



FINAL

PG42 BULLETIN #148@

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

Thu, Aug 01, 2024 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

Table with columns for contract type (e.g., 30YR BOND OPT, 5YR NOTE OPT) and expiration dates (AUG24, SEP24, OCT24, NOV24, DEC24, JAN25, MAR25, JUN25).

Table with columns for contract type (e.g., 30U FUT, 35U FUT, 40U FUT) and expiration dates (AUG24, SEP24, DEC24).

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, AUG 01

Table with columns for contract type (CG, FP, OUL, TC, TUC) and price ranges for various expiration dates (AUG24, SEP24, OCT24, NOV24, DEC24, JAN25, MAR25).

Table with columns for contract type (OTN, TN1, TN2, VB1, VB2, VF1, VF2, VT1, VY1, VY2, WB1, WF1, WT1, WY1) and price ranges for AUG24 and SEP24.

10 YEAR NOTE FUTURES

Table with columns: 10YR NOTE FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

5 YEAR NOTE FUTURES

Table with columns: 5YR NOTE FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

2 YEAR NOTE FUTURES

Table with columns: 2YR NOTE FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

30 YEAR BOND FUTURES

Table with columns: 30YR BOND FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT 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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ULTRA T-BOND FUTURES

ULTRA T-BND FUT	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
SEP24	129'05	#130'15	128'20	130'04 +	2'05	23931	520055	1656636 +	8488	130'15	118'22A
DEC24	130'21	#130'26	130'21	130'23 +	2'02	23931	520596	1657331 +	9020	130'26	123'09A

1-YEAR ERIS SOFR SWAP FUTURES	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
SEP24	99.5411	(	.45)	+0.0014	99.5411	(	.45)	28	0	1212	UNCH	100.1875B	99.5475A
DEC23	99.4173	(	.58)	+0.0224	99.4173	(	.58)	---	---	460	UNCH	99.9625B	99.3750A
MAR24	99.1766	(	.82)	+0.0624	99.1766	(	.82)	---	---	250	UNCH	99.9550B	99.2125A
JUN24	99.7476	(	.25)	+0.1145	99.7476	(	.25)	---	---	1760	UNCH	99.9375B	99.3200A
SEP24	99.6950	(	.30)	+0.1675	99.6950	(	.30)	---	---	1278 -	28	99.7275B	99.0075A
TOTAL								28	0	4960 -	28		

TN FUT	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
SEP24	116'070	116'280	115'295	----	116'240 +	1'055	13844	797596	2147268 +	23452	117'195B	110'090A
DEC24	117'050	#117'050	116'090A	----	117'010 +	1'055	---	14	32 +	14	117'050	112'260A
TOTAL							13844	797610	2147300 +	23466		

10 YEAR NOTE CALLS

10Y NOTE CALL	STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW		
SEP24	1020	1049B	1049B	1006A	----	1047 +	59	1.000	10	106 +	5	1049B	545A	
1030	1035	#949B	906A	838A	----	947 +	59	1.000	123	85 -	108	949B	452A	
1045	1050	#917B	738A	706A	----	915 +	59	1.000	---	64	UNCH	917B	426A	
1055	1060	#817B	738A	706A	----	815 +	59	1.000	---	3	UNCH	817B	337A	
1065	1070	#749B	706A	666A	----	747 +	59	1.000	---	15	UNCH	749B	314A	
1075	1080	#717B	638A	606A	----	715 +	59	1.000	---	11	UNCH	717B	256A	
1085	1090	#649B	606A	566A	----	647 +	59	1.000	---	76	UNCH	649B	235A	
1095	1100	#617B	538A	506A	----	615 +	59	1.000	140	1369 -	140	617B	212A	
1105	1110	#549B	506A	466A	----	547 +	59	1.000	622	603 -	622	549B	154A	
1115	1120	#533B	453A	437A	----	531 +	57	1.000	---	3	UNCH	533B	401A	
1125	1130	#517B	437A	421A	----	515 +	57	.999	310	1563 -	310	517B	135A	
1135	1140	#501B	421A	406A	----	463 +	57	.999	---	4	UNCH	501B	333A	
1145	1150	#449B	406A	388A	----	447 +	57	.999	---	4181	UNCH	449B	117A	
1155	1160	#434B	354A	338A	----	431 +	56	.998	---	1	UNCH	434B	302A	
1165	1170	#419B	338A	322A	----	416 +	57	.982	---	4	5339 +	4	419B	102A
1175	1180	#403B	322A	306A	----	400 +	57	.981	---	70	UNCH	403B	236A	
1185	1190	#351B	306A	288A	----	348 +	57	.980	---	21106 +	1990	351B	53A	
1195	1200	#335B	255A	240	----	333 +	57	.964	---	4 +	3	335B	207A	
1205	1210	#319B	240	225	----	317 +	56	.962	---	7	21872 +	793	319B	43A
1215	1220	#304B	225	210A	----	301 +	56	.960	---	13 +	1	304B	144A	
1225	1230	#253B	210A	160A	----	250 +	55	.943	---	9	33291 +	1031	253B	34A
1235	1240	#237B	160A	146A	----	235 +	54	.926	---	164	UNCH	237B	120A	
1245	1250	#223B	146A	134A	----	220 +	52	.909	5370	32331 -	2579	223B	26	
1255	1260	#208B	134A	122A	----	206 +	50	.880	---	999	UNCH	208B	63A	
1265	1270	158	122A	110A	----	156 +	47	.850	2075	49138 +	1677	254B	20	
1275	1280	#145B	110A	100A	----	143 +	44	.811	96	7999 +	47	145B	46	
1285	1290	133B	100A	88A	----	131 +	42	.766	22233	58185 -	11741	249B	17	
1295	1300	#121	55A	47	----	120 +	39	.715	1429	9393 -	951	121	32A	
1305	1310	111B	47	33A	----	109 +	35	.665	24150	183673 -	2481	245B	14	
1315	1320	#101B	40	28	----	100 +	33	.609	6643	9136 +	1296	101B	22	
1325	1330	56	33A	28	----	55 +	30	.554	25043	70454 +	940	249B	10	
1335	1340	#48B	28	23A	----	47 +	27	.499	13746	12840 +	565	48B	15A	
1345	1350	41B	23A	19A	----	40 +	24	.445	73742	87411 -	12601	251B	8	
1355	1360	#34B	19A	15A	----	34 +	21	.394	7122	6295 +	1463	34B	10A	
1365	1370	29	15A	12	----	28 +	18	.343	36993	47419 +	4123	235B	5	
1375	1380	#24	12	10	----	23 +	15	.296	8076	4774 +	3435	24	6A	
1385	1390	20	10	8A	----	19 +	13	.253	39065	45119 +	4134	219B	4A	
1395	1400	#17B	8A	7	----	16 +	11	.218	3329	2004 +	2000	17B	4	
1405	1410	14B	7	6A	----	13 +	9	.183	9183	20264 +	1279	204B	3	
1415	1420	#11B	6A	5	----	11 +	7	.157	1382	1424 +	841	11B	3A	
1425	1430	9	5	4A	----	9 +	7	.131	6044	22190 -	526	155B	2	
1435	1440	#8B	4A	3A	----	7 +	5	.106	652	608 +	588	8B	2A	
1445	1450	6	3A	3A	----	6 +	4	.091	3757	13300 +	2540	143B	2A	
1455	1460	#5	3A	2A	----	5 +	4	.076	277	3626 +	26	5	2A	
1465	1470	4	3A	2A	----	4 +	3	.062	1470	8431 -	491	132B	1	
1475	1480	#4B	2A	2A	----	4 +	2	.059	---	58	UNCH	4B	1	
1485	1490	4	2A	2A	----	3 +	2	.046	3952	5137 -	653	122B	1	
1495	1500	#3B	2A	2A	----	2 +	1	.033	---	413	UNCH	3B	1A	
1505	1510	2	2	2	----	2 +	2	.031	628	18530 -	280	113B	1A	
1515	1520	2B	1	1	----	2 +	2	.029	2271	23182 -	320	105B	1A	
1525	1530	#1	1	1	----	1 +	NEW	.016	43	43 +	43	1	1A	
1535	1540	1	1	1	----	1 +	1	.015	3458	19599 -	2140	61B	1A	
1545	1550	#1	1	1	----	1 +	NEW	.015	400	400 +	400	1	1A	
1555	1560	1	1	1	----	1 +	1	.014	280	33432 -	1	55B	1	
1565	1570	#1	*1	1	----	1 +	1	.014	8	200	UNCH	1	1	
1575	1580	1	1	1	----	1 +	1	.013	100	22143	UNCH	49B	1A	
1585	1590	----	----	----	----	1 +	1	.013	---	25886	UNCH	43B	1A	
1595	1600	----	----	----	----	CAB	----	.000	---	12987	UNCH	38B	1A	
1605	1610	----	----	----	----	CAB	----	.000	---	10015	UNCH	27B	1	
1615	1620	----	----	----	----	CAB	----	.000	---	13728	UNCH	24B	1A	
1625	1630	----	----	----	----	CAB	----	.000	---	3107	UNCH	22B	1A	
1635	1640	----	----	----	----	CAB	----	.000	---	9087	UNCH	20B	1A	
1645	1650	----	----	----	----	CAB	----	.000	---	1159	UNCH	2B	1A	
1655	1660	----	----	----	----	CAB	----	.000	---	5121	UNCH	2B	1A	
1665	1670	----	----	----	----	CAB	----	.000	---	461	UNCH	2B	1A	
1675	1680	----	----	----	----	CAB	----	.000	---	1083	UNCH	2B	1A	
1685	1690	----	----	----	----	CAB	----	.000	---	823	UNCH	1B	1A	
1695	1700	----	----	----	----	CAB	----	.000	---	201	UNCH	2	1A	
1705	1710	----	----	----	----	CAB	----	.000	---	1	UNCH	1	1A	
1715	1720	----	----	----	----	CAB	----	.000	---	10	UNCH	----	1A	
TOTAL									303083	993762 -	6721			
OCT24	1050	1063B	1063B	663A	----	814 +	61	.988	---	200	UNCH	663B	558A	
1060	1065	#703B	663A	600A	----	714 +	60	.987	---	100	UNCH	703B	462A	
1070	1075	#636B	632A	600A	----	646 +	60	.986	130	170 -	130	636B	261	
1080	10													



