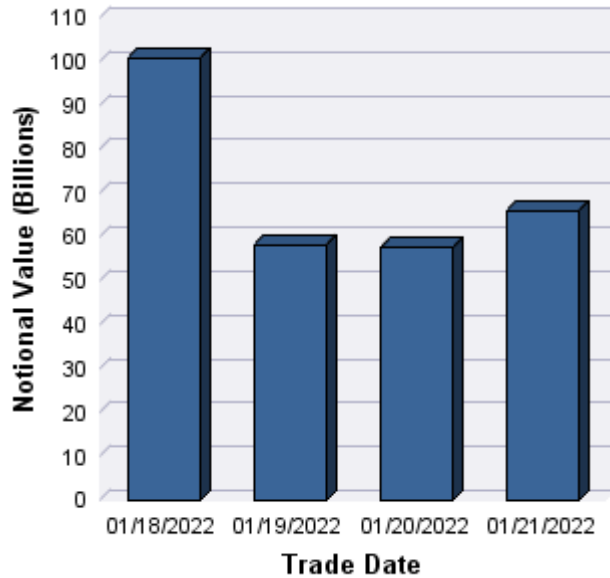


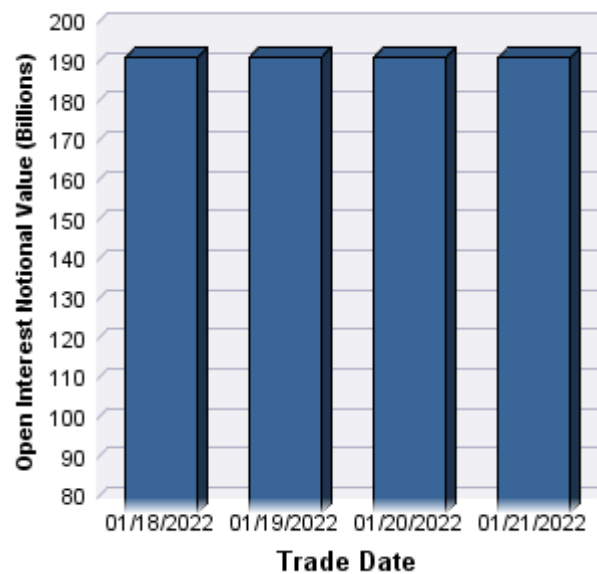
For questions regarding this report, please contact fxteam@cmegroup.com

Futures Notional Value: Last 5 Trade Days



Trade Date	Notional Value
01/18/2022	\$100,700,795,969
01/19/2022	\$58,140,693,793
01/20/2022	\$57,391,223,340
01/21/2022	\$65,989,435,288

