



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG42 BULLETIN #159@

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

Fri, Aug 17, 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.

	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	MAR19	JUN19
EXPIRATION:	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	MAR19	JUN19
30YR BOND OPT	07/27	08/24	09/21	10/26	11/23	12/21	02/22	
5YR NOTE OPT	07/27	08/24	09/21	10/26	11/23	12/21	02/22	
5YR NOTE FUT		09/28			12/31		03/29	06/28
ULTRA T-BOND OPT	07/27	08/24	09/21	10/26	11/23	12/21	02/22	
10YR NOTE OPT	07/27	08/24	09/21	10/26	11/23	12/21	02/22	
2YR NOTE FUT		09/28			12/31		03/29	06/28
2YR NOTE OPT	07/27	08/24	09/21	10/26	11/23	12/21	02/22	
10YR NOTE FUT		09/19			12/19		03/20	06/19
ULTRA T-BOND FUT		09/19			12/19		03/20	06/19
30YR BOND FUT		09/19			12/19		03/20	06/19

EXPIRATION:	AUG18	SEP18	DEC18
TN FUT		09/19	12/19
	08/22		
	08/29		
	08/22		
	08/29		
	08/22		
	08/29		

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, AUG 17

	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	MAR19
CG	110.0-176.0	110.0-190.0	109.0-175.0	111.0-175.0	109.0-184.0	111.0-173.0	111.0-174.0
FP	105.0-122.0	104.5-124.0	104.5-121.2	105.2-121.0	104.0-122.0	105.0-120.7	105.0-120.7
OUL	122.0-191.0	110.0-200.0	122.0-191.0	126.0-191.0	106.0-200.0	126.0-189.0	126.0-191.0
TC	93.0-146.0	93.0-148.5	93.0-146.0	94.0-145.5	93.0-146.0	93.5-145.0	93.5-145.0
TUC	101.8-110.1	101.8-110.7	101.6-109.7	101.7-109.5	101.6-110.1	101.7-109.5	101.7-109.5

AUG18	
WB4	112.5-175.0
WB5	114.0-174.0
WF4	105.7-121.2
WF5	105.7-121.0
WY4	94.5-145.5
WY5	95.0-145.2

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 FUT											
SEP18	120'100	120'160	120'070	120'080	0'005	36868	1275680	3955091 -	12040	121'035B	117'300
DEC18	120'040	120'110	120'030	120'040	UNCH	40294	1339873	4057769 +	22262	120'130	118'020

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											
SEP18	113'197	113'232	113'182	113'187	- 0'005	23252	614913	4061144 -	12808	114'162	112'147
DEC18	113'112	113'152	113'102	113'105	- 0'005	9406	30052	235228 +	17268	113'200	111'312
						32658	644965	4296372 +	4460		

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 FUT											
SEP18	105'260	105'272	105'255	105'260	+ 0'002	48958	219762	1973420 -	17295	106'125	105'195
DEC18	105'215	105'227	105'210	105'215	+ 0'002	3481	47032	139548 +	26372	105'290B	105'155
						52439	266794	2112968 +	9077		

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 FUT											
SEP18	144'20	145'03	144'15	144'17	UNCH	4023	228274	865603 +	3959	150'11B	139'11
DEC18	143'28	144'10	143'23	143'25	UNCH	133	4220	19024 +	2174	145'16	139'08
						4156	232494	884627 +	6133		

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 FUT											
SEP18	158'19	159'08	158'14	158'18	+ 0'03	4026	79946	1040061 -	1119	161'15	152'01A
DEC18	158'31	159'17	158'24A	158'27	+ 0'03	2952	2322	49819 +	2321	161'10B	155'15A
						6978	82268	1089880 +	1202		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
TN FUT												
SEP18	128'035	128'120	128'010	----	128'025	UNCH	4078	92209	591782 -	2165	129'045	124'305A
DEC18	127'260	128'015	127'235A	----	127'245	UNCH	----	2072	6681 +	1150	128'040B	126'080A
TOTAL TN FUT							4078	94281	598463 -	1015		

