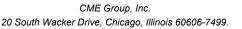
42

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





Customer Service: (312) 930-1000

FINAL

PG42 BULLETIN #123@

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

Wed, Jun 27, 2018 PG42

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXCERCISES, 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.

2. 0													
			10YR N	OTE, 5YR	NOTE, 2	YR NOTE	AND 30YR	BOND CONT	RACTS LAS	T TRADE	DATES		
EXPIRATION:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19					
30YR BOND OPT	05/25	06/22	07/27	08/24	09/21	10/26	11/23	02/22					
5YR NOTE OPT	05/25	06/22	07/27	08/24	09/21	10/26	11/23						
5YR NOTE FUT	06/29			09/28			12/31	03/29					
ULTRA T-BOND OPT	05/25	06/22	07/27	08/24	09/21	10/26	11/23	02/22					
10YR NOTE OPT	05/25	06/22	07/27	08/24	09/21	10/26	11/23	02/22					
2YR NOTE FUT	06/29			09/28			12/31	03/29					
2YR NOTE OPT	05/25	06/22	07/27	08/24	09/21	10/26	11/23						
10YR NOTE FUT	06/20			09/19			12/19	03/20					
ULTRA T-BOND FUT	06/20			09/19			12/19	03/20					
30YR BOND FUT	06/20			09/19			12/19	03/20					
EXPIRATION:	JUN18	JUL18	SEP18										
TN FUT	06/20		09/19										
		07/03											
	06/27												
		07/03											
	06/27												
		07/03											
	06/27												

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUN 27

JUN18 JUL18 AUG18 SEP18 OCT18 NOV18 DEC18 MAR19
CG 110.0-200.0 110.0-177.0 110.0-176.0 110.0-190.0 109.0-175.0 113.0-175.0 109.0-175.0 113.0-174.0
FP 104.0-126.5 105.0-122.2 105.0-122.0 104.5-124.0 104.5-121.2 105.2-120.7 104.5-122.0
OUL 106.0-215.0 110.0-191.0 122.0-190.0 110.0-200.0 122.0-190.0 128.0-190.0 122.0-190.0 127.0-190.0
TC 93.5-150.5 93.0-146.0 93.0-146.0 93.0-148.5 93.0-146.0 94.5-145.0 93.0-146.0 94.5-145.0
TUC 102.1-111.5 101.8-110.2 101.8-110.1 101.8-110.7 101.6-109.7 101.8-109.5 101.6-110.1

JUL18 113.5-175.5 105.7-121.2 94.2-145.0

			1	0 YEAR NOTE FUTURES					
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTF	RACT LOW
10Y NOTE FUT JUN18 SEP18 DEC18 TOTAL 10Y NOTE	119'315 120'010	120'130 #120'060B	119'300 119'245A	119'310 UNCH 120'125 0'125 120'065 0'135	37956 37956	1860620 36 1860656	3496614 + 33488	124'180в 121'035в 120'060в	117'300
			!	5 YEAR NOTE FUTURES					
_	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTF HIGH	RACT LOW
5Y NOTE FUT JUN18 SEP18 DEC18 TOTAL 5Y NOTE	113'305 113'165 	114'010 113'245 #113'037B	113'252A 113'157 	114'012 + 0'072 113'242 + 0'075 113'047 + 0'075	65255 65255	2016 927286 929302	3775045 + 54545	115'202B 114'162 113'037B	112'250 112'147 111'312
			-	2 YEAR NOTE FUTURES					
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTF	RACT LOW
2Y NOTE FUT JUN18 SEP18	106'025 105'287	106'040 105'312	106'022 105'285	106'040 + 0'017 105'312 + 0'025	19861 19861	1038 299498 300536		106'247 106'125	105'265 105'195
			3	O YEAR BOND FUTURES					
20	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTF HIGH	RACT LOW
30Y BOND FUT JUN18 SEP18 DEC18 TOTAL 30Y BOND	144'08 144'17 FUT	 145'11 #144'17	144'05 144'15A	144'16 UNCH 145'09 + 1'01 144'17 + 1'01	7629 7629	339506 5 339511	3063 UNCH 801210 + 8468 582 + 5 804855 + 8473	153'14 150'11B 144'17	140'05 139'11 139'08
			U	LTRA T-BOND FUTURES					
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTF HIGH	RACT LOW
ULTRA T-BND FUT JUN18 SEP18 DEC18 TOTAL ULTRA T-	158'14 	 160'00 #160'05в	158'08	158'13 UNCH 159'30 + 1'19 160'06 + 1'20	5357 5357	136002 22 136024	2772 UNCH 970716 + 9978 54 + 21 973542 + 9999	166'00B 160'11 160'05B	152'23 152'01A 156'04A
OPEI	N RANGE HIGH	LOW	CLOSTNG RANGE	SETT. PRICE PT.CHGE	RTH	GLOBEX®	OPEN TNTEREST	CONTF	RACT

GLOBEX® VOLUME

168582

VOLUME TRADES CLEARED

28556

DELTA

25 1.000 25 1.000

2 545025 + 545027 +

7 18

UNCH 1564 1564

--CONTRACT----HIGH LOW

--CONTRACT--HIGH LOW

125'240 124'305A

133'140B 129'045

128'075 UNCH 128'145 + 0'185

SETT.PRICE & PT.CHGE.

757 + 725 +

10 YEAR NOTE CALLS

CLOSING RANGE

CLOSING RANGE

128'150

HIGH

127'280

STRIKE OPEN RANGE
10Y NOTE CALL
AUG18 10Y NOTE CALL
1125 ---1130 ----

127'260

LOW

Side 02

42

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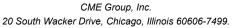


20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000

PG42	BULLETIN #123@	10YR NO	OTE, 5YR NO	TE, 2YR NOTE AND 30	YR BON	ID OPTIO	ONS		Wed	l, Jun 27, 20)18 PG42
1135		 	632N	657 +	25	1.000			32	UNCH 728B	433A
1140		 	600N	625 +	25 25 25	1.000			11	UNCH 661B	402A
1145 1150		 	532N 500N	557 + 525 +	25	. 999 . 999			95 57	UNCH 629B UNCH 561B	335A 305A
1152 1155		 	448N 432N	509 + 457 +	25 25	.999 .999			1 1102	UNCH 509B UNCH 529B	444A 240A
1160 1165		 	401N 333N	425 + 357 +	24 24	.999 .997			12 1165	UNCH 462B UNCH 430B	211A 149A
1170		 	301N	326 +	25 25	.977		 1	189	UNCH 363B	125A
1172 1175		 	249N 233N	310 + 258 +	25	.976 .975		4	1 324 +	UNCH 310B 1 332B	239A 103A
1177 1180		 	218N 202N	243 + 227 +	NEW 25	.955 .952		1 8	1 + 8734 -	1 242B 7 303B	208a 49a
1182 1185		 	151n 136n	212 + 160 +	25 24	.932 .926		9	4 8540 -	UNCH 211B 1 240B	142A 35A
1187 1190		 	122N 109N	145 + 131 +	23 22	.902 .863		2 15	4 + 19240 +	2 145 5 214B	115A 23A
1192 1195		 	61N 50N	117 + 104 +	20 18	.822 .768		2 302	3 - 34929 +	2 117B 74 151B	55A 15
1197		 	40N	56 +	16	.703			557	UNCH 56B	36A
1200 1202		 	32N 25N	46 + 37 +	14 12	.626 .547		18601 5223	79911 - 6756 +	7692 128B 1558 37B	10 22A
1205 1207		 	19N 14N	30 + 23 +	11 9	.468 .391		24078 6389	97401 + 6030 +	1736 117в 3590 24	/ 14A
1210 1212		 	11n 9n	18 + 14 +	7 5	.322 .262		47928 7586	105379 + 3961 +	4487 107в 1552 14	5A 8
1215 1217		 	7N 5N	11 + 9 +	4 4	.212 .174		23799 12785	76954 + 15662 +	5485 56B 12272 8	4A 5
1220		 	4N 3N	7 + 6 +	3 3	.139		22835 1983	67418 - 1845 +	8543 44B 1835 5	3 4A
1222 1225		 	3N	5 +	2	.097		3602	16876 +	1536 33B	2
1227 1230		 	2N 2N	4 + 3 +	2 1	.078 .060		690 6710	1155 + 22563 +	687 3 13 25B	3 2
1232 1235		 	2N 2N	3 + 2	NEW UNCH	.057 .040		 	28 + 16337	28 2 UNCH 19B	2A 1
1237 1240		 	2N 1N	2 2 +	UNCH 1	.038			74 11557	UNCH 2 UNCH 16	2 1
1242 1245		 	1N 1N	2 +	1 UNCH	.034		 362	365 4002 +	UNCH 1 362 11B	1 1
1250		 	1N	1 1 +	UNCH	.018		4	1996 - 2564	4 6B	1A
1255 1260		 	CAB CAB	CAB		.016			2696	UNCH 5B UNCH 4	1 1
1265 1267		 	CAB CAB	CAB CAB		.000			10000 2600	UNCH 3B UNCH	1A
1270 1275		 	CAB CAB	CAB CAB		.000			5535 11279	UNCH 3B UNCH 2B	1A 1
1280 1285		 	CAB CAB	CAB CAB		.000			4015 738	UNCH 2B UNCH 2B	$ar{1} \\ 1$
1290 1295		 	CAB CAB	CAB CAB					5088 1965	UNCH 2 UNCH 1B	1 1
1300		 	CAB CAB	CAB CAB					1650 261	UNCH 1 UNCH 1B	1 1
1305 1310		 	CAB	CAB					953	UNCH 1	
1315 1320		 	CAB CAB	CAB CAB					663 205	UNCH 1 UNCH	
1325 1330		 	CAB CAB	CAB CAB					21	UNCH UNCH	
1335 1340		 	CAB CAB	CAB CAB					4 4	UNCH UNCH	
1345		 	CAB CAB	CAB CAB					2 4	UNCH UNCH	
1350 TOTAL SEP18								182947	661545 +	18975	
1060 1105		 	1400n 932n	1425 + 957 +	25 25	1.000 .999			297 2	UNCH 1449B UNCH 1018B	1200A 732A
1110 1115		 	900n 832n	925 + 857 +	25 25	.999 .999			5 18	UNCH 950B UNCH 919B	663A 631A
1120 1125		 	800N 732N	825 + 757 +	25 25	.999			18 82	UNCH 860B	600A 532A
1130		 	700N	725 +		.987			664	UNCH 761B	501A
1135 1140		 	632N 600N	657 + 625 +	25	.986 .986		3	187 105 +	UNCH 729B 3 661B	434A 404A
1145 1150		 	532N 501N	557 + 526 +	25 25 25 25 25 25 25	.985 .973		1 	455 699	UNCH 629B UNCH 562B	338a 308a
1155 1160		 	433n 402n	458 + 426 +	24	.971 .968		3 2	9 + 311 +	2 530B 1 463B	244A 217A
1165 1170		 	335N 304N	359 + 328 +	24 24	.954 .949		4 535	29 - 4158 +	1 432B 235 401B	156A 133A
1175 1180		 	238N 209N	262 + 231 +	24 22	.920 .899		5 3	2684 15558	UNCH 335B UNCH 306B	113A 59A
1185 1190		 	145N 121N	203 + 140 +	22 19	.845 .781		 409	18262 25003 -	UNCH 245B 184 219B	44A 32A
1195		 	63N	116 +	17	.693		3086	42396 -	1943 160B	23A
1200 1205		 	46N 33N	60 + 44 +	14 11	.588 .479		6389 13053	139699 - 80249 +	706 138B 1103 129B	16A 11
1210 1215		 	23N 16N	31 + 22 +	8	.374		19750 8385	71773 + 48891 +	2992 115B 1663 101B	8 6
1220 1225		 	11N 8N	15 + 11 +	4	.209 .156		23041 1770	142050 + 25404 +	11470 54 478 41B	5 4A
1230 1235		 	6N 4N	8 + 6 +	2	.116 .087		7751 580	28524 + 8545 +	2238 32B 198 25B	3 3
1240 1245		 	3N 3N	5 + 4 +	2 1	.071		2980 3535	10664 - 18332 +	517 20B 1950 15B	2 2
1250 1255		 	2N 2N	3 + 3 +	1 1	.042		54 295	17431 + 4631	54 12B UNCH 9B	2 2
1260		 	2N 2N 2N	2	UNCH UNCH	.027		2889	6450 + 10551	2450 7B UNCH 5B	2 2
1265 1270		 	2N	2 2	UNCH	.024			6262	UNCH 5	1
1275 1280		 	1N 1N	2 +	UNCH	.023		1785	10501 2264 +	UNCH 4B 1195 3	1 1
1285 1290		 	1N 1N	1 CAB	UNCH	.012 .001		26	5442 + 2059	11 3B UNCH 3B	1 1
1295 1300		 	1N 1N	CAB CAB		.000		3196	6613 + 1068	1200 2 UNCH 2	1 2
1305 1310		 	CAB CAB	CAB CAB		.000		700	219 1870 +	UNCH 2B 136 2B	1A 1
1315 1320		 	CAB CAB	CAB CAB		.000			311 2652	UNCH 1 UNCH 1	1 1A
1325		 	CAB	CAB		.000			964	UNCH 1	1A
1330 1335		 	CAB CAB	CAB CAB		.000			6610 1375	UNCH 1 UNCH 1B	1
1340 1345		 	CAB CAB	CAB CAB					213 584	UNCH	
1350 1355		 	CAB CAB	CAB CAB					7 351	UNCH 1B UNCH 1B	
1360 1365		 	CAB CAB	CAB CAB					15870 12	UNCH	
1370 1375		 	CAB CAB	CAB CAB					3118 697	UNCH	
TOTAL			CAD	CAB				100230	793198 +	24028	_
OCT18 1195 1200		 	105N	120 + 101 +	15 13	.624 .539			50 197	UNCH UNCH 51	 51
1200 TOTAL DEC18		 	52N	101 +	13	. 229		0	197 247	UNCH 51	51
1240 TOTAL		 	11N	14 +	3	.131			100	UNCH 11	11
JIAL				10 2545 2555	T C			0	100		
				10 YEAR NOTE PU	15			VOLUME			

				10	YEAR NOTE PU	TS							
	KE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED		OPEN EREST	CONT HIGH	RACT LOW
10Y NOT AUG18 1075	10Y NOTE PUT			CAB	САВ					14	UNCH		
1080				CAB	CAB					2	UNCH		
1090				CAB	CAB					505	UNCH		1A
1095				CAB	CAB					4	UNCH		1A
1100				CAB	CAB					5	UNCH		1A
1110				CAB	CAB					106	UNCH		

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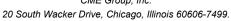
Customer Service: (312) 930-1000

				ŀ	INAL							
PG42	BULLETIN #123@		10YR	NOTE, 5YR NOTE,	2YR NOTE AND 30	YR BONI	D OPTION	IS		Wed, J	un 27, 201	8 PG42
4445												
1115 1120				CAB CAB	CAB CAB						NCH 1 NCH 1	1A 1A
1125 1130				CAB CAB	CAB CAB						NCH 2 NCH 2B	1 1A
1135				CAB	CAB				1766	4871 + 1	764 3	1A
1140 1145				CAB CAB	CAB CAB		.000		250		250 4B NCH 5	1 1
1147 1150				CAB	CAB		.000		6		NCH	1
1155				CAB CAB	CAB CAB		.000 .000		1	4750 -	1 10B	1
1157 1160				1N 1N	CAB CAB		.000		 5	121 ur 8425 -	NCH 5 14B	1
1165				1N	CAB		.002			21724 UI	NCH 20B	1
1167 1170				1N 1N	$\frac{1}{1}$	UNCH UNCH	.022		124	20220 - :	NCH 1 L24 28	1
1172 1175				1N 1N	1 1	UNCH UNCH			235 2235		235 1 331 39B	1
1177				2N	2	UNCH	.044			504 ur	NCH 2	2
1180 1182				2N 3N	2	UNCH UNCH			5001		356 52B NCH 4	1 4
1185				4N	3 - 4 -	1 2	.073		14208 2222	105175 + 57	247 106B 284 8	3
1187 1190				6N 9N	6 -	3	.136		12532	50433 + 13	L45 126B	6
1192 1195	13	13	*13	13N 13	8 - 11 -	5 7			2331 21402		085 16 013 149в	8 11
1197				24N	15 -	9	.296		4826	5739 + 23	188 29в	16
1200 1202				32N 41N	21 - 28 -	11 13			16297 12054		415 211B 354 48B	21 28
1205 1207				51N	37 -	14 16	.531		2753	8281 + 13	L59 240B	37A 46
1210				62N 111N	57 -	18	.677		56 1	53 + 2740 -	1 305B	52A
1212 1215				125N 139N	105 + 118 -	NEW 21	.737 .787		2	2 + 61 UI	2 134B NCH 336B	105A 106A
1217				153N	132 -	21	.825		ī	2 UI	NCH 163B	131A
1220 1222				204N 219N	146 - 161 -	22 22	.860 .882		8 1	33 - 2 -	1 403B 1 229B	128A 160A
1225				235N	212 -	23 23	.902		2	19 UI	NCH 435B	152A
1227 1230				250N 302N	227 - 242 -	24			3	19 -	NCH 260B 1 502B	226A 215A
1232 1235				318N 334N	258 + 309 -	NEW 25	.942 .959		1 	1 + 50 ur	1 322B NCH 533B	257A 246A
1237				350N	325 -	25	.961			4 UI	NCH 355B	325A
1240 1242				401N 417N	341 - 357 +	24 NEW			4	4 +	NCH 601B 4 421B	313A 356A
1245 1250				433N 501N	408 - 440 -	25 25	.980			10 +	1 633B NCH 701B	343A 409A
1255				532N	508 -	24	.983			24 UI	NCH 733B	440A
1257 1260				548N 600N	523 - 539 -	25 25	.998 .998		1	2 + 81 UI	1 553B NCH 800B	523A 507A
1262				616N	555 +	NEW	.999		2	2 +	2 621B	555A
1265 1270				632N 700N	607 - 639 -	25 25	.999 .999		1	45 + 5 UI	1 832B NCH 900B	539A 606A
1275 1280				732N 800N	707 - 739 -	25 25	.999 .999			20 UI	NCH 932B	638A 705A
1285				832N	807 -	25	.999				NCH 1032B	703A 737A
1290 1295				900n 932n	839 - 907 -	25 25	1.000 1.000				NCH 1100B NCH 1132B	805A 837A
1300 TOTAL				1000N	939 -	25				1 U	vcн 1200в	904A
SEP18									98337	484271 + 34		
1060 1065				CAB CAB	CAB CAB						NCH NCH	
1070				CAB CAB	CAB CAB					30786 UI	NCH NCH	
1075 1080				CAB	CAB					15326 UI	NCH	
1085 1090				CAB CAB	CAB CAB						NCH NCH 1	1
1095				CAB	CAB		.000			215 UI	NCH 2B	1
1100 1105				CAB CAB	CAB CAB		.000 .000			8623 ur	NCH 1 NCH 1	1
1110 1115				CAB CAB	CAB CAB		.000		2024	1650 ur 4203 + 20	NCH 2 024 2	1
1120				1N	CAB		.000		2024	14011 + 1	511 2	1
1125 1130				1N 1N	CAB 1	UNCH	.001 .012			4098 UI 1349 UI	NCH 3 NCH 4B	1 1
1135				1N 1N	1	UNCH	.013		1008	11731 U	NCH 5B	1
1140 1145				1N 1N	1	UNCH	.013 .014		1098 1137	2400 + 1	365 6 L51 8	1 1
1150 1155				1N 1N	2 + 2 +	1 1	.026 .028		274 1	11876 -	24 11 NCH 15	2A 3
1160				2N	2	UNCH	.031		3140	18984 +	60 20B	2
1165 1170				3N 4N	3 <u>3</u> -	UNCH 1	.045 .050		13 1877		3 27 527 36	2
1175 1180				6N 9N	5 - 6 -	1 3	.079		9410 10108	62979 + 38	354 48B 532 62B	4 7
1185				13N	10 -	3	.154		6368	56101 + 10)99 115в	10
1190 1195				21n 31n	15 - 23 -	6 8			12089 10605	42488 + 42 40368 - 13	238 135B 300 157B	16 23
1200				46N 101N	35 - 51 -	11 14			7599 2223	3/280 +	565 218B 761 245B	35 48A
1205 1210				123N	106 -	17	.625		9	7767 +	1 309в	63A
1215 1220				148N 211N	129 - 154 -	19 21	.714 .790				NCH 339B NCH 405B	116A 137A
1225				240N	218 -	22	.843		1	50 -	1 436B	161A
1230 1235				306N 336N	247 - 313 -	23 23	.883 .912			43 + 82 UI	2 503B NCH 535B	222A 252
1240 1245				402N 434N	343 - 410 -	23 24	.928 .943		6 	9 +	1 602B NCH 633B	318A 347A
1250				501N	441 -	24	.957		2	1216 +	2 701B	413A
1255 1260				533N 601N	509 - 540 -	24 25 25 25	.960 .972		1	58 -	NCH 733B 1 801B	443a 509a
1265				633N	608 - 640 -	25	.974 .975		3	1638 UI	NCH 833B NCH 900B	540A
1270 1275				701N 732N	708 -	24 25	.976			206 UI	NCH 932B	608A 639A
1280 1285				800n 832n	739 - 807 -	25 25	.987 .987			15 UI	NCH 1000B NCH 1032B	706a 738a
1290				900N	839 -	25 25 25	.998			7 UI	NCH 1100B	805A
1295 1300				932N 1000N	907 - 939 -	25	.999 .999				NCH 1132B NCH 1200B	837a 905a
1305				1032N	1007 - 1039 -	25 25	.999			5 UI	NCH 1232B	937A
1310 TOTAL				1100N	1039 -	۷۵	.999		70017		NCH 1300B 300	1004A
OCT18 1060				1N	CAB					1723 UI	NCH	
1070 1075	 7\$	CAB	CAB	1N CAB	CAB CAB		.000		144	2475 UI	NCH L44	
1195	/\$ 			51N	39 -	12	.375			50 UI	NCH	47A
TOTAL					E VEAR NOTE CO.				144	4392 +	144	
					5 YEAR NOTE CAL	_5						
									VOLUME			

