



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

FINAL

PG42 BULLETIN #137@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Wed, Jul 18, 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						
EXPIRATION:	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19
30YR BOND OPT	06/22	07/27	08/24	09/21	10/26	11/23	02/22
5YR NOTE OPT	06/22	07/27	08/24	09/21	10/26	11/23	02/22
5YR NOTE FUT			09/28			12/31	03/29
ULTRA T-BOND OPT	06/22	07/27	08/24	09/21	10/26	11/23	02/22
10YR NOTE OPT	06/22	07/27	08/24	09/21	10/26	11/23	02/22
2YR NOTE FUT			09/28			12/31	03/29
2YR NOTE OPT	06/22	07/27	08/24	09/21	10/26	11/23	02/22
10YR NOTE FUT			09/19			12/19	03/20
ULTRA T-BOND FUT			09/19			12/19	03/20
30YR BOND FUT			09/19			12/19	03/20

EXPIRATION:	JUL18	SEP18	DEC18
TN FUT	07/18	09/19	12/19
	07/25		
	07/18		
	07/25		
	07/18		
	07/25		

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUL 18							
	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19
CG	110.0-177.0	110.0-176.0	110.0-190.0	109.0-175.0	113.0-175.0	109.0-175.0	113.0-174.0
FP	105.0-122.2	105.0-122.0	104.5-124.0	104.5-121.2	105.2-120.7	104.5-122.0	105.5-120.7
OUL	110.0-191.0	122.0-191.0	110.0-200.0	122.0-191.0	128.0-191.0	122.0-191.0	127.0-191.0
TC	93.0-146.0	93.0-146.0	93.0-148.5	93.0-146.0	94.5-145.0	93.0-146.0	94.5-145.0
TUC	101.8-110.2	101.8-110.1	101.8-110.7	101.6-109.7	101.8-109.5	101.6-110.1	101.8-109.5

JUL18	
WB3	115.0-175.5
WB4	114.5-175.5
WF3	106.0-121.2
WF4	106.0-121.2
WY3	95.0-145.2
WY4	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	120'035	120'080	120'000	120'020	0'020	54535	811666	3714797 +	28202	121'035B	117'300
DEC18	119'280	120'020B	119'270A	119'285	0'020	54535	811853	187 1901 +	298 106	120'105B	118'020
								3716698 +	28308		

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	113'145	113'172	113'130	113'142	- 0'007	41520	426572	3836495 -	301	114'162	112'147
DEC18	----	113'070B	113'040A	113'050	- 0'010	41520	426877	305 664 +	298 3	113'200	111'312
								3837159 -			

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	105'242	105'252	105'240	105'245	UNCH	9452	146164	1928864 +	9535	106'125	105'195
DEC18	105'195	105'195	105'190	105'192	+ 0'002	9452	52	971 +	30	105'290B	105'190
							146216	1929835 +	9565		

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	145'02	145'11	144'18	144'23	- 0'10	3013	183701	838199 +	853	150'11B	139'11
DEC18	144'04	144'18B	143'27A	143'30	- 0'11	3013	183711	10 701 +	6 859	145'16	139'08
								838900 +			

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	159'29	160'09	159'05	159'12	- 0'16	12105	78772	1003152 +	6676	161'15	152'01A
DEC18	159'20	160'14B	159'17A	159'22	- 0'16	12105	1 113 +	1003265 +	6677	161'10B	156'04A
							78773				

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
TN FUT												
SEP18	128'045	128'100	127'295	----	128'005	- 0'035	5480	88279	577853 -	259	129'045	124'305A
DEC18	128'030	#128'030	127'235A	----	127'235	NEW	5480	11 11 +	11	128'030	127'215A	
TOTAL TN FUT							5480	88290	577864 -	248		

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												
AUG18												
1125	----	----	----	740N	736 -	4	1.000	----	7	UNCH	818B	532A
1130	----	----	----	708N	704 -	4	1.000	----	3	UNCH	760B	500A
1135	----	----	----	640N	636 -	4	1.000	----	25	UNCH	728B	433A
1140	----	----	----	608N	604 -	4	1.000	----	3	UNCH	661B	402A
1145	----	----	----	540N	536 -	4	1.000	----	6	UNCH	629B	335A
1147	----	----	----	524N	520 -	4	1.000	----	3	UNCH	540B	512A
1150	----	----	----	508N	504 -	4	1.000	----	3	UNCH	561B	305A

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.