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												
SEP18	1060	----	----	1417N	1416 -	1	1.000	----	297	UNCH	1449B	1200A
	1100	----	----	1017N	1016 -	1	1.000	----	1086	UNCH	1049B	800A
	1105	----	----	949N	948 -	1	1.000	----	2	UNCH	1018B	732A
	1110	----	----	917N	916 -	1	1.000	----	5	UNCH	950B	663A
	1115	----	----	849N	848 -	1	1.000	----	5	UNCH	919B	631A
	1120	----	----	817N	816 -	1	1.000	----	8	UNCH	860B	600A
	1125	----	----	749N	748 -	1	1.000	----	17	UNCH	828B	532A

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

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1127	----	----	----	733N	732 -	1	1.000	----	----	1	UNCH	744B	623A	
1130	----	----	----	717N	716 -	1	1.000	----	----	20	UNCH	761B	501A	
1132	----	----	----	701N	700 -	1	1.000	----	----	1	UNCH	712B	555A	
1135	----	----	----	649N	648 -	1	1.000	----	----	1	UNCH	729B	434A	
1137	----	----	----	633N	632 -	1	1.000	----	----	10	UNCH	644B	523A	
1140	----	----	----	617N	616 -	1	1.000	----	----	58	UNCH	661B	404A	
1142	----	----	----	601N	600 -	1	1.000	----	----	22	UNCH	612B	455A	
1145	----	----	----	549N	548 -	1	1.000	----	----	454	UNCH	629B	338A	
1147	----	----	----	533N	532 -	1	1.000	----	----	30	UNCH	544B	423A	
1150	----	----	----	517N	516 -	1	1.000	----	----	403	UNCH	562B	308A	
1152	----	----	----	501N	500 -	1	1.000	----	----	51	UNCH	512B	355A	
1155	----	----	----	449N	448 -	1	1.000	----	----	54	UNCH	530B	244A	
1157	----	----	----	433N	432 -	1	1.000	----	----	80	UNCH	444B	323A	
1160	----	----	----	417N	416 -	1	1.000	----	----	318	UNCH	463B	217A	
1162	----	----	----	401N	400 -	1	1.000	----	----	31	UNCH	419B	255A	
1165	----	----	----	349N	348 -	1	1.000	----	----	58	UNCH	432B	156A	
1167	----	----	----	333N	332 -	1	1.000	----	----	46	UNCH	351B	224A	
1170	----	----	----	317N	316 -	1	1.000	----	----	4159	UNCH	401B	133A	
1172	----	----	----	301N	300 -	1	1.000	----	----	60	UNCH	319B	157A	
1175	----	----	----	249N	248 -	1	1.000	----	9	2752 +	2	335B	113A	
1177	----	----	----	233N	232 -	1	1.000	----	4	42 +	4	351B	127A	
1180	----	----	----	217N	216 -	1	.999	----	1	15207 +	1	306B	59A	
1182	----	----	----	201N	200 -	1	.999	----	2	124 +	1	219B	100A	
1185	----	----	----	149N	148 -	1	.999	----	7	18530 +	1	245B	44A	
1187	----	----	----	133N	132 -	1	.996	----	64	236 +	41	151B	41	
1190	----	----	----	118N	117 -	1	.961	----	128	23889 +	55	219B	31	
1192	----	----	----	102N	101 -	1	.954	----	115	19036	UNCH	120B	23	
1195	----	----	----	51N	50 -	1	.907	----	949	51423	-	263	160B	16
1197	----	----	----	37N	36 -	1	.822	----	310	12423	-	84	54B	11
1200	----	----	----	25N	23 -	2	.693	----	13554	123094 +	784	338B	8	
1202	----	----	----	16N	14 -	2	.501	----	9109	31485 +	1443	30B	5	
1205	----	----	----	9N	8 -	1	.321	----	39304	106079 +	10258	129B	3	
1207	----	----	----	5N	5	UNCH	.200	----	8264	19170 +	1308	15	2	
