



PG42 BULLETIN #146@				10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								Mon, Jul 30, 2012 PG42			
10Y NOTE CALL															
OCT12	10Y NOTE CALL														
1335	----	----	----	54N	101 +	11	.513	----	680	2174 +	526	134B	52A		
1340	----	----	----	41N	49 +	8	.431	----	2915	7386 +	2064	114B	39A		
1345	36	----	36	36	36 +	6	.350	----	2006	4382 +	2005	61B	29A		
1350	----	----	----	22N	26 +	4	.275	----	----	3722	UNCH	46B	21A		
1355	----	----	----	15N	18 +	3	.208	----	----	4510	UNCH	33B	15		
1360	----	----	----	10N	12 +	2	.151	----	26	979 +	26	23B	10		
1365	----	----	----	7N	8 +	1	.108	----	----	620	UNCH	16B	8A		
1370	----	----	----	5N	6 +	1	.082	----	----	975	UNCH	10B	6A		
1375	----	----	----	3N	4 +	1	.057	----	----	1500	UNCH	7	4A		
1390	----	----	----	1N	1	UNCH	.016	----	----	775	UNCH	----	----		
1400	----	----	----	1N	1	UNCH	.014	----	----	10	UNCH	1	1		
TOTAL												27653 +	5140		
DEC12 10Y NOTE CALL															
1320	----	----	----	212N	227 +	15	.665	----	----	1	UNCH	220	220		
1330	----	----	----	136N	149 +	13	.566	----	----	1	UNCH	149B	135A		
1335	----	----	----	120N	131 +	11	.512	----	----	574	UNCH	161B	118A		
1340	----	----	----	105N	115 +	10	.456	----	----	124	UNCH	140B	104A		
1345	----	----	----	56N	100 +	8	.400	----	----	1	UNCH	125B	55A		
1350	----	----	----	45N	51 +	6	.345	----	1	1613 +	1	109B	44A		
1355	----	----	----	36N	41 +	5	.294	----	1500	1500 +	1490	59B	35A		
1360	----	----	----	28N	32 +	4	.245	----	1	1894	UNCH	47B	29A		
1365	----	----	----	22N	25 +	3	.202	----	152	300 +	150	37B	21A		
1370	----	----	----	17N	19 +	2	.163	----	1510	4983 +	1300	28B	18A		
1380	----	----	----	10N	11 +	1	.104	----	----	504	UNCH	17	11A		
1390	----	----	----	5N	6 +	1	.062	----	----	12	UNCH	10	6A		
1400	----	----	----	3N	3	UNCH	.034	----	3015	8560 +	2600	5	5		
1410	----	----	----	1N	1	UNCH	.013	----	----	250	UNCH	----	----		
1430	----	----	----	1N	1	UNCH	.011	----	1500	4280 +	1300	----	----		
TOTAL												7679	24597 +	6841	

