



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

CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG42 BULLETIN #223@

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

Fri, Nov 16, 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.

10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND CONTRACTS LAST TRADE DATES

	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	JUN19	SEP19
EXPIRATION:	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	JUN19	SEP19
30YR BOND OPT	10/26	11/23	12/21	01/25	02/22	03/22	05/24	
5YR NOTE OPT	10/26	11/23	12/21	01/25	02/22	03/22	05/24	
5YR NOTE FUT		12/31			03/29		06/28	09/30
ULTRA T-BOND OPT	10/26	11/23	12/21	01/25	02/22	03/22	05/24	
10YR NOTE OPT	10/26	11/23	12/21	01/25	02/22	03/22	05/24	
2YR NOTE FUT		12/31			03/29		06/28	09/30
2YR NOTE OPT	10/26	11/23	12/21	01/25	02/22	03/22	05/24	
10YR NOTE FUT		12/19			03/20		06/19	09/19
ULTRA T-BOND FUT		12/19			03/20		06/19	09/19
30YR BOND FUT		12/19			03/20		06/19	09/19

EXPIRATION:	NOV18	DEC18	MAR19
TN FUT		11/23	02/22
	11/21	12/19	03/20
	11/28		
	11/21		
	11/28		
	11/21		
	11/28		

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 16

	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	JUN19
CG	107.0-175.0	107.0-184.0	106.0-174.0	106.0-170.0	106.0-174.0	106.0-168.0	106.0-169.0
FP	104.5-121.0	104.0-122.0	104.2-120.7	104.2-120.2	103.5-121.0	104.2-120.2	104.2-120.2
OUL	118.5-191.0	101.0-200.0	110.0-195.0	119.0-185.0	100.0-195.0	119.0-183.0	119.0-186.0
TC	92.5-145.5	92.5-146.0	92.5-166.0	92.5-144.0	92.5-145.5	92.5-144.0	92.5-144.0
TUC	101.5-109.5	101.3-110.1	101.2-109.5	101.2-109.1	101.2-109.5	101.2-109.1	101.2-109.1

	NOV18	DEC18	MAR19
OTN		99.0-155.0	99.0-153.5
WB3	107.0-169.5		
WB4	108.0-169.0		
WF3	104.5-120.2		
WF4	105.0-120.2		
WY3	92.7-144.2		
WY4	93.5-144.0		

10 YEAR NOTE FUTURES

	NOV18	DEC18	MAR19	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
10YR NOTE FUT										
DEC18	118'260		119'080	119'050	0'110	67827	1758922	4122944 + 28359	120'200	117'135
MAR19	118'195		119'020	118'310	0'115	1524	38718	183059 + 21822	120'170	117'055A
						69351	1797640	4306003 + 50181		

5 YEAR NOTE FUTURES

	NOV18	DEC18	MAR19	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
5YR NOTE FUT										
DEC18	112'187		112'285	112'262	+ 0'077	53070	1350652	4708125 + 78785	113'200	111'265
MAR19	112'165		112'265	112'242	+ 0'082	13942	87593	372709 + 29013	112'265	111'210A
						67012	1438245	5080834 + 107798		

2 YEAR NOTE FUTURES

	NOV18	DEC18	MAR19	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
2YR NOTE FUT										
DEC18	105'122		105'160	105'150	+ 0'030	69258	591349	2594466 + 60785	105'290B	105'045
MAR19	105'102		105'150	105'137	+ 0'035	165	94304	212282 + 29423	105'150	105'015
						69423	685653	2806748 + 90208		

30 YEAR BOND FUTURES

	NOV18	DEC18	MAR19	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
30YR BOND FUT										
DEC18	138'25		139'24	139'18	+ 0'25	2961	397414	915526 + 7591	145'16	136'16
MAR19	138'06		139'04	138'30	+ 0'25	60	6272	44370 + 1863	141'28	135'30A
						3021	403686	932770 + 9454		

ULTRA T-BOND FUTURES

	NOV18	DEC18	MAR19	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
ULTRA T-BND FUT										
DEC18	150'09		151'16	151'08	+ 1'02	16188	168104	1102066 - 6743	161'10B	147'20
MAR19	151'07		152'07B	152'01	+ 1'03	662	10049	44370 + 6150	155'28B	148'11A
						16850	178153	1146436 - 593		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
TN FUT											
DEC18	125'175	126'030	125'150	----	125'310	+ 0'145	11306	154071	691330 + 2233	128'160	123'280
MAR19	125'135	125'300B	125'105A	----	125'265	+ 0'150	----	3041	6533 + 2728	125'300B	124'005A
TOTAL TN FUT							11306	157112	697863 + 4961		

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	
10YR NOTE CALL													
DEC18	930	----	----	----	2552N	2610 +	22	1.000	----	20	UNCH	2736B	2433A
	1067	----	----	----	1204N	1226 +	22	1.000	----	6	UNCH	1229B	1100A
	1070	----	----	----	1152N	1210 +	22	1.000	----	6	UNCH	1335B	1033A
	1072	----	----	----	1136N	1158 +	22	1.000	----	2	UNCH	1161B	1032A

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 #223@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Nov 16, 2018 PG42

Table with columns for contract codes (e.g., 1075, 1080, 1110), status (e.g., UNCH), volume, and price. Includes sub-sections for JAN19 and FEB19.

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PG42 BULLETIN #223@

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

Fri, Nov 16, 2018 PG42

Main table with columns for contract numbers, quantities, prices, and various codes. Includes a 'TOTAL' row at the bottom of the main section.

10 YEAR NOTE PUTS

Table for 10 Year 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.

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 #223@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Nov 16, 2018 PG42

Table with columns for contract codes (e.g., 1240, 1242, 1245), status (e.g., UNCH), and volume/price data. Includes sub-sections for JAN19, FEB19, and MAR19.

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Summary table with columns for instrument type, price, and volume. Includes rows for 1245, 1250, 1255, 1260, 1265, 1270, and TOTAL.

5 YEAR NOTE CALLS

Main data table for 5 Year Note Calls. Columns include SY 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. Includes sub-totals for JAN19 and FEB19.

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 numbers (e.g., 1062, 1065, 1067), status (e.g., ----), and various numerical values representing trade data and interest rates.