1210	----	----	----	3N	3	UNCH	.120	----	28437	139815 +	3198	115B	2	
1212	----	----	----	2N	2	UNCH	.076	----	3991	15688 +	139	6	2	
1215	----	----	----	2N	1 -	1	.039	----	23012	72818	-	3360	101B	1
1217	----	----	----	2N	1 -	1	.033	----	5578	19654 +	965	6	1	
1220	----	----	----	1N	1	UNCH	.030	----	9183	116504 +	2263	54	1	
1222	----	----	----	1N	1	UNCH	.027	----	65	8238 -	46	4	1	
1225	----	----	----	1N	1	UNCH	.024	----	957	35875 +	257	41B	1	
1227	----	----	----	1N	1	UNCH	.022	----	1596	14516 -	1048	3	1	
1230	----	----	----	1N	1	CAB	.001	----	3455	57147 +	616	32B	1	
1232	----	----	----	CAB	CAB	----	.000	----	101	3872 -	31	1	1	
1235	----	----	----	CAB	CAB	----	.000	----	1881	24956 +	1550	25B	1	
1237	----	----	----	CAB	CAB	----	.000	----	4181	8595 +	3953	2	1	
1240	----	----	----	CAB	CAB	----	.000	----	3949	34601 +	1609	20B	1	
1242	----	----	----	CAB	CAB	----	.000	----	----	5432	UNCH	1	1A	
1245	----	----	----	CAB	CAB	----	.000	----	----	22198	UNCH	15B	1A	
1247	----	----	----	CAB	CAB	----	.000	----	----	3740	UNCH	1	----	
1250	----	----	----	CAB	CAB	----	.000	----	----	20785	UNCH	12B	1	
1252	----	----	----	CAB	CAB	----	.000	----	5	5671 +	5	1	----	
1255	----	----	----	CAB	CAB	----	.000	----	----	7325	UNCH	9B	1	
1257	----	----	----	CAB	CAB	----	.000	----	----	1043	UNCH	1	----	
1260	----	----	----	CAB	CAB	----	.000	----	----	6693	UNCH	7B	1	
1262	----	----	----	CAB	CAB	----	.000	----	----	5	UNCH	----	----	
1265	----	----	----	CAB	CAB	----	.000	----	----	10757	UNCH	5B	2	
1267	----	----	----	CAB	CAB	----	.000	----	----	500	UNCH	----	----	
1270	----	----	----	CAB	CAB	----	.000	----	----	11160	UNCH	5	1	
1275	----	----	----	CAB	CAB	----	.000	----	----	12607	UNCH	4B	1	
1280	----	----	----	CAB	CAB	----	.000	----	----	2264	UNCH	3	1	
1285	----	----	----	CAB	CAB	----	.000	----	----	5342	UNCH	3B	1	
1290	----	----	----	CAB	CAB	----	.000	----	----	13283	UNCH	3B	1	
1295	----	----	----	CAB	CAB	----	.000	----	----	6900	UNCH	2	1	
1300	----	----	----	CAB	CAB	----	.000	----	----	1068	UNCH	2	2	
1305	----	----	----	CAB	CAB	----	.000	----	----	219	UNCH	2B	1A	
1310	----	----	----	CAB	CAB	----	.000	----	----	1871	UNCH	2B	1	
1315	----	----	----	CAB	CAB	----	.000	----	----	311	UNCH	1	1	
1320	----	----	----	CAB	CAB	----	.000	----	----	2652	UNCH	1	1A	
1325	----	----	----	CAB	CAB	----	.000	----	----	964	UNCH	1	1A	
1330	----	----	----	CAB	CAB	----	.000	----	----	6741	UNCH	1	1	
1335	----	----	----	CAB	CAB	----	.000	----	----	1375	UNCH	1B	----	
1340	----	----	----	CAB	CAB	----	.000	----	----	213	UNCH	----	----	
1345	----	----	----	CAB	CAB	----	.000	----	----	584	UNCH	1B	----	
1350	----	----	----	CAB	CAB	----	.000	----	----	7	UNCH	1B	----	
1355	----	----	----	CAB	CAB	----	.000	----	----	351	UNCH	1B	----	
1360	----	----	----	CAB	CAB	----	.000	----	----	15870	UNCH	----	----	
