



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG42 BULLETIN #226@

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

Wed, Nov 22, 2017 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.

	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18	SEP18
EXPIRATION:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18	SEP18
30YR BOND OPT	10/27	11/24	12/22	01/26	02/23	03/23	05/25	
5YR NOTE OPT	10/27	11/24	12/22	01/26	02/23	03/23	05/25	
5YR NOTE FUT		12/29			03/29		06/29	09/28
ULTRA T-BOND OPT	10/27	11/24	12/22	01/26	02/23	03/23	05/25	
10YR NOTE OPT	10/27	11/24	12/22	01/26	02/23	03/23	05/25	
2YR NOTE FUT		12/29			03/29		06/29	09/28
2YR NOTE OPT	10/27	11/24	12/22	01/26	02/23	03/23	05/25	
10YR NOTE FUT		12/19			03/20		06/20	09/19
ULTRA T-BOND FUT		12/19			03/20		06/20	09/19
30YR BOND FUT		12/19			03/20		06/20	09/19

EXPIRATION:	NOV17	DEC17	MAR18
TN FUT		12/19	03/20
	11/22		
	11/29		
	11/22		
	11/29		
	11/22		
	11/29		

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 22

	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18
CG	120.0-187.0	95.0-200.0	100.0-192.0	120.0-184.0	120.0-196.0	120.0-183.0	119.0-183.0
FP	109.5-126.2	105.0-126.2	107.5-126.0	109.0-125.2	108.0-126.0	109.0-124.5	109.0-124.7
OUL	132.0-201.0	100.0-230.0	100.0-200.0	131.0-197.0	114.0-200.0	131.0-196.0	130.0-197.0
TC	99.2-152.5	99.0-152.5	99.0-152.0	99.0-151.0	99.0-152.0	99.0-150.0	99.0-150.5
TUC	103.8-112.0	103.6-112.0	103.5-112.0	103.5-111.6	103.5-112.0	103.5-111.2	103.5-111.5

	NOV17	DEC17
OTN		108.0-162.5
WB4	122.5-184.5	
WB5	122.5-183.5	
WF4	109.2-124.7	
WF5	109.0-124.2	
WY4	99.5-150.2	
WY5	99.5-149.7	

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									
DEC17	124'235	125'045	124'195	125'035 @'135	43463	1868132	2675121 - 324584	127'285	124'060
MAR18	124'150	124'285	124'110	124'275 @'140	8245	800435	937804 + 335108	127'030B	123'270
					51708	2668567	3612925 + 10524		

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									
DEC17	116'225	117'000	116'215	116'315 + 0'097	62385	1328607	2473385 - 219994	119'015	116'205
MAR18	116'160	116'255	116'147	116'252 + 0'097	956	567450	1084635 + 269903	118'077B	116'145
					63341	1896057	3558020 + 49909		

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									
DEC17	107'125	107'160	107'125	107'157 + 0'032	29223	837272	1300888 - 274867	108'100	107'120
MAR18	107'065	107'100	107'065	107'100 + 0'035	10911	513479	626475 + 209897	107'215B	107'062
					40134	1350751	1927363 - 64970		

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									
DEC17	154'06	154'20	153'17	154'16 + 0'13	5149	320179	613629 - 58812	158'09	149'00
MAR18	153'00	153'16	152'14	153'12 + 0'13	1335	98377	372405 + 61455	154'16B	149'05A
JUN18	----	----	----	152'16 + 0'13	----	----	2 UNCH	151'09	149'30A
TOTAL 30Y BOND FUT					6484	418556	847705 + 2643		

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									
DEC17	167'27	168'14	166'30	168'07 + 0'15	6698	137655	601373 - 38335	171'27	161'22
MAR18	166'31	167'17	166'02	167'10 + 0'15	1749	64613	372405 + 44607	167'21	160'28A
					8447	202268	973778 + 6272		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
TN FUT										
DEC17	133'315	134'150	133'250	----	134'130 + 0'150	8865	180966	347508 - 42635	137'270	132'230
MAR18	133'250	134'080	133'180	----	134'065 + 0'155	2756	79666	114032 + 48727	134'180B	133'060A
TOTAL TN FUT						11621	260632	461540 + 6092		

