



FINAL

PG59 BULLETIN # 52@

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

Fri, Mar 15, 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 for EXPIRATION, 30D FED FUND FUT, 30D FED FUND OPT, and various dates from MAR24 to FEB25.

Table with columns for 30 DAY FED FUNDS, 10YR, 5YR, 7YR AND 30YR SWAP OPTIONS ON FUTURES, listing ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAR 15.

Table with columns for 30 DAY FEDERAL FUND FUTURES, including GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE, IMM INDEX, DISCOUNT, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

Table with columns for ADDITIONAL CBT FINANCIAL FUTURES, including OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, IMM INDEX, DISCOUNT, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

Table with columns for ADDITIONAL CBOT INTEREST RATE FUTURES, including OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

Table with columns for 30 DAY FEDERAL FUNDS CALLS, including STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT.CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW.

Table with columns for 30 DAY FEDERAL FUNDS PUTS, including STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT.CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW.

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.



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