



PRELIMINARY

PG51 BULLETIN #237@

STIR CALL OPTIONS

Fri, Dec 08, 2023 PG51

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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=ASK 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 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.

EURO DOLLAR CONTRACTS LAST TRADE DATES

Table with 6 columns: EXPIRATION, DEC23, MAR24, JUN24, SEP24, DEC24. Rows for EURO DLR FUT and EURO DLR OPT.

EXPIRATION:

ADDITIONAL STIR -FUTURES-

Main table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE DISCOUNT, IMM INDEX % PT. CHGE. ##, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include BSB FUT, ESR FUT, EUS FUT, SON FUT, TBF3 FUT, TIE FUT.



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SOFR -FUTURES-

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	IMM %	INDEX PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH	---CONTRACT--- LOW	
SR1 FUT													
DEC23	94.6575	94.6625	94.6575	----	94.6575	(5.34)	UNCH	----	15804	214541 +	3033	96.5700 9.4890	
JAN24	94.6550	94.6550	94.6450	----	94.6500	(5.35)	UNCH	----	20390	244890 +	616	96.6050 9.4950	
FEB24	94.6850	94.6850	94.6550	----	94.6550	(5.34) -	0.030	----	33956	213835 +	2263	96.6100B 9.5125	
MAR24	94.7250	94.7250	94.6850	----	94.6850	(5.31) -	0.045	----	6323	57675 -	1411	96.5850B 9.5210	
APR24	94.8100	94.8100	94.7450	----	94.7500	(5.25) -	0.065	----	13552	41371 +	94	96.4950B 9.5350A	
MAY24	94.9850	94.9850	94.8900	----	94.9000	(5.10) -	0.090	----	9675	45605 -	379	96.5300 9.5590A	
JUN24	95.0950	95.0950	94.9850	----	95.0000	(5.00) -	0.105	----	2681	18177 +	137	95.9550 94.5200	
JUL24	95.1750	95.1750	95.0500	----	95.0650	(4.93) -	0.120	----	4059	17361 +	880	95.5000B 94.6800A	
AUG24	95.3500	95.3500	95.2050	----	95.2250	(4.77) -	0.140	----	2166	15014 +	96	95.4550B 94.7850A	
SEP24	95.4100	95.4200B	95.2750A	----	95.2950	(4.70) -	0.150	----	480	4225 -	109	95.5250B 94.8350A	
OCT24	95.5150	95.5400B	95.3850A	----	95.4050	(4.59) -	0.165	----	268	5266 -	24	95.6450B 94.9700	
NOV24	95.6450	95.6750B	95.5050A	----	95.5250	(4.47) -	0.180	----	209	5059 -	82	95.7850 95.1850A	
DEC24	95.7500	95.7700B	*95.6300A	----	95.6250	(4.37) -	0.180	----	37	95 +	20	95.8150B 95.6300A	
TOTAL SR1 FUT								0	109600	883114 +	5134		
SR3 FUT													
SEP23	94.6450	94.6475	94.6450	----	94.6450	(5.35) -	0.0025	----	12257	1175653 +	13915	99.8050 9.4710	
OCT23	94.6350	94.6350	94.6325A	----	94.6300	(5.37) -	0.0025	----	1	4494	UNCH	95.7200B 9.4810A	
NOV23	94.6250	94.6250	94.6200	----	94.6250	(5.37) -	0.0025	----	116	2939 -	5	95.3400B 9.4925A	
DEC23	94.6300	94.6325	94.6150	----	94.6150	(5.38) -	0.020	----	488345	1530196 +	28188	99.6400 9.5005	
JAN24	94.6600	94.6700B	94.6400	----	94.6500	(5.35) -	0.030	----	32	3861	UNCH	94.8000B 94.4950	
FEB24	94.7000	94.7600B	94.7000	----	94.7100	(5.29) -	0.055	----	17	1316	UNCH	94.7900B 94.5150A	
MAR24	----	----	----	----	94.8100	(5.19) -	0.085	9623	547773	1112072 +	11950	99.4050 9.5460	
APR24	----	94.9900B	94.9000A	----	94.9150	(5.08) -	0.090	----	----	907	UNCH	95.0500B 94.6100	
MAY24	95.0200	95.1150B	95.0100A	----	95.0250	(4.97) -	0.110	----	6	60 +	6	95.1850B 94.8000A	
JUN24	----	----	----	----	95.1150	(4.88) -	0.140	6720	558637	1001993 +	12355	99.3300 9.5920	
