



2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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

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FINAL

PG42 BULLETIN #116@

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

Mon, Jun 18, 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.

	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18	MAR19
EXPIRATION:	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18	MAR19
30YR BOND OPT	05/25	06/22	07/27	08/24	09/21	11/23	
5YR NOTE OPT	05/25	06/22	07/27	08/24	09/21	11/23	
5YR NOTE FUT	06/29			09/28		12/31	03/29
ULTRA T-BOND OPT	05/25	06/22	07/27	08/24	09/21	11/23	
10YR NOTE OPT	05/25	06/22	07/27	08/24	09/21	11/23	
2YR NOTE FUT	06/29			09/28		12/31	03/29
2YR NOTE OPT	05/25	06/22	07/27	08/24	09/21	11/23	
10YR NOTE FUT	06/20			09/19		12/19	03/20
ULTRA T-BOND FUT	06/20			09/19		12/19	03/20
30YR BOND FUT	06/20			09/19		12/19	03/20

EXPIRATION:	JUN18	SEP18
TN FUT	06/20	09/19
	06/20	
	06/27	
	06/20	
	06/27	
	06/20	
	06/27	

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

	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18
CG	110.0-200.0	110.0-177.0	110.0-176.0	110.0-190.0	109.0-175.0	109.0-175.0
FP	104.0-126.5	105.0-122.2	105.0-122.0	104.5-124.0	104.5-121.2	104.5-122.0
OUL	106.0-215.0	110.0-191.0	122.0-190.0	110.0-200.0	122.0-190.0	122.0-190.0
TC	93.5-150.5	93.0-146.0	93.0-146.0	93.0-148.5	93.0-146.0	93.0-146.0
TUC	102.1-111.5	101.8-110.2	101.8-110.1	101.8-110.7	101.6-109.7	101.6-110.1

JUN18
WB3 112.5-173.5
WB4 112.5-173.5
WF3 105.5-121.0
WF4 105.5-120.7
WY3 94.2-144.5
WY4 94.2-144.5

10 YEAR NOTE FUTURES

	10Y NOTE FUT	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
JUN18		119'300	120'025B	119'280	119'290	0'005	165	4085	11358 - 1953	124'180B	118'105
SEP18		119'195	119'250	119'180	119'190	UNCH	32138	885580	3418762 + 23835	121'035B	117'300
DEC18		119'170	119'170	119'170	119'130	UNCH	----	4	10 + 4	120'000	118'020
TOTAL	10Y NOTE FUT						32303	889669	3430130 + 21886		

5 YEAR NOTE FUTURES

	5Y NOTE FUT	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
JUN18		113'170	113'200B	113'167	113'167	UNCH	9631	1747	36900 - 4491	115'202B	112'250
SEP18		113'080	113'112	113'075	113'077	UNCH	10684	459289	3700585 - 19978	114'162	112'147
DEC18		----	----	----	112'202	UNCH	----	----	3 UNCH	111'312	111'312
TOTAL	5Y NOTE FUT						20315	461036	3737488 - 24469		

2 YEAR NOTE FUTURES

	2Y NOTE FUT	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
JUN18		106'005	106'010	106'005	106'005	+ 0'002	----	793	7779 + 3	106'247	105'265
SEP18		105'265	105'277	105'262	105'267	+ 0'005	20068	165764	1796452 + 883	106'125	105'195
TOTAL							20068	166557	1804231 + 886		

30 YEAR BOND FUTURES

	30Y BOND FUT	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
JUN18		144'22	144'30	144'09A	144'13	- 0'03	----	1671	4627 - 465	153'14	140'05
SEP18		143'22	144'03	143'14	143'18	- 0'03	10425	178656	808044 - 905	150'11B	139'11
DEC18		----	----	----	142'27	- 0'03	10425	180327	9 UNCH	143'28	139'08
TOTAL	30Y BOND FUT						10425	180327	812680 - 1370		

