



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG42 BULLETIN #231@

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

Mon, Nov 30, 2020 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.

	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	JUN21	SEP21
EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	JUN21	SEP21
30YR BOND OPT	10/23	11/20	12/24	01/22	02/19	03/26	05/21	
5YR NOTE OPT	10/23	11/20	12/24	01/22	02/19	03/26	05/21	
5YR NOTE FUT		12/31			03/31		06/30	09/30
ULTRA T-BOND OPT	10/23	11/20	12/24	01/22	02/19	03/26	05/21	
10YR NOTE OPT	10/23	11/20	12/24	01/22	02/19	03/26	05/21	
2YR NOTE FUT		12/31			03/31		06/30	09/30
2YR NOTE OPT	10/23	11/20	12/24	01/22	02/19	03/26	05/21	
10YR NOTE FUT		12/21			03/22		06/21	09/21
ULTRA T-BOND FUT		12/21			03/22		06/21	09/21
30YR BOND FUT		12/21			03/22		06/21	09/21

EXPIRATION:	DEC20	MAR21
TN FUT	12/21	03/22
	12/02	
	12/09	
	12/02	
	12/02	
	12/09	
YIA FUT	12/16	

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

	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	JUN21
CG	100.0-250.0	100.0-250.0	141.0-211.0	141.0-210.0	141.0-300.0	141.0-206.0	141.0-209.0
FP	118.0-133.7	114.0-133.7	118.0-134.0	118.0-134.0	110.0-134.0	118.0-133.7	118.0-134.0
OUL	183.5-262.0	177.0-262.0	179.0-262.0	179.0-252.0	179.0-262.0	179.0-248.0	179.0-253.0
TC	113.2-165.5	107.0-172.0	112.0-165.5	112.0-164.5	112.0-165.5	112.0-163.5	112.0-164.5
TUC	106.6-114.2	106.3-114.2	106.6-114.2	106.6-114.2	106.6-114.2	106.6-114.2	106.6-114.2

DEC20	
WB1	154.0-195.5
WB2	154.0-195.0
WF1	119.7-132.0
WY1	125.2-150.7
WY2	125.5-150.7

10 YEAR NOTE FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
10YR NOTE FUT										
DEC20	138'170	138'200	138'135	138'170	0'005	3023	114364	114047 - 29263	140'110	137'080
MAR21	138'055	138'080	138'015	138'055	0'005	28851	1721359	3147728 - 53656	139'315	136'265
JUN21	----	----	----	138'055	0'005	----	----	1 UNCH	137'250	137'250
TOTAL 10YR NOTE FUT						31874	1835723	3261776 - 82919		

5 YEAR NOTE FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
5YR NOTE FUT										
DEC20	125'210	125'232	125'197	125'222	+ 0'007	14548	126616	110310 - 39094	126'125	125'047
MAR21	125'315	126'017	125'300	126'010	+ 0'010	28446	995604	3078140 - 4781	126'145B	125'135
						42994	1122220	3188450 - 43875		

2 YEAR NOTE FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
2YR NOTE FUT										
DEC20	110'130	110'140	110'130	110'135	+ 0'002	11808	78792	62686 - 32622	110'178	110'098
MAR21	110'130	110'138	110'127	110'136	+ 0'005	31557	432794	1834112 + 14283	110'160	110'103
						43365	511586	1896798 - 18339		

30 YEAR BOND FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
30YR BOND FUT										
DEC20	173'28	174'06	173'14	173'25	- 0'03	1144	34220	71203 - 14990	181'17	169'16
MAR21	175'00	175'10	174'18	174'29	- 0'04	10300	440421	1109350 - 10713	178'29B	170'20A
JUN21	----	----	----	174'29	- 0'04	----	----	4 UNCH	173'25	173'25
TOTAL 30YR BOND FUT						11444	474641	1180557 - 25703		

