



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG42 BULLETIN #148@				10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										wed, Aug 03, 2016				PG42
1322	----	----	----	53N		53	UNCH	.583	----	335	3521 +	167	112B	39A				
1325	36	36	*36	36		44	UNCH	.521	----	6139	41738 +	1634	217B	20				
1327	----	----	----	36N		36	UNCH	.459	----	79	3405 +	32	55B	27A				
1330	----	----	----	29N		29	UNCH	.396	----	7297	93843 +	5766	204B	16				
1332	----	----	----	23N		23	UNCH	.336	----	339	5032 +	70	38B	17				
1335	14	17	*14	17		18	UNCH	.280	----	5963	108793 +	1093	155B	13				
1337	----	----	----	14N		14	UNCH	.230	----	535	4274 +	120	24B	10A				
1340	----	----	----	11N		11	UNCH	.187	----	4250	88364 -	1638	139B	8				
1342	----	----	----	9N		9	UNCH	.155	----	144	2098 +	44	15B	6				
1345	----	----	----	7N		7	UNCH	.125	----	205	45361 -	54	125B	5				
1347	----	----	----	5N		5	UNCH	.094	----	178	2316 +	178	9B	4				
1350	----	----	----	4N		4	UNCH	.076	----	5200	79594 +	3961	112B	3				
1352	----	----	----	3N		3	UNCH	.059	----	30	789 +	30	6	3A				
1355	----	----	----	3N		3	UNCH	.055	----	6	28853	UNCH	102B	2				
1357	----	----	----	3N		3	UNCH	.052	----	----	105	UNCH	4B	3A				
1360	----	----	----	2N		2	UNCH	.037	----	2738	41062 -	502	57B	2				
1362	----	----	----	2N		2	UNCH	.035	----	300	1485 +	300	2	2				
1365	----	----	----	2N		2	UNCH	.033	----	----	13178	UNCH	48B	1				
1367	----	----	----	2N		2	UNCH	.032	----	----	110	UNCH	2	2				
1370	----	----	----	1N		1	UNCH	.018	----	385	14207 +	263	41B	1				
1372	----	----	----	1N		1	UNCH	.017	----	----	1389	UNCH	1	1A				
1375	----	----	----	1N		1	UNCH	.016	----	----	13967	UNCH	36B	1A				
1377	----	----	----	1N		1	UNCH	.016	----	----	520	UNCH	1	1				
1380	----	----	----	CAB				.001	----	----	12456	UNCH	31B	1				
1382	----	----	----	CAB				.000	----	----	14400	UNCH	1	1				
1385	----	----	----	CAB				.000	----	----	11955	UNCH	27B	1				
1387	----	----	----	CAB				.000	----	----	10300	UNCH	1	1				
1390	----	----	----	CAB				.000	----	4990	11548 +	2382	23B	1				
1395	----	----	----	CAB				.000	----	----	6774	UNCH	20B	1				
1400	----	----	----	CAB				.000	----	----	5729	UNCH	18	1				
1405	----	----	----	CAB				.000	----	----	4008	UNCH	15B	1				
1410	----	----	----	CAB					----	----	8860	UNCH	13B	1				
1415	----	----	----	CAB					----	----	2575	UNCH	11B	1				
1420	----	----	----	CAB					----	----	4851	UNCH	9B	1A				
1425	----	----	----	CAB					----	----	5146	UNCH	8B	1				
1430	----	----	----	CAB					----	----	541	UNCH	7B	1				
1435	----	----	----	CAB					----	----	515	UNCH	6B	1				
1440	----	----	----	CAB					----	----	1779	UNCH	5B	1A				
1445	----	----	----	CAB					----	----	8769	UNCH	4B	1				
1450	----	----	----	CAB					----	----	4642	UNCH	3B	1				
1455	----	----	----	CAB					----	----	4838	UNCH	3B	1				

10 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	
LOY NOTE	PUT															
SEP16	10Y NOTE	PUT														
1075	----				----	----	CAB		CAB	----	----	----	9350	UNCH	----	----
1080	----				----	----	CAB		CAB	----	----	----	37750	UNCH	----	----
1090	----				----	----	CAB		CAB	----	----	----	800	UNCH	----	----
1100	----				----	----	CAB		CAB	----	----	----	200	UNCH	1	1
1105	----				----	----	CAB		CAB	----	----	----	26	UNCH	1	1
1115	----				----	----	CAB		CAB	----	----	----	1	UNCH	1B	1
1120	----				----	----	CAB		CAB	----	----	----	283	UNCH	1B	----
1125	----				----	----	CAB		CAB	----	----	----	30	UNCH	1B	----
1140	----				----	----	CAB		CAB	----	----	----	30952	UNCH	2B	----
1150	----				----	----	CAB		CAB	----	----	----	11765	UNCH	2B	1
1155	----				----	----	CAB		CAB	----	----	----	270	UNCH	2	1
1160	----				----	----	CAB		CAB	----	----	----	700	UNCH	2B	1
1165	----				----	----	CAB		CAB	----	----	----	150	UNCH	3B	1
1170	----				----	----	CAB		CAB	----	----	----	1726	UNCH	1	1
1175	----				----	----	CAB		CAB	----	----	----	2824	UNCH	2	
1180	----				----	----	CAB		CAB	----	----	----	201	UNCH	4B	1
1185	----				----	----	CAB		CAB	----	----	----	775	UNCH	2	2

