



CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

FINAL

PG42 BULLETIN # 35@

10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS

Wed, Feb 21, 2018 PG42

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.

	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	SEP18	DEC18
EXPIRATION:								
30YR BOND OPT	01/26	02/23	03/23	04/20	05/25	06/22	08/24	
5YR NOTE OPT	01/26	02/23	03/23	04/20	05/25	06/22	08/24	
5YR NOTE FUT		03/29			06/29		09/28	12/31
ULTRA T-BOND OPT	01/26	02/23	03/23	04/20	05/25	06/22	08/24	
10YR NOTE OPT	01/26	02/23	03/23	04/20	05/25	06/22	08/24	
2YR NOTE FUT		03/29			06/29		09/28	12/31
2YR NOTE OPT	01/26	02/23	03/23	04/20	05/25	06/22	08/24	
10YR NOTE FUT		03/20			06/20		09/19	12/19
ULTRA T-BOND FUT		03/20			06/20		09/19	12/19
30YR BOND FUT		03/20			06/20		09/19	12/19

EXPIRATION:	FEB18	MAR18	JUN18
TN FUT		03/20	06/20
	02/21		
	02/28		
	02/21		
	02/28		
	02/21		
	02/28		

10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, FEB 21

	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	SEP18
CG	118.0-184.0	112.5-196.0	112.0-188.0	112.0-182.0	110.0-200.0	111.0-177.0	111.0-181.0
FP	107.5-125.2	106.5-126.0	106.2-124.5	106.2-123.5	104.0-126.5	106.2-122.2	106.2-123.5
OUL	131.0-199.0	114.0-220.0	117.0-198.0	123.0-197.0	106.0-215.0	122.0-191.0	122.0-196.0
TC	97.0-151.0	95.0-152.0	94.5-150.0	94.5-148.5	94.5-150.5	94.0-146.0	94.0-148.5
TUC	103.0-111.6	102.7-112.0	102.5-111.2	102.5-110.7	102.5-111.5	102.5-110.2	102.5-110.7

EXPIRATION:	FEB18
WB3	113.5-174.5
WB4	111.5-173.0
WF3	106.7-122.2
WF4	106.2-121.5
WY3	95.2-146.2
WY4	94.5-145.0

10 YEAR NOTE FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
10Y NOTE FUT										
MAR18	120'155	120'195	120'020	120'065	0'090	123240	2030809	3398481 - 161737	127'030B	120'010
JUN18	119'295	120'010	119'155	119'195	0'095	5339	634672	511982 + 235437	124'180B	119'140
SEP18	----	----	----	119'045	0'095	----	----	2 UNCH	121'000	119'035
TOTAL 10Y NOTE FUT						128579	2665481	3910465 + 73700		

5 YEAR NOTE FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
5Y NOTE FUT										
MAR18	114'070	114'092	114'002	114'027	- 0'040	56057	1679749	3045930 - 241857	118'077B	113'315
JUN18	113'297	114'000	113'230	113'252	- 0'040	14497	836669	805925 + 457180	115'202B	113'210
SEP18	----	----	----	113'252	- 0'040	----	----	6 UNCH	114'162	114'092A
TOTAL 5Y NOTE FUT						70554	2516418	3851861 + 215323		

2 YEAR NOTE FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
2Y NOTE FUT										
MAR18	106'157	106'167	106'145	106'152	- 0'005	60035	824065	1762669 - 111589	107'215B	106'140
JUN18	106'077	106'082	106'062	106'070	- 0'005	----	403104	343139 + 168281	106'247	106'055
TOTAL 2Y NOTE FUT						60035	1227169	2105808 + 56692		

30 YEAR BOND FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
30Y BOND FUT										
MAR18	143'29	144'06	*142'14	142'22	- 1'06	8900	365041	775149 - 34446	154'18	142'14
JUN18	142'29	143'05	*141'14	141'22	- 1'06	522	59261	83454 + 37737	153'14	141'14
SEP18	----	----	141'00A	140'22	- 1'06	----	----	43 UNCH	150'11B	141'00
TOTAL 30Y BOND FUT						9422	424302	858646 + 3291		