FINAL

PG42 BULLETIN #137@

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

wed, Jul 18, 2018 PG42

1152	----	----	----	456N	452 -	4	1.000	----	----	2	UNCH	511B	444A	
1155	----	----	----	440N	436 -	4	1.000	----	----	1103	UNCH	529B	240A	
1157	----	----	----	424N	420 -	4	1.000	----	----	1	UNCH	444B	412A	
1160	----	----	----	408N	404 -	4	1.000	----	----	14	UNCH	462B	211A	
1162	----	----	----	356N	352 -	4	1.000	----	----	2	UNCH	414B	344A	
1165	----	----	----	340N	336 -	4	1.000	119	----	1048	-	119	430B	149A
1167	----	----	----	324N	320 -	4	1.000	----	----	3	UNCH	348B	312A	
1170	----	----	----	308N	304 -	4	1.000	----	----	189	UNCH	363B	125A	
1172	----	----	----	256N	252 -	4	1.000	----	1	101	UNCH	316B	239A	
1175	----	----	----	240N	236 -	4	1.000	----	5	498	-	3	332B	103A
1177	----	----	----	224N	220 -	4	.999	----	11	11	+	4	248B	208A
1180	----	----	----	208N	204 -	4	.999	----	8	8665	UNCH	303B	49A	
1182	----	----	----	156N	152 -	4	.999	----	3	8519	-	8	217B	142A
1185	----	----	----	141N	136 -	5	.996	----	3	16	UNCH	3	35A	115A
1187	----	----	----	125N	121 -	4	.960	----	35	19620	-	3	149B	23A
1190	----	----	----	109N	105 -	4	.953	----	14	1084	-	3	214B	51A
1192	----	----	----	58N	54 -	4	.909	----	1076	33839	+	403	151B	15
1195	----	----	----	44N	40 -	4	.829	----	54	1084	+	41	58B	25A
1197	----	----	----	31N	27 -	4	.714	----	3122	79183	+	323	128B	10
1200	----	----	----	20N	16 -	4	.548	----	7694	32802	+	2903	39B	8
1202	----	----	----	12N	9 -	3	.361	----	11127	92023	+	1014	117B	5
1205	----	----	----	7N	4 -	2	.195	----	2183	15338	+	740	24	3
1207	----	----	----	4N	2 -	2	.101	----	4586	104514	-	332	107B	1
1210	----	----	----	2N	1 -	1	.050	----	7048	69402	-	529	56B	1A
1212	----	----	----	1N	1 -	1	.042	----	3039	17093	-	101	9B	1
1215	----	----	----	1N	1	UNCH	.037	----	132	64569	-	100	44B	1
1217	----	----	----	1N			.003	----	726	13094	-	5	2	
1220	----	----	----	CAB			.000	----	1	12685	UNCH	33B	1	
1222	----	----	----	CAB			.000	----	51	4074	UNCH	3	1	
1225	----	----	----	CAB			.000	----	----	23743	UNCH	25B	1	
1227	----	----	----	CAB			.000	----	50	4945	UNCH	19B	1	
1230	----	----	----	CAB			.000	----	----	16597	UNCH	2	1	
1232	----	----	----	CAB			.000	----	----	2196	UNCH	2	1	
1235	----	----	----	CAB			.000	----	----	11557	UNCH	16	1	
1237	----	----	----	CAB			.000	----	----	365	UNCH	1	1	
1240	----	----	----	CAB			.000	----	----	3909	UNCH	11B	1	
1242	----	----	----	CAB			.000	----	----	1829	UNCH	----	----	
1245	----	----	----	CAB			.000	----	----	1996	UNCH	6B	1A	
1247	----	----	----	CAB			.000	----	----	2564	UNCH	5B	1	
1250	----	----	----	CAB			.000	----	----	2696	UNCH	4	1	
1255	----	----	----	CAB			.000	----	----	10000	UNCH	3B	1A	
1260	----	----	----	CAB			.000	----	----	2600	UNCH	----	----	
1265	----	----	----	CAB			.000	----	----	5335	UNCH	3B	1A	
1267	----	----	----	CAB			.000	----	----	11279	UNCH	2B	1	
1270	----	----	----	CAB			.000	----	----	4015	UNCH	2B	1	
1275	----	----	----	CAB			.000	----	----	738	UNCH	2B	1	
1280	----	----	----	CAB			.000	----	----	5088	UNCH	2	1	
1285	----	----	----	CAB			.000	----	----	1965	UNCH	1B	1	
1290	----	----	----	CAB			.000	----	----	1650	UNCH	1	1	
1295	----	----	----	CAB			.000	----	----	261	UNCH	1B	1	
1300	----	----	----	CAB			.000	----	----	953	UNCH	1	----	
1305	----	----	----	CAB			.000	----	----	663	UNCH	1	----	
1310	----	----	----	CAB			.000	----	----	205	UNCH	----	----	
1315	----	----	----	CAB			.000	----	----	21	UNCH	----	----	
1320	----	----	----	CAB			.000	----	----	4	UNCH	----	----	
1325	----	----	----	CAB			.000	----	----	4	UNCH	----	----	
1330	----	----	----	CAB			.000	----	----	4	UNCH	----	----	
1335	----	----	----	CAB			.000	----	----	2	UNCH	----	----	