ULTRA T-BOND FUTURES

	ULTRA T-BND FUT	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
JUN18		158'27	159'01B	158'04A	158'09	- 0'06	177	3458	9367 - 1918	166'00B	152'23
SEP18		157'26	158'10	157'10	157'17	- 0'07	2593	73432	965239 - 16223	160'11	152'01A
DEC18		----	----	----	157'22	- 0'07	----	1	2 + 1	----	156'04A
TOTAL	ULTRA T-BND FUT						2770	76891	974608 - 18140		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
TN FUT											
JUN18	128'095	128'145B	128'045A	----	128'060	- 0'010	74	1168	3554 - 1059	133'140B	125'240
SEP18	127'135	127'210	127'095	----	127'120	- 0'005	3644	94204	529575 - 4435	129'045	124'305A
TOTAL	TN FUT						3718	95372	533129 - 5494		

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												
JUL18	952	----	----	----	2422N	2422 UNCH	1.000	----	2	2 + 2	2435B	2421A
955	----	----	----	----	2406N	2406 UNCH	1.000	----	6	2 + 2	2518B	2232A

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 #116@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Mon, Jun 18, 2018 PG42

Table with columns for contract numbers, status, volume, price, and settlement. Includes sections for AUG18, SEP18, and various contract types like UNCH and CAB.

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

Mon, Jun 18, 2018 PG42

Table with columns for contract numbers (1245-1375), status (----), and various market data including volume, price, and interest.

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.

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Table with columns for contract symbols (e.g., 1285, 1290, 1295), status (e.g., UNCH), price, volume, and open interest. Includes a 'TOTAL' row at the bottom.

5 YEAR NOTE CALLS

Table with columns for contract symbols, strike price, open range, high/low, closing range, settlement price, delta, exercise volume, trades cleared, open interest, and contract details. Includes 'TOTAL' rows for JUL18 and AUG18.

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Table with columns for contract numbers (e.g., 1165, 1167, 1170), status (e.g., UNCH, CAB), and volume (e.g., 5, 10, 20). Includes a 'TOTAL' row at the bottom of the section.

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. Includes a 'TOTAL' row at the bottom.

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Table with columns for date (AUG18), strike price, and various contract details (CAB, UNCH, etc.) for 10YR, 5YR, 2YR, and 30YR bond options.

Table with columns for date (SEP18), strike price, and various contract details (CAB, UNCH, etc.) for 2 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 date (e.g., JUL18, AUG18, SEP18), instrument type (CAB, UNCH), and various numerical values representing trade volumes and prices.

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 sub-sections for JUL18, AUG18, and SEP18.

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 sub-sections for JUL18 and SEP18.

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Table with columns for contract numbers (1850, 1860, 1900, TOTAL) and various data points including volume and interest.

30 YEAR BOND PUTS

Main table listing 30-year bond puts with columns for strike, open, range, high, low, closing, range, sett. price, delta, exers, volume, trades, cleared, open interest, and contract high/low.

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Table with columns for contract month (1300-1750), bid/ask, open, high, low, closing, range, settlement price, delta, exercise price, volume, open interest, and contract details.

ULTRA T-BOND CALLS

Table showing Ultra T-Bond Calls with columns for strike, open, range, high, low, closing, range, settlement price, delta, exercise price, volume, open interest, and contract details.

ULTRA T-BOND PUTS

Table showing Ultra T-Bond Puts with columns for strike, open, range, high, low, closing, range, settlement price, delta, exercise price, volume, open interest, and contract details.

10-YEAR WEEK1 NOTE CALLS

Table showing 10-Year Week1 Note Calls with columns for strike, open, range, high, low, closing, range, settlement price, delta, exercise price, volume, open interest, and contract details.

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

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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 rows for 10Y WK2 NOTE C and totals.

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 rows for 10Y WK3 NOTE C and totals.

10-YEAR WEEK5 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 10Y WK5 NOTE C and various strike prices (1165-1255) with totals.

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 rows for 5Y WK1 NOTE C and various strike prices (1127-1150) with totals.