ALL INFORMATION 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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PRELIMINARY													
PG42 BULLETIN #148@				10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS						Wed, Aug 03, 2016		PG42	
1190	----	----	----	CAB	CAB	----	----	----	----	1965	UNCH	5B	2A
1195	----	----	----	CAB	CAB	----	----	----	----	4042	UNCH	5B	2A
1200	----	----	----	CAB	CAB	----	----	----	----	8542	UNCH	6B	2A
1205	----	----	----	CAB	CAB	----	----	----	----	715	UNCH	6B	1A
1210	----	----	----	CAB	CAB	----	----	----	----	563	UNCH	11	1
1215	----	----	----	CAB	CAB	----	----	----	----	1510	UNCH	10B	1
1220	----	----	----	CAB	CAB	----	----	----	----	3261	UNCH	9B	1
1222	----	----	----	CAB	CAB	----	----	----	----	44	UNCH	----	----
1225	----	----	----	CAB	CAB	----	----	----	----	2486	UNCH	14B	1
1230	----	----	----	CAB	CAB	----	----	----	----	4621	UNCH	16B	1
1235	----	----	----	CAB	CAB	----	----	----	----	7575	UNCH	19B	1A
1240	----	----	----	CAB	CAB	----	----	----	----	7347	UNCH	23B	1
1245	----	----	----	CAB	CAB	----	----	.000	----	3058	UNCH	27B	1
1250	----	----	----	CAB	CAB	----	----	.000	----	3013	UNCH	32B	1
1255	----	----	----	CAB	CAB	----	----	.000	----	5746	UNCH	38B	1
1260	----	----	----	CAB	CAB	----	----	.000	----	15524	UNCH	44B	1
1265	----	----	----	CAB	CAB	----	----	.000	----	4933	UNCH	59B	1
1267	----	----	----	CAB	CAB	----	----	.000	----	5000	UNCH	1	1
1270	----	----	----	CAB	CAB	----	----	.001	----	13295	UNCH	105B	1
1272	----	----	----	1N	1	UNCH	.015	----	10	200	UNCH	2	1
1275	----	----	----	1N	1	UNCH	.015	----	1100	13621 +	293	118B	1
1280	----	----	----	1N	1	UNCH	.016	----	800	27844 -	550	162	1
1282	----	----	----	2N	1	-	.017	----	----	345	UNCH	3	1A
1285	----	----	----	2N	2	UNCH	.031	----	----	11945	UNCH	147B	2
1287	----	----	----	2N	2	UNCH	.033	----	----	123	UNCH	4	2A
1290	----	----	----	2N	2	UNCH	.034	----	975	34578 -	174	200B	2
1292	----	----	----	3N	3	UNCH	.049	----	5	869 +	1	7	2A
1295	----	----	----	3N	3	UNCH	.052	----	11	40642	UNCH	218B	3
1297	----	----	----	4N	4	UNCH	.067	----	102	2034 -	70	10	3
1300	----	----	----	5N	5	UNCH	.082	----	3775	62336 -	951	227B	3
1302	----	----	----	6N	6	UNCH	.099	----	205	3152 -	20	15B	4
1305	----	----	----	8N	7	-	.116	----	3495	53270 -	140	245B	4
1307	----	----	----	10N	9	-	.145	----	2177	4972 +	1342	23B	6
1310	----	----	----	12N	11	-	.175	----	8011	78252 +	621	254B	7
1312	----	----	----	15N	14	-	.214	----	247	10986 -	38	33B	9
1315	20	20	*20	20	17	-	.254	----	6608	42413 +	2432	258B	11
1317	----	----	----	23N	21	-	.302	----	1258	6083 +	312	47B	15
1320	----	----	----	28N	26	-	.357	----	3516	64745 +	312	319B	18
1322	----	----	----	34N	32	-	.416	----	303	4979 -	11	63B	22A
1325	----	----	----	41N	39	-	.478	----	4483	28781 +	815	338B	27
1327	----	----	----	49N	47	-	.540	----	68	2882 +	15	120B	32
1330	----	----	----	58N	56	-	.603	----	245	40185 +	10	401B	39
1332	----	----	----	104N	102	-	.663	----	12	537 +	12	142B	48A
1335	----	----	----	115N	113	-	.719	----	20	15626 +	10	429B	50
1337	----	----	----	127N	125	-	.769	----	79	UNCH	203B	103A	
1340	149	#149	*148	148	138	-	.812	----	1250	7357 -	349	458B	103A
1342	----	----	----	154N	152	-	.844	----	138	UNCH	226B	125A	
1345	----	----	----	204N	202	-	.874	----	284	UNCH	523B	120A	
1347	----	----	----	218N	216	-	.905	----	1	UNCH	256B	151A	
1350	----	----	----	233N	231	-	.923	----	210	UNCH	554B	140A	
1355	----	----	----	300N	262	-	.944	----	299	UNCH	621B	214A	
1360	----	----	----	331N	329	-	.962	----	35	209 -	16	652B	234A
1370	----	----	----	430N	428	-	.981	----	----	81	UNCH	750B	324A
1375	----	----	----	462N	460	-	.983	----	----	3	UNCH	818B	352A
1380	----	----	----	529N	527	-	.998	----	----	87	UNCH	849B	417A
1390	----	----	----	629N	627	-	.999	----	----	15	UNCH	817B	513A
TOTAL									38711	751206 +	3856		
OCT16													
1150	----	----	----	CAB	CAB	----	----	----	----	189	UNCH	----	----
1155	----	----	----	CAB	CAB	----	----	----	----	36100	UNCH	----	----
1200	----	----	----	CAB	CAB	----	.000	----	----	31	UNCH	----	----
1215	----	----	----	CAB	CAB	----	.000	----	----	1500	UNCH	2	2
1230	----	----	----	1N	1	UNCH	.010	----	----	250	UNCH	1	1A
1245	----	----	----	2N	2	UNCH	.021	----	----	250	UNCH	3B	2A
1250	----	----	----	2N	2	UNCH	.022	----	70	5001	UNCH	7	2A
1255	----	----	----	3N	3	UNCH	.032	----	----	11	UNCH	4B	2A
1260	----	----	----	3N	3	UNCH	.034	----	----	17428	UNCH	7	3A
1265	----	----	----	4N	4	UNCH	.045	----	100	214 +	100	9B	3
1270	----	----	----	5N	5	UNCH	.057	----	1	3031 +	1	11	4A
1275	----	----	----	7N	6	-	.070	----	160	4233 +	110	15	5A
1280	----	----	----	9N	8	-	.091	----	150	12905	UNCH	19	6
1285	----	----	----	11N	10	-	.115	----	814	12013 +	46	25B	8
1290	----	----	----	15N	14	-	.153	----	422	6107 +	157	60	11
1295	----	----	----	20N	19	-	.199	----	831	3375 +	674	41B	14A
1300	----	----	----	26N	26	UNCH	.256	----	1964	15852 +	465	52B	19
1305	----	----	----	35N	34	-	.319	----	434	2490 +	360	133	24
1310	----	----	----	46N	45	-	.393	----	252	12048 +	140	118B	33
1315	----	----	----	59N	58	-	.473	----	3014	4674 +	423	136B	44A
1320	----	----	----	111N	110	-	.555	----	----	8026	UNCH	157B	58A
1325	----	----	----	130N	129	-	.636	----	----	226	UNCH	202B	107A
TOTAL									8212	145954 +	2476		
NOV16													
1245	----	----	----	4N	3	-	.029	----	----	811	UNCH	----	3A
1250	----	----	----	4N	4	UNCH	.038	----	----	5	UNCH	6	4A
1260	----	----	----	6N	6	UNCH	.057	----	----	9	UNCH	9	5A
1265	----	----	----	8N	7	-	.067	----	----	59	UNCH	14B	6A
1270	----	----	----	10N	9	-	.085	----	100	101 +	100	18B	8A
1275	----	----	----	12N	11	-	.103	----	----	949	UNCH	22B	10A
1280	----	----	----	15N	14	-	.128	----	1	11 +	1	28B	12A
1285	----	----	----	19N	18	-	.160	----	1	3750	UNCH	34B	15
1290	----	----	----	23N	23	UNCH	.197	----	----	460	UNCH	43B	19A
1295	----	----	----	29N	29	UNCH	.240	----	1	517	UNCH	53B	23A
1300	----	----	----	37N	36	-	.289	----	----	203	UNCH	101B	29A
1305	----	----	----	47N	46	-	.347	----	----	1	UNCH	114B	37A
1310	----	----	----	58N	57	-	.409	----	----	834	UNCH	130B	46A
1315	----	----	----	108N	107	-	.476	----	1000	2949 -	265	148B	58A
1320	----	----	----	125N									