10 YEAR NOTE PUTS															
STRIKE	OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
10Y NOTE PUT															
AUG12	10Y NOTE PUT														
TOTAL												0	0		
SEP12	10Y NOTE PUT														
1100	----	----	----	----	----	1N		1	UNCH	.003	----	100	UNCH	----	
1120	----	----	----	----	----	1N		1	UNCH	.004	----	190	UNCH	----	
1160	----	----	----	----	----	1N		1	UNCH	.005	----	4	UNCH	----	
1180	----	----	----	----	----	1N		1	UNCH	.005	----	4	UNCH	----	
1190	----	----	----	----	----	1N		1	UNCH	.006	----	170	UNCH	----	
1200	----	----	----	----	----	1N		1	UNCH	.006	----	73	UNCH	23	
1210	----	----	----	----	----	1N		1	UNCH	.006	----	253	UNCH	2	
1215	----	----	----	----	----	1N		1	UNCH	.007	----	1900	UNCH	3	
1220	----	----	----	----	----	1N		1	UNCH	.007	----	1114	UNCH	3	
1230	----	----	----	----	----	1N		1	UNCH	.007	----	4001	UNCH	7A	
1235	----	----	----	----	----	1N		1	UNCH	.008	----	3125	UNCH	11B	
1240	----	----	----	----	----	1N		1	UNCH	.008	----	7679	UNCH	18B	
1245	----	----	----	----	----	1N		1	UNCH	.008	----	12330	UNCH	23B	
1250	----	----	----	----	----	1N		1	UNCH	.009	----	23375	UNCH	100	
1255	----	----	----	----	----	1N		1	UNCH	.009	----	6027	UNCH	30	
1260	----	----	----	----	----	1N		1	UNCH	.010	----	12791	UNCH	36B	
1265	----	----	----	----	----	1N		1	UNCH	.010	----	23764	UNCH	41B	
1270	----	----	----	----	----	1N		1	UNCH	.011	----	16580	UNCH	52	
1275	----	----	----	----	----	1N		1	UNCH	.012	----	23802	UNCH	55B	
1280	----	----	----	----	----	1N		1	UNCH	.012	----	23948	UNCH	104	
1285	----	----	----	----	----	1N		1	UNCH	.013	----	24473	UNCH	110B	
1290	----	----	----	----	----	1N		1	UNCH	.014	----	24232	UNCH	121B	
1295	----	----	----	----	----	1N		1	UNCH	.015	----	12783	UNCH	134B	
1300	----	----	----	----	----	2N		1 -	1	.017	951	51495 -	350	148B	
1305	----	----	----	----	----	3N		1 -	2	.018	14084	30644 +	8970	200B	
1310	----	----	----	----	----	4N		2 -	2	.035	726	69521 +	404	217B	
1315	3	----	3	3	3	3		3 -	3	.052	346	35658 +	99	232B	
1320	6	----	6	*5	5	5		5 -	4	.083	5806	122773 +	1495	237B	
1325	----	----	----	----	13N	8		8 -	5	.127	11260	45606 -	224	258B	
1330	14	----	14	14	14	12		12 -	8	.184	9860	74079 +	2381	338B	
1335	22	----	22	22	22	19		19 -	10	.267	4148	44371 +	2188	400B	
1340	----	----	----	----	41N	28		28 -	13	.366	7674	59922 +	2333	426B	
1345	----	----	----	----	57N	41		41 -	16	.482	2052	22216 -	267	425B	
1350	103	----	#103	103	103	58		58 -	19	.603	666	23209 +	101	451B	
1355	----	----	----	----	137N	115		115 -	22	.715	10	6186	UNCH	517B	
1360	----	----	----	----	163N	139		139 -	24	.812	----	931	UNCH	547B	
1365	----	----	----	----	228N	202		202 -	26	.886	----	1231	UNCH	614B	
1370	----	----	----	----	259N	232		232 -	27	.923	----	113	UNCH	645B	
1380	----	----	----	----	357N	329		329 -	28	.977	----	75	UNCH	744B	
1385	----	----	----	----	425N	361		361 -	28	.980	----	100	UNCH	803B	
1390	----	----	----	----	457N	429		429 -	28	.981	----	8	UNCH	661B	
1445	----	----	----	----	1025N	961		961 -	28	.990	----	3	UNCH	1001B	
1455	----	----	----	----	1125N	1061		1061 -	28	.990	----	3	UNCH	1101B	
TOTAL												57583	810862 +	17130	
OCT12	10Y NOTE PUT														
1290	----	----	----	----	----	8N		5 -	3	.058	----	500	UNCH	7B	
1300	----	----	----	----	----	14N		10 -	4	.106	2103	3023 +	1988	13B	
1305	----	----	----	----	----	17N		13 -	4	.135	----	1025	UNCH	17B	
1310	----	----	----	----	----	22N		17 -	5	.172	2130	3780 +	1980	24B	
1315	----	----	----	----	----	29N		22 -	7	.216	1	1151 +	1	30B	
1320	32	----	32	32	32	29		29 -	9	.272	2610	6418 +	1371	41	
1325	----	----	----	----	----	48N		37 -	11	.334	11	341 +	11	50B	
1330	----	----	----	----	----	61N		48 -	13	.407	4623	8973 +	4363	100B	
1335	----	----	----	----	----	113N		61 -	16	.486	275	3674 -	50	117B	
1340	----	----	----	----	----	132N		113 -	19	.568	200	3039 -	17	135B	
1350	----	----	----	----	----	213N		154 -	23	.724	----	1	UNCH	----	
TOTAL												11953	31925 +	9647	
DEC12	10Y NOTE PUT														
1200	----	----	----	----	----	1N		1	UNCH	.007	----	1	UNCH	10	
1240	----	----	----	----	----	3N		4 +	1	.029	----	100	UNCH	4B	
1260	----	----	----	----	----	7N		8 +	1	.056	----	32	UNCH	7B	
1270	----	----	----	----	----	11N		10 -	1	.072	----	4	UNCH	11B	
1280	----	----	----	----	----	16N		14 -	2	.099	----	1815	UNCH	51B	
1290	----	----	----	----	----	24N		20 -	4	.138	----	502	UNCH	23B	
1295	----	----	----	----	----	29N		24 -	5	.162	10	60 +	10	27B	
1300	----	----	----	----	----	35N		28 -	7	.187	282	19671 +	178	36	
1305	----	----	----	----	----	40N		33 -	7	.217	----	31012	UNCH	39B	
1310	----	----	----	----	----	48N		39 -	9	.251	1	3335 +	1	47B	
1315	----	----	----	----	----	57N		47 -	10	.292	----	101	UNCH	57	
1320	----	----	----	----	----	103N		55 -	12	.334	203	3034 +	130	103B	
1325	----	----	----	----	----	114N		101 -	13	.381	500	15156 -	350	116B	
1330	----	----	----	----	----	127N		113 -	14	.433	----	1000	UNCH	129B	
1335	----	----	----	----	----	143N		127 -	16	.487	----	700	UNCH	144B	
1340	----	----	----	----	----	160N		143 -	17	.543	----	2275	UNCH	162B	
TOTAL												996	78798 -	31	

