	SF/JY CROSS RATE FUTURES					461			9	577
R	HUNGARIAN FORINT (EC) FUTURES					1				
M6S	E-MI CRO USD/CHF FUTURES					2			206	335
M6C	E-MI CRO USD/CAD FUTURES								11	181
KE	EC/SEK CROSS RATE FUTURES					150				74
K	CZECH KORUNA (EC) FUTURES					1				
FR	HUNGARIAN FORINT (US) FUTURES					7			1	99
CZ	CZECH KORUNA (US) FUTURES									23
AN	AD/NE CROSS RATE FUTURES					12				20
AC	AD/CD CROSS RATE FUTURES					48			16	138
36E	EUR/USD 3MO REALI ZED VOL. FUT								8	2
16E	EUR/USD 1MO REALI ZED VOL. FUT								3	6
V2	COLOMBIAN PESO FUTURES								10	104

\*THE \*YEAR AGO\* OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL \*YEAR AGO\* OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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, OPTI ONS EXERCISES, POSITI ONS IN DELI VERY, OR POSITI ONS IN A CASH SETT CYCLE; GLOBEX VOLUME I NCLUDES SI DE-BY-SI DE ACTI VI TY. R=RECORD VOLUME OR OPEN INTEREST. THE I NFORMATI O N CONTAI NED I N THE REPORT I S COMPILED FOR THE CONVENI ENCE OF THE USER AND I S FURNI SHED WI THOUT RESPONSI BI LI TY FOR ACCURACY OR CONTENT. I T I S ACCEPTED BY THE USER ON THE CONDI TI ON THAT ERRORS OR OMI SSI ONS SHALL NOT BE MADE THE BASI S FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTI O N.  
© Copyright CME Group Inc. All rights reserved.



EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX OPTIONS ON  
FUTURES

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)



PRELIMINARY

PG01BBULLETIN #146@                      EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX OPTIONS ON FUTURES                      Mon, Jul 30, 2012 PG01B

