

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

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FINAL

PG59 BULLETIN #228@

30 DAY AND MIDCURVE FED FUNDS, 10YR, 5YR, 7YR, 30YR SWAP OPTIONS

Tue, Nov 24, 2020

PG59

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) - 1/2 TICK VALUE = \$4.00 PRODUCT 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.

30 DAY FED FUNDS, 10YR SWAP AND 5YR SWAP CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
30D FED FUND FUT	11/30	12/31	01/29	02/26	03/31	04/30	05/28	06/30	07/30	08/31	09/30	10/29	11/30
30D FED FUND OPT	11/30	12/31	01/29	02/26	03/31	04/30	05/28	06/30	07/30	08/31	09/30	10/29	11/30

EXPIRATION:	DEC20	MAR21
TN FUT	12/21	03/22
YIA FUT	12/16	

30 DAY FED FUNDS, 10YR, 5YR, 7YR AND 30YR SWAP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, NOV 24

NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21
FFC 960.0-1,012	963.7-1,012	965.0-1,012	965.0-1,012	967.5-1,012	967.5-1,012	972.5-1,012	973.7-1,012	973.7-1,012	973.7-1,012	973.7-1,012	973.7-1,012

30 DAY FEDERAL FUND FUTURES

	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21
30D FED FD FUT	99.9125	99.9150	99.9100	99.9125	99.9150	99.9100	99.9125	99.9150	99.9100	99.9125	99.9150	99.9100
NOV20	99.9125											
DEC20	99.9200	99.9250	99.9150	99.9200	99.9150	99.9200	99.9150	99.9200	99.9150	99.9200	99.9150	99.9200
JAN21	99.9200	99.9300	99.9200	99.9250	99.9200	99.9250	99.9200	99.9250	99.9200	99.9250	99.9200	99.9250
FEB21	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300
MAR21	99.9300	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300
APR21	99.9300	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300
MAY21	99.9350	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350
JUN21	99.9350	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350
JUL21	99.9350	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350
AUG21	99.9350	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350
SEP21	99.9350	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350
OCT21	99.9350	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350	99.9300	99.9350
NOV21	99.9300	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300
DEC21	99.9300	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300
JAN22	99.9300	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300	99.9250	99.9300
FEB22	99.9250	99.9250	99.9200	99.9250	99.9200	99.9250	99.9200	99.9250	99.9200	99.9250	99.9200	99.9250
MAR22	99.9250	99.9250	99.9200	99.9250	99.9200	99.9250	99.9200	99.9250	99.9200	99.9250	99.9200	99.9250
APR22	99.9200	99.9200	99.9150	99.9200	99.9150	99.9200	99.9150	99.9200	99.9150	99.9200	99.9150	99.9200
MAY22	99.9200	99.9200	99.9150	99.9200	99.9150	99.9200	99.9150	99.9200	99.9150	99.9200	99.9150	99.9200
JUN22	---	---	---	---	---	---	---	---	---	---	---	---
JUL22	99.9050	99.9100	99.9050	99.9100	99.9050	99.9100	99.9050	99.9100	99.9050	99.9100	99.9050	99.9100
AUG22	---	---	---	---	---	---	---	---	---	---	---	---
SEP22	99.8950	99.8950	99.8950	99.8950	99.8950	99.8950	99.8950	99.8950	99.8950	99.8950	99.8950	99.8950
OCT22	---	---	---	---	---	---	---	---	---	---	---	---
TOTAL 30D FED FD FUT												

ADDITIONAL CBT FINANCIAL FUTURES

	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21
YIA FUT	99.9375	99.9375	9375	---	99.9362	(.06)	UNCH	---	499	2476 +	129	99.9475 99.9200
TOTAL YIA FUT									0	499	2476 +	129

ADDITIONAL CBOT INTEREST RATE FUTURES

	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21
TN FUT	157'145	157'160	57'005	---	157'040	- 0'100	10218	626330	230166	- 40932	162'000	155'125
MAR21	156'270	156'290	56'135	---	156'170	- 0'100	17105	516860	790925	+ 07941	158'275B	154'245A
TOTAL							27323	1143190	1021091	- 32991		

30 DAY FEDERAL FUNDS CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT	HIGH	LOW
30D FED FD CALL	---	---	---	---	---	---	25 UNCH	.033	---	---	100 UNCH	300B	225	
DEC20 30D FED FD CALL	---	---	---	---	---	---				0	100			
TOTAL										0	100			

30 DAY FEDERAL FUNDS PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT	HIGH	LOW
30D FED FD PUT	---	---	---	---	---	---	150 UNCH	.156	---	---	50 UNCH	50	50	
FEB21 30D FED FD PUT	---	---	---	---	---	---				0	50			
9975	---	---	---	---	---	---								
TOTAL										0	50			

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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