1340	----	----	----	CAB			.000	----	----	4	UNCH	----	----	
1345	----	----	----	CAB			.000	----	----	2	UNCH	----	----	
1350	----	----	----	CAB			.000	----	----	4	UNCH	----	----	
TOTAL									33897	704011	+	3518		
SEP18														
1060	----	----	----	1408N	1404 -	4	1.000	----	----	297	UNCH	1449B	1200A	
1105	----	----	----	940N	936 -	4	1.000	----	----	2	UNCH	1018B	732A	
1110	----	----	----	908N	904 -	4	1.000	----	----	5	UNCH	663B	663A	
1115	----	----	----	840N	836 -	4	1.000	----	----	4	UNCH	919B	631A	
1120	----	----	----	808N	804 -	4	1.000	----	----	7	UNCH	860B	600A	
1125	----	----	----	740N	736 -	4	1.000	----	----	17	UNCH	828B	532A	
1130	----	----	----	708N	704 -	4	.999	413	----	20	-	413	761B	501A
1135	----	----	----	640N	636 -	4	.999	----	----	191	UNCH	729B	434A	
1140	----	----	----	608N	604 -	4	.999	----	----	112	UNCH	661B	404A	
1145	----	----	----	540N	536 -	4	.999	----	----	452	UNCH	629B	338A	
1150	----	----	----	509N	504 -	5	.998	----	5	701	-	2	562B	308A
1155	----	----	----	441N	437 -	4	.982	----	3	42	-	1	530B	244A
1160	----	----	----	409N	405 -	4	.980	----	----	309	UNCH	463B	217A	
1165	----	----	----	342N	337 -	5	.978	----	2	28	UNCH	432B	156A	
1170	----	----	----	310N	306 -	4	.959	----	25	4223	UNCH	401B	133A	
1175	----	----	----	242N	238 -	4	.954	----	6	2774	-	5	335B	113A
1180	----	----	----	212N	207 -	5	.929	----	7	15580	UNCH	306B	59A	
1185	----	----	----	146N	141 -	5	.884	----	5	18263	UNCH	245B	44A	
1190	----	----	----	118N	114 -	4	.794	----	5	23718	+	2	219B	32A
1195	----	----	----	58N	54 -	4	.672	----	801	41115	+	323	160B	23A
1200	----	----	----	38N	34 -	4	.522	9639	----	279975	-	1631	138B	16A
1205	----	----	----	23N	20 -	3	.364	8735	----	78222	-	255	129B	11
1210	----	----	----	13N	11 -	2	.229	12340	----	169535	-	3220	115B	8
1215	----	----	----	7N	6 -	1	.137	4764	----	70036	+	927	101B	6
1220	4	----	----	4	3 -	1	.074	5521	----	255861	+	21	54	4
1225	----	----	----	2N	2	UNCH	.048	5224	----	31228	-	2592	41B	2
1230	----	----	----	2N	1 -	1	.025	180	----	33622	-	176	32B	2
1235	----	----	----	1N	1	UNCH	.022	378	----	19821	+	1	25B	2A
1240	----	----	----	1N	1	UNCH	.020	173	----	24561	-	173	20B	2
1245	----	----	----	1N	1	UNCH	.018	243	----	21997	+	193	15B	1A
1250	----	----	----	1N	1	UNCH	.017	509	----	20238	-	409	12B	1
1255	----	----	----	1N	1	UNCH	.016	336	----	4684	-	236	9B	1
1260	----	----	----	CAB			.001	----	----	6720	UNCH	7B	1	
1265	----	----	----	CAB			.000	----	----	10802	UNCH	5B	2	
1270	----	----	----	CAB			.000	----	----	11160	UNCH	5	1	
1275	----	----	----	CAB			.000	----	----	12607	UNCH	4B	1	
1280	----	----	----	CAB			.000	----	----	2264	UNCH	3	1	
1285	----	----	----	CAB			.000	----	----	5342	UNCH	3B	1	
1290	----	----	----	CAB			.000	----	----	13283	UNCH	3B	1	
1295	----	----	----	CAB			.000	----	----	6900	UNCH	2	1	
1300	----	----	----	CAB			.000	----	----	1068	UNCH	2	2	
1305	----	----	----	CAB			.000	----	----	219	UNCH	2B	1A	
1310	----	----	----	CAB			.000	----	----	1870	UNCH	2B	1	
1315	----	----	----	CAB			.000	----	----	311	UNCH	1	1	
1320	----	----	----	CAB			.000	----	----	2652	UNCH	1	1A	
1325	----	----	----	CAB			.000	----	----	964	UNCH	1	1A	
1330	----	----	----	CAB			.000	----	----	6741	UNCH	1	1	
1335	----	----	----	CAB			.000	----	----	1375	UNCH	1B	----	
1340	----	----	----	CAB			.000	----	----	213	UNCH	----	----	
1345	----	----	----	CAB			.000	----	----	584	UNCH	----	----	
1350	----	----	----	CAB			.000	----	----	7	UNCH	1B	----	
1355	----	----	----	CAB			.000	----	----	351	UNCH	1B	----	
1360	----	----	----	CAB			.000	----	----	15870	UNCH	----	----	
1365	----	----	----	CAB			.000	----	----	12	UNCH	----	----	



FINAL

PG42 BULLETIN #137@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS wed, Jul 18, 2018 PG42

Table with columns for contract numbers (e.g., 1320, 1340, 1350), status (e.g., UNCH), and various numerical values representing trade data.

10 YEAR NOTE PUTS

Large 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. Contains data for various 10-year note put contracts.

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, quantity, price, and contract details. Includes sections for OCT18, NOV18, and DEC18.

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.

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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1090	----	----	----	4300N	4285 -	15	.999	----	----	49	UNCH	5160B	3325A
1092	----	----	----	4140N	4125 -	15	.999	----	----	241	UNCH	5000B	3165A
1095	----	----	----	3620N	3605 -	15	.998	----	----	416	UNCH	4480B	3010A
1097	----	----	----	3465N	3445 -	20	.997	----	----	247	UNCH	4320B	2495A
1100	----	----	----	3305N	3290 -	15	.987	----	----	37	UNCH	4240B	2340A
1102	----	----	----	3145N	3130 -	15	.986	----	1	12 +	1	4080B	2185A
1105	----	----	----	2675N	2610 -	15	.985	----	----	43	UNCH	3565B	2035A
1107	----	----	----	2470N	2450 -	15	.984	----	----	16	UNCH	3405B	1525A
1110	----	----	----	2310N	2290 -	20	.983	----	----	36	UNCH	3245B	1380A
1112	----	----	----	2150N	2135 -	15	.968	----	----	35	UNCH	3090B	1245A
1115	----	----	----	1630N	1615 -	15	.965	----	----	24	UNCH	2575B	1115A
1117	----	----	----	1475N	1455 -	15	.962	----	----	46	UNCH	2420B	635A
1120	----	----	----	1320N	1300 -	20	.943	----	1	43	UNCH	2265B	525A
1122	----	----	----	1165N	1145 -	20	.922	----	----	54	UNCH	2115B	430A
1125	----	----	----	1015N	635 -	20	.884	----	5	814	UNCH	1610B	345A
1127	----	----	----	515N	500 -	15	.810	----	5	2844 +	1	1485B	270A
1130	----	----	----	390N	370 -	20	.723	----	3	5896 +	2	1350B	210A
1132	----	----	----	280N	265 -	15	.602	----	52	8710 -	50	1230	165A
1135	----	----	----	195N	180 -	15	.472	2785	33032 +	326	1115B	125A	
1137	----	----	----	130N	115 -	15	.346	367	14021 +	154	1015B		
1140	----	----	----	85N	75 -	10	.243	5314	26620 +	4251	560B	75	
1142	----	----	----	55N	45 -	10	.160	8	71742 +	6	475B	45	
1145	----	----	----	35N	30 -	5	.109	1279	27858 +	202	400B	30A	
1147	----	----	----	25N	20 -	5	.074	61	21358	UNCH	340B	20A	
1150	----	----	----	10N	10 -	5	.040	7050	30992 -	4084	285B	15A	
1152	----	----	----	10N	10	UNCH	.036	270	16370 -	270	240B	15	
1155	----	----	----	10N	10	UNCH	.033	36	1999	UNCH	200B	15A	
1157	----	----	----	10N	5 -	5	.018	25	1172 -	17	170B	10	
1160	----	----	----	5N	5	UNCH	.016	----	----	7703	UNCH	135B	10
1162	----	----	----	5N	5	UNCH	.015	----	----	1922	UNCH	115B	10
1165	----	----	----	5N	5	UNCH	.014	----	----	1715	UNCH	95	5
1167	----	----	----	5N	5	UNCH	.013	----	----	395	UNCH	85B	15
