



2021 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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## PRELIMINARY

PG01B BULLETIN # 6@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES

Mon, Jan 11, 2021 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) AGO- OVERALL L COMBINED TOTAL VOLUME OPEN INTEREST	
★ CME GROUP TOTALS--									
EXCHANGE	17048191	984079	869379	18901649	87689775	+	1084332	12568019	116875738
EXCHANGE FUTURES	14515204	31076	428164	14974444	43651092	+	136588	10404479	50291772
EXCHANGE OPTIONS	2532987	953003	441215	3927205	44022457	+	947744	2163540	66551804
OTC TOTALS--									
OTC CLEARED ONLY					16226	UNCH			32162
FUTURES & OPTIONS--									
FX	660556		3624	664180	2138040	+	13905	607686	2379449
FUTURES ONLY--									
FX	633476		1374	634850	1743118	-	693	571498	1904869
OPTIONS ONLY--									
FX	27080		2250	29330	394922	+	14598	36188	474580
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									
FX FUTURES AND OPTIONS									
EC EURO FX FUTURES	150245		194	150439	676667	+	2163	154933	573695
AD AUSTRALIAN DLR FUTURES	105912		151	106063	145177	-	929	72247	156550
CD CANADIAN DOLLAR FUTURE	70563		13	70576	156970	-	3537	52343	196485
BP BRITISH POUND FUTURE	70441		106	70547	145751	+	747	94840	198613
JY JAPANESE YEN FUTURE	65136		75	65211	191852	-	2375	89786	184845
MP MEXICAN PESO FUTURE	47421			47421	151545	+	3209	37458	296808
M6E MICRO EUR/USD FUTURES	30993			30993	15500	+	1541	5567	9024
NE NEW ZEALAND DOLLAR FUTURES	28975			28975	44346	-	918	18870	52822
SF SWISS FRANC FUTURES	19361		15	19376	49796	-	242	17233	50909
M6A MICRO AUD/USD FUTURES	12385			12385	9053	-	212	2936	6361
BR BRAZILIAN REAL FUTURE	7855			7855	24963	-	186	4961	37930
E7 E-MINI EURO FX FUTURES	6994			6994	15015	+	143	2015	16429
M6B MICRO GBP/USD FUTURES	3189			3189	2517	-	72	1589	3554
RU RUSSIAN RUBLE FUTURES	2878			2878	24984	+	94	2650	54917
RA S. AFRICAN RAND FUTURES	2227			2227	11173	-	25	3528	18976
RP EC/BP CROSS RATE FUTURES	1581		617	2198	26864	-	271	2875	23075
MCD MICRO CAD/USD FUTURES	1723			1723	1684	-	93	423	2605
M3Y MICRO JPY/USD	1146			1146	1669	+	24	741	1298
SIR INR/USD FUTURE	810			810	2115	+	188	1953	2449
MSF MICRO CHF/USD FUTURES	608			608	1011	-	25	176	413
CNH USD/CNH FUTURES	512			512	4637	+	20	680	1850
RY EC/JY CROSS RATE FUTURES	489			489	17123	+	17	1073	23360
KRW KOREAN WON/USD FUTURE	443			443	1279	+	18	14	786
RF EC/SF X/RATE FUTURES	433			433	8232	+	53	1102	11735
SE SKR/USD CROSS RATE FUTURES	217		64	281	1997	+	20	244	1652
J7 E-MINI JAPANESE YEN FUTURE	257			257	634	+	34	251	567
UN NKR/USD CROSS RATE FUTURES	154		75	229	2531	-	64	227	2429
CA EC/AD CROSS RATE FUTURES	199			199	2789	+	14	257	1439
BY BP/JY CROSS RATE FUTURES	58		64	122	346	-	20	35	1049
AJ AD/JY CROSS RATE FUTURES	79			79	226	-	3	100	645
KE EC/SEK CROSS RATE FUTURES	62			62	578	-	10		674
CC EC/CD CROSS RATE FUTURES	50			50	2818	+	9	105	2606
MIR MICRO INR/USD FUTURES	49			49	346	-	2	269	413
PZ POLISH ZLOTY (US) FUTURES	27			27	266	-	3		61
CN EC/NOK CROSS RATE FUTURES	3			3	306			3	152
AN AD/NE CROSS RATE FUTURES	1			1	74			3	91
Z POLISH ZLOTY (EC) FUTURES					51				
TRL TURKISH LIRA/US DOLLAR (TRY/USD)					28				1451
SJ SF/JY CROSS RATE FUTURES					1				21
RMB CHINESE RENMINBI (USD) FUTURES					2				1
K CZECH KORUNA (EC) FUTURES					5				6
IS ISRAELI SHEKEL FUTURE					11			2	23
FR HUNGARIAN FORINT (US) FUTURES					1				19
CY CD/JY CROSS RATE FUTURES					183			9	85
BF BP/SF CROSS RATE FUTURES					2				31
AC AD/CD CROSS RATE FUTURES									8