STRII 5Y NOTE	KE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED		OPEN REST	CONT HIGH	TRACT LOW
AUG18	5Y NOTE CALL												
1085				5015N	5165 +	150	.999			5	UNCH	5475B	4005A
1087				4495N	5005 +	150	.999			ž	UNCH	5315B	3490A
1090				4335N	4485 +	150	.999			39	UNCH	5155B	3320A
1092				4175N	4325 +	150	.999			44	UNCH	5000B	3160A
1095				4015N	4165 +	150	. 999			29	UNCH	4480B	3005A
1097				3495N	4005 +	150	.999			8	UNCH	4320B	2485A
1100				3335N	3485 +	150	.998			40	UNCH	4160B	2330A
1102				3180N	3325 +	145	.997			25	UNCH	4000B	2175A
				3020N	3170 +	150	.986			13		3480B	2020A
1105											UNCH		
1107				2500N	3010 +	150	.985			22	UNCH	3355B	1510A
1110				2340N	2490 +	150	.984			18	UNCH	3245B	1360A
1112				2180N	2330 +	150	.983			11	UNCH	3085B	1205A
1115				2020N	2170 +	150	.982			20	UNCH	2565В	1075A
1117				1505N	2010 +	145	.980			37	UNCH	2410B	590A
1120				1345N	1495 +	150	.963			52	UNCH	2255B	475A

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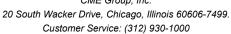
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			F	FINAL				
PG42	BULLETIN #123@	10YR	NOTE, 5YR NOTE,	2YR NOTE AND 30	YR BONI	D OPTIONS		Wed, Jun 27, 2018 PG42
1122			1100	4335	145	050	-	609 1 2100- 275
1122 1125		 	1190n 1035n	1335 + 1175 +	145 140	.959 .953	1 10	608 - 1 2100B 375A 446 + 5 1590B 285A
1127 1130		 	535N 405N	1030 + 525 +	135 120	.901 .846	10 2	1336 UNCH 1440B 215A 8957 UNCH 1315B 155A
1132		 	295N	400 +	105	.750	1149	13505 - 179 1180B 115
1135 1137		 	210n 145n	295 + 210 +	85 65	.631 .505	3409 48921	31765 + 1376 1065B 80 41972 - 3893 595B 60A
1140		 	100N	145 +	45	.385	11384	47749 + 6730 495B 40
1142 1145		 	65N 45N	100 + 70 +	35 25	.284 .207	5397 2493	33535 + 2333 415B 35A 34583 + 448 340B 25
1147		 	30N	50 +	20 15	.151	1496	15876 - 608 280B 20
1150 1152		 	20N 15N	35 + 25 +	10	.108 .077	610 	17539 - 264 230B 20 4834 UNCH 190B 15
1155		 	15N 10N	20 + 15 +	5 5	.060 .045	708	9225 - 266 155B 15
1157 1160		 	10N 10N	10	UNCH	.030	37	1266 + 37 105 10
1162 1165		 	5N 5N	10_+	5 UNCH	.028 .015		3632 UNCH 85B 10 1878 UNCH 70B 5
1167		 	5N	5 5	UNCH	.014	34	415 + 34 60B 5
1170 1172		 	5N CAB	5 5 ±	UNCH 5	.013 .012		68 UNCH 50B 5 185 UNCH 40B 10
1175		 	CAB	5 + 5 +	5	.012		2796 UNCH 35B 5
1177 1180		 	CAB CAB	CAB CAB		.002		691 UNCH 30 2 701 UNCH 25B 2
1182		 	CAB	CAB		.000		539 UNCH 25B 2
1185 1187		 	CAB CAB	CAB CAB		.000		34 UNCH 20B 5
1190		 	CAB	CAB		.000		1 UNCH 15B 5
1192 1200		 	CAB CAB	CAB CAB		.000		1 UNCH 15B 5 27 UNCH 15B 5 934 UNCH 10B 5
1202		 	CAB CAB	CAB CAB				
1205 1207		 	CAB	CAB				150 UNCH 10 2A 40 UNCH 10B 2
1210		 	CAB CAB	CAB CAB				730 UNCH 5B 2A 28 UNCH 5B 2
1212 1215		 	CAB	CAB				10 UNCH 5B 2
1217 TOTAL		 	CAB	CAB			75661	1 UNCH 5B 2 295494 + 5752
SEP18 1075			C015N	6165	150	008	73001	
1075		 	6015N 5495N	6165 + 6005 +	150 150	.998 .991		5 UNCH 6475B 5005A 1 UNCH 6315B 4485A
1080		 	5335N	5485 + 5325 +	150 150	.991 .990		4 UNCH 6155B 4325A
1082 1085		 	5175N 5015N	5165 +	150	.990		15 UNCH 54/5B 4000A
1087 1090		 	4495N 4335N	5005 + 4485 +	150 150	.990 .989		63 UNCH 5320B 3480A 49 UNCH 5160B 3325A
1092		 	4175N	4325 +	150	.989	13	104 + 12 5000B 3165A
1095 1097		 	4015N 3500N	4165 + 4005 +	150 145	.988 .988	18 5	39 + 18 4480B 3010A 23 + 5 4320B 2495A
1100		 	3340n	3490 +	150	.978		22 UNCH 4240B 2340A
1102 1105		 	3180N 3020N	3330 + 3170 +	150 150	.977 .976	3	11 + 2 4080B 2185A 39 UNCH 3565B 2035A
1107		 	2500N	3010 +	150	.974	3	18 + 1 3405B 1525A
1110 1112		 	2345N 2185N	2490 + 2335 +	145 150	.973 .961		25 UNCH 3245B 1380A 20 UNCH 3090B 1245A
1115		 	2030N	2175 +	145	.958		20 UNCH 2575B 1115A
1117 1120		 	1515N 1370N	2020 + 1510 +	145 140	.944 .929	1	37 UNCH 2420B 635A 43 UNCH 2265B 525A
1122		 	1220N 1080N	1360 +	140 135	.903 .867	3	55 - 1 2115B 430A
1125 1127		 	595N	1215 + 1075 +	120	.867 .821		2673 UNCH 1485B 270A
1130 1132		 	480n 380n	590 + 480 +	110 100	.755 .676	52 	6069 + 52 1350B 210A 9370 UNCH 1230 165A
1135		 	295N	380 +	85 70	.592	1684	28480 + 625 1115B 125A
1137 1140		 	225N 170N	295 + 225 +	70 55	.504 .418	3363 659	9493 + 1566 1015B 95 16241 - 315 560B 75
1142		 	130N	175 +	45	.341	1930	54447 - 500 475B 55A
1145 1147		 	95n 75n	130 + 100 +	35 25	.271 .216	2451 4300	25358 + 1079 400B 45A 13832 + 2396 340B 35
1150		 	55N	75 +	25 20	.168	15437	32558 + 9186 285B 30
1152 1155		 	40n 30n	60 + 45 +	20 15	.135 .104	235 52	12891 - 2 240B 25 1861 - 10 200B 25
1157		 	25N	35 +	10	.082		1049 UNCH 170B 20
1160 1162		 	20N 20N	30 + 25 +	10 5	.069 .056	126 	7921 UNCH 135B 20 1558 UNCH 115B 15
1165		 	15N 15N	20 + 15	5 UNCH	.045	50 44	690 UNCH 95 15 395 - 44 85в 15
1167 1170		 	10N	15 +	5	.033		5975 UNCH 70B 15
1172 1175		 	10n 10n	10 10	UNCH UNCH	.023 .021	780 593	1112 + 513 60B 10 841 + 484 55B 10
1177		 	5N	10 +	5	.020		942 UNCH 45B 10
1180 1182		 	5N 5N	10 + 5	5 UNCH	.020 .011		687 UNCH 40B 10 823 UNCH 35B 10
1185		 	5N	5 5	UNCH	.010		1733 UNCH 30B 5
1187 1190		 	5N 5N	5 5	UNCH UNCH	.010	262 661	672 + 88 30B 5 727 + 639 25B 5
1192		 	5N	5	UNCH	.009		147 UNCH 25B 5
1195 1197		 	CAB CAB	5 + 5 +	5 5	.009		2500 UNCH 20B 5 203 UNCH 20 2A
1200		 	CAB	CAB		.001		12 UNCH 15B 10A
1202 1205		 	CAB CAB	CAB CAB		.001		133 UNCH 15B 5 4002 UNCH 15B 5
1207		 	CAB	CAB		.000		306 UNCH 15B 2
1210 1212		 	CAB CAB	CAB CAB		.000		133 UNCH 15B 5 4002 UNCH 15B 5 306 UNCH 15B 2 203 UNCH 10 2 90 UNCH 10 2 138 UNCH 10 2 300 UNCH 10 2 300 UNCH 10 2 32 UNCH 10 2 359 UNCH 10B 2 359 UNCH 5
1215		 	CAB	CAB		.000		138 UNCH 10B 2
1217 1220		 	CAB CAB	CAB CAB		.000		300 UNCH 10 2 92 UNCH 10B 2
1225		 	CAB	CAB		.000		
1227 1230		 	CAB CAB	CAB CAB		.000		1 UNCH 5B 2 109 UNCH 5B 5
1235		 	CAB	CAB				103 UNCH 5B 2A
1240 TOTAL	==	 	CAB	CAB			32728	304 UNCH 2B 2A 248836 + 15794
				5 YEAR NOTE PUT	s			

				5	YEAR NOTE P	UTS							
STRI 5Y NOTE AUG18	KE OPEN RANGE : PUT 5Y NOTE PUT	HIGH	LOW	CLOSING RANGE	SETT.PRI & PT.CHO		DELTA	EXER CISES	VOLUME TRADES CLEARED	INTE	OPEN REST	CONT	FRACT LOW
1057				CAB	CAB					360	UNCH	2в	2
1060				CAB	CAB					190	UNCH	2B	2
1062				CAB	CAB					12	UNCH	2B	2
1065				CAB	CAB					99	UNCH	2B	2
1067				CAB	CAB					806	UNCH	5	2
1070				CAB	CAB					326	UNCH	5	2
1072				CAB	CAB					306	UNCH	5	2
1075				CAB	CAB					16322	UNCH	5	2
1077				CAB	CAB					6282	UNCH	5	5
1080				CAB	CAB					319	UNCH	5	5
1082				CAB	CAB					863	UNCH	5	5A
1085				CAB	CAB		.000			1577	UNCH	5	5
1087				CAB	CAB		.000			4703	UNCH	5	5
1090				CAB	CAB		.000			723	UNCH	5	5
1092				CAB	CAB		.000			702	UNCH	10	5A
1095				CAB	CAB		.000			1937	UNCH	15B	5
1097				CAB	CAB		.000			2988	UNCH	10	10
1100				CAB	CAB		.001			19150	UNCH	20	5
1102				5N	CAB		.002			24461	UNCH	25B	5
1105				5N	5	UNCH	.013			21144	UNCH	30B	5
1107				5N	5	UNCH	.014			2787	UNCH	35B	5
1110				5N	5	UNCH	.015			2241	UNCH	45	5
1112				5N	5	UNCH	.016			2327	UNCH	65B	10
1115				5N	5	UNCH	.017			10000	UNCH	90в	10
1117				10N	5 -	- 5	.019			7647	UNCH	125B	10
1120				10N	10	UNCH	.036		51	8457 +	49	170B	10
1122				15N	10 -		.040		51	16861 +	38	230B	10
1125				20N	10 -	- 10	.046		1	32784 +	1	305B	15
1127				40N	25	- 15	.098		1373	19174 -	786	390в	25

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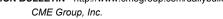
42