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 rows for 5Y WK2 NOTE C and various strike prices (1135-1145) with totals.

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 rows for 5Y WK3 NOTE C and totals.

5-YEAR WEEK5 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 5Y WK5 NOTE C and various strike prices (1102-1172) with totals.

2-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 2Y WK3 NOTE C and totals.

2-YEAR WEEK5 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 WK5 NOTE C and various strike prices (1057) with totals.

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 totals.

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Table with columns: 30Y WK1 BOND C, JUL18, 30Y WK1 BOND C, and various numerical columns representing trade data.

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.

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.

30-YEAR WEEK5 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.

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.

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.

10-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.

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10-YEAR WEEK5 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 10YR WEEK5 NOTE P from JUN18 to TOTAL.

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 rows for 5Y WK1 NOTE P from JUL18 to TOTAL.

5-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. Includes rows for 5Y WK3 NOTE P from JUN18 to TOTAL.

5-YEAR WEEK5 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 5Y WK5 NOTE P from JUN18 to TOTAL.

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 rows for 2Y WK1 NOTE P from JUL18 to TOTAL.

2-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. Includes rows for 2Y WK3 NOTE P from JUN18 to TOTAL.

2-YEAR WEEK5 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 WK5 NOTE P from JUN18 to 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 rows for 30Y WK1 BOND P from JUL18 to TOTAL.

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PG42 BULLETIN #116@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Mon, Jun 18, 2018 PG42

Table with columns for strike price, open range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes rows for 1455 to 1520 and a TOTAL row.

30-YEAR WEEK2 NOTE PUTS

Table for 30-year week 2 note puts with columns for strike, open range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes rows for 1355 and 1400.

30-YEAR WEEK3 NOTE PUTS

Table for 30-year week 3 note puts with columns for strike, open range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes rows for 1400 and a TOTAL row.

30-YEAR WEEK5 NOTE PUTS

Table for 30-year week 5 note puts with columns for strike, open range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes rows from 1340 to 1505 and a TOTAL row.

ADDITIONAL CBT FINANCIAL OPTIONS

Table for additional CBT financial options with columns for strike, open range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract high/low. Includes rows for 1365 to 1480 and 1125 to 1135.