**PRELIMINARY**

PG01B BULLETIN # 6@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX OPTIONS ON FUTURES Mon, Jan 11, 2021 PG01B

MA1 AUD/USD MONDAY OPTION WEEK1	C				11		
MA1 AUD/USD MONDAY OPTION WEEK1	P				48		
TOTAL AUD/USD MONDAY OPTION WEEK1					59		
MA2 AUD/USD MONDAY OPTION WEEK2	C			-	239		
MA2 AUD/USD MONDAY OPTION WEEK2	P			-	1120		
TOTAL AUD/USD MONDAY OPTION WEEK2				-	1359		
ADU AUD/USD Monthly Options	C	3235	13095	+	1960	1145	22290
ADU AUD/USD Monthly Options	P	1178	15479	+	832	1636	22427
TOTAL AUD/USD Monthly Options		4413	28574	+	2792	2781	44717
2AD AUD/USD weekly Friday Options - wk	C	200	200	+	200	212	212
2AD AUD/USD weekly Friday Options - wk	P	155	165	+	153	245	245
TOTAL AUD/USD weekly Friday Options - wk		355	365	+	353	457	457
3AD AUD/USD weekly Friday Options - wk	C	257	814	+	169	286	1639
3AD AUD/USD weekly Friday Options - wk	P	32	1340	+	15	198	2173
TOTAL AUD/USD weekly Friday Options - wk		289	2154	+	184	484	3812
4AD AUD/USD weekly Friday Options - wk	C	1	220			25	956
4AD AUD/USD weekly Friday Options - wk	P	7	215	+	7	226	794
TOTAL AUD/USD weekly Friday Options - wk		8	435	+	7	251	1750
5AD AUD/USD weekly Friday Options - wk	C		142			3	643
5AD AUD/USD weekly Friday Options - wk	P	2	131	+	2	60	328
TOTAL AUD/USD weekly Friday Options - wk		2	273	+	2	63	971
WA1 AUD/USD weekly Wednesday Options -	C	952	927	+	927		
TOTAL AUD/USD weekly Wednesday Options -		952	927	+	927		
WA2 AUD/USD weekly Wednesday Options -	C	6	484	+	6		
WA2 AUD/USD weekly Wednesday Options -	P	348	806	+	24		
TOTAL AUD/USD weekly Wednesday Options -		354	1290	-	18		
WA3 AUD/USD weekly Wednesday Options -	C	2	346	+	2	2	424
WA3 AUD/USD weekly Wednesday Options -	P		424	+		4	120
TOTAL AUD/USD weekly Wednesday Options -		2	770	+	2	6	544
WA4 AUD/USD weekly Wednesday Options -	C		19			5	339
WA4 AUD/USD weekly Wednesday Options -	P	1	90	-	1	21	88
TOTAL AUD/USD weekly Wednesday Options -		1	109	-	1	26	427
WA5 AUD/USD weekly Wednesday Options -	C					142	351
WA5 AUD/USD weekly Wednesday Options -	P					50	492
TOTAL AUD/USD weekly Wednesday Options -						192	843
2AD AUSTRALIAN DLR WK2 OPTIONS	C	200	200	+	200	212	212
2AD AUSTRALIAN DLR WK2 OPTIONS	P	155	165	+	153	245	245
TOTAL AUSTRALIAN DLR WK2 OPTIONS		355	365	+	353	457	457
3AD AUSTRALIAN DLR WK3 OPTIONS	C	257	814	+	169	286	1639
3AD AUSTRALIAN DLR WK3 OPTIONS	P	32	1340	+	15	198	2173
TOTAL AUSTRALIAN DLR WK3 OPTIONS		289	2154	+	184	484	3812
4AD AUSTRALIAN DLR WK4 OPTIONS	C	1	220			25	956
4AD AUSTRALIAN DLR WK4 OPTIONS	P	7	215	+	7	226	794
TOTAL AUSTRALIAN DLR WK4 OPTIONS		8	435	+	7	251	1750
5AD AUSTRALIAN DLR WK5 OPTIONS	C		142			3	643
5AD AUSTRALIAN DLR WK5 OPTIONS	P	2	131	+	2	60	328
TOTAL AUSTRALIAN DLR WK5 OPTIONS		2	273	+	2	63	971
2BP BRITISH POUND WK2 OPTIONS	C	1	3	+	1	1	1
2BP BRITISH POUND WK2 OPTIONS	P	1	151	+	1	1	1
TOTAL BRITISH POUND WK2 OPTIONS		2	154	+	2	2	2
3BP BRITISH POUND WK3 OPTIONS	C	66	492	+	31	13	1046
3BP BRITISH POUND WK3 OPTIONS	P	84	624	+	43	323	1467