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					FINAL					
PG42	BULLETIN #123@		10YR N	NOTE, 5YR NOTE,	2YR NOTE AND 30	YR BONI	D OPTIO	ONS		Wed, Jun 27, 2018 PG42
				· · · · · · · · · · · · · · · · · · ·						
1130				70N	40 -	30	.153		3535	18774 + 979 490B 45 21230 + 4715 605B 75
1132 1135	75 	#75 	*75 	75 195n	75 - 130 -	45 65	.249 .368		13814 2627	21230 + 4715 605B 75 11874 + 860 1095B 120A
1137				290N	205 -	85	.494		997	4402 + 130 1230B 165A
1140 1142				405N 530N	300 - 415 -	105 115	.614 .715		941 33	4454 + 21 1365B 225A 1536 - 26 1515B 295A
1145				1030N	545 -	125	.713		33	1536 - 26 1515B 295A 44 + 25 2025B 380A
1147				1175N	1045 -	130	.848			6 UNCH 2180B 480A
1150 1152				1325N 1480N	1190 - 1340 -	135 140	.891 .922		 4	11 UNCH 2335B 590A 9 UNCH 2495B 1070A
1155				2000N	1495 -	145	.939		2	4 + 2 3010B 1200A
1157 1160				2155N 2315N	2010 - 2165 -	145 150	.954 .969		3 1	13 + 3 3170B 1340A 10 + 1 3320B 1495A
1162				2470N	2325 -	145	.971			14 UNCH 3480B 2010A
1165				2630N	2480 - 3000 -	150	.984		12	29 + 4 4000B 2155A
1167 1170				3150N 3310N	3160 -	150 150	.985 .986		8	31 + 5 4160B 2305A 90 UNCH 4320B 2455A
1172				3465N	3320 -	145	.987			50 UNCH 4475B 2610A
1175 1177				3625N 4145N	3480 - 3635 -	145 150	.987 .997		1	41 UNCH 5000B 3125A 41 + 1 5155B 3280A
1180				4305N	4155 -	150	.998			35 UNCH 5315B 3435A
1182				4465N	4315 -	150	.999			42 UNCH 5475B 3590A
1185 1187				4625N 5145N	4475 - 4635 -	150 150	.999 .999			67 UNCH 5635B 4110A 1 UNCH 6155B 4265A
1190				5305N	5155 -	150	.999			2 UNCH 6310B 4425A
1195 1197				5625N 6145N	5475 - 5635 -	150 150	.999 .999			1 UNCH 6630B 5100A 3 UNCH 7150B 5260A
1200				6305N	6155 -	150	1.000			2 UNCH 7310B 5415A
TOTAL SEP18									23487	268364 + 6022
1045				CAB	CAB					271 UNCH 2B 2
1047 1055				CAB CAB	CAB CAB		.000			741 UNCH 2B 2 642 UNCH 2B
1057				CAB	CAB		.000			1722 UNCH 5 5
1060				CAB	CAB CAB		.000		12	10520 UNCH 5 5 91842 - 12 5B 5
1062 1065				CAB CAB	CAB		.000		24	82577 UNCH 5 2
1067				CAB	CAB		.000			64790 UNCH 5 2
1070 1072				CAB CAB	CAB CAB		.000			29899 UNCH 5 5 19984 UNCH 5 5
1075				5N	CAB		.001			716 UNCH 5 5
1077				5N	5	UNCH	.008			7908 UNCH 10 5
1080 1082	7\$ 	CAB	CAB	CAB 5N	5 5	UNCH UNCH	.008 .009		1 3	13182 + 1 10 5 4613 - 3 10 5
1085				5N	5	UNCH	.009			3773 UNCH 10 5
1087 1090				5N 5N	5	UNCH UNCH	.009 .010			5017 - 6 10 5 7590 UNCH 15 10A
1092				5N	5	UNCH	.010			288 UNCH 20B 10
1095				5N 10N	5 5 -	UNCH 5	.011			9180 UNCH 15 10
1097 1100				10N 10N	10	UNCH	.011 .021		4231	2374 UNCH 25B 10A 4544 + 1912 30B 10
1102				10N	10	UNCH	.022		260	27716 + 260 35B 10
1105 1107				10N 10N	10 10	UNCH UNCH	.023 .025		609	4723 + 400 45B 10 1716 UNCH 55 15
1110				15N	10 -	5	.026			3753 UNCH 75B 15
1112 1115				15N 20N	15 15 -	UNCH 5	.038 .041		263 142	4289 UNCH 100B 15 24529 + 142 130B 25
1117				25N	20 -	5	.055		130	13670 UNCH 175 25
1120				35N	25 -	10	.070		12205	13599 UNCH 225B 30A
1122 1125				45N 65N	35 - 50 -	10 15	.096 .132		12305 3207	37715 + 7631 285B 35A 44911 + 956 360B 50
1127				100N	70 -	30	.178		140	30763 - 4 445B 75A
1130 1132				145N 205N	105 - 155 -	40 50	.244 .323		261 4302	17254 - 23 545B 100A 45999 + 1314 1015B 135A
1135				280N	215 -	65	.407		3107	25039 + 498 1135B 170A
1137 1140				370n 475n	290 - 380 -	80 95	.495 .581		1934 152	15288 + 303 1265B 225A 4992 - 32 1400B 285A
1142				595N	490 -	105	.658		1	124 UNCH 1535B 355A
1145				1080N	605 -	115	.728			226 UNCH 2040B 440A
1147 1150				1220N 1360N	1095 - 1230 -	125 130	.783 .831			11 UNCH 2195B 540A 31 UNCH 2345B 1005A
1152				1500N	1375 -	125	.864			37 UNCH 2500B 1120A
1155 1157				2010N 2165N	1515 - 2025 -	135 140	.895 .917		1 3	21 - 1 3020B 1245A 11 - 1 3175B 1380A
1160				2320N	2180 -	140	.930		1	15 - 1 3330B 1515A
1162				2480N	2335 -	145	.943			77 UNCH 3490B 2030A
1165 1167				2635N 3155N	2490 - 3005 -	145 150	.954 .965		4 2	6 - 3 4005B 2170A 73 - 1 4165B 2330A
1170				3310N	3165 -	145	.966			37 UNCH 4320B 2475A
1172				3470n 3630n	3320 - 3480 -	150 150	.976 .978		2	73 - 2 4480B 2625A 24 - 1 5000B 3140A
1175 1177				4145N	4000 -	145	.979		6 9	43 + 1 5160B 3290A
1180				4305N	4160 -	145	.979		5	23 - 5 5315B 3445A
1182 1185				4465N 4625N	4315 - 4475 -	150 150	.988 .989			9 UNCH 5480B 3600A 23 UNCH 5635B 4115A
1187				5145N	4635 -	150	.989			39 UNCH 6155B 4270A
1190				5305N	5155 -	150	.990			43 UNCH 6315B 4430A
1192 1195				5465N 5625N	5315 - 5475 -	150 150	.990 .990			27 UNCH 6475B 4585A 23 UNCH 6630B 5105A
1197				6145N	5635 -	150	.991			26 UNCH 7150B 5260A
1200				6305N	6155 -	150	.998			22 UNCH 7310B 5420A
1202 1205				6465N 6625N	6315 - 6475 -	150 150	.998 .999			1 UNCH 7470B 5580A 2 UNCH 7630B 6095A
TOTAL									31123	679176 + 13323
				<u> </u>	2 YEAR NOTE CALL	LS				

STRIK 2Y NOTE	E OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	(INTER	OPEN REST	CON	TRACT LOW
AUG18 1053 1056 1057 1058 1060 1061 1062 1063 1065 1066 1067 1070 1075 1077 1078 TOTAL	2Y NOTE CALL	 		335N 190N 130N 85N 55N 35N 25N 15N 10N 5N CAB CAB	385 + 235 + 170 + 115 + 75 + 50 + 30 + 20 + 15 + 10 + 5 + CAB CAB	50 45 40 30 20 15 5 5 5 5	. 994 . 892 . 778 . 632 . 471 . 150 . 108 . 073 . 040 . 003 . 000		1464 304 740 1863 410	151 2300 3035 9525 + 44086 16102 - 28101 250 300 10 250 125 231 105290 +	UNCH UNCH UNCH 73 UNCH 300 UNCH 460 UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH	225B 185B 140B 140B 145B 150B 125B 85B 65B 45B 25B 55 5	110A 75A 50A 40 25 15 10 5 15A 5 5 5 5
SEP18 1055 1057 1058 1060 1061 1060 1061 1062 1063 1065 1066 1067 1072 1073 1073 1077 1078 1080 1090 1080 1090 1090 1090 1090 109	2Y NOTE CALL			275N 160N 115N 80N 60N 40N 30N 20N 15N 15N 5N 5N CAB CAB CAB CAB CAB CAB	320 + 195 + 145 + 105 + 75 + 55 + 40 + 30 + 20 + 15 + 10 + 5 CAB CAB CAB CAB CAB	45 35 30 25 15 15 10 5 5 UNCH UNCH	.883 .707 .595 .479 .372 .284 .214 .163 .087 .060 .031 .003 .000 .000		300 600 1 55 956	1 1374 3737 2397 + 2667 + 2283 3503 1554 369 126 5005 5000 2514 352 + 1524 1719 1 2302 890 36319 +	UNCH UNCH 1000 600 UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH	325B 400 160B 175 175B 175B 135B 115B 80B 50B 25B 15B 5B 5B 5B 5B	175A 90A 65A 45A 40 20 15 20 10 10A 115A 10 5 10A 10A 10A 10A

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Side 06

42

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PG42 BULLETIN #123@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS

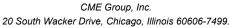
Wed, Jun 27, 2018 PG42

			2	YEAR NOTE PUTS	5							
STRIKE OPEN RANGE / NOTE PUT	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	INTE	OPEN REST	CONT	RACT LOW
JG18 2Y NOTE PUT												
047			CAB	CAB					242	UNCH	5	5
050			CAB	CAB		.000			110	UNCH	5	5
051			CAB	CAB		.000			1130	UNCH	5	2
053			CAB	CAB		.005		1200	13441 +	1193	40	2
)55			5N	5	UNCH	.056		34576	14513 -	22922	50B	5
056			15N	10 -	5	.107			6744	UNCH	95B	10A
057			35N	25 -	10	.221			7517	UNCH	130B	25A
058			70N	50 -	20	.367		6	8730 -	6	145B	30A
060			120N	90 -	30	.528			4200	UNCH	170B	55A
			180N	145 -	35	.665			15	UNCH	220B	70A
061 OTAL			TOUN	143 -	33	.003					2206	704
EP18 2Y NOTE PUT								35782	56642 -	21735		
)30			CAB	CAB					2	UNCH		
10			CAB	CAB					57	UNCH	2	2
			CAB	CAB					3,	UNCH		
			CAB	CAB					40	UNCH		
			CAB	CAB					450	UNCH		
043												
145			CAB	CAB					2708	UNCH	2B	
946			CAB	CAB		.000			3026	UNCH	5	5
)47			CAB	CAB		.000		11	1615 +	11	10	2
048			CAB	CAB		.000			1611	UNCH	10B	5
)50			CAB	CAB		.001			1224	UNCH	10	5
051			CAB	CAB		.004			41	UNCH	20	10A
052			5N	5	UNCH	.043			3246	UNCH	35	5
053			10N	10	UNCH	.078			4070	UNCH	50	10
055			20N	15 -	5	.116			8803	UNCH	80	15
056			35N	30 -	5	. 197			8108	UNCH	115	25A
057			65N	50 -	15	.292			8830	UNCH	165	35A
)58			100N	80 -	20	.404			7096	UNCH	200B	50A
060			145N	120 -	25	.520			3090	UNCH	205	65
061			205N	170 -	35	.627			16	UNCH	250в	90A
062			265N	230 -	35	.715			i	UNCH	315B	120
068			630N	585 -	45	.939			ī	UNCH	1105	605
072			1225N	1180 -	45	.971			ī	UNCH	1345	120
OTAL			222311	1100				11	54039 +	11	23.13	120
OTAL .				YEAR BOND CALL				11	54039 +			

2			265N	230 -	35	.715			1 UNCH	
 			630N 1225N	585 - 1180 -	45 45	.939 .971			1 UNCH 1 UNCH	
ĀL								11	54039 + 11	
			30	YEAR BOND CALL	_S					
TRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH L
BOND CALL 8 30Y BOND CALL		LOW	CLUSING RANGE	u		DELIA		CLLARLD		
			1616N 1516N	1718 + 1618 +	102 102	1.000 1.000			1 UNCH 1 UNCH	
			1416N	1518 +	102	.999			33 UNC	
			1316N	1418 +	102	.999			48 UNCH	I 1426B 8
			1216N	1318 +	102	.999 .999			118 UNCH	
			1116N 1016N	1218 + 1118 +	102 102	.999			29 UNCH 102 UNCH	
			948N	1050 +	102	.991			102 UNCH 2 UNCH	
			917N	1018 +	101	.991			26 UNCH	
			849N	951 +	102	.990		1	10 + 1 34 + 2	
			817N 749N	919 + 851 +	102 102	.990 .989		3 7	34 + 2 9 + 7	
			717N	819 +	102	.981		í	31 UNCH	
			650N	752 +	NEW	.980		6	4 + 4	1320
			618N 551N	720 + 652 +	102 NEW	.979 .978		4 2	39 - 2 2 + 2	! 745в 2 ! 653в 5
			519N	621 +	102	.968		2	75 UNC	
			422N	522 +	100	.956		4	3456 + 3	555B 1
			356N	455 +	63	. 944		1	26 UNCH	
			327N 263N	424 + 358 +	61 59	.932 .911		36 14	2357 + 15 11 +	
			236N	329 +	56	.882		66	3199 -	
			211N	301 +	54	.846		102	102 + 101	
			152N	239 +	51 47	. 798		149	6202 - 138 4 UNCH	
			132N 114N	215 + 156 +	47	.742 .682		2558	4 UNCH 11631 - 144	
			62N	135 +	37	.615		577	7177 + 250	136B 5
			49N	117 +	32	. 544		3997	14470 - 407	
			38N 29N	102 + 52 +	28 23	. 472 . 402		172 5016	1760 + 139 17447 + 807	
			22N	41 +	19	.337		1436	1471 + 1104	42 2
			17N	32 +	15	.277		1846	14031 - 297	′ 143B 7
			13N	25 + 19 +	12 9	.226		1263	1762 + 520 11329 + 3456	
			10N 8N	15 +	7	.180 .146		4276 526	450 + 325	
			6N	12 +	6	.118		308	11381 + 37	' 100B 4
			5N	9 +	4	.092		105	968 + 103	
			4N	7 +	3	.072		224 216	6551 + 33 239 + 210	
			3N 3N	6 + 5 +	2	.061 .050		467	239 + 210 3905 + 123	
			2N	4 +	NEW	.041		25	25 + 25	4 4
)			2N	3 +	1	.031		811	4089 + 73	
	====		2N 2N	3 + 2	1 UNCH	.029 .020		93 68	223 UNCF 5631 + 44	
) 			1N	2 +	1	.019		38	561 UNCH	
)			1N	2 +	1	.019			1153 UNCH	I 12B 1
)			1N	1	UNCH	.010		306	1820 + 81	
;)			1N 1N	1 1	UNCH	.009 .009		283 33	283 + 283 766 + 33	
)			1N 1N	1	UNCH	.009			865 UNCH	
,			CAB	1 +	1	.008			922 UNC	I 5B 1
			CAB	1 +	NEW	.008		502	502 + 502	
			CAB CAB	CAB CAB		.000			415 UNCH 736 UNCH	
)			CAB	CAB		.000			819 UNC	
			CAB	CAB		.000			1257 UNC	1 2 1
			CAB	CAB		.000			674 UNCH	
			CAB CAB	CAB CAB		.000			411 UNCH 438 UNCH	
			CAB	CAB					506 UNCH	
)			CAB	CAB					8 UNCH	1 1
			CAB CAB	CAB CAB					27 UNCH 5 UNCH	
			CAB	CAB					2 UNCH	
			CAB	CAB					9 UNCH	I 1B -
)			CAB	CAB					376 UNCH	
) AL			CAB	CAB				25544	542 UNCF 143558 + 7295	
.8 30Y BOND CALL			2416N	2518 +	102	.999			2 UNCH	
))			1816N	1918 +	102	.994			3 UNCH	
)			1716N	1818 +	102	.994			50 UNCH	1815B 1
			1616N	1718 +	102	. 993			78 UNC	1726B 1
			1516n 1417n	1618 + 1519 +	102 102	.993 .988			99 UNCF 4228 UNCF	I 1626в 1 I 1526в 9
			1317N	1419 +	102	.987			9 UNCH	I 1427B 8
			1217N	1319 +	102	.986			6 UNCH	I 1328B 7
			1118N	1220 +	102	.980			5 UNCH 23 UNCH	
			1018N 919N	1120 + 1021 +	102 102	.979 .972		32	23 UNCF 32 + 26	
			820N	922 +	102	.965		20	367 - 16	945B 4
			722N	823 +	101	.956			256 UNCH	I 848B 3
			624N	725 + 627 +	101	.942		3 2	199 - 1 257 + 1	
			529N 435N	627 + 532 +	62 61	.925 .893		2 37	257 + 1 4512 UNCH	
)			346N	439 +	56	.849		14	5785 + 14	515B 1
)			262N	349 +	51	.792		155	5648 - 55	436B 1
)			219N 146N	301 +	46 40	.718		582 700	10574 - 239 6723 - 95	
)			146N 115N	222 + 150 +	40 35	.629 .533		700 898	6723 - 95 11750 + 405	
			56N	120 +	28 21	.435		731	13752 - 109	229B 1
			39N	60 +		.343		2329	10637 + 1323	

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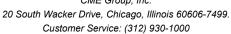
Customer Service: (312) 930-1000

PG42	BULLETIN #123@	10YR	NOTE, 5	R NOTE,	2YR	NOTE	AND	30YR	BOND	OPTIO	ONS		wed	Jun	27, 2	2018 PG42
1480		 	27N				42	+	15	.261		1805	10331 -	630	139B	11
1490		 	18N				29	+	11	.194		934	6397 +	98	118B	8
1500		 	13N				20		7	.141		1193	13110 +	455	103	6
1510		 	9N				14		5	.102		1206	6039 -	540	50B	6
1520		 	7N				10	+	3	.075		71	1809 +	42	39B	5
1530		 	5N				7		2	.054		23	5151 +	12	30B	3
1540		 	4N				ē	+	2	.044		96	743 +	1151	23B	3
1550		 	3N				5	+	2	.036		1391	1652 +	1151	16B	2
1560		 	3N				4	+	1	.028		100	640	UNCH	13B	2
1570		 	2N				3	+	1	.021		180	1687 +	1	11B	2
1580		 	2N				3		1	.020		100	1359 +	33	9B	2
1590		 	2N						JNCH	.014		52	5541 -	42	8	1
1600		 	2N				-		JNCH	.013		171	2176 +	170	6B	1
1610		 	2N				,		JNCH	.012			1734	UNCH	6	1
1620		 	1N				2		1	.012			944	UNCH	5B	1
1630		 	1N				:		JNCH	.006			990	UNCH	4B	Ţ
1640		 	1N				:		JNCH	.006			3473	UNCH	4	1
1650		 	1N				:		JNCH	.006			1061	UNCH	3B	Ţ
1660		 	1N				:		JNCH	.005			891	UNCH	3B	1
1670		 	1N						JNCH	.005			1614	UNCH	2B	1
1680		 	CAB				1		1	.005			1380	UNCH	2B	1
1690		 	CAB				. 1		1	.005		14	1164 +	14	2B	1
1700		 	CAB			CAI				.000			3264	UNCH	2B	1
1710		 	CAB			CAI				.000			2508	UNCH	2B	1
1720		 	CAB			CAI				.000			1851	UNCH	2B	1
1730		 	CAB			CAI				.000			774	UNCH	2B	Ţ
1740		 	CAB			CAI				.000			16221	UNCH	1	1
1750		 	CAB			CAI				.000			23085	UNCH	1	1
1760		 	CAB			CAI				.000			5183	UNCH	1B	Τ.
1770		 	CAB			CAI				.000			102	UNCH	1B	
1780		 	CAB			CAI				.000			200	UNCH	1B	
1790		 	CAB			CAI		-		.000			400	UNCH	1B	
1800		 	CAB			CAI		-					5468	UNCH	1B	
1810		 	CAB			CAI		-					1332	UNCH	1B	T
1850		 	CAB			CAI		-					50	UNCH		
1860		 	CAB			CAI		-					2036	UNCH		
1900 TOTAL		 	CAB			CAE	3	-					9	UNCH		
TOTAL												12744	207364 +	2019		