SEP24	----	----	----	----	95.4450	(4.55) -	0.180	10108	466183	906312 +	7731	99.1950B 9.6305	
DEC24	----	----	----	----	95.7650	(4.23) -	0.205	5633	674294	987262 +	40120	99.1500B 9.6585	
MAR25	----	----	----	----	96.0600	(3.94) -	0.205	2690	287958	557384 -	645	98.9800 9.6750	
JUN25	96.4450	96.4500	96.2600	----	96.2800	(3.72) -	0.195	----	232913	606113 +	15059	98.9200 9.6815	
SEP25	96.5600	96.5650	96.3850	----	96.4050	(3.59) -	0.185	----	171068	603119 -	4751	98.7700B 9.6815	
DEC25	----	----	----	----	96.4550	(3.54) -	0.170	3947	214387	562184 +	4347	98.7050 9.6810	
MAR26	----	----	----	----	96.4600	(3.54) -	0.160	3410	116251	413367 +	826	98.7050B 9.6800	
JUN26	96.5800	96.5900	96.4200	----	96.4550	(3.54) -	0.155	1000	93386	369130 +	389	98.7000B 9.6785	
SEP26	96.5650	96.5700	96.4050	----	96.4450	(3.55) -	0.150	1000	89129	319096 -	2636	98.6950B 9.6770	
DEC26	----	----	----	----	96.4350	(3.56) -	0.140	2033	62110	245874 -	2443	98.6700B 9.6760	
MAR27	96.5300	96.5350	96.3750	----	96.4200	(3.58) -	0.135	----	39423	149858 +	84	98.6500B 9.6745	
JUN27	----	----	----	----	96.3950	(3.60) -	0.130	25	31459	140738 -	970	98.3750 9.6730	
SEP27	96.4800	96.4800	96.3300	----	96.3700	(3.63) -	0.130	----	30752	149823 +	1572	98.5600B 9.6700	
DEC27	96.4400	96.4500	96.3050	----	96.3450	(3.65) -	0.125	----	36258	139473 +	1817	98.3800B 9.6660	
MAR28	96.4100	96.4200	96.2800	----	96.3200	(3.68) -	0.120	----	25106	94316 -	179	97.9700B 9.6620	
JUN28	96.3700	96.3800	96.2400	----	96.2850	(3.71) -	0.115	----	29208	81947 -	2971	98.5250B 9.6580A	
SEP28	96.3300	96.3400	96.2050	----	96.2450	(3.75) -	0.115	----	28362	44137 -	1737	97.2050 9.6550A	
DEC28	96.2700	96.3000B	96.1800A	----	96.2100	(3.79) -	0.110	----	803	6440 +	103	98.5050B 9.6515	
MAR29	96.1600	96.2650B	96.1500A	----	96.1800	(3.82) -	0.110	----	432	2156 +	26	97.0350 9.6485A	
JUN29	----	----	----	----	96.1450	(3.85) -	0.110	----	340	1207 -	2	96.9000 95.2300	
SEP29	96.1500	96.1950B	96.0950	----	96.1100	(3.89) -	0.110	----	404	471 +	31	99.6750B 95.2600A	
DEC29	96.1500	96.1500	96.1500	----	96.0750	(3.92) -	0.110	----	42	308 +	9	96.6050 95.5900	
MAR30	----	----	----	----	96.0500	(3.95) -	0.110	----	36	115 -	14	96.6300 95.5500	
JUN30	----	----	----	----	96.0250	(3.97) -	0.110	----	4	38	UNCH	96.5650 95.1950A	
SEP30	----	----	----	----	96.0050	(3.99) -	0.110	----	----	12	UNCH	96.5900 95.6050	
DEC30	----	----	----	----	95.9800	(4.02) -	0.110	----	2	8	UNCH	95.7150 95.6200	
MAR31	----	#95.9000B	----	----	95.9600	(4.04) -	0.110	----	----	13	UNCH	95.9000B 95.4850	
JUN31	----	#95.7800B	----	----	95.9500	(4.05) -	0.110	----	----	2	UNCH	95.7800B 95.6450	
SEP31	----	----	----	----	95.9450	(4.05) -	0.110	----	----	1	UNCH	95.6250 95.6250	
DEC31	----	----	----	----	95.9450	(4.05) -	0.110	----	----	5	UNCH	95.7050 95.6200	
MAR32	----	#95.7750B	----	----	95.9150	(4.08) -	0.110	----	----	1	UNCH	95.7750B 95.6050	
JUN32	----	#95.7850B	----	----	95.9150	(4.08) -	0.110	----	----	1	UNCH	95.7850B 95.5950	
SEP32	----	#95.7800B	----	----	95.9250	(4.07) -	0.110	----	----	1	UNCH	95.7800B 95.4800A	
DEC32	----	----	----	----	95.9200	(4.08) -	0.110	----	----	2	UNCH	----	96.5750A
TOTAL SR3 FUT								46189	4237494	11214405 +	122175		



