

# Treasury Market Update: Futures Market Overview



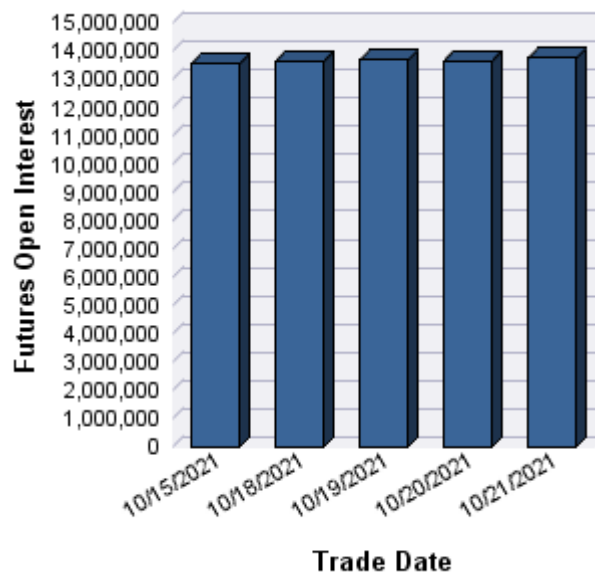
For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

Treasury Futures Volume: Last 5 Trade Days



Trade Date	Futures Volume
10/15/2021	3,876,803
10/18/2021	5,073,559
10/19/2021	3,725,142
10/20/2021	4,152,565
10/21/2021	4,412,529

Treasury Futures OI: Last 5 Trade Days



Trade Date	Futures Open Interest
10/15/2021	13,522,237
10/18/2021	13,615,383
10/19/2021	13,654,471
10/20/2021	13,644,598
10/21/2021	13,736,091

Top Expirations Traded On: 10/21/2021

Product Description	Month	Volume	OI
2Y NOTE FUT	DEC21	531,579	2,058,715
2Y NOTE FUT	MAR22	0	2

Product Description	Month	Volume	OI
5Y NOTE FUT	DEC21	1,116,683	3,619,638
5Y NOTE FUT	MAR22	3	44

Product Description	Month	Volume	OI
10Y NOTE FUT	DEC21	1,769,979	4,092,519
10Y NOTE FUT	MAR22	2,684	5,293

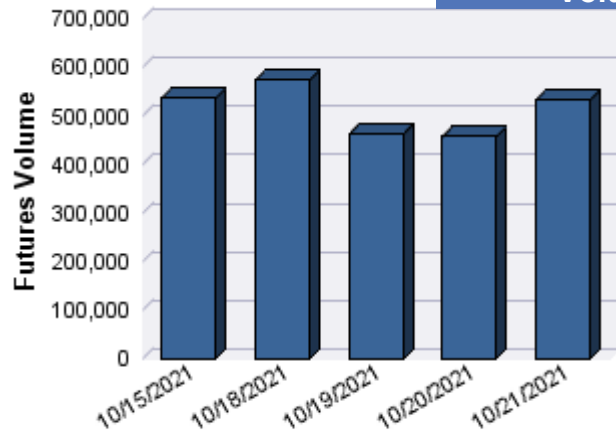
Product Description	Month	Volume	OI
30Y BOND FUT	DEC21	475,287	1,194,600
30Y BOND FUT	MAR22	20	606

Product Description	Month	Volume	OI
ULTRA T-BND FUT	DEC21	183,225	1,216,210
ULTRA T-BND FUT	MAR22	1	18

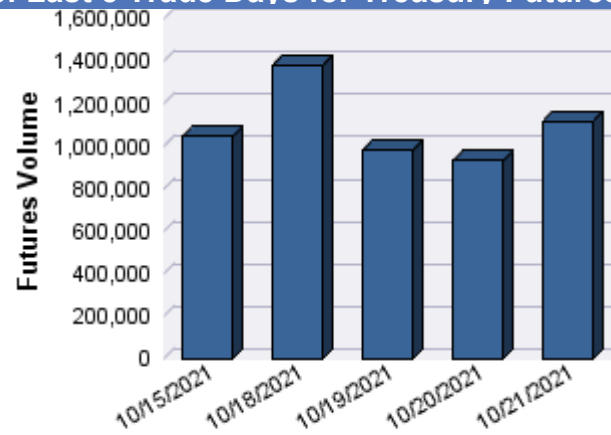
Product Description	Month	Volume	OI
TN FUT TN F	DEC21	333,068	1,547,819
TN FUT TN F	MAR22	0	627