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											
DEC17	1140	----	----	1044N	1107 +	27	1.000	----	401	UNCH	----
1150	----	----	----	944N	1007 +	27	1.000	266	561 +	192	1231B
1155	----	----	----	912N	939 +	27	1.000	----	202	UNCH	1018B
1165	----	----	----	812N	839 +	27	1.000	----	73	UNCH	918B
1170	----	----	----	744N	807 +	27	1.000	----	69	UNCH	850B

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.



PRELIMINARY

PG42 BULLETIN #226@

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

Wed, Nov 22, 2017 PG42

1175	----	----	----	712N	739 +	27	1.000	----	----	89	UNCH	818B	646A	
1180	----	----	----	644N	707 +	27	1.000	----	----	75	UNCH	750B	614A	
1182	----	----	----	628N	655 +	27	1.000	----	----	1	UNCH	712B	618A	
1185	----	----	----	612N	639 +	27	1.000	----	----	4	UNCH	719B	546A	
1190	----	----	----	544N	607 +	27	1.000	----	----	1837	UNCH	849B	515A	
1192	----	----	----	528N	555 +	27	1.000	----	----	1	UNCH	612B	518A	
1200	----	----	----	444N	507 +	27	1.000	----	2	10	UNCH	749B	415A	
1202	----	----	----	428N	455 +	27	1.000	----	----	400	UNCH	512B	419A	
1205	----	----	----	412N	439 +	27	1.000	----	----	3676	UNCH	717B	347A	
1210	----	----	----	344N	407 +	27	1.000	----	----	4	UNCH	648B	316A	
1215	----	----	----	312N	339 +	27	1.000	----	----	13	UNCH	618B	249A	
1220	----	----	----	244N	307 +	27	1.000	----	----	3557	UNCH	550B	218A	
1225	----	----	----	212N	239 +	27	1.000	----	----	54	UNCH	519B	153A	
1227	----	----	----	160N	223 +	27	1.000	----	2	2	UNCH	444B	151A	
1230	----	----	----	144N	207 +	27	1.000	----	45	5926	UNCH	454B	126A	
1232	----	----	----	128N	155 +	27	1.000	----	----	10	UNCH	213	121A	
1235	----	----	----	112N	139 +	27	1.000	----	----	991	UNCH	423B	102A	
1237	----	----	----	60N	123 +	27	1.000	----	----	423	UNCH	145B	55A	
1240	----	----	----	44N	107 +	27	1.000	----	224	2807	-	8	357B	41A
1242	----	----	----	29N	55 +	26	.999	----	----	242	UNCH	115B	26A	
1245	----	----	----	15N	39 +	24	.933	----	966	37053	-	58	327B	13A
1247	----	----	----	7N	24 +	17	.933	----	5834	13874	-	246	51B	5
1250	3	----	----	3N	11 +	8	.689	----	23551	64975	+	11883	262B	2
1252	----	#4	*3	4	4 +	3	.283	----	17786	31770	+	4045	30	1
1255	----	----	----	1N	1 +	1	.040	UNCH	19088	116038	-	9826	237B	1
1257	----	----	----	CAB	1 +	1	.001	----	4286	25338	-	1132	14	1
1260	----	----	----	CAB	----	----	.000	----	22362	96980	-	7800	211B	1
1262	----	----	----	CAB	----	----	----	----	265	34114	-	15	1	1
1265	----	----	----	CAB	----	----	----	----	1060	144844	-	1	151B	1
1267	----	----	----	CAB	----	----	----	----	251	15438	-	50	3	1
1270	----	----	----	CAB	----	----	----	----	----	92172	UNCH	130B	1	1
1272	----	----	----	CAB	----	----	----	----	----	3963	UNCH	2	1	1
1275	----	----	----	CAB	----	----	----	----	----	69018	UNCH	112B	1	1
1277	----	----	----	CAB	----	----	----	----	----	18005	UNCH	2	1	1