PRELIMINARY														
PG42 BULLETIN #148@		10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										Wed, Aug 03, 2016		PG42
1217	----	----	----	270N	270	UNCH	.558	----	392	15924	+	2	1130B	95A
1220	----	----	----	185N	185	UNCH	.443	----	224	16783	-	214	1120B	80
1222	----	----	----	120N	120	UNCH	.329	----	300	16421	+	59	1090	60A
1225	----	----	----	75N	75	UNCH	.229	----	347	11755	+	136	1015B	50A
1227	----	----	----	45N	45	UNCH	.151	----	82	8981	+	57	575B	35
1230	----	----	----	30N	25 -	5	.092	----	600	8452	+	46	500B	15
1232	----	----	----	20N	15 -	5	.057	----	198	8844	-	45	430B	15
1235	----	----	----	10N	10	UNCH	.038	----	----	5304	UNCH	375B	10	
1237	----	----	----	5N	5	UNCH	.020	----	----	2257	UNCH	325B	5A	
1240	----	----	----	5N	5	UNCH	.018	----	59	2993	+	59	280B	5
1242	----	----	----	CAB	CAB	----	.003	----	----	3147	UNCH	240B	10A	
1245	----	----	----	CAB	CAB	----	.001	----	----	1472	UNCH	205B	5	
1247	----	----	----	CAB	CAB	----	.000	----	----	653	UNCH	175B	5	
1250	----	----	----	CAB	CAB	----	.000	----	----	733	UNCH	150B	10	
1252	----	----	----	CAB	CAB	----	.000	----	----	179	UNCH	125B	5	
1255	----	----	----	CAB	CAB	----	.000	----	----	1862	UNCH	110B	5	
1257	----	----	----	CAB	CAB	----	----	----	----	100	UNCH	90B	5	
1260	----	----	----	CAB	CAB	----	----	----	----	705	UNCH	80B	5	
1262	----	----	----	CAB	CAB	----	----	----	----	1080	UNCH	65B	5	
1265	----	----	----	CAB	CAB	----	----	----	----	887	UNCH	55B	5A	
1267	----	----	----	CAB	CAB	----	----	----	----	2796	UNCH	45B	5A	
1270	----	----	----	CAB	CAB	----	----	----	----	2725	UNCH	40B	5	
1282	----	----	----	CAB	CAB	----	----	----	----	510	UNCH	15B	5A	
1285	----	----	----	CAB	CAB	----	----	----	----	10	UNCH	15B	5	
1287	----	----	----	CAB	CAB	----	----	----	----	70	UNCH	10B	5	
1290	----	----	----	CAB	CAB	----	----	----	----	876	UNCH	5B	----	
TOTAL									2207	156218	+	100		
OCT16														
1197	----	----	----	2130N	2145 +	15	.898	----	----	275	UNCH	----	----	----
1212	----	----	----	610N	615 +	5	.672	----	----	161	UNCH	1045B	420A	
1215	----	----	----	505N	505	UNCH	.610	----	----	5836	UNCH	580B	340A	
1217	----	----	----	410N	410	UNCH	.542	----	2552	6480	+	1850	480B	270A
1220	----	----	----	325N	330 +	5	.471	----	50	10020	UNCH	385B	215A	
1222	----	----	----	255N	255	UNCH	.400	----	----	163	UNCH	305B	165A	
1225	----	----	----	195N	195	UNCH	.331	----	50	2047	+	12	405B	130A
1227	----	----	----	145N	145	UNCH	.267	----	----	100	UNCH	335B	100A	
1230	----	----	----	105N	105	UNCH	.209	----	20	5529	UNCH	135B	75A	
1232	----	----	----	75N	75	UNCH	.160	----	45	20	-	5	100B	60A
1235	----	----	----	55N	55	UNCH	.123	----	100	100	+	100	70B	45A
1237	----	----	----	40N	40	UNCH	.093	----	----	25	UNCH	50B	30A	
1240	----	----	----	30N	30	UNCH	.071	----	----	5	UNCH	60	25A	
1242	----	----	----	25N	25	UNCH	.058	----	----	25	UNCH	25B	20A	
1245	----	----	----	20N	20	UNCH	.047	----	----	142	UNCH	20B	15A	
1260	----	----	----	5N		CAB	.002	----	----	1173	UNCH	5	5	
TOTAL									2817	32101	+	1957		
NOV16														
1220	----	----	----	400N	400	UNCH	.476	----	----	50	UNCH	460B	285A	
1235	----	----	----	100N	95 -	5	.167	----	----	25	UNCH	120B	75A	
1237	----	----	----	75N	70 -	5	.131	----	----	25	UNCH	90B	60A	
1242	----	----	----	45N	40 -	5	.081	----	----	25	UNCH	55B	40A	
TOTAL									0	125				
DEC16														
1215	----	----	----	1030N	1030	UNCH	.577	----	----	151	UNCH	1100B	510A	
1217	----	----	----	575N	580 +	5	.530	----	150	1935	+	150	1000B	435A
1225	----	----	----	355N	355	UNCH	.386	----	----	800	UNCH	565B	265A	
1240	----	----	----	105N	110 +	5	.157	----	----	454	UNCH	120B	85A	
1280	----	----	----	5N	5	UNCH	.009	----	----	75	UNCH	5B	5	
TOTAL									150	3415	+	150		

5 YEAR NOTE PUTS															
STRIKE	OPEN	RANGE				SETT.PRICE			EXER	VOLUME		OPEN			
5Y NOTE	PUT		HIGH	LOW	CLOSING	RANGE	& PT.CHGE.	DELTA	CISES	TRADES		INTEREST	--CONTRACT--		
5Y NOTE	PUT									CLEARED			HIGH	LOW	
SEP16															
1097	----	----	----	----	CAB		CAB	----	----	----	----	130	UNCH	----	----
1100	----	----	----	----	CAB		CAB	----	----	----	----	16353	UNCH	----	----
1102	----	----	----	----	CAB		CAB	----	----	----	----	572	UNCH	5	5
1110	----	----	----	----	CAB		CAB	----	----	----	----	101	UNCH	5	10A
1115	----	----	----	----	CAB		CAB	----	----	----	----	250	UNCH	5	5
1120	----	----	----	----	CAB		CAB	----	----	----	----	1210	UNCH	5	10A
1122	----	----	----	----	CAB		CAB	----	----	----	----	23237	UNCH	5	5
1125	----	----	----	----	CAB		CAB	----	----	----	----	455	UNCH	10	5
1127	----	----	----	----	CAB		CAB	----	----	----	----	290	UNCH	10	10
1130	----	----	----	----	CAB		CAB	----	----	----	----	2300	UNCH	15	5
1132	----	----	----	----	CAB		CAB	----	----	----	----	420	UNCH	10B	5
1135	----	----	----	----	CAB		CAB	----	----	----	----	1700	UNCH	10	5
1140	----	----	----	----	CAB		CAB	----	----	----	----	4220	UNCH	15	5A
1142	----	----	----	----	CAB		CAB	----	----	----	----	1090	UNCH	15	5A
1145	----	----	----	----	CAB		CAB	----	----	----	----	2058	UNCH	20B	5
1147	----	----	----	----	CAB		CAB	----	----	----	----	2374	UNCH	20B	5A
1150	----	----	----	----	CAB		CAB	----	----	----	----	16329	UNCH	30	5
1152	----	----	----	----	CAB		CAB	----	----	----	----	972	UNCH	45	5
1155	----	----	----	----	CAB		CAB	----	----	----	----	29561	UNCH	40B	5
1157	----	----	----	----	CAB		CAB	----	.000	47127	UNCH	45B	5	5	
1160	----	----	----	----	CAB		CAB	----	.000	3875	UNCH	65B	5	5	
1162	----	----	----	----	CAB		CAB	----	.000	14234	UNCH	75	5	5	
1165	----	----	----	----	CAB		CAB	----	.000	13007	UNCH	85B	5	5	
1167	----	----	----	----	CAB		CAB	----	.000	13809	UNCH	95B	5A	5	
1170	----	----	----	----	CAB		CAB	----	.000	15857	UNCH	110B	5	5	
1172	----	----	----	----	CAB		CAB	----	.000	8461	UNCH	130B	10	5	
1175	----	----	----	----	CAB		CAB	----	.001	2220	UNCH	145B	5	5	
1177	----	----	----	----	5N		CAB	----	.001	2027	UNCH	170B	5	5	
1180	----	----	----	----	5N		5	UNCH	.011	2200	+	6999	+	1071	200B
1182	----	----	----	----	5N		5	UNCH	.011	----	----	961	UNCH	230B	5
1185	----	----	----	----	10N		5 -	5	.012	----	----	4616	UNCH	270B	10



