

PRELIMINARY

PG01B BULLETIN #148@EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURESWed, Aug 03, 2016 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- CHGE		-52 WEEKS (364 DAYS) OVERALL VOLUME	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS--									
OTC CLEARED ONLY			450	450	32889	+	85	371	23238
FUTURES & OPTIONS--									
FX	549460	732	5047	555239	2091920	+	11031	837496	2421860
FUTURES ONLY--									
FX	499336	222	4727	504285	1337402	-	4438	744789	1569105
OPTIONS ONLY--									
FX	50124	510	320	50954	754518	+	15469	92707	852755
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									
FX FUTURES AND OPTIONS									
EC EURO FX FUTURES	117019	150	316	117485	371055	-	7445	239666	373626
JY JAPANESE YEN FUTURE	92066	72	166	92304	157511	+	815	145305	266372
AD AUSTRALIAN DLR FUTURES	70350		624	70974	97705	-	1407	81506	166817
BP BRITISH POUND FUTURE	65456			65456	234476	+	1211	100861	174852
CD CANADIAN DOLLAR FUTURE	59424		156	59580	116747	+	922	62921	172951
MP MEXICAN PESO FUTURE	34588			34588	130550	+	2364	36804	188841
SF SWISS FRANC FUTURES	17502		824	18326	45599	+	746	19592	38103
NE NEW ZEALAND DOLLAR FUTURES	14805		382	15187	40827	+	435	23924	38697
M6E E-MICRO EUR/USD FUTURES	6778			6778	4683	-	723	15055	6591
M6A E-MICRO AUD/USD FUTURES	4678			4678	2167	-	323	2829	2760
M6B E-MICRO GBP/USD FUTURES	4499			4499	1975	-	162	2587	835
RU RUSSIAN RUBLE FUTURES	1284		1420	2704	31799	-	1501	268	48745
RP EC/BP CROSS RATE FUTURES	1772		722	2494	33511	+	525	2564	23583
MJY E-MICRO JPY/USD	1761			1761	1528	-	77	523	788
E7 E-MINI EURO FX FUTURES	1560			1560	5004	-	157	5311	8055
J7 E-MINI JAPANESE YEN FUTURE	1242			1242	1464	+	45	666	2650
MCD E-MICRO CAD/USD FUTURES	1057			1057	894	+	1	613	1593
BR BRAZILIAN REAL FUTURE	1000			1000	24174	+	313	711	22557
RY EC/JY CROSS RATE FUTURES	766			766	10893	-	62	1128	7682
RA S. AFRICAN RAND FUTURES	408			408	5189	+	86	406	9044
RF EC/SF X/RATE FUTURES	318			318	9408	+	52	1024	8013
PZ POLISH ZLOTY (US) FUTURES	199		117	316	914	-	278		142
SIR INR/USD FUTURE	308			308	680	+	99	182	637
MIR E-MICRO INR/USD FUTURES	124			124	436	+	60	4	11
AJ AD/JY CROSS RATE FUTURES	88			88	1203	+	3	70	1705
UN NKR/USD CROSS RATE FUTURES	75			75	950	+	54	6	884
BY BP/JY CROSS RATE FUTURES	60			60	385	+	9	67	280
CNH USD/CNH FUTURES	45			45	2233	-	23	28	333
CC EC/CD CROSS RATE FUTURES	32			32	779	-	6	25	755
MSF E-MICRO CHF/USD FUTURES	31			31	197	+	9	80	297
SE SKR/USD CROSS RATE FUTURES	24			24	1127	-	22	24	939
CA EC/AD CROSS RATE FUTURES	17			17	664	-	1	33	696
ZAR U.S. DOLLAR S.A. RAND FUTURES									36
Z POLISH ZLOTY (EC) FUTURES					4				3
TRY TURKISH LIRA/USD FUTURE									516
RMB CHINESE RENMINBI (USD) FUTURES					350			5	14
MNH USD/MNH FUTURES									10
M6J E-MICRO USD/JPY FUTURES									39
KRW KOREAN WON/USD FUTURE					23				441
KE EC/SEK CROSS RATE FUTURES					248				3
IS ISRAELI SHEKEL FUTURE									4
CY CD/JY CROSS RATE FUTURES					1				8
CN EC/NOK CROSS RATE FUTURES					1				32
BF BP/SF CROSS RATE FUTURES					20				7
AN AD/NE CROSS RATE FUTURES					28			1	3
AC AD/CD CROSS RATE FUTURES									