Futures Open Interest: Last 5 Trade Days

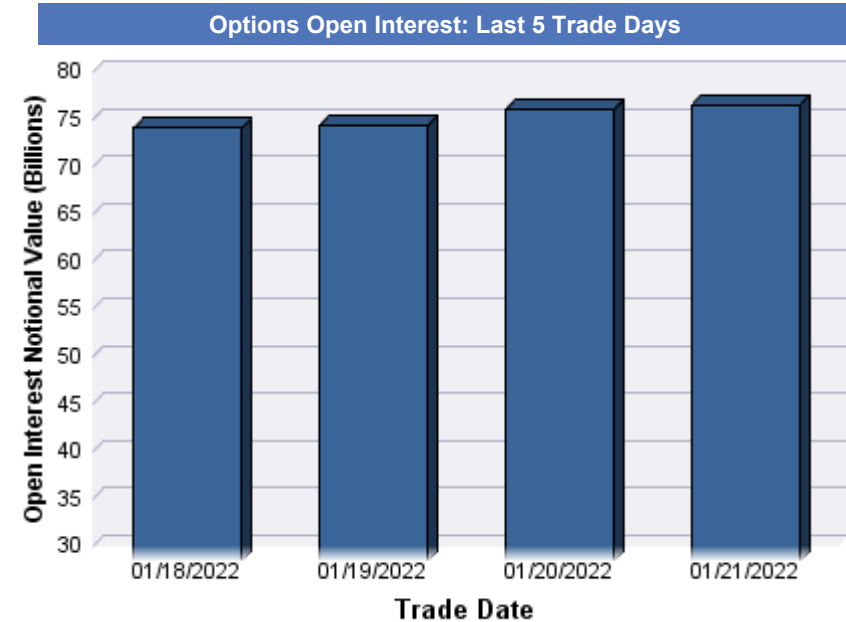
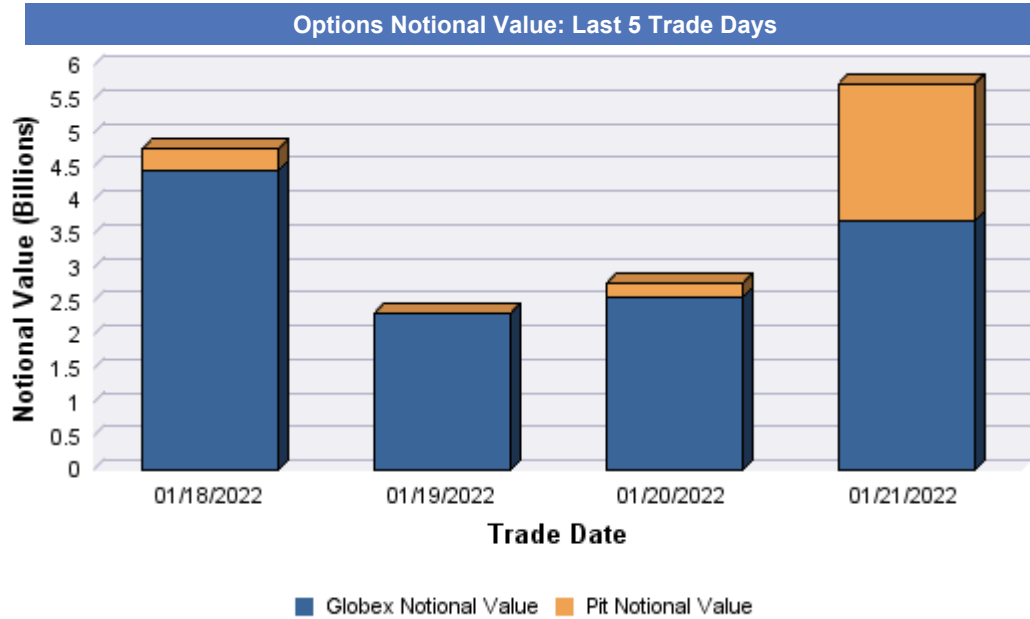


Trade Date	Open Interest Notional Value
01/18/2022	\$190,883,304,412
01/19/2022	\$191,234,824,001
01/20/2022	\$191,164,059,902
01/21/2022	\$191,062,691,574

Top Futures Products Traded On: 01/21/2022

Product	Notional Value
EURO FUTURE	\$19,974,875,851
JAPANESE YEN FUTURES	\$13,120,532,657
BRITISH POUND FUTURES	\$9,726,482,657
AUSTRALIAN DOLLAR FUTURES	\$7,011,948,075
CANADIAN DOLLAR FUTURES	\$6,880,800,320
NEW ZEALAND FUTURES	\$2,568,711,900
SWISS FRANC FUTURES	\$2,528,933,513
MEXICAN PESO FUTURES	\$813,157,570
RUSSIAN RUBLE FUTURES	\$554,508,500
BRAZILIAN REAL FUTURES	\$538,886,175
EURO FX/BP FUTURE	\$399,484,063
MICRO EUR USD FUTURES	\$346,059,549
E-MINI EURO FX FUTURE	\$302,206,981
EURO FX/JY FUTURE	\$279,425,713
EURO FX/SF FUTURES	\$203,076,788
AFRICAN RAND FUTURES	\$141,144,438
MICRO AUD USD FUTURES	\$97,866,197
STANDARD SIZE INR-USD FUTURE	\$77,440,345
U.S. DOLLAR/SWEDISH KRONA	\$67,226,040
BRITISH POUND/JAPAN. YEN FUTURES	\$57,422,363

For questions regarding this report, please contact fxteam@cmegroup.com

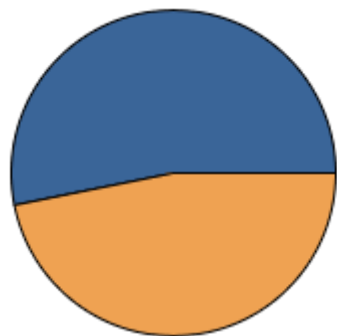


Trade Date	Globex Notional Value	Pit Notional Value	Total Notional Value
01/18/2022	\$4,434,670,938	\$315,908,710	\$4,750,579,648
01/19/2022	\$2,313,955,461	\$0	\$2,313,955,461
01/20/2022	\$2,562,397,283	\$191,631,828	\$2,754,029,111
01/21/2022	\$3,700,641,182	\$2,023,315,898	\$5,723,957,080