385	•				CAB CAB	CAB CAB					5468 1332	UNCH	1B :
CAS													
TRILE OF IN BASICE STATE STATE	0												
The Park Name	\L									12744	207364 +	2019	
STATE OF POINT AND ADDRESS STATE OF CASE STATE OF CASE					30	YEAR BOND PUT	<u>S</u>						
SOUTH CAB										TRADES			CONTRACT
S OVERDON PUT			HIGH	LOW	CLOSING RANGE	& PT.CHGE.		DELTA	CISES	CLEARED	INTE	REST	HIGH L
CAB CAB	8	30Y BOND PUT			64.5	6.5					2550		
CAB CAB CAB													1
CAB CAB CAB					CAB	CAB					541	UNCH	1
CAB CAB CAB													
													2B
											113		2B :
CAB CAB CAB													3B
CAS CAS CAS													3B :
													5B :
CAB CAB CAB													6B
CAB CAB CAB													8B 1
CAB CAB					CAB	CAB		.000			3733	UNCH	13
NH													17
1													17 22
1					1N	1		.008		85	4586 +	58	32
1N													42B 1
					1N	2 +	1370	.018			3622 +	10	60
											51		2
													115B
					3N	3	UNCH	.031		409	7836 -	127	141B
													5 207в
11N													10 :
							1410	.067			7453 +		244B
													19B 8
						15 -	1425	.153		668	2503 +	268	34B :
													406в
114N								.257			2193 + 7252 +		55 459B
154M					114N	49 -	1445			588	1596 +	101	126
138								.455					550B (
138N 155 + NEW 662 2 2 + 2 2 2 + 2 2 2 2								.527					203B 1 644B 1
1					238N	155 +	NEW	. 662		2	2 +	2	253B
								.722					741B 2
## 424N 329 + New 853 1						301 -							838B
S21N					424N	329 +	NEW	.853			1 +	1	440B
S52N										2			937B 5
										2			1036B
										1			636B
1													1135B ! 1235B (
					817N	717 -	1525	.970			2	UNCH	834B
													1335B 3
													934B 8
1116N 1014 - 1555 .990 3					1016N	915 -	1545	.981		41	43 +	41	1027B
													1534B 9
													1634B
1448N 1346 - 1590 .999 70 UNCH 1548N 1546 - 1610 .999 75 UNCH 1648N 1546 - 1610 .999 75 UNCH 32 UNCH 1648N 1546 - 1610 .999 32 UNCH 1648N 1546 - 1610 .999 32 UNCH 32 UNCH 167 UNCH							1570					UNCH	1734B
1548N												UNCH	
S SOY BOND PUT					1548N	1446 -	1600	.999			57	UNCH	2034B
Solid Bond Put					1648N	1546 -	1610	.999					2134в
	8					_							
CAB CAB 3 UNCH CAB CAB 151 UNCH CAB CAB 39 UNCH CAB CAB 39 UNCH CAB CAB 39 UNCH CAB CAB 2571 UNCH CAB CAB 1072 UNCH CAB CAB 3112 UNCH CAB CAB 312 UNCH CAB CAB 0000 128 UNCH CAB CAB 0000 225 4643 UNCH CAB CAB 0000 225 4643 UNCH CAB CAB 0000 225 4643 UNCH CAB CAB 0000 128 UNCH CAB CAB 0000 128 UNCH CAB CAB 0000 1336 UNCH CAB CAB 0000 1336 UNCH CAB CAB 0000 477 UNCH CAB CAB 0000 419 UNCH CAB CAB 0000 -													
CAB CAB 39 UNCH CAB CAB 39 UNCH CAB CAB 39 UNCH CAB CAB 39 UNCH CAB CAB 31 UNCH CAB CAB 1072 UNCH CAB CAB 1072 UNCH CAB CAB 112 UNCH CAB CAB 0000 128 UNCH CAB CAB 0000 225 4643 UNCH CAB CAB 0000 2382 UNCH CAB CAB 0000 2382 UNCH CAB CAB 0000 1294 UNCH CAB CAB 0000 1294 UNCH CAB CAB 0000 1336 UNCH CAB CAB 0000 1419 UNCH CAB CAB 0000 4109 UNCH CAB CAB 0000 4109 UNCH CAB CAB 0000 4109 UNCH CAB CAB 0000 4102 UNCH CAB CAB 0													
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CAB CAB 1072 UNCH CAB CAB 1312 UNCH CAB CAB 0000 128 UNCH CAB CAB 0000 128 UNCH CAB CAB 0000 225 4643 UNCH CAB CAB 0000 225 4643 UNCH CAB CAB 0000 1294 UNCH CAB CAB 0000 1294 UNCH CAB CAB 0000 1336 UNCH CAB CAB 0000 1336 UNCH CAB CAB 0000 1346 UNCH CAB CAB 0000 477 UNCH CAB CAB 0000 479 UNCH CAB CAB 0000 419 UNCH CAB CAB 0000 419 UNCH CAB CAB 0000 4402 UNCH CAB TABLET 1 1 UNCH 005 4402 UNCH TABLET TABLET 1 1 UNCH 006 150 899 + 27 TABLET 2N 2 UNCH 0111 4735 UNCH 3N 3 UNCH 0101 629 1916 + 436 3N 3 UNCH 0109 30 885 + 23 3N 3 UNCH 0109 30 885 + 23 3N 3 UNCH 020 438 1990 + 67 5N 5 UNCH 034 397 2217 - 112 7N 6- 1370 043 103 5783 - 5													1
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CAB CAB000 2382 UNCH CAB CAB000 1294 UNCH CAB CAB000 1336 UNCH CAB CAB000 1336 UNCH CAB CAB000 417 UNCH CAB CAB000 417 UNCH CAB CAB000 419 UNCH CAB CAB000 419 UNCH LAB CAB000 4102 UNCH LAB													1B 1
CAB CAB000 1336 UNCH CAB CAB000 477 UNCH CAB CAB000 419 UNCH CAB CAB000 419 UNCH CAB 1 + 1260 .005 549 UNCH 1N 1 UNCH .005 4102 UNCH 1N 1 UNCH .006 3 1151 UNCH 1N 1 UNCH .006 150 899 + 27 2N 2 UNCH .011 4735 UNCH 2N 2 UNCH .011 4735 UNCH 2N 2 UNCH .012 629 1916 + 436 2N 2 UNCH .013 120 1923 + 14 3N 3 UNCH .019 30 885 + 23 3N 3 UNCH .019 30 885 + 23 4N 4 UNCH .027 63 1872 - 32 5N 5 UNCH .034 397 2217 - 112 7N 6 - 1370 .043 103 5783 - 5					CAB	CAB		.000			2382	UNCH	2
CAB CAB000 477 UNCH CAB CAB000 419 UNCH CAB 1 + 1260 .005 549 UNCH CAB 1 + 1260 .005 549 UNCH 1N 1 UNCH .005 4102 UNCH 1N 1 UNCH .006 3 1151 UNCH 1N 1 UNCH .006 150 899 + 27 2N 2 UNCH .011 4735 UNCH 2N 2 UNCH .011 4735 UNCH 2N 2 UNCH .012 629 1916 + 436 2N 2 UNCH .013 120 1923 + 14 3N 3 UNCH .019 30 885 + 23 3N 3 UNCH .019 30 885 + 23 3N 3 UNCH .020 438 1990 + 67 3N 3 UNCH .020 438 1990 + 67 5N 5 UNCH .034 397 2217 - 112 5N 5 UNCH .034 397 2217 - 112 7N 6- 1370 .043 103 5783 - 5													2B :
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1N 1 UNCH .005 4102 UNCH					CAB	CAB		.000			419	UNCH	4
1N 1 UNCH .006 3 1151 UNCH .011 150 899 + 27 2N 2 UNCH .011 4735 UNCH .012 629 1916 + 436 .010 2N 2 UNCH .013 120 1923 + 14 .010 3N 3 UNCH .019 30 885 + 23 .010 3N 3 UNCH .020 438 1990 + 67 .010 4N 4 UNCH .027 63 1872 - 32 .010 5N 5 UNCH .034 397 2217 - 112 .010 7N 6 - 1370 .043 103 5783 - 5													5B 1
1N 1 UNCH .006 150 899 + 27 2N 2 UNCH .011 4735 UNCH 2N 2 UNCH .012 629 1916 + 436 2N 2 UNCH .013 120 1923 + 14 3N 3 UNCH .019 30 885 + 23 3N 3 UNCH .020 438 1990 + 67 3N 3 UNCH .020 438 1990 + 67 5N 4 UNCH .027 63 1872 - 32 5N 5 UNCH .034 397 2217 - 112 7N 6 - 1370 .043 103 5783 - 5					1N	1		.006		3	1151	UNCH	8
2N 2 UNCH .012 629 1916 + 436 2N 2 UNCH .013 120 1923 + 14 3N 3 UNCH .019 30 885 + 23 3N 3 UNCH .020 438 1990 + 67 4N 4 UNCH .027 63 1872 - 32 5N 5 UNCH .034 397 2217 - 112 7N 6 - 1370 .043 103 5783 - 5					1N	1	UNCH	.006			899 +	27	9в
2N 2 UNCH .013 120 1923 + 14 3N 3 UNCH .019 30 885 + 23 3N 3 UNCH .020 438 1990 + 67 4N 4 UNCH .027 63 1872 - 32 5N 5 UNCH .034 397 2217 - 112 7N 6- 1370 .043 103 5783 - 5											4/35 1916 ≠		12B 2
3N 3 UNCH .019 30 885 + 23 3N 3 UNCH .020 438 1990 + 67 4N 4 UNCH .027 63 1872 - 32 5N 5 UNCH .034 397 2217 - 112 7N 6 - 1370 .043 103 5783 - 5						2		.013		120		14	19
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$					3N	3	UNCH	.019		30	885 +	23	25
5N 5 UNCH .034 397 2217 - 112 7N 6 - 1370 .043 103 5783 - 5													33B 44B
7N 6 - 1370 .043 103 5783 - 5					5N	5	UNCH	.034		397	2217 -	112	61
MN					7N	6 -	1370	.043		103	5783 -	5	112B
					9N 14N		1380 1390	.057		4378 777	14774 + 23796 +	1596 182	134B (

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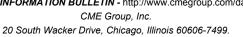