PG42 BULLETIN #146@												10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTI ONS												Mon, Jul 30, 2012 PG42									
5Y NOTE CALL																																	
TOTAL																								13689 135843 + 3783									
OCT12 5Y NOTE CALL																																	
1245												195N 255 + 60 .470												600 UNCH 250B 225A									
1247												135N 185 + 50 .380												9500 UNCH 170B 155A									
1250												90N 130 + 40 .295												3000 UNCH 110B 110A									
1252												55N 85 + 30 .216												20000 UNCH 70B 70A									
1255												35N 55 + 20 .153												10350 UNCH 40B 50A									
1257												20N 35 + 15 .105												3000 UNCH ---- 35A									
TOTAL																								0 46450									
DEC12 5Y NOTE CALL																																	
1240												480N 575 + 95 .600												39 UNCH ---- 525A									
1250												195N 240 + 45 .355												2000 UNCH 225B 205A									
1252												150N 180 + 30 .293												2000 UNCH 170B 155A									
1255												110N 135 + 25 .237												1000 UNCH 120B 95									
TOTAL																								0 5039									
5 YEAR NOTE PUTS																																	
STRIKE OPEN RANGE												SETT. PRICE & PT. CHGE.												DELTA		EXER CI SES		VOLUME TRADES CLEARED		OPEN I NTEREST		--CONTRACT--	
5Y NOTE PUT																																	
TOTAL																																	
SEP12 5Y NOTE PUT																																	
1160												5N 5 UNCH .005																100 UNCH 15 15					
1170												5N 5 UNCH .006																1 UNCH 20B 10					
1172												5N 5 UNCH .006																1 UNCH 20B 10					
1185												5N 5 UNCH .007																5000 UNCH 35B 25A					
1190												5N 5 UNCH .008																5400 UNCH 45B 30A					
1195												5N 5 UNCH .008																5000 UNCH 85B 15A					
1200												5N 5 UNCH .009																1239 UNCH 125 10					
1205												5N 5 UNCH .010																6800 UNCH 155 20A					
1210												5N 5 UNCH .011																11254 UNCH 135B 10A					
1212												5N 5 UNCH .012																800 UNCH 220 15A					
1215												5N 5 UNCH .013																7325 UNCH 230B 20A					
1220												5N 5 UNCH .015																17035 UNCH 315 5					
1222												5N 5 UNCH .016																2100 UNCH 330B 15A					
1225												5N 5 UNCH .017																11355 UNCH 395B 10					
1227												10N 5 - 5 .019																10795 UNCH 490 10					
1230												20N 10 - 10 .036																16865 UNCH 515B 10					
1232												30N 15 - 15 .054																5263 UNCH 595B 20					
1235												45N 20 - 25 .075																8893 - 339 600B 20					
1237												70N 35 - 35 .124																UNCH 1030B 25A					
1240												105N 55 - 50 .186												1950		11508 - 45		1135B 35					
1242												150N 90 - 60 .279												300		4317 + 200		1255B 60A					
1245												220N 140 - 80 .393												300		5818 + 300		1380B 90A					
1247												310N 210 - 100 .523														3243 UNCH		1515B 140A					
1250												420N 305 - 115 .652														437 UNCH		2020B 205A					
TOTAL																								3548		145089 +		116					
OCT12 5Y NOTE PUT																																	
1235												135N 95 - 40 .215														10 UNCH		140 90A					
1237												180N 130 - 50 .279														2800 UNCH		---- 120A					
1240												240N 175 + NEW .353												3000		3000 + 3000		230B 160A					
1245												400N 310 - 90 .529														101 UNCH		320 275A					
TOTAL																								3000		5911 +		3000					
2 YEAR NOTE CALLS																																	
STRIKE OPEN RANGE												SETT. PRICE & PT. CHGE.												DELTA		EXER CI SES		VOLUME TRADES CLEARED		OPEN I NTEREST		--CONTRACT--	
2Y NOTE CALL																																	
TOTAL																																	
SEP12 2Y NOTE CALL																																	
1100												170N 195 + 25 .923																1013 UNCH 195B 90A					
1101												100N 120 + 20 .838																28741 UNCH 150B 50					
1102												60 60 + 10 .611												850		30910 - 350		90B 20					
1103												15N 25 + 10 .328												1500		100898 - 1050		60B 5					
1105												5N 10 + 5 .147												1050		82220 - 1050		40 5					