ULTRA T-BOND FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
ULTRA T-BND FUT										
MAR18	155'31	156'12	*153'27	154'05	- 1'24	5903	318481	742000 - 128052	169'14	153'27
JUN18	155'06	155'18	*153'02	153'11	- 1'25	192	190525	71947 + 47114	166'00B	153'02
TOTAL ULTRA T-BOND FUT						6095	509006	1024376 + 16230		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
TN FUT											
MAR18	128'055	128'115	*127'155	----	127'210	- 0'160	19330	224483	530258 - 16521	134'180B	127'155
JUN18	127'215	127'280	*126'315	----	127'050	- 0'165	----	74425	71947 + 47114	133'140B	126'315
TOTAL TN FUT							19330	298908	602205 + 30593		

10 YEAR NOTE CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
10Y NOTE CALL											
MAR18	1140	----	----	631N	613 - 18	1.000	----	332	548 - 50	957	610A
1155	----	----	----	463N	445 - 18	1.000	----	----	50 UNCH	503B	443A
1170	----	----	----	331N	313 - 18	1.000	----	----	200 UNCH	335B	311A

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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PG42 BULLETIN # 35@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Wed, Feb 21, 2018 PG42

Table with multiple columns containing numerical data, codes (e.g., UNCH, CAB), and alphanumeric identifiers (e.g., 1175, 1177, 1180, 263N, 245, 18, 1.000).

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Table with columns for contract numbers, status, quantity, price, and volume. Includes a 'TOTAL' row at the bottom.

10 YEAR NOTE PUTS

Table with columns for contract number, strike price, open interest, range, and volume. Includes a 'TOTAL' row at the bottom.

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Table with columns for date, price, volume, and contract details for various bond options. Includes sub-sections for MAY18 and JUN18.

5 YEAR NOTE CALLS

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

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Table with columns for contract numbers (e.g., 1182, 1185, 1187), status (e.g., CAB, UNCH), and various numerical values representing volume and interest. Includes sub-sections for APR18, MAY18, and JUN18.

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Table with columns for contract numbers (1210-1265), status (----), and various fields including 5N, 5, UNCH, .007, 2, UNCH, 15B, 10, 372, UNCH, 5, 5, 7, UNCH, 5, 5, 38, UNCH, 10B, 5, 5, 344, UNCH, 5, 5, 22, UNCH, 5, 2A, 1024, UNCH, 5, 2A, 183, UNCH, 2, 2A, 1899, UNCH, 2, 2A, 47, 1747 +, 47, ----, 2A, 27, 260 +, 27, ----, 2, 83, UNCH, ----, ----, 63, UNCH, ----, ----, 79, UNCH, 2, ----, 146, UNCH, 2, ----, 47, UNCH, ----, 2A, 1145, 73063 +, 593, 2A

5 YEAR NOTE PUTS

Main table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include MAR18, APR18, MAY18, JUN18 with various contract details.

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Table with columns for contract numbers (1095-1177), status (----), and various data points including volume, price, and interest.

2 YEAR NOTE CALLS

Table with columns for contract numbers (MAR18-1092, APR18-1061, MAY18-1061, JUN18-1061), strike, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume, trades, cleared, open, interest, and contract high/low.

2 YEAR NOTE PUTS

Table with columns for contract numbers (MAR18-1057, APR18-1055), strike, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume, trades, cleared, open, interest, and contract high/low.

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Table with columns for date (MAY18, JUN18), instrument (e.g., 1067, 1068), and volume/price data. Includes sub-totals for 'TOTAL'.

30 YEAR BOND CALLS

Large table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER, VOLUME TRADES, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes sub-totals for 'TOTAL'.

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10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS

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Main data table with columns for time (e.g., 1550, 1560), status (e.g., UNCH, CAB), price, volume, and various bond option details.

30 YEAR BOND PUTS

Table for 30 Year Bond Puts with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --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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Table with columns for date, volume, and instrument type (CAB, UNCH). Rows include monthly totals from APR18 to JUN18, listing various bond options and their corresponding volumes.

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10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS

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Table with columns for contract month, strike, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume, trades, cleared, open interest, contract high, contract low. Includes rows for 1210-1690 and a TOTAL row.