Trade Date	Open Interest Notional Value
01/18/2022	\$73,867,975,455
01/19/2022	\$74,189,620,664
01/20/2022	\$75,866,141,952
01/21/2022	\$76,390,235,972

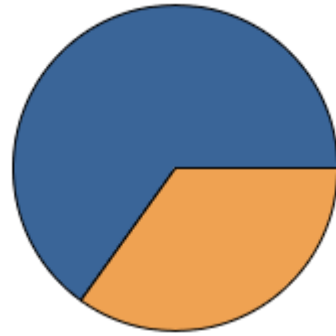
For questions regarding this report, please contact fxteam@cmegroup.com

Notional Value: Put-Call Breakdown for FX Options on Trade Date: 1/21/22



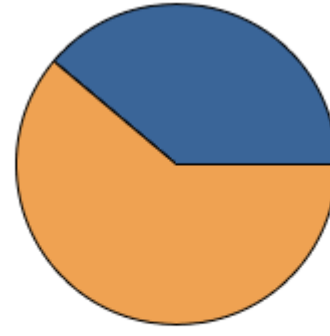
Australian Dollar Options

■ Call Option ■ Put Option



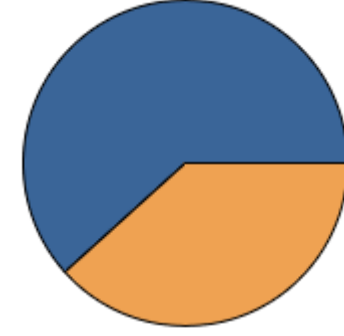
British Pound Options

■ Call Option ■ Put Option



Canadian Dollar Options

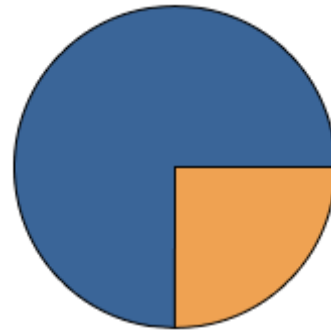
■ Call Option ■ Put Option



Euro Options

■ Call Option ■ Put Option

	Call Option	Put Option
AUD Options	\$14,498,550	\$12,775,950
GBP Options	\$40,907,082	\$21,935,682
CAD Options	\$23,130,400	\$36,370,560
EUR Options	\$468,536,352	\$291,290,713
JPY Options	\$337,097,451	\$112,439,164
CHF Options	\$0	\$0



