



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG42 BULLETIN #143@

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

Thu, Jul 27, 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.

		10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND CONTRACTS LAST TRADE DATES								
		JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
EXPIRATION:	JUL17									
30YR BOND OPT	06/23	07/21	08/25	09/22	10/27	11/24	12/22	02/23		
5YR NOTE OPT	06/23	07/21	08/25	09/22	10/27	11/24	12/22	02/23		
5YR NOTE FUT			09/29			12/29			03/29	
ULTRA T-BOND OPT	06/23	07/21	08/25	09/22	10/27	11/24	12/22	02/23		
10YR NOTE OPT	06/23	07/21	08/25	09/22	10/27	11/24	12/22	02/23		
2YR NOTE FUT			09/29			12/29			03/29	
2YR NOTE OPT	06/23	07/21	08/25	09/22	10/27	11/24	12/22	02/23		
10YR NOTE FUT			09/20			12/19			03/20	06/20
ULTRA T-BOND FUT			09/20			12/19			03/20	06/20
30YR BOND FUT			09/20			12/19			03/20	06/20

		JUL17	AUG17	SEP17	DEC17
EXPIRATION:	JUL17			08/25	
TN FUT			08/02	09/20	12/19
	07/26		08/02		
	07/26		08/02		
			08/09		
	07/26				

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUL 27

	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18
CG	115.0-187.0	119.0-187.0	115.0-220.0	119.0-186.0	120.0-186.0	95.0-200.0	121.0-183.0	120.0-185.0
FP	108.5-126.0	109.5-126.0	108.5-131.0	109.5-125.7	109.5-125.5	105.0-125.7	109.7-125.2	109.2-125.2
OUL	125.0-199.5	129.0-200.0	100.0-200.0	128.0-199.0	132.0-199.0	100.0-199.0	132.0-195.0	131.0-198.0
TC	97.0-152.0	99.0-152.0	97.0-152.0	99.0-151.5	99.5-151.5	99.0-151.5	100.0-150.5	99.0-151.5
TUC	104.1-112.1	104.2-112.0	104.1-112.1	104.1-112.0	104.1-111.8	104.1-112.0	104.1-111.7	104.0-111.7

	JUL17	AUG17	SEP17
OTN			106.0-161.5
WB1		122.5-185.0	
WB4	122.0-185.0		
WF1		110.2-125.7	
WF4	110.2-125.7		
WY1		100.5-151.2	
WY2		100.7-151.0	
WY4	100.5-151.2		

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									
SEP17	125'305	126'015	125'210	125'265 0'060	66242	1462108	3223534 + 43677	127'080	122'020
DEC17	125'205	125'225	125'100	125'155 0'060	2117	1894	26104 + 1699	126'245	124'140
					68359	1464002	3249638 + 45376		

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									
SEP17	118'052	118'060	117'317	118'032 - 0'030	81743	758388	2997584 - 10232	118'247	116'135
DEC17	117'245	117'255B	117'212A	117'245 - 0'032	----	472	9544 + 245	118'090	117'032A
					81743	758860	3007128 - 9987		

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									
SEP17	108'052	108'055	108'040	108'052 - 0'002	25490	255685	1368096 + 9541	108'097	107'300
DEC17	108'012	#108'017B	108'005A	108'012 - 0'002	----	226	2384 + 220	108'017B	107'300
					25490	255911	1370480 + 9761		

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									
SEP17	153'02	153'13	152'03	152'19 - 0'18	4876	289639	731232 - 3851	157'08	144'24A
DEC17	151'26	152'04B	150'28A	151'11 - 0'18	----	88	881 - 9	156'01	149'00
					4876	289727	732113 - 3860		

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									
SEP17	164'19	165'00	163'04	163'20 - 1'00	6238	102319	806691 + 1096	170'20	157'18A
DEC17	163'16	163'31B	162'06A	162'20 - 1'00	----	3	2078 UNCH	169'09B	161'31A
					6238	102322	808769 + 1096		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
TN FUT										
SEP17	135'025	135'075	134'200	----	134'265 - 0'100	4556	116085	406189 + 5371	137'020	132'045A
DEC17	----	----	----	----	134'095 - 0'100	----	----	1 UNCH	134'275B	133'145A
TOTAL TN FUT						4556	116085	406190 + 5371		