ULTRA T-BOND CALLS

Table with columns for contract month, strike, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume, trades, cleared, open interest, contract high, contract low. Includes rows for MAR18, APR18, JUN18 and a TOTAL row.

ULTRA T-BOND PUTS

Table with columns for contract month, strike, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume, trades, cleared, open interest, contract high, contract low. Includes rows for MAR18, APR18, MAY18, JUN18 and a TOTAL row.

10-YEAR WEEK1 NOTE CALLS

Table with columns for contract month, strike, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume, trades, cleared, open interest, contract high, contract low. Includes rows for MAR18 and a TOTAL row.

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Table with columns for contract numbers (1190-1257), status (----), and volume/interest data. Includes a TOTAL row at the bottom.

10-YEAR WEEK2 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes a TOTAL row.

10-YEAR WEEK3 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes a TOTAL row.

5-YEAR WEEK1 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes a TOTAL row.

5-YEAR WEEK2 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes a TOTAL row.

5-YEAR WEEK3 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes a TOTAL row.

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2-YEAR WEEK1 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 2Y WK1 NOTE C and 1065 TOTAL.

30-YEAR WEEK1 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 30Y WK1 BOND C and 1600 TOTAL.

30-YEAR WEEK2 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 30Y WK2 BOND C and 1565 TOTAL.

30-YEAR WEEK3 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 30Y WK3 BOND C and 1495 TOTAL.

10-YEAR WEEK1 NOTE PUTS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 10Y WK1 NOTE P and 1225 TOTAL.

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PG42 BULLETIN # 35@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Wed, Feb 21, 2018 PG42

1227	----	----	----	254N	309 +	19	.999	----	----	2	UNCH	313B	138A
1230	----	----	----	306N	325 +	19	.999	----	----	1	UNCH	329B	151A
TOTAL										24062	42693 +	8622	

10-YEAR WEEK2 NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR18 10Y WK2 NOTE P												
1157	----	----	----	----	CAB	CAB	----	.000	----	1	UNCH	1
1165	----	----	----	----	CAB	CAB	----	.002	----	168	UNCH	2B
1167	----	----	----	----	CAB				375	375 +	375	3B
1170	----	----	----	----	1N	1 + UNCH	.025	----	127	131 +	127	4B
1172	----	----	----	----	1N	1 UNCH	.027	----	277	277	UNCH	4B
1180	----	----	----	----	2N	3 +	.079	----	70	1496	UNCH	10B
1182	----	----	----	----	3N	5 +	.121	----	234	1386 -	26	13B
1185	----	----	----	----	4N	7 +	.164	----	316	2942 +	42	16B
1187	----	----	----	----	6N	10 +	.222	----	136	3653 +	44	21B
1190	----	----	----	----	9N	14 +	.291	----	1401	2703 +	77	26B
1192	----	----	----	----	14N	19 +	.370	----	751	787 +	728	32B
1195	----	----	----	----	19N	26 +	.459	----	804	846 +	749	40B
1197	----	----	----	----	26N	34 +	.548	----	321	2410 +	249	48B
1200	----	----	----	----	34N	44 +	.632	----	3137	4922 +	2575	58B
1202	----	----	----	----	43N	55 +	.710	----	1	180	UNCH	105B
1205	----	----	----	----	54N	103 +	.778	----	2	956	UNCH	116B
1207	----	----	----	----	102N	117 +	.823	----	1	3	UNCH	127B
1210	----	----	----	----	115N	131 +	.864	----	3	15 +	3	137B
1212	----	----	----	----	129N	145 +	.904	----	71	81 +	71	152B
1215	----	----	----	----	143N	160 +	.927	----	1	----	1	203B
1217	----	----	----	----	158N	211 +	.949	----	3	8 +	3	219B
1220	----	----	----	----	209N	227 +	.953	----	3	12 +	3	234B
1222	----	----	----	----	225N	242 +	.974	----	----	11	UNCH	250B
1225	----	----	----	----	240N	258 +	.975	----	----	3	UNCH	301B
1227	----	----	----	----	256N	310 +	.977	----	5	2 -	1	315B
1230	----	----	----	----	307N	326 +	.978	----	----	1	UNCH	331B
1232	----	----	----	----	323N	342 +	.979	----	1	1 +	1	346B
TOTAL									7763	23370 +	5019	

