

This Week in 10 Yr Options

Expiration						Volatility						Open Interest						Volume			
Symbol	DTE	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					
TY5J6	4/29/2016	130.00	129.50	130.030	129.150	8.68	5.05	0.35	-0.38	151,083	89,377	0.73	0.73	130.25 C	53,945	250,613	0.69	130.00 C			
	0.07	0.50 ▲	0.200 ▲	3.63 ▲	0.73 ▲	61,706 ▲	69.0%	0.00 ▲	9,576 ▲	287.8%	304,558	17.5%	53,901								
TY1K6	5/6/2016	130.00	129.50	130.030	129.150	5.07	5.11	0.26	-0.23	34,438	15,603	0.58	1.45	131.00 C	7,168	33,952	0.39	130.00 C			
	7.07	0.50 ▲	0.200 ▲	-0.04 ▼	0.49 ▲	18,835 ▲	120.7%	-0.87 ▼	4,191 ▲	1922.5%	41,120	2.4%	7,118								
TY2K6	5/13/2016	130.00	129.50	130.030	129.150	4.67	4.80	0.24	-0.22	28,739	15,482	1.86	5.57	130.50 C	6,504	17,829	0.42	130.50 C			
	14.07	0.50 ▲	0.200 ▲	-0.13 ▼	0.46 ▲	13,257 ▲	85.6%	-3.72 ▼	4,130 ▲	3304.0%	24,333	1.4%	8,903								
TYM6	5/20/2016	130.00	129.50	130.030	129.150	4.64	4.81	0.17	-0.22	1,555,587	1,282,195	0.99	1.18	133.00 C	108,242	955,942	0.74	133.00 C			
	21.07	0.50 ▲	0.200 ▲	-0.18 ▼	0.39 ▲	273,392 ▲	21.3%	-0.19 ▼	68,389 ▲	120.7%	1,064,184	61.2%	124,893								
TYN6	6/24/2016	130.00	129.50	129.305	129.100	5.10	5.32	0.19	-0.26	212,238	107,145	1.03	0.95	127.00 P	13,274	180,521	0.92	132.00 C			
	56.07	0.50 ▲	0.205 ▲	-0.21 ▼	0.45 ▲	105,093 ▲	98.1%	0.08 ▲	12,071 ▲	532.9%	193,795	11.1%	19,597								
TYQ6	7/22/2016	130.00	129.50	129.305	129.100	5.16	5.28	0.15	-0.16	40,361	5,569	6.13	9.39	125.00 P	2,397	40,149	6.05	125.00 P			
	84.07	0.50 ▲	0.205 ▲	-0.11 ▼	0.31 ▲	34,792 ▲	624.7%	-3.26 ▼	10,962 ▲	365400.0%	42,546	2.4%	12,213								
TYU6	8/26/2016	130.00	129.50	129.305	129.100	5.24	5.31	0.24	-0.18	126,698	77,812	1.46	4.10	132.00 C	6,035	62,781	0.40	132.00 C			
	119.07	0.50 ▲	0.205 ▲	-0.07 ▼	0.42 ▲	48,886 ▲	62.8%	-2.64 ▼	22,069 ▲	1297.4%	68,816	4.0%	26,859								
TYV6	9/23/2016	129.00	128.50	129.030	128.155	5.30	0.00	0.07	0.00	0	0	1.00	1.00	NA	0	0	1.00	NA			
	147.07	0.50 ▲	0.195 ▲	5.30 ▲	0.07 ▲	0 0.0%	0.00	NA	0 0.0%	NA	0 0.0%	1.00	NA								
TYZ6	11/25/2016	129.00	128.50	129.030	128.155	5.45	0.00	0.07	0.00	0	0	1.00	1.00	NA	0	0	1.00	NA			
	210.11	0.50 ▲	0.195 ▲	5.45 ▲	0.07 ▲	0 0.0%	0.00	NA	0 0.0%	NA	0 0.0%	1.00	NA								
Totals:										2,149,144	1,593,183	1.02	1.22		197,565	1,541,787	0.75				
										555,961 ▲	34.9%	-0.19 ▼		1,739,352							
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