



PG54 BULLETIN #237@ STIR MIDCURVE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Dec 08, 2023 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.

SOFR MIDCURVE 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		
SO OPT DEC23	SO OPT		(FUTURES SETT.	.00)												
9400	----	----	----	----	----	----	CAB	----	----	----	18917	UNCH	.0500B	.0050		
9425	----	----	----	----	----	----	CAB	----	----	----	900	UNCH	.0750B	.0150A		
9437	----	----	----	----	----	----	CAB	----	----	----	133	UNCH	.0950B	.0200		
9443	----	----	----	----	----	----	CAB	----	----	----	1650	UNCH	.1000B	.0200A		
9450	----	----	----	----	----	----	CAB	----	----	----	30142	UNCH	.2250B	.0150		
9456	----	----	----	----	----	----	CAB	----	----	----	171	UNCH	.1250B	.0100A		
9462	----	----	----	----	----	----	CAB	----	----	----	5005	UNCH	.2450B	.0025A		
9468	----	----	----	----	----	----	CAB	----	.000	----	733	UNCH	.1500B	.0150A		
9475	----	----	----	----	----	----	CAB	----	.000	----	33473	-	789	.2750B	.0050A	
9481	----	----	----	----	----	----	CAB	----	.000	----	7834	UNCH	.1750B	.0050A		
9487	----	----	----	----	----	----	CAB	----	.000	----	47264	UNCH	.3050B	.0100A		
9493	----	----	----	----	----	----	CAB	----	.000	----	16719	UNCH	.2100B	.0100A		
9500	----	----	----	----	----	----	CAB	----	.000	1500	70372	-	500	.3350B	.0050	
9506	----	----	----	----	----	----	CAB	----	.002	----	81919	UNCH	.2500B	.0100		
9512	----	----	----	----	----	----	CAB	----	.004	4000	61177	-	1913	.3700B	.0100	
9518	----	----	----	----	----	----	CAB	----	.009	500	14928	UNCH	.2950B	.0150		
9525	----	----	----	----	.0025N	----	CAB	.0025	UNCH	.018	3600	120158	-	2815	.4100B	.0025
9531	----	----	----	----	----	----		.0050	UNCH	.035	----	18232	UNCH	.3450B	.0050	
9537	----	----	----	----	.0075N	----		.0075	UNCH	.053	7000	93485	-	2784	.4500B	.0100A
9543	----	----	----	----	----	----		.0125+	.0025	.087	----	20360	+	123	.4300B	.0100A
9550	----	----	----	----	.0125N	----		.0200+	.0075	.134	29900	77072	-	12299	.5000B	.0100
9556	----	----	----	----	.0175N	----		.0325+	.0150	.202	5000	42829	+	1140	.5250B	.0200A
9562	.0400	----	.0400	.0400	.0400	----		.0500+	.0250	.285	36000	100013	+	7586	.5750B	.0250A
9568	.0700	----	.0700	.0650	.0650	----		.0750+	.0375	.380	4000	34018	+	2579	.6300B	.0350A
9575	.0850	----	.0950	.0800	.0950	----		.1050+	.0525	.476	24800	57699	-	12563	.6850B	.0500
9581	.1250	----	.1250	*.1250	.1250	----		.1425+	.0675	.568	1850	26935	+	2418	.7350B	.0700A
9587	----	----	----	----	.1000N	----		.1825+	.0825	.652	2500	66798	+	4305	.7900B	.0850A
9593	----	----	----	----	----	----		.2275+	.0975	.725	----	7927	+	210	.8450B	.1150A
9600	----	----	----	----	.1625N	----		.2750+	.1125	.790	200	46730	+	664	.9050B	.0950
9606	----	----	----	----	----	----		.3275+	.1275	.840	----	5100	UNCH	.9600B	.1750A	
9612	----	----	----	----	.2400N	----		.3825+	.1425	.879	750	21965	-	500	1.0200B	.1200A
9618	----	----	----	----	----	----		.4400+	.1550	.907	----	2627	UNCH	1.0750B	.2550A	
9625	----	----	----	----	----	----		.4975+	.1650	.933	----	19496	+	131	1.1350B	.1400A
9637	----	----	----	----	----	----		.6175+	.1800	.961	----	10542	UNCH	1.2550B	.1650A	
9643	----	----	----	----	----	----		.6775+	.1850	.974	----	1650	UNCH	1.3150B	.4450A	
9650	----	----	----	----	----	----		.7375+	.1875	.986	----	17940	UNCH	1.3750B	.1950A	
9662	----	----	----	----	----	----		.8600+	.1925	.995	900	17036	-	900	1.4950B	.2300A
9675	----	----	----	----	----	----		.9850+	.1975	.998	786	10882	-	786	1.6150B	.2700A
9687	----	----	----	----	----	----		1.1100+	.2000	.999	----	11800	UNCH	1.7350B	.3100A	
9700	----	----	----	----	----	----		1.2350+	.2050	.999	----	4201	UNCH	1.8600B	.3600A	
9712	----	----	----	----	----	----		1.3600+	.2050	.999	----	1498	UNCH	1.9850B	.4150A	
9725	----	----	----	----	----	----		1.4850+	.2050	1.000	----	2300	UNCH	2.1100B	.4750A	
9737	----	----	----	----	----	----		1.6100+	.2050	1.000	25	2250	-	25	2.2350B	.5350A
TOTAL											121600	1232880	-	16718		