10-YEAR WEEK3 NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR18 10Y WK3 NOTE P												
1165	----	----	----	----	1N	1 UNCH	.020	----	135	135 +	135	1B
1167	----	----	----	----	1N	1 UNCH	.022	----	1	1 +	1	1
1177	----	----	----	----	3N	4 +	.084	----	199	229 +	199	5
1180	----	----	----	----	4N	6 +	.119	----	----	1356	UNCH	6B
1182	----	----	----	----	5N	8 +	.155	----	125	125 +	125	9B
1187	----	----	----	----	10N	14 +	.253	----	200	200 +	75	16B
1190	----	----	----	----	13N	19 +	.319	----	448	398 +	398	22B
1192	----	----	----	----	18N	24 +	.387	----	239	1567 +	200	28B
1195	----	----	----	----	24N	32 +	.464	----	350	350 +	350	35B
1197	----	----	----	----	31N	40 +	.540	----	122	222 +	122	44B
1200	----	----	----	----	38N	49 +	.614	----	----	50	UNCH	54B
1205	----	----	----	----	58N	107 +	.746	----	251	251 +	251	112B
1215	----	----	----	----	145N	162 +	.901	----	----	1	UNCH	204B
1225	----	----	----	----	241N	258 +	.977	----	1	1 +	1	300B
TOTAL									2071	4886 +	1857	

5-YEAR WEEK1 NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR18 5Y WK1 NOTE P												
1110	----	----	----	----	CAB	CAB	----	.000	----	83	UNCH	5
1115	----	----	----	----	CAB	CAB	----	.000	----	912	UNCH	10B
1120	----	----	----	----	CAB				2	UNCH	10	10
1122	----	----	----	----	5N	5 UNCH	.020	----	272	UNCH	15	10A
1125	----	----	----	----	5N	10 UNCH	.039	----	623	UNCH	20B	5A
1127	----	----	----	----	5N	10 UNCH	.046	----	276	UNCH	35B	10
1130	----	----	----	----	10N	15 UNCH	.075	----	75	129 -	28	55B
1132	----	----	----	----	15N	30 +	.148	----	288	816 +	9	90B
1135	----	----	----	----	40N	60 +	.277	----	100	2723 -	100	145B
1137	----	----	----	----	90N	115 +	.466	----	1262	2933 +	528	220B
1140	----	----	----	----	165N	205 +	.672	----	4	852 +	2	310B
1142	----	----	----	----	275N	325 +	.836	----	304	2514 +	79	420B
1145	----	----	----	----	410N	470 +	.917	----	5	387	UNCH	515B
1147	----	----	----	----	555N	620 +	.970	----	----	160	UNCH	1025B
1150	----	----	----	----	1065N	1140 +	.975	----	----	71	UNCH	1180B
TOTAL									2038	12753 +	490	

5-YEAR WEEK2 NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR18 5Y WK2 NOTE P												
1115	----	----	----	----	5N	10 UNCH	.028	----	4	4	UNCH	10
1117	----	----	----	----	5N	10 UNCH	.030	----	11	11 +	11	5
1120	----	----	----	----	10N	10 UNCH	.033	----	----	1	UNCH	20B
1122	----	----	----	----	10N	10 UNCH	.037	----	----	173	UNCH	25B
1125	----	----	----	----	15N	15 UNCH	.057	----	293	UNCH	35B	10A
1127	----	----	----	----	20N	20 UNCH	.081	----	----	14	UNCH	55B
1135	----	----	----	----	85N	105 +	.337	----	----	46	UNCH	180B
1137	----	----	----	----	140N	170 +	.476	----	----	458	UNCH	255B
1140	----	----	----	----	225N	265 +	.613	----	86	116	UNCH	345B
1142	----	----	----	----	330N	375 +	.734	----	1	182	UNCH	455B
1145	----	----	----	----	455N	505 +	.823	----	3	1008 +	3	560B
1147	----	----	----	----	590N	1005 +	.888	----	2	14 +	2	1040B
1157	----	----	----	----	1550N	1625 +	.967	----	1	1 +	1	2020B
TOTAL									108	2321 +	17	

