



PRELIMINARY

PG07 BULLETIN #231@

CURRENCY FUTURES

Mon, Nov 30, 2020 PG07

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.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. REC/PROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	
									HIGH	LOW		
BRIT PND FUT												
DEC20	1.3328	1.3392	1.3305	1.3344	(.7494)	26	133289	137725	-	4391	1.3491B 1.1471A	
JAN21	1.3345	1.3397	1.3315	1.3353	(.7489)	27	126	296	+	44	1.3438B 1.2695A	
FEB21	1.3353	1.3399	1.3323A	1.3354	(.7488)	27	219	905	-	1	1.3402B 1.2875A	
MAR21	1.3338	1.3401	1.3318A	1.3356	(.7487)	27	1474	4330	+	279	1.3509B 1.1525	
JUN21	1.3380	1.3380	1.3380	1.3360	(.7485)	26	5	235	UNCH		1.3488B 1.1548A	
SEP21	----	1.3380B	----	1.3366	(.7482)	27	----	205	UNCH		1.3474B 1.2192A	
DEC21	----	1.3386B	----	1.3371	(.7479)	25	----	64	UNCH		1.3439B 1.2353A	
MAR22	----	----	----	1.3378	(.7475)	25	----	10	UNCH		1.3357B 1.1800	
TOTAL							0	135113	143770	-	4069	
CANADA DLR FUT												
DEC20	0.7700	#0.7738	0.7686	0.7715	(1.2962)	15	93870	135456	-	2011	.7739 .6835A	
JAN21	0.7728	#0.7740B	0.7689A	0.7718	(1.2957)	15	252	927	+	1	.7741B .7464A	
FEB21	0.7739	#0.7741B	0.7690A	0.7718	(1.2957)	15	10	150	-	1	.7741B .7479A	
MAR21	0.7705	#0.7741	0.7690	0.7719	(1.2955)	15	1357	4331	+	463	.7741 .6879A	
JUN21	0.7706	#0.7741B	0.7696A	0.7719	(1.2955)	16	97	1700	+	11	.7741B .6900	
SEP21	0.7706	#0.7736B	0.7698A	0.7719	(1.2955)	15	9	414	+	4	.7736B .7166A	
DEC21	0.7711	#0.7735B	0.7694A	0.7718	(1.2957)	15	10	358	+	9	.7736B .6940	
TOTAL						7	95605	143336	-	1524		
EMINI EURFX FUT												
DEC20	1.19680	1.20070	1.19280	1.19505	(.8368)	10	7397	17399	+	9	1.20380 1.12150	
MAR21	1.19980	#1.20360	1.19570A	1.19795	(.8348)	9	360	292	+	95	1.20360 1.16410A	
TOTAL						0	7757	17691	+	104		
EURO FX FUT												
DEC20	1.19680	1.20075	1.19275	1.19505	(.8368)	10	10671	225655	624314	-	5074	1.20375 1.07300A
JAN21	1.19840	#1.20210	1.19430A	1.19650	(.8358)	9	570	1232	+	26	1.20210 1.16255A	
FEB21	1.19940	#1.20280	1.19500A	1.19725	(.8352)	9	122	151	+	16	1.20280 1.16435A	
MAR21	1.19965	1.20360	1.19570A	1.19795	(.8348)	9	37	10365	12984	+	1476	1.20605B 1.08080A
JUN21	1.20410	1.20590B	1.19870A	1.20040	(.8331)	9	160	870	-	54	1.20780 1.08435A	
SEP21	1.20610	1.20725B	1.20125A	1.20285	(.8314)	9	95	1207	+	10	1.20880B 1.08640A	
DEC21	1.20810	#1.20955B	1.20360A	1.20525	(.8297)	9	30	1676	+	12	1.20955B 1.09300	
MAR22	----	----	----	1.20810	(.8277)	9	----	90	UNCH		1.24850B 1.13900	
JUN22	----	----	----	1.21085	(.8259)	10	----	181	UNCH		1.20400 1.18000	
TOTAL						10708	236997	642705	-	3588		
EMINI J YEN FUT												
DEC20	0.0096120	.0096320B	.0095790	.0095865	(104.3134)	28	547	793	-	9	.009696 .009268A	
MAR21	0.0096190	.0096470	.0095950A	.0096015	(104.1504)	28	13	20	+	7	.009704 .009444A	
TOTAL						0	560	813	-	2		
JAPAN YEN FUT												
DEC20	0.0096130	.0096325	.0095790	.0095865	(104.3134)	28	25	111697	187448	-	513	.009927B .009060A
JAN21	0.0096300	.0096400B	.0095885A	.0095950	(104.2209)	28	36	287	+	4	.009702B .009446A	
FEB21	0.0096160	.0096430B	.0095915A	.0095980	(104.1884)	27	27	34	UNCH		.009697B .009486A	
MAR21	0.0096280	.0096465B	.0095945	.0096015	(104.1504)	28	95	1394	2637	+	191	.009928B .009138A
JUN21	0.0096455	.0096575B	.0096085A	.0096125	(104.0312)	27	4	157	+	2	.009977B .009160	
SEP21	----	.0096585B	.0096215A	.0096245	(103.9015)	28	----	90	UNCH		.009723B .009328A	
DEC21	----	.0096765B	.0096350A	.0096375	(103.7613)	28	----	76	UNCH		.009701B .009489A	
TOTAL						120	113158	190729	-	316		
MEX PESO FUT												
DEC20	0.04978	.04987	.04938	.04953	(20.19)	27	51618	144147	+	5792	.05006 .03813A	
JAN21	----	.04964B	.04926A	.04937	(20.26)	26	----	41	UNCH		.04980B .04356A	
FEB21	0.04926	.04926	.04912A	.04922	(20.32)	26	8	48	+	8	.04968B .04544A	
MAR21	0.04935	.04938B	.04894	.04906	(20.38)	25	4700	6095	+	4153	.04956B .04276A	
JUN21	----	----	.04878A	.04855	(20.60)	26	----	8	UNCH		.04882 .04315A	
TOTAL						0	56326	150339	+	9953		
SWISS FRNC FUT												
DEC20	1.1059	1.1092	1.1002	1.1037	(.9060)	17	31682	49615	-	63	1.1145B 1.0255A	
MAR21	1.1096	1.1124	1.1036	1.1071	(.9033)	16	329	789	+	115	1.1176 1.0300	
JUN21	1.1136	1.1136	1.1084A	1.1100	(.9009)	17	2	58	UNCH		1.1187B 1.0419A	
SEP21	----	1.1172B	1.1111A	1.1130	(.8985)	16	----	79	UNCH		1.1222B 1.0508A	
DEC21	----	1.1182B	1.1157A	1.1159	(.8961)	17	----	1	UNCH		1.1221B 1.0807A	
TOTAL						0	32013	50542	+	52		