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											
SEP17	10Y NOTE CALL			2101N	2053 -	12	1.000	----	112	UNCH	2108B
1050	----	----	----	1701N	1653 -	12	1.000	----	2	UNCH	1708B
1090	----	----	----								2058A

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

Thu, Jul 27, 2017 PG42

Table with multiple columns containing numerical data, codes (e.g., UNCH, CAB), and identifiers (e.g., 1150, 1180, 1190, 1200, 1210, 1215, 1220, 1225, 1230, 1235, 1240, 1242, 1245, 1247, 1250, 1252, 1255, 1257, 1260, 1262, 1265, 1267, 1270, 1272, 1275, 1277, 1280, 1282, 1285, 1287, 1290, 1292, 1295, 1300, 1302, 1305, 1307, 1310, 1315, 1320, 1325, 1330, 1335, 1340, 1345, 1350, 1355, 1360, 1365, 1370, 1375, 1380, 1385, 1390, 1395, 1400, 1410, 1415, 1420, 1440, 1450, 1455, 1470, 1480, TOTAL, OCT17, 1230, 1235, 1240, 1245, 1250, 1255, 1260, 1265, 1270, 1275, 1280, 1285, 1290, 1295, 1300, 1305, 1310, 1315, 1320, 1325, 1330, 1335, 1340, 1345, 1350, 1355, TOTAL, NOV17, 1245, 1250, 1255, 1260, 1265, 1270, 1275, 1280, 1285, 1290, 1295, 1300, 1305, 1310, 1315, TOTAL, DEC17, 1155, 1220, 1230, 1240, 1245, 1250, 1255, 1260, 1265, 1270, 1275, 1280, 1285, 1290, 1295, 1300, 1305, 1310, 1315).

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PG42 BULLETIN #143@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Jul 27, 2017 PG42

Summary table with columns for contract numbers (1320-1430), status (----), and volume (UNCH, 8, 3, 4B, 2B, 1, 1B, 1, 1, 2, 5, 5200).

10 YEAR NOTE PUTS

Main data table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHG., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes sections for SEP17, OCT17, NOV17, and DEC17.

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 #143@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Jul 27, 2017 PG42

Table with columns for contract numbers (1170-1365), status (----), and various data points including prices, volumes, and contract types (e.g., UNCH, 4B, 2).

5 YEAR NOTE CALLS

Table with columns for 5Y NOTE CALL, 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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Thu, Jul 27, 2017 PG42

5 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 data for SEP17, OCT17, NOV17, and DEC17.

2 YEAR 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. Rows include data for SEP17, OCT17, and 1081.

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Table with columns for date (1086, 1083, 1085, 1087), status (----), and various market data points including 5N, 35N, 15N, 5, 30, 10, 0.050, .204, .175, .071, 300, 569, 1, 113, 68, 181, UNCH, 5, 2, 1, 35, 20, 5, 30A, 20.

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. Includes rows for 2Y NOTE PUT from SEP17 to OCT17 and NOV17 to DEC17.

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. Includes rows for 30Y BOND CALL from SEP17 to OCT17 and NOV17 to DEC17.

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Table with columns for date, quantity, price, and contract type. Includes sections for NOV17 and DEC17 with various bond and option contracts.

30 YEAR BOND 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.

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Table with columns for date (e.g., OCT17, NOV17, DEC17), strike price, and volume. Includes sub-totals for each month and a grand total at the bottom.

ULTRA T-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.

ULTRA T-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.

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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 data for 2Y WK1 NOTE C AUG17 and 2Y WK1 NOTE C 1081.

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 data for 30Y WK1 BOND C AUG17 and various strike prices from 1510 to 1715.

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 data for 30Y WK2 BOND C AUG17 and various strike prices from 1480 to 1660.

30-YEAR WEEK4 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 data for 30Y WK4 BOND C JUL17 and various strike prices from 1495 to 1680.

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 data for 10Y WK1 NOTE P AUG17 and various strike prices from 1212 to 1250.

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Table with columns for contract numbers (1252-1270), status (----), and various price and volume data. Includes a TOTAL row at the bottom.

10-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. Includes a TOTAL row.

10-YEAR WEEK4 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 a TOTAL row.

5-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 a TOTAL row.

5-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. Includes a TOTAL row.

5-YEAR WEEK4 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 a TOTAL row.

2-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 a TOTAL row.

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2-YEAR WEEK4 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 data for 2Y WK4 NOTE P and TOTAL.

30-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 data for 30Y WK1 BOND P and TOTAL.