	7.5				Service: (312) 930-1							
PG42	BULLETIN #123@		10VR NO	FIN OTE, 5YR NOTE, 2Y		/R ROI	ID OPTI	ONS		Wed 1	un 27 2	018 PG42
1 0 1 2	BULLETIN #125@		TOTK NO	TIE, SIK NOIE, 21	IN NOTE AND 301	K BOI	ND OF III	JNS		wea, s	un 27, 2	010 1012
1400				20N	15 -	1400	.106		799	7479 -	99 228B	14
1410 1420				31N 46N	22 - 32 -	1410 1420	.150		835 1096	12286 + 3	319 300B 219 341B	21 32
1430 1440				103N 130N	47 - 104 -	1430 1440	.281		2983 1177	38766 - 1	103 423B 116 508B	47 104A
1450 1460				163N 240N	132 - 202 -	1450 1460	.466 .564		1066		226 561B 2 653B	131A 201A
1470				323N	242 -	1470	.656		2	409 UN	ICH 747B	241A
1480 1490				410N 501N	324 - 410 -	1480 1490	.738 .806		3	292 + 124 -	1 940B	323A 410A
1500 1510				560N 656N	501 - 559 -	1500 1510	. 858 . 897			302 UN	ICH 1038B	501A 558A
1520 1530				754N 852N	655 - 752 -	1520 1530	.924 .945			22 UN	ICH 1236B	654A 750A
1540 1550				951N 1050N	851 - 950 -	1540 1550	.955 .963		1	209 UN	ICH 1435B ICH 1534B	845A 941A
1560 1570				1150N 1249N	1049 - 1148 -	1560 1570	.971 .978			141 UN	ICH 1634B ICH 1734B	1048A 1146A
1580 1600				1349n 1549n	1248 - 1447 -	1580 1600	.979 .986				ICH 1834B	1244A 1442A
1630 1640				1848n 1948n	1746 - 1846 -	1630 1640	.993 .993				ICH 2333B ICH 2433B	1740a 1839a
1750 TOTAL				3048N	2946 -	1750	.999		15282		ICH 3534B I26	2950A
-				ULTF	RA T-BOND CALLS	-						
					SETT.PRICE			EXER	VOLUME TRADES	OPEN	JCON	ITRACT
	IKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	& PT.CHGE.		DELTA	CISES	CLEARED	INTEREST		LOW
AUG18	T-BND C ULTRA T-BND C			22111	222	111	760			40	ICII 2245	1044
1570 1580				221N 147N	332 + 249 +	111 102	.769 .691			55 UN	ICH 224B ICH 324B	104A 52A
1590 1600				117N 57N	208 + 137 +	55 44	. 597 . 498			132 UN	ICH 248B ICH 217	44A 37A
1620 1630 TOTAL				27N 18N	52 + 36 +	NEW NEW	.309 .231		1 1	1 + 1 +	1 38 1 29	23A 18A
SEP18	ULTRA T-BND C			220					2	293 +	2	4.5-
1560 1570				339N 262N	449 + 400 +	110 102	.760 .706			48 UN	ICH 328B ICH 336B	151A 131A
1580 1590				226N 160N	321 + 248 +	59 52	. 643 . 573			104 UN	ICH 354B ICH 320B	115A 100A
1600 1610				134n 112n	214 + 149 +	44 37	.502 .431			1 UN	ICH 311B ICH 108B	52A 54
1630 1880				44N CAB	105 + CAB	25 	.301			17 UN	ICH 54 ICH	42A
1900 1950				CAB CAB	CAB CAB					2 UN 3 UN	ICH	
1960 2000				CAB CAB	CAB CAB						ICH	
TOTAL									0	1033		
				ULT	RA T-BOND PUTS							
					SETT.PRICE			EXER CISES	VOLUME TRADES	OPEN INTERES		ITRACT
	IKE OPEN RANGE T-BND P	HIGH	LOW	CLOSING RANGE	& PT.CHGE.		DELTA	CISES	CLEARED	INTERES	Γ HIGH	LOW
AUG18 1530	ULTRA T-BND P			12N	7 -	1530	.053			175 UN	ксн 228в	39A
1540 1570				19n 100n	11 - 37 -	1540 1570	.080 .230		72		ICH 262B 72 342B	36A 39
1580 TOTAL				125N	53 -	1580	.308		 72	120 UN	ICH 222B 72	57A
SEP18 1100	ULTRA T-BND P			САВ	CAB						/ L ICH	
1120 1150				CAB CAB	CAB CAB						NCH	
1170 1180				CAB CAB	CAB CAB					6506 UN	NCH	
1200 1250				CAB CAB	CAB CAB					1824 UN	NCH	
1480 1530				6N 35N	7 + 25 -	1480 1530	.036 .122				ICH 107В ICH 259В	25A 49A
1540 1550				47N 62N	33 - 42 -	1540 1550	.155 .193			10 UN	NCH 328B NCH 401B	50A 47A
1560 1570				117n 140n	54 - 105 -	1560 1570	.239			158 UN	NCH 410B	58A 111A
1590 TOTAL				238N	152 +	NEW	.426		120 120	120 + 1	120 332B 120	157A
				10 1/1	EAR MEEKI NOTE (220	10500		
				10-41	EAR WEEK1 NOTE (CALLS						
						CALLS		EXER	VOLUME	OPEN		ITRACT
	IKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	CALLS	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	۱ –-CON	ITRACT LOW
JUL18 1177	IKE OPEN RANGE 1 NOTE C 10Y WK1 NOTE C	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.				TRADES	INTERES	NCON F HIGH	LOW
1177 1180	1 NOTE C 10Y WK1 NOTE C	HIGH 		CLOSING RANGE 216N 200N	SETT.PRICE & PT.CHGE. 241 + 225 +	25 25	.999 .999	CISES	TRADES	INTEREST 1 UN 1 UN	NCON F HIGH ICH 241B ICH 225B	LOW 136A 121A
1177 1180 1182 1185	1 NOTE C 10Y WK1 NOTE C 			CLOSING RANGE 216N 200N 148N 133N	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 +	25 25 25 25 24	.999 .999 .999	CISES	TRADES CLEARED	INTEREST 1 UN 1 UN 1 UN 5 UN	NCON T HIGH ICH 241B ICH 225B ICH 209B ICH 157B	136A 121A 108A 59A
1177 1180 1182 1185 1187 1190	1 NOTE C 10Y WK1 NOTE C			CLOSING RANGE 216N 200N 148N 133N 117N 102N	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 +	25 25 25 24 24 24	.999 .999 .999 .999 .996		TRADES CLEARED	1 UN 1 UN 1 UN 1 UN 5 UN 27 UN 43 -	NCON T HIGH ICH 241B ICH 225B ICH 209B ICH 157B ICH 141B 2 126B	136A 121A 108A 59A 47A 37A
1177 1180 1182 1185 1187 1190 1192 1195	1 NOTE C 10Y WK1 NOTE C 	 	 	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 +	25 25 25 24 24 24 23 21	.999 .999 .999 .999 .996 .962 .956	 	TRADES CLEARED	1 UN 1 UN 1 UN 5 UN 27 UN 43 - 268 UN 640 +	NCON F HIGH ICH 241B ICH 225B ICH 209B ICH 157B ICH 141B 2 126B ICH 110B ICH 110B	136A 121A 108A 59A 47A 37A 28A
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200	1 NOTE C 10Y WK1 NOTE C 	 		CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 +	25 25 25 24 24 24 23 21 18	.999 .999 .999 .996 .962 .956 .915 .841	CISES	TRADES CLEARED 4 1 1 64 332	1 UN 1 UN 1 UN 5 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 -	ICH 241B ICH 225B ICH 209B ICH 157B ICH 141B 2 126B ICH 110B 1 59B 64 45B 1 34	LOW 136A 121A 108A 59A 47A 37A 28A 17 14
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200 1202 1205	1 NOTE C 10Y WK1 NOTE C 	 	 	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 110 + 110 + 59 + 45 + 33 + 23 + 16 +	25 25 25 24 24 24 23 21 18 15	. 999 . 999 . 999 . 996 . 962 . 956 . 915 . 841 . 723 . 583 . 440	CISES	TRADES CLEARED 4 1 64 332 886 5755	1 UN 1 UN 1 UN 5 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 5748 - 8324 + 15	ICH 241B ICH 225B ICH 225B ICH 209B ICH 141B 2 126B ICH 110B 1 59B ICH 110B 1 34 33 24B ICH 17B	LOW 136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200 1202 1205 1207 1210	1 NOTE C	 #8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8N	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 +	25 25 25 24 24 24 23 21 18 15 11	. 999 . 999 . 999 . 996 . 962 . 956 . 915 . 841 . 723 . 583 . 440 . 309 . 218	CISES	TRADES CLEARED 4 1 1 64 332 886 5755 7803 5753	1 UN 1 UN 1 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 58324 + 19401 + 3410680 + 15	NCON HIGH HIGH 225B HICH 225B HICH 157B HICH 141B 2 126B HICH 110B 1 59B 64 45B 1 34 433 24B HICH 12B 1 34 333 34 9B	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200 1202 1205 1207 1210 1212	1 NOTE C	 #8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8N 8 8 8 8 3N	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 110 + 59 + 45 + 33 + 16 + 10 + 7 + 4 + 3 +	25 25 25 24 24 24 23 21 15 11 8 8 5 4 2	.999 .999 .999 .999 .996 .956 .915 .841 .723 .583 .440 .309 .218 .135	CISES	TRADES CLEARED 4 1 64 332 886 5755 7803 5753 5751 1650	1 UN 1 UN 1 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 5748 - 8324 + 19401 + 4401 + 4410680 + 131114 + 14235 +	NCON HIGH CH 241B ICH 225B ICH 157B ICH 110B 2 126B ICH 110B 1 39B 64 45B 1 33 440 17B 127 12B 334 9B 886 6B	136A 121A 108A 47A 37A 28A 17 14 10A 4 2A 2A 2A 2A
11177 11180 11182 11185 11187 11190 11192 11195 11197 1200 1202 1205 1207 1210 1212 1215 1217 1220	1 NOTE C	 #8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8N 8N 12N 8N 11N 1N 1N	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 +	25 25 25 24 24 23 21 18 15 11 8 5 4 2 2	.999 .999 .999 .999 .962 .956 .915 .841 .723 .583 .440 .309 .218 .135 .097 .064	CISES	TRADES CLEARED 4 1 64 332 886 5755 7803 5755 1650 258	1 UN 1 UN 1 UN 27 UN 43 - VN 268 UN 2954 - 11686 - 5748 - 5 8324 + 13 4401 + 34 10680 + 15 1114 + 1 4235 + 10 749 UN 308 + 2	NCON HIGH 241B ICH 225B ICH 209B ICH 157B ICH 110B 2 126B ICH 110B 1 59B 64 45B 1 333 24B ICH 17B ICH 17B ICH 18B ICH 18B	136A 121A 108A 59A 47A 37A 28A 17 14 100 7A 4 3A 2A 2 2 2 1
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200 1205 1207 1210 1212 1215 1217 1220 1222 1225	1 NOTE C	 #8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8N 8N 12N 8N 11N 1N 1N 1N	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 2 + 1 1	25 25 25 24 24 23 21 15 11 8 5 4 2 2 1 1 UNCH	. 999 . 999 . 999 . 999 . 996 . 962 . 956 . 915 . 841 . 723 . 583 . 440 . 309 . 218 . 135 . 097 . 064 . 057	CISES	TRADES CLEARED 4 1 64 332 886 5755 7803 5753 575	1 UN 1 UN 1 UN 1 UN 27 UN 43 - UN 268 UN 268 UN 274 - 11686 - 5748 - 5 8324 + 19 4401 + 34 10680 + 19 1114 + 1 4235 + 10 749 UN 308 + 2	ICH 241B ICH 225B ICH 209B ICH 157B ICH 110B ICH 110B ICH 110B ICH 110B ICH 110B ICH 12B ICH 12B ICH 12B ICH 12B ICH 12B ICH 13B ICH 13B ICH 15B ICH 1	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 2 2A 1
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200 1202 1205 1207 1210 1212 1217 1222 1225 1227 1230	1 NOTE C	 #8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8 3N 11N 1N 1N 1N 1N 1N CAB CAB	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 2 + 2 + 2 + 2 + 2 +	25 25 25 24 24 24 23 21 18 5 11 1 UNCH UNCH	.999 .999 .999 .996 .962 .956 .915 .841 .723 .583 .440 .309 .218 .097 .057 .030 .027	CISES	TRADES CLEARED 4 1 64 332 886 5755 7803 5753 5755 1650 258 258	1 UN 1 UN 1 UN 1 UN 27 UN 43 - UN 268 UN 640 + 2954 - 11686 - 5748 - 5 8324 + 19 4401 + 34 10680 + 19 1114 + 1 4235 + 10 749 UN 308 + 2 87 UN 308 + 2 87 UN 308 + 2	NCON F HIGH ICH 241B ICH 225B ICH 157B ICH 157B ICH 110B 2 126B ICH 110B 1 59B 64 45B 1 34 433 24B 440 17B 127 12B 134 9B 134 49 9B 134 49 4 ICH 17B 12CH 22 ICH 22 ICH 22 ICH 22 ICH 23 ICH 24 ICH 24 ICH 24 ICH 24 ICH 25 ICH 25 ICH 25 ICH 26 ICH 26 ICH 26 ICH 27 ICH	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 2 2 1
1177 1180 1182 1185 1187 1190 1192 1195 1200 1202 1205 1207 1210 1212 1215 1217 1220 1225 1227 1230 1231 1231 1240	1 NOTE C	 #8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8 3N 11N 1N 1N 1N 1N 1N CAB CAB CAB	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 2 + 1 1 1 + CAB CAB CAB	25 25 25 24 24 23 21 18 15 11 8 5 4 2 2 1 1 UNCH UNCH	.999 .999 .999 .999 .996 .962 .915 .841 .723 .583 .440 .309 .218 .135 .097 .027 .027 .022	CISES	TRADES CLEARED 4 1 64 332 886 5755 7803 5753 5753 258 2	INTEREST 1 UN 1 UN 1 UN 5 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 5748 - 11686 - 5748 - 11144 + 14235 + 10308 + 2749 UN 308 + 2749 UN 308 + 37 UN 340 + 37 UN 340 + 37 UN 340 UN	ICH 241B ICH 225B ICH 225B ICH 157B ICH 157B ICH 161B 2 126B ICH 110B ICH 110B ICH 17B ICH 17B ICH 17B ICH 12B ICH 12B ICH 12B ICH 12B ICH 12B ICH 22B ICH 22B ICH 22B ICH 22C ICH 2C ICH 2C IC	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 2 2A 1
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200 1202 1205 1207 1210 1212 1215 1217 1220 1222 1225 1227 1237	1 NOTE C	 #8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8N 8 3N 11N 1N 1N 1N 1N 1N 1N 1N 1N 1N CAB CAB	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 16 + 10 + 7 + 4 + 3 + 2 + 1 1 1 + CAB	25 25 25 24 24 23 21 18 15 4 2 2 1 1 UNCH UNCH	. 999 . 999 . 999 . 999 . 996 . 962 . 956 . 915 . 841 . 723 . 583 . 440 . 218 . 135 . 097 . 064 . 057 . 030 . 025 . 002	CISES	TRADES CLEARED 4 1 64 332 886 5755 7803 5775 1650 258 258	1 UN 1 UN 1 UN 1 UN 43 - UN 27 UN 43 - UN 268 UN 2754 - 11686 - 5748 - 5 8324 + 19 4401 + 34 10680 + 15 1114 + J 4235 + 10 308 + 2 87 UN 308 + 2 87 UN 340 + 37 253 UN 3 UN 4 UN	ICH 241B ICH 225B ICH 209B ICH 157B ICH 110B ICH 110B ICH 110B ICH 110B ICH 12B ICH 12B ICH 12B ICH 12B ICH 13B ICH 13B ICH 14B ICH 12B ICH 13B ICH 13B ICH 15B ICH 15	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 2 2A 1
1177 1180 1182 1185 1197 1190 1192 1195 1197 1200 1202 1205 1207 1212 1215 1217 1220 1225 1225 1237 1230 1237 1242	1 NOTE C	#8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 12N 8N 11N 1N 1	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 2 + 1 1 1 + CAB CAB CAB	25 25 25 24 24 23 21 18 15 4 2 2 1 1 UNCH UNCH UNCH	.999 .999 .999 .999 .996 .962 .915 .841 .723 .583 .440 .309 .218 .135 .097 .027 .027 .022	CISES	TRADES CLEARED 4 1 1 64 332 886 5755 7803 5755 7803 5755 1650 258 258	INTEREST 1 UN 1 UN 1 UN 5 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 5748 - 11686 - 5748 - 11144 + 14235 + 10308 + 2749 UN 308 + 2749 UN 308 + 37 UN 340 + 37 UN 340 + 37 UN 340 UN	ICH 241B ICH 225B ICH 209B ICH 157B ICH 110B ICH 110B ICH 110B ICH 110B ICH 12B ICH 12B ICH 12B ICH 12B ICH 13B ICH 13B ICH 14B ICH 12B ICH 13B ICH 13B ICH 15B ICH 15	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 2 2A 1
1177 1180 1182 1185 1197 1190 1192 1195 1197 1200 1202 1205 1207 1212 1215 1217 1220 1225 1225 1237 1230 1237 1242	1 NOTE C	#8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 12N 8N 11N 1N 1	SETT. PRICE & PT. CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 16 + 10 + 7 + 4 + 1 + 2 + 2 + 1 1 1 + CAB CAB CAB CAB	25 25 25 24 24 23 21 18 15 4 2 2 1 1 UNCH UNCH UNCH	.999 .999 .999 .999 .996 .962 .915 .841 .723 .583 .440 .309 .218 .135 .097 .027 .027 .022	CISES	TRADES CLEARED 4 1 64 332 886 5755 7803 5755 1650 258 23084	INTEREST 1 UN 1 UN 1 UN 5 UN 27 UN 43 - 268	NCON HIGH 241B ICH 225B ICH 225B ICH 157B ICH 110B 2 126B ICH 110B 1 59B 64 45B 1 33 24B 140 17B 127 12B 334 9B 886 6B 149 4 ICH 3B 140 2 12B 140 2 12B 1	136A 121A 108A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 2 1 1 1 1 1 1 1
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200 1202 1205 1207 1212 1215 1217 1220 1225 1237 1230 1237 1242 TOTAL	1 NOTE C	#8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 12N 8N 11N 1N 1	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 1 1 1 + CAB CAB CAB	25 25 25 24 24 23 21 18 15 4 2 2 1 1 UNCH UNCH UNCH	.999 .999 .999 .999 .996 .962 .915 .841 .723 .583 .440 .309 .218 .135 .097 .027 .027 .022 .000	CISES	TRADES CLEARED 4 1 1 64 332 886 5755 7803 5755 1650 258 258 23084	1 UN 1 UN 1 UN 1 UN 43 - UN 27 UN 43 - UN 268 UN 2754 - 11686 - 5748 - 5 8324 + 19 4401 + 34 10680 + 15 1114 + J 4235 + 10 308 + 2 87 UN 308 + 2 87 UN 340 + 37 253 UN 3 UN 4 UN	NCON ICH 241B ICH 225B ICH 225B ICH 157B ICH 110B ICH 110B ICH 110B ICH 110B ICH 12B ICH 12B ICH 12B ICH 12B ICH 13B ICH 14B ICH 12B ICH 12B ICH 12B ICH 15B ICH 15	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 2 2A 1
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200 1202 1205 1207 1210 1212 1215 1217 1220 1225 1237 1240 1237 1240 1242 TOTAL STRI 10Y WK JUL18	1 NOTE C	#8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8 3 N 11N 1N 1N 1N 1N 1N 1N 1N CAB	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 1 1 1 + CAB CAB CAB CAB CAB CAB CAB CAB	25 25 25 24 24 23 11 18 15 4 2 2 1 1 UNCH UNCH UNCH UNCH	. 999 . 999 . 999 . 999 . 996 . 996 . 915 . 841 . 723 . 583 . 440 . 309 . 218 . 135 . 097 . 037 . 037 . 025 . 000 . 000 . 000	CISES	TRADES CLEARED 4 11 64 332 886 5755 7803 5755 1650 258 258 23084 VOLUME TRADES CLEARED	INTEREST 1 UN 1 UN 1 UN 5 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 5748 - 5748 - 11144 + 14235 + 10680 + 13114 + 14235 + 10749 UN 308 + 2 37 UN 340 + 37 UN 38 UN 401 UN 52310 + 77	NCON F HIGH ICH 241B ICH 225B ICH 209B ICH 157B ICH 110B 1 59B 64 45B 1 33 24B ICH 110B 1 78B ICH 110B ICH 110B I 1 9B I 34 9B I 34 9B I 34 9B I 34 ICH 22 ICH 2 ICH 2 ICH	136A 121A 108A 59A 47A 37A 28A 17 14 10A 2A 2 2A 1 11 11 11 11 11 11 11 10 11 11 11 11 1
11177 1180 1182 1185 1197 1190 1192 1195 1197 1200 1205 1207 1210 1212 1215 1217 1220 1222 1225 1227 1230 1240 1242 TOTAL STRI 10Y WK JUL18 1162 1162 1162	1 NOTE C	#8	*8	CLOSING RANGE 216N 200N 148N 138N 117N 102N 51N 38N 27N 18N 12N 8N 8 3N 11N 1N 1N 1N 1N 1N CAB	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 2 + 1 1 1 + CAB CAB CAB CAB CAB CAB CAB CAB	25 25 25 24 24 23 11 18 11 8 5 4 2 2 1 1 UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH	. 999 . 999 . 999 . 999 . 996 . 996 . 996 . 915 . 841 . 723 . 583 . 440 . 309 . 218 . 097 . 064 . 057 . 025 . 002 . 000 . 000 . 000	CISES	TRADES CLEARED 4 11 64 332 886 5755 7803 5755 1650 258 258 23084 VOLUME TRADES CLEARED	INTEREST 1 UN 1 UN 1 UN 5 UN 27 UN 43 - UN 268 UN 640 + 1 2954 - 1 1686 - 5748 - 5 8324 + 19 4401 + 34 10680 + 19 1114 + 1 4235 + 10 749 UN 308 + 2 87 UN 308 + 2 87 UN 309 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 + 37 340 UN 52310 + 77	ICH 241B ICH 225B ICH 225B ICH 157B ICH 110B ICH 157B ICH 110B ICH 110B ICH 110B ICH 110B ICH 12B ICH 12B ICH 12B ICH 13B ICH 13B ICH 13B ICH 15B ICH	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2 2 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
1177 1180 1182 1185 1187 1190 1192 1195 1197 1200 1202 1205 1207 1210 1212 1215 1217 1220 1225 1227 1230 1240 1242 TOTAL 5 TOTAL 5 TOTAL 7 TOT	1 NOTE C	#8 #8	*8	CLOSING RANGE 216N 200N 148N 138N 117N 102N 51N 38N 27N 18N 12N 8N 8N 8 3N 11N 1N 1N 1N 1N 1N CAB	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 10 + 7 + 4 + 3 + 2 + 2 + 1 1 1 + CAB CAB CAB CAB CAB CAB CAB CAB	25 25 25 24 24 23 118 11 8 5 4 2 2 1 1 UNCH 1 	. 999 . 999 . 999 . 999 . 996 . 962 . 956 . 915 . 841 . 723 . 583 . 440 . 309 . 218 . 135 . 097 . 032 . 002 . 000 . 000	CISES	TRADES CLEARED 4 1 1 64 332 886 575 7803 5755 7803 5755 1650 258 258 23084	INTEREST 1 UN 1 UN 1 UN 5 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 5324 + 19 4401 + 34 10680 + 19 1114 + 1 4235 + 10 749 UN 308 + 2 87 UN 340 + 37 UN 340 + 4 UN 52310 + 77	ICH 241B ICH 225B ICH 209B ICH 157B ICH 110B ICH 110B ICH 110B ICH 110B ICH 125B ICH 110B ICH 125B ICH 125B ICH 125B ICH 125B ICH 157B ICH 45B ICH 333 ICH 34B ICH 338 ICH 34B ICH 35B ICH 36B ICH 36B ICH 357B ICH 309B IC	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
11170 1182 1182 1183 1192 1192 1195 1197 1200 1202 1205 1207 1210 1212 1215 1217 1220 1225 1227 1230 1237 1240 1242 1240 1242 125 125 127 127 128 129 129 129 129 129 129 129 129 129 129	1 NOTE C	#8 #8	*8	CLOSING RANGE 216N 200N 148N 138N 117N 102N 51N 38N 27N 18N 12N 8N 8 3N 11N 1N 1N 1N 1N 1N CAB	SETT. PRICE & PT. CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 2 + 2 + 1 1 1 + CAB CAB CAB CAB CAB CAB CAB CAB	25 25 25 24 24 24 23 18 11 8 5 4 4 2 2 1 1 UNCH 1 	. 999 . 999 . 999 . 999 . 999 . 996 . 962 . 956 . 915 . 841 . 723 . 583 . 440 . 309 . 218 . 135 . 097 . 030 . 027 . 030 . 000 . 000	CISES	TRADES CLEARED 4 1 1 64 332 886 5755 7803 5755 7803 5755 1650 258 258 258 1 1 1 1 1 1	INTEREST 1 UN 1 UN 1 UN 5 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 5748 - 5748 - 1164 - 1114 + 14235 + 10680 + 15114 + 1749 UN 308 + 287 UN 308 + 20749 UN 309	NCON HIGH ICH 241B ICH 225B ICH 157B ICH 45B ICH 157B ICH 45B ICH 157B ICH 22 ICH 22 ICH 22 ICH 25 ICH 2	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2 2 1 1 1 1 1 1 1 1 1 0 1 1 1 1 1 1 1 1
11170 11870 11882 1185 1187 11902 1195 1197 1200 12005 1207 1210 1212 1215 1217 1222 1215 1227 1230 1237 1240 1240 1240 1240 1240 1240 1240 1240	1 NOTE C	#8 #8 #IGH	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8 8 3N 2N 1N 1N 1N 1N 1N 1N CAB	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 16 + 10 + 7 + 4 + 3 + 2 + 1 1 1 + CAB CAB CAB CAB CAB CAB CAB CAB	25 25 25 24 24 23 21 18 15 18 15 11 WNCH UNCH UNCH UNCH UNCH UNCH UNCH 22 25 25 25 8 8 8 15 15 15 15 16 16 16 16 16 16 16 16 16 16 16 16 16	. 999 . 999 . 999 . 999 . 999 . 996 . 962 . 956 . 956 . 841 . 723 . 583 . 440 . 309 . 218 . 135 . 097 . 030 . 027 . 025 . 002 . 000 . 000 . 000 . 000 . 000 . 000	CISES	TRADES CLEARED 4 1 1 64 332 886 5755 7803 5755 1650 258 258 258 258 1 33	INTEREST 1 UN 1 UN 1 UN 27 UN 43 - 268 640 + 2954 - 11686 - 5748 - 5 8324 + 19 4401 + 34 10680 + 15 1114 + 1 4235 + 10 6749 UN 340 + 2 87 UN 340 + 37 UN 401 UN 52310 + 77 OPEN INTEREST 1 UN 1 U	CH 241B CH 225B CH 157B CH 157B CH 16B CH 157B CH 16B CH 16B CH 16B CH 17B CH 1	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 30A 20 11 1A LOW 317A 301A 202A 14 104 11 11 11 12 13 14 14 16 16 17 17 18 18 18 18 18 18 18 18 18 18 18 18 18
11170 11870 11882 11885 11971 11902 11957 12000 12005 12017 12170 12121 1215 12171 1222 1215 1227 1230 1242 1242 1257 1240 1242 1257 1240 1242 1257 1240 1242 1257 1217 1217 1217 1217 1217 1218 1217 1217	1 NOTE C	#8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8 8 3N 21N 1N 1N 1N 1N 1N 1N CAB	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 1 1 1 + CAB CAB CAB CAB CAB CAB CAB CAB	25 25 25 24 24 23 21 18 15 4 22 1 1 UNCH UNCH UNCH UNCH UNCH UNCH UNCH 25 25 25 25 25 25 25 25 24 24 23 21 21 21 21 21 21 21 21 21 21 21 21 21	. 999 . 999 . 999 . 999 . 999 . 996 . 962 . 956 . 956 . 841 . 723 . 583 . 440 . 309 . 218 . 355 . 097 . 037 . 027 . 025 . 002 . 000 . 000	CISES	TRADES CLEARED 4 11 64 332 886 5755 7803 5755 1650 258 258 23084 VOLUME TRADES CLEARED 11 11 31	INTEREST 1 UN 1 UN 1 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 5 8324 + 13 4401 + 34 10680 + 15 1114 + 1 4235 + 10 749 UN 340 + 2 87 UN 340 + 37 253 UN 340 + 77 INTEREST 1 UN 52310 + 77 OPEN INTEREST	NCON F HIGH ICH 241B ICH 225B ICH 157B ICH 110B 2 126B ICH 110B 1 59B 64 45B 1 33 24B ICH 17B ICH 17B ICH 18B ICH 22 ICH -	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
11177 1180 1182 1185 1197 1192 1195 1197 1200 1202 1205 1207 1210 1212 1215 1217 1220 1222 1225 1227 1237 1240 1242 TOTAL 101 W K 1162 1162 1177 1180 1185 1185 1185 1185 1185 1185 1185	1 NOTE C	#8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8 3 N 2N 1N 1N 1N 1N 1N CAB	SETT.PRICE & PT.CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 16 + 10 + 7 + 4 + 3 + 2 + 1 1 + CAB	25 25 25 24 24 23 21 18 15 11 8 5 4 2 2 1 1 UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH	. 999 . 999 . 999 . 999 . 996 . 996 . 996 . 915 . 841 . 723 . 583 . 440 . 309 . 218 . 135 . 097 . 025 . 000 . 000	CISES	TRADES CLEARED 4 11 64 332 886 5755 7803 5755 1650 258 258 23084 VOLUME TRADES CLEARED 11 3 11 8 8	INTEREST 1 UN 1 UN 1 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 - 15748 - 58324 + 19401 + 34 10680 + 13 1114 + 1 4235 + 10 749 UN 308 + 2 87 UN 308 + 2 87 UN 310 UN 52310 + 77 OPEN INTEREST 1 UN 1 U	NCON ICH 241B ICH 225B ICH 225B ICH 157B ICH 110B 1 59B 64 45B 1 34 133 24B ICH 17B ICH 27 12B ICH 27 12B ICH 28 ICH 20 ICH 28 ICH 28 ICH 28 ICH 28 ICH 21 ICH 406B ICH 406B ICH 21 ICH 406B ICH 21 ICH 21 ICH 21 ICH 406B ICH 21 ICH 21 ICH 406B ICH 21 ICH 406B ICH 21 ICH 406B ICH 21 ICH 21 ICH 406B I	136A 121A 108A 59A 47A 37A 28A 17 14 10A 22A 2 2A 1 1A 11 1A LOW 317A 301A 2218A 202A 149A 134A 120A 106A 35A 46A 35A 27A
11170 1180 1182 1185 1187 1190 1192 1195 1197 1200 1202 1205 1207 1210 1212 1215 1227 1220 1225 1227 1230 1240 1242 TOTAL 107 WK JUL18 1165 1175 1175 1175 1175 1175 1175 1175	1 NOTE C	#8	*8	CLOSING RANGE 216N 200N 148N 133N 117N 102N 51N 38N 27N 18N 12N 8N 8 3N 12N 1N 1N 1N 1N 1N CAB	SETT. PRICE & PT. CHGE. 241 + 225 + 209 + 157 + 141 + 126 + 110 + 59 + 45 + 33 + 23 + 10 + 7 + 4 + 3 + 2 + 2 + 2 + 1 1 1 + CAB CAB CAB CAB CAB CAB CAB CAB	25 25 25 24 24 23 118 11 8 5 4 2 2 1 1 UNCH 1 	.999 .999 .999 .999 .999 .996 .962 .956 .915 .841 .723 .583 .440 .309 .218 .135 .097 .027 .022 .000 .000 .000 .000 .000 .00	CISES	TRADES CLEARED 4 1 1 64 332 886 575 7803 5755 1650 258 258 23084 VOLUME TRADES CLEARED	INTEREST 1 UN 1 UN 1 UN 5 UN 27 UN 43 - 268 UN 640 + 2954 - 11686 - 5748 - 5748 - 5748 - 1114 + 1114 + 115 + 115	CH 241B CH 225B CH 157B CH 157B CH 157B CH 16B CH 157B CH 110B CH 157B CH 110B CH 17B	136A 121A 108A 59A 47A 37A 28A 17 14 10A 7A 4 3A 2A 2 1 11 1A LOW 317A 301A 218A 202A 149A 134A 120A 134A 120A 166A 57A 46A 35A