TOTAL BRITISH POUND WK3 OPTIONS		150	1116	+	74	336	2513
4BP BRITISH POUND WK4 OPTIONS	C	20	321	+	20	6	1337
4BP BRITISH POUND WK4 OPTIONS	P	54	311	-	16	74	703
TOTAL BRITISH POUND WK4 OPTIONS		74	632	+	4	80	2040
5BP BRITISH POUND WK5 OPTIONS	C		233			1	754
5BP BRITISH POUND WK5 OPTIONS	P		237			1	263
TOTAL BRITISH POUND WK5 OPTIONS			470			1	1017
OR BRL/USD Monthly Options	C		14			10	10
TOTAL BRL/USD Monthly Options			14			10	10
MD2 CAD/USD MONDAY OPTIONS WEEK2	C		-		380		
MD2 CAD/USD MONDAY OPTIONS WEEK2	P		-		70		
TOTAL CAD/USD MONDAY OPTIONS WEEK2			-		450		
MD4 CAD/USD MONDAY OPTIONS WEEK4	C				37		
TOTAL CAD/USD MONDAY OPTIONS WEEK4					37		
CAU CAD/USD Monthly Options	C	480	19597	+	266	962	18186
CAU CAD/USD Monthly Options	P	998	24871	+	653	882	23461
TOTAL CAD/USD Monthly Options		1478	44468	+	919	1844	41647
2CD CAD/USD weekly Friday Options - wk	C	12	147	+	12		
2CD CAD/USD weekly Friday Options - wk	P	1	36	+	1		
TOTAL CAD/USD weekly Friday Options - wk		13	183	+	13		
3CD CAD/USD weekly Friday Options - wk	C	61	1710	+	40	50	2983
3CD CAD/USD weekly Friday Options - wk	P	9	1888	+	4	111	2541
TOTAL CAD/USD weekly Friday Options - wk		70	3598	+	44	161	5524
4CD CAD/USD weekly Friday Options - wk	C		161			37	554
4CD CAD/USD weekly Friday Options - wk	P		609			37	801
TOTAL CAD/USD weekly Friday Options - wk			770			74	1355
5CD CAD/USD weekly Friday Options - wk	C		161			52	1264
5CD CAD/USD weekly Friday Options - wk	P	1	253	+	1	1	624
TOTAL CAD/USD weekly Friday Options - wk		1	414	+	1	53	1888
WD1 CAD/USD weekly Wednesday Options -	C					98	255
WD1 CAD/USD weekly Wednesday Options -	P					98	398
TOTAL CAD/USD weekly Wednesday Options -						98	653
WD2 CAD/USD weekly Wednesday Options -	C	96	96	+	96		
WD2 CAD/USD weekly Wednesday Options -	P	4	330	+	4		
TOTAL CAD/USD weekly Wednesday Options -		100	426	+	100		
WD3 CAD/USD weekly Wednesday Options -	C		87			155	815
WD3 CAD/USD weekly Wednesday Options -	P		139			112	914
TOTAL CAD/USD weekly Wednesday Options -			226			267	1729
WD4 CAD/USD weekly Wednesday Options -	C					385	385
WD4 CAD/USD weekly Wednesday Options -	P	7	5	+	5	589	589
TOTAL CAD/USD weekly Wednesday Options -		7	5	+	5	974	974
WD5 CAD/USD weekly Wednesday Options -	C					100	100
WD5 CAD/USD weekly Wednesday Options -	P					201	201
TOTAL CAD/USD weekly Wednesday Options -						301	301
2CD CANADIAN DOLLAR WK2 OPTIONS	C	12	147	+	12		
2CD CANADIAN DOLLAR WK2 OPTIONS	P	1	36	+	1		
TOTAL CANADIAN DOLLAR WK2 OPTIONS		13	183	+	13		
3CD CANADIAN DOLLAR WK3 OPTIONS	C	61	1710	+	40	50	2983
3CD CANADIAN DOLLAR WK3 OPTIONS	P	9	1888	+	4	111	2541
TOTAL CANADIAN DOLLAR WK3 OPTIONS		70	3598	+	44	161	5524
4CD CANADIAN DOLLAR WK4 OPTIONS	C		161			37	554
4CD CANADIAN DOLLAR WK4 OPTIONS	P		609			37	801
TOTAL CANADIAN DOLLAR WK4 OPTIONS			770			74	1355
5CD CANADIAN DOLLAR WK5 OPTIONS	C		161			52	1264
5CD CANADIAN DOLLAR WK5 OPTIONS	P	1	253	+	1	1	624
TOTAL CANADIAN DOLLAR WK5 OPTIONS		1	414	+	1	53	1888
CHU CHF/USD Monthly Options	C	27	2179	+	12	2	2085