Japanese Yen Options

■ Call Option ■ Put Option

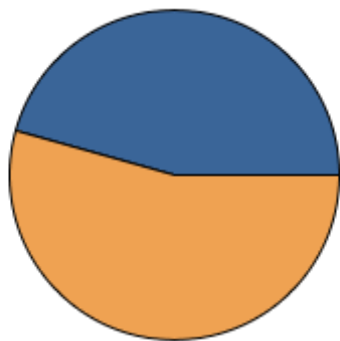
Mexican Peso Options

■

Swiss Franc Options

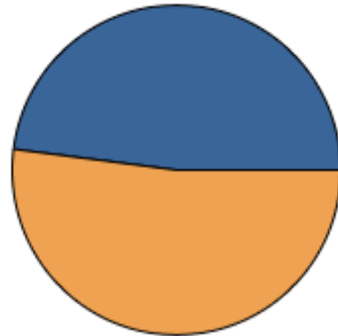
■ Call Option ■ Put Option

Notional Open Interest: Put-Call Breakdown for FX Options on Trade Date: 1/21/22



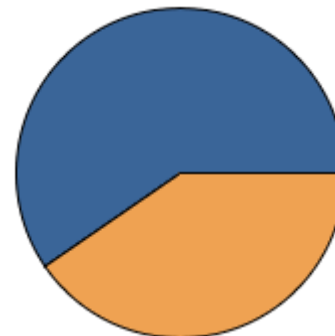
Australian Dollar Options

■ Call Option ■ Put Option



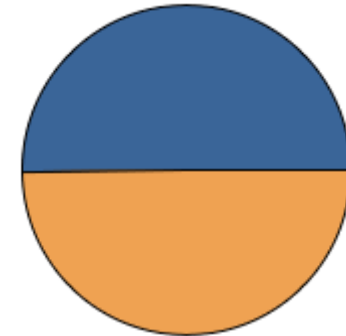
British Pound Options

■ Call Option ■ Put Option



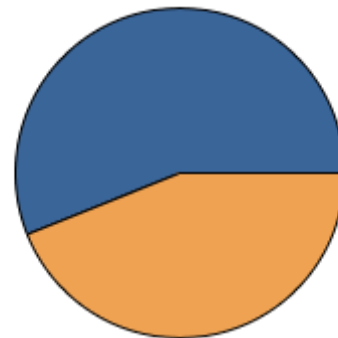
Canadian Dollar Options

■ Call Option ■ Put Option



Euro Options

■ Call Option ■ Put Option

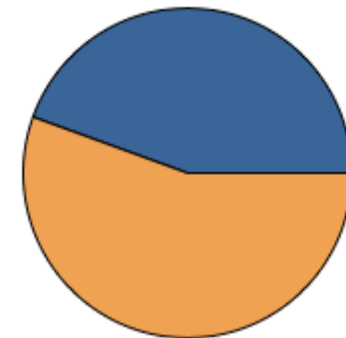


Japanese Yen Options

■ Call Option ■ Put Option

Mexican Peso Options

■



Swiss Franc Options

■ Call Option ■ Put Option

	Call Option	Put Option
AUD Options	\$99,623,700	\$118,572,300
GBP Options	\$287,111,813	\$311,334,226
CAD Options	\$256,348,640	\$173,956,560
EUR Options	\$1,401,348,343	\$1,389,276,323
JPY Options	\$640,969,239	\$502,125,576
CHF Options	\$19,368,113	\$24,175,800

Top Options Products Traded On: 01/21/2022

Product	Notional Value
AUD Monthly Options	\$2,196,230,118
EUR Weekly Options	\$759,827,065
EUR Monthly Options	\$741,282,914
JPY Monthly Options	\$484,904,393
CAD Monthly Options	\$473,118,320
JPY Weekly Options	\$449,536,615
GBP Monthly Options	\$316,456,364
GBP Weekly Options	\$62,842,764
CAD Weekly Options	\$59,500,960
EUR/USD MONDAY OPTION WEEK4	\$54,253,073
CAD/USD MONDAY OPTIONS WEEK4	\$39,880,000

Top 5 Strikes by Open Interest (in lots) On: 01/21/2022

Product	Month	Strike	Open Interest
EUR Fri Week 2 Call	FEB22	11.5500	1,660
EUR Fri Week 2 Put	FEB22	11.1000	1,524
JPY Fri Week 4 Call	JAN22	8.8500	1,328
EUR Fri Week 4 Call	JAN22	11.5000	1,063
EUR Fri Week 4 Call	JAN22	11.6000	1,014

Top Traded Strikes (in lots) for Select Products Traded On: 01/21/2022

AUD Product	Month	Strike	Volume	GBP Product	Month	Strike	Volume
AUD Fri Week 4 Put	JAN22	7.1000	167	GBP Wed Week 4 Call	JAN22	1.3600	192
AUD Fri Week 4 Call	JAN22	7.3000	160	GBP Fri Week 4 Put	JAN22	1.3500	135
AUD Fri Week 3 Call	JAN22	7.2000	12	GBP Fri Week 4 Call	JAN22	1.3650	127
AUD Fri Week 3 Call	JAN22	7.2250	12	GBP Wed Week 4 Call	JAN22	1.3620	96
AUD Wed Week 4 Call	JAN22	7.2250	10	GBP Fri Week 3 Put	JAN22	1.3600	36

CAD Product	Month	Strike	Volume	EUR Product	Month	Strike	Volume
CAD Fri Week 4 Put	JAN22	7.9000	143	EUR Wed Week 4 Call	JAN22	11.4750	1,000
CAD Fri Week 3 Call	FEB22	8.1500	101	EUR Fri Week 4 Call	JAN22	11.4000	746
CAD Fri Week 3 Put	FEB22	7.8000	101	EUR Fri Week 4 Put	JAN22	11.3500	500
CAD Wed Week 2 Put	FEB22	7.8000	100	EUR Fri Week 4 Call	JAN22	11.3500	448
CAD Fri Week 4 Call	JAN22	8.0000	95	EUR Fri Week 4 Put	JAN22	11.3000	379

JPY Product	Month	OTC K	Volume	MXN Product	Month	OTC K	Volume
JPY Fri Week 4 Call	JAN22	11.30	1,298				
JPY Fri Week 4 Call	JAN22	11.36	601				
JPY Fri Week 3 Call	FEB22	10.99	177				
JPY Fri Week 3 Put	FEB22	11.73	177				
JPY Fri Week 4 Call	JAN22	11.11	152				
CHF Product	Month	OTC K	Volume				