JAN24	SO OPT	(FUTURES SETT.	.00)													
9450	----	----	----	----	----	----	CAB	----	.000	----	1000	UNCH	.0400B	.0100A		
9462	----	----	----	----	----	----	CAB	----	.000	----	9100	UNCH	.0500B	.0100A		
9468	----	----	----	----	----	----	CAB	----	.000	----	5150	UNCH	.0550B	.0100A		
9475	----	----	----	----	----	----	CAB	----	.000	----	7961	UNCH	.0650B	.0150A		
9481	----	----	----	----	----	----	CAB	----	.001	----	4134	UNCH	.0800B	.0100A		
9487	----	----	----	----	----	----	CAB	----	.001	----	633	UNCH	.0900B	.0100A		
9500	----	----	----	----	----	----	CAB	----	.004	----	21601	UNCH	.1250B	.0150A		
9506	----	----	----	----	----	----	CAB	----	.006	----	1000	UNCH	.1500B	.0150A		
9512	----	----	----	----	----	----	CAB	----	.010	----	3698	UNCH	.1750B	.0200A		
9518	----	----	----	----	----	----		.0025	UNCH	.015	750	UNCH	.2000B	.0100A		
9525	----	----	----	----	----	----		.0050	UNCH	.028	15558	+	2500	.2350B	.0200A	
9531	----	----	----	----	----	----		.0100+	.0025	.049	4963	UNCH	.2650B	.0100A		
9537	----	----	----	----	----	----		.0125+	.0025	.060	19847	UNCH	.3050B	.0200A		
9543	----	----	----	----	----	----		.0150+	.0025	.073	4880	UNCH	.3400B	.0150A		
9550	----	----	----	----	----	----		.0225+	.0050	.101	12137	+	1291	.3850B	.0200A	
9556	----	----	----	----	----	----		.0325+	.0100	.135	2181	UNCH	.4250B	.0250A		
9562	----	----	----	----	----	----		.0425+	.0150	.168	26097	+	10399	.4700B	.0300A	
9568	----	----	----	----	----	----		.0550+	.0200	.206	2069	UNCH	.5150B	.0350A		
9575	----	----	----	----	.0450N	----		.0700+	.0250	.248	7900	23885	+	5131	.5650B	.0400
9581	----	----	----	----	----	----		.0900+	.0325	.296	2987	UNCH	.6100B	.0550A		
9587	----	----	----	----	----	----		.1150+	.0425	.348	750	18085	+	5075	.6600B	.0700
9593	----	----	----	----	.0725N	----		.1425+	.0525	.400	----	1301	UNCH	.7150B	.0850A	
9600	----	----	----	----	.1100N	----		.1725+	.0625	.450	40	3722	+	3	.7650B	.1050A
9606	----	----	----	----	.1350N	----		.2050+	.0700	.500	100	884	+	120	.8150B	.1300A
9612	----	----	----	----	.1625N	----		.2400+	.0775	.549	8000	10296	+	7346	.8700B	.1550A
9618	----	----	----	----	----	----		.2800+	.0875	.595	----	1200	UNCH	.9250B	.1850A	
9625	----	----	----	----	----	----		.3225+	.0975	.639	----	938	UNCH	.9800B	.2150A	
TOTAL											16790	206057	+	31865		