## PRELIMINARY

PG01B BULLETIN # 6@

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CHU CHF/USD Monthly Options	P	18		2383	+	10		8078
TOTAL CHF/USD Monthly Options		45	45	4562	+	22	2	10163
25F CHF/USD weekly Friday Options - Wk	C			59				
25F CHF/USD weekly Friday Options - Wk	P	52	52	111	+	52		
TOTAL CHF/USD weekly Friday Options - Wk		52	52	170	+	52		
35F CHF/USD weekly Friday Options - Wk	C						1	1
35F CHF/USD weekly Friday Options - Wk	P	1	1	53			2	2
TOTAL CHF/USD weekly Friday Options - Wk		1	1	53			3	3
45F CHF/USD weekly Friday Options - Wk	C							21
45F CHF/USD weekly Friday Options - Wk	P			1				2
TOTAL CHF/USD weekly Friday Options - Wk				1				23
55F CHF/USD weekly Friday Options - Wk	C							1
55F CHF/USD weekly Friday Options - Wk	P							1
TOTAL CHF/USD weekly Friday Options - Wk								2
MO2 EUR/USD MONDAY OPTION WEEK2	C			71	-	564		
MO2 EUR/USD MONDAY OPTION WEEK2	P	90	90			895		
TOTAL EUR/USD MONDAY OPTION WEEK2		90	90	71	-	1459		
MO4 EUR/USD MONDAY OPTION WEEK4	P			1583				
TOTAL EUR/USD MONDAY OPTION WEEK4				1583				
EUU EUR/USD Monthly Options	C	4836	4836	66527	+	2238	10283	86563
EUU EUR/USD Monthly Options	P	4968	4968	76750	+	1859	2617	64717
TOTAL EUR/USD Monthly Options		9804	9804	143277	+	4097	12900	151280
2EU EUR/USD weekly Friday Options - Wk	C	2	2	232	+	1	192	192
2EU EUR/USD weekly Friday Options - Wk	P	157	157	415	+	98	304	304
TOTAL EUR/USD weekly Friday Options - Wk		159	159	647	+	99	496	496
3EU EUR/USD weekly Friday Options - Wk	C	519	519	3877	+	197	1121	6591
3EU EUR/USD weekly Friday Options - Wk	P	2166	2166	6884	+	1327	830	6495
TOTAL EUR/USD weekly Friday Options - Wk		2685	2685	10761	+	1524	1951	13086
4EU EUR/USD weekly Friday Options - Wk	C	22	22	614	+	21	238	3182
4EU EUR/USD weekly Friday Options - Wk	P	587	587	2862	+	502	93	1524
TOTAL EUR/USD weekly Friday Options - Wk		609	609	3476	+	523	331	4706
5EU EUR/USD weekly Friday Options - Wk	C	25	25	339	+	2	122	1274
5EU EUR/USD weekly Friday Options - Wk	P	8	8	367	+	6	5	446
TOTAL EUR/USD weekly Friday Options - Wk		33	33	706	+	8	127	1720
WE1 EUR/USD weekly Wednesday Options - Wk	C	128	128	7	+	128	28	549