For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

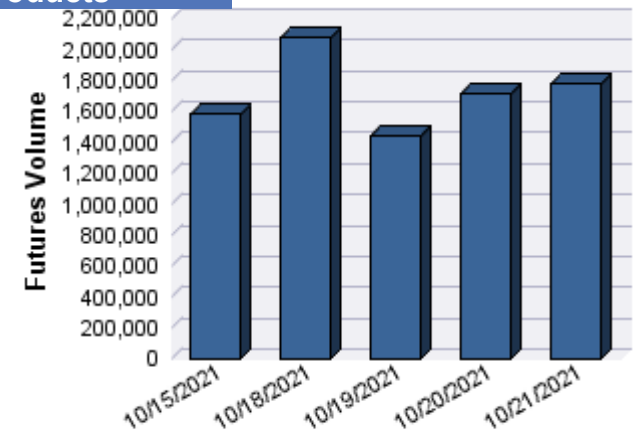
**Volume: Last 5 Trade Days for Treasury Futures Products**



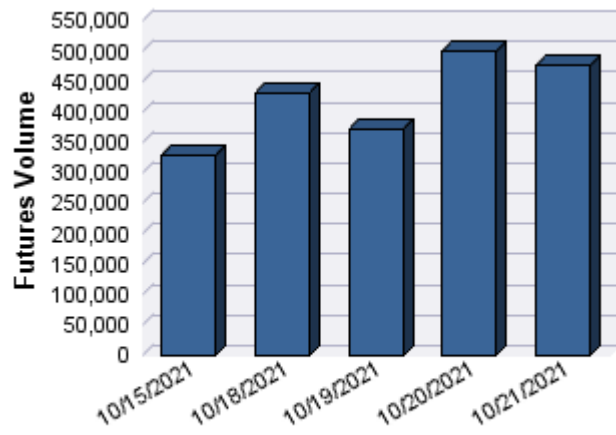
**2YR Note Futures**



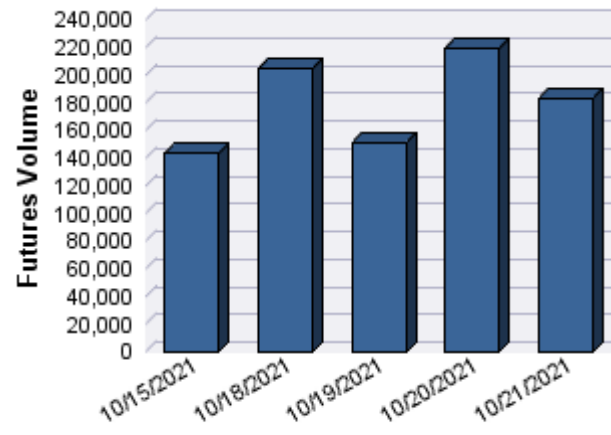
**5YR Note Futures**



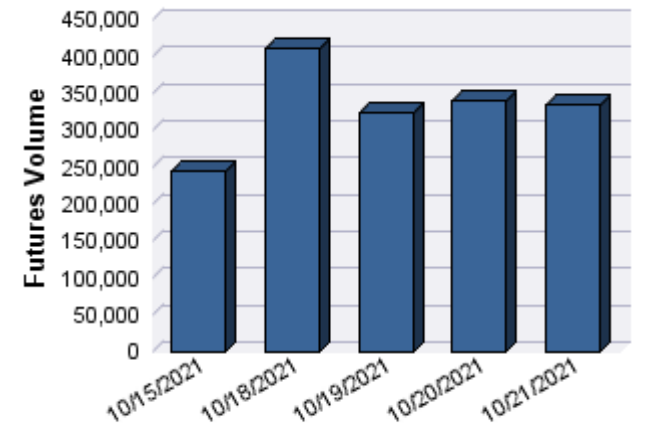
**10YR Note Futures**



**30YR Bond Futures**



**Ultra Bond Futures**

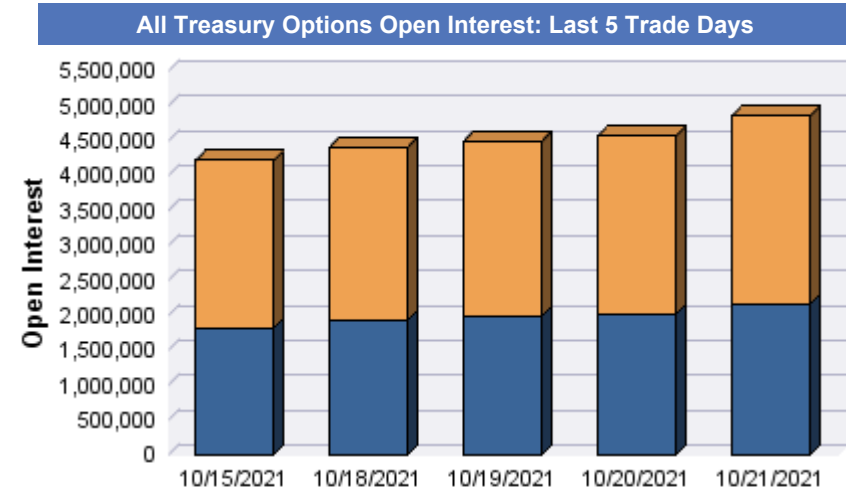
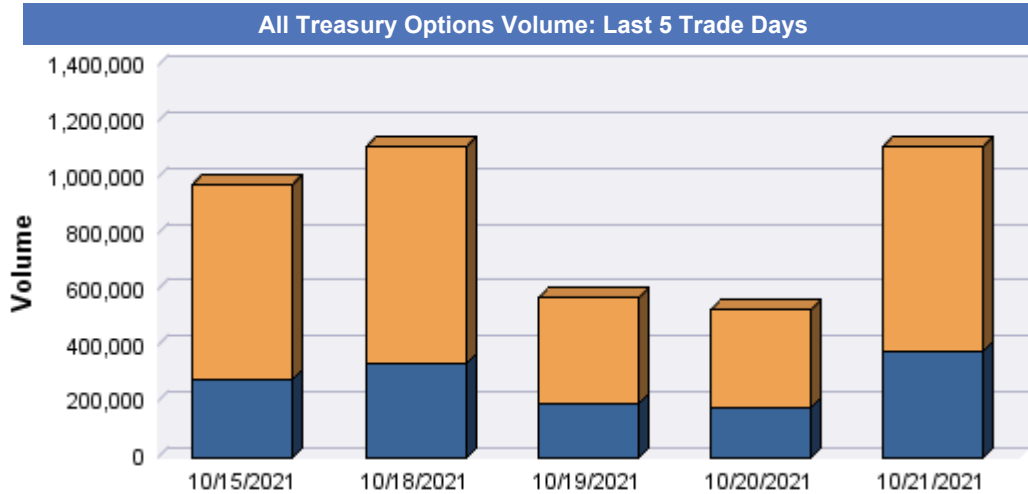


**Ultra 10-Year Treasury Note Futures**

# Treasury Market Update: Option Market Overview



For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839



Put Call Description  
■ Put Option ■ Call Option

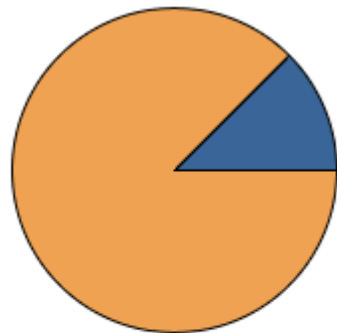
	Call Option	Put Option	% in Call Options	% in Put Options	Total
10/15/2021	273,177	700,251	28.06%	71.94%	973,428
10/18/2021	332,566	777,383	29.96%	70.04%	1,109,949
10/19/2021	187,587	382,111	32.93%	67.07%	569,698
10/20/2021	175,858	351,466	33.35%	66.65%	527,324
10/21/2021	376,508	735,148	33.87%	66.13%	1,111,656