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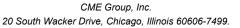
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				FINA	AL								
PG42	BULLETIN #123@		10YR N	OTE, 5YR NOTE, 2YI	R NOTE AND 30Y	R BON	ID OPTI	ONS		Wed,	Jun	27, 20	18 PG42
1212				4N	8 +	4	.202		3685	2276 +	921	9в	3
1215 1217				3N 2N	6 + 4 +	3 2	.153 .107		96	213 - 331	40 UNCH	7в 5в	2A 2
1220				2N	3 +	1	.080		74	2205	UNCH	4B	2
1222 1225				2N 2N	3 + 2	1 UNCH	.073 .050		310	25 310 +	UNCH 310	3 2B	3 1A
1227 1232				1N 1N	2 + 1	1 UNCH	.046 .024		177	72 177 +	UNCH 177	2 1	2 1
1235				1N	1	UNCH	.022			281	UNCH	1	1
1250 TOTAL				CAB	CAB		.000		7926	1 18199 +	UNCH 3302		
				10-YE	AR WEEK5 NOTE CA	ALLS							
STRT	KE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	O INTER	PEN EST	CONT HIGH	RACT LOW
10Y WK5 JUN18	5 NOTE C 10Y WK5 NOTE C		20	CLOSING NANGE			522171		CLLANCE				
1165 1167				332N 316N	357 + 341 +	25 25	$1.000 \\ 1.000$			2 1	UNCH UNCH	354B 338B	243A 227A
1172				248N	309 +	25	1.000			20	UNCH	306B	161A
1177 1180				216N 200N	241 + 225 +	25 25	$\frac{1.000}{1.000}$			2 2	UNCH UNCH	241B 225B	131A 117A
1182 1185				148N 132N	209 + 157 +	25 25 25 25	$\frac{1.000}{1.000}$			1	UNCH UNCH	209В 157В	104A 55A
1187 1190				116N 100N	141 + 125 +	25 25 24	$\frac{1.000}{1.000}$		2	5 + 308 -	1 1	141B 125B	43A 32A
1192				49N	109 +	24	.999		300	1472 +	100	109B	23A
1195 1197				33N 20N	57 + 42 +	24 22 17	.998 .959		441 704	2179 - 5867 +	199 521	57 42в	16A 9
1200 1202				10n 5n	27 + 15 +	17 10	.893 .672		3281 9471	8570 - 13923 -	420 728	29в 22в	5 3A
1205	6	6	6	6	8 + 3 +	6 2	.380		17715	20938 + 7476 +	1656 2448	17B	2
1207 1210				1N 1N	2 +	1	.076		4416 2366	2121 +	376	12в <u>9</u>	1
1212 1215				CAB CAB	1 + CAB	1	.031 .001		5953 1380	6293 + 2417 +	2245 732	7 5в	1 1
1217 1220				CAB CAB	CAB CAB		.000		17 1200	720 1382 +	UNCH 165	4B 3B	1A 1
1222	4\$	CAB	CAB	CAB	CAB				700	750 +	700	2	1 1
1225 1227				CAB CAB	CAB CAB					507 2	UNCH	2	1A
1230 1232				CAB CAB	CAB CAB					241 214	UNCH UNCH	1	1
1240				CAB	CAB					155	UNCH		
1247 1250				CAB CAB	CAB CAB					151	UNCH		
1255 TOTAL				CAB	CAB				47948	1 75724 +	UNCH 7596		
				3-YE/	AR WEEK1 NOTE CA	LLS		EVER	VOLUME		DEN		
	KE OPEN RANGE NOTE C	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	TRADES CLEARED	O INTER	PEN EST	CONT HIGH	RACT LOW
JUL18 1117	5Y WK1 NOTE C			1495N	2005 +	15	.999			1	UNCH	2000в	1220A
1125 1127				1020n 500n	1165 + 1010 +	14 15	.995 .971			2 4	UNCH UNCH	1160в 1005в	420A 300A
1130				350N	490 +	14	.964			66	UNCH	490B	205A
1132 1135				220N 125N	345 + 215 +	12 9	.878 .729		108	2618 7154	UNCH	340B 210B	115A 65A
1137 1140				65N 35N	125 + 65 +	6 3	.507 .305		1200 31	8121 + 1918 -	543 9	125В 75	35A 25A
1142 1145				20n 10n	35 + 20 +	1 1	.171 .096			892 634	UNCH UNCH	50 30	20A 15A
1147 1150				5N 5N	10 10	UNCH UNCH	.048		512	867 - 2	133 UNCH	15	10A 10A
TOTAL							.041		1857	22279 +	401	10	104
				J-TEA	R WEEK2 NOTE CA	ALLS		EVED	VOLUME		DEN		
STRI	KE OPEN RANGE NOTE C	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	TRADES CLEARED	INTER	PEN EST	HIGH	RACT LOW
JUL18 1122	5Y WK2 NOTE C			1180N	1330 +	15	.977			1	UNCH	1325в	620A
1125				1025N 510N	1170 + 1015 +	14 14	.973			5 7	UNCH	1170B 1010B	475A 345A
1127 1130				370N	505 +	13	.900			1	UNCH	500B	235A
1132 1135				250N 160N	365 + 250 +	11 9	.814 .671		80	157 750	UNCH UNCH	360B 245B	150a 90a
1137 1140				100n 60n	160 + 100 +	NEW 4	.506 .351		1 500	1 + 554 +	500	155В 100В	55A 35A
1142 1145				40n 25n	60 + 40 +	2 1	.229 .152		126 77	161 + 171 +	126 77	65B 40B	25A 20
1147				15N	25 +	NEW	.097		1	1 +	1	25B	20A
1150 1152				10N 10N	15 10	UNCH UNCH	.059 .039			58 1000	UNCH	20в 15в	10 10
TOTAL				5-YE/	AR WEEK5 NOTE CA	LLS			785	2867 +	705		
					SETT.PRICE			EXER	VOLUME TRADES		PEN		RACT
5Y WK5	KE OPEN RANGE NOTE C	HIGH	LOW	CLOSING RANGE	& PT.CHGE.		DELTA	CISES	CLEARED	INTER	LJ 1	HIGH	LOW
JUN18 1102	5Y WK5 NOTE C			3175N	3325 +	15	1.000			4	UNCH	3320в	2560A
1120 1125				1335N 1015N	1485 + 1165 +	15 15	$\frac{1.000}{1.000}$		1	12 378 -	UNCH 1	1480в 1160в	1060a 400a
1127 1130				495N 335N	1005 + 485 +	15 15	1.000 .999		1	1 151	UNCH UNCH	1000в 480	270A 170A
1132 1135				185N 75N	325 + 175 +	14 10	.996		2 372	1781 - 1729 -	1 170	325B 215B	80A 40A
1137				25N	70 +	4	.514		1208	3778 -	824	150B	20A
1140 1142				10N 5N	25 + 10	1 UNCH	.171		1126 305	10277 1022 -	UNCH 181	100B 65B	10A 5A
1145 1147				CAB CAB	5 CAB	UNCH	.018 .001			75 63	UNCH UNCH	40в 25в	10A 2A
1150 1152				CAB CAB	CAB CAB		.000			169 1320	UNCH UNCH	20в 2в	5 2
1155 1157				CAB CAB	CAB CAB					83 27	UNCH	10B 2B	2 2A
1170 1172				CAB CAB	CAB CAB CAB					3 8	UNCH	2B 2B 2B	2 2 2
TOTAL					AR WEEK5 NOTE CA	115			3015	20881 -	1177		
				2-45	SETT.PRICE			EXER	VOLUME		PEN	CONT	RACT
	KE OPEN RANGE NOTE C	HIGH	LOW	CLOSING RANGE	& PT.CHGE.		DELTA	CISES	TRADES CLEARED	INTER		CONT HIGH	LOW
JUN18 1057 TOTAL	2Y WK5 NOTE C			95N	145 +	5	.996			500	UNCH	155в	65A
TOTAL				30-YE	AR WEEK1 NOTE CA	ALLS			0	500			
								EXER	VOLUME		PEN	CONT	RACT
CTDT	KE ODEN BANCE	штси	1.00	CLOCTUC DOME	SETT.PRICE & PT.CHGE		DEL TA		TRADES				
30Y WK1	KE OPEN RANGE L BOND C 30Y WK1 BOND C	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	CISES	CLEARED	INTER		HIGH	LOW
30Y WK1 JUL18 1355	KE OPEN RANGE L BOND C 30Y WK1 BOND C	HIGH 	LOW	848N	& PT.CHGE. 950 +	102 102	1.000			INTER	UNCH	нIGH 951в	LOW 659A
30Y WK1 JUL18	L BOND C 30Y WK1 BOND C	HIGH 	LOW		& PT.CHGE.	102 102 102 102		CISES		INTER	EST	HIGH	LOW

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PG42 BULLETIN #123@		10YR N	FIN OTE, 5YR NOTE, 2Y		'R BOND OP	TIONS	Wed, Jun 27, 2018 PG42
1395 1400 1410 14120 1420 1430 1435 1445 1455 1455 1465 1470 1470 1480 1480 1490 1500 1500 1505 1510 1525			448N 416N 317N 250N 220N 154N 127N 103N 47N 32N 20N 13N 8N 6N 4N 33N 2N 1N 1N 1N 1N 1N	550 + 518 + 419 + 320 + 252 + 252 + 157 + 130 + 106 + 50 + 35 + 23 + 15 + 10 + 7 + 5 + 4 + 3 + 2 + 1 + CAB	102 .99 102 .98 100 .98 100 .96 62 .96 59 .92 54 .87 38 .70 30 .57 47 .80 33 .57 40 .10 3 .07 3 .07 3 .07 3 .07 3 .07 3 .07	9	6 UNCH 420B 159A 2 12 - 2 352B 137A 6 UNCH 320B 118A 33 + 3 253B 101A 4 214 - 1 222B 51A 85 UNCH 157B 37A 6 1616 + 3 130B 26A 1 2954 - 2 106B 16 1 130 + 742 50B 11 7 513 + 163 35B 8A 7 2147 + 98 25B 6A 7 3267 + 31 13B 3A 8 354 + 66 8B 2A 8 372 + 141 6 2 96 UNCH 48 2A 96 UNCH 48 2A 138 UNCH 1 1 35 UNCH 28 UNCH 1 1
STRIKE OPEN RANGE	HIGH	LOW		SETT.PRICE & PT.CHGE.	-	VOLUM EXER TRADE CISES CLEAR	S OPENCONTRACT
SIRIKE SOND C 30V WK2 BOND C 3150 1350 1355 1360 1370 1385 1390 1490 1405 1420 1425 1425 1435 1445 1445 1445 1445 1455 1460 1460 1460 1460 1470 1470 1480 1480 1490 1495 1490 1495 1490 1495 1490 1495 1490 1495 1510 1510 1510	HIGH		916N 848N 816N 716N 549N 517N 450N 418N 351N 224N 161N 137N 115N 60N 44N 31N 22N 16N 111N 8N 6N 4N 31N 22N 16N 22N 16N 22N 16N	1018 + 950 + 918 + 818 + 650 + 551 + 451 + 353 + 322 + 226 + 201 + 140 + 118 + 100 + 48 + 35 + 25 + 18 + 10 + 4 + 3 + 2 + 2 + 2 + 2 + 2 + 2 + 2 + 2	102 1.00 102 1.00 102 99 101 99 101 98 101 98 101 98 101 98 101 98 101 98 101 98 101 98 101 98 101 98 101 98 101 98 101 98 101 98 101 98 101 98 102 94 59 51 91 55 86 62 94 59 91 55 86 62 94 59 91 55 86 62 94 59 91 55 86 62 94 59 91 55 86 62 94 59 91 55 86 62 94 59 91 55 86 62 94 59 91 50 80 62 94 63 33 55 64 73 38 65 33 55 64 96 19 36 10 36	0 9 9 7 6 6 6 1 12 2 14 6 27 0 22 8 14 4 94 5 20 1 1 11 4 6 9 22 8 12 8 14 4 94	1 UNCH 1013B 813A 6 UNCH 951B 745A 1 UNCH 951B 745A 1 UNCH 819B 615A 1 UNCH 652B 447A 1 UNCH 652B 447A 2 UNCH 652B 447A 2 UNCH 652B 348A 2 UNCH 520B 319A 2 UNCH 520B 319A 2 UNCH 354B 200A 12 UNCH 354B 200A 12 UNCH 323B 140A 2 UNCH 323B 140A 3 + 2 228B 100A 3 7 + 3 201B 49A 3 7 + 3 201B 49A 3 7 + 14 118B 26A 4 37 + 14 118B 26A 4 274 + 12 63B 19A 3 234 + 220 48B 14A 3 234 + 220 48B 14A 3 257 + 146 35B 9A 3 257 + 153 + 91 25B 7A 3 266 + 98 18B 6 3 176 + 115 13B 4A 3 247 + 30 10 3A 4 1 + 1 5B 3A 4 7 + 27 4B 2 2 200 UNCH 3B 2 2 200 UNCH 3B 2 2 300 UNCH
			30-Y	SETT.PRICE	ALLS	VOLUM EXER TRADE	
STRIKE OPEN RANGE 30Y WKS BOND C 1365 1370 1380 1390 1400 1410 1415 1425 1435 1445 1445 1455 1450 1455 1450 1455 1450 1455 1450 1455 1450 1455 1450 1455 1500 1515 1525 15355 15356 15356 15357 15074L	HIGH	LOW	748N 716N 616N 516N 448N 416N 3448N 316N 248N 216N 149N 119N 55N 33N 16N 8N 4N 2N 1N 1N CAB	SEIT.PRICE 850 + 818 + 718 + 618 + 518 + 450 + 418 + 350 + 318 + 250 + 218 + 151 + 120 + 56 + 33 + 18 + 9 + 5 + 2 + 1 + 1 + CAB	DELTA 102 1.00 102 1.00 102 1.00 102 1.00 102 1.00 102 1.00 102 1.00 102 1.00 102 1.00 102 1.00 102 1.00 102 1.00 102 1.00 101 .99 63 .98 51 .95 64 .85 25 .65 14 .39 7 .19 4 .09 1 .03 1 .01 1 .01 1 .000000	CISES CLEAR 0 0 0 0 0 0 0 0 0 10	INTEREST HIGH LOW 1 UNCH 851B 540A 2 UNCH 819B 509A 8 UNCH 719B 412A 1 UNCH 619B 317A 1 UNCH 551B 253A 1 UNCH 551B 227A 2 UNCH 419B 143A 2 UNCH 451B 202A 3 UNCH 451B 105A 3 UNCH 351B 123A 4 UNCH 351B 123A 1 UNCH 351B 123A 1 UNCH 351B 123A 1 UNCH 351B 123A 1 UNCH 319B 105A 3 11 - 8 219B 40A 3 311 - 8 219B 40A 3 348 - 35 152B 25A 4 UNCH 319B 15A 3 310
STRIKE OPEN RANGE 10Y WK1 NOTE P JUL18 10Y WK1 NOTE P	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER TRADE CISES CLEAR	
JULIS 10Y WKI NOTE P 1147 1150 1155 1160 1162 1167 1175 1175 1177 1180 1185 1185 1187 1190 1191 1192 1192 1193 1194 1195 1197 1200 1210 1210 12110 1211 1212 1215 1217 1210 1211 1212 1212 1212 1222			CAB	CAB			7 UNCH 1 1 1 162 UNCH 1 1 1 1 2 9 UNCH 1 1 1 1 2 0 UNCH 3 1 1 1702 UNCH 5 1 2 1990 UNCH 7 1 1 613 UNCH 10B 1 7 5837 + 1 13B 1A 7 1613 UNCH 10B 1 7 5837 + 1 13B 1A 7 3415 + 228 18 1 7 3645 + 228 18 1 7 365 - 9 24B 1 6 6043 + 993 31B 2 6 6556 + 1289 40B 3 7 5165 + 380 50B 5A 6 6365 + 380 50B 5A 6 6365 + 3929 61B 8 7 5165 + 380 50B 5A 7 6365 + 380 50B 5A 7 7 8 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8