ZA	AUSTRALIAN DLR OPTI ONS	C	911	76	987	25703	+	22		2477	15876
ZA	AUSTRALIAN DLR OPTI ONS	P	3080	902	3982	41679	+	2855		1222	24389
TOTAL	AUSTRALIAN DLR OPTI ONS		3991	978	4969	67382	+	2877		3699	40265
XA	AUSTRALIAN DLR OPTI ONS (EUROPEAN)	C				323					41
XA	AUSTRALIAN DLR OPTI ONS (EUROPEAN)	P				35					2
TOTAL	AUSTRALIAN DLR OPTI ONS (EUROPEAN)					358					43
2A	AUSTRALIAN DLR WK2 OPTI ONS	C	1		1	1	+	1			1
2A	AUSTRALIAN DLR WK2 OPTI ONS	P								1	1
TOTAL	AUSTRALIAN DLR WK2 OPTI ONS		1		1	1	+	1		1	1
OB	BRITISH POUND OPTI ONS	C	369	107	476	15241	-	21		850	14990
OB	BRITISH POUND OPTI ONS	P	729		729	30262	+	273		1101	15108
TOTAL	BRITISH POUND OPTI ONS		1098	107	1205	45503	+	252		1951	30098
YB	BRITISH POUND OPTI ONS (EUROPEAN)	C	63		63	424	+	62			188
YB	BRITISH POUND OPTI ONS (EUROPEAN)	P	4		4	202	+	3		2	429
TOTAL	BRITISH POUND OPTI ONS (EUROPEAN)		67		67	626	+	65		2	617
2B	BRITISH POUND WK2 OPTI ONS	C	15		15	15	+	15			
2B	BRITISH POUND WK2 OPTI ONS	P	4		4	4	+	4			
TOTAL	BRITISH POUND WK2 OPTI ONS		19		19	19	+	19			
OV	CANADIAN DOLLAR OPTI ONS	C	1251	562	1813	25869	+	794		4408	20375
OV	CANADIAN DOLLAR OPTI ONS	P	1412	231	1643	27286	+	983		1783	24864
TOTAL	CANADIAN DOLLAR OPTI ONS		2663	793	3456	53155	+	1777		6191	45239
YD	CANADIAN DOLLAR OPTI ONS (EUROPEAN)	C				981				15	167
YD	CANADIAN DOLLAR OPTI ONS (EUROPEAN)	P	25		25	930				72	668
TOTAL	CANADIAN DOLLAR OPTI ONS (EUROPEAN)		25		25	1911				87	835
ZC	EURO FX OPTI ONS	C	5498	379	5877	117814	+	1907		11541	91402
ZC	EURO FX OPTI ONS	P	19404	2564	21968	171143	+	7240		11824	122153
TOTAL	EURO FX OPTI ONS		24902	2943	27845	288957	+	9147		23365	213555
YT	EURO FX OPTI ONS (EUROPEAN)	C	533		533	1490	+	424		148	1344
YT	EURO FX OPTI ONS (EUROPEAN)	P	536		536	2935	+	469		377	1849
TOTAL	EURO FX OPTI ONS (EUROPEAN)		1069		1069	4425	+	893		525	3193
2X	EURO FX WK2 OPTI ONS	C	333		333	495	+	311		47	9
2X	EURO FX WK2 OPTI ONS	P	338		338	440	+	337		20	20
TOTAL	EURO FX WK2 OPTI ONS		671		671	935	+	648		67	29
3X	EURO FX WK3 OPTI ONS	C	14		14	49	+	14			
3X	EURO FX WK3 OPTI ONS	P	4		4	4	+	4			
TOTAL	EURO FX WK3 OPTI ONS		18		18	53	+	18			
4X	EURO FX WK4 OPTI ONS	C				43					
4X	EURO FX WK4 OPTI ONS	P	1		1	1	+	1			
TOTAL	EURO FX WK4 OPTI ONS		1		1	44	+	1			
OP	EURO FX/BP X/RATE OPTI ONS	C				696					
OP	EURO FX/BP X/RATE OPTI ONS	P				796					
TOTAL	EURO FX/BP X/RATE OPTI ONS					1492					
OJ	JAPANESE YEN OPTI ONS	C	590	238	828	24189	+	293		4184	37438
OJ	JAPANESE YEN OPTI ONS	P	484	515	999	27787	+	207		5783	29855
TOTAL	JAPANESE YEN OPTI ONS		1074	753	1827	51976	+	500		9967	67293
YJ	JAPANESE YEN OPTI ONS (EUROPEAN)	C				37				34	168
YJ	JAPANESE YEN OPTI ONS (EUROPEAN)	P				2				108	238
TOTAL	JAPANESE YEN OPTI ONS (EUROPEAN)					39				142	406
2J	JAPANESE YEN WK2 OPTI ONS	C	1		1	1	+	1			
TOTAL	JAPANESE YEN WK2 OPTI ONS		1		1	1	+	1			
UO	RUSSIAN RUBLE OPTI ONS	P				2300					3050
TOTAL	RUSSIAN RUBLE OPTI ONS					2300					3050
OF	SWISS FRANC OPTI ONS	C	56		56	2682	+	11		5735	13782
OF	SWISS FRANC OPTI ONS	P	4		4	1883	+	3		1939	12691
TOTAL	SWISS FRANC OPTI ONS		60		60	4565	+	14		7674	26473
YS	SWISS FRANC OPTI ONS (EUROPEAN)	C				38				57	192
YS	SWISS FRANC OPTI ONS (EUROPEAN)	P				78				90	207
TOTAL	SWISS FRANC OPTI ONS (EUROPEAN)					116				147	399
2S	SWISS FRANC WK2 OPTI ONS	C								2	2
TOTAL	SWISS FRANC WK2 OPTI ONS									2	2
3S	SWISS FRANC WK3 OPT	P				50					
TOTAL	SWISS FRANC WK3 OPT					50					
3S	SWISS FRANC WK3 OPTI ONS	C				20					
TOTAL	SWISS FRANC WK3 OPTI ONS					20					

~~\*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.~~