



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG42 BULLETIN #101@

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

Fri, May 26, 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.

	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18
EXPIRATION:								
30YR BOND OPT	04/21	05/26	06/23	07/21	08/25	09/22	11/24	
5YR NOTE OPT	04/21	05/26	06/23	07/21	08/25	09/22	11/24	
5YR NOTE FUT		06/30			09/29		12/29	03/29
ULTRA T-BOND OPT	04/21	05/26	06/23	07/21	08/25	09/22	11/24	
10YR NOTE OPT	04/21	05/26	06/23	07/21	08/25	09/22	11/24	
2YR NOTE FUT		06/30			09/29		12/29	03/29
2YR NOTE OPT	04/21	05/26	06/23	07/21	08/25	09/22	11/24	
10YR NOTE FUT		06/21			09/20		12/19	03/20
ULTRA T-BOND FUT		06/21			09/20		12/19	03/20
30YR BOND FUT		06/21			09/20		12/19	03/20

EXPIRATION:	JUN17	SEP17
TN FUT	06/21	09/20

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

	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	DEC17
CG	116.0-185.0	116.0-222.0	115.0-184.0	119.0-184.0	115.0-220.0	119.0-183.0	119.0-184.0
FP	109.0-126.5	91.0-128.7	108.5-125.7	109.5-125.7	108.5-131.0	109.5-125.5	109.5-125.7
OUL	125.0-196.0	105.0-214.0	125.0-195.0	129.0-195.0	125.0-195.0	128.0-194.0	128.0-195.0
TC	97.5-151.5	90.0-156.0	97.0-151.0	99.0-151.0	97.0-151.0	99.0-151.0	99.0-151.0
TUC	104.1-112.2	104.1-113.0	104.1-112.1	104.2-112.0	104.1-112.1	104.2-112.0	104.2-112.0

JUN17	106.0-170.0
OTN	

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									
JUN17	126'040	126'120	126'040	126'060 @'005	47815	1874439	908201 - 519810	126'230	122'000
SEP17	125'265	126'025	125'260	125'285 @'010	41639	1330753	2549398 + 584927	126'130	122'020
					89454	3205192	3457599 - 34883		

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									
JUN17	118'195	118'240	118'192	118'200 UNCH	12014	1226698	843689 - 447301	120'235	116'155
SEP17	118'027	118'072	118'022	118'032 UNCH	7106	999988	2565481 + 428047	118'145	116'135
					19120	2226686	3409170 - 19254		

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									
JUN17	108'102	108'112	108'095	108'100 - 0'005	7570	622797	275522 - 208957	108'152	107'267
SEP17	108'065	108'077	108'060	108'065 - 0'002	16876	550889	1080176 + 175486	108'097	107'307A
					24446	1173686	1355698 - 33471		

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									
JUN17	153'26	154'09	153'25	153'29 + 0'02	1096	318966	217326 - 110053	160'13B	145'26
SEP17	152'18	153'01	152'16	152'20 + 0'01	2111	206503	589843 + 96819	154'07B	144'24A
					3207	525469	807169 - 13234		

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									
JUN17	164'08	164'31	164'07	164'12 + 0'04	2280	119156	103615 - 56289	166'18	154'20
SEP17	163'07	163'31	163'07	163'12 + 0'04	3003	89500	674915 + 56377	165'09B	157'18A
					5283	208656	778530 + 88		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
TN FUT										
JUN17	135'270	136'060	135'270	----	135'315 + 0'035	----	116246	54127 - 60182	136'245	131'000
SEP17	134'310	135'100	134'310	----	135'030 + 0'035	1153	84293	316751 + 37574	135'250B	132'045A
TOTAL TN FUT						1153	200539	370878 - 22608		