WE1 EUR/USD weekly Wednesday Options - Wk	P	128	128	174	+	128	50	142
TOTAL EUR/USD weekly Wednesday Options - Wk		128	128	181	+	128	78	691
WE2 EUR/USD weekly Wednesday Options - Wk	C	221	221	1192	+	176		
WE2 EUR/USD weekly Wednesday Options - Wk	P	215	215	3533	+	131		
TOTAL EUR/USD weekly Wednesday Options - Wk		436	436	4725	+	307		
WE3 EUR/USD weekly Wednesday Options - Wk	C	777	777	1982	+	763	785	2591
WE3 EUR/USD weekly Wednesday Options - Wk	P	124	124	1176	+	120	545	1852
TOTAL EUR/USD weekly Wednesday Options - Wk		901	901	3158	+	883	1330	4443
WE4 EUR/USD weekly Wednesday Options - Wk	C	211	211	671	+	206	421	3900
WE4 EUR/USD weekly Wednesday Options - Wk	P	1	1	579	+		77	639
TOTAL EUR/USD weekly Wednesday Options - Wk		212	212	1250	+	206	498	4539
WE5 EUR/USD weekly Wednesday Options - Wk	C						47	551
WE5 EUR/USD weekly Wednesday Options - Wk	P						386	493
TOTAL EUR/USD weekly Wednesday Options - Wk							433	1044
2EU EURO FX WK2 OPTIONS	C	2	2	232	+	1	192	192
2EU EURO FX WK2 OPTIONS	P	157	157	415	+	98	304	304
TOTAL EURO FX WK2 OPTIONS		159	159	647	+	99	496	496
3EU EURO FX WK3 OPTIONS	C	519	519	3877	+	197	1121	6591
3EU EURO FX WK3 OPTIONS	P	2166	2166	6884	+	1327	830	6495
TOTAL EURO FX WK3 OPTIONS		2685	2685	10761	+	1524	1951	13086
4EU EURO FX WK4 OPTIONS	C	22	22	614	+	21	238	3182
4EU EURO FX WK4 OPTIONS	P	587	587	2862	+	502	93	1524
TOTAL EURO FX WK4 OPTIONS		609	609	3476	+	523	331	4706
5EU EURO FX WK5 OPTIONS	C	25	25	339	+	2	122	1274
5EU EURO FX WK5 OPTIONS	P	8	8	367	+	6	5	446
TOTAL EURO FX WK5 OPTIONS		33	33	706	+	8	127	1720
MB4 GBP/USD MONDAY OPTION WEEK4	C			222				
TOTAL GBP/USD MONDAY OPTION WEEK4				222				
GBU GBP/USD Monthly Options	C	197	197	39075	+	37	2121	39708
GBU GBP/USD Monthly Options	P	1696	1696	31132	+	1332	2528	38253
TOTAL GBP/USD Monthly Options		1893	1893	70207	+	1369	4649	77961
2BP GBP/USD weekly Friday Options - Wk	C	1	1	3	+	1	1	1
2BP GBP/USD weekly Friday Options - Wk	P	1	1	151	+	1	1	1
TOTAL GBP/USD weekly Friday Options - Wk		2	2	154	+	2	2	2
3BP GBP/USD weekly Friday Options - Wk	C	66	66	492	+	31	13	1046
3BP GBP/USD weekly Friday Options - Wk	P	84	84	624	+	43	323	1467