1280	----	----	----	CAB	----	----	----	----	----	63434	UNCH	60B	1	1
1282	----	----	----	CAB	----	----	----	----	----	6499	UNCH	1	1	1
1285	----	----	----	CAB	----	----	----	----	----	53623	UNCH	47B	1	1
1287	----	----	----	CAB	----	----	----	----	----	7275	UNCH	1	1	1
1290	----	----	----	CAB	----	----	----	----	----	98723	UNCH	36	1	1
1292	----	----	----	CAB	----	----	----	----	----	4795	UNCH	---	---	---
1295	----	----	----	CAB	----	----	----	----	----	22460	UNCH	27B	1	1
1297	----	----	----	CAB	----	----	----	----	----	3299	UNCH	---	---	---
1300	----	----	----	CAB	----	----	----	----	----	29195	UNCH	21	1	1
1302	----	----	----	CAB	----	----	----	----	----	5956	UNCH	---	---	---
1305	----	----	----	CAB	----	----	----	----	----	12750	UNCH	16	1	1
1307	----	----	----	CAB	----	----	----	----	----	2725	UNCH	---	---	---
1310	----	----	----	CAB	----	----	----	----	----	13895	UNCH	13B	1	1
1312	----	----	----	CAB	----	----	----	----	----	1700	UNCH	---	---	---
1315	----	----	----	CAB	----	----	----	----	----	18522	UNCH	11	1	1
1317	----	----	----	CAB	----	----	----	----	----	200	UNCH	---	---	---
1320	----	----	----	CAB	----	----	----	----	----	9516	UNCH	8	1	1
1325	----	----	----	CAB	----	----	----	----	----	5978	UNCH	7	1	1
1330	----	----	----	CAB	----	----	----	----	----	10968	UNCH	5B	1	1
1335	----	----	----	CAB	----	----	----	----	----	7667	UNCH	5	1A	1
1340	----	----	----	CAB	----	----	----	----	----	10853	UNCH	4B	1	1
1345	----	----	----	CAB	----	----	----	----	----	1416	UNCH	3	1	1
1350	----	----	----	CAB	----	----	----	----	----	2338	UNCH	3	1	1
1355	----	----	----	CAB	----	----	----	----	----	2057	UNCH	2	1	1
1360	----	----	----	CAB	----	----	----	----	----	3264	UNCH	2	1	1
1365	----	----	----	CAB	----	----	----	----	----	1470	UNCH	2	1	1
1370	----	----	----	CAB	----	----	----	----	----	2391	UNCH	1B	1	1
1375	----	----	----	CAB	----	----	----	----	----	1851	UNCH	1	1	1
1380	----	----	----	CAB	----	----	----	----	----	565	UNCH	1B	1	1
1385	----	----	----	CAB	----	----	----	----	----	37	UNCH	1	1	1
1390	----	----	----	CAB	----	----	----	----	----	9	UNCH	1B	---	---
1395	----	----	----	CAB	----	----	----	----	----	481	UNCH	---	---	---
1400	----	----	----	CAB	----	----	----	----	----	1346	UNCH	---	---	---
1405	----	----	----	CAB	----	----	----	----	----	364	UNCH	---	---	---
1407	----	----	----	CAB	----	----	----	----	----	7000	UNCH	---	---	---
1410	----	----	----	CAB	----	----	----	----	----	7992	UNCH	---	---	---
1415	----	----	----	CAB	----	----	----	----	----	25	UNCH	---	---	---
1420	----	----	----	CAB	----	----	----	----	----	801	UNCH	---	---	---
1430	----	----	----	CAB	----	----	----	----	----	5	UNCH	---	---	---
TOTAL	----	----	----	----	----	----	----	----	95988	1208455	-	3016	----	----
JAN18	----	----	----	627N	655 +	28	.999	----	----	200	UNCH	----	----	