FEB24	SO OPT	(FUTURES SETT.	.00)													
9462	----	----	----	----	----	----	CAB	----	.008	----	1553	UNCH	.0750B	.0100		
9493	----	----	----	----	----	----		.0100+	.0025	.037	121	UNCH	.1500B	.0150A		
9500	----	----	----	----	----	----		.0150+	.0050	.052	250	UNCH	.1750B	.0250A		
9506	----	----	----	----	----	----		.0175+	.0050	.060	4082	UNCH	.2000B	.0200A		
9512	----	----	----	----	----	----		.0225+	.0075	.074	19915	UNCH	.2250B	.0200		
9525	----	----	----	----	----	----		.0325+	.0100	.102	2550	UNCH	.2850B	.0250A		
9537	----	----	----	----	----	----		.0475+	.0150	.141	7318	+	20	.3550B	.0350A	
9550	----	----	----	----	----	----		.0675+	.0200	.188	55000	+	1000	.4350B	.0450A	
9562	----	----	----	----	----	----		.0975+	.0300	.248	21334	+	11283	.5200B	.0650A	
9568	----	----	----	----	----	----		.1150+	.0325	.281	7600	UNCH	.5650B	.0750A		
9575	----	----	----	----	----	----		.1375+	.0400	.317	59150	UNCH	.6100B	.0900A		
9581	----	----	----	----	----	----		.1625+	.0475	.354	4082	UNCH	.6550B	.1100A		
9587	----	----	----	----	----	----		.1900+	.0550	.391	13743	+	4867	.7050B	.1250A	
9593	----	----	----	----	----	----		.2175+	.0600	.427	4000	UNCH	.7500B	.1450A		
9600	----	----	----	----	----	----		.2475+	.0675	.463	3780	+	280	.8000B	.1700A	
9606	----	----	----	----	.2075N	----		.2825	NEW	.499	4000	4000	+	4000	.8500B	.1950A
9612	----	----	----	----	.2375N	----		.3200+	.0825	.534	1000	3121	+	900	.9050B	.2250A
9618	----	----	----	----	----	----		.3575+	.0875	.568	----	1005	UNCH	.9550B	.2550A	
9625	----	----	----	----	----	----		.3950+	.0925	.601	----	4881	+	1724	1.0100B	.2850A
TOTAL											5000	217485	+	24074		

MAR24	SO OPT	(FUTURES SETT.	.00)											
9300	----	----	----	----										



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Table with columns: SO OPT, SO OPT, (FUTURES SETT. .00), .2225N, .2950+, .0725, .468, 1000, 23498 +, 1000, .8300B, .1600A. Rows include dates from 9600 to 10000.

Table with columns: TOTAL, APR24, SO OPT, (FUTURES SETT. .00), .0025+, .0025, .009, 6000, UNCH, .0750B, .0200A. Rows include dates from 9450 to 10000.

Table with columns: TOTAL, JUN24, SO OPT, (FUTURES SETT. .00), CAB, .0075, UNCH, .018, 250, UNCH, .0300, .0300. Rows include dates from 9300 to 9837.

Table with columns: TOTAL, SEP24, SO OPT, (FUTURES SETT. .00), .0075+, .0025, .012, 34, UNCH, .0100B, .0000. Rows include dates from 9275 to 10100.

Table with columns: TOTAL, DEC24, SO OPT, (FUTURES SETT. .00), .0375+, .0075, .059, 5500, UNCH, .1250B, .0000. Rows include dates from 9425 to 9612.

