

This Week in 10 Yr Options for Mon, May 23 thru Fri, May 27

Symbol	DTE	Expiration				Volatility				Open Interest				Volume				
		ATM Strike		Future		ATM		25D RR (C-P)		Total		Put/Call Ratio		Most Active	Total		Put/Call Ratio	Most Active
		Current	Last Wk	Current	Last Wk	Current	Last Wk	Current	Last Wk	Latest	Last Wk	Latest	Last Wk		Today*	This Wk		
TY1M6	6/3/2016 6.91	129.75 0.25 ▲	129.50	129.225 0.035 ▲	129.190	4.49 -0.61 ▼	5.10	-0.09 -0.10 ▼	0.01	108,908 46,801 ▲	62,107 75.4%	1.15 0.15 ▲	1.00	128.50 P 6,163 ▲ 61630.0%	0 78,118	78,118 8.0%	1.20	129.50 P 9,090
TY2M6	6/10/2016 13.91	129.75 0.25 ▲	129.50	129.225 0.035 ▲	129.190	4.25 -0.54 ▼	4.79	-0.15 -0.13 ▼	-0.02	41,246 28,174 ▲	13,072 215.5%	1.80 0.78 ▲	1.02	129.50 P 4,470 ▲ 180.9%	0 47,049	47,049 4.8%	2.11	129.50 P 6,987
TY3M6	6/17/2016 20.91	129.50 0.00	129.50	129.225 0.000	129.225	0.00 0.00	0.00	0.00 0.00	0.00	0 0	0 0.0%	1.00 0.00	1.00	NA	0 0	0 0.0%	1.00	NA
TYN6	6/24/2016 27.91	129.75 0.25 ▲	129.50	129.225 0.035 ▲	129.190	4.53 -0.45 ▼	4.98	-0.17 -0.11 ▼	-0.06	920,340 152,974 ▲	767,366 19.9%	0.90 0.08 ▲	0.82	128.50 P 20,774 ▲ 61.4%	0 534,202	534,202 54.4%	1.29	128.00 P 72,052
TYQ6	7/22/2016 55.91	129.50 0.00	129.50	129.225 0.035 ▲	129.190	4.74 -0.36 ▼	5.10	0.07 0.03 ▲	0.04	350,708 140,023 ▲	210,685 66.5%	1.55 -0.12 ▼	1.68	126.00 P 26,488 ▲ 8026.7%	0 193,270	193,270 19.7%	1.35	126.00 P 28,402
TYU6	8/26/2016 90.91	129.50 0.00	129.50	129.225 0.035 ▲	129.190	4.93 -0.27 ▼	5.20	0.19 0.05 ▲	0.14	383,081 71,820 ▲	311,261 23.1%	1.09 -0.04 ▼	1.12	132.00 C 18,996 ▲ 61.5%	0 129,935	129,935 13.2%	0.71	132.00 C 30,747
TYV6	9/23/2016 118.91	129.00 0.00	129.00	129.025 0.035 ▲	128.310	0.00 0.00	0.00	0.00 0.00	0.00	0 0	0 0.0%	1.00 0.00	1.00	NA	0 0	0 0.0%	1.00	NA
TYZ6	11/25/2016 181.95	129.00 0.00	129.00	129.025 0.035 ▲	128.310	0.00 0.00	0.00	0.00 0.00	0.00	0 0	0 0.0%	1.00 0.00	1.00	NA	0 0	0 0.0%	1.00	NA
Totals:										1,804,283 439,792 ▲	1,364,491 32.2%	1.07 0.08 ▲	1.00	0 982,574	982,574	1.22		
Symbol	DTE	Current ATM Strike		Current Future		Current ATM		Current 25D RR (C-P)		Latest Total		Latest Put/Call Ratio		Most Active	Today* Total		Put/Call Ratio	Most Active
Expiration		Volatility		Open Interest				Volume										

* Today's volume represents electronic market only

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