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

PRELIMINARY

PG42 BULLETIN #148@		10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								wed, Aug 03, 2016 PG42			
1210	----	----	----	170N	165 -	5	.273	----	----	5051	UNCH	345B	140A
1212	----	----	----	215N	205 -	10	.327	----	5300	6161 +	5059	420B	175A
1215	----	----	----	270N	255 -	15	.389	----	50	6886	UNCH	500B	220A
1217	----	----	----	335N	320 -	15	.457	----	2552	6452 +	1875	595B	275A
1220	----	----	----	410N	400 -	10	.528	----	50	4359 +	14	1055B	345A
1222	----	----	----	500N	485 -	15	.599	----	----	120	UNCH	1125B	425A
TOTAL									15952	160221 +	14408		
NOV16													
1140	----	----	----	5N	5	UNCH	.006	----	----	25	UNCH	5B	5A
1212	----	----	----	285N	275 -	10	.354	----	----	600	UNCH	490B	240A
1215	----	----	----	340N	330 -	10	.407	----	----	800	UNCH	570B	290A
1220	----	----	----	480N	470 -	10	.523	----	----	50	UNCH	1115B	425A
TOTAL									0	1475			
DEC16													
1190	----	----	----	95N	90 -	5	.114	----	----	215	UNCH	150B	80A
1195	----	----	----	125N	120 -	5	.150	----	----	3154	UNCH	205B	110A
1200	----	----	----	170N	165 -	5	.198	----	----	386	UNCH	280B	150A
1210	----	----	----	320N	310 -	10	.335	----	----	2000	UNCH	505B	280A
1215	----	----	----	435N	420 -	15	.422	----	----	150	UNCH	1015B	385A
1217	----	----	----	500N	490 -	10	.469	----	150	1935 +	150	1095B	450A
TOTAL									150	7840 +	150		

2 YEAR NOTE CALLS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
2Y NOTE	CALL									HIGH	LOW	
SEP16	2Y NOTE CALL											
1085	----	----	----	620N	615 -	5	.998	----	1100	UNCH	1090B	295A
1087	----	----	----	465N	460 -	5	.958	----	550	UNCH	575B	175A
1088	----	----	----	385N	380 -	5	.952	----	685	UNCH	545B	135A
1090	----	----	----	310N	305 -	5	.910	----	600	UNCH	475B	100A
1092	----	----	----	235N	230 -	5	.861	----	1200	UNCH	410B	75A
1093	----	----	----	170N	160 -	10	.772	----	4858	UNCH	380	55A
1095	----	----	----	110N	100 -	10	.627	3	4052	UNCH	285B	40A
1096	----	----	----	60N	55 -	5	.439	50	1375 +	50	230B	25A
1097	----	----	----	30N	25 -	5	.253	200	1492 +	194	210B	15
1098	----	----	----	10N	10	UNCH	.120	----	262	UNCH	165B	10
1100	----	----	----	5N	5	UNCH	.061	50	652	UNCH	130B	10A
1101	----	----	----	CAB	CAB	----	.006	----	283	UNCH	95B	5
1102	----	----	----	CAB	CAB	----	.001	----	1	UNCH	70B	5
1103	----	----	----	CAB	CAB	----	.000	----	250	UNCH	50B	10A
1105	----	----	----	CAB	CAB	----	.000	----	10	UNCH	35B	10A
1106	----	----	----	CAB	CAB	----	----	----	4901	UNCH	25B	5
1107	----	----	----	CAB	CAB	----	----	----	221	UNCH	15B	10
1117	----	----	----	CAB	CAB	----	----	----	1000	UNCH	10B	5
TOTAL				CAB	CAB	----	----	----	2000	UNCH	----	----
								303	25492 +	244		
OCT16	2Y NOTE CALL											
1082	----	----	----	1110N	1105 -	5	.969	----	1350	UNCH	----	----
1105	----	----	----	CAB	CAB	----	.003	----	50	UNCH	5	5
TOTAL								0	1400			

2 YEAR NOTE PUTS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
2Y NOTE	PUT									HIGH	LOW	
SEP16	2Y NOTE PUT											
1060	----	----	----	CAB	CAB	----	----	----	3640	UNCH	----	----
1073	----	----	----	CAB	CAB	----	----	----	477	UNCH	10B	5
1075	----	----	----	CAB	CAB	----	----	----	300	UNCH	10B	65A
1076	----	----	----	CAB	CAB	----	----	----	3500	UNCH	15B	5
1077	----	----	----	CAB	CAB	----	----	----	221	UNCH	20B	90A
1080	----	----	----	CAB	CAB	----	----	----	310	UNCH	30B	5
1081	----	----	----	CAB	CAB	----	.000	----	401	UNCH	40B	5
1082	----	----	----	CAB	CAB	----	.000	----	1700	UNCH	55B	5
1083	----	----	----	CAB	CAB	----	.000	----	917	UNCH	65B	5
1085	----	----	----	CAB	CAB	----	.001	----	936	UNCH	200B	5
1086	----	----	----	CAB	CAB	----	.004	----	142	UNCH	230B	5
1087	----	----	----	5N	5	UNCH	.041	----	1522	UNCH	265B	5
1088	----	----	----	5N	5	UNCH	.047	3	7332	UNCH	305B	5
1090	----	----	----	10N	10	UNCH	.089	150	2025 -	17	345B	10
1091	----	----	----	15N	15	UNCH	.138	1800	13057	UNCH	385B	20
1092	----	----	----	30N	25 -	5	.227	3060	4667 -	1473	435B	25A
1093	----	----	----	50N	45 -	5	.372	150	2137 +	52	390B	35A
1095	----	----	----	80N	80	UNCH	.560	850	1510 +	760	455B	55A
1096	----	----	----	130N	130	UNCH	.746	----	1156	UNCH	235B	80A
1097	----	----	----	190N	195 +	5	.879	----	406	UNCH	285B	110
1100	----	----	----	340N	345 +	5	.993	----	50	UNCH	440B	215A
TOTAL								6013	46406 -	678		
OCT16	2Y NOTE PUT											
1081	----	----	----	5N	CAB	----	.003	----	500	UNCH	----	----
1083	----	----	----	5N	5	UNCH	.033	----	1000	UNCH	----	----
1087	----	----	----	15N	20 +	5	.113	----	5	UNCH	15	15
1088	----	----	----	25N	25	UNCH	.145	----	500	UNCH	50B	30A
TOTAL								0	2005			