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											
JUN17	10Y NOTE CALL										
1120	----	----	----	1411N	1412 +	1	1.000	303	384	----	1101A
1230	----	----	----	311N	312 +	1	1.000	13236	10	13236	341B
1235	----	----	----	243N	244 +	1	1.000	16896	1	16897	310B
1245	----	----	----	143N	144 +	1	1.000	42607	553	42606	217B
1247	----	----	----	127N	128 +	1	1.000	4723	41	4764	158B
1250	----	----	----	111N	112 +	1	1.000	62844	378	62863	156B
1252	----	----	----	59N	60 +	1	1.000	6772	59	6772	128B
1255	----	----	----	44N	44 UNCH	1	1.000	37343	1741	36448	42B
1257	----	----	----	29N	28 -	1	1.000	14641	1163	15297	103
1260	----	----	----	15N	12 -	3	1.000	15414	14805	124976	113B
1262	2	#2	#2	2	CAB	----	----	19616	----	25287	42B
1265	6\$	CAB	CAB	CAB	CAB	----	----	19134	----	51373	60B
1267	----	----	----	1N	CAB	----	----	1044	----	13296	25
1270	----	----	----	CAB	CAB	----	----	2519	----	123074	51
1272	----	----	----	CAB	CAB	----	----	1	----	12870	17B
1275	----	----	----	CAB	CAB	----	----	329	----	83502	41B
1280	----	----	----	CAB	CAB	----	----	208	----	132319	34B
1285	2\$	CAB	CAB	CAB	CAB	----	----	150	----	34816	30
1290	----	----	----	CAB	CAB	----	----	1119	----	37502	24B
1310	----	----	----	CAB	CAB	----	----	45	----	6475	11B

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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PRELIMINARY

PG42 BULLETIN #101@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, May 26, 2017 PG42

Table with columns for date (JUL17, AUG17, SEP17), strike price, open interest, range, high, low, closing price, range, settlement price, delta, exercise price, volume traded, open interest, and contract specifications (e.g., 755N, 757+, 2, .999, 63300, 0, -1126331).

10 YEAR NOTE PUTS

Table with columns for strike price, open interest, range, high, low, closing price, range, settlement price, delta, exercise price, volume traded, open interest, and contract specifications (e.g., 10Y NOTE PUT, 1215, 2000, 41505, 132B).

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., 1275, 1280, 1285), status (e.g., UNCH, UNCH), and various numerical values representing trade volume and interest.

5 YEAR NOTE CALLS

Table with columns for contract symbols (e.g., 1167, 1182, 1185), status (e.g., UNCH, UNCH), and various numerical values representing trade volume and interest.

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PG42 BULLETIN #101@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, May 26, 2017 PG42

Table with columns for date, price, quantity, and contract details. Includes rows for 10YR, 5YR, and 30YR bond options from 1207 to 1310.

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 rows for 5Y NOTE PUTS from JUN17 to 1120.

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 #101@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, May 26, 2017 PG42

Table with columns for contract numbers (1122-1187, TOTAL), status (----), and various data points including volume, price, and interest.

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. Includes sub-sections for JUN17, JUL17, AUG17, and SEP17.

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 JUN17, JUL17, AUG17, and SEP17.

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 JUN17 and JUL17.

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 #101@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, May 26, 2017 PG42

Table with columns for contract month, quantity, price, and volume. Includes sub-totals for AUG17, SEP17, and TOTAL.

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.

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.



2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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

Fri, May 26, 2017 PG42

Main table listing bond options with columns for date, price, volume, and open interest. Includes sub-totals for AUG17, SEP17, and TOTAL.

ULTRA T-BOND CALLS

Table for ULTRA T-BOND CALLS 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 for ULTRA T-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.

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

Fri, May 26, 2017 PG42

10-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 10Y WK1 NOTE C and various strike prices from 1242 to 1305.

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 various strike prices from 1247 to 1310.

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 various strike prices from 1255 to 1280.

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 from 1172 to 1202.

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 from 1177 to 1205.

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 various strike prices from 1180 to 1192.

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 strike prices 1080 and 1082.

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

Fri, May 26, 2017 PG42

TOTAL 0 285

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 data for 2Y WK3 NOTE C and 2Y WK3 NOTE C.

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 and various strike prices.

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 and various strike prices.

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 data for 30Y WK3 BOND C and various strike prices.

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 and various strike prices.

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 data for 10Y WK2 NOTE P and various strike prices.

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Summary table for 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS with columns for price, volume, and interest.

10-YEAR WEEK3 NOTE PUTS

Table for 10-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.