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. Includes data for 30Y WK2 BOND P and TOTAL.

30-YEAR WEEK4 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 data for 30Y WK4 BOND P and TOTAL.

ULTRA T-BOND WEEK1 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 data for ULTRA W1 BOND C and TOTAL.

ULTRA T-BOND WEEK4 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 data for ULTRA W4 BOND C and TOTAL.

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PRELIMINARY

PG42 BULLETIN #143@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Jul 27, 2017 PG42

Table with columns: 1685 TOTAL, 60 UNCH, 23B, 4A, 0, 200

ULTRA T-BOND WEEK4 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

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

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

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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

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

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

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PRELIMINARY

PG42	BULLETIN #143@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										Thu, Jul 27, 2017	PG42
1247	----	----	----	.1N	.1	UNCH	.041	----	157	157 +	155	.5B	.1A
1250	----	----	----	.2N	.2	UNCH	.084	----	73	115 +	68	.8B	.2A
1252	----	----	----	.3N	.4+	.1	.162	----	157	173 +	157	.12B	.3A
1255	----	----	----	.38N	.28-	.10	.724	----	117	118 +	117	.57B	.20A
1255	----	----	----	.5N	.7+	.2	.275	----	1250	650 -	350	.19B	.5A
1257	----	----	----	.25N	.17-	.8	.560	----	1028	1772 +	912	.44B	.13A
1257	----	----	----	----	.20	NEW	.461	----	50	50 +	50	----	----
1257	----	----	----	----	.25	NEW	.538	----	50	50 +	50	----	----
1257	----	----	----	.8N	.12+	.4	.439	----	925	1731 +	871	.27B	.7A
1260	----	----	----	.15N	.10-	.5	.375	----	1842	2034 +	1393	.32B	.7A
1260	----	----	----	.14N	.21+	.7	.624	----	75	908	UNCH	.38B	.11A
1262	----	----	----	.24N	.32+	.8	.784	----	----	115	UNCH	.51B	.16A
1262	----	----	----	.9N	.5-	.4	.215	----	1	405	UNCH	.22B	.4A
1265	----	----	----	.4N	.2-	.2	.097	----	1502	1522 +	1182	.14B	.2A
1267	----	----	----	.2N	.1	NEW	.047	----	41	41 +	41	.9B	.1
1270	----	----	----	.1N		CAB	----	----	----	30	UNCH	.5B	.1
TOTAL									7279	9912 +	4657		

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
10Y NOTE CALL SEP17 TC	10-YR NOTE OPTIONS 1260	----	----	12000	----	----	0.00
TOTALS		0	0	12000	0	0	0
30Y BOND CALL SEP17 CG	30-YR BOND OPTIONS 1310	----	----	----	----	1	0.00
CG	1320	----	----	----	----	3	0.00
TOTALS		0	0	0	0	4	0
30Y BOND PUT SEP17 CG	30-YR BOND OPTIONS 1395	----	----	7500	----	----	0.00
TOTALS		0	0	7500	0	0	0
10Y WK4 NOTE C JUL17 TY4	10-YR WEEK4 NOTE OPTIONS 1257	----	----	21096	----	----	0.00
TOTALS		0	0	21096	0	0	0
WBW OPT JUL17 WB4	WK WEDS 30 YR TREASURY BOND OPTIONS CALL 1520	----	----	----	----	27	0.00
WB4	1525	----	----	----	----	732	0.00
WB4	1530	----	----	----	----	247	0.00
TOTALS		0	0	0	0	1006	0
WBW OPT JUL17 WB4	WK WEDS 30 YR TREASURY BOND OPTIONS PUT 1535	----	----	----	----	204	0.00
WB4	1540	----	----	----	----	244	0.00
WB4	1545	----	----	----	----	166	0.00
WB4	1550	----	----	----	----	40	0.00
TOTALS		0	0	0	0	654	0
WYW OPT JUL17 WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS CALL 1252	----	----	----	----	148	0.00
WY4	1255	----	----	----	----	642	0.00
WY4	1257	----	----	----	----	3067	0.00
WY4	1260	----	----	----	----	3014	0.00
TOTALS		0	0	0	0	6871	0
WYW OPT JUL17 WY4	WK WEDS 10 YR TREASURY NOTE OPTIONS PUT 1262	----	----	----	----	669	0.00
WY4	1265	----	----	----	----	475	0.00
TOTALS		0	0	0	0	1144	0

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