





2023 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

PG53 BULLETIN #237@ STIR MIDCURVE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, Dec 08, 2023 PG53

Table with columns for month/year (e.g., SO OPT, FEB24 SO), contract numbers (e.g., 9643, 9650), and various price and volume data points. Includes sub-sections for TOTAL, APR24, MAY24, and JUN24.

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PG53 BULLETIN #237@ STIR MIDCURVE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, Dec 08, 2023 PG53

Table with columns for contract month (S2, APR24, JUN24, SEP24, DEC24, S3, JAN24, FEB24), contract type (OPT), settlement type (FUTURES SETT.), and various numerical values representing prices, spreads, and volumes.



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PRELIMINARY

| PG53            | BULLETIN #237@ | STIR MIDCURVE, CALENDAR SPREAD EURODOLLAR OPTIONS |      |        |        |        |      |      |       | Fri, Dec 08, 2023 |       | PG53           |
|-----------------|----------------|---|------|--------|--------|--------|------|------|-------|-------------------|-------|----------------|
| S3 OPT          |                | (FUTURES SETT. .00)                               |      |        |        |        |      |      |       |                   |       |                |
| 9700            | S3 OPT         | ----  | ---- | ----   | .0625- | 0.0350 | .180 | ---- | ----  | 4000              | UNCH  | .1600B .0300A  |
| 9737            | ----           | ----  | ---- | ----   | .0250- | 0.0150 | .079 | ---- | ----  | 900               | UNCH  | .0750B .0200A  |
| 9762            | ----           | ----  | ---- | ----   | .0125- | 0.0075 | .042 | ---- | ----  | 450               | UNCH  | .0150B .0450A  |
| TOTAL           |                |   |      |        |        |        |      |      | 0     | 10800             |       |                |
| MAR24 S3        | S3 OPT         | (FUTURES SETT. .00)                               |      |        |        |        |      |      |       |                   |       |                |
| 9550            | ----           | ----  | ---- | ----   | .9525- | 0.1225 | .892 | ---- | ----  | 1907              | UNCH  | 1.7200B .4050A |
| 9562            | ----           | ----  | ---- | ----   | .8400- | 0.1225 | .863 | ---- | ----  | 450               | UNCH  | 1.6050B .3450A |
| 9575            | ----           | ----  | ---- | ----   | .7325- | 0.1200 | .825 | ---- | ----  | 250               | UNCH  | 1.4950B .2950A |
| 9587            | ----           | ----  | ---- | ----   | .6325- | 0.1150 | .779 | ---- | ----  | 1350              | UNCH  | 1.3850B .2450A |
| 9600            | ----           | ----  | ---- | ----   | .5375- | 0.1125 | .725 | ---- | ----  | 2403              | UNCH  | 1.2750B .2050A |
| 9612            | ----           | ----  | ---- | ----   | .4525- | 0.1025 | .663 | ---- | ----  | 4000              | UNCH  | 1.1750B .1700A |
| 9625            | ----           | ----  | ---- | ----   | .3750- | 0.0950 | .597 | ---- | ----  | 3907              | UNCH  | 1.0750B .1400A |
| 9637            | ----           | ----  | ---- | ----   | .3050- | 0.0850 | .527 | ---- | ----  | 5350              | UNCH  | .9800B .1150A  |
| 9650            | ----           | ----  | ---- | ----   | .2450- | 0.0750 | .456 | ---- | ----  | 5971              | UNCH  | .8900B .0950A  |
| 9662            | ----           | ----  | ---- | ----   | .1925- | 0.0650 | .386 | ---- | ----  | 40                | UNCH  | .8050B .0800A  |
| 9675            | ----           | ----  | ---- | ----   | .1500- | 0.0550 | .321 | ---- | ----  | 8000              | UNCH  | .7250B .0650A  |
| 9687            | ----           | ----  | ---- | ----   | .1150- | 0.0475 | .262 | ---- | 750   | 2600 +            | 750   | .6500B .0500A  |
| 9700            | ----           | .1625N  | ---- | ----   | .0875- | 0.0400 | .210 | ---- | 2000  | 5875 +            | 1930  | .5800B .0400A  |
| 9712            | ----           | .1275N  | ---- | ----   | .0675- | 0.0300 | .168 | ---- | ----  | 2826              | UNCH  | .5150B .0350A  |
| 9725            | ----           | ----  | ---- | ----   | .0525- | 0.0225 | .135 | ---- | ----  | 3002              | UNCH  | .4550B .0250   |
| 9737            | ----           | ----  | ---- | ----   | .0400- | 0.0175 | .106 | ---- | ----  | 2030              | UNCH  | .4000B .0300A  |
| 9750            | ----           | ----  | ---- | ----   | .0300- | 0.0150 | .082 | ---- | ----  | 2286              | UNCH  | .3450B .0250A  |
| 9762            | ----           | .0350N  | ---- | ----   | .0225- | 0.0125 | .063 | ---- | 750   | 2000 +            | 750   | .3000B .0300A  |