1365	----	----	----	CAB	CAB	----	.000	----	----	12	UNCH	----	----	
1370	----	----	----	CAB	CAB	----	.000	----	----	3118	UNCH	----	----	
1375	----	----	----	CAB	CAB	----	.000	----	----	697	UNCH	----	----	
TOTAL	----	----	----						158211	1154814 +	23259			
OCT18	----	----	----											
1100	----	----	----	1008N	1008	UNCH	1.000	----	----	1700	UNCH	1021B	918A	
1130	----	----	----	708N	708	UNCH	1.000	----	----	10	UNCH	721B	612A	
1135	----	----	----	640N	640	UNCH	.999	----	----	20	UNCH	657B	545A	
1140	----	----	----	608N	608	UNCH	.999	----	----	1801	UNCH	625B	513A	
1145	----	----	----	540N	540	UNCH	.999	----	----	97	UNCH	557B	445A	
1150	----	----	----	508N	508	UNCH	.999	----	----	166	UNCH	525B	411A	
1155	----	----	----	441N	440 -	1	.998	----	----	25	UNCH	458B	329A	
1160	----	----	----	409N	409	UNCH	.980	----	----	52	UNCH	426B	259A	
1165	----	----	----	341N	341	UNCH	.978	----	10	175 +	10	359B	229A	
1170	----	----	----	309N	309	UNCH	.976	----	10	148	UNCH	327B	201A	
1175	----	----	----	242N	242	UNCH	.955	----	----	85	UNCH	259B	137A	
1180	----	----	----	211N	211	UNCH	.931	----	----	125	UNCH	228B	113A	
1185	----	----	----	145N	145	UNCH	.887	----	3	824	UNCH	200B	55A	
1190	----	----	----	117N	117	UNCH	.810	----	164	12571 +	103	139B	37	
1195	----	----	----	57N	57	UNCH	.688	----	13	16258 +	6	116B	25	
1200	----	----	----	38N	38	UNCH	.540	----	1482	36929 -	801	61B	15	
1205	----	----	----	24N	24	UNCH	.391	----	6127	48999 +	669	46B	10	
1210	----	----	----	15N	15	UNCH	.268	----	9289	42585 +	3542	33B	6	
1215	----	----	----	9N	9	UNCH	.174	----	3551	56411 +	824	24B	4	
1220	----	----	----	6N	6	UNCH	.117	----	7118	33791 -	970	17	3	
1225	----	----	----	4N	4	UNCH	.079	----	3932	25908 +	3025	12B	2	
1230	----	----	----	3N	3	UNCH	.057	----	241	5261 +	20	12	2	
1235	----	----	----	2N	2	UNCH	.038	----	743	13486 +	181	6B	2	
1240	----	----	----	2N	2	UNCH	.035	----	1037	5138 +	364	5B	1	
1245	----	----	----	1N	2 +	1	.032	----	2	2843 +	2	4B	1	
1250	----	----	----	1N	1	UNCH	.017	----	----	3244	UNCH	3B	1	
1255	----	----	----	1N	1	UNCH	.016	----	----	1670	UNCH	2B	1	
1260	----	----	----	1N	1	UNCH	.015	----	----	586	UNCH	1	1	
1265	----	----	----	1N	1	UNCH	.014	----	----	3803	UNCH	1	1	
1275	----	----	----	CAB	CAB	----	.000	----	----	402	UNCH	----	----	
1280	----	----	----	CAB	CAB	----	.000	----	----	8801	UNCH	1	1	
1285	----	----	----	CAB	CAB	----	.000	----	----	155	UNCH	1	1	
1290	----	----	----	CAB	CAB	----	.000	----	----	3355	UNCH	----	----	
1295	----	----	----	CAB	CAB	----	.000	----	----	1	UNCH	----	----	
1300	----	----	----	CAB	CAB	----	.000	----	----	388	UNCH	----	----	
1310	----	----	----	CAB	CAB	----	.000	----	----	3	UNCH	----	----	
1315	----	----	----	CAB	CAB	----	.000	----	----	849	UNCH	----	----	
1320	----	----	----	CAB	CAB	----	.000	----						