1180	----	----	----	527N	555 +	28	.999	----	----	200	UNCH	----	----	
1190	----	----	----	427N	455 +	28	.998	----	----	2	UNCH	411B	359A	
1200	----	----	----	360N	424 +	28	.981	----	----	10	UNCH	422B	328A	
1205	----	----	----	328N	356 +	28	.980	----	----	1	UNCH	354B	300	
1210	----	----	----	260N	324 +	28	.977	----	----	713	UNCH	414B	235A	
1215	----	----	----	229N	256 +	27	.974	----	3	3478	-	2	348B	206A
1220	----	----	----	163N	225 +	26	.951	----	5	345	+	4	319B	145A
1225	----	----	----	133N	158 +	25	.925	----	46	704	+	46	254B	123A
1230	----	----	----	107N	129 +	22	.861	----	----	308	UNCH	227B	103A	
1240	----	----	----	48N	102 +	18	.765	----	210	9985	UNCH	202B	46	
1245	----	----	----	30N	43 +	13	.623	----	10825	28263	+	2605	143B	28A
1250	----	----	----	18N	26 +	8	.453	----	19774	45467	+	2920	123B	16
1255	----	----	----	10N	15 +	5	.299	----	49636	81375	+	31716	107B	8
1260	----	----	----	5N	8 +	3	.179	----	19389	68033	+	9655	56B	5
1265	----	----	----	3N	4 +	1	.099	----	3284	41123	+	1777	31B	3
1270	----	----	----	2N	2	UNCH	.052	----	16763	34736	+	12924	25	2
1275	----	----	----	1N	1	UNCH	.027	----	863	18556	+	245	17B	1
1280	----	----	----	1N	1	UNCH	.024	----	11489	24281	+	8321	13B	1
1285	----	----	----	1N	1	UNCH	.021	----	604	3014	+	55	10	1
1290	----	----	----	1N	1	UNCH	.019	----	5485	5420	+	2840	12B	1
1295	----	----	----	1N	1	UNCH	.017	----	----	6009	UNCH	6	1	1
1300	----	----	----	1N	1	UNCH	.016	----	1501	21912	-	1392	9	1
1305	----	----	----	CAB	----	----	.001	----	3431	3164	+	2367	3	1
1310	----	----	----	CAB	----	----	.000	----	----	520	UNCH	----	1A	1
1315	----	----	----	CAB	----	----	.000	----	----	1731	UNCH	2	1	1
1320	----	----	----	CAB	----	----	.000	----	731	1932	+	696	2B	1
1325	----	----	----	CAB	----	----	.000	----	----	1	UNCH	1	1	1
1330	----	----	----	CAB	----	----	.000	----	----	3800	UNCH	----	1A	1
1335	----	----	----	CAB	----	----	.000	----	----	125	UNCH	1	1	1
1340	----	----	----	CAB	----	----	.000	----	----	1072	UNCH	1	1A	1
1350	----	----	----	CAB	----	----	.000	----	----	100	UNCH	----	2A	1
1355	----	----	----	CAB	----	----	.000	----	----	23	UNCH	----	2A	1
1360	----	----	----	CAB	----	----	.000	----	----	1124	UNCH	----	2A	1
1370	----	----	----	CAB	----	----	.000	----	----	88	UNCH	----	2A	1
1375	----	----	----	CAB	----	----	.000	----	----	115	UNCH	----	2A	1
1385	----	----	----	CAB	----	----	.000	----	----	25	UNCH	----	1A	1
1400	----	----	----	CAB	----	----	.000	----	----	369	UNCH	----	1A	1
1405	----	----	----	CAB	----	----	.000	----	----	16	UNCH	----	1A	1
1410	----	----	----	CAB	----	----	.000	----	----	73	UNCH	----	1A	1
1470	----	----	----	CAB	----	----	.000	----	----	316	UNCH	----	----	----
1480	----	----	----	CAB	----	----	.000	----	----	187	UNCH	----	----	----
TOTAL	----	----	----	----	----	----	----	----	144039	408916	+	74777		