5 YEAR NOTE PUTS

Table with columns for contract numbers (e.g., 1040, 1042, 1045), strike price, open interest, range, and other trade-related metrics.

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Table with columns for contract codes (e.g., 1102, 1105, 1107), volume, price, and interest. Includes sub-sections for JAN19 and FEB19.

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Table with columns for contract numbers (e.g., 1177, 1185), status (e.g., ---), and various numerical values representing trade data.

2 YEAR NOTE CALLS

Table with columns for contract numbers, strike prices, open interest, closing ranges, settlement prices, deltas, exercise prices, volume traded, and open interest.

2 YEAR NOTE PUTS

Table with columns for contract numbers, strike prices, open interest, closing ranges, settlement prices, deltas, exercise prices, volume traded, and open interest.

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PG42 BULLETIN #223@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Nov 16, 2018 PG42

Table with columns for month/year (e.g., JAN19, FEB19, MAR19), strike prices, and various bond option metrics. Includes sub-totals for each month.

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. Lists various 30-year bond call options.

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Table with columns for date (e.g., JAN19, FEB19, MAR19), instrument type (CAB, UNCH), and numerical values. Includes sub-totals for each month and a grand total at the bottom.

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Table with columns for contract codes (e.g., 1340, 1350, 1360), prices, and volumes. Includes a 'TOTAL' row at the bottom of the section.

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-sections for DEC18, JAN19, and MAR19.

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-sections for DEC18, JAN19, and MAR19.

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 sub-sections for 10Y WK1 NOTE C and 10Y WK1 NOTE C.

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Table with columns for contract numbers (1120-1237), status (----), and various trade details including volume, price, and interest.

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.

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.

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.

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5-YEAR WEEK3 NOTE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW		
5Y WK3 NOTE C														
NOV18	----	5Y WK3 NOTE C	----	----	370N	525 +	15	1.000	1019	11	----	1030	590B	60A
1120	----		----	----	215N	365 +	15	1.000	4847	21	----	4847	460B	20A
1122	----		----	----	75N	205 +	13	1.000	6282	156	----	6283	345B	5
1125	----		----	----	15N	45 +	3	1.000	4082	2255	----	4738	255	10A
1127	----		----	----	5N	CAB	----	----	1070	----	----	1680	185B	2A
1130	----		----	----	CAB	----	----	----	579	----	----	918	130B	2
1132	----		----	----	CAB	----	----	----	100	----	----	2396	90B	2A
1135	----		----	----										
TOTAL									4192	0 -	24456			

5-YEAR WEEK5 NOTE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
5Y WK5 NOTE C													
NOV18	----	5Y WK5 NOTE C	----	----	5320N	5485 +	16	1.000	----	1	UNCH	5520B	4490A
1070	----		----	----	5000N	5165 +	16	1.000	----	1	UNCH	5200B	4170
1075	----		----	----	4480N	5005 +	16	1.000	----	5	UNCH	5040B	4010
1077	----		----	----	4320N	4485 +	16	1.000	----	4	UNCH	4520B	3490
1080	----		----	----	4160N	4325 +	16	1.000	----	2	UNCH	4360B	3335A
1082	----		----	----	4000N	4165 +	16	1.000	----	5	UNCH	4205B	3175A
1085	----		----	----	3480N	4005 +	16	1.000	----	6	UNCH	4045B	3015A
1087	----		----	----	3320N	3485 +	16	1.000	----	7	UNCH	3525B	2495A
1090	----		----	----	3160N	3325 +	16	.999	----	7	UNCH	3365B	2335A
1092	----		----	----	3000N	3165 +	16	.999	----	2	UNCH	3205B	2175A
1095	----		----	----	2320N	2485 +	16	.999	1	1 -	1	2530B	1500A
1100	----		----	----	2005N	2165 +	16	.997	----	2	UNCH	2210B	1185A
1105	----		----	----	1490N	2010 +	16	.982	2	3 +	2	2050B	1030A
1107	----		----	----	1330N	1490 +	16	.980	----	2	UNCH	1530B	515A
1110	----		----	----	1170N	1335 +	16	.962	1	2 +	1	1370B	375A
1112	----		----	----	1015N	1175 +	16	.956	----	5	UNCH	1210B	250
1115	----		----	----	495N	1015 +	16	.949	----	130	UNCH	1055B	155A
1117	----		----	----	355N	505 +	15	.901	1	889 +	1	540	85A
1120	----		----	----	230N	360 +	13	.828	259	28365	UNCH	395B	45A
1122	----		----	----	140N	240 +	10	.684	388	1266 +	314	270B	25A
1125	----		----	----	85N	150 +	6	.506	1097	27669	UNCH	170B	15A
1127	----		----	----	50N	95 +	4	.346	13796	33756 +	13756	105	10A
1130	----		----	----	30N	55 +	2	.219	25	1743 +	25	65B	10A
1132	----		----	----	20N	35 +	1	.140	14358	33756 +	13756	40	5A
1135	----		----	----	10N	20 +	1	.083	167	564 +	148	25B	5A
1137	----		----	----	10N	15	UNCH	.059	47	113 +	47	15B	5A
1140	----		----	----									
TOTAL									30142	128306 +	28049		

2-YEAR WEEK3 NOTE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
2Y WK3 NOTE C												
NOV18	----	2Y WK3 NOTE C	----	----					0	0 -	333	
TOTAL									0	0 -	333	

2-YEAR WEEK5 NOTE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
2Y WK5 NOTE C													
NOV18	----	2Y WK5 NOTE C	----	----	210N	275 +	6	.999	----	50	UNCH	295B	65A
1050	----		----	----	35N	70 +	3	.612	114	214 +	114	75B	15A
1053	----		----	----	15N	35 +	2	.367	----	20	UNCH	40B	10A
1055	----		----	----	10N	20 +	1	.210	----	2	UNCH	20B	5
1056	----		----	----					114	286 +	114		
TOTAL									114	286 +	114		