30 YEAR BOND CALLS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
30Y BOND CALL	30Y BOND CALL									HIGH	LOW	
SEP16	30Y BOND CALL											
1450	----	----	----	2722N	2710 -	12	1.000	----	2	UNCH	1757	1642
1500	----	----	----	2222N	2210 -	12	1.000	----	3	UNCH	1302	1137
1550	----	----	----	1722N	1710 -	12	.999	----	7	UNCH	2215B	732
1565	----	----	----	1555N	1542 +	NEW	.999	1	1 +	1	1548B	1528A
1570	----	----	----	1524N	1511 -	13	.993	----	3 +	1	2015B	558A
1580	----	----	----	1424N	1411 -	13	.993	----	150	UNCH	1915B	519A
1585	----	----	----	1356N	1344 +	NEW	.987	2	2 +	2	1348B	1328A
1590	----	----	----	1324N	1312 -	12	.987	4	51	UNCH	1816B	415A
1595	----	----	----	1256N	1244 +	NEW	.987	2	2 +	2	1249B	1229A
1600	----	----	----	1225N	1212 -	13	.986	8	34 +	8	1717B	348A
1610	----	----	----	1125N	1113 -	12	.980	----	253	UNCH	1617B	319A
1620	----	----	----	1026N	1014 -	12	.973	7	605	UNCH	1518B	257A
1630	----	----	----	928N	915 -	13	.966	----	1894	UNCH	1420B	234A
1640	----	----	----	831N	817 -	14	.953	----	2142	UNCH	1321B	213A
1650	----	----	----	735N	720 -	15	.934	9	1448 +	9	1224B	159A
1660	----	----	----	639N	625 -	14	.905	----	3601	UNCH	1127B	140A
1670	----	----	----	546N	531 -	15	.870	2	1569 -	2	1032B	124A
1675	----	----	----	519N	504 +	NEW	.845	1	1 +	1	518B	423A
1680	----	----	----	456N	441 -	15	.820	18	2290 -	12	938B	110A
1685	----	----	----	430N	414 -	16	.794	----	47	UNCH	543B	338A
1690	----	----	----	404N	353 -	15	.762	17	6034 -	17	846	62A
1695	----	----	----	344N	329 -	15	.727	----	5	UNCH	500B	258A
1700	----	----	----	321N	306 -	15	.690	10	3164 +	3	756B	52A
1705	----	----	----	263N	248 -	15	.650	1	103	UNCH	442B	218A
1710	----	----	----	242N	228 -	14	.608	361	6567 +	228	704B	43A
1715	----	----	----	222N	209 -	13	.564	25	229 -	8	356B	147A
1720	----	----	----	204N	156 -	12	.519	456	7436 -	202	622	36A
1725	----	----	----	151N	140 -	11	.473	62	2357 -	25	313B	118A
1730	----	----	----	135N	125 -	10	.428	5620	16578 -	4821	538B	30A
1735	----	----	----	121N	112 -	9	.383	12	741 +	5	236B	59A
1740	----	----	----	109N	100 -	9	.340	698	8203 +	222	460B	25A
1745	----	----	----	62N	53 -	9	.297	4	1687	UNCH	200B	42A
1750	----	----	----	51N	45 -	6	.260	11594	18835 +	331	421B	21
1755	----	----	----	43N	37 -	6	.224	94	2293 -	79	133B	29
1760	----	----	----	35N	31 -	4	.193	11609	18730 +	3763	351	18A
1765	----	----	----	29N	26 -	3	.166	10	1117 +	1	108	19A
1770	----	----	----	24N	21 -	3	.139	370	11973 +	136	319B	15A
1775	----	----	----	20N	17 -	3	.116	104	728 +	54	52	13
1780	----	----	----	16N	14 -	2	.098	427	7158 +	35	254B	10
1785	----	----	----	13N	11 -	2	.079	17	670 -	8	37B	9A
1790	----	----	----	11N	9 -	2	.066	524	7872 -	109	230B	7
1795	----	----	----	9N	7 -	2	.053	1	390	UNCH	27	6A
1800	----	----	----	7N	6 -	1	.045	227	5390 +	170	213B	4
1805	----	----	----	6N	5 -	1	.038	1	175 +	1	18B	4
1810	----	----	----	5N	4 -	1	.031	163	4358 +	9	163B	3

PRELIMINARY														
PG42 BULLETIN #148@				10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS							Wed, Aug 03, 2016			PG42
1815	----	----	----	4N	4	UNCH	.029	----	1	89	+	1	12B	3
1820	----	----	----	4N	3 -	1	.023	----	20	4800	-	3	150B	2
1825	----	----	----	3N	3	UNCH	.022	----	22	219	+	2	8B	2
1830	----	----	----	3N	2 -	1	.015	----	36	3011	+	28	140B	2
1835	----	----	----	2N	2	UNCH	.015	----	259	259		UNCH	6B	2
1840	----	----	----	2N	2	UNCH	.014	----	2	2870	-	2	128B	2
1845	----	----	----	2N	1 -	1	.008	----	10	10		UNCH	4B	1A
1850	----	----	----	1N	1	UNCH	.007	----	239	1560	-	18	124	1
1855	----	----	----	1N	1	UNCH	.007	----	10	10		UNCH	2	1A
1860	----	----	----	1N	1	UNCH	.007	----	65	1354	-	1	110B	1
1865	----	----	----	1N		CAB	.000	----	----	1007		UNCH	2	1A
1870	----	----	----	CAB		CAB	.000	----	----	5216		UNCH	103B	1
1880	----	----	----	CAB		CAB	.000	----	----	1039		UNCH	60B	1
1890	----	----	----	CAB		CAB	.000	----	----	935		UNCH	56	1
1900	----	----	----	CAB		CAB	.000	----	----	3896		UNCH	50	1
1910	----	----	----	CAB		CAB	.000	----	----	747		UNCH	43B	1A
1920	----	----	----	CAB		CAB	.000	----	----	713		UNCH	38B	1
1930	----	----	----	CAB		CAB	.000	----	----	1438		UNCH	34B	1
1940	----	----	----	CAB		CAB	.000	----	----	440		UNCH	30B	1
1950	----	----	----	CAB		CAB	.000	----	----	864		UNCH	27B	1
1960	----	----	----	CAB		CAB	.000	----	----	1174		UNCH	21B	1
1970	----	----	----	CAB		CAB	.000	----	----	273		UNCH	17B	1
1980	----	----	----	CAB		CAB	.000	----	----	185		UNCH	15B	1
1990	----	----	----	CAB		CAB	.000	----	----	60		UNCH	12B	1A
2000	----	----	----	CAB		CAB	.000	----	----	25		UNCH	5B	1A
2020	----	----	----	CAB		CAB	.000	----	----	30		UNCH	3	3
2040	----	----	----	CAB		CAB	.000	----	----	240		UNCH	1	1
2060	----	----	----	CAB		CAB	.000	----	----	135		UNCH	4B	1
2080	----	----	----	CAB		CAB	.000	----	----	563		UNCH	3B	1
2100	----	----	----	CAB		CAB	.000	----	----	548		UNCH	2B	1
2200	----	----	----	CAB		CAB	.000	----	----	23		UNCH	----	----
2250	----	----	----	CAB		CAB	.000	----	----	1964		UNCH	----	----
TOTAL									32847	182595	-	294		
OCT16														
1640	----	----	----	733N	722 -	11	.839	----	----	4		UNCH	840B	602A
1670	----	----	----	510N	463 -	11	.715	----	2	4	+	2	611B	404A
1690	----	----	----	351N	341 -	10	.608	----	----	3		UNCH	521B	300A
1700	----	----	----	313N	304 -	9	.550	----	397	1224	+	290	440B	234
1710	----	----	----	243N	234 -	9	.490	----	290	706	+	203	362B	209A
1720	----	----	----	213N	204 -	9	.430	----	40	376	+	27	330B	147A
1730	----	----	----	151N	143 -	8	.372	----	8	461	-	6	330B	125
1740	----	----	----	128N	122 -	6	.317	----	----	551		UNCH	401B	106A
1750	----	----	----	109N	104 -	5	.265	----	561	4855	-	197	234B	55A
1760	----	----	----	58N	54 -	4	.221	----	1303	8848	+	533	208B	43A
1770	----	----	----	45N	42 -	3	.180	----	6	394		UNCH	150B	33
1780	----	----	----	35N	32 -	3	.145	----	11	2375	+	11	142B	24
1790	----	----	----	27N	25 -	2	.117	----	99	1113	+	71	113B	19
1800	----	----	----	21N	19 -	2	.092	----	95	4156	+	55	56	14
1810	----	----	----	16N	15 -	1	.074	----	7	46	+	6	30B	12A
1820	----	----	----	13N	11 -	2	.057	----	8	159	+	5	24B	9A
1830	----	----	----	10N	9 -	1	.046	----	222	159	+	87	53	7A
1840	----	----	----	8N	7 -	1	.037	----	18	111	+	1	14	6A
1850	----	----	----	6N	5 -	1	.027	----	61	179	+	59	13	5A
1860	----	----	----	5N	4 -	1	.022	----	7</					