1170	----	----	----	5N	CAB	----	.002	----	----	7089	UNCH	70B	5
1172	----	----	----	CAB	CAB	----	.001	1158	1921 +	810	60B	2	
1175	----	----	----	CAB	CAB	----	.000	----	----	1363	UNCH	55B	5
1177	----	----	----	CAB	CAB	----	.000	----	----	1126	UNCH	45B	10
1180	----	----	----	CAB	CAB	----	.000	----	----	687	UNCH	40B	10
1182	----	----	----	CAB	CAB	----	.000	----	----	823	UNCH	35B	5
1185	----	----	----	CAB	CAB	----	.000	----	----	1733	UNCH	30B	5
1187	----	----	----	CAB	CAB	----	.000	----	----	672	UNCH	30B	5
1190	----	----	----	CAB	CAB	----	.000	----	----	730	UNCH	25B	5
1192	----	----	----	CAB	CAB	----	.000	----	----	1130	UNCH	25B	2A
1195	----	----	----	CAB	CAB	----	.000	----	----	2500	UNCH	20B	5
1197	----	----	----	CAB	CAB	----	.000	----	----	203	UNCH	20	2A
1200	----	----	----	CAB	CAB	----	.000	----	----	12	UNCH	15B	10A
1202	----	----	----	CAB	CAB	----	.000	----	----	133	UNCH	15B	5
1205	----	----	----	CAB	CAB	----	.000	----	----	4002	UNCH	15B	5
1207	----	----	----	CAB	CAB	----	.000	----	----	306	UNCH	15B	2
1210	----	----	----	CAB	CAB	----	.000	----	----	203	UNCH	10	2
1212	----	----	----	CAB	CAB	----	.000	----	----	90	UNCH	10	2
1215	----	----	----	CAB	CAB	----	.000	----	----	138	UNCH	10B	2
1217	----	----	----	CAB	CAB	----	.000	----	----	300	UNCH	10	2
1220	----	----	----	CAB	CAB	----	.000	----	----	92	UNCH	10B	2
1225	----	----	----	CAB	CAB	----	.000	----	----	359	UNCH	5	2
1227	----	----	----	CAB	CAB	----	.000	----	----	1	UNCH	5B	2
1230	----	----	----	CAB	CAB	----	.000	----	----	109	UNCH	5B	5
1235	----	----	----	CAB	CAB	----	.000	----	----	103	UNCH	5B	2A
1240	----	----	----	CAB	CAB	----	.000	----	----	304	UNCH	2B	2A
TOTAL									18420	302643 +	1265		
OCT18													
1120	----	----	----	1175N	1155 +	NEW	.853	----	3	3 +	3	1180B	1205A
1130	----	----	----	345N	325 -	20	.560	----	6	30	UNCH	----	375A
1132	----	----	----	260N	250 -	10	.467	----	----	50	UNCH	320B	245A
1135	----	----	----	195N	185 -	10	.378	----	----	500	UNCH	245B	180A
1137	----	----	----	145N	135 -	10	.298	----	----	300	UNCH	180B	130A
1140	----	----	----	105N	95 -	10	.226	----	109	111 +	109	135B	95A
1142	----	----	----	75N	65 +	NEW	.167	1703	1800 +	1800	100B	70	
1147	----	----	----	40N	35 -	5	.094	----	50	6000	UNCH	60	50A
1150	----	----	----	30N	25 -	5	.069	----	----	2230	UNCH	95	40A
1197	7\$	CAB	CAB	CAB	CAB	----	.000	----	29	938 +	29	----	----
1200	----	----	----	CAB	CAB	----	.000	----	----	3	UNCH	----	----
TOTAL									1900	11965 +	1941		
DEC18													
1130	----	----	----	475N	455 -	20	.542	----	----	30	UNCH	----	465A
1132	----	----	----	395N	380 +	NEW	.479	----	54	54 +	54	400B	375A
1140	----	----	----	215N	205 -	10	.306	----	----	500	UNCH	250	205A
1175	----	----	----	20N	20	UNCH	.033	----	----	1	UNCH	20	20
1182	----	----	----	15N	15	UNCH	.024	----	----	1	UNCH	15	15
1192	----	----	----	10N	10	UNCH	.015	----	----	1	UNCH	10	10
TOTAL									54	587 +	54		

