



CME Group, Inc.

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

Customer Service: (312) 930-1000



FINAL

PG42 BULLETIN #180@

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

Tue, Sep 19, 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.

	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
EXPIRATION:	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
30YR BOND OPT	08/25	09/22	10/27	11/24	12/22	02/23	
5YR NOTE OPT	08/25	09/22	10/27	11/24	12/22	02/23	
5YR NOTE FUT	09/29			12/29		03/29	06/29
ULTRA T-BOND OPT	08/25	09/22	10/27	11/24	12/22	02/23	
10YR NOTE OPT	08/25	09/22	10/27	11/24	12/22	02/23	
2YR NOTE FUT	09/29			12/29		03/29	06/29
2YR NOTE OPT	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

EXPIRATION:	SEP17	DEC17
TN FUT	09/20	12/19
	09/20	
	09/27	
	09/20	
	09/27	
	09/20	
	09/27	

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, SEP 19

	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18
CG	115.0-220.0	119.0-187.5	120.0-187.0	95.0-200.0	121.0-186.0	120.0-186.0
FP	108.5-131.0	109.5-126.2	109.5-126.2	105.0-126.2	109.7-126.0	109.2-126.0
OUL	100.0-200.0	128.0-201.0	132.0-201.0	100.0-230.0	132.0-200.0	131.0-200.0
TC	97.0-152.0	99.0-152.5	99.5-152.5	99.0-152.5	100.0-152.0	99.0-152.0
TUC	104.1-112.1	104.1-112.0	104.1-112.0	104.1-112.0	104.1-112.0	104.0-112.0

SEP17
WB3 124.0-187.5
WB4 124.0-185.0
WF3 110.5-126.2
WF4 110.5-125.7
WY3 101.0-152.5
WY4 101.0-151.5

10 YEAR NOTE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
10Y NOTE FIUT											
SEP17	126'145	126'160	126'080	126'090	0'030	9571	10857	51451 - 8758	128'035	122'020	
DEC17	126'030	126'070	125'300	125'315	0'030	36341	1063878	3221634 - 32227	127'285	124'140	
MAR18	----	----	----	125'215	0'030	----	----	11 UNCH	127'030B	125'220	
TOTAL 10Y NOTE FUT						45912	1074735	3273096 - 40985			

5 YEAR NOTE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
5Y NOTE FUT											
SEP17	118'110	118'120	118'075	118'080	- 0'015	634	6010	24005 - 2631	119'092B	116'135	
DEC17	117'300	118'010	117'280	117'287	- 0'015	38243	487023	2956487 - 32618	119'015	117'032A	
						38877	493033	2980492 - 35249			

2 YEAR NOTE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
2Y NOTE FIUT											
SEP17	108'057	108'057	108'047	108'047	- 0'005	----	1215	13308 - 612	108'137	107'300	
DEC17	107'315	108'007	107'310	107'312	- 0'007	13259	232598	1491800 + 4636	108'100	107'300	
						13259	233813	1505108 + 4024			

30 YEAR BOND FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
30Y BOND FIUT											
SEP17	155'26	156'00B	155'11	155'13	- 0'07	----	2812	5959 - 2381	159'18B	144'24A	
DEC17	154'15	154'23	154'00	154'04	- 0'07	2692	214150	717393 - 7392	158'09	149'00	
MAR18	153'05	153'08	153'05	153'01	- 0'07	----	5	6 + 3	154'16B	153'03	
TOTAL 30Y BOND FUT						2692	216967	723358 - 9770			

ULTRA T-BOND FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
ULTRA T-BND FIUT											
SEP17	168'02	168'09B	167'14A	167'18	- 0'06	1150	1417	2723 - 1718	172'26B	157'18A	
DEC17	166'26	167'08	166'09	166'15	- 0'07	2195	74571	821201 - 1762	171'27	161'31A	
						3345	75988	823924 - 3480			

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
TN FUT												
SEP17	135'280	136'035B	135'260A	----	135'275	- 0'030	385	9	665 - 49	138'135B	132'045A	
DEC17	135'115	135'175	135'045	----	135'070	- 0'045	----	81247	423587 + 6235	137'270	133'145A	
TOTAL TN FUT							385	81256	424252 + 6186			

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	LOW
10Y NOTE CALL													
OCT17	1185	----	----	----	737N	731 -	6	1.000	----	2	UNCH	916B	608A
	1187	----	----	----	721N	715 -	6	1.000	----	3	UNCH	900B	714A
	1190	----	----	----	705N	663 -	6	1.000	----	1	UNCH	848B	541A
	1215	----	----	----	437N	431 -	6	1.000	----	1	UNCH	616B	316A

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 #180@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Tue, Sep 19, 2017 PG42

Table with columns for time (1230-1430), status (----), volume, price, and instrument type (e.g., 305N, 263, 6, 1.000, UNCH, 451B, 158A). Includes sub-sections for NOV17, DEC17, and a final TOTAL row.