PRELIMINARY

PG42 BULLETIN #226@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS wed, Nov 22, 2017 PG42

Table with columns for contract numbers (1350-1400), status (----), and various fields including CAB, price, volume, and interest. Includes a TOTAL row at the bottom.

10 YEAR NOTE PUTS

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. Includes a TOTAL row at the bottom.

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 contract symbols (e.g., 1175, 1180, 1185), status (e.g., UNCH, CAB), and volume/price data. Includes sub-sections for FEB18 and MAR18.

5 YEAR NOTE CALLS

Table with columns for contract symbols, strike price, open interest, range, high/low, closing range, settlement price, delta, exercise volume, and open interest. Includes sub-sections for DEC17 and JAN18.

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Table with columns for contract numbers (e.g., 1180, 1182, 1185), status (e.g., UNCH, CAB), and various numerical values representing trade data and prices.

5 YEAR NOTE PUTS

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.

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 #226@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Wed, Nov 22, 2017 PG42

Table with columns for contract month (e.g., FEB18, MAR18), contract type (e.g., UNCH, CAB), and various numerical values representing prices, volumes, and interest rates.

2 YEAR NOTE CALLS

Table with columns for contract month (e.g., DEC17, JAN18, FEB18, MAR18), strike price, open range, high/low, closing range, settlement price, delta, exercise volume, and open interest.

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

Wed, Nov 22, 2017 PG42

2 YEAR 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. Rows include DEC17, JAN18, FEB18, MAR18 2Y NOTE PUT.

30 YEAR BOND 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. Rows include DEC17, JAN18 30Y BOND CALL.

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 #226@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Wed, Nov 22, 2017 PG42

Table with columns for time (1470-1920), status (----), and various numerical values representing bond options and interest rates. Includes sub-sections for FEB18, MAR18, and APR18.

30 YEAR BOND 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 30Y BOND PUT from DEC17 to 1270.

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 time periods (e.g., 1290, 1300, 1310), contract types (CAB, UNCH), and numerical values. Includes sub-sections for JAN18, FEB18, and MAR18.

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 #226@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS wed, Nov 22, 2017 PG42

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes a TOTAL row at the bottom.

30-YEAR WEEK3 NOTE CALLS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes a TOTAL row at the bottom.

10-YEAR WEEK1 NOTE PUTS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes a TOTAL row at the bottom.

10-YEAR WEEK2 NOTE PUTS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes a TOTAL row at the bottom.

10-YEAR WEEK3 NOTE PUTS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes a TOTAL row at the bottom.

5-YEAR WEEK1 NOTE PUTS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes a TOTAL row at the bottom.

5-YEAR WEEK2 NOTE PUTS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes a TOTAL row at the bottom.

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Summary table with columns: 1167, 1170, TOTAL, 235N, 360N, 115, 12, 15, .466, .662, 816, 2300, 10164, UNCH, UNCH, 240B, 365B, 105A, 185A

5-YEAR WEEK3 NOTE PUTS

Table for 5-YEAR WEEK3 NOTE 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

30-YEAR WEEK1 NOTE PUTS

Table for 30-YEAR WEEK1 NOTE 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

30-YEAR WEEK2 NOTE PUTS

Table for 30-YEAR WEEK2 NOTE 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

30-YEAR WEEK3 NOTE PUTS

Table for 30-YEAR WEEK3 NOTE 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

ULTRA T-BOND WEEK3 PUTS

Table for ULTRA T-BOND WEEK3 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