Table with columns: TOTAL, S2 OPT, DEC23, S2 OPT, (FUTURES SETT. .00), CAB, .0025+, .0025, .018, 2, UNCH, .0250, .0200. Rows include dates from 9400 to 9656.



PG54 BULLETIN #237@ STIR MIDCURVE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Dec 08, 2023 PG54

Table with columns for S2 OPT, S2 OPT, (FUTURES SETT. .00), and various numerical values for different contract months (9662-9737).

TOTAL 11200 303965 + 4825

Table for JAN24 S2 OPT (FUTURES SETT. .00) with columns for contract months (9462-9656) and numerical values.

TOTAL 3000 118908 - 1350

Table for FEB24 S2 OPT (FUTURES SETT. .00) with columns for contract months (9525-9637) and numerical values.

TOTAL 200 21626 + 200

Table for MAR24 S2 OPT (FUTURES SETT. .00) with columns for contract months (9350-9737) and numerical values.

TOTAL 1200 223561 + 887

Table for APR24 S2 OPT (FUTURES SETT. .00) with columns for contract months (9475-9618) and numerical values.

TOTAL 1200 2700 + 1200

Table for JUN24 S2 OPT (FUTURES SETT. .00) with columns for contract months (9375-9687) and numerical values.

TOTAL 0 69294 + 100

Table for SEP24 S2 OPT (FUTURES SETT. .00) with columns for contract months (9375-9675) and numerical values.