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Tue, Sep 19, 2017 PG42

10 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 OCT17, NOV17, and DEC17.

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Summary table with columns for various contract types and their respective values.

5 YEAR NOTE CALLS

Main table listing 5-year note call contracts with columns for strike, open range, high/low, closing range, sett. price, delta, exer cises, volume trades cleared, open interest, and contract high/low.

5 YEAR NOTE PUTS

Main table listing 5-year note put contracts with columns for strike, open range, high/low, closing range, sett. price, delta, exer cises, volume trades cleared, open interest, and contract high/low.

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Table with columns for contract numbers (e.g., 1177, 1180), status (e.g., UNCH), and various numerical values representing prices, volumes, and interest rates for 10YR, 5YR, 2YR, and 30YR bond options.

2 YEAR NOTE CALLS

Table with columns for contract numbers (e.g., 1077, 1078), strike price, open range, high/low, closing range, settlement price, delta, exercise volume, open interest, and contract details for 2-year note calls.

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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 2Y NOTE PUT for OCT17, NOV17, and 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. Rows include 30Y BOND CALL for OCT17, NOV17, and 1800.

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Table with columns for contract details, including contract numbers, types (CAB, UNCH), and volumes. Includes a 'TOTAL' row at the bottom.

30 YEAR BOND PUTS

Table with columns for bond put options: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW. Includes 'TOTAL' and 'NOV17' rows.

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Table with columns for time (1480-1760), volume, price, and contract details. Includes sub-totals for DEC17 and JAN18.

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. Includes sub-totals for OCT17, NOV17, and DEC17.

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. Includes sub-totals for OCT17 and TOTAL.

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Table with columns for date (NOV17, DEC17), strike price, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume trades cleared, open interest, and contract high/low.

10-YEAR WEEK1 NOTE CALLS

Table with columns for date (OCT17), strike price, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume trades cleared, open interest, and contract high/low.

10-YEAR WEEK2 NOTE CALLS

Table with columns for date (OCT17), strike price, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume trades cleared, open interest, and contract high/low.

10-YEAR WEEK5 NOTE CALLS

Table with columns for date (SEP17), strike price, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume trades cleared, open interest, and contract high/low.

5-YEAR WEEK1 NOTE CALLS

Table with columns for date (OCT17), strike price, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume trades cleared, open interest, and contract high/low.

5-YEAR WEEK2 NOTE CALLS

Table with columns for date (OCT17), strike price, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume trades cleared, open interest, and contract high/low.

5-YEAR WEEK5 NOTE CALLS

Table with columns for date (SEP17), strike price, open, range, high, low, closing, range, sett. price, pt. chge., delta, exer, cises, volume trades cleared, open interest, and contract high/low.

2-YEAR WEEK1 NOTE CALLS

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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. Includes data for 2Y WK1 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.

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.

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. Includes data for 30Y WK5 BOND C.

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.

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.

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 data for 10Y WK5 NOTE P.

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Summary table for 10YR, 5YR, 2YR, and 30YR bond options with columns for strike, open, range, high, low, closing, range, sett. price, delta, ex. cises, volume, trades, open interest, and contract.

5-YEAR WEEK1 NOTE PUTS

Table for 5-Year Week 1 Note Puts with columns for strike, open, range, high, low, closing, range, sett. price, delta, ex. cises, volume, trades, open interest, and contract.

5-YEAR WEEK2 NOTE PUTS

Table for 5-Year Week 2 Note Puts with columns for strike, open, range, high, low, closing, range, sett. price, delta, ex. cises, volume, trades, open interest, and contract.

5-YEAR WEEK5 NOTE PUTS

Table for 5-Year Week 5 Note Puts with columns for strike, open, range, high, low, closing, range, sett. price, delta, ex. cises, volume, trades, open interest, and contract.

30-YEAR WEEK1 NOTE PUTS

Table for 30-Year Week 1 Note Puts with columns for strike, open, range, high, low, closing, range, sett. price, delta, ex. cises, volume, trades, open interest, and contract.

30-YEAR WEEK2 NOTE PUTS

Table for 30-Year Week 2 Note Puts with columns for strike, open, range, high, low, closing, range, sett. price, delta, ex. cises, volume, trades, open interest, and contract.

