



2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



PRELIMINARY

PG08 BULLETIN #231@

CURRENCY FUTURES CONTINUED

Mon, Nov 30, 2020 PG08

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
									HIGH	LOW	
CNH FUT											
DEC20	6.5747	6.5929B	6.5712	6.5845 ( .15187) +	.0098	----	735	2783 -	106	7.2730B	6.5279A
JAN21	6.5942	6.6098B	6.5891A	6.6017 ( .15148) +	.0093	----	10	252 -	2	7.0800B	6.5623A
FEB21	----	6.6207B	6.6052A	6.6141 ( .15119) +	.0081	----	----	37	UNCH	6.9265B	6.5788
MAR21	6.6234	6.6363B	6.6158A	6.6287 ( .15086) +	.0087	----	195	1064 +	47	7.2810B	6.5887A
JUN21	----	6.6752B	6.6625A	6.6712 ( .14990) +	.0083	----	----	5	UNCH	7.2949B	6.6378A
SEP21	----	6.7154B	6.7034A	6.7132 ( .14896) +	.0071	----	----	15	UNCH	7.3153B	6.6786A
TOTAL CNH FUT INR/USD FUT						0	940	4156 -	61		
DEC20	134.870	134.970B	134.610	134.750 ( .00742) -	.120	----	364	2190 -	9	135.2800	132.6200A
JAN21	----	134.530B	134.280A	134.350 ( .00744) -	.120	----	65	41 -	45	134.8400B	133.2900
TOTAL INR/USD FUT MICRO INR/USD F						0	429	2231 -	54		
DEC20	134.910	134.960B	134.660	134.750 ( .00742) -	.120	----	55	125 +	5	135.2100	132.6200A
TOTAL MICRO INR/USD F TRL FUT						0	55	125 +	5		
DEC20	----	.12820B	.12695A	.127475 ( 7.84468) +	.000065	----	----	2	UNCH	.13248B	.11504A
TOTAL TRL FUT						0	0	2			

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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
SKR/USD CROSS RATE FUTURES									
DEC20	---	101	1763	---	---	---	---	---	---
TOTALS:		101	1763						0
NKR/USD CROSS RATE FUTURES									
DEC20	---	8	1332	---	---	---	---	---	---
TOTALS:		8	1332						0
EC/JY CROSS RATE FUTURES									
DEC20	---	3	623	---	---	---	1795	---	---
TOTALS:		3	623				1795		0
AD/JY CROSS RATE FUTURES									
DEC20	---	---	26	---	---	---	---	---	---
TOTALS:			26						0
AUSTRALIAN DLR FUTURES									
DEC20	---	---	4082	---	---	---	---	---	9
MAR21	---	---	---	---	---	---	---	---	3
TOTALS:			4082						12
BP/JY CROSS RATE FUTURES									
DEC20	---	---	20	---	---	---	---	---	---
TOTALS:			20						0
BP/SF CROSS RATE FUTURES									
DEC20	---	---	9	---	---	---	---	---	---
TOTALS:			9						0
BRAZILIAN REAL FUTURE									
DEC20	---	---	---	---	---	---	14284	---	---
JAN21	---	---	---	---	---	---	14284	---	---
TOTALS:							28568		0
EC/BP CROSS RATE FUTURES									
DEC20	---	---	98	---	---	---	100	---	---
TOTALS:			98				100		0
EC/SF X/RATE FUTURES									
DEC20	---	---	905	---	---	---	---	---	---
TOTALS:			905						0
INR/USD FUTURE									
DEC20	---	---	---	---	---	---	600	---	---
TOTALS:							600		0
NEW ZEALAND DOLLAR FUTURES									
DEC20	---	---	1230	---	---	---	---	---	1
TOTALS:			1230						1
S. AFRICAN RAND FUTURES									
DEC20	---	---	130	---	---	---	---	---	---
TOTALS:			130						0
TURKISH LIRA/US DOLLAR (TRY/USD)									
TOTALS:			56				1112		0