ADDITIONAL CBT FINANCIAL OPTIONS

Table for ADDITIONAL CBT FINANCIAL OPTIONS 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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PG42	BULLETIN #226@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										Wed, Nov 22, 2017	PG42	
1490	----	----	----	.1N	CAB	----	.001	----	72	72 +	72	----	.1A	
1495	----	----	----	----	CAB	----	----	----	----	----	324	.7B	.1A	
1495	----	----	----	.2N		.1	UNCH	.015	----	95	95 +	.1	.1	
1500	----	----	----	----	CAB	----	----	----	----	----	658	.11B	.1A	
1505	----	----	----	----	CAB	----	----	----	----	----	23	.16B	.2A	
1505	----	----	----	.3N		.2	UNCH	.034	----	29	80 +	.29	.2A	
1510	----	----	----	----	CAB	----	----	----	----	----	264	.24B	.1	
1515	----	----	----	----	CAB	----	----	----	----	----	180	.34B	.1	
1515	----	----	----	.9N		.5	UNCH	.091	----	----	95	UNCH	.4A	
1520	----	----	----	.206N		.232+	.2	1.000	----	2	----	.158B	.54A	
1520	----	----	----	----	CAB	----	----	----	----	25	----	.48B	.1	
1520	----	----	----	.15N		.8	UNCH	.148	----	51	51 +	.51	.7A	
1525	----	----	----	.138N		.200+	.6	1.000	1	1	----	.154B	.38A	
1525	----	----	----	----	CAB	----	----	----	----	10	----	.63B	.3	
1525	----	----	----	.55N		.106+	.5	.753	----	48	123 +	.48	.35A	
1525	----	----	----	.25N		.14-	.1	.246	----	499	480 +	.254	.62B	.13A
1530	----	----	----	.107N		.132+	.2	1.000	50	1	----	.51	.127B	.25A
1530	----	----	----	.1N	CAB	----	----	----	----	305	----	.393	.118B	.1
1530	----	----	----	.36N		.48+	.1	.617	----	102	88 +	.63	.58B	.22A
1530	----	----	----	.38N		.24-	.1	.382	----	116	95 +	.67	.119B	.22A
1535	----	----	----	.41N		.100+	.5	1.000	258	117	----	.235	.104B	.15A
1535	----	----	----	.3N	CAB	----	----	----	----	649	----	.471	.141B	.2
1535	----	----	----	.22N		.31	UNCH	.462	----	4	31 +	.4	.40B	.13A
1535	----	----	----	.56N		.39-	.1	.537	----	4	30 +	.4	.142B	.36A
1540	----	----	----	.18N		.32+	.1	1.000	950	420	----	.717	.48B	.3
1540	----	----	----	.12N	CAB	----	----	----	----	665	----	.485	.203B	.5A
1540	----	----	----	.13N		.19	UNCH	.316	----	68	68 +	.68	.26B	.8A
1545	----	----	----	.5N	CAB	----	----	----	601	895	----	.461	.32B	.3
1545	----	----	----	.31N	CAB	----	----	----	----	604	----	.54	.220B	.1
1545	----	----	----	.8N		.10	UNCH	.189	----	----	----	UNCH	.16B	.5A
1550	----	----	----	.1N	CAB	----	----	----	----	249	----	.493	.21B	.1
1550	----	----	----	.5N		.5	UNCH	.102	----	286	287 +	.282	.10B	.3A
1555	----	----	----	----	CAB	----	----	----	----	22	----	.179	.13B	.1A
1555	----	----	----	.3N		.3	UNCH	.059	----	9	9 +	.9	.6B	.2A
1560	----	----	----	----	CAB	----	----	----	----	----	----	.992	.8B	.1
1565	----	----	----	----	CAB	----	----	----	----	----	----	.257	.5B	.1
1570	----	----	----	----	CAB	----	----	----	----	----	----	.61	.3B	.1A
1570	----	----	----	.1N		.1	UNCH	.016	----	----	3	UNCH	.1	.1
1575	----	----	----	----	CAB	----	----	----	----	----	----	.358	.2B	.1A
1575	----	----	----	----		.1	UNCH	.015	----	272	344 +	.272	----	.2A
1580	----	----	----	----	CAB	----	----	----	----	----	----	.128	.1	.1
1580	----	----	----	----	CAB	----	----	.001	----	16	52 +	.16	----	.2A
1585	----	----	----	----	CAB	----	----	----	----	----	----	.220	.1	.1
1585	----	----	----	----	CAB	----	----	.000	----	----	108	UNCH	----	.1A
1590	----	----	----	----	CAB	----	----	----	----	----	----	.646	----	----
1590	----	----	----	----	CAB	----	----	.000	----	----	72	UNCH	----	----
1595	----	----	----	----	CAB	----	----	----	----	----	----	.246	----	----
1600	----	----	----	----	CAB	----	----	----	----	----	----	.391	----	----
TOTAL										6057	2856 -	8695		