5 YEAR NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT---	HIGH	LOW
5Y NOTE PUT	5Y NOTE PUT													
AUG18														
1057	----	----	----	----	CAB	CAB	----	----	----	----	360	UNCH	2B	2
1060	----	----	----	----	CAB	CAB	----	----	----	----	190	UNCH	2B	2
1062	----	----	----	----	CAB	CAB	----	----	----	----	12	UNCH	2B	2
1065	----	----	----	----	CAB	CAB	----	----	----	----	99	UNCH	2B	2
1067	----	----	----	----	CAB	CAB	----	----	----	----	806	UNCH	5	2
1070	----	----	----	----	CAB	CAB	----	----	----	----	326	UNCH	5	2
1072	----	----	----	----	CAB	CAB	----	----	----	----	306	UNCH	5	2
1075	----	----	----	----	CAB	CAB	----	----	----	----	16322	UNCH	5	2
1077	----	----	----	----	CAB	CAB	----	----	----	----	6282	UNCH	5	5
1080	----	----	----	----	CAB	CAB	----	----	----	----	319	UNCH	5	5
1082	----	----	----	----	CAB	CAB	----	----	----	----	863	UNCH	5	5A
1085	----	----	----	----	CAB	CAB	----	----	----	----	1577	UNCH	5	5
1087	----	----	----	----	CAB	CAB	----	----	----	----	4703	UNCH	5	5
1090	----	----	----	----	CAB	CAB	----	----	----	----	723	UNCH	5	5
1092	----	----	----	----	CAB	CAB	----	----	----	----	702	UNCH	10	5A
1095	----	----	----	----	CAB	CAB	----	----	----	----	1937	UNCH	15B	5
1097	----	----	----	----	CAB	CAB	----	----	----	----	2988	UNCH	10	10
1100	----	----	----	----	CAB	CAB	----	----	----	----	19150	UNCH	20	2A
1102	----	----	----	----	CAB	CAB	----	----	----	----	24839	UNCH	25B	5
1105	----	----	----	----	CAB	CAB	----	----	----	----	21144	UNCH	30B	2
1107	----	----	----	----	CAB	CAB	----	----	----	----	2787	UNCH	35B	2A
1110	----	----	----	----	CAB	CAB	----	----	----	----	6128	UNCH	45	2A
1112	----	----	----	----	CAB	CAB	----	----	----	----	3504	UNCH	65B	2A
1115	----	----	----	----	CAB	CAB	----	----	----	----	10357	UNCH	90B	5
1117	----	----	----	----	CAB	CAB	----	----	----	94	8996 +	94	125B	2A
1120	----	----	----	----	CAB	CAB	----	.000	----	----	8606	UNCH	170B	2
1122	----	----	----	----	CAB	CAB	----	.000	----	445	19369 -	185	230B	2
1125	----	----	----	----	5N	CAB	----	.005	1130	28259 +	19	305B	2	
1127	----	----	----	----	5N	UNCH	.037	----	2427	19884 -	256	390B	5	
1130	----	----	----	----	15N	10 -	5	.085	1054	21642 +	192	490B	10	
1132	----	----	----	----	40N	35 -	5	.262	1035	33024 +	175	605B	30A	
1135	----	----	----	----	105N	105	UNCH	.567	673	17516 -	70	1095B	75A	
1137	----	----	----	----	215N	220 +	5	.815	1	5024 +	1	1230B	160A	
1140	----	----	----	----	355N	365 +	10	.926	----	5666	UNCH	1365B	225A	
1142	----	----	----	----	505N	520 +	15	.966						



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FINAL

PG42 BULLETIN #137@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS wed, Jul 18, 2018 PG42

Table with columns for contract month (e.g., SEP18, OCT18, NOV18, DEC18), contract type (e.g., CAB, UNCH), and various numerical values representing trade volume and interest.

2 YEAR NOTE CALLS

Table with columns for contract month (e.g., AUG18, SEP18, OCT18, NOV18, DEC18), strike price, open interest, range, high, low, closing range, settlement price, delta, exercise volume, and open interest.

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 #137@

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

wed, Jul 18, 2018 PG42

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 data for AUG18, SEP18, OCT18, and DEC18.

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 data for AUG18, SEP18, and 1200.

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 #137@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS wed, Jul 18, 2018 PG42

Table with columns for price, volume, and contract details for various bond options from 1340 to 1710. Includes a 'TOTAL' row at the bottom.

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. 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.



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PG42 BULLETIN #137@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS wed, Jul 18, 2018 PG42

Table with columns for time (1180-1750), contract type (CAB, UNCH), and volume. Includes a 'TOTAL' row at the bottom.

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 AUG18 and SEP18.

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 AUG18 and SEP18.

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.

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PG42 BULLETIN #137@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS wed, Jul 18, 2018 PG42

Table with columns for time (1215-1230), status (----), and various numerical values including 3N, 2N, 1N, UNCH, CAB, and totals like 5614, 12732, 4914.

10-YEAR WEEK2 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 10Y WK2 NOTE C from AUG18 to 1230.

10-YEAR WEEK3 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 10Y WK3 NOTE C from JUL18 to 1225.

5-YEAR WEEK1 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 5Y WK1 NOTE C from AUG18 to 1155.

5-YEAR WEEK2 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 5Y WK2 NOTE C from AUG18 to 1140.

5-YEAR WEEK3 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 5Y WK3 NOTE C from JUL18 to 1150.

2-YEAR WEEK1 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for 2Y WK1 NOTE C from AUG18 to 1063.

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 rows for 30Y WK1 BOND C from AUG18 to 1465.

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PG42 BULLETIN #137@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS wed, Jul 18, 2018 PG42

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract details. Includes a TOTAL row at the bottom.

30-YEAR WEEK2 NOTE CALLS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract details. Includes a TOTAL row at the bottom.

30-YEAR WEEK3 NOTE CALLS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract details. Includes a TOTAL row at the bottom.

10-YEAR WEEK1 NOTE PUTS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract details. Includes a TOTAL row at the bottom.

10-YEAR WEEK2 NOTE PUTS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract details. Includes a TOTAL row at the bottom.

10-YEAR WEEK3 NOTE PUTS

Table with columns for strike price, open interest, range, high, low, closing range, settlement price, delta, exercise price, volume traded, open interest, and contract details. 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.



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PG42 BULLETIN #137@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS wed, Jul 18, 2018 PG42

Table with columns for contract numbers (1205-1245), status (----), and various trade details including volume and open interest.

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 WEEK2 NOTE PUTS

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

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.

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.

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.

30-YEAR WEEK2 NOTE PUTS

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

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.

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Table with columns for contract numbers (1475-1515), status (----), and various data points including 230N, 250+, 20, 1.000, 12 UNCH, 257B, 147A, 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 #137@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								wed, Jul 18, 2018			PG42	
1215	----	----	----	.124N		.128+	.4	1.000	1	----	----	1	.132B	.104A
1215	----	----	----	----		CAB	----	----	----	----	----	164	.3B	.1A
1217	----	----	----	.140N		.144+	.4	1.000	1	----	----	1	.148B	.119A
1217	----	----	----	----		CAB	----	.000	----	----	1	UNCH	.1	.1
TOTAL											29558	29583 -	9592	



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PG42 BULLETIN #137@

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

wed, Jul 18, 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 AUG18 CALL 5-YR NOTE OPTIONS							
FP	1090	----	----	----	----	30	0.00
FP	1092	----	----	----	----	38	0.00
FP	1095	----	----	----	----	25	0.00
FP	1140	----	----	8900	----	----	223.00
TOTALS		223	0	8900	0	93	223
SEP18 CALL FP							
FP	1082	----	----	----	28	28	0.00
FP	1087	----	----	----	52	52	0.00
FP	1142	----	----	5000	----	----	39.00
TOTALS		39	0	5000	80	80	39
5Y NOTE PUT AUG18 PUT 5-YR NOTE OPTIONS							
FP	1132	----	----	8900	----	----	242.00
FP	1172	----	----	----	----	37	0.00
FP	1175	----	----	----	----	36	0.00
FP	1177	----	----	----	----	35	0.00
FP	1180	----	----	----	----	29	0.00
FP	1182	----	----	----	----	40	0.00
FP	1185	----	----	----	----	64	0.00
TOTALS		242	0	8900	0	241	242
SEP18 PUT FP							
FP	1130	----	----	5000	----	----	0.00
FP	1185	----	----	----	25	25	0.00
FP	1187	----	----	----	37	37	0.00
FP	1192	----	----	----	----	23	0.00
FP	1195	----	----	----	19	19	0.00
FP	1200	----	----	----	22	22	0.00
TOTALS		0	0	5000	103	126	0
10Y NOTE CALL AUG18 CALL 10-YR NOTE OPTIONS							
TC	1130	----	----	----	----	15	0.00
TC	1135	----	----	----	----	8	0.00
TC	1140	----	----	----	----	8	0.00
TC	1145	----	----	----	----	89	0.00
TC	1150	----	----	----	----	55	0.00
TC	1165	----	----	----	119	119	0.00
TC	1200	----	----	5000	----	----	254.00
TC	1205	----	----	8000	----	----	446.00
TC	1217	----	----	5000	----	----	0.00
TOTALS		700	0	18000	119	294	700
SEP18 CALL TC							
TC	1115	----	----	----	----	14	0.00
TC	1120	----	----	----	----	10	0.00
TC	1125	----	----	----	----	64	0.00
TC	1130	----	----	----	413	642	0.00
TC	1220	----	----	30204	----	----	116.00
TOTALS		116	0	30204	413	730	116
10Y NOTE PUT AUG18 PUT 10-YR NOTE OPTIONS							
TC	1235	----	----	----	48	48	0.00
TC	1240	----	----	----	----	34	0.00
TC	1250	----	----	----	----	65	0.00
TC	1255	----	----	----	----	15	0.00
TC	1260	----	----	----	----	73	0.00
TC	1265	----	----	----	----	40	0.00
TC	1280	----	----	----	----	16	0.00
TC	1285	----	----	----	----	21	0.00
TOTALS		0	0	0	48	312	0
SEP18 PUT TC							
TC	1190	----	8000	8000	----	----	0.00
TC	1200	----	4000	4000	----	----	0.00
TC	1285	----	----	----	----	8	0.00
TC	1295	----	----	----	----	9	0.00
TOTALS		0	12000	12000	0	17	0
30Y BOND CALL AUG18 CALL 30-YR BOND OPTIONS							
CG	1300	----	----	----	----	13	0.00
CG	1370	----	----	----	----	339	0.00
TOTALS		0	0	0	0	352	0
SEP18 CALL CG							
CG	1270	----	----	----	----	16	0.00

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CG	1280	----	----	----	----	12	0.00	
CG	1290	----	----	----	----	2	0.00	
CG	1300	----	----	----	829	2224	0.00	
TOTALS		0	0	0	829	2254	0	
30Y BOND AUG18	PUT	30-YR BOND OPTIONS						
CG	1535	----	----	----	----	9	0.00	
CG	1540	----	----	----	----	8	0.00	
CG	1550	----	----	----	----	10	0.00	
TOTALS		0	0	0	0	27	0	
SEP18 CG	PUT							
CG	1600	----	----	----	953	953	0.00	
TOTALS		0	0	0	953	953	0	
WYW OPT JUL18	CALL	WK WEDS 10 YR TREASURY NOTE OPTIONS						
WY3	1195	----	----	----	1	1	0.00	
WY3	1197	----	----	----	3	3	0.00	
WY3	1200	----	----	----	613	613	0.00	
TOTALS		0	0	0	617	617	0	
WBW OPT JUL18	CALL	WK WEDS 30 YR TREASURY BOND OPTIONS						
WB3	1445	----	----	----	17	17	0.00	
TOTALS		0	0	0	17	17	0	
WYW OPT JUL18	PUT	WK WEDS 10 YR TREASURY NOTE OPTIONS						
WY3	1202	----	----	----	3752	3752	0.00	
WY3	1205	----	----	----	433	433	0.00	
WY3	1210	----	----	----	2	2	0.00	
WY3	1215	----	----	----	1	1	0.00	
WY3	1217	----	----	----	1	1	0.00	
TOTALS		0	0	0	4189	4189	0	
WBW OPT JUL18	PUT	WK WEDS 30 YR TREASURY BOND OPTIONS						
WB3	1450	----	----	----	856	856	0.00	
WB3	1455	----	----	----	468	468	0.00	
WB3	1460	----	----	----	500	500	0.00	
WB3	1475	----	----	----	1	1	0.00	
TOTALS		0	0	0	1825	1825	0	