ULTRA T-BOND FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
ULTRA T-BOND FUT										
DEC20	217'16	218'09B	216'30	217'23	+ 0'02	----	12789	39785 - 5141	233'06B	209'18
MAR21	215'31	216'20	215'08	216'01	+ 0'01	22369	245485	1002060 - 6575	222'01B	207'30A
						22369	258274	1041845 - 11716		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	IMM DISCOUNT	INDEX %	PT.CHGE	IMM INDEX	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
1-YEAR ERIS SOFR SWAP FUTURES														
DEC20	99.9350	99.9375	99.9350	----	99.9337	(.06)	-0.0025	----	2490	1096	+ 71	99.9475	99.9200	
TOTAL 1-YEAR ERIS SOFR SWAP FUTU									0	2490	1096	+ 71		

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
TN FUT											
DEC20	157'235	157'280B	157'150	----	157'230	- 0'005	12576	16733	33953 - 7934	162'000	155'125
MAR21	157'055	157'095	156'280	----	157'040	- 0'005	8117	275670	929294 - 5190	158'275B	154'245A
TOTAL TN FUT							20693	292403	963247 - 13124		

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												

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 date (JAN21, FEB21, MAR21), call status, and various numerical data points for 10YR, 5YR, 2YR, and 30YR bond options. Includes sub-totals for each month and a grand total 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.



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PG42 BULLETIN #231@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Mon, Nov 30, 2020 PG42

Table with columns for price, volume, and interest. Includes rows for 1390 to 1620 and a TOTAL row.

10 YEAR NOTE PUTS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHG., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 10YR NOTE PUT from JAN21 to FEB21.

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 (1355-1455), status (UNCH, CAB), volume, and interest data. Includes a 'TOTAL' row at the bottom of the section.

5 YEAR NOTE CALLS

Table with columns for contract numbers (JAN21, FEB21, MAR21), strike, open, range, high, low, closing, range, sett. price & pt. chge., delta, exer, cises, volume trades cleared, open interest, and contract high/low. Includes a 'TOTAL' row at the bottom of the section.

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PG42 BULLETIN #231@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Mon, Nov 30, 2020 PG42

Table with columns for contract numbers (1232-1307), status (----), and various trade details including volume, price, and interest.

5 YEAR NOTE PUTS

Main table for 5 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.

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Mon, Nov 30, 2020 PG42

2 YEAR NOTE CALLS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include JAN21, FEB21, MAR21 2Y NOTE CALL.

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 JAN21, FEB21, MAR21 2Y NOTE PUT.

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 JAN21, FEB21, MAR21 30Y BOND CALL.

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Table with columns for year (1640-2450), status (UNCH, CAB), price, volume, and interest. Includes a 'TOTAL' row at the bottom of the section.

30 YEAR BOND PUTS

Table with columns for STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW.

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Table with columns for strike price, volume, and bond options. Rows include 1735, 1740, 1745, 1750, 1755, 1760, 1770, 1775, 1780, 1785, 1790, 1800, 1810, 1820, 1830, 1840, 1850, 1860, 1865, 1870, 1880, 1890, 1900, 1920, 1925, 1935, 1940, 1945, 1950, 1955, 1960, 1965, 1970, 1990, 1995, 2000, 2005, 2015, 2020, 2025, 2030, 2035, and TOTAL FEB21.

Table with columns for strike price, volume, and bond options. Rows include 1410, 1450, 1460, 1470, 1490, 1520, 1530, 1540, 1550, 1560, 1570, 1580, 1590, 1600, 1610, 1620, 1630, 1640, 1650, 1660, 1670, 1680, 1690, 1700, 1710, 1720, 1730, 1740, 1750, 1760, 1770, 1780, 1790, 1800, 1810, 1840, and TOTAL.

Table with columns for strike price, volume, and bond options. Rows include 1410, 1420, 1430, 1440, 1450, 1460, 1470, 1500, 1510, 1520, 1540, 1550, 1560, 1570, 1580, 1590, 1600, 1610, 1620, 1630, 1640, 1650, 1660, 1670, 1680, 1690, 1700, 1710, 1720, 1730, 1740, 1750, 1760, 1770, 1780, and TOTAL.

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. Rows include JAN21, 2170, 2200, FEB21, 2160, and TOTAL.