2024 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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PG42 BULLETIN #148@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Aug 01, 2024 PG42

Table with columns for date, price, quantity, and contract details for various bond options. Includes sub-sections for NOV24 and DEC24.

10 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.

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

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Table with columns for contract details, volume, and interest. Includes sections for NOV24, DEC24, and 5 YEAR NOTE CALLS.

5 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.

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Table with columns for trade ID, status, instrument, price, volume, and interest. Includes sub-sections for OCT24, NOV24, and DEC24.

5 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.

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Table with columns for date, volume, price, and instrument type. Includes sections for OCT24, NOV24, and DEC24.

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2 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
2Y NOTE CALL														
SEP24	2Y NOTE CALL													
1012	----		#1500B	1335A	----		1500 +	220	1.000	----	3	UNCH	1500B	380A
1013	----		#1420B	1255A	----		1420 +	220	1.000	----	9	UNCH	1420B	330A
1015	----		#1340B	1170A	----		1340 +	220	1.000	1	21 -	1	1340B	280A
1016	----		#1265B	1090A	----		1260 +	220	1.000	----	26	UNCH	1265B	240
1017	----		#1200B	1015A	----		1180 +	220	.999	----	733	UNCH	1200B	200A
1018	----		#1120B	575A	----		1100 +	220	.998	----	244	UNCH	1120B	170A
1020	----		#1040B	500A	----		1020 +	215	.996	----	1096	UNCH	1040B	140
1021	----		#605B	425A	----		580 +	205	.965	----	777	UNCH	605B	120A
1022	370		#525B	355A	----		505 +	200	.936	13	1672	UNCH	525B	100A
1023	-----		#455B	290A	----		430 +	185	.906	112	1002	UNCH	455B	85
1025	295		385B	230A	----		365 +	175	.841	236	4844 -	231	415B	70
1026	265		320B	185A	----		300 +	155	.779	205	2809 +	69	370B	60A
1027	215		260B	145A	----		245 +	130	.696	961	13765 -	276	545B	50A
1028	115		215B	110	----		200 +	115	.606	321	2895 -	107	505B	40A
1030	95		170B	85A	----		160 +	100	.519	4036	17044 -	2073	470B	30
1031	75		135B	65A	----		125 +	80	.435	6803	7131 +	2805	435B	25
1032	55		105B	50	----		100 +	65	.360	3421	4079 +	1628	400B	20
1033	40		80B	35A	----		75 +	50	.289	995	2509 +	5	375B	20
1035	40		65	30A	----		60 +	45	.235	2507	3848 +	1105	345B	10
1036	-----		45B	25A	----		45 +	30	.184	1650	1173 -	6	320B	10A
1037	25		35B	20A	----		35 +	25	.146	670	1712 +	363	295B	10A
1038	20		30B	15A	----		30 +	25	.122	30	493 +	20	275B	5
1040	15		20B	10A	----		25 +	20	.100	25	1682 +	25	255B	5
1041	-----		15B	10A	----		20 +	20	.080	----	310	UNCH	235B	5
1042	5		15	5	----		15 +	15	.062	1291	1451 +	1097	215B	5
1043	5		10B	5	----		10 +	10	.043	2	589 +	1	200B	5
1045	5		5	5	----		10 +	10	.041	1	189 +	1	185B	5
1046	-----		5B	5A	----		10 +	10	.038	----	157	UNCH	170B	5
1048	-----		5B	5A	----		5 +	5	.020	----	150	UNCH	140B	5
1050	-----		5	5A	----		5 +	5	.019	----	83	UNCH	130B	5
1051	-----		5	5A	----		5 +	5	.018	----	44	UNCH	120B	5
1053	-----		----	----	----		CAB	----	.001	----	1	UNCH	100B	5A
1055	-----		----	----	----		CAB	----	.000	----	4	UNCH	90B	5
1057	-----		----	----	----		CAB	----	.000	----	1	UNCH	75B	5
1058	-----		----	----	----		CAB	----	.000	----	1	UNCH	65B	5
TOTAL										23279	72547 +	4425		
OCT24	2Y NOTE CALL													
1025	----		#1035B	530A	----		1020 +	215	.912	----	683	UNCH	1035B	160A
1026	----		#600B	465A	----		590 +	205	.878	----	5	UNCH	600B	155A
1027	----		#535B	405A	----		520 +	195	.844	----	6	UNCH	535B	135A
1028	----		#470B	350A	----		455 +	180	.800	----	2	UNCH	470B	115A
1030	315		#410B	300A	----		395 +	165	.748	590	4125 -	504	410B	95A
1031	255		#350B	235A	----		340 +	150	.690	2	647 +	1	350B	80A
1032	225		#300B	195A	----		290 +	135	.629	915	644 -	357	300B	70A
1033	-----		#255B	160A	----		250 +	120	.566	----	37	UNCH	255B	60A
1035	150		#220B	135A	----		210 +	105	.503	1027	5604 +	936	220B	50A
1036	-----		#185B	110A	----		175 +	90	.442	1	125	UNCH	185B	45A
1037	-----		#155B	90A	----		150 +	80	.387	1	502 +	1	155B	35A
1038	-----		#130B	75A	----		125 +	70	.336	2	4 +	1	130B	35A
1040	90		#105B	60A	----		105 +	60	.290	151	210 +	150	105B	30A
1041	-----		#90B	50A	----		85 +	50	.245	----	7	UNCH	90B	25
1042	65		#75B	40A	----		70 +	40	.208	199	207 +	162	75B	25
1043	-----		#60B	35A	----		60 +	40	.179	185	225 +	183	60B	20A
1045	-----		#50B	30A	----		50 +	35	.152	----	11	UNCH	50B	20A
1046	-----		#40B	25A	----		40 +	25	.125	----	29	UNCH	40B	10
1047	-----		#30B	20A	----		35 +	25	.109	----	13	UNCH	30B	5
1048	-----		#25B	20A	----		25 +	15	.083	----	1	UNCH	25B	10
1050	-----		20B	15A	----		25 +	15	.079	----	75	UNCH	20B	5
1051	-----		15B	15A	----		20 +	10	.064	----	303	UNCH	15B	5
1052	-----		15B	15A	----		15 +	5	.050	----	103	UNCH	15B	5
1053	-----		10B	15A	----		15 +	10	.048	----	120	UNCH	15B	5A
1055	-----		10B	10A	----		15 +	10	.046	----	92	UNCH	15B	5
1056	-----		5B	10A	----		10 +	5	.033	----	34	UNCH	10B	5
1057	-----		5B	10A	----		10 +	5	.031	----	6	UNCH	10B	5A
TOTAL										3073	13820 +	573		
NOV24	2Y NOTE CALL													
1023	----		----	----	----		1110 +	210	.894	----	5	UNCH	520B	265A
1025	----		----	----	----		1040 +	205	.866	----	1	UNCH	460B	230A
1026	----		#625B	510A	----		615 +	195	.830	----	5	UNCH	625B	200A