WFW OPT														
NOV17	WFW OPT	(FUTURES SETT.	.00)											
1157	----	----	----	----	CAB	----	.000	----	----	----	28	UNCH	.2	.2
1162	----	----	----	.20N		.5-	.1	.043	----	----	550	UNCH	.25B	.5A
1162	----	----	----	----	CAB	----	----	----	----	----	----	.4	.10	.5A
1165	----	----	----	.80N		.15-	.6	.140	----	5	533 -	.5	.85	.20
1165	----	----	----	.5N	CAB	----	----	----	----	----	----	.8	.30B	.2A
1167	----	----	----	.10N		.150+	.14	1.000	1126	1070	----	1096	.275B	.10
1167	----	----	----	.20N		.85	NEW	.559	----	390	350 +	.350	.125B	.20
1167	----	----	----	.55N	CAB	----	----	----	----	319	----	.613	.80B	.2A
1170	----	----	----	----	CAB	----	----	----	----	650	----	.885	.155B	.2A
1170	----	----	----	.205N		.10-	.19	1.000	135	44	----	.157	.170B	.10A
1170	----	----	----	.5N		.30+	.2	.236	----	295	295 +	.220	.55B	.10A
1172	----	----	----	----	CAB	----	----	----	----	----	----	.575	.75B	.5A
1175	----	----	----	----	CAB	----	----	----	----	----	----	.195	.30B	.2A
TOTAL										2773	1756 -	2968		
WYW OPT														
NOV17	WYW OPT	(FUTURES SETT.	.00)											
1217	----	----	----	----	CAB	----	----	----	----	----	1	UNCH	----	----
1227	----	----	----	----	CAB	----	----	----	----	----	----	.118	----	----
1230	----	----	----	----	CAB	----	.000	----	----	----	60	UNCH	.1	.1
1232	----	----	----	----	CAB	----	----	----	----	----	----	.33	.1B	.1
1235	----	----	----	----	CAB	----	----	----	----	----	----	.100	.2B	.1A
1235	----	----	----	.1N	CAB	----	.003	----	----	----	6	UNCH	.1	.1
1237	----	----	----	----	CAB	----	----	----	----	----	----	.19	.4B	.1A
1240	----	----	----	----	CAB	----	----	----	----	----	----	.131	.7B	.1
1240	----	----	----	.44N		.107+	.27	1.000	13	2	----	.15	.113B	.39
1240	----	----	----	.4N		.1-	.3	.051	----	265	429 +	.249	.7B	.1
1242	----	----	----	.28N		.55+	.27	1.000	9	----	----	.9	.62B	.25A
1242	----	----	----	----	CAB	----	----	----	----	3	----	.1771	.11B	.1
1242	----	----	----	.20N		.41+	.21	.894	----	----	60	UNCH	.41B	.18A
1242	----	----	----	.9N		.2-	.7	.105	----	1866	1725 +	.1560	.12B	.2
1245	----	----	----	.1N	CAB	----	----	----	----	57	----	.1839	.18B	.1
1245	----	----	----	.12N		.28+	.16	.766	----	505	905 +	.480	.30B	.10
1245	----	----	----	.13N		.39+	.26	1.000	269	----	----	.269	.47B	.10A
1245	----	----	----	.17N		.5-	.12	.233	----	2097	2592 +	.1993	.19B	.5A
1247	----	----	----	.8N	CAB	----	----	----	----	839	----	.839	.26B	.3
1247	----	----	----	.6N		.17+	.11	.590	----	35	160 -	.35	.20B	.5A
1247	----	----	----	.4N		.23+	.19	1.000	534	420	----	.327	.34B	.2
1247	----	----	----	.27N		.10	NEW	.409	----	535	535 +	.535	.30B	.10A
1250	----	----	----	.21N	CAB	----	----	----	----	782	----	.1526	.37B	.8A
1250	----	----	----	.3N		.9+	.6	.384	----	200	150 -	.49	.13B	.5A
1250	----	----	----	.1N		.7+	.6	1.000	1302	1940	----	.2172	.23B	.1
1252	----	----	----	.36N		.9-	.27	1.000	241	1	----	.241	.50B	.9A
1252	----	----	----	.2N		.4+	.2	.202	----	378	327 +	.134	.8B	.2
1252	----	----	----	----	CAB	----	----	----	----	----	----	.1156	.15B	.1
1255	----	----	----	----	CAB	----	----	----	----	----	----	.1084	.9B	.1A
1255	----	----	----	.1N		.2	NEW	.102	----	1690	1680 +	.1680	.4B	.2A
1257	----	----	----	----	CAB	----	----	----	----	----	----	.2457	.5B	.1
1257	----	----	----	.104N		.41-	.27	1.000	2	----	----	.2	.115B	.41A
1257	----	----	----	.1N		.1	UNCH	.050	----	1316	1216 +	.1156	.1	.1
1260	----	----	----	----		.1+	.1	.041	----	216	216 +	.186	.1	.1
1260	----	----	----	----	CAB	----	----	----	----	----	----	.1906	.3	.1
1262	----	----	----	----	CAB	----	----	----	----	----	----	.84	.2	.1