1106												5N 5 UNCH .072														12442 UNCH		15 5A					
1107												5N 5 UNCH .058														856 UNCH		10 10					
TOTAL																								3400		257080 -		2450					
OCT12 2Y NOTE CALL																																	
1100												180N 215 + 35 .826																709 UNCH ---- ----					
1101												115N 145 + NEW .735												4400		4250 + 4250		---- ----					
1103												30N 45 + 15 .390												4400		4650 + 3250		---- ----					
1105												10N 20 + 10 .216														25 UNCH		---- ----					
1106												5N 10 + 5 .116														1400 UNCH		---- ----					
TOTAL																								8800		11034 +		7500					
DEC12 2Y NOTE CALL																																	
1102												100N 115 + 15 .558														41700 UNCH		110B ---- ----					
1103												60N 75 + 15 .426														41700 UNCH		70 70					
1105												35N 45 + 10 .298														10400 UNCH		35 35					
TOTAL																								0		93800							
2 YEAR NOTE PUTS																																	
STRIKE OPEN RANGE												SETT. PRICE & PT. CHGE.												DELTA		EXER CI SES		VOLUME TRADES CLEARED		OPEN I NTEREST		--CONTRACT--	
2Y NOTE PUT																																	
TOTAL																																	
SEP12 2Y NOTE PUT																																	
1080												5N 5 UNCH .017																600 UNCH ---- 60A					
1090												5N 5 UNCH .026																601 UNCH 5 5					
1095												5N 5 UNCH .038																1000 UNCH 5 5					
1097												5N 5 UNCH .050																40 UNCH 20 10A					
1100												10N 5 - 5 .076												5		16526 +		5 60 5					
1101												15 10 - 10 .161												330		22487 +		75 15					
1102												50N 30 - 20 .388												200		10032 + 200		110B 30					
1103												95N 75 - 20 .671														3 UNCH		155B 65A					
1105												165N 140 - 25 .852														2000 UNCH		220B 160A					
TOTAL																								535		53289 +		205					
OCT12 2Y NOTE PUT																																	
1100												20N 20 UNCH .173														101 UNCH		35 25A					
TOTAL																								0		101							
DEC12 2Y NOTE PUT																																	
1100												40N 40 UNCH .240														41700 UNCH		35 35					
TOTAL																								0		41700							
30 YEAR BOND CALLS																																	
STRIKE OPEN RANGE												SETT. PRICE & PT. CHGE.												DELTA		EXER CI SES		VOLUME TRADES CLEARED		OPEN I NTEREST		--CONTRACT--	
30Y BOND CALL																																	
TOTAL																																	
SEP12 30Y BOND CALL																																	
105												4502N 4600 + 62 .997														85 UNCH		---- ----					
113												3703N 3800 + 61 .997														4 UNCH		2827 2827					
122												2803N 2901 + 62 .996														7 UNCH		---- 2838A					
123												2703N 2801 + 62 .996														3 UNCH		2256B ----					
133												1703N 1801 + 62 .994														4 UNCH		1661B 1105A					
134												1603N 1701 + 62 .994														2 UNCH		1616B 1010A					
135												1503N 1601 + 62 .994														2 UNCH		1738B 744					
136												1403N 1501 + 62 .993														6 UNCH		1640B 824A					
137												1303N 1401 + 62 .993														13 UNCH		1543B 733A					
138												1203N 1301 + 62 .992														10 UNCH		1447B 644A					
139												1104N 1201 + 62 .992														5 UNCH		1351B 300A					
140												1005N 1101 + 60 .991														111 UNCH		1256B 316A					
141												906N 1002 + 60 .984														1811 UNCH		1162B 251A					
142												808N 903 + 59 .976														809 UNCH		1105B 224A					
143												711N 805 + 57 .962														1505 UNCH		1025 200A					
144												615N 707 + 56 .947														2107 UNCH		924B 128					
145												622N 611 + 53 .920														3205 UNCH		836B 100A					
146												430N 517 + 51 .883												231		4769 - 75		750B 109A					
147												342N 426 + 48 .832												8		2871 UNCH		702B 54					
148												260N 338 + 42 .769												152		6771 + 125		625 45					
149												219N 255 + 36 .691												25		7639 - 11		543B 35A					
150												147N 213 + 30 .602												1034		10653 - 167		508 20					
151												123 123 *123 123												1869		6662 - 331		434 21A					