30-YEAR WEEK1 NOTE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
30Y WK1 BOND C													
DEC18	----	30Y WK1 BOND C	----	----	1142N	1228 +	50	.999	----	1	UNCH	1238B	1100A
1265	----		----	----	1043N	1129 +	50	.992	----	1	UNCH	1138B	1000A
1275	----		----	----	911N	961 +	50	.991	----	1	UNCH	1006B	833A
1290	----		----	----	712N	762 +	NEW	.981	1	1 +	1	806B	634A
1310	----		----	----	319N	401 +	46	.938	----	2	UNCH	410B	245A
1350	----		----	----	226N	305 +	43	.890	----	2	UNCH	313B	157A
1360	----		----	----	200N	241 +	41	.848	----	4	UNCH	249B	134A
1365	----		----	----	141N	214 +	37	.799	1	1 -	1	221B	114A
1370	----		----	----	119N	154 +	35	.732	----	107	UNCH	160B	60A
1375	----		----	----	100N	131 +	31	.660	1	3 +	1	137B	45A
1380	----		----	----	48N	110 +	26	.580	60	183 +	23	116B	34A
1385	----		----	----	36N	57 +	21	.492	105	104 +	96	62B	24A
1390	----		----	----	26N	43 +	NEW	.405	4	2 +	2	47B	18A
1395	----		----	----	18N	31 +	13	.321	1	46 +	1	34B	13A
1400	----		----	----	13N	22 +	9	.247	10	11 +	5	25B	9A
1405	----		----	----	6N	12 +	6	.144	----	30	UNCH	13B	6A
1415	----		----	----	5N	8 +	3	.102	----	5	UNCH	10B	5A
1420	----		----	----	4N	6 +	2	.077	----	13	UNCH	8B	4A
1425	----		----	----	3N	4 +	NEW	.053	31	31 +	31	6B	3A
1430	----		----	----	2N	2	UNCH	.027	----	28	UNCH	4B	2
1440	----		----	----	2N	2	UNCH	.025	50	50 +	50	3B	----
1445	----		----	----	2N	1 -	1	.014	----	47	UNCH	2B	2
1450	----		----	----	1N	1	UNCH	.013	75	96 +	75	2B	1
1455	----		----	----	1N	1	UNCH	.012	----	2	UNCH	2B	1
1460	----		----	----	1N	1	UNCH	.011	----	91	UNCH	2	1
1465	----		----	----	1N	1	UNCH	.011	----	2	UNCH	1	1
1470	----		----	----					339	864 +	284		
TOTAL									339	864 +	284		

30-YEAR WEEK3 NOTE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
30Y WK3 BOND C													
NOV18	----	30Y WK3 BOND C	----	----	218N	304 +	50	1.000	124	1	125	331B	57A
1365	----		----	----	150N	236 +	50	1.000	254	2	253	303B	37A
1370	----		----	----	119N	204 +	49	1.000	476	54	433	240B	21
1375	----		----	----	53N	136 +	47	1.000	4553	10	4561	215B	11
1380	----		----	----	27N	104 +	41	1.000	2141	259	2338	156B	5A
1385	----		----	----	9N	36 +	27	1.000	4941	452	5024	135B	2
1390	----		----	----	2N	4 +	2	1.000	1035	2879	975	116B	1
1395	----		----	----	CAB	CAB	----	----	1398	----	2987	100B	1
1400	----		----	----	CAB	CAB	----	----	10	----	381	50B	1
1405	----		----	----	CAB	CAB	----	----	10	----	622	29B	1A
1415	----		----	----	CAB	CAB	----	----	10	----	1150	21B	1A
1420	----		----	----									
TOTAL									5085	0 -	24429		

30-YEAR WEEK5 NOTE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA
--------	------	-------	------	-----	---------------	--------------------------	-------



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PRELIMINARY

PG42 BULLETIN #223@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Nov 16, 2018 PG42

Table with columns for contract numbers (1295-1470), status (----), and various trade details including volume, open interest, and contract types (e.g., UNCH, CAB).

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 a TOTAL row at the bottom.

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. Includes a TOTAL row at the bottom.

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 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.



PRELIMINARY

PG42 BULLETIN #223@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Nov 16, 2018 PG42

Table with columns for contract numbers (1202-1255), status (----), and various data points including prices and volumes.

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.

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.

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.

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.

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.

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.

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PRELIMINARY

PG42 BULLETIN #223@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Nov 16, 2018 PG42

1390	----	----	----	126N	61 -	29	.507	----	147	146 +	138	156B	58A
1400	----	----	----	208N	135 -	37	.678	----	3	13 +	3	244B	130A
1410	----	----	----	263N	221 -	42	.805	----	----	1	UNCH	338B	213A
1425	----	----	----	426N	342 -	48	.922	----	----	1	UNCH	503B	334A
1430	----	----	----	457N	408 -	49	.946	----	----	1	UNCH	534B	400A
1450	----	----	----	656N	605 -	51	.985	----	----	2	UNCH	733B	560A
1475	----	----	----	923N	836 +	NEW	.998	----	1	1 +	1	1000B	827A
TOTAL									1470	2358 +	1131		

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
NOV18	30Y WK3 BOND P	30Y WK3 BOND P											
1375	----	----	----	----	1N	CAB	----	----	----	1	1387	115B	1
1380	----	----	----	----	3N	CAB	----	----	----	404	4345	136B	1
1385	----	----	----	----	9N	CAB	----	----	----	694	2584	159B	3
1390	----	----	----	----	23N	CAB	----	----	----	2150	1822	221B	9
1395	----	----	----	----	48N	CAB	----	----	----	239	285	250B	22
1400	----	----	----	----	114N		28 - 50	1.000	52	2	52	316B	19A
1405	----	----	----	----	146N		60 - 50	1.000	12	4	8	346B	51A
1410	----	----	----	----	214N		128 - 50	1.000	2	3	5	414B	119A
1415	----	----	----	----	246N		160 - 50	1.000	8	2	6	445B	151A
TOTAL										3499	0 -	35478	