PRELIMINARY

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Table with columns for contract numbers (e.g., 1245, 1250), status (e.g., UNCH, CAB), and various numerical values representing prices and volumes.

10 YEAR NOTE PUTS

Table with columns for contract numbers (e.g., 1060, 1065), strike prices, open interest, range, and volume cleared.

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., 1277, 1280, 1285), status (e.g., UNCH), and various numerical values representing trade data for 10YR, 5YR, 2YR, and 30YR bond options.

5 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 for 5-year note calls.

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PRELIMINARY

PG42 BULLETIN #159@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Aug 17, 2018 PG42

Table with columns for contract numbers (e.g., 1115, 1117, 1120), status (e.g., UNCH, CAB), volume, price, and other contract details. Includes sub-sections for OCT18, NOV18, and DEC18.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPILED 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 #159@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Aug 17, 2018 PG42

Table with columns for contract numbers (1182-1212), status (----), and volume (36, 209, 60, etc.).

5 YEAR NOTE PUTS

Main 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 SEP18, OCT18, and NOV18.

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 #159@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Aug 17, 2018 PG42

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

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. Includes sub-sections for SEP18, OCT18, NOV18, and DEC18.

2 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.

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 #159@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Aug 17, 2018 PG42

Table with columns for date (e.g., OCT18, NOV18, DEC18), instrument type (e.g., 205N, 285N, 1045N), price, volume, and open interest. 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.

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 #159@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Aug 17, 2018 PG42

Table with columns for contract numbers (e.g., 1380, 1390, 1400), status (e.g., UNCH, CAB), price, and volume. Includes sub-sections for NOV18, DEC18, and 30 YEAR BOND PUTS.

30 YEAR 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.

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 #159@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Aug 17, 2018 PG42

Table with columns for date, instrument type (CAB, UNCH), and volume. Rows are organized by month (OCT18, NOV18, DEC18) and then by instrument type and quantity. Includes a 'TOTAL' row for each month.

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 #159@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Aug 17, 2018 PG42

Table with columns for price, volume, and interest. Includes rows for 1340, 1350, 1360, 1370, 1380, 1390, 1400, 1410, 1420, 1430, 1440, 1450, 1460, 1480, 1490, 1500, 1510, 1520, and a TOTAL row.

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 SEP18, OCT18, NOV18, and DEC18.

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 SEP18, OCT18, and DEC18.

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 SEP18, OCT18, and DEC18.

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 sub-sections for AUG18 and SEP18.

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 #159@

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

Fri, Aug 17, 2018 PG42

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 data for 10YR WEEK5 NOTE CALLS and a TOTAL row.

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 data for 5YR WEEK1 NOTE CALLS and a TOTAL row.

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 data for 5YR WEEK3 NOTE CALLS and a TOTAL row.

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 data for 5YR WEEK5 NOTE CALLS and a TOTAL row.

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 2YR WEEK3 NOTE CALLS and a TOTAL row.

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 data for 2YR WEEK5 NOTE CALLS and a TOTAL row.

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 30YR WEEK1 NOTE CALLS and a TOTAL row.

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PG42 BULLETIN #159@

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

Fri, Aug 17, 2018 PG42

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 AUG18 30Y WK3 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 and AUG18 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 and SEP18 10Y WK1 NOTE P.

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 data for 10Y WK3 NOTE P and AUG18 10Y WK3 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 and AUG18 10Y WK5 NOTE P.

5-YEAR WEEK1 NOTE PUTS

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 #159@

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

Fri, Aug 17, 2018 PG42

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 5Y WK1 NOTE P.

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 data for 5Y WK3 NOTE P.

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 data for 5Y WK5 NOTE P.

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 data for 2Y WK3 NOTE P.

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 data for 2Y WK5 NOTE P.

30-YEAR WEEK1 NOTE PUTS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes data for 30Y WK1 BOND P.

30-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 data for 30Y WK3 BOND P.

30-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 30Y WK5 BOND P.

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PG42 BULLETIN #159@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Fri, Aug 17, 2018 PG42

Summary table with columns for contract numbers (1515, 1520, 1535, TOTAL), status (----), and values (747N, 747, UNCH, .989, etc.)