PRELIMINARY																
PG42 BULLETIN #148@				10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS							wed, Aug 03, 2016					
1500	----	----	----	CAB		CAB					14299	UNCH	117B	1		
1510	----	----	----	CAB		CAB	----	----	----	----	1632	UNCH	131B	2		
1520	----	----	----	CAB		CAB	----	.000	----	----	1043	UNCH	147B	1		
1530	----	----	----	CAB		CAB	----	.000	----	----	3232	UNCH	201B	1		
1535	----	----	----	CAB		CAB	----	.000	----	----	36	UNCH	1	1		
1540	----	----	----	CAB		CAB	----	.000	----	----	1098	UNCH	220B	1		
1545	----	----	----	CAB		CAB	----	.000	----	----	25	UNCH	1	1		
1550	----	----	----	CAB		CAB	----	.000	----	103	1877 -	103	242B	1		
1555	----	----	----	1N		CAB	----	.000	----	----	445	UNCH	1	1		
1560	----	----	----	1N		CAB	----	.000	----	----	5112	UNCH	302B	1		
1565	----	----	----	1N		CAB	----	.000	----	----	25	UNCH	2	1		
1570	----	----	----	2N			1 -	1570	.006	----	2	2693 -	2	328B	1	
1575	----	----	----	2N			1 -	1575	.006	----	18	UNCH	2	1A		
1580	----	----	----	2N			1 -	1580	.006	----	51	2067 +	21	356B	1	
1585	----	----	----	2N			2	UNCH	.012	----	----	8	UNCH	3	1A	
1590	----	----	----	2N			2	UNCH	.012	----	252	4844 +	250	422B	2	
1595	----	----	----	3N			2	UNCH	.012	----	----	376	UNCH	4	2	
1600	----	----	----	3N			2 -	1600	.013	----	71	5114 -	63	455B	2	
1605	----	----	----	3N			2 -	1605	.013	----	3	195 +	3	6B	2A	
1610	----	----	----	3N			3	UNCH	.019	----	17	2223 -	6	525B	2A	
1615	----	----	----	4N			3 -	1615	.020	----	----	25	UNCH	8	2A	
1620	----	----	----	4N			4	UNCH	.026	----	54	7307 +	19	557B	3	
1625	----	----	----	5N			4 -	1625	.027	----	----	337	UNCH	11	3A	
1630	----	----	----	6N			5 -	1630	.033	----	642	11653 +	520	609B	2	
1635	----	----	----	7N			6 -	1635	.040	----	----	48	UNCH	16B	4	
1640	----	----	----	9N			7 -	1640	.046	----	551	9504 +	64	633B	5	
1645	----	----	----	11N			8 -	1645	.053	----	25	60	UNCH	23B	6A	
1650	----	----	----	13N			10 -	1650	.065	----	1902	7126 +	911	639B	5	
1655	----	----	----	15N			12 -	1655	.078	----	100	568 -	13	31B	7	
1660	16	16	*16	16			15 -	1660	.094	----	3709	8042 +	451	717B	8	
1665	----	----	----	20N			18 -	1665	.111	----	24	2316 +	12	42B	10	
1670	----	----	----	24N			21 -	1670	.129	----	434	9254 +	143	742B	12	
1675	----	----	----	29N			26 -	1675	.154	----	11	2590 +	1	57B	14	
1680	----	----	----	34N			31 -	1680	.179	----	3009	11113 +	433	743B	16	
1685	----	----	----	40N			36 -	1685	.205	----	62	571 +	31	112B	19	
1690	----	----	----	46N			43 -	1690	.237	----	6172	13072 +	3119	830B	23	
1695	----	----	----	54N			51 -	1695	.272	----	32	1235 +	7	134B	27A	
1700	----	----	----	63N			60 -	1700	.309	----	553	10468 -	30	919B	31	
1705	----	----	----	109N			106 -	1705	.349	----	320	2029 +	305	161B	38	
1710	----	----	----	120N			118 -	1710	.391	----	968	7230 -	260	963B	44	
1715	----	----	----	132N			131 -	1715	.435</							

PG42	BULLETIN #148@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS	wed, Aug 03, 2016	PG42
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ULTRA T-BOND CALLS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
ULTRA T-BND C														
SEP16		ULTRA T-BND C												
1770	----		----	----	1022N		1002 -	20	.940	----	3	UNCH	458B	240A
1800	----		----	----	739N		719 -	20	.868	----	1	UNCH	1120	149A
1820	----		----	----	560N		540 -	20	.790	----	26	UNCH	628B	122A
1830	----		----	----	510N		455 -	19	.741	----	5	UNCH	552B	111A
1840	----		----	----	427N		409 -	18	.686	----	958	UNCH	623B	101A
1850	----		----	----	348N		330 -	18	.627	----	39	UNCH	551B	57A
1860	----		----	----	309N		255 -	18	.562	----	1	UNCH	518B	50A
1870	----		----	----	236N		220 -	16	.495	----	39 +	1	461B	44A
1880	----		----	----	205N		155 -	14	.428	5	374 -	5	531B	38A
1890	----		----	----	142N		130 -	12	.362	5	76	UNCH	541B	34A
1900	----		----	----	119N		109 -	10	.301	----	301	UNCH	533B	30A
1910	----		----	----	100N		56 -	8	.245	----	292	UNCH	504B	26A
1920	----		----	----	49N		43 -	6	.197	----	383	UNCH	509B	23A
1930	----		----	----	38N		34 -	4	.160	----	22	UNCH	442B	21A
1940	----		----	----	28N		26 -	2	.126	----	20	UNCH	412B	19A
1950	----		----	----	21N		19 -	2	.097	----	21	UNCH	350B	17A
1980	----		----	----	9N		9	UNCH	.047	----	5	UNCH	246B	10A
1990	----		----	----	7N		7	UNCH	.037	----	5	UNCH	227B	8A
2000	----		----	----	5N		5	UNCH	.027	----	6	UNCH	210	7A
2050	----		----	----	1N		1	UNCH	.005	----	1	UNCH	112B	13A
2350	----		----	----	CAB		CAB	----	----	----	1	UNCH	----	----
2550	----		----	----	CAB		CAB	----	----	----	81	UNCH	----	----
TOTAL										11	2657 -	4		

ULTRA T-BOND PUTS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
ULTRA T-BND P														
SEP16		ULTRA T-BND P												
1350	----		----	----	CAB		CAB	----	----	----	934	UNCH	----	----
1380	----		----	----	CAB		CAB	----	----	----	168	UNCH	----	----
1400	----		----	----	CAB		CAB	----	----	----	1500	UNCH	----	----
1450	----		----	----	CAB		CAB	----	----	----	245	UNCH	1	1
1650	----		----	----	CAB		CAB	----	.000	----	60	UNCH	154B	16A
1670	----		----	----	CAB		CAB	----	.000	----	50	UNCH	240B	14A
1700	----		----	----	1N		1	UNCH	.005	----	6	UNCH	353B	13A
1770	----		----	----	16N		12 -	1770	.059	----	2	UNCH	615B	12A
1780	----		----	----	20N		16 -	1780	.077	----	31	UNCH	539B	14A
1800	----		----	----	33N		29 -	1800	.131	----	58	UNCH	462B	20A
1810	----		----	----	42N		38 -	1810	.166	----	337	UNCH	500B	24A
1820	----		----	----	54N		50 -	1820	.209	----	93	UNCH	530	29A
1830	----		----	----	104N		101 -	1830	.258	----	637	UNCH	514B	36A
1840	----		----	----	121N		119 -	1840	.313	----	248	UNCH	555B	44A
1850	----		----	----	142N		140 -	1850	.372	2	59 -	2	547B	55A
1860	----		----	----	203N		201 -	1860	.437</					

PRELIMINARY													
PG42 BULLETIN #148@		10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								Wed, Aug 03, 2016 PG42			
5-YEAR WEEK1 NOTE CALLS													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
5Y WK1 NOTE C													
AUG16 5Y WK1 NOTE C													
1215	----	----	----	280N	285	UNCH	.813	----	25	2498 -	25	410B	145A
1217	----	----	----	170N	165	UNCH	.627	----	558	1172 +	382	390B	90A
1220	----	----	----	90N	80 -								