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ZA	AUSTRALIAN DLR OPTIONS	C	751			751	32911	-	69		3172	37924
ZA	AUSTRALIAN DLR OPTIONS	P	1238			1238	36732	-	76		3445	53376
TOTAL	AUSTRALIAN DLR OPTIONS		1989			1989	69643	-	145		6617	91300
XA	AUSTRALIAN DLR OPTIONS (EUROPEAN)	C					22				11	118
XA	AUSTRALIAN DLR OPTIONS (EUROPEAN)	P					80					184
TOTAL	AUSTRALIAN DLR OPTIONS (EUROPEAN)						102				11	302
1A	AUSTRALIAN DLR WK1 OPTIONS	C					7					
1A	AUSTRALIAN DLR WK1 OPTIONS	P	5			5	6	+	5			
TOTAL	AUSTRALIAN DLR WK1 OPTIONS		5			5	13	+	5			
2A	AUSTRALIAN DLR WK2 OPTIONS	C	70			70	1027	-	6		113	835
2A	AUSTRALIAN DLR WK2 OPTIONS	P	101			101	1882	+	38		128	963
TOTAL	AUSTRALIAN DLR WK2 OPTIONS		171			171	2909	+	32		241	1800
3A	AUSTRALIAN DLR WK3 OPTIONS	C	78			78	713	+	31		57	655
3A	AUSTRALIAN DLR WK3 OPTIONS	P	39			39	781	+	22		75	507
TOTAL	AUSTRALIAN DLR WK3 OPTIONS		117			117	1494	+	53		132	1162
4A	AUSTRALIAN DLR WK4 OPTIONS	C	108			108	172	+	107		12	209
4A	AUSTRALIAN DLR WK4 OPTIONS	P	25			25	86	+	25		12	132
TOTAL	AUSTRALIAN DLR WK4 OPTIONS		133			133	258	+	132		24	341
OB	BRITISH POUND OPTIONS	C	4878			4878	59880	+	1324		10218	51832
OB	BRITISH POUND OPTIONS	P	5457			5457	60212	+	1798		6523	60646
TOTAL	BRITISH POUND OPTIONS		10335			10335	120092	+	3122		16741	112478
YB	BRITISH POUND OPTIONS (EUROPEAN)	C					750				120	138
YB	BRITISH POUND OPTIONS (EUROPEAN)	P					662				311	379
TOTAL	BRITISH POUND OPTIONS (EUROPEAN)						1412				431	517
1B	BRITISH POUND WK1 OPTIONS	C					1					
1B	BRITISH POUND WK1 OPTIONS	P	1			1	1	+	1			
TOTAL	BRITISH POUND WK1 OPTIONS		1			1	2	+	1			
2B	BRITISH POUND WK2 OPTIONS	C	552			552	1731	+	428		242	685
2B	BRITISH POUND WK2 OPTIONS	P	163			163	2233	+	41		194	1169
TOTAL	BRITISH POUND WK2 OPTIONS		715			715	3964	+	469		436	1854
3B	BRITISH POUND WK3 OPTIONS	C	36			36	515	+	25		476	702
3B	BRITISH POUND WK3 OPTIONS	P	60			60	1209	+	30		520	777
TOTAL	BRITISH POUND WK3 OPTIONS		96			96	1724	+	55		996	1479
4B	BRITISH POUND WK4 OPTIONS	C	11			11	77	+	11			45
4B	BRITISH POUND WK4 OPTIONS	P	2			2	73	+	2		30	141
TOTAL	BRITISH POUND WK4 OPTIONS		13			13	150	+	13		30	186
OV	CANADIAN DOLLAR OPTIONS	C	1504			1504	28501	+	614		3671	42992
OV	CANADIAN DOLLAR OPTIONS	P	1387			1387	36815	+	424		2159	35700
TOTAL	CANADIAN DOLLAR OPTIONS		2891			2891	65316	+	1038		5830	78692
YD	CANADIAN DOLLAR OPTIONS (EUROPEAN)	C					65					11
YD	CANADIAN DOLLAR OPTIONS (EUROPEAN)	P					43					81
TOTAL	CANADIAN DOLLAR OPTIONS (EUROPEAN)						108					92
1C	CANADIAN DOLLAR WK1 OPTIONS	C					10					
1C	CANADIAN DOLLAR WK1 OPTIONS	P					20					
TOTAL	CANADIAN DOLLAR WK1 OPTIONS						30					
2C	CANADIAN DOLLAR WK2 OPTIONS	C	2			2	757	+	1		892	1854
2C	CANADIAN DOLLAR WK2 OPTIONS	P	7			7	623	+	1		383	720
TOTAL	CANADIAN DOLLAR WK2 OPTIONS		9			9	1380	+	2		1275	2574
3C	CANADIAN DOLLAR WK3 OPTIONS	C	40			40	269	+	40			76
3C	CANADIAN DOLLAR WK3 OPTIONS	P	35			35	427	+	27		1	68
TOTAL	CANADIAN DOLLAR WK3 OPTIONS		75			75	696	+	67		1	144
4C	CANADIAN DOLLAR WK4 OPTIONS	C	106			106	396	+	100			102
4C	CANADIAN DOLLAR WK4 OPTIONS	P					214					30