1028	----		#500B	405A	----		495 +	170	.746	----	1	UNCH	500B	155A
1030	425		#440B	355A	----		435 +	155	.700	5	5	UNCH	440B	130A
1031	-----		#390B	315A	----		385 +	145	.654	----	4	UNCH	390B	115A
1032	-----		#340B	275A	----		340 +	135	.603	----	10	UNCH	340B	100A
1036	-----		#225B	185A	----		225 +	NEW	.454	3	3 +	3	225B	65A
1043	-----		#90B	75A	----		95 +	50	.224	----	5	UNCH	90B	25
1045	-----		#75B	65A	----		80 +	45	.194	----	6	UNCH	75B	25A
1046	-----		#65B	55A	----		70 +	40	.172	----	21	UNCH	65B	25
1048	-----		#45B	40A	----		50 +	30	.128	----	21	UNCH	45B	20A
1050	-----		#40B	35A	----		45 +	30	.115	----	6	UNCH	40B	20A
1052	-----		#25B	30A	----		30 +	20	.081	----	1	UNCH	25B	20A
TOTAL										8	94 +	3		
DEC24	2Y NOTE CALL													
1017	----		----	----	----		1495 +	220	.938	----	18	UNCH	515B	475A
1020	----		----	----	----		1345 +	210	.911	----	1	UNCH	1000B	390A
1021	----		----	----	----		1275 +	205	.888	----	1	UNCH	1035B	350A
1023	----		----	----	----		1135 +	190	.843	----	6	UNCH	625	280A
1025	----		#1070B	620A	----		1070 +	180	.814	----	30	UNCH	1070B	255A
1027	----		#585B	515A	----		585 +	160	.749	----	5	UNCH	585B	205A
1028	505		#530B	465A	----		530 +	145	.710	5	43	UNCH	530B	180A
1030	-----		#475B	420A	----		480 +	140	.671	----	60	UNCH	475B	165A
1031	-----		#425B	380A	----									



FINAL

PG42 BULLETIN #148@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Aug 01, 2024 PG42

Table with columns for contract month (e.g., OCT24, NOV24, DEC24), strike price, and various market data points including volume, open interest, and bid/ask prices for 10YR, 5YR, and 2YR notes and 30YR bond options.

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, and --CONTRACT-- HIGH/LOW. Lists 30-year bond call contracts with their respective market data.

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 #148@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Aug 01, 2024 PG42

Table with columns for time (1430-1510), status (----), and various data points including volume, price, and contract details. Includes sub-sections for OCT24, NOV24, and DEC24.

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 sub-section for SEP24.

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 #148@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Aug 01, 2024 PG42

Table with columns for contract details (e.g., 1000, 1010, 1020), volume, price, and open interest. Includes sub-sections for OCT24, NOV24, and DEC24.

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 bond types (1160, 1170, 1180, etc.), their respective prices, and volumes. Includes a TOTAL row at the bottom.

ULTRA T-BOND CALLS

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

ULTRA T-BOND PUTS

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

10-YEAR WEEK1 NOTE CALLS

Table for 10-YEAR WEEK1 NOTE CALLS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW.

10-YEAR WEEK2 NOTE CALLS

Table for 10-YEAR WEEK2 NOTE CALLS with columns: 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.



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PG42 BULLETIN #148@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Aug 01, 2024 PG42

Table with columns for contract numbers (e.g., 1125, 1127, 1130), quantities, and prices. Includes a 'TOTAL' row at the bottom.

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 a 'TOTAL' row at the bottom.

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 a 'TOTAL' row at the bottom.

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 a 'TOTAL' row at the bottom.

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 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 #148@

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

Thu, Aug 01, 2024 PG42

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 data for 2Y WK1 NOTE C and a TOTAL row.

2-YEAR WEEK2 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes data for 2Y WK2 NOTE C 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 2Y WK3 NOTE C 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 30Y WK1 BOND C and a TOTAL row.

30-YEAR WEEK2 NOTE CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes data for 30Y WK2 BOND C and a TOTAL row.

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 a TOTAL row.

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 #148@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Aug 01, 2024 PG42

Table with columns for contract numbers (1235-1320), quantities, and various codes (e.g., #58B, 32A, 55+, 34, .382, etc.).

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.

10-YEAR WEEK2 NOTE PUTS

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

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.

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 #148@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Aug 01, 2024 PG42

Table with columns for contract numbers (e.g., 1132, 1135, 1137), bid/ask prices, and volume. Includes a TOTAL row at the bottom.

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. Includes a TOTAL row.

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. Includes a TOTAL row.

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 a TOTAL row.

2-YEAR WEEK1 NOTE PUTS

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

2-YEAR WEEK2 NOTE PUTS

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

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 a TOTAL row.