30-YEAR WEEK5 NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
NOV18	30Y WK5 BOND P	30Y WK5 BOND P											
1275	----	----	----	----	CAB		----	.000	----	----	1	UNCH	1B
1285	----	----	----	----	CAB		----	.000	----	----	75	UNCH	2B
1300	----	----	----	----	1N	CAB	----	.000	----	----	75	UNCH	3B
1305	----	----	----	----	1N	CAB	----	.000	----	150	UNCH	4B	
1310	----	----	----	----	1N		1 UNCH	.009	----	292	UNCH	6B	
1315	----	----	----	----	1N		1 UNCH	.010	----	125	UNCH	7B	
1320	----	----	----	----	2N		1 - 1	.011	----	336	UNCH	9B	
1325	----	----	----	----	2N		1 - 1	.011	----	460	UNCH	12B	
1330	----	----	----	----	2N		1 - 1	.012	----	234	UNCH	16B	
1335	----	----	----	----	2N		2 UNCH	.023	----	305	UNCH	21B	
1340	----	----	----	----	3N		2 - 1	.025	----	301	726 +	301	27B
1345	----	----	----	----	3N		2 - 1	.027	----	69	167	UNCH	34B
1350	----	----	----	----	6N		3 - 2	.030	----	66	UNCH	43B	
1355	----	----	----	----	9N		5 - 4	.045	----	83	232 +	83	54B
1360	----	----	----	----	13N		7 - 6	.103	----	70	171 +	40	103B
1365	----	----	----	----	20N		10 - 10	.146	----	259	621 +	8	118B
1370	----	----	----	----	29N		15 - 14	.209	----	21	273 +	233	135B
1375	----	----	----	----	42N		23 - 19	.296	----	146	UNCH	155B	
1380	----	----	----	----	58N		34 - 24	.399	----	60	55 +	30	214B
1385	----	----	----	----	114N		48 - 30	.511	----	43	118 +	25	238B
1390	----	----	----	----	138N		102 - 36	.624	----	262	263 +	234	301B
1395	----	----	----	----	138N		149 - 44	.808	----	1	7 +	1	329B
1405	----	----	----	----	259N		213 - 46	.864	----	1	UNCH	425B	
1410	----	----	----	----	325N		242 - 47	.907	----	1	UNCH	456B	
1415	----	----	----	----	356N		308 - 48	.937	----	1	UNCH	524B	
1420	----	----	----	----	424N		399 - 49	.953	----	1	UNCH	555B	
1425	----	----	----	----	453N		406 - 49	.968	----	1	UNCH	622B	
1430	----	----	----	----	523N		437 - 50	.983	----	1	4 +	1	654B
1435	----	----	----	----	553N		505 - 50	.984	----	1	UNCH	722B	
1440	----	----	----	----	754N		704 - 50	.998	----	1	UNCH	753B	
1460	----	----	----	----	822N		736 - 50	.999	----	1	UNCH	953B	
1465	----	----	----	----	1022N		936 - 50	.999	----	1	UNCH	1021B	
1485	----	----	----	----					----	1	UNCH	1220B	
TOTAL										1184	4912 +	956	

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	
TN OPT														
DEC18	TN OPT				(FUTURES SETT. .00)									
1350	----	----	----	----	----	CAB	----	----	----	----	40	UNCH	----	
TOTAL										0	40			
MAR19	TN OPT				(FUTURES SETT. .00)									
1440	----	----	----	----	----	CAB	----	.000	----	----	20	UNCH	----	
TOTAL										0	20			
WBW OPT														
NOV18	WBW OPT				(FUTURES SETT. .00)									
1280	----	----	----	----	1.050N		1.136+	.8	1.000	----	1	UNCH	1.139B 1.013A	
1295	----	----	----	----	.918N		1.004+	.27	1.000	----	1	UNCH	.958B .745	
1310	----	----	----	----	.750N		.836+	.8	1.000	----	1	UNCH	.845B .709A	
1320	----	----	----	----	.650N		.736+	.8	1.000	----	3	UNCH	.745B .514A	
1325	----	----	----	----	.618N		.704+	.8	1.000	----	2	UNCH	.713B .447A	
1330	----	----	----	----	.550N		.636+	.8	1.000	----	5	UNCH	.646B .415A	
1335	----	----	----	----	.518N		.604+	.8	1.000	----	1	UNCH	.614B .347A	
1340	----	----	----	----	.450N		.536	NEW	1.000	1	1 +	1	.546B .316A	
1345	----	----	----	----	.418N		.504+	.8	.999	----	7	UNCH	.514B .249A	
1345	----	----	----	----					.000	----	80	UNCH	.1	
1350	----	----	----	----	.351N		.436+	.8	.999	----	2	UNCH	.446B .219A	
1355	----	----	----	----	.1N				.000	10	50	UNCH	.10B .1A	
1360	----	----	----	----	.6N		.3	UNCH	.050	44	44 +	44	.3A	
1360	----	----	----	----	.251N		.336	NEW	.998	1	1 +	1	.346B .128A	
1360	----	----	----	----	.1N				.001	88	120 +	50	.3B .1	
1365	----	----	----	----	.220N		.304+	.8	.983	----	1	UNCH	.314B .104A	
1365	----	----	----	----	.2N		.1	UNCH	.016	208	203 +	203	.5B .1	
1370	----	----	----	----	.153N		.237+	.8	.980	----	2	2 -	2	.246B .47A
1370	----	----	----	----	.3N		.1	UNCH	.019	86	149 +	75	.9B .1	
1375	----	----	----	----	.124N		.206+	.8	.959	----	39	UNCH	.215B .30A	
1375	----	----	----	----	.6N		.2	UNCH	.040	1	148 -	1	.29B .2A	
1380	----	----	----	----	.62N		.139+	.7	.931	----	84	UNCH	.148B .18A	
1380	----	----	----	----	.12N		.3	UNCH	.068	1	231	UNCH	.28B .3A	
1385	----	----	----	----	.39N		.110+	.7	.859	58	333 -	16	.118B .10A	
1385	----	----	----	----	.21N		.6-	.1	.140	458	559 +	213	.100B .5	
1390	----	----	----	----	.22N		.49+	.2	.718	101	350 +	1	.55B .6	
1390	----	----	----	----	.36N		.13-	.2	.281	359	335 +	300	.119B .10	
1390	----	----	----	----	.109N		.41	NEW	.514	2	2 +	2	.59B .37A	
1395	----	----	----	----	.11N		.28+	.1	.528	490	403 +	386	.32B .3A	
1395	----	----	----	----	.57N		.24-	.3	.471	326	325 +	325	.202B .20	
1395	----	----	----	----	.13N		.24	NEW	.354	290	290 +	290	.27B .24	
1395	----	----	----	----	.135N		.60	NEW	.645	1	1 +	1	.61B .54A	
1400	----	----	----	----	.6N		.14	UNCH	.317	96	96 +	96	.17B .2A	
1400	----	----	----	----	.120N		.42-	.7	.682	2	2 +	2	.219 .36A	
1400	----	----	----	----	.8N		.15	UNCH	.242	21	21 +	21	.17B .9	
1405	----	----	----	----	.3N		.7	UNCH	.167	11	73 +	10	.10B .3	
1405	----	----	----	----	.149N		.103-	.4	.832	----	2	UNCH	.243B .59A	
1410	----	----	----	----	.1N		.3	UNCH	.073	51	229 +	51	.6B .2	
1410	----	----	----	----	.215N		.131-	.8	.926	----	2	UNCH	.310B .123A	