Put Call Description  
■ Put Option ■ Call Option

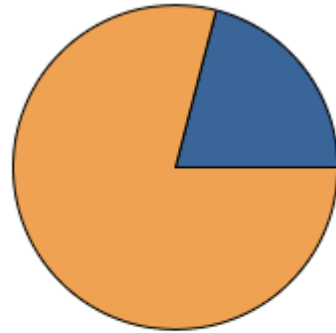
	Call Option	Put Option	% in Call Options	% in Put Options	Total
10/15/2021	1,797,834	2,409,997	42.73%	57.27%	4,207,831
10/18/2021	1,903,918	2,501,361	43.22%	56.78%	4,405,279
10/19/2021	1,973,813	2,513,710	43.98%	56.02%	4,487,523
10/20/2021	2,006,453	2,550,074	44.03%	55.97%	4,556,527
10/21/2021	2,147,093	2,694,924	44.34%	55.66%	4,842,017

For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

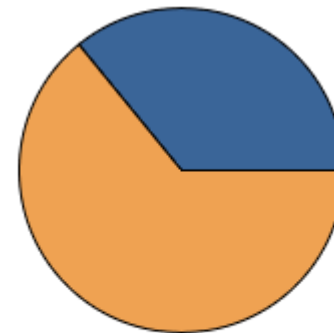
**VOLUME: Put Call Breakdown for Treasury Options on Trade Date: 10/21/2021**



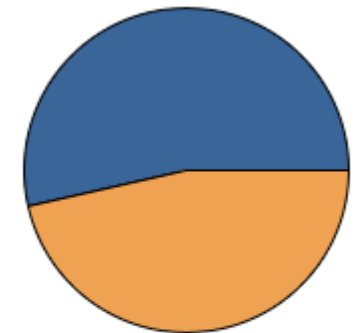
**2 Yr Note Options**



**5 Yr Note Options**

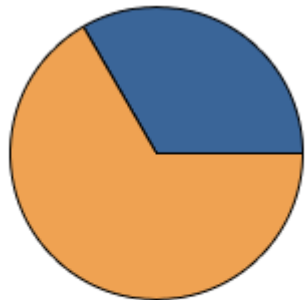


**10 Yr Note Options**



**30 Yr Bond Options**

■ Call Option ■ Put Option



**Ultra Bond Options**

■ Call Option ■ Put Option

■ Call Option ■ Put Option

Product Group	Call Option Volume	Put Option Volume	% in Call Options	% in Put Options	Total
2 YR Note Options	1	7	12.50%	87.50%	8
5 YR Note Options	58,785	225,771	20.66%	79.34%	284,556
10 YR Note Options	191,763	342,586	35.89%	64.11%	534,349
30 YR Bond Options	78,945	67,053	54.07%	45.93%	145,998
Ultra Bond Options		1		100.00%	1
	47,014	99,730	32.04%	67.96%	146,744
<b>Total</b>	<b>376,508</b>	<b>735,148</b>	<b>33.87%</b>	<b>66.13%</b>	<b>1,111,656</b>

■ Call Option ■ Put Option

■ Call Option ■ Put Option

**Ultra 10-Year Treasury Note Options**

■

# Treasury Market Update: Option Market Overview



For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

## VOLUME: Top Treasury Options Traded On: 10/21/2021

### Top Options Products Traded On: 10/21/2021

Product Short Desc	Month	Volume
10Y NOTE PUT	DEC21	203,816
5Y NOTE PUT	DEC21	170,939
10Y NOTE CALL	DEC21	141,464
10Y NOTE PUT	NOV21	121,457
30Y BOND CALL	DEC21	66,881
5Y NOTE PUT	NOV21	54,832
5Y NOTE CALL	DEC21	48,644
10Y NOTE CALL	NOV21	39,791
30Y BOND PUT	NOV21	36,938
30Y BOND PUT	DEC21	30,068
10Y WK5 NOTE P TY5 O P	OCT21	29,197
5Y WK5 NOTE P FV5 O P	OCT21	20,421
5Y WK2 NOTE P FV2 O P	NOV21	18,709
10Y WK5 NOTE C TY5 O C	OCT21	18,331
10Y WK1 NOTE P TY1 O P	NOV21	12,772
10Y NOTE PUT	JAN22	12,356
30Y BOND CALL	NOV21	12,029
5Y WK5 NOTE C FV5 O C	OCT21	10,374