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PG42	BULLETIN #116@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										Mon, Jun 18, 2018	PG42	
1137	----	----	----	.30N		.25	UNCH	.139	----	142	478	UNCH	.45B	.25
1137	----	----	----	.10N		.5	UNCH	.026	----	----	1207	UNCH	.90B	.10A
1140	----	----	----	.5N				.001	----	----	549	UNCH	.55B	.2A
1142	----	----	----	.10N	CAB	.10	UNCH	.048	----	----	922	UNCH	.10	.10
1147	----	----	----	.5N	CAB			.003	----	----	1083	UNCH	.5	.5
TOTAL											2293	10438 +	1234	
WYW OPT														
JUN18	WYW OPT	(FUTURES SETT.	.00)											
1170	----	----	----		CAB						20	UNCH	----	----
1175	----	----	----		CAB						5494	UNCH	----	----
1177	----	----	----		CAB						808	UNCH	.1	.1
1182	----	----	----	.2N		.1	NEW	.038	----	7	7 +	7	.1	.1
1182	----	----	----		CAB						43	UNCH	.2	.1
1185	----	----	----	.2N		.2	UNCH	.073	----	100	100 +	100	----	.2A
1185	----	----	----		CAB						4072	UNCH	.6	.1A
1187	----	----	----	.1N	CAB			.000	----	----	2307	UNCH	.8	.1A
1187	----	----	----	.4N		.3	NEW	.114	----	2854	2800 +	2800	.2	.2
1190	----	----	----	.1N	CAB			.002	----	258	5434 -	11	.13B	.1
1190	----	----	----	.39N		.38-	.1	.997	----	----	101	UNCH	.100B	.25A
1192	----	----	----	.10N		.8	NEW	.289	----	178	178 +	178	.8	.6A
1192	----	----	----	.3N		.2-	.1	.117	----	677	1339 +	448	.20B	.1
1192	----	----	----	.25N		.24-	.1	.882	----	----	925	UNCH	.51B	.14
1195	----	----	----	.8N		.6-	.2	.367	----	7468	8138 +	6902	.28B	.4
1195	----	----	----	.16N		.14-	.2	.439	----	250	466 +	250	.16B	.11A
1195	----	----	----	.14N		.12-	.2	.632	----	6936	8463 +	6269	.40B	.8
1195	----	----	----	.22N		.20-	.2	.560	----	250	250 +	230	.32B	.20A
1197	----	----	----	.24N		.23-	.1	.593	----	5	100	UNCH	.26B	.17A
1197	----	----	----	.17N		.15-	.2	.703	----	470	1720 -	71	.39B	.10A
1197	----	----	----	.14N		.13-	.1	.406	----	5	50	UNCH	.22B	.13A
1197	----	----	----	.7N		.5-	.2	.296	----	1350	2443 +	388	.31B	.3
1200	----	----	----	.29N		.28-	.1	.895	----	----	49	UNCH	.52B	.19
1200	----	----	----	.3N		.2-	.1	.104	----	1514	3181 +	826	.23B	.2
1202	----	----	----	.2N		.1-	.1	.039	----	960	2267 -	276	.17B	.1
1202	----	----	----	.6N		.5	NEW	.178	----	25	25 +	25	.9B	.5A
1205	----	----	----	.1N	CAB			.001	----	----	727	UNCH	.12B	.1A
1207	----	----	----		CAB			.000	----	----	150	UNCH	.8B	.1A
1210	----	----	----		CAB				----	----	330	UNCH	.6B	.1
1212	----	----	----	.1N		.1	UNCH	.033	----	----	1	UNCH	.1	.1
TOTAL											23307	51988 +	18065	

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PG42 BULLETIN #116@

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

Mon, Jun 18, 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
5YR NOTE CALL 5-YR NOTE OPTIONS							
JUL18 CALL	1140	----	----	17500	----	----	0.00
FP	1145	----	----	10000	----	----	0.00
TOTALS		0	0	27500	0	0	0
AUG18 CALL							
FP	1150	----	----	12500	----	----	0.00
TOTALS		0	0	12500	0	0	0
10YR NOTE CALL 10-YR NOTE OPTIONS							
JUL18 CALL	1155	----	----	----	----	18	0.00
TC	1207	----	----	5000	----	----	0.00
TC	1210	----	----	9991	----	----	0.00
TC	1215	----	----	10000	----	----	0.00
TC	1220	----	----	19982	----	----	0.00
TC	1230	----	----	9991	----	----	0.00
TOTALS		0	0	54964	0	18	0
10YR NOTE PUT 10-YR NOTE OPTIONS							
JUL18 PUT	1180	----	----	38047	----	----	0.00
TC	1185	----	----	65000	----	----	0.00
TC	1192	----	----	7500	----	----	0.00
TC	1195	----	----	30000	----	----	0.00
TC	1230	----	----	----	----	18	0.00
TC	1232	----	----	----	----	6	0.00
TC	1235	----	----	----	----	50	0.00
TC	1240	----	----	----	----	1501	0.00
TC	1245	----	----	----	----	286	0.00
TOTALS		0	0	140547	0	1861	0
SEP18 PUT							
TC	1170	----	----	3750	----	----	0.00
TC	1180	----	----	1875	----	----	0.00
TOTALS		0	0	5625	0	0	0
10Y WK3 NOTE C 10-YR WEEK3 NOTE OPTIONS							
JUN18 CALL	1155	----	----	----	----	2	0.00
TY3	1160	----	----	----	----	1	0.00
TY3	1167	----	----	----	----	1	0.00
TY3	1170	----	----	----	----	2	0.00
TY3	1172	----	----	----	----	20	0.00
TY3	1175	----	----	----	----	2	0.00
TY3	1177	----	----	----	----	2	0.00
TY3	1180	----	----	----	----	3	0.00
TY3	1182	----	----	----	----	4	0.00
TY3	1185	----	----	----	----	448	0.00
TY3	1187	----	----	----	----	1826	0.00
TY3	1190	----	----	----	----	2223	0.00
TY3	1192	----	----	----	----	3401	0.00
TY3	1195	----	----	----	----	4428	0.00
TOTALS		0	0	0	0	12363	0
30Y WK3 BOND C 30-YR WEEK3 BOND OPTIONS							
JUN18 CALL	1340	----	----	----	----	1	0.00
US3	1345	----	----	----	----	1	0.00
US3	1350	----	----	----	----	1	0.00
US3	1355	----	----	----	----	2	0.00
US3	1365	----	----	----	----	1	0.00
US3	1370	----	----	----	----	1	0.00
US3	1375	----	----	----	----	1	0.00
US3	1380	----	----	----	----	1	0.00
US3	1390	----	----	----	----	2	0.00
US3	1395	----	----	----	----	5	0.00
US3	1400	----	----	----	----	4	0.00
US3	1405	----	----	----	----	9	0.00
US3	1410	----	----	----	----	12	0.00
US3	1415	----	----	----	----	63	0.00
US3	1420	----	----	----	----	247	0.00
US3	1425	----	----	----	----	414	0.00
US3	1430	----	----	----	----	2968	0.00
US3	1435	----	----	----	----	2108	0.00
TOTALS		0	0	0	0	5841	0