5-YEAR WEEK3 NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR18 5Y WK3 NOTE P												
1112	----	----	----	----	10N	10 UNCH	.024	----	75	75 +	75	5
TOTAL									75	75 +	75	

2-YEAR WEEK1 NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR18 2Y WK1 NOTE P												
1061	----	----	----	----	20N	20 UNCH	.281	----	1	1 +	1	25B
TOTAL									1	1 +	1	15

30-YEAR WEEK1 NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAR18 30Y WK1 BOND P												
1300	----	----	----	----	CAB	CAB	----	----	----	180	UNCH	1B
1310	----	----	----	----	CAB	CAB	----	----	----	2	UNCH	2B
1315	----	----	----	----	CAB	CAB	----	----	----	3	UNCH	2B
1320	----	----	----	----	CAB	CAB	----	.000	----	2	UNCH	3B
1325	----	----	----	----	CAB	CAB	----	.000	----	51	UNCH	3B
1330	----	----	----	----	CAB	CAB	----	.000	----	3	UNCH	4B
1335	----	----	----	----	CAB	CAB	----	.000	----	1	UNCH	5B

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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FINAL

PG42 BULLETIN # 35@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Wed, Feb 21, 2018 PG42

Table with columns for contract numbers (1340-1485), status (----), and various trade details including volume, interest, and contract specifications.

30-YEAR WEEK2 NOTE PUTS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

30-YEAR WEEK3 NOTE PUTS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

ULTRA T-BOND WEEK1 PUTS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

ADDITIONAL CBT FINANCIAL OPTIONS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --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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FINAL