5-YEAR WEEK1 NOTE PUTS

Table for 5-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.

5-YEAR WEEK2 NOTE PUTS

Table for 5-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.

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.

2-YEAR WEEK1 NOTE PUTS

Table for 2-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 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.

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PRELIMINARY

PG42 BULLETIN #101@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, May 26, 2017 PG42

1510	----	----	----	18N	15 -	3	.198	----	136	305 +	69	159B	13A
1515	----	----	----	27N	23 -	4	.278	----	9	43	UNCH	216B	19A
1520	----	----	----	38N	34 -	4	.371	----	11	348 +	11	241B	29A
1525	----	----	----	52N	48 -	4	.472	----	12	132 +	12	303B	41A
1530	----	----	----	106N	102 -	4	.571	----	261	165 +	110	331B	56
1535	----	----	----	127N	123 -	4	.661	----	23	30 +	23	360B	110A
TOTAL									915	2125 +	493		

30-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
JUN17	30Y WK3 BOND P											
1420	30Y WK3 BOND P		----	----	1N	1 UNCH	.008	----	----	50	UNCH	1
1450			----	----	2N	2 UNCH	.019	----	----	50	UNCH	2
1460			----	----	2N	2 UNCH	.021	----	----	50	UNCH	3
1465			----	----	3N	2 -	.022	----	----	31	UNCH	4B
1470			----	----	3N	3 UNCH	.033	----	1	2 +	1	5B
1485			----	----	7N	6 -	.067	----	75	317 +	26	11B
1490			----	----	9N	8 -	.089	----	30	62 +	30	15B
1495			----	----	12N	10 -	.112	----	32	127 +	25	20
1500			----	----	16N	14 -	.151	----	2	50 +	2	27B
1505			----	----	22N	20 -	.201	----	----	10	UNCH	36B
1510			----	----	29N	27 -	.258	----	----	61	UNCH	47B
1515			----	----	39N	37 -	.327	----	----	36	UNCH	61B
1520			----	----	52N	49 -	.400	----	4	59 +	4	11A
1525			----	----	103N	63 -	.477	----	70	71 +	70	131B
1530			----	----	121N	116 -	.554	----	16	38 +	16	152B
1535			----	----	141N	135 +	.629	----	20	20 +	20	210B
1540			----	----	163N	158 -	.694	----	----	78	UNCH	234B
TOTAL									250	1112 +	194	

ULTRA T-BOND WEEK1 PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
JUN17	ULTRA W1 BOND P											
1620	ULTRA W1 BOND P		----	----	24N	17 + NEW	.219	----	5	5 +	5	50B
TOTAL									5	5 +	5	

ADDITIONAL CBT FINANCIAL OPTIONS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
JUN17	TN OPT											
1300	TN OPT		----	----	----	CAB	----	----	----	----	194	.100B
TOTAL									0	0 -	194	

