

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

CME Group, Inc.

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PRELIMINARY

PG10 BULLETIN #231@

INTEREST RATE FUTURES CONTINUED

Mon, Nov 30, 2020 PG10

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.

Table with columns: 30D FED FD FUT, NOV20, DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21, OCT21, NOV21, DEC21, JAN22, FEB22, MAR22, APR22, MAY22, JUN22, JUL22, AUG22, SEP22, OCT22, TOTAL. Includes settlement prices, discounts, and volumes.

Table with columns: MPC FUT, SON FUT, SR1 FUT, SR3 FUT. Includes GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE, IMM INDEX DISCOUNT % PT.CHGE.##, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

Table with columns: N1U FUT, F1U FUT. Includes GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

Table with columns: 1-YEAR ERIS SOFR SWAP FUTURES. Includes GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE, IMM INDEX DISCOUNT % PT.CHGE.##, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION: NOV20, DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21, OCT21, NOV21. Lists various interest rate futures contracts and their last trade dates.

Table with columns: EXPIRATION: NOV20, DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21, OCT21, NOV21. Lists EURO DLR FUT, MINI ED FUT, and LIBOR contracts with their last trade dates.

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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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
5-YR NOTE FUTURES									
DEC20	---	14548	379781	---	---	---	21735	---	---
MAR21	---	8610	107341	---	19836	---	---	---	84834
TOTALS:		23158	487122		19836		21735		84834
ULTRA T-BOND FUTURES									
DEC20	---	---	117583	---	---	---	8758	---	33
MAR21	---	19946	37125	---	2423	---	3300	---	12417
TOTALS:		19946	154708		2423		12058		12450
ULTRA 10-YEAR U S TREASURY NOTE FUT									
DEC20	---	12576	90370	---	---	---	19172	---	---
MAR21	---	5377	16294	---	2740	---	8350	---	10180
TOTALS:		17953	106664		2740		27522		10180
10-YR NOTE FUTURES									
DEC20	---	1441	270783	---	1582	---	142087	---	2152
MAR21	---	13338	83016	---	15513	---	1875	---	74683
TOTALS:		14779	353799		17095		143962		76835
2-YR NOTE FUTURES									
DEC20	---	2316	77423	---	9492	---	5000	---	61
MAR21	---	7930	55226	---	23627	---	---	---	18769
TOTALS:		10246	132649		33119		5000		18830
30-YR BOND FUTURES									
DEC20	---	957	198779	---	187	---	25272	---	340
MAR21	---	6843	88086	---	3457	---	3000	---	17818
TOTALS:		7800	286865		3644		28272		18158
3-YR NOTE FUTURES									
DEC20	---	290	1922	---	---	---	---	---	---
TOTALS:		290	1922						0
EURODOLLAR FUTURES									
DEC20	---	---	1975	---	---	---	24000	---	54030
JAN21	---	---	---	---	---	---	---	---	42239
FEB21	---	---	---	---	---	---	---	---	34632
MAR21	---	---	375	---	---	---	26000	---	80685
JUN21	---	---	375	---	---	---	31000	---	77167
SEP21	---	---	2067	---	---	---	5000	---	36435
DEC21	---	---	---	---	---	1000	7000	---	57098
MAR22	---	---	---	---	---	---	16000	---	131159
JUN22	---	---	---	---	---	---	55000	---	26361
SEP22	---	---	---	---	---	---	4000	---	93083
DEC22	---	---	---	---	---	2000	9000	---	45478
MAR23	---	---	---	---	---	---	7000	---	39418
JUN23	---	---	---	---	---	---	37000	---	32039
SEP23	---	---	---	---	---	---	4000	---	54186
DEC23	---	---	---	---	---	1000	2958	---	25223
MAR24	---	---	---	---	---	---	3750	---	44873
JUN24	---	---	---	---	---	---	---	---	22506
SEP24	---	---	---	---	---	---	---	---	28083
DEC24	---	---	---	---	---	---	---	---	12006
MAR25	---	---	---	---	---	---	---	---	40762
JUN25	---	---	---	---	---	---	---	---	24988
SEP25	---	---	---	---	---	---	---	---	6927
DEC25	---	---	---	---	---	---	---	---	662
MAR26	---	---	---	---	---	---	---	---	36
JUN26	---	---	---	---	---	---	---	---	499
SEP26	---	---	---	---	---	---	---	---	367
DEC26	---	---	---	---	---	---	---	---	44
MAR27	---	---	---	---	---	---	---	---	37
TOTALS:			4792			4000	231708		1011106
5 YEAR USD INTEREST RATE SWAP									
DEC20	---	---	---	---	---	---	---	---	429
TOTALS:									429
FED FUND FUTURES									
NOV20	---	---	---	---	---	---	---	---	6357
DEC20	---	---	---	---	---	---	---	---	3821

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JAN21	---	---	---	---	---	---	---	---	---	797
FEB21	---	---	---	---	---	---	---	---	---	11939
MAR21	---	---	---	---	---	---	---	2000	---	14579
APR21	---	---	---	---	---	---	---	---	---	3308
MAY21	---	---	---	---	---	---	---	---	---	6007
JUN21	---	---	---	---	---	---	---	2000	---	2640
JUL21	---	---	---	---	---	---	---	---	---	4075
AUG21	---	---	---	---	---	---	---	---	---	3919
SEP21	---	---	---	---	---	---	---	---	---	1668
OCT21	---	---	---	---	---	---	---	---	---	1417
NOV21	---	---	---	---	---	---	---	---	---	2482
DEC21	---	---	---	---	---	---	---	---	---	580
JAN22	---	---	---	---	---	---	---	---	---	4517
FEB22	---	---	---	---	---	---	---	---	---	495
MAR22	---	---	---	---	---	---	---	---	---	423
APR22	---	---	---	---	---	---	---	---	---	896
MAY22	---	---	---	---	---	---	---	---	---	158
JUN22	---	---	---	---	---	---	---	---	---	1
JUL22	---	---	---	---	---	---	---	---	---	82
TOTALS:								4000		70161
7-YEAR ERI5 SWAP FUTURES										
DEC20	---	---	---	---	---	---	---	865	---	---
TOTALS:								3365		0
2-YEAR ERI5 SWAP FUTURE										
DEC20	---	---	---	---	---	---	---	220	---	---
TOTALS:								220		0
5-YEAR ERI5 SWAP FUTURES										
DEC20	---	---	---	---	---	---	---	496	---	---
TOTALS:								1996		0
10-YEAR ERI5 SWAP FUTURES										
TOTALS:								3820		0
10 YEAR USD INTEREST RATE SWAP										
DEC20	---	---	---	---	---	---	---	5520	---	1653
TOTALS:								5520		1653
ONE-MONTH SOFR FUTURES										
DEC20	---	---	---	---	---	---	1170	3370	---	---
JAN21	---	---	---	---	---	---	---	1000	---	---
MAR21	---	---	---	---	---	---	---	2000	---	---
JUN21	---	---	---	---	---	---	---	2000	---	---
TOTALS:							1170	8370		0
THREE-MONTH SOFR FUTURES										
DEC20	---	---	---	---	---	---	---	14000	---	---
MAR21	---	---	---	---	---	---	---	12000	---	---
SEP21	---	---	---	---	---	---	---	6000	---	---
MAR22	---	---	---	---	---	---	---	2000	---	---
SEP22	---	---	---	---	---	---	---	2000	---	---
TOTALS:								36000		0