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. Rows include JAN21, 2050, and TOTAL.

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Summary table for 10YR, 5YR, 2YR, and 30YR bond options with columns for contract type, volume, and price.

10-YEAR WEEK1 NOTE CALLS

Main table for 10-year week 1 note calls with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

10-YEAR WEEK2 NOTE CALLS

Main table for 10-year week 2 note calls with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

10-YEAR WEEK4 NOTE CALLS

Main table for 10-year week 4 note calls with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

5-YEAR WEEK1 NOTE CALLS

Main table for 5-year week 1 note calls with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

5-YEAR WEEK2 NOTE CALLS

Main table for 5-year week 2 note calls with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

5-YEAR WEEK4 NOTE CALLS

Main table for 5-year week 4 note calls with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

30-YEAR WEEK1 NOTE CALLS

Main table for 30-year week 1 note calls with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

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Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract specifications. Includes rows for 1820, 1825, 1830, 1835, 1840, and a TOTAL row.

30-YEAR WEEK2 NOTE CALLS

Table for 30-year week 2 note calls with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract specifications. Includes rows from 1720 to 1830 and a TOTAL row.

30-YEAR WEEK4 NOTE CALLS

Table for 30-year week 4 note calls with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract specifications. Includes rows for NOV20 and a TOTAL row.

10-YEAR WEEK1 NOTE PUTS

Table for 10-year week 1 note puts with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract specifications. Includes rows from 1315 to 1455 and a TOTAL row.

10-YEAR WEEK2 NOTE PUTS

Table for 10-year week 2 note puts with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract specifications. Includes rows from 1350 to 1450 and a TOTAL row.

10-YEAR WEEK4 NOTE PUTS

Table for 10-year week 4 note puts with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract specifications. Includes rows for NOV20 and a TOTAL row.

5-YEAR WEEK1 NOTE PUTS

Table for 5-year week 1 note puts with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract specifications. Includes rows from 1255 to 1265 and a TOTAL row.

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Table with columns for instrument type, price, volume, and interest. Includes rows for 1275, 1277, and TOTAL.

5-YEAR WEEK2 NOTE PUTS

Table for 5-YEAR WEEK2 NOTE PUTS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

5-YEAR WEEK4 NOTE PUTS

Table for 5-YEAR WEEK4 NOTE PUTS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

30-YEAR WEEK1 NOTE PUTS

Table for 30-YEAR WEEK1 NOTE PUTS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

30-YEAR WEEK2 NOTE PUTS

Table for 30-YEAR WEEK2 NOTE PUTS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

30-YEAR WEEK4 NOTE PUTS

Table for 30-YEAR WEEK4 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.

ULTRA T-BOND WEEK1 CALLS

Table for ULTRA T-BOND WEEK1 CALLS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