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PRELIMINARY

PG42 BULLETIN #101@

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

Fri, May 26, 2017 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 JUN17 CALL 2-YR NOTE OPTIONS							
TUC	1078	----	----	----	6	6	0.00
TUC	1080	----	----	----	980	980	0.00
TUC	1081	----	----	----	5135	5135	0.00
TUC	1082	----	----	----	3535	3535	0.00
TOTALS		0	0	0	9656	9656	0
2Y NOTE PUT JUN17 PUT 2-YR NOTE OPTIONS							
TUC	1083	----	----	----	3104	3104	0.00
TUC	1085	----	----	----	135	135	0.00
TOTALS		0	0	0	3239	3239	0
5Y NOTE CALL JUN17 CALL 5-YR NOTE OPTIONS							
FP	1102	----	----	----	1	1	0.00
FP	1105	----	----	----	5	5	0.00
FP	1107	----	----	----	7	7	0.00
FP	1110	----	----	----	9	9	0.00
FP	1112	----	----	----	5	5	0.00
FP	1115	----	----	----	3	3	0.00
FP	1117	----	----	----	1	1	0.00
FP	1140	----	----	----	431	431	0.00
FP	1150	----	----	----	185	185	0.00
FP	1157	----	----	----	10	10	0.00
FP	1160	----	----	----	168	268	0.00
FP	1162	----	----	----	438	438	0.00
FP	1165	----	----	----	1614	1789	0.00
FP	1167	----	----	----	7573	7573	0.00
FP	1170	----	----	----	5220	5220	0.00
FP	1172	----	----	----	7621	7621	0.00
FP	1175	----	----	----	7080	7080	0.00
FP	1177	----	----	----	8009	8009	0.00
FP	1180	----	----	----	11598	11598	0.00
FP	1182	----	----	----	18720	18720	0.00
FP	1185	----	----	----	19967	19967	0.00
TOTALS		0	0	0	88665	88940	0
5Y NOTE PUT JUN17 PUT 5-YR NOTE OPTIONS							
FP	1187	----	----	----	6277	6277	0.00
FP	1190	----	----	----	4295	4295	0.00
FP	1192	----	----	----	75	75	0.00
FP	1195	----	----	----	31	31	0.00
FP	1200	----	----	----	156	156	0.00
FP	1202	----	----	----	3	3	0.00
FP	1220	----	----	----	7	7	0.00
FP	1242	----	----	----	1	1	0.00
FP	1245	----	----	----	1	1	0.00
FP	1247	----	----	----	3	3	0.00
TOTALS		0	0	0	10849	10849	0
10Y NOTE CALL JUN17 CALL 10-YR NOTE OPTIONS							
TC	1050	----	----	----	112	112	0.00
TC	1120	----	----	----	303	303	0.00
TC	1160	----	----	----	100	100	0.00
TC	1170	----	----	----	422	422	0.00
TC	1177	----	----	----	1	1	0.00
TC	1180	----	----	----	1	1	0.00
TC	1190	----	----	----	2	2	0.00
TC	1200	----	----	----	225	225	0.00
TC	1205	----	----	----	5	5	0.00
TC	1210	----	----	----	6	6	0.00
TC	1215	----	----	----	229	230	0.00
TC	1220	----	----	----	534	534	0.00
TC	1222	----	----	----	22	22	0.00
TC	1225	----	----	----	1560	1620	0.00
TC	1227	----	----	----	47	47	0.00
TC	1230	----	----	----	13236	14237	0.00
TC	1232	----	----	----	2	2	0.00
TC	1235	----	----	----	16896	16896	0.00
TC	1237	----	----	----	462	462	0.00

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PG42	BULLETIN #101@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS					Fri, May 26, 2017	PG42
TC	1240	----	----	----	16141	16141	0.00	
TC	1242	----	----	----	227	227	0.00	
TC	1245	----	----	24000	42607	42607	0.00	
TC	1247	----	----	----	4723	4723	0.00	
TC	1250	----	----	----	62844	62844	0.00	
TC	1252	----	----	----	6772	6772	0.00	
TC	1255	----	----	----	37343	37343	0.00	
TC	1257	----	----	----	14641	14641	0.00	
TC	1260	----	----	5000	115414	115414	0.00	
TC	1265	----	----	34000	----	----	0.00	
TC	1270	----	----	5000	----	----	0.00	
TOTALS		0	0	68000	334877	335939	0	
JUL17	CALL							
TC	1260	----	----	10000	----	----	0.00	
TC	1265	----	----	57000	----	----	0.00	
TC	1270	----	----	10000	----	----	0.00	
TC	1275	----	----	10000	----	----	0.00	
TOTALS		0	0	87000	0	0	0	
10Y NOTE	PUT	10-YR NOTE OPTIONS						
JUN17	PUT							
TC	1240	----	----	30000	----	----	0.00	
TC	1247	----	----	25000	----	----	0.00	
TC	1250	----	----	5000	----	----	0.00	
TC	1262	----	----	----	8621	8621	0.00	
TC	1265	----	----	----	11272	11272	0.00	
TC	1267	----	----	----	516	516	0.00	
TC	1270	----	----	----	1837	1837	0.00	
TC	1272	----	----	----	48	48	0.00	
TC	1275	----	----	----	789	789	0.00	
TC	1280	----	----	----	1980	1980	0.00	
TC	1282	----	----	----	2	2	0.00	
TC	1285	----	----	----	564	564	0.00	
TC	1290	----	----	----	167	167	0.00	
TC	1295	----	----	----	1	1	0.00	
TC	1310	----	----	----	723	723	0.00	
TC	1315	----	----	----	1	1	0.00	
TC	1330	----	----	----	1	1	0.00	
TC	1340	----	----	----	100	100	0.00	
TOTALS		0	0	60000	26622	26622	0	
JUL17	PUT							
TC	1235	----	----	10000	----	----	0.00	
TC	1240	----	----	10000	----	----	0.00	
TC	1245	----	----	10000	----	----	0.00	
TOTALS		0	0	30000	0	0	0	
30Y BOND	CALL	30-YR BOND OPTIONS						
JUN17	CALL							
CG	1320	----	----	----	3	3	0.00	
CG	1340	----	----	----	5	5	0.00	
CG	1350	----	----	----	101	101	0.00	
CG	1360	----	----	----	38	38	0.00	
CG	1395	----	----	----	1	1	0.00	
CG	1400	----	----	----	114	223	0.00	
CG	1410	----	----	----	1	1	0.00	
CG	1420	----	----	----	2	2	0.00	
CG	1430	----	----	----	65	65	0.00	
CG	1440	----	----	----	181	181	0.00	
CG	1450	----	----	----	32	32	0.00	
CG	1460	----	----	----	1678	1678	0.00	
CG	1470	----	----	----	2026	2026	0.00	
CG	1480	----	----	----	2058	2058	0.00	
CG	1485	----	----	----	26	26	0.00	
CG	1490	----	----	----	3007	3007	0.00	
CG	1495	----	----	----	44	44	0.00	
CG	1500	----	----	----	5373	5373	0.00	
CG	1505	----	----	----	875	875	0.00	
CG	1510	----	----	----	13312	13312	0.00	
CG	1515	----	----	----	5185	5185	0.00	
CG	1520	----	----	----	18778	18778	0.00	
CG	1525	----	----	----	3288	3288	0.00	
CG	1530	----	----	----	9019	9019	0.00	
CG	1535	----	----	----	3944	3944	0.00	
CG	1540	----	----	----	441	441	0.00	
TOTALS		0	0	0	69597	69706	0	

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PRELIMINARY

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

Fri, May 26, 2017 PG42

30Y BOND PUT JUN17	30-YR BOND OPTIONS						
CG	1540	----	----	----	2818	2818	0.00
CG	1545	----	----	----	446	446	0.00
CG	1550	----	----	----	4459	4459	0.00
CG	1555	----	----	----	1554	1554	0.00
CG	1560	----	----	----	415	415	0.00
CG	1565	----	----	----	1	1	0.00
CG	1570	----	----	----	163	163	0.00
CG	1575	----	----	----	1	1	0.00
CG	1580	----	----	----	146	146	0.00
CG	1585	----	----	----	2	2	0.00
CG	1590	----	----	----	309	309	0.00
CG	1600	----	----	----	187	187	0.00
CG	1610	----	----	----	10	10	0.00
CG	1620	----	----	----	1	1	0.00
CG	1640	----	----	----	195	220	0.00
CG	1650	----	----	----	27	27	0.00
CG	1660	----	----	----	1	1	0.00
CG	1700	----	----	----	100	100	0.00
CG	1720	----	----	----	5	5	0.00
TOTALS		0	0	0	10840	10865	0
ULTRA T-BND C JUN17	ULTRA T-BOND OPTIONS						
OUL	1570	----	----	----	33	33	0.00
OUL	1580	----	----	----	197	197	0.00
OUL	1590	----	----	----	15	15	0.00
OUL	1610	----	----	----	44	44	0.00
OUL	1620	----	----	----	38	38	0.00
OUL	1630	----	----	----	462	462	0.00
OUL	1635	----	----	----	2	2	0.00
OUL	1640	----	----	----	64	64	0.00
TOTALS		0	0	0	855	855	0
ULTRA T-BND P JUN17	ULTRA T-BOND OPTIONS						
OUL	1650	----	----	----	25	25	0.00
TOTALS		0	0	0	25	25	0