TOTAL	CANADIAN DOLLAR WK4 OPTIONS		106			106	610	+	100			132
ZC	EURO FX OPTIONS	C	7281	300		7581	114394	+	1430		15539	154629
ZC	EURO FX OPTIONS	P	10817		320	11137	141869	+	1495		24922	216209
TOTAL	EURO FX OPTIONS		18098	300	320	18718	256263	+	2925		40461	370838
YT	EURO FX OPTIONS (EUROPEAN)	C					2951				75	960
YT	EURO FX OPTIONS (EUROPEAN)	P	41			41	2543	+	41		60	1748
TOTAL	EURO FX OPTIONS (EUROPEAN)		41			41	5494	+	41		135	2708
1X	EURO FX WK1 OPTIONS	C	45			45	116	+	45			
1X	EURO FX WK1 OPTIONS	P	43			43	59	+	43			
TOTAL	EURO FX WK1 OPTIONS		88			88	175	+	88			
2X	EURO FX WK2 OPTIONS	C	669			669	3090	+	219		828	3245
2X	EURO FX WK2 OPTIONS	P	989			989	5043	+	199		2030	4913
TOTAL	EURO FX WK2 OPTIONS		1658			1658	8133	+	418		2858	8158
3X	EURO FX WK3 OPTIONS	C	412			412	1878	+	122		57	374
3X	EURO FX WK3 OPTIONS	P	390			390	1695	+	186		309	724
TOTAL	EURO FX WK3 OPTIONS		802			802	3573	+	308		366	1098
4X	EURO FX WK4 OPTIONS	C	416			416	796	+	312		118	456
4X	EURO FX WK4 OPTIONS	P	451			451	2866	+	257		26	723
TOTAL	EURO FX WK4 OPTIONS		867			867	3662	+	569		144	1179
4T	EURO FX WK4 OPTIONS (EUROPEAN)	P										11
TOTAL	EURO FX WK4 OPTIONS (EUROPEAN)											11
OJ	JAPANESE YEN OPTIONS	C	3534			3534	84482	+	1288		5971	68578
OJ	JAPANESE YEN OPTIONS	P	6987	210		7197	100226	+	4008		8647	89613
TOTAL	JAPANESE YEN OPTIONS		10521	210		10731	184708	+	5296		14618	158191
YJ	JAPANESE YEN OPTIONS (EUROPEAN)	C	2			2	647					200
YJ	JAPANESE YEN OPTIONS (EUROPEAN)	P					1110				44	475
TOTAL	JAPANESE YEN OPTIONS (EUROPEAN)		2			2	1757				44	675
1J	JAPANESE YEN WK1 OPTIONS	C	26			26	64					
1J	JAPANESE YEN WK1 OPTIONS	P	1			1	25	+	1			
TOTAL	JAPANESE YEN WK1 OPTIONS		27			27	89	+	1			
2J	JAPANESE YEN WK2 OPTIONS	C	289			289	2513	+	131		201	821
2J	JAPANESE YEN WK2 OPTIONS	P	667			667	3426	+	486		317	868
TOTAL	JAPANESE YEN WK2 OPTIONS		956			956	5939	+	617		518	1689
3J	JAPANESE YEN WK3 OPTIONS	C	50			50	911	+	25		36	515
3J	JAPANESE YEN WK3 OPTIONS	P	24			24	770	+	21		229	763
TOTAL	JAPANESE YEN WK3 OPTIONS		74			74	1681	+	46		265	1278
4J	JAPANESE YEN WK4 OPTIONS	C	86			86	584	+	69		5	418
4J	JAPANESE YEN WK4 OPTIONS	P	132			132	555	+	90			324
TOTAL	JAPANESE YEN WK4 OPTIONS		218			218	1139	+	159		5	742
MO	MEXICAN PESO OPTIONS	C	50			50	2218	+	20			935
MO	MEXICAN PESO OPTIONS	P	10			10	552	+	1		18	690
TOTAL	MEXICAN PESO OPTIONS		60			60	2770	+	21		18	1625
UO	RUSSIAN RUBLE OPTIONS	C										150
TOTAL	RUSSIAN RUBLE OPTIONS											150
OF	SWISS FRANC OPTIONS	C	25			25	3381	+	21		263	5742
OF	SWISS FRANC OPTIONS	P	31			31	5757	+	15		237	4965
TOTAL	SWISS FRANC OPTIONS		56			56	9138	+	36		500	10707
2S	SWISS FRANC WK2 OPTIONS	C					1					270
2S	SWISS FRANC WK2 OPTIONS	P					20					197
TOTAL	SWISS FRANC WK2 OPTIONS						21					467
3S	SWISS FRANC WK3 OPTIONS	C					31					
3S	SWISS FRANC WK3 OPTIONS	P					42				10	200
TOTAL	SWISS FRANC WK3 OPTIONS						73				10	200
4S	SWISS FRANC WK4 OPTIONS	C										11
4S	SWISS FRANC WK4 OPTIONS	P										50
TOTAL	SWISS FRANC WK4 OPTIONS											61

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