### Top Traded Strikes for Select Products Traded On: 10/21/2021

2YR Options	Month	Strike	Volume	5YR Options	Month	Strike	Volume
2Y NOTE PUT	DEC21	109.5	2	5Y NOTE PUT	DEC21	121	68,184
2Y NOTE CALL	DEC21	109.8	1	5Y NOTE PUT	DEC21	121.7	22,864
				5Y NOTE PUT	DEC21	120.5	14,259
				5Y NOTE PUT	DEC21	121.5	13,015
				5Y NOTE PUT	DEC21	122.2	12,171

10YR Options	Month	Strike	Volume	30YR Options	Month	Strike	Volume
10Y NOTE CALL	DEC21	132.5	63,300	30Y BOND CALL	DEC21	1,610	26,848
10Y NOTE PUT	DEC21	129.5	52,818	30Y BOND CALL	DEC21	1,580	16,807
10Y NOTE PUT	NOV21	130	46,681	30Y BOND PUT	NOV21	1,570	10,347
10Y NOTE PUT	DEC21	128.5	35,250	30Y BOND CALL	DEC21	1,620	7,089
10Y NOTE PUT	DEC21	129	30,885	30Y BOND PUT	NOV21	1,580	7,040

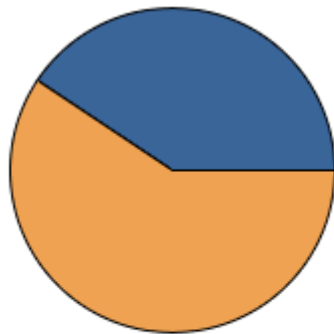
  

ULTRA T-BND Options	Month	Strike	Volume	Weekly Options	Month	Strike	Volume
ULTRA T-BND P	NOV21	1,890	1				

Ultra 10-Year Treasury Note Options	Month	Strike	Volume

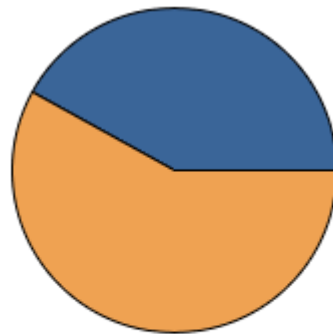
For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

**OPEN INTEREST: Put Call Breakdown for Treasury Options on Trade Date 10/21/21**



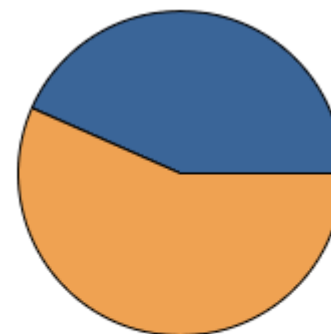
**2 YR Note Options**

■ Call Option ■ Put Option



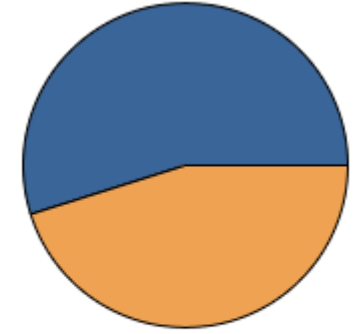
**5 YR Note Options**

■ Call Option ■ Put Option



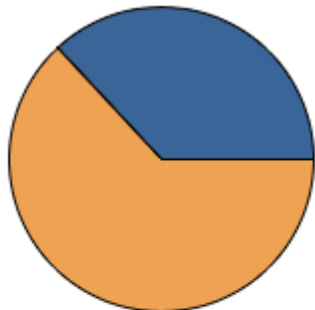
**10 YR Note Options**

■ Call Option ■ Put Option



**30 YR Bond Options**

■ Call Option ■ Put Option



**Ultra Bond Options**

■ Call Option ■ Put Option

Option Group	Call Option OI	Put Option OI	% in Call Options	% in Put Options	Total
2 YR Note Options	6,713	9,802	40.65%	59.35%	16,515
5 YR Note Options	443,878	613,524	41.98%	58.02%	1,057,402
10 YR Note Options	1,110,923	1,448,432	43.41%	56.59%	2,559,355
30 YR Bond Options	433,175	356,227	54.87%	45.13%	789,402
Ultra Bond Options	291	497	36.93%	63.07%	788
	152,113	266,442	36.34%	63.66%	418,555