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 #148@

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

Thu, Aug 01, 2024 PG42

TOTAL												13	76 +	13
30-YEAR WEEK1 NOTE PUTS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
30Y WK1 BOND P	30Y WK1 BOND P													
AUG24														
1080	----		----	----	----		CAB	----	----	----	1	UNCH	1	1
1085	----		----	----	----		CAB	----	----	----	1	UNCH	1B	1A
1090	----		----	----	----		CAB	----	----	----	5	UNCH	1B	1A
1095	----		----	----	----		CAB	----	----	----	52	UNCH	1B	1A
1100	----		----	----	----		CAB	----	----	----	5	UNCH	1B	1A
1105	----		----	----	----		CAB	----	----	----	127	UNCH	2B	1
1110	----		----	----	----		CAB	----	----	----	267	UNCH	3B	1
1115	----		----	----	----		CAB	----	----	----	120	UNCH	3B	1A
1120	----		----	----	----		CAB	----	----	----	159	UNCH	4B	1
1125	----		----	----	----		CAB	----	----	----	355	UNCH	6B	1
1130	----		----	----	----		CAB	----	----	----	57	UNCH	7B	1
1135	----		----	----	----		CAB	----	----	----	492	UNCH	10B	1A
1140	----		----	----	----		CAB	----	----	----	636	UNCH	13B	1
1145	----		----	----	----		CAB	----	----	----	486	UNCH	17B	1
1150	----		----	----	----		CAB	----	----	----	859	UNCH	23B	1
1155	----		----	----	----		CAB	----	----	----	1063	UNCH	29B	1
1160	----		----	----	----		CAB	----	----	14	2908 +	14	38	1
1165	----		----	----	----		CAB	----	----	----	1468	UNCH	45B	1A
1170	----		----	----	----		CAB	----	----	----	4250	UNCH	55B	1
1175	----		----	----	----		CAB	----	----	1	2249 -	1	104B	1
1180	----		----	----	----		CAB	----	----	659	3693 -	71	118B	1
1185	1		1	----	----		CAB	----	----	374	2149 -	168	134B	1
1190	2		2	----	----		CAB	----	----	2631	7384 +	1550	151B	2
1195	4		6	----	----			1 -	.003	2763	4321 +	633	207B	4
1200	8		11	----	----			1 -	.003	1078	2929 +	323	228B	1
1205	15		19B	----	----			3 -	.27	1501	3210 +	1008	251B	2
1210	26		32	----	----			6 -	.40	4340	2610 -	723	311B	4
1215	46		48	----	----			12 -	.54	2302	850 +	531	340B	9A
1220	----		102B	----	----			23 -	.103	2824	1623 +	1575	406B	17
1225	101		125B	----	----			37 +	.NEW	1867	1334 +	1334	437B	29
1230	52		150B	----	----			55 -	.126	146	145 +	145	505B	45A
1235	----		214B	----	----			113 -	.135	----	19	UNCH	536B	101A
TOTAL										20500	45827 +	6150		

30-YEAR WEEK2 NOTE PUTS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
30Y WK2 BOND P	30Y WK2 BOND P													
AUG24														
1075	----		----	----	----		CAB	----	----	----	1	UNCH	1	1A
1080	----		----	----	----		CAB	----	----	----	5	UNCH	1	1A
1085	----		----	----	----		CAB	----	----	----	22	UNCH	1	1A
1090	----		----	----	----		CAB	----	----	----	10	UNCH	1	1
1105	----		----	----	----		CAB	----	----	----	51	UNCH	2B	1A
1110	----		----	----	----		CAB	----	----	----	215	UNCH	2B	1
1115	----		----	----	----		CAB	----	----	----	85	UNCH	3	1A
1120	----		----	----	----		CAB	----	----	----	41	UNCH	3B	1
1125	----		----	----	----		CAB	----	----	----	3	UNCH	4B	1
1130	----		----	----	----		CAB	----	----	3	4	UNCH	5B	1A
1135	----		----	----	----		CAB	----	.000	----	96	UNCH	7B	1
1140	----		----	----	----		CAB	----	.000	----	89	UNCH	9B	1A
1145	----		----	----	----		CAB	----	.000	----	11	UNCH	12B	1A
1150	----		----	----	----		CAB	----	.000	----	1	UNCH	16B	1
1155	----		----	1A	----		CAB	----	.000	85	149 +	85	21B	1
1160	----		1B	*1A	----		CAB	----	.000	5	431 -	1	28B	1A
1165	2		2	*1A	----			1 -	.010	80	2200 -	24	36B	1A
1170	3		3	*1A	----			1 -	.011	372	2036 -	20	46B	1A
1175	4		4	*2A	----			1 -	.012	129	514 +	50	58B	2A
1180	6		6	*2	----			2 -	.024	428	2375 -	248	109B	2
1185	9		9	*3	----			3 -	.037	452	2243 +	79	126B	3
1190	13		13	*4	----			4 -	.050	1010	1958 +	336	146B	4
1195	15		19B	*6	----			7 -	.18	736	1011 -	106	204B	6
1200	24		27B	*8A	----			10 -	.25	659	1763 +	266	227B	8A
1205	13		38B	*13	----			15 -	.33	205	415 +	74	253B	13
1210	41		51B	*19A	----			22 -	.42	1273	2603 +	577	316B	19A
1215	100		103B	*26	----			33 -	.50	1298	1287 +	769	344B	26
1220	119		121B	*38A	----			45 -	.60	687	577 +	509	410B	38A
1225	104		142B	*51A	----			60 -	.105	1071	1001 +	930	440B	51A
1230	109		201B	*104A	----			113 +	.NEW	178	167 +	167	507B	104A
1235	----		227B	*123A	----			133 -	.122	----	66	UNCH	538B	123A
1240	156		253B	*144A	----			156 +	.NEW	736	1	+	605B	144A
1250	----		347B	*230A	----			243 -	.138	----	1	UNCH	704B	230A
TOTAL										8673	21771 +	3444		

30-YEAR WEEK3 NOTE PUTS															
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW	
30Y WK3 BOND P	30Y WK3 BOND P														
AUG24															
1040	----		----	----	----		CAB	----	----	----	250	UNCH	----	1A	
1060	----		----	----	----		CAB	----	.000	----	1	UNCH	1	1A	
1065	----		----	----	----		CAB	----	.000	----	2	UNCH	1B	1A	
1070	----		----	----	----		CAB	----	.000	----	5	UNCH	1B	1	
1075	----		----	----	----		CAB	----	.000	----	5	UNCH	1B	1	
1080	----		----	----	----		CAB	----	.000	----	1	UNCH	1B	1	
1095	----		----	1A	----			1	.UNCH	.006	79	UNCH	2B	1A	
1105	----		----	1A	----			1	.UNCH	.006	76	UNCH	3B	1	
1110	----		----	1A	----			1	.UNCH	.007	1	UNCH	4B	1A	
1115	----		----	1A	----			1	.UNCH	.007	4	UNCH	5B	1A	
1120	1		1	*1	----			1	.UNCH	.007	2	82 +	2	6B	1
1125	----		1B	*1A	----			1	.UNCH	.008	13	UNCH	8B	1A	
1130	----		1B	*1A	----			1 -	.008	8	40 +	8	10B	1A	
1135	----		1B	*1A	----			1 -	.008	----	6	UNCH	13B	1A	
1140	2		2	2	----			1 -	.009	10	34 +	8	16B	2A	
1145	----		2B	*2A	----			2 -	.017	----	394	UNCH	20B	2A	
1150	----		2B	*2A	----			2 -	.018	----	64	UNCH	26B	2A	
1155	3		3	*2A	----			2 -	.019	1	395	UNCH	32B	2A	
1160	----		4B	*3A	----			3 -	.028	41	93 +	3	40B	3A	
1165	----		6B	*3A	----			3 -	.030	70	174 +	9	49	3A	
1170	8		8	*4	----			4 -	.039	29	459 -	2	60	4	
1175	11		11	*5	----			5 -	.050	2	131 +	1	109	5	
1180	14		14	*6A	----			7 -	.11	70	825 +	39	123B	6A	
1185	11		19B	*8A	----			9 -	.15	71	750 +	49	139B	8A	
1190	25		26B	*11A	----			13 -	.19	50	507 +	46	158B	11A	
1195	30		34B	*15A	----			17 -	.25	273	308 +	109	215B	15A	
1200	21		44B	*20A	----			23 -	.30	82	374	UNCH	238B	20A	
1205	30		56B	*26A	----			31 -	.36	256	493 +	125	262B	26A	
1210	39		106B	*35A	----			40 -	.43	160	208 +	2	324B	35A	
1215	45		122B	*45	----			52 -	.50	397	318 +	305	351B	45	
1220	----		140B	*57A	----			101 +	.NEW	426	274 +	274	415B	57A	
1225	112		160B	*107A	----			116 +	.NEW	490	2	+	2	444B	107A
1230	203		217B	*124A	----			134 -	.107	554	372	342 +	341	510B	124A
1235	149		241B	*142A	----			153 +	.NEW	616	47	+	47	540B	142A
1240	----		302B	*163A	----			210 -	.120	675	1	+	1	607B	163A
1245	----		328B	*221A	----			234 -	.124	726	----	1	UNCH	638B	221A
TOTAL										2218	6760 +	1369			

