

2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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## PRELIMINARY

PG06 BULLETIN #231@

CURRENCY FUTURES

Mon, Nov 30, 2020 PG06

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND on CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, \*=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

## CURRENCY FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
POLISH (US) F DEC20	0.26670	0.26832B	0.26640A	0.26678 (3.74841) +	8	----	13	243 +	8 .27330B .25188A
TOTAL POLISH (US) F						0	13	243+	8
POLISH (EC) F DEC20	----	0.22364B	0.22294A	0.22324 (4.47948) +	26	----	----	61 UNCH	.22770B .21538A
TOTAL POLISH (EC) F						0		61	
HUNGARY (US) F DEC20	----	0.03336B	----	0.03328 ( 30.04808) +	222	----	----	11 UNCH	.03399B .03169A
TOTAL HUNGARY (US) F								11	
SHEKEL FUTURE DEC20	----	#0.30228B	----	0.30248 (3.30600) +	85	----	----	6 UNCH	.30228B .28704
TOTAL SHEKEL FUTURE								6	
CZECK (EC) FUT DEC20	----	0.038196B	0.038054A	0.038072 (26.2660) -	11	----	----	2 UNCH	.038292B .036408A
TOTAL CZECK (EC) FUT								2	
RMB/USD FUT DEC20	----	----	----	0.15175 (6.58979) -	27	----	----	1 UNCH	.14925B .13936A
TOTAL RMB/USD FUT								1	
WON/USD FUT DEC20	0.0009046	.0009059B	0.0009009A	0.0009021( 1108.52) -	0	----	12	955 -	3 .0009072B .0008685A
JAN21	----	.0009057B	0.0009019A	0.0009019( 1108.77) -	0	----	----	13 UNCH	.0009072B .0008938A
							12	968 -	3
MICRO JPY/USD F - MJY DEC20	0.0096130	.0096320B	.0095790	.0095865(104.31336) -	0.280	----	1609	2192 -	184 .01 .01A
MAR21	0.0096280	.0096460B	.0095940	.0096015(104.15039) -	0.280	----	443	404 +	330 .01B .01
TOTAL MICRO JPY/USD F - MJY							2052	2596 +	146
MICRO GBP/USD F DEC20	1.3332	1.3394	1.3306A	1.3344 ( .74940) +	26	----	4967	4146 +	369 1.3489B 1.2280A
MAR21	1.3350	1.3401	1.3320A	1.3356 ( .74873) +	27	----	621	946 +	554 1.3409 1.2690A
TOTAL MICRO GBP/USD F							5588	5092 +	923
MICRO EUR/USD F DEC20	1.1967	1.2007	1.1928	1.1950 ( .83682) -	10	----	28606	11178 -	1119 1.2037 1.1213
MAR21	1.1998	#1.2036	1.1957A	1.1979 ( .83479) -	9	----	3905	3147 +	1420 1.2036 1.1640
TOTAL MICRO EUR/USD F							32511	14325 +	301
MICRO CHF/USD F DEC20	1.1061	1.1091B	1.1003	1.1037 ( .90604) -	17	----	911	727 -	280 1.1145B 1.0551A
MAR21	1.1092	1.1125B	1.1036A	1.1071 ( .90326) -	16	----	510	620 +	320 1.1174B 1.0815A
TOTAL MICRO CHF/USD F							1421	1347 +	40
MICRO CAD/USD F DEC20	0.7702	#0.7738	0.7687	0.7715 (1.29618) +	15	----	2158	1878 -	383 .7738 .7300
MAR21	0.7707	#0.7742	0.7691A	0.7719 (1.29550) +	15	----	609	446 +	270 .7742 .7457A
TOTAL MICRO CAD/USD F							2767	2324 -	113
MICRO AUD/USD F DEC20	0.7386	0.7408	0.7340	0.7354 (1.35980) -	37	----	10325	8579 -	364 .7416 .6820
MAR21	0.7397	#0.7413B	0.7346A	0.7360 (1.35870) -	36	----	614	1095 +	353 .7413B .6996A
TOTAL MICRO AUD/USD F							10939	9674 -	11

## CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: