



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

PG54 BULLETIN #231@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Nov 30, 2020 PG54

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION 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.

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

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST	--CONTRACT--	LOW
1YR MIDCRV PUT														
DEC20	1YR MIDCRV PUT		(FUTURES SETT.		.00)									
EO														
9750	----		----	----	----		CAB	----	----	----	----	3050	UNCH	.005 .002A
9762	----		----	----	----		CAB	----	----	----	----	4750	UNCH	---- .002A
9775	----		----	----	----		CAB	----	----	----	----	10000	UNCH	.055B .002A
9787	----		----	----	----		CAB	----	----	----	----	3525	UNCH	.075B .002A
9800	----		----	----	----		CAB	----	----	----	----	18783	UNCH	.135B .002A
9812	----		----	----	----		CAB	----	----	----	----	5575	UNCH	.145B .002A
9825	----		----	----	----		CAB	----	----	----	----	31694	UNCH	.205B .002A
9837	----		----	----	----		CAB	----	----	----	----	40401	UNCH	.315B .002A
9850	----		----	----	----		CAB	----	----	----	----	28211	UNCH	.340B .002A
9862	----		----	----	----		CAB	----	----	----	----	17280	UNCH	.400B .002A
9875	----		----	----	----		CAB	----	----	----	----	9542	UNCH	.475B .002A
9887	----		----	----	----		CAB	----	----	----	----	14677	UNCH	.555B .002A
9900	----		----	----	----		CAB	----	----	----	----	23455	UNCH	.645B .002A
9912	----		----	----	----		CAB	----	----	----	----	14391	UNCH	.390B .002A
9925	----		----	----	----		CAB	----	----	----	----	108932	UNCH	.610B .002
9937	----		----	----	----		CAB	----	----	----	----	54932	UNCH	.710B .002
9950	----		----	----	----		CAB	----	----	----	----	68311	UNCH	.815B .002
9962	----		----	----	----		.002+	25	.056	----	----	76899	UNCH	.925B .002
9975	----		----	----	0.007N		.005-	25	.324	----	25	66078	UNCH	1.040B .005
9987	----		----	----	0.120N		.117-	25	.936	----	----	2010	UNCH	1.160B .085A
10000	----		----	----	0.245N		.240-	50	1.000	----	----	50	UNCH	1.285B .190A
TOTAL										0	25	602546		
JAN21 1YR MIDCRV PUT (FUTURES SETT. .00)														
EO														
9950	----		----	----	----		CAB	----	.001	----	----	4864	UNCH	.005B .005
9962	----		----	----	0.002N		.002	UNCH	.060	----	----	9899	UNCH	.010B .010
9975	----		----	----	0.047N		.015-	325	.389	----	----	8343	UNCH	.075B .020A
9987	----		----	----	0.162N		.115-	475	.888	----	----	250	UNCH	.195B .090A
TOTAL										0	25	23356		
FEB21 1YR MIDCRV PUT (FUTURES SETT. .00)														
EO														
9937	----		----	----	----		CAB	----	.000	----	----	4000	UNCH	.005B .005
9950	----		----	----	0.002N		CAB	----	.001	----	----	2868	UNCH	.005B .005
9962	----		----	----	0.005N		.002-	25	.061	----	----	800	UNCH	.015B .010A
9975	----		----	----	0.050N		.020-	300	.410	----	----	500	UNCH	.075B .025A
TOTAL										0	25	8168		
MAR21 1YR MIDCRV PUT (FUTURES SETT. .00)														
EO														
9837	----		----	----	----		CAB	----	----	----	----	3500	UNCH	.275B .002A
9862	----		----	----	----		CAB	----	----	----	----	2478	UNCH	.430B .002A
9875	----		----	----	----		CAB	----	----	----	----	1436	UNCH	.010 .002A
9887	----		----	----	----		CAB	----	----	----	----	2650	UNCH	---- .002A
9900	----		----	----	----		CAB	----	----	----	----	3013	UNCH	.015 .002A
9912	----		----	----	----		CAB	----	.000	----	----	539	UNCH	.020B .005A
9925	----		----	----	----		CAB	----	.000	----	----	12490	UNCH	.050 .005
9937	----		----	----	----		CAB	----	.004	----	----	16411	UNCH	.050B .010A
9950	----		----	----	0.002N		.002	UNCH	.039	----	----	41217	UNCH	.070B .002
9962	----		----	----	0.007N		.005-	25	.096	----	2000	82053	- 1000	.110B .005
9975	----		----	----	0.055N		.025-	300	.424	----	1500	63475	- 500	.170B .025A
9987	----		----	----	0.167N		.120-	475	.833	----	----	5669	UNCH	.265B .095A
TOTAL										3500	25	234931	- 1500	
APR21 1YR MIDCRV PUT (FUTURES SETT. .00)														
EO														
9925	----		----	----	----		CAB	----	.000	----	----	8990	UNCH	---- ----
9950	----		----	----	0.005N		.002-	25	.040	----	----	9005	UNCH	---- ----
9975	----		----	----	0.070N		.037-	325	.478	----	----	4062	UNCH	.085B .045A
TOTAL										0	25	22057		
JUN21 1YR MIDCRV PUT (FUTURES SETT. .00)														
EO														
9900	----		----	----	----		CAB	----	.000	----	----	2354	UNCH	.040B .005A
9912	----		----	----	----		CAB	----	.000	----	----	50	UNCH	.055B .005
9925	----		----	----	0.002N		CAB	----	.006	----	----	6794	UNCH	.070B .010
9937	----		----	----	0.005N		.002-	25	.030	----	----	6263	UNCH	.095B .010
9950	----		----	----	0.007N		.005-	25	.065	----	5000	38032	+ 5000	.125B .020A
9962	----		----	----	0.015N		.010-	50	.150	----	6500	72126	+ 1391	.165B .020A
9975	----		----	----	0.075N		.045-	300	.480	----	1000	43713	UNCH	.220B .050A
9987	----		----	----	0.187N		.135+	NEW	.803	----	250	250	+ 250	.310B .125A



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

PG54 BULLETIN #231@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Nov 30, 2020 PG54

1YR MIDCRV PUT

1YR MIDCRV PUT	(FUTURES SETT. .00)														
TOTAL							12500	775	169582	+	6641				
SEP21 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)													
9725	----	----	----	----	CAB	----	----	----	----	----	3500	UNCH	.002	.002	
9937	----	----	0.010N	.007-	25	.067	----	----	----	300	UNCH	.015B	.020A		
9950	----	----	0.015N	.012-	25	.120	----	----	----	2100	UNCH	.085	.030A		
9962	----	----	0.030N	.022-	75	.235	----	----	2050	68357	-	870	.100B	.025A	
9975	----	----	0.100N	.065-	350	.523	----	1200	1000	8750	+	350	.125B	.075A	
TOTAL							1200	3825	83007	-	520				

2YR MIDCRV PUT

2YR MIDCRV PUT	(FUTURES SETT. .00)														
TOTAL							1100	3825	17100	+	1100				
DEC20 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)													
9725	----	----	----	----	CAB	----	----	----	----	650	UNCH	.005	.002A		
9750	----	----	----	----	CAB	----	----	----	----	2500	UNCH	.050B	.002A		
9775	----	----	----	----	CAB	----	----	----	----	775	UNCH	.105B	.002A		
9787	----	----	----	----	CAB	----	----	----	----	4538	UNCH	.140B	.002A		
9800	----	----	----	----	CAB	----	----	----	----	2627	UNCH	.185B	.002A		
9812	----	----	----	----	CAB	----	----	----	----	8493	UNCH	.240B	.002A		
9825	----	----	----	----	CAB	----	----	----	----	2447	UNCH	.300B	.002A		
9837	----	----	----	----	CAB	----	----	----	----	24330	UNCH	.340B	.002A		
9850	----	----	----	----	CAB	----	----	----	----	25844	UNCH	.415B	.002A		
9862	----	----	----	----	CAB	----	----	----	----	26256	UNCH	.510B	.002A		
9875	----	----	----	----	CAB	----	----	----	----	17657	UNCH	.485B	.002A		
9887	----	----	----	----	CAB	----	----	----	----	8655	UNCH	.730B	.002A		
9900	----	----	----	----	CAB	----	----	----	----	23362	UNCH	.550B	.002A		
9912	----	----	----	----	CAB	----	----	----	----	29137	UNCH	.425B	.002A		
9925	----	----	----	----	CAB	----	----	----	----	29044	UNCH	.385B	.002A		
9937	----	----	----	----	CAB	----	----	----	----	45294	UNCH	.470B	.005A		
9950	----	----	----	----	CAB	----	.000	----	----	160660	UNCH	.565B	.002A		
9962	----	----	0.005N	.002-	25	.084	----	----	2650	190439	-	1866	.330B	.010	
9975	----	----	0.092N	.055-	375	.835	----	----	----	82813	UNCH	.680B	.045A		
9987	----	----	0.215N	.177-	375	.953	----	----	----	1694	UNCH	.415B	.120A		
TOTAL							0	6475	687215	-	1866				

1YR MIDCRV PUT

1YR MIDCRV PUT	(FUTURES SETT. .00)														
TOTAL							2000	6475	28997	-	1366				
JAN21 E2	1YR MIDCRV PUT	(FUTURES SETT. .00)													
9912	----	----	----	----	CAB	----	.000	----	----	350	UNCH	.002B	.005A		
9925	----	----	----	----	CAB	----	.005	----	----	4175	UNCH	.005	.005		
9937	----	----	0.002N	.002	UNCH	.034	----	----	----	5337	UNCH	.010B	.010A		
9950	----	----	0.005N	.005	UNCH	.078	----	----	----	2526	UNCH	.030B	.010A		
9962	----	----	0.027N	.015-	125	.251	----	2000	----	14809	-	1366	.065B	.015A	
9975	----	----	0.117N	.072-	450	.757	----	----	----	1800	UNCH	.175B	.065A		
TOTAL							2000	6475	28997	-	1366				

2YR MIDCRV PUT

2YR MIDCRV PUT	(FUTURES SETT. .00)														
TOTAL							0	6475	52630						
MAR21 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)													
9787	----	----	----	----	CAB	----	----	----	----	1	UNCH	.005	.002A		
9825	----	----	----	----	CAB	----	----	----	----	295	UNCH	.285B	.002A		
9837	----	----	----	----	CAB	----	----	----	----	10750	UNCH	.355B	.002A		
9850	----	----	----	----	CAB	----	----	----	----	10000	UNCH	.430B	.002A		
9862	----	----	----	----	CAB	----	----	----	----	1	UNCH	.515B	.002A		
9875	----	----	----	----	CAB	----	.000	----	----	10175	UNCH	.615B	.002A		
9887	----	----	----	----	CAB	----	.000	----	----	1500	UNCH	.040B	.005A		
9900	----	----	----	----	CAB	----	.001	----	----	10050	UNCH	.055B	.005		
9912	----	----	----	----	CAB	----	.006	----	----	5522	UNCH	.075B	.005A		
9925	----	----	0.002N	.002	UNCH	.027	----	----	----	35652	UNCH	.100	.010A		
9937	----	----	0.005N	.005	UNCH	.057	----	----	----	58280	UNCH	.140B	.010A		
9950	----	----	0.012N	.010-	25	.121	----	----	----	136621	UNCH	.195B	.010A		

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.
© Copyright CME Group Inc. All rights reserved.



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

PG54 BULLETIN #231@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Nov 30, 2020 PG54

2YR MIDCRV PUT

9962	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9962	----	----	0.040N	.025-	150	.303	----	5000	100	139075	UNCH	.265B	.025A
9975	0.090	#.090 *.090	0.090	.080-	425	.707	----	5000	3701	70900 +	3544	.350B	.080A
9987	----	----	0.240N	.195-	450	.874	----	----	----	240	UNCH	.455B	.150A

TOTAL 10000 10276 489062 + 3544

APR21 2YR MIDCRV PUT

9900	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9900	----	----	----	.002+	25	.020	----	----	----	501	UNCH	----	----
9950	----	----	0.035N	.025-	100	.226	----	----	----	501	UNCH	.050B	.030A
9962	----	----	0.075N	.057-	175	.461	----	----	----	2000	UNCH	.105B	.060A

TOTAL 0 10276 3002

JUN21 2YR MIDCRV PUT

9825	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9825	----	----	----	CAB	----	.000	----	----	----	13000	UNCH	----	.002A
9837	----	----	----	CAB	----	.000	----	----	----	500	UNCH	----	.005A
9862	----	----	----	CAB	----	.002	----	----	----	1000	UNCH	.002B	.005A
9875	----	----	----	CAB	----	.007	----	30000	----	39000 +	29000	.005B	.005A
9887	----	----	0.002N	.002	UNCH	.018	----	----	----	1800	UNCH	.055B	.010A
9900	----	----	0.005N	.005	UNCH	.034	----	----	----	12943	UNCH	.075B	.005A
9912	----	----	0.007N	.007	UNCH	.053	----	60000	350	63821 +	57983	.100B	.010A
9925	----	----	0.012N	.010-	25	.078	----	----	----	12884	UNCH	.140B	.015A
9937	----	----	0.022N	.017-	50	.137	----	----	700	19771 -	200	.185B	.020A
9950	----	----	0.042N	.035-	75	.259	----	30000	----	47643 +	29703	.245B	.035A
9962	----	----	0.085N	.067-	175	.465	----	4100	350	21448 +	2750	.325B	.070A
9975	----	----	0.175N	.135-	400	.745	----	----	----	3846	UNCH	.415B	.120A

TOTAL 124100 11676 237656 + 119236

SEP21 2YR MIDCRV PUT

9750	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9750	----	----	----	CAB	----	.000	----	----	----	3000	UNCH	.002B	.002
9875	----	----	0.007N	.007	UNCH	.038	----	----	----	3198	UNCH	.010B	.015A
9900	----	----	0.012N	.012	UNCH	.070	----	----	----	2798	UNCH	.055	.015A
9912	----	----	0.020N	.020	UNCH	.110	----	----	----	5350	UNCH	.030B	.020
9925	----	----	0.032N	.030-	25	.166	----	----	----	6700	UNCH	.060B	.030A
9937	----	----	0.050N	.050	UNCH	.261	----	----	----	48694	UNCH	.080B	.050A
9950	----	----	0.082N	.080-	25	.397	----	2850	----	10674 +	2850	.120B	.080A
9962	----	----	0.135N	.127-	75	.585	----	----	----	2950	UNCH	.200B	.120A

TOTAL 2850 11676 83364 + 2850

DEC21 2YR MIDCRV PUT

9925	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9925	----	----	0.065N	.065	UNCH	.257	----	----	----	1000	UNCH	.085B	.070A
9937	----	----	0.092N	.092	UNCH	.353	----	----	----	2150	UNCH	.135B	.095A

TOTAL 0 11676 3150

3YR MIDCRV PUT

DEC20 3YR MIDCRV PUT

9700	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9700	----	----	----	CAB	----	----	----	----	----	501	UNCH	.020B	.002A
9712	----	----	----	CAB	----	----	----	----	----	641	UNCH	.025B	.002A
9737	----	----	----	CAB	----	----	----	----	----	600	UNCH	.040B	.002A
9750	----	----	----	CAB	----	----	----	----	----	1	UNCH	.055B	.002A
9762	----	----	----	CAB	----	----	----	----	----	905	UNCH	.085B	.002A
9775	----	----	----	CAB	----	----	----	----	----	726	UNCH	.115B	.002A
9787	----	----	----	CAB	----	----	----	----	----	7231	UNCH	.155B	.002A
9800	----	----	----	CAB	----	----	----	----	----	1653	UNCH	.200B	.002A
9812	----	----	----	CAB	----	----	----	----	----	4807	UNCH	.260B	.002A
9825	----	----	----	CAB	----	----	----	----	----	14752	UNCH	.325B	.002A
9837	----	----	----	CAB	----	----	----	----	----	9779	UNCH	.340B	.002A
9850	----	----	----	CAB	----	----	----	----	----	16472	UNCH	.420B	.002A
9862	----	----	----	CAB	----	----	----	----	----	9821	UNCH	.505B	.002A
9875	----	----	----	CAB	----	----	----	----	----	13451	UNCH	.600B	.002A
9887	----	----	----	CAB	----	----	----	----	----	9734	UNCH	.645B	.002A
9900	----	----	----	CAB	----	----	----	----	----	65189	UNCH	.605B	.002
9912	----	----	----	CAB	----	----	----	----	----	34942	UNCH	.440B	.005
9925	----	----	----	CAB	----	.001	----	2050	----	75980 -	100	.515B	.002
9937	----	----	0.002N	.002	UNCH	.054	----	6050	----	82287	UNCH	.595B	.005A
9950	0.020	.020 *.020	0.020	.022-	50	.415	----	10050	200	64060 -	6500	.690B	.020A
9962	----	----	0.122N	.115-	75	.896	----	2050	----	51616 -	368	.790B	.075A
9975	----	----	0.245N	.237-	75	.962	----	----	----	10068	UNCH	.895B	.125A

TOTAL 20200 11876 475216 - 6968

JAN21 3YR MIDCRV PUT

9875	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9875	----	----	----	CAB	----	.001	----	----	----	730	UNCH	.005B	.002
9887	----	----	----	CAB	----	.006	----	----	----	500	UNCH	.005B	.005A
9900	----	----	0.002N	.002	UNCH	.025	----	----	----	23574	UNCH	.010B	.005A
9912	----	----	0.005N	.005	UNCH	.053	----	----	----	35809	UNCH	.025B	.005



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

PG54 BULLETIN #231@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Nov 30, 2020 PG54

3YR MIDCRV PUT

9925	3YR MIDCRV PUT	(FUTURES SETT. .00)	0.012N	.012	UNCH	.129	----	----	----	63958	UNCH	.050B	.015
9937	----	----	0.035N	.035	UNCH	.309	----	1200	----	58451	UNCH	.105B	.030A
9950	----	----	0.087N	.082-	50	.604	----	200	----	16186 +	130	.180B	.060
9962	----	----	0.182N	.177-	50	.850	----	----	----	2439	UNCH	.295B	.110A
9975	----	----	0.300N	.295-	50	.939	----	----	----	588	UNCH	.415B	.185A

TOTAL 1400 11876 202235 + 130

FEB21 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9850	----	----	----	CAB	----	.000	----	----	----	1	UNCH	.002B	.005A
9875	----	----	----	CAB	----	.007	----	----	----	9223	UNCH	.005B	.010A
9887	----	----	0.002N	.002	UNCH	.022	----	----	----	4206	UNCH	.010B	.005A
9900	----	----	0.005N	.005	UNCH	.043	----	----	----	9687	UNCH	.020B	.010A
9912	----	----	0.010N	.010	UNCH	.085	----	----	----	33679	UNCH	.035	.015A
9925	----	----	0.022N	.022	UNCH	.178	----	----	----	31617	UNCH	.065B	.020A
9937	----	----	0.050N	.047-	25	.339	----	----	----	8214	UNCH	.115B	.050A
9950	----	----	0.100N	.095-	50	.585	----	----	----	1952	UNCH	.190B	.075A

TOTAL 0 11876 98579

MAR21 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9800	----	----	----	CAB	----	.000	----	----	----	2387	UNCH	.075B	.002A
9825	----	----	----	CAB	----	.000	----	----	----	2200	UNCH	.350B	.002A
9837	----	----	----	CAB	----	.000	----	----	----	1425	UNCH	.425B	.005A
9850	----	----	----	CAB	----	.002	----	----	----	4033	UNCH	.505B	.005A
9862	----	----	----	CAB	----	.007	----	----	----	1355	UNCH	.060B	.005A
9875	----	----	0.002N	.002	UNCH	.019	----	----	----	4167	UNCH	.075B	.010A
9887	----	----	0.005N	.005	UNCH	.036	----	2000	----	37021 +	2000	.095B	.005A
9900	----	----	0.007N	.007	UNCH	.058	----	8000	----	229444 +	1750	.130B	.010
9912	----	----	0.015N	.015	UNCH	.110	----	500	----	176836 -	250	.170B	.015A
9925	----	----	0.032N	.030-	25	.205	----	1250	----	121322 +	1250	.225B	.025A
9937	----	----	0.062N	.060-	25	.360	----	1850	5	122996 -	1095	.290B	.045
9950	----	----	0.112N	.107-	50	.572	----	700	----	66325 -	200	.370B	.080A
9962	----	----	0.195N	.190-	50	.786	----	----	----	10386	UNCH	.470B	.115A
9975	----	----	0.305N	.300-	50	.903	----	----	----	409	UNCH	.575B	.180A
10000	----	----	0.547N	.542-	50	.976	----	----	----	156	UNCH	.800B	.365A

TOTAL 14300 11881 780462 + 3455

APR21 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9850	----	----	0.002N	.002	UNCH	.015	----	----	----	1	UNCH	----	----
9900	----	----	0.020N	.020	UNCH	.116	----	----	----	1	UNCH	.030B	.025A
9912	----	----	0.035N	.035	UNCH	.191	----	----	----	800	UNCH	.060B	.040A
9937	----	----	0.102N	.097-	50	.455	----	----	----	901	UNCH	.160B	.095A

TOTAL 0 11881 1703

JUN21 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9750	----	----	----	CAB	----	.000	----	----	----	500	UNCH	.002	.002
9812	----	----	0.002N	CAB	----	.006	----	----	----	500	UNCH	.002B	.005A
9825	----	----	0.002N	.002	UNCH	.013	----	----	----	750	UNCH	.005B	.010A
9850	----	----	0.007N	.007	UNCH	.035	----	----	----	1867	UNCH	.060B	.010
9862	----	----	0.010N	.010	UNCH	.048	----	----	----	9550	UNCH	.075B	.010
9875	----	----	0.015N	.015	UNCH	.072	----	----	----	15062	UNCH	.095B	.015
9887	----	----	0.022N	.022	UNCH	.106	----	----	----	48781	UNCH	.125B	.020A
9900	----	----	0.032N	.032	UNCH	.153	----	----	----	31871	UNCH	.165B	.025
9912	----	----	0.050N	.050	UNCH	.225	----	----	----	27133	UNCH	.215B	.045A
9925	----	----	0.080N	.077-	25	.328	----	----	----	78789	UNCH	.275B	.065A
9937	----	----	0.122N	.120-	25	.461	----	100	----	44527 +	100	.350B	.090A
9950	----	----	0.180N	.180	UNCH	.614	----	----	----	42563	UNCH	.440B	.125A
9962	----	----	0.265N	.262-	25	.761	----	----	----	270	UNCH	.535B	.170A
9975	----	----	0.370N	.365-	50	.868	----	----	----	670	UNCH	.495B	.245A

TOTAL 100 11881 302833 + 100

SEP21 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9850	----	----	0.017N	.020+	25	.074	----	----	----	1	UNCH	.025B	.020A
9875	----	----	0.032N	.035+	25	.129	----	----	----	100	UNCH	.045B	.035
9887	----	----	0.047N	.050+	25	.178	----	----	----	2100	UNCH	.070B	.045A
9900	----	----	0.067N	.072+	50	.243	----	----	----	9438	UNCH	.110B	.065A
9912	----	----	0.095N	.100+	50	.320	----	----	----	2425	UNCH	.145B	.080
9925	----	----	0.135N	.137+	25	.416	----	4000	----	9259 +	2382	.200B	.110A
9937	----	----	0.185N	.187+	25	.528	----	4000	----	7609 +	2828	.270B	.140A
9950	----	----	0.252N	.255+	25	.648	----	----	----	754	UNCH	.355B	.180A

TOTAL 8000 11881 31686 + 5210

DEC21 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9850	----	----	0.037N	.037	UNCH	.115	----	----	----	2	UNCH	.040B	.050A
9900	----	----	0.117N	.117	UNCH	.314	----	----	----	2	UNCH	.150B	.130A



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

PG54 BULLETIN #231@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Nov 30, 2020 PG54

3YR MIDCRV PUT

9925	3YR MIDCRV PUT	(FUTURES SETT. .00)	0.197N	.202+	50	.480	----	----	----	700	UNCH	.265B	.205A
------	----------------	---------------------	--------	-------	----	------	------	------	------	-----	------	-------	-------

TOTAL 0 11881 704

4YR MIDCRV PUT

DEC20 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9762	----	----	----	CAB	----	----	----	----	----	775	UNCH	.065B	.002A
9800	----	----	----	CAB	----	----	----	----	----	1600	UNCH	.250B	.002A
9850	----	----	----	CAB	----	.000	----	----	----	5500	UNCH	.045B	.005A
9875	----	----	----	CAB	----	.004	----	----	----	200	UNCH	.085B	.010A
9887	----	----	----		.002+	25	.025	----	----	4000	UNCH	.120B	.015A
9900	----	----	0.002N	.005+	25	.056	----	----	----	1507	UNCH	.170B	.015A
9912	----	----	0.007N	.007	UNCH	.111	----	----	----	27029	UNCH	.230B	.020A
9925	----	----	0.032N	.032	UNCH	.420	----	----	----	18474	UNCH	.310B	.045A
9937	----	----	0.115N	.117+	25	.820	----	----	----	9300	UNCH	.400B	.070A
9950	----	----	0.227N	.235+	75	.936	----	----	----	1500	UNCH	.505B	.105A

TOTAL 0 11881 69885

JAN21 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9875	----	----	0.007N	.007	UNCH	.056	----	----	----	3500	UNCH	.020B	.020A
9887	----	----	0.012N	.012	UNCH	.096	----	----	----	5500	UNCH	.045B	.025A
9900	----	----	0.025N	.025	UNCH	.184	----	----	----	5500	UNCH	.085B	.035A
9912	----	----	0.052N	.052	UNCH	.343	----	----	----	4500	UNCH	.140B	.055
9925	----	----	0.102N	.102	UNCH	.565	----	----	----	4000	UNCH	.220B	.115A

TOTAL 0 11881 23000

MAR21 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9862	----	----	0.012N	.015+	25	.077	----	----	----	8000	UNCH	.100B	.020A
9875	----	----	0.022N	.025+	25	.122	----	----	----	5025	UNCH	.135B	.025
9887	----	----	0.035N	.037+	25	.180	----	----	----	5162	UNCH	.175B	.040A
9900	----	----	0.035N	.057+	25	.266	----	----	----	7929	UNCH	.230B	.060A
9912	----	----	0.087N	.090+	25	.389	----	----	----	1151	UNCH	.300B	.075A
9925	----	----	0.137N	.137	UNCH	.544	----	----	----	2500	UNCH	.380B	.085A
9950	----	----	0.302N	.307+	50	.845	----	----	----	1000	UNCH	.575B	.165A

TOTAL 0 11881 30767

APR21 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9900	----	----	0.087N	.087	UNCH	.342	----	----	----	1	UNCH	.150	.150

TOTAL 0 11881 1

JUN21 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9825	----	----	0.015N	.015	UNCH	.058	----	----	----	1500	UNCH	.030	.025A
9850	----	----	0.027N	.027	UNCH	.106	----	----	----	1000	UNCH	.040B	.035A
9862	----	----	0.040N	.042+	25	.153	----	----	----	1500	UNCH	.060B	.050A
9875	----	----	0.060N	.062+	25	.212	----	----	----	300	UNCH	.090B	.050
9887	----	----	0.085N	.087+	25	.283	----	----	----	279	UNCH	.135B	.095A
9900	----	----	0.117N	.120+	25	.370	----	----	----	1500	UNCH	.190B	.125A
9912	----	----	0.160N	.162+	25	.474	----	----	----	104	UNCH	.250B	.125A
9925	----	----	0.220N	.222+	25	.591	----	----	----	1000	UNCH	.325B	.135A
9937	----	----	0.295N	.300+	50	.706	----	----	----	250	UNCH	.410B	.180A

TOTAL 0 11881 7433

SEP21 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9800	----	----	0.017N	.017	UNCH	.057	----	----	----	5500	UNCH	----	----
9825	----	----	0.025N	.025	UNCH	.086	----	----	----	800	UNCH	----	----
9850	----	----	0.047N	.047	UNCH	.153	----	----	----	2750	UNCH	----	----
9875	----	----	0.087N	.087	UNCH	.263	----	----	----	7900	UNCH	----	----
9900	----	----	0.160N	.165+	50	.430	----	----	----	3550	UNCH	----	----
9912	----	----	0.220N	.225+	50	.526	----	----	----	875	UNCH	----	----
9925	----	----	0.295N	.300+	50	.620	----	----	----	500	UNCH	----	----

TOTAL 0 11881 21875

11,881.00

ADDITIONAL EURODOLLAR PRODUCTS PUT OPTIONS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
SR3 OPT	SR3 OPT											
DEC20 S30		(FUTURES SETT. .00)										
9862	----	----	----	----	CAB	----	----	----	5	UNCH	.1000B	.0600
9987	----	----	.0075N		.0050-	.0025	.151	----	100	UNCH	.0350B	.0175A
TOTAL								0	105			
MAR21 S30	SR3 OPT	(FUTURES SETT. .00)										
9987	----	----	.0100N		.0100	UNCH	.212	----	50	UNCH	.0100B	.0250A
TOTAL								0	50			
MAR22	SR3 OPT	(FUTURES SETT. .00)										



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

PG54 BULLETIN #231@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Nov 30, 2020 PG54

SR3 OPT MAR22 S30	SR3 OPT	(FUTURES SETT.	.00)											
9962	----	----	----	.0125N	.0150+	.0025	.120	----	----	1000	UNCH	.0150B	.0300A	
10000	----	----	----	.1050N	.1100+	.0050	.696	----	----	1000	UNCH	.0850B	.0950A	
TOTAL										0	2000			

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
1YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
DEC20 E0	CALL 9837	----	----	----	----	1633	0.00
E0	9850	----	----	----	----	7378	0.00
E0	9875	----	----	----	----	1409	0.00
E0	9887	----	----	----	----	2324	0.00
E0	9900	----	----	----	----	2339	0.00
E0	9912	----	----	----	----	6726	0.00
E0	9925	----	----	----	----	185500	0.00
TOTALS		0	0	0	0	207309	0
MAR21 CALL							
E0	9875	----	----	----	----	100	0.00
TOTALS		0	0	0	0	100	0
1YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
SEP21 E0	PUT 9962	----	----	43727	----	----	0.00
TOTALS		0	0	43727	0	0	0
2YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
DEC20 E2	CALL 9812	----	----	----	----	50	0.00
E2	9837	----	----	----	----	737	0.00
E2	9850	----	----	----	----	2500	0.00
E2	9862	----	----	----	----	666	0.00
E2	9887	----	----	----	----	5500	0.00
E2	9912	----	----	----	----	250	0.00
TOTALS		0	0	0	0	9703	0
2YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
JUN21 E2	PUT 9875	----	30000	30000	----	----	0.00
E2	9912	----	60000	60000	----	----	0.00
E2	9950	----	30000	30000	----	----	0.00
TOTALS		0	120000	120000	0	0	0
SEP21 E2	PUT 9937	----	----	31446	----	----	0.00
TOTALS		0	0	31446	0	0	0
3YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
DEC20 E3	CALL 9825	----	----	----	----	161	0.00
E3	9850	----	----	----	----	32	0.00
E3	9862	----	----	----	----	280	0.00
E3	9950	----	----	7000	----	----	0.00
E3	9962	----	----	21250	----	----	0.00
E3	9975	----	----	7250	----	----	0.00
TOTALS		0	0	35500	0	473	0
FEB21 E3	CALL 9937	----	----	5000	----	----	0.00
E3	9950	----	----	10000	----	----	0.00
E3	9962	----	----	5000	----	----	0.00
TOTALS		0	0	20000	0	0	0
MAR21 E3	CALL 9950	----	----	11500	----	----	500.00
E3	9962	----	----	23000	----	----	500.00
TOTALS		1000	0	34500	0	0	1000
3YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
MAR21 E3	PUT 9912	----	----	15000	----	----	0.00
E3	9937	----	----	15000	----	----	0.00
TOTALS		0	0	30000	0	0	0
JUN21 E3	PUT 9875	----	----	41500	----	----	0.00
E3	9925	----	----	41500	----	----	0.00
TOTALS		0	0	83000	0	0	0