**Ultra 10-Year Treasury Note Options**

■

# Treasury Market Update: Option Market Overview



For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

Option Group				Call Option OI	Put Option OI	% in Call Options	% in Put Options	Total	21/2021				
Top Open Interest Products On: 10/2				2,147,093	2,694,924	44.34%	55.66%	4,842,017					
All													
Product Short Desc	Month	Open Interest	OI Diff	2YR Options	Month	Strike	OI	OI Diff	5YR Options	Month	Strike	OI	OI Diff
10Y NOTE PUT	DEC21	869,505	25035	2Y NOTE PUT	DEC21	110	6,987	UNCHG	5Y NOTE PUT	DEC21	121	69,981	48491
10Y NOTE CALL	DEC21	638,079	36442	2Y NOTE CALL	DEC21	109.8	4,381	UNCHG	5Y NOTE PUT	DEC21	121.7	69,192	4086
10Y NOTE PUT	NOV21	554,899	-10507	2Y NOTE PUT	DEC21	109.5	1,492	UNCHG	5Y NOTE PUT	NOV21	123	54,497	-7
10Y NOTE CALL	NOV21	449,132	3073	2Y NOTE CALL	DEC21	109.7	1,460	UNCHG	5Y NOTE CALL	NOV21	123.5	39,556	UNCHG
5Y NOTE PUT	DEC21	372,928	54333	2Y NOTE PUT	DEC21	108	835	UNCHG	5Y NOTE PUT	DEC21	121.5	37,344	-437
5Y NOTE PUT	NOV21	240,241	16827	10 YR Options	Month	Strike	OI	OI Diff	30YR Options	Month	Strike	OI	OI Diff
5Y NOTE CALL	NOV21	223,650	2560	10Y NOTE PUT	DEC21	130	121,816	-5861	30Y BOND CALL	DEC21	1,640	28,908	481
30Y BOND PUT	DEC21	222,833	5445	10Y NOTE PUT	DEC21	131	120,872	1194	30Y BOND CALL	DEC21	1,610	27,154	17797
5Y NOTE CALL	DEC21	220,220	21543	10Y NOTE PUT	DEC21	129.5	103,849	21078	30Y BOND PUT	DEC21	1,530	25,064	690
30Y BOND CALL	DEC21	219,339	36061	10Y NOTE CALL	DEC21	136	89,012	65	30Y BOND CALL	DEC21	1,630	24,587	1255
30Y BOND CALL	NOV21	210,958	3044	10Y NOTE PUT	DEC21	129	79,137	5139	30Y BOND PUT	DEC21	1,570	24,183	-346
30Y BOND PUT	NOV21	133,186	-2256	Ultra Bond Options	Month	Strike	OI	OI Diff	Weekly Options	Month	Strike	OI	OI Diff
10Y WK5 NOTE P TY5 O P	OCT21	131,886	4620	ULTRA T-BND C	DEC21	1,920	36	UNCHG					
10Y WK5 NOTE C TY5 O C	OCT21	80,419	10398	ULTRA T-BND C	DEC21	1,940	35	UNCHG					
5Y WK1 NOTE P FV1 O P	NOV21	38,800	2149	ULTRA T-BND P	DEC21	1,880	31	UNCHG					
10Y WK1 NOTE P TY1 O P	NOV21	30,600	7409	ULTRA T-BND C	DEC21	2,050	30	UNCHG					
10Y NOTE CALL	JAN22	22,251	6552	ULT10-YR US TREAS NOTE OPT	Month	Strike	OI	OI Diff					
5Y WK5 NOTE P FV5 O P	OCT21	20,109	8298										