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10Y WK3 JUN18	NOTE P PUT	10-YR WEEK3	NOTE	OPTIONS				
TY3		1197	----	----	----	----	2304	0.00
TY3		1200	----	----	----	----	1306	0.00
TY3		1202	----	----	----	----	759	0.00
TY3		1205	----	----	----	----	726	0.00
TY3		1207	----	----	----	----	43	0.00
TY3		1212	----	----	----	----	14	0.00
TY3		1215	----	----	----	----	2	0.00
TY3		1217	----	----	----	----	1	0.00
TY3		1220	----	----	----	----	1	0.00
TY3		1222	----	----	----	----	2	0.00
TY3		1225	----	----	----	----	3	0.00
TY3		1230	----	----	----	----	4	0.00
TY3		1232	----	----	----	----	1	0.00
TY3		1235	----	----	----	----	2	0.00
TY3		1237	----	----	----	----	2	0.00
TY3		1240	----	----	----	----	3	0.00
TY3		1247	----	----	----	----	1	0.00
TY3		1250	----	----	----	----	1	0.00
TY3		1252	----	----	----	----	1	0.00
TY3		1260	----	----	----	----	1	0.00
TOTALS			0	0	0	0	5177	0

30Y WK3 JUN18	BOND P PUT	30-YR WEEK3	BOND	OPTIONS				
US3		1440	----	----	----	----	2219	0.00
US3		1445	----	----	----	----	404	0.00
US3		1450	----	----	----	----	139	0.00
US3		1455	----	----	----	----	33	0.00
US3		1460	----	----	----	----	5	0.00
US3		1465	----	----	----	----	7	0.00
US3		1470	----	----	----	----	2	0.00
US3		1475	----	----	----	----	21	0.00
US3		1485	----	----	----	----	1	0.00
US3		1490	----	----	----	----	2	0.00
US3		1495	----	----	----	----	9	0.00
US3		1500	----	----	----	----	1	0.00
US3		1505	----	----	----	----	1	0.00
US3		1515	----	----	----	----	1	0.00
US3		1525	----	----	----	----	1	0.00
US3		1535	----	----	----	----	1	0.00
US3		1540	----	----	----	----	2	0.00
US3		1545	----	----	----	----	1	0.00
US3		1550	----	----	----	----	18	0.00
TOTALS			0	0	0	0	2868	0