PG42	BULLETIN #148@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS	wed, Aug 03, 2016	PG42
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10-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
10Y WK1 NOTE P													
AUG16	10Y WK1 NOTE P												
1257	----		----	----	CAB		CAB	----	----	----	10	UNCH	1
1282	----		----	----	CAB		CAB	----	----	----	130	UNCH	2
1285	----		----	----	CAB		CAB	----	----	----	4091	UNCH	3B
1287	----		----	----	CAB		CAB	----	----	----	223	UNCH	2
1292	----		----	----	CAB		CAB	----	----	----	1000	UNCH	6B
1295	----		----	----	CAB		CAB	----	----	----	2168	UNCH	7B
1297	----		----	----	CAB		CAB	----	----	----	202	UNCH	9B
1300	----		----	----	CAB		CAB	----	----	----	5502	UNCH	11B
1302	----		----	----	CAB		CAB	----	----	----	1017	UNCH	14B
1305	----		----	----	1N		CAB	----	----	----	6800 -	700	17B
1307	----		----	----	1N		CAB	----	----	----	4656 +	5	21B
1310	----		----	----	2N		CAB	----	----	----	13554 +	10	25B
1312	----		----	----	3N		1 -	2	.020	1722	3645 +	1038	31B
1315	----		----	----	4N		2 -	2	.047	1827	5582 -	793	38B
1317	----		----	----	6N		4 -	2	.102	1117	3451 +	14	45B

10-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	
10Y WK2	NOTE P															
AUG16	10Y WK2	NOTE P														
1270	----	----			----	----	CAB		CAB	----	----	----	4000	UNCH	1	1
1275	----	----			----	----	CAB		CAB	----	----	----	130	UNCH	1	1A
1285	----	----			----	----	CAB		CAB	----	----	----	3690	UNCH	1	1
1287	----	----			----	----	1N		CAB	----	----	----	1414	UNCH	1	1
1290	----	----			----	----	1N		CAB	----	----	----	100	UNCH	5B	1A
1292	----	----			----	----	1N		CAB	----	----	----	796	UNCH	6B	1
1295	----	----			----	----	2N		1 -	1	.019	480	5035 +	480	7B	1
1297	----	----			----	----	2N		1 -	1	.021	9	283 +	9	9B	1
1300	----	----			----	----	2N		1 -	1	.023	----	5000	UNCH	11	2A
1302	----	----			----	----	3N		2 -	1	.042	----	149	UNCH	14B	2A
1305	----	----			----	----	4N		2 -	2	.046	1060	8139 +	671	18B	2A
1307	----	----			----	----	5N		3 -	2	.068	----	48	UNCH	22B	3A
1310	----	----			----	----										

10-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
10Y WK3 NOTE P															
AUG16	10Y WK3 NOTE P														
1295	----			----	----	3N		2 -	1	.037	----	10	UNCH	3B	2
1312	----			----	----	11N		10 +	NEW	.180	----	2 +	2	15B	10
1322	----			----	----	28N		26 -	2	.401	----	3 +	1	37B	26A
1325	----			----	----	35N		33 -	2	.474	----	122	UNCH	46B	32A
1327	----			----	----	44N		40 +	NEW	.550	----	10 +	10	56B	40A
1330	----			----	----	53N		49 -	4	.626	158	512 +	158	101B	49A
1332	----			----	----	63N		60 +	NEW	.695	----	40 +	40	113B	59A
TOTAL											211	699 +	211		

5-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		
5Y WK1 NOTE P													
AUG16	5Y WK1 NOTE P												
1182	----		----	----	CAB	CAB	----	----	----	232	UNCH	10	10
1192	----		----	----	CAB	CAB	----	----	----	1300	UNCH	5	5
1195	----		----	----	CAB	CAB	----	----	----	250	UNCH	20B	5A
1197	----		----	----	CAB	CAB	----	----	----	429	UNCH	35B	15A
1200	----		----	----	CAB	CAB	----	.000	----	470	UNCH	45B	10A
1202	----		----	----	CAB	CAB	----	.000	----	458	UNCH	65B	5A
1205	----		----	----	5N	CAB	----	.000	----	680	UNCH	90B	5A
1207	----		----	----	10N			.011	----	279	UNCH	125B	5A
1210	----		----	----	15N	10	UNCH	.030	425	2113 +	213	175B	10A
1212	----		----	----	30N	20 -	1	.074	----	460	UNCH	235B	20A
1215	----		----	----	60N	45 -	1	.186	366	3272 +	283	315B	40
1217	----		----	----	110N	85 -	2	.372	523	1242 +	448	410B	75
1220	----		----	----	190N	160 -	3	.631	----	404	UNCH	515B	130A
1222	----		----	----	300N	270 -	3	.854	----	127	UNCH	1005B	225A
TOTAL													

5-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
5Y WK2 NOTE P	5Y WK2 NOTE P													
AUG16	5Y WK2 NOTE P													
1180	----		----	----		CAB		CAB	----	----	----	50	UNCH	5
1195	----		----	----		5N		CAB	----	----	----	149	UNCH	25B
1207	----		----	----		25N		15 -	1	.059	----	65	UNCH	130B
1210	----		----	----		35N		25 -	1	.099	----	75	UNCH	180B
1212	----		----	----		55N		45 -	1	.171	199	327 +	149	250B
1215	----		----	----		90N		75 -	1	.273	1	1351 +	1	330B
1217	----		----	----		145N		125 -	2	.416	600	725 +	525	430B
1220	----		----	----		225N		200 -	2	.584	----	100	UNCH	510B
TOTAL											800	2842 +	675	

5-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
5Y WK3 NOTE P														
AUG16	5Y WK3 NOTE P													
1212	----			----	----	80N		70 -	1	.218	----	278	UNCH	110B
1215	----			----	----	120N		105 -	1	.312	----	126	UNCH	165B
1217	----			----	----	180N		160 -	2	.432	----	139	UNCH	240B
1220	----			----	----	260N		240 -	2	.564	----	89	UNCH	335B
1222	----			----	----	360N		335 -	2	.695	----	33	UNCH	350B
TOTAL											0	665		

PG42	BULLETIN #148@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS	Wed, Aug 03, 2016	PG42
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2-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
2Y WK1 NOTE P												
AUG16		2Y WK1 NOTE P										
1093	----		----	----	20N		15 UNCH	.227	----	----	1 UNCH	95B 15
1095	----		----	----	55N		50 UNCH	.632	----	----	25 UNCH	130B 50A
TOTAL										0	26	

2-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
2Y WK2 NOTE P												
AUG16		2Y WK2 NOTE P										
1092	----		----	----	15N		15 UNCH	.170	----	1	1 + 1	60B 15
1093	----		----	----	30N		30 UNCH	.331	----	----	1 UNCH	95B 25
TOTAL										1	2 + 1	