| 9775            | ----           | ----  | ---- | ----   | .0175- | 0.0100 | .049 | ---- | ----  | 750               | UNCH  | .2550B .0250A  |
| 9800            | ----           | .0175N  | ---- | ----   | .0100- | 0.0075 | .029 | ---- | 2000  | 2500 +            | 1500  | .1650B .0150A  |
| 9925            | ----           | ----  | ---- | ----   | CAB    | ----   | .000 | ---- | ----  | 25                | UNCH  | ----           |
| 9950            | ----           | ----  | ---- | ----   | CAB    | ----   | .000 | ---- | ----  | 25                | UNCH  | ----           |
| TOTAL           |                |   |      |        |        |        |      |      | 5500  | 57547 +           | 4930  |                |
| APR24 S3        | S3 OPT         | (FUTURES SETT. .00)                               |      |        |        |        |      |      |       |                   |       |                |
| 9687            | ----           | ----  | ---- | ----   | .1350- | 0.0450 | .274 | ---- | ----  | 4200              | UNCH  | .1800B .0650A  |
| 9725            | ----           | .0925N  | ---- | ----   | .0625- | 0.0300 | .147 | ---- | 1500  | 5000 +            | 1500  | .0800B .0400A  |
| 9737            | ----           | ----  | ---- | ----   | .0475- | 0.0250 | .116 | ---- | ----  | 8400              | UNCH  | .0600B .0400A  |
| 9750            | ----           | .0575N  | ---- | ----   | .0375- | 0.0200 | .093 | ---- | 3000  | 10000 +           | 3000  | .0450B .0300A  |
| 9762            | ----           | .0450N  | ---- | ----   | .0300- | 0.0150 | .076 | ---- | 1500  | 9200 +            | 1500  | ----           |
| TOTAL           |                |   |      |        |        |        |      |      | 6000  | 36800 +           | 6000  |                |
| MAY24 S3        | S3 OPT         | (FUTURES SETT. .00)                               |      |        |        |        |      |      |       |                   |       |                |
| 9750            | ----           | ----  | ---- | .0700N | .0525- | 0.0175 | .115 | ---- | 13100 | 16700 +           | 13100 | ----           |
| 9787            | ----           | ----  | ---- | .0350N | .0275- | 0.0075 | .064 | ---- | 26200 | 33400 +           | 26200 | ----           |
| 9800            | ----           | ----  | ---- | .0275N | .0225- | 0.0050 | .052 | ---- | 13100 | 16700 +           | 13100 | ----           |
| TOTAL           |                |   |      |        |        |        |      |      | 52400 | 66800 +           | 52400 |                |
| JUN24 S3        | S3 OPT         | (FUTURES SETT. .00)                               |      |        |        |        |      |      |       |                   |       |                |
| 9550            | ----           | ----  | ---- | ----   | .9775- | 0.1125 | .820 | ---- | ----  | 2050              | UNCH  | 1.5950B .4950A |
| 9562            | ----           | ----  | ---- | ----   | .8775- | 0.1100 | .787 | ---- | ----  | 3000              | UNCH  | 1.4850B .4350A |
| 9575            | ----           | ----  | ---- | ----   | .7800- | 0.1050 | .749 | ---- | ----  | 4000              | UNCH  | 1.3800B .3800A |
| 9600            | ----           | ----  | ---- | ----   | .6025- | 0.0950 | .663 | ---- | ----  | 250               | UNCH  | 1.1800B .2850A |
| 9625            | ----           | ----  | ---- | ----   | .4500- | 0.0825 | .563 | ---- | ----  | 6107              | UNCH  | .9900B .2100A  |
| 9637            | ----           | ----  | ---- | ----   | .3825- | 0.0775 | .510 | ---- | ----  | 150               | UNCH  | .9050B .1800A  |
| 9650            | ----           | ----  | ---- | ----   | .3225- | 0.0725 | .456 | ---- | ----  | 600               | UNCH  | .8200B .1550A  |
| 9675            | ----           | ----  | ---- | ----   | .2275- | 0.0550 | .355 | ---- | ----  | 9836              | UNCH  | .6600B .1150A  |
| 9700            | ----           | ----  | ---- | ----   | .1550- | 0.0425 | .265 | ---- | ----  | 32250             | UNCH  | .5200B .0800A  |
| 9712            | ----           | ----  | ---- | ----   | .1250- | 0.0375 | .224 | ---- | ----  | 5000              | UNCH  | .4600B .0700A  |
| 9737            | ----           | ----  | ---- | ----   | .0825- | 0.0250 | .159 | ---- | ----  | 10                | UNCH  | .3500B .0550A  |
| 9750            | ----           | ----  | ---- | ----   | .0675- | 0.0200 | .133 | ---- | ----  | 2907 +            | 500   | .3000B .0500A  |
| 9800            | ----           | ----  | ---- | ----   | .0275- | 0.0100 | .060 | ---- | ----  | 1000              | UNCH  | .0800B .0300A  |