2023 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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Customer Service: (312) 930-1000

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Table with columns for contract symbols (e.g., SR3 OPT, 9456, 9462), settlement terms (FUTURES SETT. #.2550, *.2550), and various numerical data points representing market prices and volumes.

Main body of the table containing contract details for SR3 OPT and APR24 S30, including columns for contract numbers, settlement terms, and price/volume data.

Table with columns for contract symbols (e.g., APR24 S30, 9437, 9450), settlement terms (FUTURES SETT. .00), and numerical data points.

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Table with columns: SR3 OPT, SR3 OPT, (FUTURES SETT. .00), and multiple columns of numerical data. Includes a 'TOTAL' row at the bottom of the section.

Table with columns: DEC24 S30, SR3 OPT, (FUTURES SETT. .00), and multiple columns of numerical data. Includes a 'TOTAL' row at the bottom of the section.

Table with columns: MAR25 S30, SR3 OPT, (FUTURES SETT. .00), and multiple columns of numerical data. Includes a 'TOTAL' row at the bottom of the section.

Table with columns: JUN25 S30, SR3 OPT, (FUTURES SETT. .00), and multiple columns of numerical data. Includes a 'TOTAL' row at the bottom of the section.

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OPTIONS EOO'S AND BLOCK'S

TICKER SYMBOL		STRIKE PRICE	EOO VOLUME	BLOCK VOLUME
SR3 OPT		OPTIONS ON THREE-MONTH SOFR FUTURES		
JAN24	CALL			
S30		9468	0	10000
S30		9475	0	5000
S30		9518	0	15000
MAR24	CALL			
S30		9500	0	5000
APR24	CALL			
S30		9462	0	40000
S30		9475	0	40000
S30		9487	0	40000
S30		9500	0	40000
S2 OPT		TWO-YEAR MID-CURVE SOFR OPTIONS		
MAR24	CALL			
S2		9687	0	4000
S2		9712	0	7000
S2		9787	0	11000
S0 OPT		ONE-YEAR MID-CURVE SOFR OPTIONS		
DEC23	CALL			
S0		9593	0	6000
S0		9606	0	6000
S0		9618	0	6000
S0		9643	0	6000
FEB24	CALL			
S0		9662	0	5500
JUN24	CALL			
S0		9700	0	3000