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

PG54 BULLETIN #237@		STIR MIDCURVE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS										Fri, Dec 08, 2023		PG54	
S2 OPT	S2 OPT	(FUTURES SETT. .00)										0	22601		
TOTAL															
S3 OPT DEC23 S3	S3 OPT	(FUTURES SETT. .00)													
9300	----	----	----	----	----	CAB	----	----	----	----	----	20	UNCH	.0050	.0050
9400	----	----	----	----	----	CAB	----	----	----	----	----	6000	UNCH	.0100B	.1500A
9437	----	----	----	----	----	CAB	----	----	----	----	----	1276	UNCH	.0150B	.0150
9450	----	----	----	----	----	CAB	----	----	----	----	----	8550	UNCH	.1900B	.0150A
9475	----	----	----	----	----	CAB	----	----	----	----	----	709	UNCH	.2300B	.0200A
9500	----	----	----	----	----	CAB	----	----	----	----	----	15638	UNCH	.2800B	.0050
9512	----	----	----	----	----	CAB	----	----	----	----	----	4958	UNCH	.3100B	.0100A
9525	----	----	----	----	----	CAB	----	----	----	----	----	14522	UNCH	.3400B	.0100A
9537	----	----	----	----	----	CAB	----	.000	----	----	----	5492	UNCH	.3750B	.0050
9550	----	----	----	----	----	CAB	----	.000	----	----	----	15299	UNCH	.4100B	.0050
9562	----	----	----	----	----	CAB	----	.001	----	----	----	8202	UNCH	.4500B	.0100A
9575	----	----	----	----	----	CAB	----	.004	----	----	----	20230	UNCH	.4950B	.0150A
9587	----	----	----	----	----	CAB	----	.016	----	----	----	4484	UNCH	.5700B	.0200A
9600	----	----	----	----	----		.0025	UNCH	.036	----	----	12253	UNCH	.6200B	.0100A
9612	----	----	----	----	----		.0050	UNCH	.077	----	300	5822 +	300	.6750B	.0200A
9625	----	----	----	----	.0075N		.0100+	.0025	.077	----	300	11173 +	300	.7550B	.0250A
9637	----	----	----	----	.0175N		.0275+	.0100	.194	----	300	6788 +	2764	.8650B	.0450A
9650	----	----	----	----	.0400N		.0675+	.0275	.392	----	1250	4050 +	250	.9800B	.0800A
9662	----	----	----	----	.0800N		.1325+	.0525	.612	----	5670 +	2396	1.1000B	.1350A	
9675	----	----	----	----			.2200+	.0775	.798	----	4250	UNCH	1.2200B	.2100A	
9687	----	----	----	----			.3250+	.1000	.922	----	1200	UNCH	1.3450B	.2550A	
9700	----	----	----	----			.4450+	.1200	.963	----	1000	UNCH	1.4650B	.3000A	
9712	----	----	----	----			.5675+	.1300	.983	----	350	UNCH	1.5900B	.3500A	
9725	----	----	----	----			.6900+	.1350	.995	----	300	UNCH	1.7150B	.4000A	
							.8150+	.1375	.998	----					
TOTAL											2150	158536 +	6010		
JAN24 S3	S3 OPT	(FUTURES SETT. .00)													
9412	----	----	----	----	----	CAB	----	----	----	----	----	2013	UNCH	.0150	.0150
9450	----	----	----	----	----	CAB	----	.000	----	----	----	393	UNCH	.0450B	.0200A
9475	----	----	----	----	----	CAB	----	.000	----	----	----	687	UNCH	.0700B	.0100A
9487	----	----	----	----	----		.0025+	.0025	.001	----	----	11000	UNCH	.0900B	.0100A
9500	----	----	----	----	----		.0025+	.0025	.003	----	----	6000	UNCH	.1150B	.0025
9537	----	----	----	----	----		.0050+	.0025	.023	----	----	555	UNCH	.2400B	.0250A
9550	----	----	----	----	----		.0075+	.0025	.034	----	----	452	UNCH	.2950B	.0200A
9562	----	----	----	----	----		.0100+	.0025	.047	----	----	1200	UNCH	.3550B	.0250A
9575	----	----	----	----	----		.0150+	.0050	.069	----	----	5900	UNCH	.4300B	.0200A
9587	----	----	----	----	----		.0250+	.0075	.110	----	----	1950	UNCH	.5100B	.0200A
9600	----	----	----	----	----		.0425+	.0150	.171	----	----	1950	UNCH	.6000B	.0300A
9612	----	----	----	----	----		.0675+	.0225	.249	----	----	4005	UNCH	.6950B	.0500A
9625	----	----	----	----	----		.1025+	.0300	.345	----	----	2350	UNCH	.7950B	.0750A
9637	----	----	----	----	----		.1525	NEW	.457	----	304 +	304	UNCH	.9000B	.1100A
9650	----	----	----	----	----		.2175+	.0575	.572	----	800	UNCH	1.0150B	.1600A	
TOTAL											0	39559 +	304		
FEB24 S3	S3 OPT	(FUTURES SETT. .00)													
9500	----	----	----	----	----		.0050	UNCH	.018	----	----	6	UNCH	.1600B	.0100
9550	----	----	----	----	----		.0225+	.0050	.075	----	----	595	UNCH	.3450B	.0250A