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PRELIMINARY

PG42	BULLETIN #223@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										Fri, Nov 16, 2018		PG42
1410	----	----	----	.259N	.210	NEW	.894	----	1	1 +	1	.245B	.202A	
1415	----	----	----	----	.1	UNCH	.024	----	10	101 +	10	.4B	.1	
1415	----	----	----	.246N	.161-	.8	.975	----	1	3 +	1	.325B	.153A	
1420	----	----	----	----	----	----	.001	----	----	41	UNCH	.2B	.1	
1420	----	----	----	.314N	.228-	.8	.998	----	----	1	UNCH	.356B	.220A	
1425	----	----	----	.346N	.260-	.8	.999	----	----	3	UNCH	.424B	.252A	
1430	----	----	----	.414N	.328-	.8	.999	----	----	1	UNCH	.456B	.319A	
1435	----	----	----	----	----	----	----	----	405	405 +	405	.1B	----	
1435	----	----	----	.446N	.360-	.8	1.000	----	3	4 +	3	.524B	.351A	
1440	----	----	----	.514N	.428	NEW	1.000	----	1	1 +	1	.556B	.419A	
1460	----	----	----	.714N	.628-	.8	1.000	----	----	1	UNCH	.756B	.619A	
TOTAL									3129	4761 +	2474			
WFW OPT														
NOV18	WFW OPT	(FUTURES SETT.	.00)											
1090	----	----	----	3.370N	3.525+	.15	1.000	----	1	2 +	1	3.560B	3.160A	
1092	----	----	----	3.210N	3.365	NEW	1.000	----	1	1 +	1	3.400B	3.000A	
1095	----	----	----	3.050N	3.205+	.15	1.000	----	----	4	UNCH	3.240B	2.480A	
1097	----	----	----	2.530N	3.045+	.15	1.000	----	----	1	UNCH	3.080B	2.320A	
1100	----	----	----	2.370N	2.525+	.15	1.000	----	----	1	UNCH	2.560B	2.160A	
1100	----	----	----	----	----	----	----	----	----	616	UNCH	.2	.2	
1102	----	----	----	2.210N	2.365+	.15	1.000	----	----	2	UNCH	2.400B	1.515	
1102	----	----	----	----	----	----	----	----	----	35	UNCH	.2	.2	
1107	----	----	----	----	----	----	----	----	----	199	UNCH	.2B	.2	
1110	----	----	----	1.370N	1.525+	.15	1.000	----	----	3	UNCH	1.560B	1.165A	
1110	----	----	----	----	----	----	----	----	----	150	UNCH	.5B	.5A	
1112	----	----	----	1.210N	1.365+	.15	1.000	----	----	11	UNCH	1.400B	1.005A	
1115	----	----	----	1.050N	1.205+	.15	.999	----	1	3 +	1	1.240B	.490A	
1117	----	----	----	.535N	1.045+	.15	.999	----	----	6	UNCH	1.085B	.185	
1117	----	----	----	.5N	----	----	.000	----	----	1580	UNCH	.50	.10	
1120	----	----	----	.380N	.525+	.14	.995	----	----	1	UNCH	.565B	.140	
1122	----	----	----	.230N	.370+	.14	.962	----	----	354	UNCH	.405B	.90A	
1122	----	----	----	.20N	.5-	.1	.037	----	10	1102 +	10	.95B	.10A	
1125	----	----	----	.130N	.55	NEW	.283	----	200	200 +	200	.75	.50A	
1125	----	----	----	.115N	.225+	.11	.850	----	1	573 +	1	.255B	.40A	
1125	----	----	----	.65N	.20-	.4	.149	----	200	583 +	100	.275B	.15A	
1125	----	----	----	.130N	.220	NEW	.716	----	3	1 +	1	.250B	.200A	
1127	----	----	----	.235N	.125	NEW	.492	----	819	819 +	819	.145B	.110A	
1127	----	----	----	.50N	.105+	.5	.596	----	2503	7278 +	1684	.130B	.20	
1127	----	----	----	.160N	.60-	.10	.403	----	2301	4259 +	2150	.420B	.55A	
1127	----	----	----	.75N	.130	NEW	.507	----	126	126 +	126	.150B	.90	
1130	----	----	----	.365N	.230	NEW	.677	----	5	5 +	5	.265	.205A	
1130	----	----	----	.20N	.45+	.2	.291	----	3665	2915 +	2520	.60B	.10	
1130	----	----	----	.290N	.160-	.13	.708	----	10	9 +	8	.560	.135A	
1130	----	----	----	.45N	.75	NEW	.322	----	284	284 +	284	.85B	.40A	
1132	----	----	----	.510N	.355	NEW	.812	----	2	2 +	2	.390B	.325A	
1132	----	----	----	.10N	.15	UNCH	.104	----	164	164 +	164	.30B	.10A	
1135	----	----	----	.5N	.5	UNCH	.033	----	105	105 +	105	.15B	.10A	
1135	----	----	----	.595N	.440-	.15	.966	----	----	3	UNCH	1.160B	.410A	
1137	----	----	----	----	----	----	.004	----	261	261 +	261	.10B	.5	