EX-PIT & OTHER BREAKDOWN

	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE	EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
JAPANESE YEN FUTURE									
DEC20	---	10	728	---	---	15	781	---	---
MAR21	---	---	---	---	---	95	275	---	---
TOTALS:		10	728			110	1056		0
CANADIAN DOLLAR FUTURE									
DEC20	---	7	1183	---	---	---	---	---	---
TOTALS:		7	1183						0
BRITISH POUND FUTURE									
DEC20	---	---	3438	---	---	---	1679	---	---
MAR21	---	---	---	---	---	---	195	---	---
TOTALS:			3438				1874		0
E-MINI EURO FX FUTURES									
DEC20	---	---	---	---	---	---	---	---	1
TOTALS:									1
EURO FX FUTURES									
DEC20	---	---	1472	---	---	10671	11653	---	4
MAR21	---	---	---	---	---	37	222	---	1
TOTALS:			1472			10708	11875		5
KOREAN WON/USD FUTURE									
DEC20	---	---	---	---	---	---	329	---	---
TOTALS:							329		0
MICRO EUR/USD FUTURES									
DEC20	---	---	---	---	---	---	---	---	12
MAR21	---	---	---	---	---	---	---	---	2
TOTALS:									14
SWISS FRANC FUTURES									
DEC20	---	---	659	---	---	---	---	---	2

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. THE INFORMATION CONTAINED IN THIS 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.



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TOTALS: 659 2

COMMODITY ABBREVIATION TABLE

EC = EURO FX	USDCA = OTC USDCAD SUB	OTCCU = OTC CADUSD SUB	MICEU = E-MICRO EUR/USD	PZ = POLISH ZLOTY (US)
AJ = AD/JY CROSS RATES	CDV = CANADIAN DOLLAR VOL	RF = EFX/SF CROSS RATES	RA = S.AFRICAN RAND	USDJP = OTC USDJPY SUB
CC = EC/CD CROSS RATES	RY = EFX/JY CROSS RATES	SF = SWISS FRANC	SE = SKR/USD CROSS RATES	RP = EFX/BP CROSS RATES
BF = BP/SF CROSS RATES	INRUP = INDIAN RUPEE	GBPUS = OTC GBPUSD SUB	MICHF = MICRO CHF/USD	CY = CD/JY CROSS RATES
BR = BRAZIL REAL	AC = AD/CD CROSS RATES	RU = RUSSIAN RUBLE	AN = AD/NE CROSS RATES	MCCDD = MICRO CAD/USD
KRW = KOREAN WON	MP = MEXICAN PESO	AD = AUSTRALIAN DOLLAR	MICBP = E-MICRO GBP/USD	MICAD = E-MICRO AUD/USD
Z = POLISH ZLOTY (EC)	KE = EC/SEK CROSS RATES	OTCGU = OTC GBPUSD SUB	RMB = RMB USD	BY = BP/JY CROSS RATES
JY = JAPANESE YEN	CA = EC/AD CROSS RATES	TRY = TURKISH LIRA	USDCH = OTC USDCHF SUB	ILS = SHEKEL
CN = EC/NOK CROSS RATES	UN = NKR/USD CROSS RATE	OTCAU = OTC AUDUSD SUB	AUDUS = OTC AUDUSD SUB	SJ = SF/JY CROSS RATES
NE = NEW ZEALND DOLLAR	MIJJPY = MICRO JYP/USD	EURUS = OTC EURUSD SUB	FR = HUNGARIAN FORINT (US)	J7 = E-MINI JAPANESE YEN
BP = BRITISH POUND	K = CZECK KORUNA (EC)	E7 = E-MINI EURO FX	ECV = EURO FX VOL	JYV = JAPANESE YEN VOL
CD = CANADIAN DOLLAR				