



2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
 CME Group, Inc.
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PRELIMINARY

PG53 BULLETIN #231@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Mon, Nov 30, 2020 PG53

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. 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, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE *=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/4 TICK VALUE = \$6.25 PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR CONTRACTS LAST TRADE DATES										
EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	SEP21	
WK1 MDCRV OPT	11/06	12/04								
WK3 MDCRV OPT	11/20	12/18								
WK4 MDCRV OPT	11/27									
1YR MIDCRV OPT	11/13	12/11	01/15	02/12	03/12	04/16	05/14	06/11	09/10	
2YR MIDCRV OPT	11/13	12/11	01/15	02/12	03/12	04/16	05/14	06/11	09/10	
3YR MIDCRV OPT	11/13	12/11	01/15	02/12	03/12	04/16	05/14	06/11	09/10	
4YR MIDCRV OPT	11/13	12/11	01/15	02/12	03/12	04/16	05/14	06/11	09/10	
5YR MIDCRV OPT	11/13	12/11	01/15	02/12	03/12	04/16	05/14	06/11	09/10	
ED SPRD OPT	11/13	12/11	01/15	02/12	03/12			06/11	09/10	
T	11/13	12/11	01/15	02/12						
T	11/13	12/11	01/15	02/12						
T	11/13	12/11	01/15	02/12						

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21
MPC FUT	12/17				05/06		06/24			09/23	
		12/11			03/12						
SON FUT		03/17			06/16			09/15			12/15
SR1 FUT	11/30	12/31	01/29	02/26	03/31	04/30	05/28	06/30	07/30	08/31	09/30
SR3 FUT		03/16			06/15			09/14			12/14

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, NOV 30										
1K	NOV20	WEEK 1 9425-10525	WEEK 3 9425-10525	WEEK 4 9425-10525						
	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	SEP21	
E0	94.25-105.25	92.75-105.25	94.25-105.25	94.25-105.25	92.75-105.25	94.25-105.25	94.25-105.25	93.75-105.25	94.25-105.25	
E2	94.00-105.25	92.75-105.25	94.00-105.25	94.00-105.25	92.75-105.25	94.00-105.25	94.00-105.25	93.50-105.25	94.00-105.25	
E5	93.25-104.75	92.50-104.75	93.25-104.75	93.25-104.75	92.50-104.75	93.25-104.50	93.25-104.50	93.00-104.75	93.25-104.75	