1137	----	----	----	1.110N	.595	NEW	.995	----	3	3 +	3	1.320B	.565A	
1140	----	----	----	1.270N	1.115-	.15	.999	----	1	3 +	1	1.480B	1.085A	
1142	----	----	----	1.430N	1.275-	.15	.999	----	2	4 +	2	2.000B	1.245A	
1145	----	----	----	1.590N	1.435	NEW	1.000	----	2	2 +	2	2.160B	1.405A	
1147	----	----	----	2.110N	1.595-	.15	1.000	----	4	6 +	4	2.320B	1.560A	
1150	----	----	----	2.270N	2.115-	.15	1.000	----	4	7 +	4	2.480B	2.080A	
1152	----	----	----	2.430N	2.275	NEW	1.000	----	2	2 +	2	3.000B	2.240A	
TOTAL									10680	21685 +	8461			
WYW OPT														
NOV18	WYW OPT	(FUTURES SETT.	.00)											
1155	----	----	----	.320N	.342+	.22	1.000	----	----	1	UNCH	.345B	.250	
1157	----	----	----	.304N	.326+	.22	1.000	----	----	1	UNCH	.329B	.210	
1160	----	----	----	.252N	.310+	.22	1.000	----	----	66	UNCH	.313B	.219	
1162	----	----	----	.236N	.258+	.22	1.000	----	3	66	UNCH	.262B	.203A	
1165	----	----	----	.220N	.242+	.22	1.000	----	4	12 +	4	.246B	.151A	
1165	----	----	----	----	----	----	----	----	----	345	UNCH	.2	.1A	
1167	----	----	----	.204N	.226+	.22	1.000	----	2	7 +	2	.230B	.124A	
1167	----	----	----	----	----	----	----	----	----	214	UNCH	.2	.2	
1170	----	----	----	.139N	.162	NEW	.996	----	3	1 +	1	.203B	.155A	
1170	----	----	----	.152N	.210+	.22	1.000	----	7	10 +	7	.214	.119A	
1172	----	----	----	.137N	.158+	.21	1.000	----	5	17 +	5	.162B	.51	
1172	----	----	----	.1N	----	----	----	----	----	49	UNCH	.1	.1A	
1175	----	----	----	.121N	.142+	.21	.999	----	8	23 -	7	.146B	.40	
1175	----	----	----	.1N	----	----	.000	----	----	5236	UNCH	.4	.1A	
1177	----	----	----	.105N	.126+	.21	.999	----	----	30	UNCH	.130B	.38A	
1177	----	----	----	.1N	----	----	.000	----	718	2090	UNCH	.10	.1A	
1180	----	----	----	.45N	.100	NEW	.917	----	1	1 +	1	.105B	.59A	
1180	----	----	----	.53N	.110+	.21	.996	----	3	240 -	3	.115B	.17	
1180	----	----	----	.1N	----	----	.003	----	----	8804	UNCH	.8B	.1	
1182	----	----	----	.3N	.1-	.2	.045	----	3275	5150 +	1287	.14B	.1	
1182	----	----	----	.39N	.59+	.20	.954	----	5	2325 -	5	.63B	.10	
1182	----	----	----	.33N	.50	NEW	.848	----	2	2 +	2	.54B	.50	
1185	----	----	----	.23N	.37	NEW	.754	----	7	7 +	7	.41B	.32A	
1185	----	----	----	.26N	.44+	.18	.904	----	305	3593 -	240	.48B	.4	
1185	----	----	----	.16N	.7	NEW	.245	----	75	75 +	75	.7	.7	
1185	----	----	----	.6N	.2-	.4	.095	----	317	546 -	33	.24B	.2	
1187	----	----	----	.14N	.26	NEW	.626	----	2	2 +	2	.29B	.26	
1187	----	----	----	.16N	.29+	.13	.835	----	35	4282 -	35	.33B	.4A	
1187	----	----	----	.23N	.12	NEW	.373	----	253	253 +	253	.15B	.11	
1187	----	----	----	.12N	.3-	.9	.164	----	1346	3554 +	554	.35B	.3	
1190	----	----	----	.9N	.18	NEW	.483	----	337	337 +	337	.20B	.15A	
1190	----	----	----	.9N	.18+	.9	.638	----	3836	11187	UNCH	.21B	.4	
1190	----	----	----	.34N	.20	NEW	.516	----	200	200 +	200	----	.18A	
1190	----	----	----	.21N	.8-	.13	.361	----	442	3000	UNCH	.49B	.7A	
1192	----	----	----	.5N	.9+	.4	.412	----	1032	4034 +	501	.11B	.1A	
1192	----	----	----	.47N	.29	NEW	.654	----	35	35 +	35	.30B	.27A	
1192	----	----	----	.33N	.15-	.18	.587	----	402	407 +	306	.100B	.13A	
1195	----	----	----	.3N	.5+	.2	.233	----	1928	4356 +	1498	.6B	.2	
1195	----	----	----	.47N	.27-	.20	.766	----	3	52 -	2	.115B	.24A	
1197	----	----	----	.3N	.4	NEW	.146	----	658	104 +	104	.5	.4	
1197	----	----	----	.2N	.2	UNCH	.102	----	1274	1447 +	847	.4B	.2A	
1197	----	----	----	.112N	.54	NEW	.853	----	2	2 +	2	.60B	.51A	
1														