TOTAL GBP/USD weekly Friday Options - Wk		150	150	1116	+	74	336	2513
4BP GBP/USD weekly Friday Options - Wk	C	20	20	321	+	20	6	1337
4BP GBP/USD weekly Friday Options - Wk	P	54	54	311	+	16	74	703
TOTAL GBP/USD weekly Friday Options - Wk		74	74	632	+	4	80	2040
5BP GBP/USD weekly Friday Options - Wk	C			233			1	754
5BP GBP/USD weekly Friday Options - Wk	P			237				263
TOTAL GBP/USD weekly Friday Options - Wk				470			1	1017
WG2 GBP/USD weekly Wednesday Options - Wk	C	6	6	7	+	3		
WG2 GBP/USD weekly Wednesday Options - Wk	P			6				
TOTAL GBP/USD weekly Wednesday Options - Wk		6	6	13	+	3		
WG3 GBP/USD weekly Wednesday Options - Wk	C	6	6	87	+	5	52	1871
WG3 GBP/USD weekly Wednesday Options - Wk	P	1	1	4	+	1	15	368
TOTAL GBP/USD weekly Wednesday Options - Wk		7	7	91	+	6	67	2239
WG4 GBP/USD weekly Wednesday Options - Wk	C							95
WG4 GBP/USD weekly Wednesday Options - Wk	P						1	17
TOTAL GBP/USD weekly Wednesday Options - Wk							1	112
WG5 GBP/USD weekly Wednesday Options - Wk	C							225
WG5 GBP/USD weekly Wednesday Options - Wk	P							150
TOTAL GBP/USD weekly Wednesday Options - Wk								375
2JY JAPANESE YEN WK2 OPTIONS	C	1	1	26	+	1	113	113
2JY JAPANESE YEN WK2 OPTIONS	P	102	102	174	+	100		
TOTAL JAPANESE YEN WK2 OPTIONS		103	103	200	+	101	113	113
3JY JAPANESE YEN WK3 OPTIONS	C	45	45	2704	+	41	715	4888
3JY JAPANESE YEN WK3 OPTIONS	P	95	95	4650	+	21	626	5440
TOTAL JAPANESE YEN WK3 OPTIONS		140	140	7354	+	20	1341	10328
4JY JAPANESE YEN WK4 OPTIONS	C			216			39	597
4JY JAPANESE YEN WK4 OPTIONS	P	140	140	411	+	140	1	1048
TOTAL JAPANESE YEN WK4 OPTIONS		140	140	627	+	140	40	1645
5JY JAPANESE YEN WK5 OPTIONS	C			3601				415
5JY JAPANESE YEN WK5 OPTIONS	P			483			67	988
TOTAL JAPANESE YEN WK5 OPTIONS				4084			67	1403
MJ2 JPY/USD MONDAY OPTION WEEK2	P			-		123		
TOTAL JPY/USD MONDAY OPTION WEEK2				-		123		
JPY JPY/USD Monthly Options	C	713	713	23595	+	479	3022	43777
JPY JPY/USD Monthly Options	P	615	615	20118	+	325	1438	25054
TOTAL JPY/USD Monthly Options		1328	1328	43713	+	804	4460	68831
2JY JPY/USD weekly Friday Options - Wk	C	1	1	26	+	1	113	113
2JY JPY/USD weekly Friday Options - Wk	P	102	102	174	+	100		