ADDITIONAL CBT FINANCIAL OPTIONS

Main 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 WBW OPT, WFW OPT, and WYW OPT.

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PG42	BULLETIN #159@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								Fri, Aug 17, 2018			PG42	
1237	----	----	----	----	----	CAB	----	----	----	----	300	UNCH	.1B	.1A
1240	----	----	----	----	----	CAB	----	----	----	----	2631	UNCH	.1B	.1A
1242	----	----	----	----	----	CAB	----	----	----	----	57	UNCH	.1B	----
1247	----	----	----	----	----	CAB	----	----	----	----	1250	UNCH	.1B	----
1250	----	----	----	----	----	CAB	----	----	----	----	26	UNCH	----	----
1257	----	----	----	----	----	CAB	----	----	----	----	245	UNCH	----	----
1260	----	----	----	----	----	CAB	----	----	----	----	31	UNCH	----	----
TOTAL										19301	46344 +	12899		



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PG42 BULLETIN #159@

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

Fri, Aug 17, 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 SEP18 CALL							
5Y NOTE CALL SEP18 CALL	1092	----	----	----	----	213	0.00
FP	1095	----	----	----	----	292	0.00
FP	1097	----	----	----	----	153	0.00
TOTALS		0	0	0	0	658	0
5Y NOTE PUT SEP18 PUT							
5Y NOTE PUT SEP18 PUT	1170	----	----	----	----	41	0.00
FP	1172	----	----	----	----	78	0.00
FP	1175	----	----	----	----	60	0.00
FP	1177	----	----	----	----	38	0.00
FP	1180	----	----	----	----	22	0.00
FP	1182	----	----	----	----	9	0.00
TOTALS		0	0	0	0	248	0
10Y NOTE CALL SEP18 CALL							
10Y NOTE CALL SEP18 CALL	1100	----	----	----	----	694	0.00
TC	1135	----	----	----	----	176	0.00
TC	1140	----	----	----	----	54	0.00
TC	1150	----	----	----	----	299	0.00
TC	1155	----	----	----	----	110	0.00
TC	1200	----	----	5000	----	----	0.00
TOTALS		0	0	5000	0	1333	0
10Y NOTE PUT SEP18 PUT							
10Y NOTE PUT SEP18 PUT	1190	----	----	18162	----	----	0.00
TC	1250	----	----	----	----	417	0.00
TC	1255	----	----	----	----	52	0.00
TC	1260	----	----	----	----	52	0.00
TC	1265	----	----	----	----	1243	0.00
TC	1270	----	----	----	----	28	0.00
TOTALS		0	0	18162	0	1792	0
OCT18 TC PUT							
OCT18 TC PUT	1180	----	----	9222	----	----	0.00
TC	1185	----	----	9222	----	----	0.00
TOTALS		0	0	18444	0	0	0
DEC18 TC PUT							
DEC18 TC PUT	1170	----	----	3750	----	----	0.00
TC	1180	----	----	1875	----	----	0.00
TOTALS		0	0	5625	0	0	0
30Y BOND CALL SEP18 CALL							
30Y BOND CALL SEP18 CALL	1300	----	----	----	----	108	0.00
CG	1360	----	----	----	----	2	0.00
TOTALS		0	0	0	0	110	0
30Y BOND PUT SEP18 PUT							
30Y BOND PUT SEP18 PUT	1550	----	----	----	----	112	0.00
TOTALS		0	0	0	0	112	0
10Y WK3 AUG18 NOTE C CALL							
10Y WK3 AUG18 NOTE C CALL	1152	----	----	----	50	50	0.00
TY3	1160	----	----	----	20	20	0.00
TY3	1162	----	----	----	1	1	0.00
TY3	1165	----	----	----	2	2	0.00
TY3	1167	----	----	----	20	20	0.00
TY3	1170	----	----	----	10	10	0.00
TY3	1172	----	----	----	10	10	0.00
TY3	1175	----	----	----	8	8	0.00
TY3	1177	----	----	----	56	56	0.00
TY3	1180	----	----	----	72	72	0.00
TY3	1182	----	----	----	10	10	0.00
TY3	1185	----	----	----	42	42	0.00
TY3	1187	----	----	----	58	58	0.00
TY3	1190	----	----	----	1072	1072	0.00
TY3	1192	----	----	----	1117	1117	0.00
TY3	1195	----	----	----	2721	2721	0.00
TY3	1197	----	----	----	7184	7184	0.00
TY3	1200	----	----	----	5961	5961	0.00
TY3	1202	----	----	----	5471	5471	0.00
TOTALS		0	0	0	23885	23885	0