PG42	BULLETIN # 35@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										wed, Feb 21, 2018		PG42
1440	----	----	----	.13N	CAB	----	----	----	422	----	217	.135B	.10	
1440	----	----	----	.21N		.120+	.9	1.000	310	335	----	.207	.117B	.7A
1445	----	----	----	.10N		.3	UNCH	.048	----	251	262 +	.251	.31B	.3
1445	----	----	----	.4N	CAB	----	----	----	----	101	----	.316	.119B	.3
1445	----	----	----	.44N		.152+	.10	1.000	131	2	----	.133	.134B	.19A
1450	----	----	----	.6N		.2	UNCH	.031	----	2613	934 +	.796	.20B	.1
1450	----	----	----	.1N	CAB	----	----	----	----	8	----	.302	.101B	.1
1450	----	----	----	.109N		.220+	.11	1.000	70	----	----	.70	.161B	.35A
1455	----	----	----	.1N	CAB	----	----	----	----	----	----	.122	.53B	.1
1455	----	----	----	.141N		.252+	.11	1.000	3	1	----	.4	.229B	.56A
1455	----	----	----	.4N		.1	UNCH	.016	----	50	12 -	.26	.13B	.1A
1460	----	----	----	.3N		.1	UNCH	.014	----	3062	1100 +	.1100	.9B	.1A
1460	----	----	----		CAB	----	----	----	----	----	----	.225	.41B	.2
1460	----	----	----	.208N		.320+	.11	1.000	1	----	----	.1	.261B	.118A
1465	----	----	----		CAB	----	----	----	----	----	----	.70	.31B	.2A
1470	----	----	----	.2N	CAB	----	----	.000	----	1	1 +	.1	----	.1A
1470	----	----	----		CAB	----	----	----	----	----	----	.263	.24B	.1
1470	----	----	----	.308N		.420+	.11	1.000	2	----	----	.2	.361B	.206A
1475	----	----	----	.1N	CAB	----	----	.000	----	50	50 +	.50	.1	----
1475	----	----	----		CAB	----	----	----	----	----	----	.50	.18B	.1A
1480	----	----	----	.1N	CAB	----	----	.000	----	----	8	UNCH	.1	.1
1480	----	----	----		CAB	----	----	----	----	----	----	.15	.14B	.1
1490	----	----	----		CAB	----	----	----	----	----	----	.406	.8B	.1A
1495	----	----	----		CAB	----	----	----	----	----	----	.82	.6B	.3A
1500	----	----	----		CAB	----	----	----	----	----	----	.157	.5B	.1
1505	----	----	----		CAB	----	----	----	----	----	----	.145	.4B	----
1510	----	----	----		CAB	----	----	----	----	----	1	UNCH	.1	.1
1515	----	----	----		CAB	----	----	----	----	----	----	.51	.3B	.1
1570	----	----	----		CAB	----	----	----	----	----	----	.10	.1	.1
TOTAL										9498	4610 -	1894		
WFW OPT														
FEB18	WFW OPT	(FUTURES SETT.	.00)											
1130	----	----	----	.5N		.10	UNCH	.054	----	----	75	UNCH	.10	.10
1132	----	----	----		CAB	----	----	----	----	----	----	.3	.10	.5A
1135	----	----	----	.30N		.45	NEW	.244	----	261	261 +	.261	.70B	.25A
1135	----	----	----		CAB	----	----	----	----	----	----	.27	.25B	.2A
1137	----	----	----	.75N		.95+	.2	.459	----	1000	1000 +	.975	.140B	.55A
1137	----	----	----	.5N	CAB	----	----	----	----	----	----	.186	.55B	.2A
1140	----	----	----	.95N		.55-	.4	.300	----	1025	1000 +	.951	.155B	.50A
1140	----	----	----	.150N		.190+	.4	.699	----	----	49	UNCH	.235B	.120A
1140	----	----	----	.145N		.55-	.9	1.000	1298	298	----	.1000	.505B	.65
1140	.5	#.5	*.5	.5	CAB	----	----	----	----	4373	----	.315	.115B	.2A
1142	----	----	----	.45N		.25	NEW	.144	----	130	130 +	.130	.85B	.20
1142	----	----	----	.35N	CAB	----	----	----	----	2406	----	.342	.535B	.2A
1142	----	----	----	.60N		.105+	.4	1.000	1097	29	----	.1113	.215B	.10
1145	----	----	----	.20N		.10-	.1	.059	----	75	200	UNCH	.20	.10
1145	----	----	----	.5N	CAB	----	----	----	----	122	----	.4560	.440B	.2
1145	----	----	----	.190N		.265+	.7	1.000	774	----	----	.774	.300B	.60A
1147	----	----	----		CAB	----	----	----	----	----	----	.110	.320B	.2A
1147	----	----	----	.345N		.425+	.8	1.000	1	100	----	.1	.450B	.100A
1150	----	----	----		CAB	----	----	----	----	----	----	.133	.230B	.2A