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, OPTION 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.



## PRELIMINARY

PG01B BULLETIN # 6@

Mon, Jan 11, 2021 PG01B

TOTAL	JPY/USD weekly Friday Options - wk		103		200	+	101		113	113
3JY	JPY/USD weekly Friday Options - wk	C	45		2704	+	41		715	4888
3JY	JPY/USD weekly Friday Options - wk	P	95		4650	-	21		626	5440
TOTAL	JPY/USD weekly Friday Options - wk		140		7354	+	20		1341	10328
4JY	JPY/USD weekly Friday Options - wk	C			216				39	597
4JY	JPY/USD weekly Friday Options - wk	P	140		411				1	1048
TOTAL	JPY/USD weekly Friday Options - wk		140		627	+	140		40	1645
5JY	JPY/USD weekly Friday Options - wk	C			3601					415
5JY	JPY/USD weekly Friday Options - wk	P			483				67	988
TOTAL	JPY/USD weekly Friday Options - wk				4084				67	1403
WJ1	JPY/USD weekly Wednesday Options -	C	2		2	+	2			
WJ1	JPY/USD weekly Wednesday Options -	P							15	93
TOTAL	JPY/USD weekly Wednesday Options -		2		2	+	2		15	93
WJ2	JPY/USD weekly Wednesday Options -	C			1803					
WJ2	JPY/USD weekly Wednesday Options -	P			771					
TOTAL	JPY/USD weekly Wednesday Options -				2574					
WJ3	JPY/USD weekly Wednesday Options -	C	1		1	+	1		38	1087
WJ3	JPY/USD weekly Wednesday Options -	P		2250	2360	+	2250		65	1330
TOTAL	JPY/USD weekly Wednesday Options -		1	2250	2361	+	2251		103	2417
WJ4	JPY/USD weekly Wednesday Options -	C			50				4	252
WJ4	JPY/USD weekly Wednesday Options -	P			1				17	1259
TOTAL	JPY/USD weekly Wednesday Options -				51				21	1511
WJ5	JPY/USD weekly Wednesday Options -	C							11	351
WJ5	JPY/USD weekly Wednesday Options -	P								236
TOTAL	JPY/USD weekly Wednesday Options -								11	587
MO	MXN/USD Monthly Options	C	2		898	+	2			261
MO	MXN/USD Monthly Options	P	30		318	+	30		2	528
TOTAL	MXN/USD Monthly Options		32		1216	+	32		2	789
ZN	NZD/USD Monthly Options	C			20					448
ZN	NZD/USD Monthly Options	P			8					686
TOTAL	NZD/USD Monthly Options				28					1134
UO	RUB/USD Monthly Options	C	1		53	+	1			
UO	RUB/USD Monthly Options	P	1		36	+	1			
TOTAL	RUB/USD Monthly Options		2		89	+	2			
2SF	SWISS FRANC WK2 OPTIONS	C			59					
2SF	SWISS FRANC WK2 OPTIONS	P	52		111	+	52			
TOTAL	SWISS FRANC WK2 OPTIONS		52		170	+				
3SF	SWISS FRANC WK3 OPTIONS	C						1		1
3SF	SWISS FRANC WK3 OPTIONS	P	1		53			2		2
TOTAL	SWISS FRANC WK3 OPTIONS		1		53			3		3
4SF	SWISS FRANC WK4 OPTIONS	C								21
4SF	SWISS FRANC WK4 OPTIONS	P			1					2
TOTAL	SWISS FRANC WK4 OPTIONS				1					23
5SF	SWISS FRANC WK5 OPT	P								1
TOTAL	SWISS FRANC WK5 OPT									1
5SF	SWISS FRANC WK5 OPTIONS	C								1
TOTAL	SWISS FRANC WK5 OPTIONS									1