30-YEAR WEEK5 NOTE PUTS

Table for 30-Year Week 5 Note Puts with columns for strike, open, range, high, low, closing, range, sett. price, delta, ex. cises, volume, trades, open interest, and contract.

ULTRA T-BOND WEEK1 CALLS

Table for Ultra T-Bond Week 1 Calls with columns for strike, open, range, high, low, closing, range, sett. price, delta, ex. cises, volume, trades, open interest, and contract.

ULTRA T-BOND WEEK1 PUTS

Table for Ultra T-Bond Week 1 Puts with columns for strike, open, range, high, low, closing, range, sett. price, delta, ex. cises, volume, trades, open interest, and contract.

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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		
WBW OPT															
SEP17	WBW OPT		(FUTURES SETT. .00)												
1510	----		----	----	----		CAB	----	----	----	256	UNCH	----	.1A	
1515	----		----	----	----		CAB	----	----	378	729 + 357	.2		.1A	
1520	----		----	----	.1N		CAB	----	.000	----	120	UNCH	.2B	.1A	
1525	----		----	----	.8N		.10	UNCH	.155	----	76	76 + 76	.9B	.6A	
1525	----		----	----	.1N		.1	UNCH	.006	----	35	277 + 35	.5	.1	
1530	----		----	----	.3N		.3	UNCH	.039	----	107	314 + 30	.9B	.2A	
1535	----		----	----	.7N		.7	UNCH	.144	----	105	487 + 82	.16B	.3	
1540	----		----	----	.36N		.25-	.1	.586	----	121	116 + 113	.143B	.22A	
1540	----		----	----	.32N		.38	UNCH	.465	----	51	52 + 51	.38B	.24A	
1540	----		----	----	.14N		.17	UNCH	.413	----	208	246 + 119	.26B	.5A	
1545	----		----	----	.38N		.30	UNCH	.403	----	68	192 + 68	.48B	.28A	
1545	----		----	----	.19N		.11	UNCH	.258	----	171	224 + 53	.117B	.8	
1545	----		----	----	.48N		.54	UNCH	.596	----	59	UNCH	.56B	.36A	
1545	----		----	----	.29N		.35	UNCH	.741	----	149	253 + 140	.41B	.7A	
1550	----		----	----	.25N		.20	UNCH	.289	----	1	140	UNCH	.40	.18A
1550	----		----	----	.9N		.4	UNCH	.068	----	311	539 + 150	.60B	.3	
1550	----		----	----	.103N		.112	UNCH	.710	----	110	UNCH	.114B	.53A	
1550	----		----	----	.51N		.60	UNCH	.931	----	98	UNCH	.62B	.12A	
1555	----		----	----	.16N		.12	UNCH	.190	----	43	UNCH	.27	.12A	
1555	----		----	----	.4N		.2	UNCH	.020	----	303	632 + 262	.42B	.2	
1555	----		----	----	.114N		.126+	.1	.979	----	8	UNCH	.126B	.16A	
1560	----		----	----	.10N		.8	UNCH	.127	----	153	159 + 153	.17	.7A	
1560	----		----	----	.2N		.1	UNCH	.005	----	201	UNCH	.28B	.1A	
1565	----		----	----	.1N				.000	----	347	UNCH	.19B	.1	
1570	----		----	----	.1N					----	133	UNCH	.12B	.1A	
1580	----		----	----						----	146	UNCH	.55B	.1A	
1585	----		----	----						----	160	UNCH	.43B	.1A	
1590	----		----	----						----	47	UNCH	.3	.2	
1595	----		----	----						----	30	UNCH	.1	.1	
1600	----		----	----						----	512	UNCH	----	.2A	
1620	----		----	----						----	50	UNCH	----	.1A	
1625	----		----	----						----	506	UNCH	----	.2A	
TOTAL										2237	7262 + 1689				
WFW OPT															
SEP17	WFW OPT		(FUTURES SETT. .00)												
1170	----		----	----	.5N		.10	UNCH	.051	----	1	UNCH	.10	.10	
1172	----		----	----					.000	----	78	178 + 78	.2B	.2	
1175	----		----	----	.5N		.5	UNCH	.016	----	55	55 + 55	.15B	----	
1177	----		----	----	.30N		.35	UNCH	.230	----	57	313 + 57	.40	.15A	
1180	----		----	----	.130N		.150	NEW	.594	----	236	236 + 236	.150B	.80A	
1180	----		----	----	.95N		.85	NEW	.405	----	91	91 + 91	.180B	.85A	
1180	----		----	----	.55N		.45-	.1	.307	----	619	1386 + 448	.280B	.40	
1180	----		----	----	.90N		.110+	.2	.692	----	194	1278 + 176	.110B	.35	
1182	----		----	----	.210N		.235+	.2	.957	----	549	UNCH	.225B	.35	
1182	----		----	----	.45N		.40	UNCH	.215	----	194	194 + 194	.95B	.40A	
1182	----		----	----	.15N		.10	UNCH	.042	----	186	428 - 16	.160B	.10	
1185	----		----	----	.360N		.385+	.2	.999	----	1043	UNCH	.380B	.55A	
1185	----		----	----	.5N				.000	----	55	160	UNCH	.80B	.10A
1185	----		----	----	.20N		.15	UNCH	.090	----	200	87 - 113	.25	.15	
1187	----		----	----						----	325	UNCH	.95	.5A	
TOTAL										1965	6324 + 1206				
WYW OPT															
SEP17	WYW OPT		(FUTURES SETT. .00)												
1235	----		----	----					.000	----	239	UNCH	----	----	
1250	----		----	----					.000	----	300	593 + 300	.1B	----	
1252	----		----	----			.1+	.1	.018	----	340	UNCH	.1	.1	
1255	----		----	----	.7N		.8	NEW	.252	----	125	125 + 125	.8B	.4A	
1255	----		----	----	.2N		.2	UNCH	.061	----	1	393 + 1	.4B	.1	
1257	----		----	----	.5N		.5	UNCH	.218	----	257	359 - 161	.7B	.3A	
1257	----		----	----	.11N		.13+	.2	.371	----	125	UNCH	.13B	.7A	
1260	----		----	----	.10N		.11+	.1	.520	----	1044	1283 + 390	.12B	.5	
1260	----		----	----	.17N		.20	NEW	.507	----	163	163 + 163	.20B	.10A	
1260	----		----	----	.22N		.19	NEW	.492	----	130	130 + 130	.40B	.18A	
1260	----		----	----	.15N		.10-	.5	.479	----	771	1319 + 70	.51B	.10	
1262	----		----	----	.18N		.22+	.4	.796	----	674	576 + 104	.22B	.8A	
1262	----		----	----	.7N		.5-	.2	.203	----	911	1178 + 520	.38B	.4	
1265	----		----	----	.30N		.35+	.5	.941	----	452	UNCH	.35B	.4A	
1265	----		----	----	.3N		.2-	.1	.058	----	1200	2398 + 153	.27B	.2	
1267	----		----	----	.44N		.50+	.6	.982	----	611	UNCH	.51B	.6A	
1267	----		----	----	.1N		.1	UNCH	.017	----	167	1551 + 154	.109B	.1	
1270	----		----	----	.59N		.101+	.6	.999	----	150	UNCH	.101B	.8	
1270	----		----	----					.000	----	611	802 + 216	.60B	.1	
1270	----		----	----	.4N		.3-	.1	.101	----	35	UNCH	.5	.3A	
1272	----		----	----	.111N		.117+	.6	.999	----	100	UNCH	.117B	.13A	
1272	----		----	----					.000	----	78	1042 - 78	.48B	.1	
1275	----		----	----	.127N		.133+	.6	1.000	----	100	UNCH	.132B	.19A	
1275	----		----	----						----	1162	UNCH	.38B	.1A	
1277	----		----	----						----	141	UNCH	.29B	.2	
1280	----		----	----						----	1157	UNCH	.22B	.1	
1282	----		----	----						----	497	UNCH	.17B	.1	
TOTAL										6432	17021 + 2087				