1, 2, 3 & 4 YEAR MIDCURVE EURO DOLLAR CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
1YR MIDCRV CALL (FUTURES SETT. .00)													
DEC20	9837	----	----	----	1.380N		1.385+	50	1.000	----	550	UNCH 1.495B .235A	
	9850	----	----	----	1.255N		1.260+	50	1.000	----	3712	UNCH 1.370B .190A	
	9862	----	----	----	1.130N		1.135+	50	1.000	----	10278	UNCH 1.245B .150A	
	9875	----	----	----	1.005N		1.010+	50	1.000	----	16349	UNCH 1.120B .120A	
	9887	----	----	----	0.880N		.885+	50	1.000	----	5063	UNCH .995B .095A	
	9900	----	----	----	0.755N		.760+	50	1.000	----	26358	UNCH .875B .075A	
	9912	----	----	----	0.630N		.635+	50	1.000	----	6843	UNCH .750B .055A	
	9925	----	----	----	0.505N		.510+	50	1.000	----	755	UNCH .630B .040A	
	9937	----	----	----	0.380N		.385+	50	1.000	----	9229	UNCH .510B .030A	
	9950	----	----	----	0.255N		.260+	50	.999	----	82154	UNCH .395B .020A	
	9962	----	----	----	0.130N		.137+	75	.943	2250	69068 + 1000	.285B .010A	
	9975	----	----	----	0.012N		.015+	25	.675	2250	208808	UNCH .185B .005	
	9987	----	----	----	----		.002+	25	.063	----	133242	UNCH .120B .002	
	10000	----	----	----	----		CAB	----	.000	----	295872	UNCH .080B .005	
	10012	----	----	----	----		CAB	----	----	----	85919	UNCH .050B .002	
	10025	----	----	----	----		CAB	----	----	----	10756	UNCH .025B .002	
	10037	----	----	----	----		CAB	----	----	----	5709	UNCH .002	
	10050	----	----	----	----		CAB	----	----	----	8773	UNCH .005 .002A	
	10112	----	----	----	----		CAB	----	----	----	500	UNCH .010 .005	
TOTAL										4500	979938 + 1000		
JAN21 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9962	----	----	----	0.092N		.142+	500	.938	----	1200	UNCH .195B .070A	
	9975	----	----	----	0.012N		.030+	175	.609	----	6350	25325 - 6000	.090B .010A
	9987	----	----	----	0.002N		.005+	25	.110	14617	40833 - 10817	.030B .005A	
	10000	----	----	----	----		.002+	25	.042	----	6250	19250 - 6000	.005B .010A
	10025	----	----	----	----		CAB	----	.000	----	500	UNCH .002B .005A	
	10050	----	----	----	----		CAB	----	----	----	3000	UNCH ---- .002A	
TOTAL										25000	90108 - 22817		
FEB21 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9975	----	----	----	0.015N		.035+	200	.587	----	2127	UNCH .055B .010	
	9987	----	----	----	0.005N		.010+	50	.164	----	2626	UNCH .015B .005	
	10000	----	----	----	0.002N		.005+	25	.069	----	1749	UNCH .015B .010	
	10025	----	----	----	----		CAB	----	.006	----	500	UNCH .002B .005A	
TOTAL										0	7002		
MAR21 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9875	----	----	----	0.965N		1.015+	500	1.000	----	900	UNCH 1.120B .185A	
	9887	----	----	----	0.840N		.890+	500	1.000	----	3000	UNCH .995B .150A	
	9912	----	----	----	0.590N		.640+	500	1.000	----	3000	UNCH .750B .135A	
	9925	----	----	----	0.465N		.515+	500	1.000	----	1100	UNCH .630B .110A	
	9937	----	----	----	0.340N		.390+	500	1.000	----	400	UNCH .515B .085A	
	9950	----	----	----	0.217N		.267+	500	.959	----	2980	UNCH .405B .095A	
	9962	----	----	----	0.097N		.145+	475	.902	----	52000	UNCH .300B .065A	
	9975	----	----	----	0.020N		.040+	200	.573	----	6100	125234 - 4000	.205B .015A
	9987	----	----	----	0.007N		.010+	25	.164	8220	115913 - 2920	.145B .005	
	10000	----	----	----	0.002N		.005+	25	.069	5500	37244 + 200	.100B .005A	
	10012	----	----	----	----		.002+	25	.032	----	7710	UNCH .060B .010A	
	10025	----	----	----	----		CAB	----	.006	2250	29272 + 490	.050 .005	
TOTAL										9000	378753 - 6230		
APR21 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9975	----	----	----	0.020N		.042+	225	.518	----	416	4380 + 318	.040B .025A
	9987	----	----	----	0.010N		.012+	NEW	.175	----	832	832 + 832	.005B ----
	10000	----	----	----	0.005N		.005	UNCH	.067	----	15	UNCH ---- ----	
TOTAL										0	5227 + 1150		
MAY21 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9987	----	----	----	0.007N		.015+	75	.192	----	100	UNCH ---- ----	
TOTAL										0	100		
JUN21 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9900	----	----	----	0.700N		.755+	550	1.000	----	55	105 + 55	.825B .670A
	9950	----	----	----	0.207N		.260+	525	.933	----	1000	13000 + 500	.360B .180A

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1YR MIDCRV CALL (FUTURES SETT. .00)													
9962	----	----	0.090N	.140+	500	.846	----	1000	16350 +	500	.250B	.075A	
9975	----	----	0.025N	.050+	250	.514	----	1000	59256 +	415	.205B	.020	
9987	----	----	0.012N	.015+	25	.192	----	1000	43895 +	500	.145B	.015A	
10000	----	----	0.007N	.010+	25	.104	----	----	29165	UNCH	.100B	.020A	
10012	----	----	0.005N	.007+	25	.067	----	----	4512	UNCH	.070B	.015A	
10025	----	----	0.002N	.005+	25	.041	----	----	5500	UNCH	.005B	.010A	
TOTAL								0	171783 +	1970			
SEP21 E0 1YR MIDCRV CALL (FUTURES SETT. .00)													
9962	----	----	0.090N	.137+	475	.759	----	250	1950 +	250	.270B	.085A	
9975	----	----	0.035N	.055+	200	.470	----	1300	5319 +	850	.185B	.035A	
9987	----	----	0.017N	.022+	50	.219	----	----	5500	UNCH	.080B	.010	
10000	----	----	0.010N	.012+	25	.115	----	----	2605	UNCH	.100B	.010	
TOTAL								1200	15374 -	600			
DEC21 E0 1YR MIDCRV CALL (FUTURES SETT. .00)													
9962	----	----	0.097N	.130+	325	.629	----	250	4507 -	250	.155B	.090A	
9975	----	----	0.042N	.060+	175	.401	----	1350	4767 +	17	.085B	.050A	
9987	----	----	0.025N	.027+	25	.214	----	----	50	UNCH	.050B	.025	
10000	----	----	0.017N	.017	UNCH	.129	----	----	1026	UNCH	.045B	.015	
TOTAL								1100	10350 -	233			
2YR MIDCRV CALL (FUTURES SETT. .00)													
9812	----	----	1.535N	1.575+	400	1.000	----	----	150	UNCH	1.685B	.335A	
9837	----	----	1.285N	1.325+	400	1.000	----	----	5104	UNCH	1.435B	.215A	
9850	----	----	1.160N	1.200+	400	1.000	----	----	5000	UNCH	1.310B	.175A	
9862	----	----	1.035N	1.075+	400	1.000	----	----	3975	UNCH	1.185B	.140A	
9875	----	----	0.910N	.950+	400	1.000	----	----	3125	UNCH	1.060B	.110A	
9887	----	----	0.785N	.825+	400	1.000	----	----	3000	UNCH	.935B	.085A	
9900	----	----	0.660N	.700+	400	1.000	----	----	8825	UNCH	.810B	.065A	
9912	----	----	0.535N	.575+	400	1.000	----	----	9000	UNCH	.690B	.050A	
9925	----	----	0.410N	.450+	400	1.000	----	----	9504	UNCH	.565B	.035A	
9937	----	----	0.285N	.325+	400	1.000	----	----	27450	UNCH	.445B	.025A	
9950	----	----	0.160N	.200+	400	1.000	----	----	31002	UNCH	.335B	.035A	
9962	----	----	0.040N	.077+	375	.915	----	50	31885	UNCH	.240B	.025A	
9975	0.005	.005	*.005	.005	25	.163	----	2000	73172 -	250	.165B	.002	
9987	----	----	----	.002+	25	.046	----	50	132267	UNCH	.115	.010A	
10000	----	----	----	CAB	----	.002	----	----	59702	UNCH	.075B	.002	
10012	----	----	----	CAB	----	.000	----	----	36408	UNCH	.045B	.005A	
10025	----	----	----	CAB	----	----	----	----	4100	UNCH	.030B	.002A	
10037	----	----	----	CAB	----	----	----	----	1198	UNCH	.010B	.002A	
TOTAL								250	444867 -	250			
JAN21 E2 2YR MIDCRV CALL (FUTURES SETT. .00)													
9962	----	----	0.042N	.080+	375	.747	----	500	13297 -	500	.160B	.030A	
9975	----	----	0.007N	.012+	50	.241	----	500	7377	UNCH	.120B	.005A	
9987	----	----	0.002N	.005+	25	.080	----	----	6750	UNCH	.035B	.015A	
10012	----	----	----	CAB	----	.005	----	----	1998	UNCH	.005B	.005	
TOTAL								1000	29422 -	500			
FEB21 E2 2YR MIDCRV CALL (FUTURES SETT. .00)													
9962	----	----	0.050N	.085+	350	.716	----	----	1695	UNCH	.125B	.035A	
9975	----	----	0.010N	.015+	50	.260	----	----	1393	UNCH	.045B	.010A	
9987	----	----	0.005N	.005	UNCH	.080	----	----	250	UNCH	.015B	.005A	
TOTAL								0	3338				
MAR21 E2 2YR MIDCRV CALL (FUTURES SETT. .00)													
9875	----	----	0.890N	.940+	500	1.000	----	----	200	UNCH	1.060B	.165A	
9950	----	----	0.152N	.200+	475	.876	----	----	3660	UNCH	.340B	.055A	
9962	----	----	0.055N	.090+	350	.693	----	6000	38414 -	4032	.250B	.030A	
9975	----	----	0.012N	.020+	75	.290	----	10101	53171 +	1629	.175B	.010	
9987	----	----	0.005N	.010+	50	.123	----	1000	40038 +	260	.130B	.005A	
10000	----	----	0.002N	.005+	25	.057	----	----	21240	UNCH	.080B	.015A	
10012	----	----	----	.002+	25	.027	----	----	4100	UNCH	.055B	.005A	
10025	----	----	----	CAB	----	.006	----	----	2000	UNCH	.005B	.010A	
TOTAL								12000	162823 -	2143			
APR21 E2 2YR MIDCRV CALL (FUTURES SETT. .00)													
9962	----	----	0.050N	.072+	225	.535	----	----	2000	UNCH	.080B	.045A	
TOTAL								0	2000				
MAY21 E2 2YR MIDCRV CALL (FUTURES SETT. .00)													
9950	----	----	0.130N	.162+	325	.780	----	----	1050	UNCH	----	----	
9962	----	----	0.055N	.075+	200	.534	----	----	8000	UNCH	.065B	----	
TOTAL								0	9050				
JUN21 E2 2YR MIDCRV CALL (FUTURES SETT. .00)													
9925	----	----	0.362N	.400+	375	.920	----	1000	13000 +	500	.550B	.305A	
9937	----	----	0.247N	.282+	350	.859	----	5000	9500 +	3000	.445B	.200A	
9950	----	----	0.142N	.175+	325	.736	----	4000	11327 +	1000	.335B	.105A	
9962	----	----	0.060N	.082+	225	.530	----	100	18495 -	75	.245B	.050A	
9975	----	----	0.025N	.025	UNCH	.250	----	5000	22939 +	3450	.180B	.020A	
9987	----	----	0.010N	.012+	25	.122	----	5000	55277 +	1335	.130B	.010A	
10000	----	----	0.005N	.005	UNCH	.052	----	----	6127	UNCH	.095B	.005	
10025	----	----	----	CAB	----	.007	----	----	250	UNCH	.005B	.010A	
10037	----	----	----	CAB	----	.001	----	----	100	UNCH	.002B	.010A	
10050	----	----	----	CAB	----	.000	----	----	3000	UNCH	.030	.010A	
TOTAL								16100	140015 +	3210			
SEP21 E3 2YR MIDCRV CALL (FUTURES SETT. .00)													
9937	----	----	0.235N	.245+	100	.732	----	----	8703	UNCH	.425B	.190A	
9950	----	----	0.142N	.150+	75	.596	----	2850	7474 +	2597	.330B	.115A	
9962	----	----	0.070N	.072+	25	.408	----	----	27303	UNCH	.240B	.060A	
9975	----	----	0.032N	.035+	25	.235	----	----	4118	UNCH	.165B	.035A	
9987	----	----	0.017N	.017	UNCH	.128	----	----	5868	UNCH	.115B	.015	
10000	----	----	0.010N	.010	UNCH	.073	----	----	5010	UNCH	.030B	.010	
10025	----	----	0.002N	.002	UNCH	.020	----	----	5000	UNCH	.010B	.020A	
TOTAL								2850	63476 +	2597			
DEC21 E3 2YR MIDCRV CALL (FUTURES SETT. .00)													
10000	----	----	0.020N	.020	UNCH	.106	----	----	497	UNCH	.055	.020	
TOTAL								0	497				
3YR MIDCRV CALL (FUTURES SETT. .00)													
9812	----	----	1.380N	1.390+	100	1.000	----	----	4250	UNCH	1.585B	.285A	
9825	----	----	1.235N	1.265+	100	1.000	----	----	7747	UNCH	1.460B	.230A	
9837	----	----	1.130N	1.140+	100	1.000	----	----	997	UNCH	1.335B	.185A	
9850	----	----	1.005N	1.015+	100	1.000	----	----	251	UNCH	1.215B	.150A	
9862	----	----	0.880N	.890+	100	1.000	----	----	500	UNCH	1.090B	.110A	
9875	----	----	0.755N	.765+	100	1.000	----	----	1097	UNCH	.965B	.090A	
9887	----	----	0.630N	.640+	100	1.000	----	----	1630	UNCH	.840B	.070A	
9900	----	----	0.505N	.515+	100	1.000	----	----	420	UNCH	.720B	.050A	
9912	----	----	0.380N	.390+	100	1.000	----	----	4417	UNCH	.600B	.035A	

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3YR MIDCRV CALL				
9925	3YR MIDCRV CALL	(FUTURES SETT. .00)		
9937				
9950				
9962				
9975				
9987				
10000				
10012				
10025				
TOTAL			0	352481 - 199
JAN21 E3 3YR MIDCRV CALL (FUTURES SETT. .00)				
9925				
9937				
9950				
9962				
9975				
9987				
10012				
TOTAL			200	61349 - 100
FEB21 E3 3YR MIDCRV CALL (FUTURES SETT. .00)				
9912				
9925				
9937				
9950				
9962				
9975				
9987				
TOTAL			500	164209
MAR21 E3 3YR MIDCRV CALL (FUTURES SETT. .00)				
9900				
9912				
9925				
9937				
9950				
9962				
9975				
9987				
10000				
10012				
10025				
10037				
TOTAL			8550	514057 + 3350
APR21 E3 3YR MIDCRV CALL (FUTURES SETT. .00)				
9937				
9950				
TOTAL			0	900
MAY21 E3 3YR MIDCRV CALL (FUTURES SETT. .00)				
9950				
TOTAL			0	8000
JUN21 E3 3YR MIDCRV CALL (FUTURES SETT. .00)				
9912				
9925				
9937				
9950				
9962				
9975				
9987				
10000				
10012				
TOTAL			100	74384 + 100
SEP21 E3 3YR MIDCRV CALL (FUTURES SETT. .00)				
9912				
9925				
9937				
9950				
9962				
9975				
9987				
TOTAL			0	15829
DEC21 E3 3YR MIDCRV CALL (FUTURES SETT. .00)				
9925				
9937				
9950				
10000				
TOTAL			0	18546
4YR MIDCRV CALL				
DEC20 E4 4YR MIDCRV CALL (FUTURES SETT. .00)				
9900				
9912				
9925				
9937				
9950				
9962				
9975				
9987				
TOTAL			0	13725
JAN21 E4 4YR MIDCRV CALL (FUTURES SETT. .00)				
9925				
TOTAL			0	150
MAR21 E4 4YR MIDCRV CALL (FUTURES SETT. .00)				
9912				
9925				
9937				
9950				
9962				
9975				
9987				
10000				
TOTAL			0	24127
MAY21 E4 4YR MIDCRV CALL (FUTURES SETT. .00)				
9925				

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG53 BULLETIN #231@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Mon, Nov 30, 2020 PG53

4YR MIDCRV CALL														
TOTAL											0	1050		
JUN21	4YR MIDCRV CALL	(FUTURES SETT.	.00)											
E4														
9912	----	----	----	0.190N	.187-	25	.521	----	----			2000	UNCH	.420B .160A
9925	----	----	----	0.125N	.122-	25	.404	----	----			5850	UNCH	.330B .105A
9937	----	----	----	0.075N	.075	UNCH	.289	----	----			2000	UNCH	.245B .085A
9950	----	----	----	0.042N	.042	UNCH	.190	----	----			3400	UNCH	.175B .065A
9975	----	----	----	0.012N	.012	UNCH	.068	----	----			2000	UNCH	.035B .035A
TOTAL											0	15250		
SEP21	4YR MIDCRV CALL	(FUTURES SETT.	.00)											
E4														
9912	----	----	----	0.190N	.185-	50	.466	----	----			875	UNCH	----
9925	----	----	----	0.140N	.135-	50	.373	----	----			500	UNCH	----
TOTAL											0	1375		

ADDITIONAL EURODOLLAR PRODUCTS CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
SR3 OPT														
DEC20	SR3 OPT	(FUTURES SETT.	.00)											
S30														
9862	----	----	----	----	1.3075N		1.3075 UNCH	1.000	----	----	5	UNCH	.3100B	.1800A
9912	----	----	----	----	.8075N		.8075 UNCH	1.000	----	----	3	UNCH	.2150B	.0850A
10000	----	----	----	----	.0050N		.0025- 0.0025	.090	----	----	100	UNCH	.0400	.0150A
10012	----	----	----	----	----		CAB	----	.000	----	10	UNCH	.0250	.0125A
TOTAL										0	118			
MAR21	SR3 OPT	(FUTURES SETT.	.00)											
S30														
10000	----	----	----	----	.0075N		.0075 UNCH	.193	----	----	50	UNCH	.0300B	.0250A
TOTAL										0	50			