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PRELIMINARY

PG42	BULLETIN #223@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										Fri, Nov 16, 2018	PG42
1200	----	----	----	.127N	.105	NEW	.895	----	2	2 +	2	.111B	.101A
1200	----	----	----	.113N	.55-	.22	.951	----	2	94 +	2	.158B	.51A
1202	----	----	----	.142N	.120	NEW	.930	----	2	2 +	2	.127B	.116A
1202	----	----	----	.128N	.106-	.22	.996	----	1	60 +	1	.163B	.103A
1205	----	----	----	.144N	.122-	.22	.999	----	----	3	UNCH	.215B	.118A
1207	----	----	----	----	CAB	----	.003	----	41	41 +	41	.1	.1
1207	----	----	----	.209N	.150	NEW	.996	----	1	1 +	1	.157B	.146A
1207	----	----	----	.160N	.138-	.22	.999	----	2	40 +	2	.230B	.134A
1210	----	----	----	.212N	.154-	.22	1.000	----	7	25 +	7	.246B	.150A
1212	----	----	----	.241N	.218	NEW	.999	----	1	1 +	1	.221	.214A
1212	----	----	----	.228N	.206-	.22	1.000	----	5	28 +	5	.262B	.202A
1215	----	----	----	----	CAB	----	.000	----	3	3 +	3	----	----
1215	----	----	----	.257N	.234	NEW	.999	----	3	3 +	3	.243	.230A
1215	----	----	----	.244N	.222-	.22	1.000	----	11	24 +	11	.314B	.218A
1217	----	----	----	.309N	.250	NEW	.999	----	3	3 +	3	.258	.246A
1217	----	----	----	.260N	.238-	.22	1.000	----	7	19 +	7	.330B	.234A
1220	----	----	----	.312N	.254-	.22	1.000	----	4	5 +	4	.346B	.250A
TOTAL									16620	62831 +	5800		



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PG42 BULLETIN #223@

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

Fri, Nov 16, 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
5Y NOTE CALL 5-YR NOTE OPTIONS							
DEC18 CALL	1050	----	----	----	----	68	0.00
FP	1057	----	----	----	----	71	0.00
FP	1072	----	----	----	----	6	0.00
FP	1075	----	----	----	----	1	0.00
TOTALS		0	0	0	0	146	0
5Y NOTE PUT 5-YR NOTE OPTIONS							
DEC18 PUT	1112	----	----	5000	----	----	0.00
FP	1120	----	----	5000	----	----	0.00
FP	1150	----	----	----	----	63	0.00
FP	1152	----	----	----	----	435	0.00
FP	1175	----	----	----	----	1	0.00
TOTALS		0	0	10000	0	499	0
10Y NOTE CALL 10-YR NOTE OPTIONS							
DEC18 CALL	930	----	----	----	----	10	0.00
TC	1110	----	----	----	----	26	0.00
TC	1120	----	----	----	----	86	0.00
TC	1125	----	----	----	----	5	0.00
TC	1130	----	----	----	53	123	0.00
TC	1135	----	----	----	----	127	0.00
TC	1137	----	----	----	----	24	0.00
TC	1140	----	----	----	----	123	0.00
TC	1142	----	----	----	15	15	0.00
TC	1145	----	----	----	12	12	0.00
TC	1147	----	----	----	42	42	0.00
TC	1185	----	----	4374	----	----	0.00
TOTALS		0	0	4374	122	593	0
FEB19 CALL	1200	----	----	24000	----	----	0.00
TC		0	0	24000	0	0	0
TOTALS		0	0	24000	0	0	0
MAR19 CALL	1180	----	----	24000	----	----	0.00
TC		0	0	24000	0	0	0
TOTALS		0	0	24000	0	0	0
10Y NOTE PUT 10-YR NOTE OPTIONS							
DEC18 PUT	1175	----	----	30000	----	----	0.00
TC	1180	----	----	11834	----	----	0.00
TC	1185	----	----	4374	----	----	0.00
TC	1220	----	----	----	308	308	0.00
TC	1225	----	----	----	----	90	0.00
TC	1235	----	----	----	----	33	0.00
TC	1237	----	----	----	----	3	0.00
TC	1240	----	----	----	----	81	0.00
TC	1242	----	----	----	----	3	0.00
TC	1245	----	----	----	----	89	0.00
TC	1250	----	----	----	----	30	0.00
TC	1265	----	----	----	----	14	0.00
TC	1270	----	----	----	----	91	0.00
TC	1272	----	----	----	----	1	0.00
TC	1275	----	----	----	----	62	0.00
TC	1285	----	----	----	----	2	0.00
TC	1455	----	----	----	----	11	0.00
TOTALS		0	0	46208	308	818	0
JAN19 PUT	1175	----	----	30000	----	----	0.00
TC		0	0	30000	0	0	0
TOTALS		0	0	30000	0	0	0
FEB19 PUT	1160	----	----	24000	----	----	0.00
TC		0	0	24000	0	0	0
TOTALS		0	0	24000	0	0	0
MAR19 PUT	1180	----	----	24000	----	----	0.00
TC		0	0	24000	0	0	0
TOTALS		0	0	24000	0	0	0
30Y BOND CALL 30-YR BOND OPTIONS							
DEC18 CALL	1220	----	----	----	----	1	0.00
CG	1240	----	----	----	----	1	0.00
CG	1250	----	----	----	----	5	0.00
CG	1255	----	----	----	----	1	0.00
CG	1260	----	----	----	----	34	0.00
CG	1265	----	----	----	----	1	0.00