Side 11

42

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4					Service: (312) 930-1000 NAL				
PG42	BULLETIN #123@		10YR N		YR NOTE AND 30YR B	OND OPTI	ONS	Wed, Jun 27, 20	18 PG42
1225 1227 1252 TOTAL				233N 248N 516N	208 - 2 224 - 2 455 - 2	4 .974	 17098	1 UNCH 317B 1 UNCH 333B 1 UNCH 561B 49921 + 7405	208A 224A 458A
				10-	YEAR WEEK2 NOTE PUTS	,	2, 636		
STRI 10Y WK2 JUL18	KE OPEN RANGE 2 NOTE P 10Y WK2 NOTE P	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER TRADES CISES CLEARED	OPENCONT INTEREST HIGH	RACT LOW
1150 1170 1175				CAB CAB CAB	CAB CAB CAB	001		1000 UNCH 80 UNCH 1 4 UNCH 1	1 1
1177 1180 1182 1185				1N 1N 1N 2N	CAB 1 UNC 1 UNC 1 -	н .027	 2	24 UNCH 1 90 UNCH 1286 + 1 5 177 UNCH 7B	1 2A 1 3A
1187 1190				3n 4n	1 - 2 -	2 .036 2 .066		3646 UNCH 10B 837 UNCH 14B	2A 3A
1192 1195				7N 11N	6 -	4 .099 5 .170	1387 1930	1270 + 897 20B 3229 + 1586 28B	4 6 9
1197 1200 1202				16N 24N 33N	14 - 1	7 .241 0 .335 2 .440	637 1879 607	2956 + 517 37B 1804 + 1491 47B 539 + 505 59B	14 20A
1205 1207				44N 57N	21 - 1 29 - 1 39 - 1	5 .543 8 .641	90 1	62 + 61 108B 3 UNCH 122B	29A 39A
1210 1212				106N 120N	50 - 2 63 + NE	0 .730 w .797	3 1	4 + 3 136B 1 + 1 152B	50A 63A
1215 1217				135N 150N	113 - 2 127 + NE	w .892	3	2 UNCH 163B 1 + 1 215B	113A 127A
1220 1222				202N 218N 249N	142 - 2 158 - 2 225 + NE	4 .926	1 2	1 UNCH 230B 1 + 1 246B 1 + 1 313B	142A 157A 225A
1227 1230 1235				301N 333N	241 - 2 308 - 2	w .933 4 .956 5 .977	2 1	6 + 1 329B 1 UNCH 361B	240A 308A
1237 TOTAL				348N	324 - 2	4 .978	 6544	1 UNCH 413B 17026 + 5066	324A
				10-	YEAR WEEK5 NOTE PUTS		95.1.		
10Y WK5	KE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	VOLUME EXER TRADES CISES CLEARED	OPENCONT INTEREST HIGH	RACT LOW
JUN18 1155 1157	10Y WK5 NOTE P			CAB CAB	CAB CAB			1 UNCH 7 UNCH	
1167 1170				CAB CAB	CAB CAB			96 UNCH 1 5000 UNCH 1	1A 1
1172 1175				CAB CAB	CAB CAB			1179 UNCH 2B 406 UNCH 3B	1A 1
1177 1180				CAB CAB	CAB			339 UNCH 4B 7593 UNCH 7B	1 1
1182 1185 1187				CAB CAB CAB	CAB CAB CAB			2048 UNCH 10B 7081 UNCH 14B 5054 UNCH 19B	1 1 1
1190 1192				CAB 1N	CAB CAB		85 124	9037 - 82 25B 8533 - 32 33B	1 2
1195 1197				1N 4N	CAB	001 3 .040	2022 3264	5363 + 1324 42B 9629 + 783 53B	2 1
1200 1202				10n 21n	6 - 1	8 .106 5 .327	17311 7967	8272 + 2355 101B 6280 + 6186 113B	2 6
1205 1207				34N 49N	15 - 1 26 - 2	9 .619 3 .849	231 35	231 + 225 127B 35 + 33 142B	14A 27A
1210 1212				101N 116N	41 - 2 56 - 2	4 .968	3 	18 + 1 157B 4 UNCH 208B	41A 56A
1215 1222 1225				132N 216N 232N	107 - 2 155 - 2 207 - 2	5 .998 5 1.000 5 1.000	1	3 UNCH 224B 2 + 1 307B 1 UNCH 323B	108A 155A 207A
1232 TOTAL				316N	255 - 2		31043	1 UNCH 406B 76213 + 10794	255A
				5-	YEAR WEEK1 NOTE PUTS				
СТВТ	KE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	VOLUME EXER TRADES CISES CLEARED	OPENCONT INTEREST HIGH	RACT LOW
5Y WK1 JUL18		111011	LOW			DELTA	CELARED		
1115 1120				CAB CAB	CAB			30 UNCH 10 121 UNCH 20	5A 10
1122 1125				CAB 5N	CAB CAB 5 UNC	004		159 UNCH 35B 485 UNCH 60B	5A 5
1127 1130 1132				5N 15N 45N	5 -	H .028 1 .035 2 .121	326	1484 UNCH 95B 517 UNCH 160B 10014 + 6 240B	15A 10A 20A
1135 1137				110N 210N	50 - 120 -	6 .270	858 1336	2763 + 72 350B 1232 + 1225 480B	50 120A
1140 1142				340N 485N	220 - 1 350 - 1 495 - 1	2 .694 3 .828	4 1	4 - 1 620B 6 + 1 1140	220 355A
1145 1147				635N 1150N	1005 + NE	w .951	2 1	6 + 2 1285 1 + 1 1435B	500A 1010A
1150 1152				1310N 1470N	1165 - 1 1320 + NE	w .979	1	1 UNCH 1600B 1 + 1 2115B	1165A 1325A
1160 1162 TOTAL				2305N 2465N	2155 - 1 2315 - 1	5 .999 5 .999		2 UNCH 2590B 1 UNCH 3130	2160A 2320A
				5-Y	EAR WEEK2 NOTE PUTS		2529	16827 + 1307	
STDT	KE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	VOLUME EXER TRADES CISES CLEARED	OPENCONT INTEREST HIGH	RACT LOW
5Y WK2 JUL18 1125	NOTE P 5Y WK2 NOTE P			10n 15n	5 UNC 10 UNC	н .026	27	140 UNCH 30B 291 + 27 55B	15A 10A
1127 1130 1132				15N 35N 75N	20 -	1 .051 1 .099 3 .185	27 652 3951	656 + 633 110B 4099 + 3952 185B	20 40A
1135 1137				145N 245N	85 -	6 .328 9 .493	83 	595 + 1 290B 2 UNCH 415B	85 160A
1140 1160				365N 2310N	255 + NE 2160 + NE		501 1	501 + 501 550B 1 + 1 2495B	260A 2165A
TOTAL				5	YEAR WEEK5 NOTE PUTS		5215	6285 + 5115	
							VOLUME	OPEN CONT	DAGT
STRI 5Y WK5	KE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER TRADES CISES CLEARED	OPENCONT INTEREST HIGH	RACT LOW
JUN18 1100	5Y WK5 NOTE P			САВ	CAB			6 UNCH 2	2
1102 1115				CAB CAB	CAB CAB			24 UNCH 2B 1110 UNCH 2	2 2
1117 1120				CAB CAB	CAB CAB			14 UNCH 10 2450 UNCH 15B	5A 2
1122 1125				CAB CAB	CAB			409 UNCH 25 311 UNCH 45B	5A 10A
1127 1130				CAB CAB	CAB CAB	000	 4285	564 UNCH 80B 2242 UNCH 140B	2A 10
1132 1135 1137				10N 60N 170N	CAB	5 .086	4285 5679 598	5834 + 254 220B 1411 + 988 330B 504 + 503 460B	2 10 65A
1140 1142				315N 470N	180 - 1 325 - 1	3 .828 4 .948	598 1	2 + 1 610 1 UNCH 1120B	185A 330A
1147 1152				1145N 1465N	635 - 1 1315 - 1	5 .998 5 1.000		2 UNCH 1435B 2 UNCH 2110B	1000A 1320A
1155 1157				1625N 2145N	1475 - 1 1635 - 1			2 UNCH 2295 1 UNCH 2430B	1480A 2000A

Side 12

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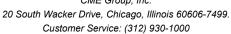