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CME Group, Inc.

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

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FINAL

PG42 BULLETIN #180@

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

Tue, Sep 19, 2017 PG42

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	E00 VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
10-YR NOTE OPTIONS							
10Y NOTE CALL OCT17 CALL TC	1275	----	----	9000	----	----	0.00
TC	1290	----	----	12000	----	----	0.00
TOTALS		0	0	21000	0	0	0
10-YR NOTE OPTIONS							
10Y NOTE PUT OCT17 PUT TC	1260	----	----	3000	----	----	0.00
TOTALS		0	0	3000	0	0	0
NOV17 PUT							
NOV17 PUT TC	1245	----	----	20000	----	----	0.00
TOTALS		0	0	20000	0	0	0
DEC17 PUT							
DEC17 PUT TC	1240	1300	----	13000	----	----	0.00
TC	1245	----	----	23000	----	----	0.00
TC	1365	----	----	----	----	301	0.00
TOTALS		0	0	36000	0	301	0
30-YR BOND OPTIONS							
30Y BOND CALL OCT17 CALL CG	1430	----	----	----	----	1	0.00
TOTALS		0	0	0	0	1	0
DEC17 CALL							
DEC17 CALL CG	1350	----	----	----	----	431	0.00
TOTALS		0	0	0	0	431	0