ADDITIONAL CBT FINANCIAL OPTIONS

Table for ADDITIONAL CBT FINANCIAL OPTIONS 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 #231@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								Mon, Nov 30, 2020		PG42		
1755	----	----	----	----	.54	UNCH	.721	----	10	68	UNCH	.162B	.42A	
1760	----	----	----	----	.8	UNCH	.137	----	127	131 +	119	.47B	.6A	
1765	----	----	----	----	.5	UNCH	.074	----	55	126 +	50	.35B	.4A	
1770	----	----	----	----	.3	UNCH	.037	----	1	70 +	1	.26B	.2	
1770	----	----	----	----	.16	UNCH	.179	----	2	2 +	2	----	.15A	
1775	----	----	----	----	.2	UNCH	.021	----	76	160 +	76	.18B	.2	
1780	----	----	----	----	.2	UNCH	.017	----	41	90 +	41	.13B	.2	
1780	----	----	----	----	.8	UNCH	.094	----	2	2 +	2	----	.8A	
1785	----	----	----	----	.1	UNCH	.007	----	----	92	UNCH	.8B	.2A	
1790	----	----	----	----	.1	UNCH	.006	----	7	7 +	7	.6B	.1	
1800	----	----	----	----	.1	UNCH	.005	----	5	15 +	5	.1	.1	
1805	----	----	----	----	.1	UNCH	.004	----	----	100	UNCH	.1	.1	
TOTAL									3960	4602 +	2971			
WFW OPT														
DEC20	WFW OPT	(FUTURES SETT.	.00)											
1257	----	----	----	----		CAB	----	.005	----	21	21 +	21	.30B	.2A
1260	----	----	----	----	.40	UNCH	.632	----	18	803 +	18	.45B	.20A	
1260	----	----	----	----	.20-	.1	.367	----	----	387	UNCH	.120B	.20A	
1262	----	----	----	----	.140	NEW	.992	----	2	2 +	2	.265B	.135A	
TOTAL									41	1213 +	41			
WYW OPT														
DEC20	WYW OPT	(FUTURES SETT.	.00)											
1317	----	----	----	----	.627	NEW	1.000	----	1	1 +	1	.630B	.620A	
1337	----	----	----	----	.427-	.1	1.000	----	----	1	UNCH	.430B	.403A	
1342	----	----	----	----	.359-	.1	1.000	----	----	1	UNCH	.362B	.336A	
1352	----	----	----	----	.259	NEW	1.000	----	2	2 +	2	.262B	.236A	
1365	----	----	----	----	.143-	.1	1.000	----	----	2	UNCH	.147B	.121A	
1370	----	----	----	----		CAB	----	.000	----	7181	UNCH	.1	.1	
1370	----	----	----	----	.2	UNCH	.070	----	500	500 +	500	----	----	
1372	----	----	----	----	.59-	.2	.998	----	----	500	UNCH	.63B	.38A	
1372	----	----	----	----		CAB	----	.001	----	1509	UNCH	.5B	.1A	
1372	----	----	----	----	.3	NEW	.108	----	500	500 +	500	----	.3A	
1372	----	----	----	----	.62	NEW	.891	----	1	1 +	1	.101B	.56A	
1375	----	----	----	----	.44-	.1	.961	----	1	1 -	1	.47B	.25A	
1375	----	----	----	----	.1	UNCH	.038	----	250	647 +	112	.8B	.2A	
1375	----	----	----	----	.4	NEW	.154	----	500	500 +	500	----	.5A	
1375	----	----	----	----	.47	NEW	.845	----	1	1 +	1	.51B	.42A	
1377	----	----	----	----	.1-	.2	.058	----	501	595 +	501	.13	.2	
1377	----	----	----	----	.7	NEW	.254	----	500	500 +	500	----	.7A	
1377	----	----	----	----	.34	NEW	.745	----	1	1 +	1	.38B	.30	
1377	----	----	----	----	.28-	.3	.941	----	26	43 +	26	.35B	.14A	
1380	----	----	----	----	.4-	.2	.260	----	2461	2374 +	2311	.23B	.4A	
1380	----	----	----	----	.15-	.3	.739	----	----	196	UNCH	.23B	.7A	
1382	----	----	----	----	.6-	.3	.384	----	1685	2024 +	1685	.15B	.4A	
1382	----	----	----	----	.11-	.2	.615	----	10	67 +	9	.35B	.10A	
1385	----	----	----	----	.2-	.2	.121	----	2340	3194 +	1748	.9B	.2A	
1385	----	----	----	----	.23-	.1	.878	----	----	1	UNCH	.49B	.21A	
1387	----	----	----	----	.1-	.1	.044	----	2103	2746 +	1691	.5B	.1	
1387	----	----	----	----	.38	UNCH	.955	----	----	1	UNCH	.62B	.36A	
1390	----	----	----	----	.1	UNCH	.032	----	2170	7158 +	1870	.1	.1	
1390	----	----	----	----	.54+	.1	.967	----	27	26 +	25	.114B	.51A	
1392	----	----	----	----	.105	UNCH	.998	----	2	2 +	2	.129B	.103A	
1392	----	----	----	----		CAB	----	.001	----	25	25 +	25	.1B	.1
1395	----	----	----	----		CAB	----	.000	----	50	UNCH	.1	.1	
1397	----	----	----	----	.138	NEW	.965	----	1	1 +	1	.145B	.135A	
1400	----	----	----	----		CAB	----	----	----	2280	UNCH	.1	.1	
1400	----	----	----	----	.154	NEW	.969	----	1	1 +	1	.161B	.151A	
1402	----	----	----	----		CAB	----	----	----	3060	UNCH	.1	.1	
1402	----	----	----	----	.205+	.1	1.000	----	----	1	UNCH	.229B	.202A	
1402	----	----	----	----	.206	NEW	.971	----	1	1 +	1	.213B	.203A	
1405	----	----	----	----	.222	NEW	.974	----	1	1 +	1	.229B	.219A	
1407	----	----	----	----		CAB	----	----	----	500	UNCH	----	----	
1422	----	----	----	----	.405	NEW	1.000	----	4	4 +	4	.412B	.402A	
1430	----	----	----	----	.453	NEW	1.000	----	3	3 +	3	.460	.450A	
1432	----	----	----	----	.505	NEW	1.000	----	1	1 +	1	.512B	.502A	
1437	----	----	----	----	.537	NEW	1.000	----	1	1 +	1	.544B	.534A	
1440	----	----	----	----	.553	NEW	1.000	----	2	2 +	2	.560B	.550A	
1442	----	----	----	----	.605	NEW	1.000	----	1	1 +	1	.612B	.602A	
1447	----	----	----	----	.637	NEW	1.000	----	2	2 +	2	.644B	.634A	
1450	----	----	----	----	.653	NEW	1.000	----	2	2 +	2	.660B	.650A	
TOTAL									13627	36211 +	12030			

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PRELIMINARY

PG42 BULLETIN #231@

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

Mon, Nov 30, 2020 PG42

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
5YR NOTE CALL CALL 5-YR NOTE OPTIONS							
JAN21 FP	1260	----	----	40000	----	----	0.00
TOTALS		0	0	40000	0	0	0
10YR NOTE CALL CALL 10-YR NOTE OPTIONS							
JAN21 TC	1390	----	----	30000	----	----	0.00
TC	1395	----	----	76796	----	----	0.00
TC	1400	----	----	10000	----	----	0.00
TOTALS		0	0	116796	0	0	0
MAR21 CALL CALL							
TC	1380	----	----	15000	----	----	0.00
TC	1390	----	----	7500	----	----	0.00
TC	1395	----	----	30000	----	----	0.00
TOTALS		0	0	52500	0	0	0
10YR NOTE PUT PUT 10-YR NOTE OPTIONS							
JAN21 TC	1355	----	----	30000	----	----	0.00
TC	1365	----	----	76796	----	----	0.00
TC	1370	----	----	12000	----	----	0.00
TOTALS		0	0	118796	0	0	0
FEB21 PUT PUT							
TC	1355	----	----	10000	----	----	0.00
TC	1365	----	----	10000	----	----	0.00
TOTALS		0	0	20000	0	0	0
MAR21 PUT PUT							
TC	1355	----	----	7500	----	----	0.00
TOTALS		0	0	7500	0	0	0
30YR BOND CALL CALL 30-YR BOND OPTIONS							
JAN21 CG	1770	----	----	5000	----	----	0.00
TOTALS		0	0	5000	0	0	0
30YR BOND PUT PUT 30-YR BOND OPTIONS							
JAN21 CG	1700	----	----	5000	----	----	0.00
CG	1720	----	----	5000	----	----	0.00
TOTALS		0	0	10000	0	0	0
10YR WK4 NOTE C CALL 10-YR WEEK4 NOTE OPTIONS							
NOV20 TY4	1307	----	----	----	----	1	0.00
TY4	1310	----	----	----	----	5	0.00
TY4	1312	----	----	----	----	1	0.00
TY4	1315	----	----	----	----	1	0.00
TY4	1317	----	----	----	----	1	0.00
TY4	1320	----	----	----	----	2	0.00
TY4	1322	----	----	----	----	2	0.00
TY4	1327	----	----	----	----	1	0.00
TY4	1330	----	----	----	----	1	0.00
TY4	1332	----	----	----	----	3	0.00
TY4	1335	----	----	----	----	3	0.00
TY4	1337	----	----	----	----	28	0.00
TY4	1340	----	----	----	----	4	0.00
TY4	1342	----	----	----	----	5	0.00
TY4	1345	----	----	----	----	8	0.00
TY4	1347	----	----	----	----	30	0.00
TY4	1350	----	----	----	----	1	0.00
TY4	1352	----	----	----	----	1	0.00
TY4	1357	----	----	----	----	1	0.00
TY4	1360	----	----	----	----	3	0.00
TY4	1362	----	----	----	----	28	0.00
TY4	1365	----	----	----	----	4	0.00
TY4	1367	----	----	----	----	22	0.00
TY4	1370	----	----	----	----	390	0.00
TY4	1372	----	----	----	----	589	0.00
TY4	1375	----	----	----	----	373	0.00
TY4	1377	----	----	----	----	916	0.00
TY4	1380	----	----	----	----	4665	0.00
TOTALS		0	0	0	0	7089	0
30YR WK4 BOND C CALL 30-YR WEEK4 BOND OPTIONS							
NOV20 US4	1600	----	----	----	----	1	0.00
US4	1605	----	----	----	----	76	0.00
US4	1620	----	----	----	----	35	0.00

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PG42	BULLETIN #231@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS					Mon, Nov 30, 2020	PG42
US4	1685	----	----	----	----	25	0.00	
US4	1690	----	----	----	----	1	0.00	
US4	1705	----	----	----	----	24	0.00	
US4	1710	----	----	----	----	2	0.00	
US4	1715	----	----	----	----	174	0.00	
US4	1720	----	----	----	----	426	0.00	
US4	1725	----	----	----	----	150	0.00	
US4	1730	----	----	----	----	413	0.00	
US4	1735	----	----	----	----	592	0.00	
US4	1740	----	----	----	----	409	0.00	
US4	1745	----	----	----	----	452	0.00	
US4	1750	----	----	----	----	657	0.00	
TOTALS		0	0	0	0	3437	0	
10Y WK4 NOV20	NOTE P PUT	10-YR WEEK4 NOTE OPTIONS						
TY4	1382	----	----	----	----	429	0.00	
TY4	1385	----	----	----	----	302	0.00	
TY4	1387	----	----	----	----	239	0.00	
TY4	1390	----	----	----	----	165	0.00	
TY4	1392	----	----	----	----	26	0.00	
TY4	1395	----	----	----	----	72	0.00	
TY4	1397	----	----	----	----	1	0.00	
TY4	1400	----	----	----	----	3	0.00	
TY4	1402	----	----	----	----	3	0.00	
TY4	1407	----	----	----	----	1	0.00	
TY4	1412	----	----	----	----	1	0.00	
TY4	1415	----	----	----	----	1	0.00	
TY4	1420	----	----	----	----	2	0.00	
TY4	1422	----	----	----	----	1	0.00	
TY4	1425	----	----	----	----	1	0.00	
TY4	1427	----	----	----	----	2	0.00	
TY4	1430	----	----	----	----	2	0.00	
TY4	1432	----	----	----	----	2	0.00	
TY4	1435	----	----	----	----	2	0.00	
TY4	1440	----	----	----	----	1	0.00	
TY4	1445	----	----	----	----	1	0.00	
TOTALS		0	0	0	0	1257	0	
30Y WK4 NOV20	BOND P PUT	30-YR WEEK4 BOND OPTIONS						
US4	1755	----	----	----	----	352	0.00	
US4	1760	----	----	----	----	784	0.00	
US4	1765	----	----	----	----	2	0.00	
US4	1770	----	----	----	----	2	0.00	
US4	1775	----	----	----	----	1	0.00	
US4	1800	----	----	----	----	51	0.00	
US4	1850	----	----	----	----	1	0.00	
TOTALS		0	0	0	0	1193	0	