9562	----	----	----	----	----		.0300+	.0050	.099	----	----	100	UNCH	.4100B	.0350A
9575	----	----	----	----	----		.0450+	.0100	.138	----	----	500	UNCH	.4800B	.0450A
9587	----	----	----	----	----		.0650+	.0150	.187	----	----	100	UNCH	.5550B	.0550A
9600	----	----	----	----	----		.0900+	.0200	.244	----	----	300	UNCH	.6400B	.0750A
TOTAL											0	1601			
MAR24 S3	S3 OPT	(FUTURES SETT. .00)													
9412	----	----	----	----	----		.0025	UNCH	.003	----	----	960	UNCH	.0450B	.0100A
9475	----	----	----	----	----		.0075+	.0025	.022	----	----	500	UNCH	.1300	.0200A
9487	----	----	----	----	----		.0100+	.0025	.029	----	----	1223	UNCH	.1550B	.0250A
9500	----	----	----	----	----		.0125+	.0025	.036	----	----	6128	UNCH	.1900B	.0150
9512	----	----	----	----	----		.0175+	.0050	.049	----	----	2500	UNCH	.2250B	.0300A
9525	----	----	----	----	----		.0225+	.0050	.063	----	----	1193	UNCH	.2700B	.0250A
9537	----	----	----	----	----		.0300+	.0075	.082	----	----	865	UNCH	.3200B	.0300A
9550	----	----	----	----	----		.0400+	.0100	.107	----	----	3450	UNCH	.3750B	.0400A
9562	----	----	----	----	----		.0525+	.0125	.136	----	----	2450	UNCH	.4400B	.0450A
9575	----	----	----	----	----		.0700+	.0150	.174	----	----	1402	UNCH	.5100B	.0600A
9587	----	----	----	----	----		.0925+	.0175	.220	----	----	100	UNCH	.5850B	.0800A
9600	----	----	----	----	----		.1225+	.0225	.274	----	----	2644	UNCH	.6700B	.1000A
9612	----	----	----	----	----		.1600+	.0300	.336	----	----	11000	UNCH	.7550B	.1300A
9625	----	----	----	----	----		.2050+	.0375	.402	----	----	1850	UNCH	.8500B	.1700A
9637	----	----	----	----	----		.2600+	.0475	.472	----	----	3100	UNCH	.9500B	.2050A
9662	----	----	----	----	----		.3950+	.0675	.613	----	----	300	UNCH	1.1600B	.2750A
9687	----	----	----	----	----		.5650+	.0850	.737	----	----	100	UNCH	1.3850B	.3600A
9700	----	----	----	----	----		.6625+	.0950	.789	----	----	50	UNCH	1.5000B	.4100A
9712	----	----	----	----	----		.7675+	.1050	.831	----	----	1012	UNCH	1.6200B	.4650A
9725	----	----	----	----	----		.8750+	.1125	.864	----	----	1100	UNCH	1.7400B	.5250A
TOTAL											0	41927			
JUN24 S3	S3 OPT	(FUTURES SETT. .00)													
9450	----	----	----	----	----		.0175	UNCH	.038	----	----	1117	UNCH	.1550B	.0300A
9475	----	----	----	----	----		.0275+	.0025	.058	----	----	1000	UNCH	.2100B	.0300A
9487	----	----	----	----	----		.0325+	.0025	.069	----	----	129	UNCH	.2450B	.0550A
9525	----	----	----	----	----		.0625+	.0100	.123	----	----	100	UNCH	.3700B	.0650A
9562	----	----	----	----	----		.1200+	.0175	.212	----	----	3177	UNCH	.5400B	.1050A
9575	----	----	----	----	----		.1475+	.0225	.250	----	----	4086	UNCH	.6100B	.1300A
9600	----	----	----	----	----		.2150+	.0325	.336	----	----	250	UNCH	.7600B	.1900A
9625	----	----	----	----	----		.3075+	.0450	.436	----	----	1550	UNCH	.9350B	.2550A
9637	----	----	----	----	----		.3625+	.0500	.489	----	----	250	UNCH	1.0250B	.2900A
9650	----	----	----	----	----		.4250+	.0550	.543	----	----	350	UNCH	1.1250B	.3350A
TOTAL											0	12009			
SEP24 S3	S3 OPT	(FUTURES SETT. .00)													
9500	----	----	----	----	----		.0800+	.0050	.128	----	----	547	UNCH	.3550B	.0900A
9537	----	----	----	----	----		.1350+	.0150	.199	----	----	2442	UNCH	.5000B	.1350
9562	----	----	----	----	----		.1875+	.0225	.260	----	----	302	UNCH	.6200B	.1900A
9575	----	----	----	----	----		.2175+	.0225	.293	----	----	228	UNCH	.6900B	.2200A
9587	----	----	----	----	----		.2525+	.0250	.330	----	----	3150	UNCH	.7600B	.2550A
9600	----	----	----	----	----		.2925+	.0275	.369	----	----	2361	UNCH	.8350B	.2550
9612	----	----	----	----	----		.3400+								



**CME STIR MIDCURVE, CALENDAR SPREAD EURO DOLLAR AND TOMMI
MIDCURVE PUT OPTIONS**

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

PG54 BULLETIN #237@ STIR MIDCURVE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Dec 08, 2023 PG54

S4 OPT 0 102
TOTAL