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30Y WK3 AUG18	BOND C CALL	30-YR WEEK3	BOND OPTIONS					
US3		1315	----	----	----	1	1	0.00
US3		1320	----	----	----	4	4	0.00
US3		1325	----	----	----	5	5	0.00
US3		1335	----	----	----	3	3	0.00
US3		1340	----	----	----	3	3	0.00
US3		1345	----	----	----	17	17	0.00
US3		1350	----	----	----	1	1	0.00
US3		1355	----	----	----	1	1	0.00
US3		1360	----	----	----	1	1	0.00
US3		1365	----	----	----	1	1	0.00
US3		1370	----	----	----	1	1	0.00
US3		1375	----	----	----	4	4	0.00
US3		1380	----	----	----	2	2	0.00
US3		1385	----	----	----	9	9	0.00
US3		1390	----	----	----	5	5	0.00
US3		1395	----	----	----	3	3	0.00
US3		1400	----	----	----	2	2	0.00
US3		1405	----	----	----	2	2	0.00
US3		1410	----	----	----	307	307	0.00
US3		1415	----	----	----	10	10	0.00
US3		1420	----	----	----	155	155	0.00
US3		1425	----	----	----	1661	1661	0.00
US3		1430	----	----	----	890	890	0.00
US3		1435	----	----	----	860	860	0.00
US3		1440	----	----	----	1440	1440	0.00
US3		1445	----	----	----	1989	1989	0.00
TOTALS			0	0	0	7377	7377	0

10Y WK3 AUG18	NOTE P PUT	10-YR WEEK3	NOTE OPTIONS					
TY3		1205	----	----	----	3644	3644	100.00
TY3		1207	----	----	----	189	189	0.00
TY3		1210	----	----	----	89	89	0.00
TY3		1212	----	----	----	31	31	0.00
TY3		1215	----	----	----	73	73	0.00
TY3		1217	----	----	----	66	66	0.00
TY3		1220	----	----	----	42	42	0.00
TY3		1222	----	----	----	82	82	0.00
TY3		1225	----	----	----	30	30	0.00
TY3		1227	----	----	----	52	52	0.00
TY3		1230	----	----	----	41	41	0.00
TY3		1232	----	----	----	53	53	0.00
TY3		1235	----	----	----	12	12	0.00
TY3		1237	----	----	----	10	10	0.00
TY3		1240	----	----	----	1	1	0.00
TY3		1242	----	----	----	1	1	0.00
TY3		1245	----	----	----	10	10	0.00
TOTALS			100	0	0	4426	4426	100

30Y WK3 AUG18	BOND P PUT	30-YR WEEK3	BOND OPTIONS					
US3		1450	----	----	----	498	498	0.00
US3		1455	----	----	----	8	8	0.00
US3		1460	----	----	----	6	6	0.00
US3		1465	----	----	----	1	1	0.00
US3		1470	----	----	----	2	2	0.00
US3		1475	----	----	----	4	4	0.00
US3		1480	----	----	----	2	2	0.00
US3		1485	----	----	----	2	2	0.00
US3		1490	----	----	----	4	4	0.00
US3		1495	----	----	----	2	2	0.00
US3		1505	----	----	----	15	15	0.00
US3		1510	----	----	----	2	2	0.00
US3		1515	----	----	----	1	1	0.00
US3		1520	----	----	----	2	2	0.00
US3		1525	----	----	----	1	1	0.00
US3		1530	----	----	----	2	2	0.00
US3		1535	----	----	----	2	2	0.00
TOTALS			0	0	0	554	554	0

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