ULTRA T-BOND WEEK1 CALLS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CH							





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PG42 BULLETIN #148@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Thu, Aug 01, 2024 PG42

Table with columns for bond codes (1300, 1305, 1330, TOTAL), status (----), and various bond specifications (58B, 41B, 3B, 25A, 18A, 4A, 53+, 41, .538, 38+, 30, .393, 4+, 3, .019, 16, UNCH, 37, 10, UNCH, 58B, 41B, 14B, 6A, 6A, 3A).

ULTRA T-BOND WEEK2 CALLS

Table with columns for bond codes (ULTRA W2 BOND C, AUG24, 1255, 1280, 1290, TOTAL), status (----), and various bond specifications (HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW).

ULTRA T-BOND WEEK3 CALLS

Table with columns for bond codes (ULTRA W3 BOND C, AUG24, 1270, 1290, TOTAL), status (----), and various bond specifications (HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW).

ULTRA T-BOND WEEK1 PUTS

Table with columns for bond codes (ULTRA W1 BOND P, AUG24, 1190, 1260, 1280, TOTAL), status (----), and various bond specifications (HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW).

ULTRA T-BOND WEEK2 PUTS

Table with columns for bond codes (ULTRA W2 BOND P, AUG24, 1230, TOTAL), status (----), and various bond specifications (HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW).

ULTRA T-BOND WEEK3 PUTS

Table with columns for bond codes (ULTRA W3 BOND P, AUG24, 1280, 1295, TOTAL), status (----), and various bond specifications (HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW).

ADDITIONAL CBT FINANCIAL OPTIONS

Table with columns for bond codes (TN OPT, SEP24, 1050, 1065, 1120, 1130, 1135, 1135, 1140, 1140, 1145, 1145, 1150, 1150, 1152, 1155, 1160, 1162, 1167, 1167, 1175, 1180, 1190, TOTAL), status (----), and various bond specifications (HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW).

Table with columns for bond codes (TNW OPT, AUG24, 1142, 1152, 1155, 1157, 1165, 1167, 1170, 1187, TOTAL), status (----), and various bond specifications (HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW).

Table with columns for bond codes (VBO OPT, AUG24, 1130, 1135, 1140, 1145, 1145, 1150, 1155, 1155, 1160, 1165, 1170, 1170, 1175, 1175, 1180, 1180), status (----), and various bond specifications (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.