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1262	----	----	----	----	CAB	----	.003	----	36	36 +	36	----	----
1265	----	----	----	----	CAB	----	.000	----	----	60	UNCH	.1	.1
1265	----	----	----	----	CAB	----	----	----	----	----	108	----	.1A
1267	----	----	----	----	CAB	----	----	----	----	----	300	----	----
1270	----	----	----	----	CAB	----	----	----	----	----	75	----	----
1272	----	----	----	----	CAB	----	----	----	----	----	200	----	----
1277	----	----	----	----	CAB	----	----	----	----	----	250	----	----
TOTAL										13183	10158 -	9106	

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
5Y NOTE PUT DEC17 FP	5-YR NOTE OPTIONS 1175	----	----	----	----	100	0.00
TOTALS		0	0	0	0	100	0
10Y NOTE CALL DEC17 TC	10-YR NOTE OPTIONS 1140	----	----	----	----	23	0.00
TOTALS		0	0	0	0	23	0
10Y NOTE PUT DEC17 TC	10-YR NOTE OPTIONS 1365	----	----	----	----	23	0.00
TOTALS		0	0	0	0	23	0
JAN18 TC	PUT 1230	----	----	25001	----	----	0.00
TC	1240	----	----	25001	----	----	0.00
TOTALS		0	0	50002	0	0	0
WBW OPT NOV17 WB4	CALL WK WEDS 30 YR TREASURY BOND OPTIONS 1525	----	----	----	1	1	0.00
WB4	1530	----	----	----	50	50	0.00
WB4	1535	----	----	----	258	258	0.00
WB4	1540	----	----	----	950	950	0.00
WB4	1545	----	----	----	601	601	0.00
TOTALS		0	0	0	1860	1860	0
WYW OPT NOV17 WY4	CALL WK WEDS 10 YR TREASURY NOTE OPTIONS 1240	----	----	----	13	13	0.00
WY4	1242	----	----	----	9	9	0.00
WY4	1245	----	----	----	269	269	0.00
WY4	1247	----	----	----	534	534	0.00
WY4	1250	----	----	----	1302	1302	0.00
TOTALS		0	0	0	2127	2127	0
WYW OPT NOV17 WY4	PUT WK WEDS 10 YR TREASURY NOTE OPTIONS 1252	----	----	----	241	241	0.00
WY4	1257	----	----	----	2	2	0.00
TOTALS		0	0	0	243	243	0