1150	----	----	----	.505N		.585+	.8	1.000	53	----	----	.53	.605B	.165A
1152	----	----	----		CAB	----	----	----	----	----	----	.25	.155B	.2A
1155	----	----	----	1.185N		1.265	NEW	1.000	----	200	----	UNCH	1.285B	.365A
TOTAL										10019	2715 -	6325		
WYW OPT														
FEB18	WYW OPT	(FUTURES SETT.	.00)											
1175	----	----	----		CAB	----	----	----	----	----	----	.250	----	----
1180	----	----	----			.1	NEW	.031	----	2	2 +	.2	----	----
1182	----	----	----	.1N		.1	UNCH	.036	----	170	170 +	.170	.1	.1A
1185	----	----	----	.1N		.2	NEW	.070	----	7	7 +	.7	.3B	.1A
1185	----	----	----		CAB	----	----	----	----	----	----	.64	.2B	.1
1187	----	----	----	.2N		.3	NEW	.109	----	470	230 +	.230	.4B	.1
1187	----	----	----		CAB	----	----	----	----	----	----	.16	.2	.1
1190	----	----	----	.61N		.44	NEW	.819	----	1	1 +	.1	.110B	.40A
1190	----	----	----	.3N		.5	NEW	.180	----	7922	7500 +	.7500	.7B	.2A
1190	----	----	----		CAB	----	----	----	----	----	----	.233	.3B	.1
1192	----	----	----	.5N		.9	NEW	.294	----	896	896 +	.896	.12B	.4
1192	----	----	----		CAB	----	----	----	----	----	----	.135	.4B	.1
1195	----	----	----	.35N		.22-	.13	.565	----	266	250 +	.78	.49B	.19A
1195	----	----	----	.63N		.45-	.18	1.000	1	----	----	.1	.205B	.44A
1195	----	----	----	.9N		.15+	.6	.434	----	2057	1883 +	.1268	.19B	.6
1195	----	----	----		CAB	----	----	----	----	----	----	.1856	.7B	.2
1197	----	----	----	.24N		.14	NEW	.417	----	546	546 +	.546	.38B	.12A
1197	----	----	----	.47N		.29-	.18	1.000	2	----	----	.2	.154B	.30A
1197	----	----	----	.14N		.23+	.9	.582	----	1509	5862 +	.862	.28B	.11A
1197	----	----	----		CAB	----	----	----	----	----	----	.818	.11B	.1A
1200	----	----	----	.16N		.8-	.8	.275	----	2844	2778 +	.2203	.28B	.7
1200	----	----	----	.32N		.13-	.19	1.000	49	----	----	.49	.139B	.18A
1200	----	----	----	.22N		.33	NEW	.724	----	1266	1050 +	.1050	.38	.17A
1200	----	----	----	.1N	CAB	----	----	----	----	195	----	.2028	.17B	.2
1202	----	----	----	.10N		.5-	.5	.176	----	139	211 +	.139	.20B	.4
1202	----	----	----	.17N	CAB	----	----	----	----	----	----	.269	.125B	.8
1202	----	----	----	.32N		.46	NEW	.823	----	1	1 +	.1	.51B	.25A
1202	----	----	----	.2N		.3+	.1	1.000	3354	4460	----	.2377	.26B	.2
1205	----	----	----	.8N		.19+	.11	1.000	991	1866	----	.1185	.36B	.2
1205	----	----	----	.7N	CAB	----	----	----	----	2044	----	.1599	.112B	.3
1205	----	----	----	.44N		.59+	.15	.917	----	26	2500	UNCH	.101B	.35A
1205	----	----	----	.6N		.2-	.4	.082	----	13999	10390 +	.10295	.14B	.2A
1207	----	----	----	.3N		.1	NEW	.041	----	2	2 +	.2	.8B	.2A
1207	----	----	----	.2N	CAB	----	----	----	----	2415	----	.4026	.63B	.1
1207	----	----	----	.57N		.110	NEW	.958	----	2	----	UNCH	.116B	.47A
1207	----	----	----	.19N		.35+	.16	1.000	688	1	----	.687	.49B	.11A
1210	----	----	----	.2N		.1-	.1	.036	----	9493	8815 +	.8772	.5B	.1
1210	----	----	----	.1N	CAB	----	----	----	----	39	----	.1878	.53B	.2
1210	----	----	----	.34N		.51+	.17	1.000	864	1	----	.865	.56B	.18A
1212	----	----	----	.1N	CAB	----	----	.002	----	1108	937 +	.937	.1	.1
1212	----	----	----		CAB	----	----	----	----	----	----	.799	.43B	.2
1212	----	----	----	.49N		.103+	.18	1.000	3	----	----	.3	.106B	.24A
1215	----	----	----	.1N	CAB	----	----	.000	----	1162	1143 +	.1137	.1	.1
1215	----	----	----		CAB	----	----	----	----	----	----	.1848	.34B	.1A
1215	----	----	----	.101N		.119+	.18	1.000	4	----	----	.4	.122B	.31A
1217	----	----	----		CAB	----	----	----	----	----	----	.521	.27B	.2