FINAL

PG42	BULLETIN #148@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								Thu, Aug 01, 2024				PG42
1185	.1	.2B	----	----	CAB	----	.000	----	907	946 +	407	.117B	.3A	
1190	.2	.5B	*.1A	----		.1-	.8	.012	----	876	2341 -	580	.137B	.1A
1190	----	.13B	*.4A	----		.5	NEW	.062	----	10	10 +	10	.35B	.4A
1190	----	#.349B	.229A	----		.335+	140	.987	----	3	3 +	2	.349B	.35A
1195	.8	.9B	*.2A	----		.2-	.13	.027	----	12397	2840 -	5163	.159B	.2A
1195	----	#.318B	.201A	----		.304+	135	.972	----	----	1	UNCH	.318B	.26A
1200	.15	.15	*.3	----		.3-	.21	.044	----	7642	7379 +	7013	.218B	.3
1200	----	.28B	*.10A	----		.12	NEW	.136	----	1	1 +	1	.61B	.10A
1200	----	#.251B	.139A	----		.237+	127	.955	----	----	349	UNCH	.251B	.19A
1205	.118	#.221B	.116A	----		.209+	119	.901	----	5	133 +	2	.221B	.14A
1205	.23	.25	*.5	----		.7-	.29	.097	----	658	496 +	429	.229B	.5
1210	.15	.37B	*.8A	----		.11-	.40	.156	----	697	780 +	298	.236B	.8A
1210	----	.52B	*.21A	----		.24	NEW	.248	----	1	1 +	1	.133B	.21A
1210	.136	#.157B	.60A	----		.145+	108	.843	----	847	712 -	568	.157B	.10A
1215	.54	#.131B	.44A	----		.122+	.61	.742	----	463	365 +	168	.131B	.7A
1215	.50	.53B	*.15A	----		.20-	.51	.257	----	523	349 +	298	.257B	.15A
1220	----	.121B	*.41A	----		.46-	.61	.405	----	----	1	UNCH	.214B	.41A
1220	.35	#.108B	.31A	----		.100+	.48	.634	----	744	527 +	19	.108B	.5A
1220	----	#.124B	.46A	----		.116+	.51	.594	----	----	1	UNCH	.124B	.23A
1220	.50	.108B	*.24	----		.30	NEW	.365	----	705	460 +	460	.322B	.24
1225	.23	#.53B	.21A	----		.47+	.37	.510	----	629	515 +	116	.53B	.4A
1225	.59	#.105B	.35A	----		.101	NEW	.508	----	1	1 +	1	.105B	.17A
1225	.43	.130B	*.36A	----		.45	NEW	.489	----	393	307 +	307	.352B	.36A
1230	.63	.155B	*.53A	----		.62-	122	.613	----	56	56 +	55	.411B	.53A
1230	.17	#.37B	.13A	----		.32+	.26	.386	----	201	241 -	4	.37B	.3A
1235	.10	#.25B	.8A	----		.21+	.18	.273	----	252	297 +	108	.25B	.2A
1240	.6	#.15	.5A	----		.14+	.12	.186	----	311	608 +	208	.15	.2A
1240	----	#.30B	.14A	----		.28+	.21	.274	----	----	1	UNCH	.30B	.7A
1240	----	.246B	*.131A	----		.144-	136	.813	----	1	1	UNCH	.430B	.131A
1245	.4	#.9	.3A	----		.8+	.7	.111	----	422	410 +	350	.9	.1
1250	.4	#.5	.2A	----		.5+	.5	.068	----	222	203 +	175	.5	.1A
1250	----	#.16B	.7A	----		.15+	.12	.161	----	----	1	UNCH	.16B	.4A
1255	.2	#.3	.2	----		.3	NEW	.039	----	6	6 +	6	.3	.1A
1255	.5	#.11B	.5	----		.11	NEW	.121	----	1	1 +	1	.11B	.3A
1260	.1	#.2B	.1	----		.2+	.2	.025	----	1	4 +	1	.2B	.1A
1265	.1	#.1	.1	----		.1+	.1	.012	----	3	7 +	3	.1	.1A
1270	----	#.4B	.3A	----		.4+	.3	.047	----	----	1	UNCH	.4B	.2
1280	----	----	----	----		.1	NEW	.009	----	160	160 +	160	----	.1A
1280	.2	#.2	.2	----		.2	NEW	.023	----	1	1 +	1	.2	.2A
1285	----	----	----	----		.1+	.1	.008	----	----	11	UNCH	----	.1A
TOTAL										30103	24346 +	4487		
VFO OPT														
AUG24	VFO OPT	(FUTURES SETT.	.00)											
1065	----	----	.5A	----	CAB	----	----	----	----	51	UNCH	.65B	.5A	
1067	----	----	.5A	----	CAB	----	.000	----	----	1	UNCH	.105B	.5A	
1067	----	#1.540B	1.215A	----		1.525+	.43	1.000	75	----	75	1.540B	.420A	
1070	----	.5B	.5A	----	CAB	----	.000	----	----	39	UNCH	.165B	.5A	
1070	1.310	#1.385B	1.060A	----		1.365	NEW	.999	----	3	3 +	3	1.385B	.300A
1072	----	.35B	*.10A	----		.15-	.4	.054	----	15	UNCH	.115B	.10A	
1072	----	.15B	*.5A	----	CAB	----	.002	----	----	205	UNCH	.240B	.5A	
1075	.10	.40B	*.10	----		.5-	.6	.020	----	520	770 +	405	.335B	.10
1075	----	#1.070B	.415A	----		1.050+	.37	.979	----	----	159	UNCH	1.070B	.150A
1077	.70	.85B	*.20A	----		.20-	.10	.077	----	1941	1495 +	1150	.420B	.20A
1077	----	#.565B	.300A	----		.545+	.33	.922	----	1000	1146 +	931	.565B	.105A
1080	.45	.150B	*.40	----		.50-	.15	.175	----	670	298 +	11	.545B	.40
1080	.270	#.425B	.205A	----		.415+	.28	.824	----	82	583 +	82	.425B	.70A
1082	----	.240B	*.85A	----		.95-	.21	.303	----	1	90 +	1	1.035B	.85A
1082	----	#.310B	.135A	----		.300+	.22	.696	----	1001	1177 +	897	.310B	.45A
1082	.130	.280B	*.125A	----		.135	NEW	.349	----	100	100 +	100	.440B	.125A
1085	.165	.345B	*.150A	----		.165	NEW	.455	----	91	91 +	91	1.180B	.150A
1085	----	#.215B	.80A	----		.210+	.17	.543	----	1164	1324 +	1114	.215B	.30A
1087	.295	.470B	*.235	----		.250	NEW	.606	----	279	279 +	279	1.330B	.235
1087	.105	#.140B	.45A	----		.135+	.12	.392	----	1027	1023 +	867	.140B	.15A
1090	.40	#.85B	.25A	----		.80	NEW	.255	----	2611	2327 +	2327	.85B	.10A
1092	----	1.115B	*.465A	----		.480-	.39	.848	----	----	5	UNCH	1.610B	.465A
1092	.35	#.45	.15A	----		.45	NEW	.151	----	595	470 +	470	.45	.5A
1102	----	.5B	.5A	----		.5	UNCH	.013	----	----	22	UNCH	.5B	.5A
TOTAL										11085	11673 +	8653		
VTO OPT														
AUG24	VTO OPT	(FUTURES SETT.	.00)											
1025	.10	.15B	*.5A	----	CAB	----	.003	----	14	17 +	7	.110B	.5A	
1027	.20	.70B	*.15	----		.20-	.7	.157	----	15	112 +	15	.200B	.15
1027	----	#.215B	.85A	----		.195+	.14	.842	----	----	144	UNCH	.215B	.40A
1028	.65	#.150B	.55A	----		.140	NEW	.708	----	227	129 +	129	.150B	.25A
1030	.35	#.105B	.30A	----		.95+	.8	.537	----	44	44 +	34	.105B	.15A
1030	----	.175B	*.70A	----		.75	NEW	.462	----	34	34 +	34	.335B	.70A
TOTAL										334	480 +	219		
VYO OPT														
AUG24	VYO OPT	(FUTURES SETT.	.00)											
1090	----	----	----	----	CAB	----	----	----	----	2500	UNCH	.3B	.1A	
1092	----	----	----	----	CAB	----	----	----	----	16	UNCH	.5B	.1A	
1095	----	----	----	----	CAB	----	----	----	----	316	UNCH	.7B	.1A	
1097	----	----	----	----	CAB	----	----	----	252	10000	UNCH	.10B	.1A	
1100	.210	#.249B	.205A	----		.247	NEW	1.000	----	9	9 +	9	.249B	.57A
1100	----	----	----	----	CAB	----	----	----	175	653 +	125	.15B	.2	
1102	----	----	----	----	CAB	----	.000	----	----	10058	UNCH	.20	.2	
1105	----	----	----	----	CAB	----	.000	----	68	302 +	3	.27B	.1A	
1105	----	#.217B	.138A	----		.215+	.56	1.000	----	3	UNCH	.217B	.37A	
1107	----	.1B	----	----	CAB	----	.000	----	----	986	UNCH	.36B	.2	
1107	----	#.202B	.122A	----		.163+	.56	.999	----	146	UNCH	.202B	.29A	
1110	----	.2B	----	----	CAB	----	.001	----	1381	1599 +	279	.45B	.3A	
1110	----	#.151B	.108A	----		.147+	.54	.998	----	----	284	UNCH	.151B	.22A
1112	----	.5B	*.1A	----		.1-	.8	.027	----	4041	4037 +	3618	.56B	.1A
1112	.128	#.135B	.58A	----		.132+	.51	.972	----	2	375	UNCH	.135B	.17A
1115	.8	.9B	*.2	----		.2-	.12	.056	----	5258	5296 +	3178	.103B	.2
1115	----	#.120B	.46A	----		.117+	.47	.943	----	----	1486	UNCH	.120B	.13A
1117	.8	.15B	*.3	----		.4-	.17	.109	----	752	570 -	115	.112B	.3
1117	----	#.105B	.36A	----		.103+	.42	.889	----	535	946 +	413	.105B	.10A
1120	.21	.22B	*.6A	----		.7-	.22	.183	----	2786	1890 +	1221	.126B	.6A
1120	.46	#.56B	.27A	----		.54+	.37	.816	----	261	1100 -	19	.56B	.7A
1120	.13	.28B	*.11A	----		.13	NEW	.261	----	1	1 +	1	.49B	.11A
1122	.12	.31B	*.9	----		.12-	.27	.284	----	595	393 +	318	.140B	.9
1122	.34	#.44B	.20A	----		.43+	.32	.715	----	679	1016 +	60	.44B	.5A