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PRELIMINARY

PG42 BULLETIN #223@		10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS					Fri, Nov 16, 2018	PG42
CG	1270	----	----	----	----	1470	0.00	
CG	1275	----	----	----	----	6	0.00	
CG	1280	----	----	----	1865	3088	0.00	
CG	1285	----	----	----	----	9	0.00	
CG	1290	----	----	----	47	47	0.00	
CG	1295	----	----	----	29	29	0.00	
CG	1300	----	----	----	1198	1198	0.00	
CG	1305	----	----	----	7	7	0.00	
TOTALS		0	0	0	3146	5897	0	
30Y BOND PUT DEC18 PUT	30-YR BOND OPTIONS							
CG	1370	----	----	16394	----	----	0.00	
CG	1470	----	----	----	----	507	0.00	
CG	1480	----	----	----	----	50	0.00	
CG	1485	----	----	----	----	15	0.00	
CG	1490	----	----	----	----	34	0.00	
CG	1495	----	----	----	----	3	0.00	
CG	1500	----	----	----	----	1625	0.00	
CG	1505	----	----	----	----	4	0.00	
CG	1510	----	----	----	----	2	0.00	
CG	1515	----	----	----	----	1	0.00	
CG	1600	----	----	----	----	200	0.00	
TOTALS		0	0	16394	0	2441	0	
JAN19 CG PUT	1360	----	----	8210	----	----	0.00	
TOTALS		0	0	8210	0	0	0	
10Y WK3 NOTE C NOV18 CALL	10-YR WEEK3 NOTE OPTIONS							
TY3	942	----	----	----	3	3	0.00	
TY3	945	----	----	----	4	4	0.00	
TY3	955	----	----	----	2	2	0.00	
TY3	960	----	----	----	1	1	0.00	
TY3	962	----	----	----	4	4	0.00	
TY3	1122	----	----	----	1	1	0.00	
TY3	1125	----	----	----	2	2	0.00	
TY3	1127	----	----	----	6	6	0.00	
TY3	1130	----	----	----	16	16	0.00	
TY3	1132	----	----	----	7	7	0.00	
TY3	1135	----	----	----	55	55	0.00	
TY3	1137	----	----	----	9	9	0.00	
TY3	1140	----	----	----	19	19	0.00	
TY3	1142	----	----	----	18	18	0.00	
TY3	1145	----	----	----	13	13	0.00	
TY3	1147	----	----	----	17	17	0.00	
TY3	1150	----	----	----	18	18	0.00	
TY3	1152	----	----	----	2	2	0.00	
TY3	1155	----	----	----	5	5	0.00	
TY3	1157	----	----	----	22	22	0.00	
TY3	1160	----	----	----	18	18	0.00	
TY3	1162	----	----	----	19	19	0.00	
TY3	1165	----	----	----	21	21	0.00	
TY3	1167	----	----	----	23	23	0.00	
TY3	1170	----	----	----	103	103	0.00	
TY3	1172	----	----	----	25	25	0.00	
TY3	1175	----	----	----	2889	2889	0.00	
TY3	1177	----	----	----	1876	1876	0.00	
TY3	1180	----	----	----	11742	11742	0.00	
TY3	1182	----	----	----	9096	9096	0.00	
TY3	1185	----	----	----	9690	9690	0.00	
TY3	1187	----	----	----	11945	11945	0.00	
TY3	1190	----	----	----	9331	9331	0.00	
TY3	1192	----	----	----	518	518	0.00	
TOTALS		0	0	0	57520	57520	0	
30Y WK3 BOND C NOV18 CALL	30-YR WEEK3 BOND OPTIONS							
US3	1275	----	----	----	1	1	0.00	
US3	1280	----	----	----	2	2	0.00	
US3	1285	----	----	----	1	1	0.00	
US3	1290	----	----	----	7	7	0.00	
US3	1295	----	----	----	14	14	0.00	
US3	1300	----	----	----	10	10	0.00	
US3	1305	----	----	----	11	11	0.00	
US3	1310	----	----	----	13	13	0.00	

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PRELIMINARY

PG42	BULLETIN #223@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS					Fri, Nov 16, 2018	PG42
US3	1315	----	----	----	17	17	0.00	
US3	1320	----	----	----	8	8	0.00	
US3	1325	----	----	----	9	9	0.00	
US3	1330	----	----	----	3	3	0.00	
US3	1335	----	----	----	5	5	0.00	
US3	1340	----	----	----	3	3	0.00	
US3	1345	----	----	----	2	2	0.00	
US3	1350	----	----	----	5	5	0.00	
US3	1355	----	----	----	3	3	0.00	
US3	1360	----	----	----	1	1	0.00	
US3	1365	----	----	----	124	124	0.00	
US3	1370	----	----	----	254	254	0.00	
US3	1375	----	----	----	476	476	0.00	
US3	1380	----	----	----	4553	4553	0.00	
US3	1385	----	----	----	2141	2141	0.00	
US3	1390	----	----	----	4941	4941	0.00	
US3	1395	----	----	----	1035	1035	0.00	
TOTALS		0	0	0	13639	13639	0	
10Y WK3	NOTE P	10-YR WEEK3 NOTE OPTIONS						
NOV18	PUT							
TY3	1192	----	----	----	256	256	0.00	
TY3	1195	----	----	----	158	158	0.00	
TY3	1197	----	----	----	67	67	0.00	
TY3	1200	----	----	----	71	71	0.00	
TY3	1202	----	----	----	49	49	0.00	
TY3	1205	----	----	----	76	76	0.00	
TY3	1207	----	----	----	9	9	0.00	
TY3	1210	----	----	----	18	18	0.00	
TY3	1212	----	----	----	18	18	0.00	
TY3	1215	----	----	----	65	65	0.00	
TY3	1217	----	----	----	20	20	0.00	
TY3	1220	----	----	----	4	4	0.00	
TY3	1222	----	----	----	2	2	0.00	
TY3	1225	----	----	----	4	4	0.00	
TY3	1227	----	----	----	13	13	0.00	
TY3	1230	----	----	----	12	12	0.00	
TY3	1232	----	----	----	6	6	0.00	
TY3	1235	----	----	----	7	7	0.00	
TY3	1237	----	----	----	4	4	0.00	
TY3	1240	----	----	----	3	3	0.00	
TY3	1242	----	----	----	1	1	0.00	
TY3	1245	----	----	----	2	2	0.00	
TY3	1250	----	----	----	1	1	0.00	
TY3	1257	----	----	----	1	1	0.00	
TY3	1275	----	----	----	1	1	0.00	
TOTALS		0	0	0	868	868	0	
30Y WK3	BOND P	30-YR WEEK3 BOND OPTIONS						
NOV18	PUT							
US3	1400	----	----	----	52	52	0.00	
US3	1405	----	----	----	12	12	0.00	
US3	1410	----	----	----	2	2	0.00	
US3	1415	----	----	----	8	8	0.00	
US3	1420	----	----	----	1	1	0.00	
US3	1425	----	----	----	8	8	0.00	
US3	1430	----	----	----	14	14	0.00	
US3	1435	----	----	----	14	14	0.00	
US3	1440	----	----	----	4	4	0.00	
US3	1445	----	----	----	6	6	0.00	
US3	1450	----	----	----	4	4	0.00	
US3	1455	----	----	----	3	3	0.00	
US3	1460	----	----	----	4	4	0.00	
US3	1465	----	----	----	3	3	0.00	
US3	1470	----	----	----	1	1	0.00	
US3	1475	----	----	----	1	1	0.00	
US3	1490	----	----	----	1	1	0.00	
US3	1535	----	----	----	1	1	0.00	
TOTALS		0	0	0	139	139	0	

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