42

				Service: (312) 930-10	000					
PG42 BULLETIN #	123@	10YR N	FIN OTE, 5YR NOTE, 2Y		R BOND OPTI	ONS		wed,	Jun 27, 2	018 PG4
.160 TOTAL			2305N	2155 -	15 1.000		 10563	3 14892 +	UNCH 2590B	2160A
OTAL			2-YI	EAR WEEK1 NOTE PU	TS		10363	14692 +	1746	
				SETT.PRICE		EXER	VOLUME TRADES	0	PENCON	NTRACT
STRIKE OPEN RANGE Y WK1 NOTE P	HIGH	LOW	CLOSING RANGE	& PT.CHGE.	DELTA	CISES	CLEARED	INTER		LOW
UL18 2Y WK1 NOT 053	E P		САВ	САВ	000			30	UNCH 5	5
OTAL			2. 2/	FAR WEEKE NOTE DU	T.C.		0	30		
			2-11	EAR WEEK5 NOTE PU	15		VOLUME			
STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	TRADES CLEARED	INTER	PENCOM EST HIGH	NTRACT LOW
Y WK5 NOTE P UN18 2Y WK5 NOT 055	E P		САВ	САВ				38	UNCH 5	5
057 058			CAB 20N		003 1 .104			500 1	UNCH 40B UNCH 85B	5A 10A
OTAL			30-vi	EAR WEEK1 NOTE P	IITS		0	539		
			30 11	TAK WEEKI NOTE T	0.13		VOLUME			
STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	TRADES CLEARED	O INTER		NTRACT LOW
)Y WK1 BOND P JL18 30Y WK1 BO 330	ND P		САВ	САВ				46	UNCH	
350 355			CAB CAB	CAB CAB				31 4	UNCH 1 UNCH 1	1 1A
360 365			CAB CAB	CAB				65 386	UNCH 2 UNCH 1	1 1
70 75			CAB CAB	CAB CAB				98 83	UNCH 1 UNCH 2	1 2A
80 85			CAB CAB	CAB	.000			300 382	UNCH 5 UNCH 7	1 1
90 95			CAB CAB	CAB	.000			355 199	UNCH 11B UNCH 15B	1 2A
00 05 10			CAB 1N 1N	CAB	000 001		 51	208 131 3276 -	UNCH 19B UNCH 26B	2 1 1
15			1N 2N	1 -	UNCH .015 1 .016		18	3276 - 88 +	10 34B 6 44B 29 57B	1 1 2A
20 25 30			4N 6N 11N	2 - 2 - 4 -	2 .032 4 .037 7 .071		30 152 51	885 + 527 + 636 +	29 57B 138 108B 13 125B	1 3
35 40			11N 19N 31N	7 - 12 -	12 .120 19 .195		56 245	2629 + 1714 +	10 145B 43 203B	7A 11
45 50			48N 104N	20 - 32 -	28 .298 36 .423		102 355	178 + 305 +	82 227B 250 254B	20 32A
55 60			129N 156N	49 - 105 -	44 .554 51 .675		31 4	35 + 7 +	31 317B 2 346B	48A 105A
65 70			222N 252N	129 - 156 -	56 .774 60 .845		<u>-</u>	1 3	UNCH 412B UNCH 443B	129A 155A
75 80			319N 350N	221 - 251 -	62 .892 63 .924		1 1	3 + 5 +	1 510B 1 541B	220A 250A
85 90			417n 449n	318 - 349 -	63 .942 100 .958			7 2	UNCH 608B UNCH 640B	316A 347A
95 00			517n 549n	416 - 447 -	101 .972 102 .985		1 1	21 - 12 +	1 708в 1 739в	415A 446A
05 10 20			616N 648N	515 - 547 -	101 .986 101 .987		1 1	6 3 +	UNCH 807B 1 839B	514A 546A
20 DTAL			748N	646 -	102 .999		1101	1 12632 +	UNCH 939B 597	645A
			30-YI	EAR WEEK2 NOTE P	015	EXER	VOLUME		PENCON	ITDACT
STRIKE OPEN RANGE DY WK2 BOND P	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	CISES	TRADES CLEARED	INTER		TRACT LOW
JL18 30Y WK2 BO	ND P		САВ	САВ				3	UNCH 1	1
360 365			CAB CAB	CAB	000 000			43 30	UNCH 1 UNCH	1
370 375			CAB CAB	CAB	000 000			300 134	UNCH UNCH 2	1
80 85			1N 1N	CAB	000 001		75 75	138 - 76 +	12 2 25 1	2A 1
90 95 00			1N 2N 2N	1 1 + 1 -	UNCH .012 NEW .013 1 .014		50 50	151 + 50 +	50 1 50 200 8	1 1A 1
05 10			2N 3N 4N	1 - 1 - 2 -	1 .014 2 .015 2 .029		200 100	282 + 206 319 +	200 8 UNCH 10B 100 15B	2A 2A
15 20			6N 8N	3 - 4 -	3 .043 4 .059		26 49	84 + 783 +	25 21B 26 30B	3A 4A
25 30			13N 21N	6 - 10 -	7 .086 11 .134		34 11	39 + 46 +	24 40B 10 54B	6A 10A
35 40			31N 44N	15 - 22 -	16 .190 22 .261		45 1	151 - 321 +	22 106B 1 124B	15A 22A
45 50			60n 115n	32 - 46 -	28 .347 33 .443		68 158	29 - 140 +	39 146в 58 207в	32A 45
55 60			138N 200N	62 - 117 -	40 .539 47 .631		103 1	104 + 11 +	102 234в 1 262в	61A 117A
865 80			227N 352N	139 + 256 -	NEW .715 60 .875		2	2 + 8	2 327B UNCH 451B	139A 255A
.85 .90			419N 450N	321 + 351 +	NEW .910		6 2	6 + 2 +	6 519B 2 550B	320A 350A
					NEW .934					417A
05			518N 618N	418 - 517 -	100 .948 101 .964			1 1	UNCH 618B UNCH 717B	515A
505 510 530			618N 649N 848N	418 - 517 - 548 - 747 -	100 .948 101 .964 101 .975 101 .988			1 1 1 2	UNCH 717B UNCH 749B UNCH 949B	515A 547A 746A
05 10 30 40	 		618N 649N 848N 948N	418 - 517 - 548 - 747 - 847 +	100 .948 101 .964 101 .975 101 .988 NEW .989			1 1 1	UNCH 717B UNCH 749B UNCH 949B	515A 547A
30	 		618N 649N 848N 948N	418 - 517 - 548 - 747 - 847 +	100 .948 101 .964 101 .975 101 .988 NEW .989		 1 1057	1 1 2 1 + 3464 +	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610	515A 547A 746A 845A
05 110 30 140 DTAL STRIKE OPEN RANGE	 		618N 649N 848N 948N	418 - 517 - 548 - 747 - 847 +	100 .948 101 .964 101 .975 101 .988 NEW .989		 1 1057	1 1 2 1 + 3464 +	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610	515A 547A 746A
05 10 30 40 TAL STRIKE OPEN RANGE Y WK5 BOND P 118 30Y WK5 BO	 		618N 649N 848N 948N	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT.PRICE & PT.CHGE.	100 .948 101 .964 101 .975 101 .988 NEW .989	EXER	 1 1057	1 1 2 1 + 3464 +	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610 PENCOM EST HIGH	515A 547A 746A 845A WITRACT - LOW
05 10 30 40 TAL STRIKE OPEN RANGE Y WK5 BOND P	HIGH ND P	 LOW	G18N G49N 848N 948N 30-YE CLOSING RANGE CAB CAB	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT.PRICE & PT.CHGE.	100 .948 101 .964 101 .975 101 .988 NEW .989 PUTS	EXER	 1 1057	1 1 2 1 + 3464 +	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610	515A 547A 746A 845A NTRACT LOW
05 10 10 140 TAL STRIKE OPEN RANGE 7 WK5 BOND P 118 30 P 140 150 150 170	HIGH ND P	LOW	G18N 649N 848N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT.PRICE & PT.CHGE. CAB CAB CAB CAB CAB CAB CAB	100 948 101 964 101 975 101 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 2 1 + 3464 +	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610 PENCOM EST HIGH UNCH 1 UNCH 1 UNCH 2B UNCH 2B UNCH 4	515A 547A 746A 845A NTRACT LOW
05 10 10 140 140 14L STRIKE OPEN RANGE Y WK5 BOND P VI8 30Y WK5 BO VIA SOLUTION SOLUTI	HIGH ND P	LOW	G18N 649N 848N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT.PRICE & PT.CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 988 NEW 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 1 1 1 1 1 4 3464 + 3464 + 0 INTER 4 70 17 17 8 265 20 4069	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610 PENCOM EST HIGH UNCH 1 UNCH 1 UNCH 2B UNCH 2B UNCH 4B UNCH 4B UNCH 4B UNCH 6B	515A 547A 746A 845A NTRACT - LOW 1A 1A 1 1 1 1A
05 10 10 110 110 110 1110 1110 11110	HIGH ND P	LOW	G18N 649N 848N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB CAB CAB	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT.PRICE & PT.CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 1 2 1 + 3464 +	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610 PENCOP EST HIGH UNCH 1 UNCH 1 UNCH 2B UNCH 2B UNCH 4 UNCH 4B UNCH 4B UNCH 6B UNCH 9	515A 547A 746A 845A ITRACT LOW 1A 1A 1 1 1A 1A 1A 1 1
05 10 10 110 110 110 1110 11110	HIGH ND P	LOW	G18N 649N 848N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT.PRICE & PT.CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 988 NEW 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 2 1 + 3464 + 3464 + 0 0 INTER 4 70 17 8 265 20 4069 775 329 775 329 773 2026	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610 PENCOM EST HIGH UNCH 1 UNCH 2B UNCH 2B UNCH 4B UNCH 4B UNCH 6B UNCH 9 UNCH 12B UNCH 12B UNCH 16B UNCH 16B UNCH 16B UNCH 16B UNCH 16B	11RACT LOW 1A
05 10 10 110 110 110 1110 1110 11110 11110 11110 11110 11110 11110 111110 111110 111110 111110	HIGH ND P	LOW	G18N 649N 848N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT.PRICE & PT.CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 988 NEW 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 2 1 + 3464 + 3464 + 0 INTER 4 70 17 8 265 20 4069 75 329 773 2026 152 114	UNCH 717B UNCH 749B UNCH 749B 1 1046B 610 PENCON EST HIGH UNCH 1 UNCH 2B UNCH 2B UNCH 4B UNCH 4B UNCH 4B UNCH 12B UNCH 22B UNCH 22B UNCH 38B	117746/ 117746
05 10 110 110 1110 11110	HIGH ND P	LOW	G18N 649N 848N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT.PRICE & PT.CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 988 NEW 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 2 1 + 3464 + 3464 + 0 0 INTER 4 70 17 8 265 20 4069 773 2026 152 114 1612 - 337 -	UNCH 717B UNCH 749B UNCH 749B UNCH 949B 1 1046B 610 PENCON EST HIGH UNCH 1 UNCH 2B UNCH 2B UNCH 4B UNCH 4B UNCH 6B UNCH 12B UNCH 12B UNCH 12B UNCH 12B UNCH 2B UNCH 38B 8 50B 1 1000B	11RACT LOW 1A 1
05 10 10 110 1111111111	HIGH ND P	LOW	G18N 649N 848N 948N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB CAB CAB	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT. PRICE & PT. CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 1 2 1 + 3464 + 3464 + 0 0 INTER 4 70 17 8 265 20 4069 75 329 773 2026 152 114 1612 - 337 - 373 + 373 + 376 +	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610 PENCON EST HIGH UNCH 1 UNCH 2B UNCH 2B UNCH 4B UNCH 4B UNCH 6B UNCH 6B UNCH 12B UNCH 12B UNCH 21B UNCH 21B UNCH 21B UNCH 29B UNCH 38B 8 50B 1 100B 27 116B 57 135B	515A 547A 746A 845A ITRACT
05 10 10 110 110 110 110 1110 11110	HIGH ND P	LOW	G18N 649N 848N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT. PRICE & PT. CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 988 NEW 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 1 1 2 1 + 3464 + 3464 + 317 - 317 -	UNCH 717B UNCH 749B UNCH 949B 1 046B 610 PENCOMEST HIGH UNCH 1 UNCH 1 UNCH 2B UNCH 2B UNCH 4B UNCH 6B UNCH 12B UNCH 12B UNCH 12B UNCH 12B UNCH 12B UNCH 2B UNCH 2B UNCH 2B UNCH 3BB UNCH 12B UNCH 157B 1 100B 1 100B 27 116B 57 135B 274 157B 314 217B	515A 547A 746A 845A ITRACT LOW 1A 1A 1 1 1A 1A 1 1 1A 1A 1 1 1A 2 A 1 1 1 1
05 10 110 110 110 110 1111111111	HIGH ND P	LOW	G18N 649N 848N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	418 - 517 - 518 - 747 - 847 + AR WEEK5 NOTE F SETT. PRICE & PT. CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 988 NEW 989 PUTS DELTA 000 000 6 015 15 040 26 141 41 349	EXER CISES	VOLUME TRADES CLEARED	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610 PENCOM EST HIGH UNCH 1 UNCH 2B UNCH 2B UNCH 4B UNCH 4B UNCH 6B UNCH 12B UNCH 12B UNCH 12B UNCH 12B UNCH 13B UNCH 29B UNCH 29B UNCH 38B 1 100B 1 100B 27 116B 57 135B 274 157B 314 217B 449 242B 706 306B	515A 547A 746A 845A NTRACT LOW 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1
05 10 110 30 40 1171AL STRIKE OPEN RANGE Y WK5 BOND P N18 30Y WK5 BO 40 45 50 55 70 75 80 90 95 10 10 15 20 10 21 22 23 24 25 26 27 28 29 20 20 21 22 23 24 25 26 27 28 29 20 21 22 23 25 26 27 28 29 20 20 21 22 23 25 26 27 28 29 20 20 21 22 23 25 26 27 28 29 20 20 21 22 23 24 25 26 27 28 29 29 20 20 20 21	HIGH ND P	LOW	G18N 649N 848N 948N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	418 - 517 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT. PRICE & PT. CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 988 NEW 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 2 1 + 3464 + 3464 + 3464 + 3464 + 365 20 4069 4069 475 329 4069 4069 475 329 4069 4069 4069 4069 4069 4069 4069 406	UNCH 717B UNCH 749B UNCH 949B 1 1046B 610 PENCOM ESTCOM ESTCOM UNCH 1 UNCH 2B UNCH 2B UNCH 4B UNCH 4B UNCH 4B UNCH 4B UNCH 12B UNCH 21B UNCH 21B UNCH 21B UNCH 21B UNCH 21B UNCH 38B 8 50B 1 100B 27 116B 27 1157B 274 157B 274 157B 276 306B 314 217B 449 242B 706 306B 51 335B 3 401B 2 431B	515A 547A 746A 845A WITRACT LOW 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1
STRIKE OPEN RANGE Y WK5 BOND P N18 30Y WK5 BO 440 145 155 175 180 185 190 195 195 195 195 195 195 195 195 195 195 195 195 195 195 196 197 198 199 195 190 195 190 195 190 195 190 195 190 195 190 195 190 195 190 190 195 190	HIGH ND P	LOW	G18N 649N 848N 948N 30-YE CLOSING RANGE CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	418 - 517 - 548 - 747 - 847 + AR WEEK5 NOTE F SETT.PRICE & PT.CHGE. CAB CAB CAB CAB CAB CAB CAB CAB CAB CA	100 948 101 964 101 975 101 988 NEW 989 PUTS DELTA	EXER CISES	VOLUME TRADES CLEARED	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	UNCH 717B UNCH 749B UNCH 749B UNCH 949B 1046B 610 PENCON EST HIGH UNCH 1 UNCH 2B UNCH 2B UNCH 4B UNCH 4B UNCH 16B UNCH 16B UNCH 16B UNCH 16B UNCH 29B UNCH 16B UNCH 29B UNCH 16B UNCH 21B UNCH 29B UNCH 16B UNCH 29B UNCH 16B UNCH 21B UNCH 21B UNCH 21B UNCH 38B 8 50B 1 100B 27 116B 57 135B 274 157B 314 217B 314 217B 314 217B 314 217B 314 315B 335B 3 306B 51 335B	515A 547A 746A 845A NTRACT LOW 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A 1A

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42

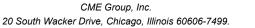
				IIIIAL									
PG42	BULLETIN #123@	10YR NO	TE, 5YR NOTE	, 2YR NOTE	AND 30	YR BON	ID OPTI	ONS		wed,	Jun	27, 20	018 PG42
1485		 	416N		314 -	102	.999			1	UNCH	629B	314A
1490		 	448N		346 -	102	.999			2	UNCH	660B	345A
1495		 	516N		414 -	102	1.000		1	3 +	1	728B	413A
1500		 	548N		446 -	102	1.000			1	UNCH	760B	445A
1505		 	616N		514 -	102	1.000			2	UNCH	828B	513A
1515 TOTAL		 	716N		614 -	102	1.000			1	UNCH	927B	613A
TOTAL									4282	15133 +	1873		

	1515				546N 616N 716N		514 614		2 1.000			2 1	UNCH UNCH	828B 927B	513A 613A
STATE OF THE NOTICE 1987	TOTAL				ADDITIONAL	CDT FI	INANCE	AL ORT	TONG		4282	15133 +	1873		
Mart					ADDITIONAL	. CRI FI	INANCI	AL OPI	LONS		VOLUME				
March Company Compan	STRIKI	E OPEN RANGE	HIGH	LOW	CLOSING RANGE				DELTA		TRADES				
186	WBW OPT				CEOSING IUMCE										
180	1385														
1450															
140 140						CAB							2086		
140 1.00															
1450						CAB	.318+								
Mathematical Math						CAB	250.								
150 150						CAB	.230+								
1430							.218+							.217в	.34A
1400						CAB	.150+								
1445						CAB									
1455															
145						САВ	. 30+								
1455						CAB	10								
1455															
MATERIAL MATERIAL	1455				.1N	CAB					472		72	.20в	.1
1450						CAR	.46-								
MAN															
TOTAL SETT															
						CAB								.25	
1490				-	211		_								
1436															
1445															
1446															
1500 1500															
WEST						615	.15								
Windows Wind						CAB			.001						
1200			(00)							231	303	230		
130						CAB							48		
132															
1325															
135					.175N		.325+	.15	1.000	96				.320в	
137						CAB	165.								
144						САВ	.103+								
1415 1416							.5								
145 145															
TOTAL NEW OPT	1145					CAB								.10в	.2A
NULS						CAB								.5	.5
135		WFW OPT	(FUTURES S	ETT00)							1300	U	0903		
137															
TOTAL NEW OPT CFUTRES SETT. .00															
Name					.15N		.40+	.2	.249					.35B	.15
NAME											819	2279 +	819		
1180	JUN18			-		CAR							2000		1.4
1182															
1187						CAB									.1
1190															
1195	1190					CAB							2541	.4	.1A
1195						CAB	. 57+								
1197						САВ	. 31 +								
1200						·	.41+								
1200 1.4\$ CAB						CAB	.25+								
1202 .17N CAB 2108 2 .51B .15A 1205 CAB 1770 1860 .10 .1A 1205 .32N .7- .25 1.000 30 30 .62B .8A 1207 CAB 30 .62B .8A 1210 CAB 757 .6 .1 1212 CAB 15 3956 .4B .1 1212 CAB 229 .2 .1 1222 14515 0 - 43468 100 14515 100 100	1200				.14\$	CAB					7422		3476	.36в	.6
1205 1770 1860 .10 .1A 1205 .32N .7- .25 1.000 30 30 .62B .8A 1207 30 .62B .8A 1208 30 .62B .8A 1209 30 .62B .8A 1209 1210 1211 1212 1212 1212 1212 1212 1212 1212 1212 -						CAR	.9+								
1207	1205												1860	.10	.1A
1210 CAB 15 3956 .4B .1 1212 CAB 229 .2 .1 1215 CAB 1036 .2 .1 1216 CAB 900 1217 1 UNCH 1182 1 UNCH 1195 1 UNCH 1197 1200 1200 1216 1217 1218 WYW OPT (FUTURES SETT. .00) 1 UNCH 1195 1 UNCH 1195 1 UNCH 1197 1 UNCH 128 1 UNCH 129						CAR	.7-								
1215															
1222	1212													.2	.1
TOTAL JUL18 WYW OPT (FUTURES SETT00) 1182 3N CAB004 1000 1000 + 1000 .6B .1A 11977N .16 .061 2714 2407 + 2231 .12B .2A 120013N .49 .199 3008 4613 + 2375 .21B .4A															
1182 CAB 1 UNCH 1195 3N CAB .004 1000 1000 + 1000 .6B .1A 1197 .7N .1- .6 .061 2714 2407 + 2231 .12B .2A 1200 .13N .4- .9 .199 3008 4613 + 2375 .21B .4A	TOTAL					2.5									
1195 3N CAB .004 1000 1000 + 1000 .6B .1A 1197 .7N .1- .6 .061 2714 2407 + 2231 .12B .2A 1200 .13N .4- .9 .199 3008 4613 + 2375 .21B .4A				-		CAB						1	IINCH		
120013N .49 .199 3008 4613 + 2375 .21B .4A															
	1200 1200				.13N .13N		.4- .29+	.9 .16	.199		3008 1530	4613 + 3484 +	23/5 1267	.21В .29В	.4A .12A

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42

PG42	BULLETIN #123@	10YR NO	OTE, 5YR NOTE,	2YR NOTE AND	30YR BO	OND OPTIO	ONS		Wed	, Jun	27, 201	.8 PG42
1202		 	.24N	.10	NEW	.390		1195	1000 +	1000	.32в	.9A
1202		 	.8n	.19+	.11	.609		1166	1333 +	752	.18B	.7A
1205		 	.4N	.11+	.7	.416		31	345 +	26	.10в	.4
1207		 	.50N	.29	NEW	.748		1	1 +	1	.60в	.29A
1207		 	.2N	.6	NEW	.251		1525	1307 +	1307	.6	.3A
1210		 	.1N	.3+	.2	.134		2389	2389 +	2353	.3	.2A
1220		 		CAB		.002			50	UNCH		
1222		 		CAB		.000		17	17 +	17		
1230		 	.300N	.239-	.25	1.000			1	UNCH	.301B	.239A
TOTAL								14576	17948 +	12329		

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42

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FINAL

PG42 BULLETIN #123@

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

Wed, Jun 27, 2018 PG42

PRODUCT 5Y NOTE AUG18 FP FP TOTALS	OPTIONS EOO'S, BLOCKS and EXERCISES M-T-D STRIKE EOO BLOCK BLOCK OPTION OPTION Transfer PRODUCT PRICE VOLUME VOLUME VOLUME EXERCISES EXERCISES VOLUME													
AUG18 FP FP		PRICE			BLOCK		OPTION							
FP FP		5-YR NOTE OPTIONS												
	CALL	1137		8000	8000			0.00						
TOTALS		1150			12500			0.00						
TOTALS			0	8000	20500	0	0	0						
5Y NOTE	PUT	5-YR NOTE OPTIONS												
AUG18 FP	PUT	1187					67	0.00						
FP		1190					46	0.00						
FP		1195					38	0.00						
TOTALS			0	0	0	0	151	0						
SEP18	PUT	1102					1	0.00						
FP		1192					1	0.00						
FP		1202					18	0.00						
TOTALS			0	0	0	0	19	0						
10Y NOTE AUG18	CALL	10-YR NOTE OPTIONS	S											
TC	CALL	1200			17395			0.00						
TC		1210			17395			0.00						
TOTALS			0	0	34790	0	0	0						
10Y NOTE		10-YR NOTE OPTIONS	S											
SEP18 TC	PUT	1170			3750			0.00						
TC		1180			1875			0.00						
TOTALS			0	0	5625	0	0	0						
20		20	_											
30Y BOND AUG18	CALL	30-YR BOND OPTIONS					2	0.00						
CG		1280					2	0.00						
CG		1290					1	0.00						
TOTALS SEP18	CALL		0	0	0	0	3	0						
CG	CALL	1200					3	0.00						
TOTALS			0	0	0	0	3	0						
30Y BOND	PUT	30-YR BOND OPTIONS	S											
AUG18 CG	PUT	1580					1	0.00						
CG		1590					2	0.00						
CG		1600					5	0.00						
TOTALS			0	0	0	0	8	0						
SEP18	PUT	1620					2	0.00						
CG		1630					2	0.00						
TOTALS			0	0	0	0	2	U						
WBW OPT JUN18	CALL	WK WEDS 30 YR TREA	ASURY BOND OPTIONS											
WB4	CALL	1420				30	30	0.00						
WB4		1425				4	4	0.00						
WB4		1430				29	29	0.00						
WB4		1435				181	181	0.00						
WB4		1440				125	125	0.00						
WB4		1445				390	390	0.00						
WB4		1450				738	738	0.00						
TOTALS			0	0	0	1497	1497	0						
WBW OPT	DUT	WK WEDS 30 YR TREA	ASURY BOND OPTIONS											
JUN18 WB4	PUT	1455				3	3	0.00						
WB4		1460				1	1	0.00						
TOTALS			0	0	0	4	4	0						
WYW OPT		WK WEDS 10 YR TREA	ASURY NOTE OPTIONS											
JUN18 WY4	CALL	1195				1879	1879	0.00						
WY4		1197				2220	2220	0.00						
WY4		1200				4149	4149	0.00						
WY4		1202				3183	3183	0.00						
TOTALS		-	0	0	0	11431	11431	0						
				-	-	-	-	-						
WYW OPT JUN18	PUT	WK WEDS 10 YR TREA						0.00						
WY4		1205				30	30	0.00						
TOTALS			0	0	0	30	30	0						