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 #148@		10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										Thu, Aug 01, 2024		PG42
1125	.28	.41B	*.15	----	.18	NEW	.392	----	937	324 +	324	.155B	.15	
1125	.15	#.34B	.14A	----	.33+	.26	.607	----	659	426 -	11	.34B	.4A	
1127	----	#.32B	.15A	----	.31+	.22	.496	----	----	2	UNCH	.32B	.7A	
1127	.22	.52B	*.22	----	.25	NEW	.505	----	277	200 +	200	.206B	.22	
1127	.15	#.25B	.9A	----	.24+	.20	.494	----	2147	1729 +	386	.25B	.2	
1130	.31	.101B	*.31	----	.34	NEW	.619	----	355	278 +	278	.222B	.31	
1130	.7	#.18	.6	----	.17+	.15	.380	----	2640	6775 +	885	.18	.2A	
1132	.45	.114B	*.42A	----	.44-	.49	.729	----	35	53 +	35	.237B	.42A	
1132	.4	#.12	.4	----	.11+	.10	.270	----	2580	1253 +	421	.12	.1A	
1135	.55	.129B	*.53A	----	.56	NEW	.818	----	1	1 +	1	.253B	.53A	
1135	.3	#.8	.3	----	.7+	.7	.181	----	876	594 +	156	.8	.1A	
1137	.2	#.5B	.2	----	.5+	.5	.126	----	847	911 +	595	.5B	.1A	
1140	.2	#.3	.1A	----	.3+	.3	.076	----	1583	1439 +	1309	.3	.1A	
1142	.1	#.2	.1	----	.2	NEW	.049	----	1508	1408 +	1408	.2	.1A	
1145	----	#.1B	----	----	.1	NEW	.024	----	9	9 +	9	.1B	.1A	
1147	----	----	----	----	CAB	----	.001	----	----	30	UNCH	----	.5A	
1152	.235	.309B	*.230A	----	.233	NEW	1.000	----	3	3 +	3	.437B	.230A	
TOTAL									31252	59417 +	15090			
WBW OPT														
JUL24	WBW OPT		(FUTURES SETT. .00)											
1155	----	----	----	----	.518	UNCH	----	----	----	----	UNCH	.401B	.234A	
1160	----	----	----	----	.450	UNCH	----	----	----	----	UNCH	.352B	.206A	
1175	----	----	----	----	----	----	----	----	----	----	UNCH	.32B	.1	
1180	----	----	----	----	.250	UNCH	----	----	----	----	UNCH	.226B	.43A	
1180	----	----	----	----	----	----	----	----	----	----	UNCH	.46B	.1	
1185	----	----	----	----	.218	UNCH	----	----	----	----	UNCH	.205B	.29A	
1185	----	----	----	----	----	----	----	----	----	----	UNCH	.100B	.2	
1190	----	----	----	----	.150	UNCH	----	----	----	----	UNCH	.161B	.19A	
1190	----	----	----	----	----	----	----	----	----	----	UNCH	.122B	.3	
1195	----	----	----	----	.118	UNCH	----	----	----	----	UNCH	.139	.12A	
1195	----	----	----	----	----	----	----	----	----	----	UNCH	.147B	.9A	
1200	----	----	----	----	.50	UNCH	----	----	----	----	UNCH	.106B	.8A	
1200	----	----	----	----	----	----	----	----	----	----	UNCH	.210B	.19A	
1205	----	----	----	----	.18	UNCH	----	----	----	----	UNCH	.42B	.5	
1205	----	----	----	----	----	----	----	----	----	----	UNCH	.239B	.34A	
1210	----	----	----	----	----	----	----	----	----	----	UNCH	.22B	.2	
1210	----	----	----	----	.14	UNCH	----	----	----	----	UNCH	.306B	.9A	
1215	----	----	----	----	----	----	----	----	----	----	UNCH	.15B	.1	
1215	----	----	----	----	.46	UNCH	----	----	----	----	UNCH	.337B	.33A	
1220	----	----	----	----	----	----	----	----	----	----	UNCH	.10B	.1	
1225	----	----	----	----	----	----	----	----	----	----	UNCH	.6B	.1	
TOTAL									0	0				
AUG24	WBW OPT		(FUTURES SETT. .00)											
1135	----	----	----	----	CAB	----	----	----	----	1	UNCH	.4B	.1	
1160	----	.549B	.524A	----	.634+	148	.999	----	60	60	UNCH	.550B	.339A	
1160	----	----	----	----	CAB	----	.000	----	326	823 +	181	.21B	.1	
1170	----	.1B	----	----	.1-	.1	.010	----	----	27	UNCH	.37B	.2A	
1175	----	.1B	*.1A	----	.1-	.2	.011	----	----	233	UNCH	.48B	.1A	
1180	----	#.449B	.327A	----	.435	NEW	.987	----	60	60 +	60	.449B	.114A	
1180	.1	.3B	*.1	----	.1-	.4	.012	----	4	225	UNCH	.61B	.1	
1185	----	.5B	*.2A	----	.2-	.6	.024	----	16	97	UNCH	.113B	.2A	
1190	.2	.8B	*.2	----	.2-	.11	.027	----	38	211 +	26	.131B	.2	
1195	----	#.319B	.205A	----	.306+	132	.946	----	----	20	UNCH	.319B	.37A	
1195	.14	.14	*.3A	----	.4-	.16	.053	----	161	296 +	73	.142B	.3A	
1200	.207	#.253B	.144A	----	.240+	125	.917	----	3	82	UNCH	.253B	.28A	
1200	.21	.21	*.5	----	.6-	.23	.082	----	167	1846 +	110	.200B	.5	
1205	.148	#.224B	.122A	----	.212+	116	.867	----	76	288	UNCH	.224B	.21A	
1205	.10	.31B	*.9	----	.10-	.32	.131	----	112	454 +	111	.223B	.9	
1210	----	#.161B	.103A	----	.151+	108	.793	----	1	95	UNCH	.161B	.15A	
1210	.29	.44B	*.14A	----	.17-	.40	.205	----	150	113 +	111	.244B	.14A	
1215	----	#.136B	.50A	----	.128+	.61	.708	----	72	169 -	13	.136B	.11A	
1215	.41	.59B	*.21A	----	.26-	.51	.291	----	451	449 +	431	.232B	.21A	
1220	.58	#.115B	.37A	----	.108+	.51	.611	----	150	143 -	42	.115B	.8A	
1220	.37	.114B	*.31A	----	.38-	.61	.388	----	321	1680	UNCH	.238B	.31A	
1225	.53	#.60B	.27A	----	.54+	.40	.509	----	1662	1630 +	1460	.60B	.6A	
1225	.53	.135B	*.44A	----	.52	NEW	.490	----	1928	1578 +	1578	.303B	.44A	
1230	.25	#.44B	.18A	----	.39+	.30	.405	----	822	786 +	761	.44B	.5A	
1235	.14	#.32B	.13A	----	.28+	.22	.311	----	212	144 +	79	.32B	.3A	
1240	.10	#.22B	.8A	----	.19+	.15	.226	----	239	317 +	198	.22B	.2A	
1245	.7	#.15	.6A	----	.13	NEW	.160	----	3122	3028 +	3028	.15	.2A	
1250	.4	#.10B	.4	----	.8	NEW	.104	----	80	75 +	75	.10B	.2A	
1255	.3	#.6B	.3	----	.6+	.5	.075	----	3159	3139 +	3133	.6B	.1A	
1260	.2	#.5	.2	----	.4	NEW	.050	----	85	80 +	80	.5	.1A	
1265	.2	.2	.2	----	.3	NEW	.036	----	7	7 +	7	.2B	.1A	
1270	----	.1B	.2A	----	.2+	.2	.023	----	----	91	UNCH	.1	.1A	
1275	----	.1B	.1A	----	.1+	.1	.012	----	----	2	UNCH	.1	.1A	
1280	----	----	.1A	----	.1+	.1	.011	----	----	1	UNCH	.1	.1A	
TOTAL									13484	18250 +	11447			
WFW OPT														
JUL24	WFW OPT		(FUTURES SETT. .00)											
1067	----	----	----	----	1.090	UNCH	----	----	----	----	UNCH	1.100B	.345A	
1070	----	----	----	----	----	----	----	----	----	----	UNCH	.105B	.5A	
1070	----	----	----	----	.570	UNCH	----	----	----	----	UNCH	.580B	.235A	
1072	----	----	----	----	----	----	----	----	----	----	UNCH	.180B	.5A	
1072	----	----	----	----	.410	UNCH	----	----	----	----	UNCH	.420B	.145A	
1075	----	----	----	----	----	----	----	----	----	----	UNCH	.280B	.5A	
1075	----	----	----	----	.250	UNCH	----	----	----	----	UNCH	.265B	.85A	
1077	----	----	----	----	----	----	----	----	----	----	UNCH	.400B	.5A	
1077	----	----	----	----	.90	UNCH	----	----	----	----	UNCH	.140B	.35	
1080	----	----	----	----	----	----	----	----	----	----	UNCH	.80B	.5A	
1082	----	----	----	----	.230	UNCH	----	----	----	----	UNCH	1.045B	.225A	
1082	----	----	----	----	----	----	----	----	----	----	UNCH	.45B	.5A	
TOTAL									0	0				
AUG24	WFW OPT		(FUTURES SETT. .00)											
1067	----	.5B	.5A	----	CAB	----	.000	----	----	208	UNCH	.95B	.5	
1070	.5	.10B	*.5	----	CAB	----	.002	----	14	115 +	14	.150B	.5	
1070	----	#1.390B	1.065A	----	1.365+	.41	.997	----	----	4	UNCH	1.390B	.330A	
1072	----	.25B	*.5A	----	.5-	.3	.020	----	----	277	UNCH	.225B	.5A	
1075	----	.55B	*.15A	----	.15-	.6	.056	----	2800	2894 +	2800	.315B	.15A	
1077	.35	.100B	*.25A	----	.30-	.10	.110	----	45	130 +	45	.410B	.25A	
1077	----	#.570B	.315A	----	.555+	.33	.889	----	----	109	UNCH	.570B	.125A	
1080	.60	.165B	*.55A	----	.60	NEW	.201	----	1768	1472 +	1472	.530B	.55A	
1080	----	#.440B	.220A	----	.425+	.27	.798	----	1275	3221 -	196	.440B	.85A	