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												
AUG16		30Y WK1 BOND P										
1590	----		----	----	CAB		CAB	----	----	----	1 UNCH	2B 1A
1600	----		----	----	CAB		CAB	----	----	----	1 UNCH	4B 3A
1615	----		----	----	CAB		CAB	----	----	----	1 UNCH	6B 1
1620	----		----	----	CAB		CAB	----	----	----	1 UNCH	7B 1
1630	----		----	----	CAB		CAB	----	----	----	200 UNCH	9B 2
1635	----		----	----	CAB		CAB	----	----	----	4 UNCH	11B 1A
1640	----		----	----	CAB		CAB	----	----	----	41 UNCH	13B 1A
1645	----		----	----	CAB		CAB	----	----	----	127 UNCH	16B 1A
1650	----		----	----	CAB		CAB	----	----	----	2686 UNCH	18 1A
1655	----		----	----	CAB		CAB	----	----	110	133 + 110	22B 1A
1660	----		----	----	CAB		CAB	----	----	50	1016 + 50	26B 1A
1665	----		----	----	1N		CAB	.000	----	----	81 UNCH	30B 1A
1670	----		----	----	1N		CAB	.000	----	65	5736 + 1	36 1
1675	----		----	----	2N		CAB	.000	----	3	254 + 3	44B 1A
1680	----		----	----	3N		1 - 2	.006	----	330	5780 + 40	53B 1A
1685	----		----	----	4N		2 - 2	.014	----	21	502 - 10	100B 2
1690	----		----	----	6N		3 - 3	.025	----	626	2614 + 395	112B 2
1695	----		----	----	8N		4 - 4	.038	----	58	501 + 58	125B 3
1700	----		----	----	12N		7 - 5	.075	----	763	1334 + 243	141B 4
1705	----		----	----	17N		11 - 6	.127	----	83	770 + 1	157B 6A
1710	----		----	----	25N		18 - 7	.213	----	121	1501 - 10	211B 7
1715	----		----	----	34N		27 - 7	.322	----	101	599 - 26	231B 11A
1720	----		----	----	46N		40 - 6	.454	----	272	519 - 61	252B 15
1725	----		----	----	61N		56 - 5	.594	----	62	429 + 57	311B 20
1730	----		----	----	114N		112 - 2	.725	----	5	907 - 1	335B 28
1735	----		----	----	135N		135 UNCH	.834	----	8	758 - 3	360B 38A
1740	----		----	----	158N		161 + 3	.913	----	----	228 UNCH	422B 49A
1745	----		----	----	220N		226 + 6	.955	----	----	4 UNCH	449B 100A
1750	----		----	----	248N		256 + 8	.980	----	47	155 + 46	513B 116A
1755	----		----	----	313N		323 + 10	.991	----	----	105 UNCH	542B 135A
1760	----		----	----	344N		354 + 10	.999	----	----	40 UNCH	608B 157A
TOTAL										2725	27028 + 893	

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												
AUG16		30Y WK2 BOND P										
1620	----		----	----	CAB		CAB	----	.000	----	2 UNCH	7B 1
1625	----		----	----	1N		CAB	----	.000	----	20 UNCH	9B 2A
1635	----		----	----	1N		1 UNCH	.008	----	30	UNCH	14B 1A
1645	----		----	----	2N		1 - 1	.009	----	5	UNCH	20B 2A
1655	----		----	----	4N		2 - 2	.018	----	4	UNCH	29B 2A
1660	----		----	----	5N		3 - 2	.027	----	3	162 + 2	35B 2A
1665	----		----	----	6N		4 - 2	.036	----	1	60 UNCH	42B 3A
1670	----		----	----	8N		5 - 3	.046	----	16	82 UNCH	49B 3A
1675	----		----	----	10N		7 - 3	.063	----	52	76 + 52	58B 4A
1680	----		----	----	13N		9 - 4	.082	----	10	1001 - 10	104B 5
1685	----		----	----	16N		11 - 5	.101	----	56	109 + 46	115B 6A
1690	----		----	----	20N		15 - 5	.134	----	21	1120 + 16	128B 7
1695	----		----	----	25N		20 - 5	.174	----	2375	2604 + 2334	142B 10A
1700	----		----	----	31N		27 - 4	.223	----	5	833 UNCH	158B 12
1705	----		----	----	40N		35 - 5	.277	----	----	43 UNCH	210B 16A
1710	----		----	----	49N		45 - 4	.338	----	7	132 + 5	228B 20A
1715	----		----	----	60N		57 - 3	.405	----	----	435 UNCH	247B 25A
1720	----		----	----	109N		107 - 2	.474	----	581	1127 + 319	304B 30
1725	----		----	----	124N		123 - 1	.545	----	13	1002 + 3	326B 39A
1730	----		----	----	140N		141 + 1	.616	----	6	191 + 6	349B 48A
1735	----		----	----	159N		162 + 3	.681	----	5	281 + 5	409B 59A
1740	----		----	----	216N		220 + 4	.744	----	----	12 UNCH	434B 108A
TOTAL										3151	9331 + 2778	

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												
AUG16		30Y WK3 BOND P										
1595	----		----	----	1N		1 UNCH	.006	----	----	1 UNCH	1 1
1620	----		----	----	2N		1 + NEW	.008	----	1	1 + 1	3B 1
1670	----		----	----	15N		13 + NEW	.095	----	10	10 + 10	24B 11A
1680	----		----	----	23N		19 + NEW	.136	----	5	4 + 4	35B 18
1690	----		----	----	33N		30 - 3	.200	----	----	20 UNCH	50B 26A
1700	----		----	----	48N		44 + NEW	.277	----	4	4 + 4	106B 39A
TOTAL										20	40 + 19	

ULTRA T-BOND WEEK1 PUTS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
ULTRA W1 BOND P												
AUG16		ULTRA W1 BOND P										
1855	----		----	----	38N		28 - 10	.246	----	----	1 UNCH	240B 18A
1885	----		----	----	200N		163 - 1	.806	----	----	1 UNCH	325B 46A
TOTAL										0	2	

ULTRA T-BOND WEEK2 PUTS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
ULTRA W2 BOND P												
AUG16		ULTRA W2 BOND P										
1840	----		----	----	44N		36 - 8	.224	----	----	1 UNCH	211B 24A
TOTAL										0	1	

ADDITIONAL CBT FINANCIAL OPTIONS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
TN OPT												
SEP16		TN OPT			(FUTURES SETT. .00)							
1340	----		----	----		CAB	----	.000	----	----	2000 UNCH	.18B .11A
1385	----		----	----	.1N		.1 UNCH	.012	----	----	50 UNCH	.111B .7A
1425	----		----	----	.13N		.12- .1	.138	----	----	140 UNCH	.236B .9A
1430	----		----	----	.18N		.16- .2	.180	----	----	10 UNCH	.205B .11A

PRELIMINARY															
PG42	BULLETIN #148@			10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								Wed, Aug 03, 2016		PG42	
1435	----		----	----	.206N		.200-	.6	.763	----	----	55	UNCH	.263B	.45A
1435	----		----	----	.24N		.22-	.2	.236	----	----	10	UNCH	.225B	.14A
1440	----		----	----	.146N		.140-	.6	.695	----	----	10	UNCH	.242B	.38A
1440	----		----	----	.32N		.30-	.2	.304	----	----	15	UNCH	.221B	.19A
1445	----		----	----	.124N		.118-	.6	.617	----	----	10	UNCH	.239B	.33A
1445	----		----	----	.42N		.40-	.2	.382	----	----	235	UNCH	.227B	.25A
1447	----		----	----	.48N		.47-	.1	.425	----	----	98	UNCH	.113B	.28A
1450	----		----	----	.105N		.100-	.5	.530	----	----	15	UNCH	.243B	.28A
1450	----		----	----	.55N		.54-	.1	.469	----	----	10	UNCH	.241B	.33A
1455	----		----	----	.52N		.48-	.4	.441	----	----	5	UNCH	.224B	.24A
1455	----		----	----	.106N		.106	UNCH	.558	----	----	5	UNCH	.239B	.43A
1460	----		----	----	.38N		.35-	.3	.355	----	----	210	UNCH	.208B	.21A
1465	----		----	----	.27N		.25-	.2	.275	----	----	150	UNCH	.161B	.18A
1465	----		----	----	.145N		.147+	.2	.724	----	----	5	UNCH	.209B	.101A
1467	----		----	----	.23N		.21-	.2	.240	----	----	98	UNCH	.43B	.18A
1470	----		----	----	.19N		.17-	.2	.205	----	----	5	UNCH	.159B	.16A
1520	----		----	----	.1N			.1	UNCH	.012	----	500	UNCH	.25B	.2
1530	----		----	----		CAB		----	.000	----	----	2500	UNCH	.14B	.2
TOTAL											0	6136			