



FINAL

PG59 BULLETIN #192@

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

Thu, Oct 03, 2024

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.

Table with columns: EXPIRATION, 30D FED FUND FUT, 30D FED FUND OPT, and dates from OCT24 to OCT25.

Table with columns: EXPIRATION, TN FUT, YIA FUT, and dates from DEC24 to 12/18.

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

Table with columns: ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, OCT 03, and various contract specifications.

30 DAY FEDERAL FUND FUTURES

Table with columns: 30D FED FD FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM INDEX % PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

ADDITIONAL CBT FINANCIAL FUTURES

Table with columns: YIA FUT, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE DISCOUNT, IMM INDEX % PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

ADDITIONAL CBOT INTEREST RATE FUTURES

Table with columns: 30U, 35U, 40U, 45U, 50U, 55U, 60U, 65U, MTN, MWN, TN FUT, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

30 DAY FEDERAL FUNDS CALLS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT.CHGE, DELTA, EXERCISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW.

30 DAY FEDERAL FUNDS PUTS

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. © Copyright CME Group Inc. All rights reserved.



2024 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
 CME Group, Inc.
 20 South Wacker Drive, Chicago, Illinois 60606-7499.
 Customer Service: (312) 930-1000



FINAL

PG59 BULLETIN #192@ 30 DAY AND MIDCURVE FED FUNDS, 10YR, 5YR, 7YR, 30YR SWAP OPTIONS Thu, Oct 03, 2024 PG59

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												
30D FED FD PUT												
TOTAL												