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Table with columns: PG42, BULLETIN #148@, 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS, Thu, Aug 01, 2024, PG42. Rows include various bond options with details like price, quantity, and status.

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PG42 BULLETIN #148@		10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								Thu, Aug 01, 2024			PG42
1137	.2	#.7B	.2	----	.7+	.7	.163	----	9	849 +	8	.7B	.1A
1140	----	.160B	*.118A	----	.122-	.54	.882	----	----	1	UNCH	.309B	.118A
1140	.2	#.5B	.2	----	.5+	.5	.117	----	438	614 +	414	.5B	.1A
1142	.3	#.3	.1A	----	.3	NEW	.074	----	338	303 +	303	.3	.1A
1142	.146	.212B	*.133A	----	.136-	.56	.925	----	2	1	UNCH	.325B	.133A
1145	----	#.2B	*.1A	----	.2+	.2	.049	----	100	180 -	20	.2B	.1A
1145	.210	.228B	*.148A	----	.151-	.56	.950	----	4	3 +	2	.341B	.148A
1147	----	#.1B	*.1A	----	.1+	.1	.025	----	----	11	UNCH	.1B	.1A
1147	.163	.243B	*.163	----	.202-	.57	.974	----	3	2	UNCH	.357B	.163
1150	.1	#.1	----	----	.1+	.1	.023	----	700	700 +	687	.1	.1
1150	.255	.259B	*.215A	----	.217	NEW	.976	----	6	6 +	6	.409B	.215A
1152	----	----	----	----	CAB	----	.001	----	----	14	UNCH	----	.5A
1155	.302	.326B	*.246A	----	.249	NEW	.999	----	3	3 +	3	.441B	.246A
TOTAL									32528	52670 +	24853		

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
2Y NOTE CALL SEP24 TUC	2-YR NOTE OPTIONS 1015	----	----	----	1	1	0.00
TOTALS		0	0	0	1	1	0
5Y NOTE CALL SEP24 FP	5-YR NOTE OPTIONS 1050	----	----	----	685	685	0.00
FP	1052	----	----	----	116	116	3,667.00
FP	1077	----	5000	5000	----	----	10,367.00
FP	1087	----	5000	5000	----	----	450.00
FP	1090	----	5000	5000	----	----	72.00
TOTALS		14556	15000	15000	801	801	14556
10Y NOTE CALL SEP24 TC	10-YR NOTE OPTIONS 1020	----	----	----	10	10	0.00
TC	1030	----	----	----	123	123	0.00
TC	1065	----	----	----	140	140	0.00
TC	1067	----	----	----	1	1	0.00
TC	1070	----	----	----	622	622	0.00
TC	1075	----	----	----	310	310	0.00
TOTALS		0	0	0	1206	1206	0
OCT24 TC	CALL 1065	----	----	----	130	130	0.00
TOTALS		0	0	0	130	130	0
10Y NOTE PUT SEP24 TC	10-YR NOTE OPTIONS 1250	----	----	----	24	24	0.00
TOTALS		0	0	0	24	24	0
30Y BOND CALL SEP24 CG	30-YR BOND OPTIONS 1000	----	----	----	25	25	0.00
CG	1020	----	----	----	76	76	0.00
CG	1100	----	----	----	124	124	0.00
TOTALS		0	0	0	225	225	0
OCT24 CG	CALL 1060	----	----	----	93	93	0.00
TOTALS		0	0	0	93	93	0
10Y WK1 NOTE C AUG24 TY1	10-YR WEEK1 NOTE OPTIONS 1100	----	----	----	467	467	0.00
TY1	1105	----	----	----	493	493	0.00
TOTALS		0	0	0	960	960	0
10Y WK2 NOTE C AUG24 TY2	10-YR WEEK2 NOTE OPTIONS 1082	----	----	----	1	1	0.00
TY2	1085	----	----	----	3	3	0.00
TOTALS		0	0	0	4	4	0
10Y WK3 NOTE C AUG24 TY3	10-YR WEEK3 NOTE OPTIONS 1075	----	----	----	4	4	0.00
TOTALS		0	0	0	4	4	0
30Y WK1 BOND C AUG24 US1	30-YR WEEK1 BOND OPTIONS 1170	----	----	----	21	21	0.00
US1	1175	----	----	----	118	118	0.00
US1	1180	----	----	----	95	95	0.00
TOTALS		0	0	0	234	234	0
WYW OPT AUG24 WY1	WK WEDS 10 YR TREASURY NOTE OPTIONS 1087	----	----	----	2	2	0.00
WY1	1090	----	----	----	1	1	0.00
WY1	1095	----	----	----	112	112	0.00
TOTALS		0	0	0	115	115	0

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