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PG42	BULLETIN # 35@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								wed, Feb 21, 2018			PG42
1220	----	----	----	----	----	CAB	----	----	----	----	354	.21B	.1
1227	----	----	----	----	----	CAB	----	----	----	1	UNCH	.1	.1
1247	----	----	----	----	----	CAB	----	----	----	37		.2	.1A
1250	----	----	----	----	----	CAB	----	----	----	115		.1	.1
TOTAL									54909	45175 +	14077		



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PG42 BULLETIN # 35@

10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS

wed, Feb 21, 2018 PG42

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
2Y NOTE CALL CALL 2-YR NOTE OPTIONS							
MAR18 TUC	1068	----	----	39696	----	----	0.00
TOTALS		0	0	39696	0	0	0
2Y NOTE PUT PUT 2-YR NOTE OPTIONS							
MAR18 TUC	1072	----	----	----	398	398	0.00
TOTALS		0	0	0	398	398	0
5Y NOTE CALL CALL 5-YR NOTE OPTIONS							
APR18 FP	1145	----	----	18560	----	----	0.00
FP	1147	----	----	7500	----	----	0.00
FP	1150	----	----	15000	----	----	0.00
TOTALS		0	0	41060	0	0	0
MAY18 FP	1167	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
5Y NOTE PUT PUT 5-YR NOTE OPTIONS							
MAR18 FP	1135	----	3750	3750	----	----	0.00
FP	1137	----	3750	3750	----	----	0.00
FP	1140	----	3750	3750	----	----	0.00
FP	1162	----	----	----	169	169	0.00
TOTALS		0	11250	11250	169	169	0
10Y NOTE PUT PUT 10-YR NOTE OPTIONS							
MAR18 TC	1192	----	----	32500	----	----	0.00
TC	1195	----	----	30000	----	----	0.00
TC	1197	----	----	40000	----	----	0.00
TC	1200	----	----	53916	----	----	0.00
TC	1205	----	----	63916	----	----	0.00
TC	1210	1300	----	5000	----	----	0.00
TC	1215	----	----	15000	----	----	0.00
TC	1220	----	----	74515	----	----	0.00
TC	1225	----	----	34816	----	----	0.00
TC	1235	----	----	----	1058	1058	0.00
TC	1240	----	----	----	755	756	0.00
TC	1250	----	----	----	371	371	0.00
TOTALS		0	0	349663	2184	2185	0
APR18 TC	1180	----	----	157855	----	----	0.00
TC	1185	----	----	20000	----	----	0.00
TC	1190	----	----	5000	----	----	0.00
TC	1195	----	----	157855	----	----	0.00
TOTALS		0	0	340710	0	0	0
30Y BOND PUT PUT 30-YR BOND OPTIONS							
MAR18 CG	1425	----	----	15000	----	----	0.00
CG	1495	----	----	----	91	91	0.00
CG	1500	----	----	----	46	48	0.00
CG	1510	----	----	----	1410	1410	0.00
CG	1520	----	----	----	2595	2595	0.00
CG	1530	----	----	----	1380	1380	0.00
CG	1540	----	----	----	821	821	0.00
TOTALS		0	0	15000	6343	6345	0
WYW OPT CALL WK WEDS 10 YR TREASURY NOTE OPTIONS							
FEB18 WY3	1195	----	----	----	1	1	0.00
WY3	1197	----	----	----	2	2	0.00
WY3	1200	----	----	----	49	49	0.00
TOTALS		0	0	0	52	52	0
WBW OPT CALL WK WEDS 30 YR TREASURY BOND OPTIONS							
FEB18 WB3	1420	----	----	----	1	1	0.00
WB3	1425	----	----	----	1	1	0.00
TOTALS		0	0	0	2	2	0
WYW OPT PUT WK WEDS 10 YR TREASURY NOTE OPTIONS							
FEB18 WY3	1202	----	----	----	3354	3354	0.00
WY3	1205	----	----	----	991	991	0.00
WY3	1207	----	----	----	688	688	0.00
WY3	1210	----	----	----	864	864	0.00
WY3	1212	----	----	----	3	3	0.00

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WY3	1215	----	----	----	4	4	0.00	
TOTALS		0	0	0	5904	5904	0	
WBW OPT FEB18	PUT	WK WEDS	30 YR TREASURY BOND OPTIONS					
WB3		1430	----	----	----	440	440	0.00
WB3		1435	----	----	----	797	797	0.00
WB3		1440	----	----	----	310	310	0.00
WB3		1445	----	----	----	131	131	0.00
WB3		1450	----	----	----	70	70	0.00
WB3		1455	----	----	----	3	3	0.00
WB3		1460	----	----	----	1	1	0.00
WB3		1470	----	----	----	2	2	0.00
TOTALS		0	0	0	1754	1754	0	