| 9850            | ----           | ----  | ---- | ----   | .0100- | 0.0050 | .024 | ---- | ----  | 14000             | UNCH  | ----           |
| TOTAL           |                |   |      |        |        |        |      |      | 0     | 81160 +           | 500   |                |
| SEP24 S3        | S3 OPT         | (FUTURES SETT. .00)                               |      |        |        |        |      |      |       |                   |       |                |
| 9562            | ----           | ----  | ---- | ----   | .9125- | 0.1075 | .739 | ---- | ----  | 302               | UNCH  | 1.0200B .5000A |
| 9575            | ----           | ----  | ---- | ----   | .8225- | 0.1025 | .706 | ---- | ----  | 228               | UNCH  | .9250B .4500A  |
| 9587            | ----           | ----  | ---- | ----   | .7350- | 0.1025 | .669 | ---- | ----  | 2100              | UNCH  | .8350B .4000A  |
| 9600            | ----           | ----  | ---- | ----   | .6550- | 0.0975 | .630 | ---- | ----  | 2211              | UNCH  | .7450B .3500A  |
| 9612            | ----           | ----  | ---- | ----   | .5775- | 0.0925 | .588 | ---- | ----  | 1400              | UNCH  | .6650B .3100A  |
| 9625            | ----           | ----  | ---- | ----   | .5075- | 0.0850 | .544 | ---- | ----  | 308               | UNCH  | .5950B .2750A  |
| 9637            | ----           | ----  | ---- | ----   | .4450- | 0.0750 | .500 | ---- | ----  | 1400              | UNCH  | .5250B .2400A  |
| 9675            | ----           | ----  | ---- | ----   | .2900- | 0.0500 | .371 | ---- | ----  | 200               | UNCH  | .3550B .1650A  |
| 9700            | ----           | ----  | ---- | ----   | .2150- | 0.0375 | .295 | ---- | ----  | 2500              | UNCH  | .2650B .1250A  |
| 9725            | ----           | ----  | ---- | ----   | .1550- | 0.0275 | .228 | ---- | ----  | 500               | UNCH  | .1850B .1100A  |
| 9750            | ----           | ----  | ---- | ----   | .1100- | 0.0225 | .172 | ---- | ----  | 2500              | UNCH  | .1200B .0900A  |
| 9875            | ----           | ----  | ---- | ----   | .0150- | 0.0050 | .030 | ---- | ----  | 3                 | UNCH  | .0250 .0250    |
| TOTAL           |                |   |      |        |        |        |      |      | 0     | 13652             |       |                |
| S4 OPT DEC23 S4 | S4 OPT         | (FUTURES SETT. .00)                               |      |        |        |        |      |      |       |                   |       |                |
| 9625            | ----           | ----  | ---- | ----   | .1475- | 0.1050 | .670 | ---- | ----  | 1                 | UNCH  | .8500B .0800A  |
| 9637            | ----           | ----  | ---- | ----   | .0800- | 0.0825 | .446 | ---- | ----  | 121               | UNCH  | .7550B .0600A  |
| 9700            | ----           | ----  | ---- | ----   | CAB    | ----   | .004 | ---- | ----  | 100               | UNCH  | .3900B .2000A  |
| 9875            | ----           | ----  | ---- | ----   | CAB    | ----   | ---- | ---- | ----  | 6                 | UNCH  | .0150 .0050    |
| TOTAL           |                |   |      |        |        |        |      |      | 0     | 228               |       |                |
| JAN24 S4        | S4 OPT         | (FUTURES SETT. .00)                               |      |        |        |        |      |      |       |                   |       |                |
| 9712            | ----           | ----  | ---- | ----   | .0100- | 0.0100 | .047 | ---- | ----  | 6                 | UNCH  | ----           |
| TOTAL           |                |   |      |        |        |        |      |      | 0     | 6                 |       |                |
| MAR24 S4        | S4 OPT         | (FUTURES SETT. .00)                               |      |        |        |        |      |      |       |                   |       |                |
| 9675            | ----           | ----  | ---- | ----   | .1175- | 0.0450 | .270 | ---- | ----  | 4000              | UNCH  | .3850B .1100A  |
| 9687            | ----           | ----  | ---- | ----   | .0875- | 0.0400 | .215 | ---- | ----  | 229 +             | 85    | .1700B .0900A  |
| 9700            | ----           | ----  | ---- | ----   | .0650- | 0.0325 | .168 | ---- | ----  | 4000              | UNCH  | .1350B .0900A  |
| 9712            | ----           | ----  | ---- | ----   | .0475- | 0.0275 | .129 | ---- | ----  | 5                 | UNCH  | ----           |
| TOTAL           |                |   |      |        |        |        |      |      | 0     | 8234 +            | 85    |                |