PG42 BULLETIN #146@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Mon, Jul 30, 2012 PG42

30 YEAR BOND FLEX CALLS														
EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST		
30Y BND FLEX C														
AUG12	30Y BND FLEX C													
08/09/12	11800	09/12	----		----	----	----	3300 + 62	.997	----	----	200	UNCH	
08/09/12	16800	09/12	----		----	----	----	1 UNCH	.005	----	----	200	UNCH	
TOTAL											0	400		
AUG12	30Y BND FLEX C													
08/24/12	10000	09/12	----		----	----	----	5100 + 62	.996	----	----	200	UNCH	
08/24/12	12500	09/12	----		----	----	----	2600 + 62	.996	----	----	400	UNCH	
08/24/12	17500	09/12	----		----	----	----	1 UNCH	.004	----	----	400	UNCH	
08/24/12	20000	09/12	----		----	----	----	2 UNCH	.005	----	----	200	UNCH	
TOTAL											0	1200		
SEP12	30Y BND FLEX C													
09/19/12	12500	12/12	----		----	----	----	2706 + 102	.996	----	----	100	UNCH	
09/19/12	17500	12/12	----		----	----	----	2 UNCH	.009	----	----	100	UNCH	
TOTAL											0	200		
30 YEAR BOND PUTS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
30Y BOND PUT														
AUG12	30Y BOND PUT													
TOTAL										0	0			
SEP12	30Y BOND PUT													
115	----		----	----	1N		1 UNCH .002	.002	----	----	359 UNCH	28B	1	
116	----		----	----	1N		1 UNCH .002	.002	----	----	2 UNCH	32B	----	
117	----		----	----	1N		1 UNCH .002	.002	----	----	2 UNCH	36B	1	
118	----		----	----	1N		1 UNCH .003	.003	----	----	869 UNCH	9	2	
119	----		----	----	1N		1 UNCH .003	.003	----	----	63 UNCH	46B	----	





PG42 BULLETIN #146@ 10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS Mon, Jul 30, 2012 PG42

## ULTRA T-BOND PUTS

10-YEAR WEEK1 NOTE CALLS10-YEAR WEEK2 NOTE CALLS10-YEAR WEEK3 NOTE CALLS5-YEAR WEEK1 NOTE CALLS30-YEAR WEEK1 NOTE CALLS30-YEAR WEEK2 NOTE CALLS10-YEAR WEEK1 NOTE PUTS

ALL INFORMATION AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PRELIMINARY												
PG42 BULLETIN #146@				10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS						Mon, Jul 30, 2012 PG42		
10Y WK1 NOTE P TOTAL										8854	14458 +	6782
10-YEAR WEEK2 NOTE PUTS												
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
10Y WK2 NOTE P												
AUG12 10Y WK2 NOTE P												
1320 ----		----	----	3N	2 -		1	.041	50	500	UNCH	4B 2A
1325 ----		----	----	6N	3 -		3	.064	15	1405 +	15	7B 4A
1330 ----		----	----	11N	5 -		6	.108	2705	3955 +	538	13B 4A
1335 ----		----	----	19N	10 -		9	.198	90	1360 +	90	23B 5
1340 ----		----	----	30N	18 -		12	.322	51	852 +	1	37B 9A
1345 ----		----	----	47N	30 -		17	.477	51	551 +	51	57B 14A
TOTAL									2962	8623 +	695	
10-YEAR WEEK3 NOTE PUTS												
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
10Y WK3 NOTE P												
AUG12 10Y WK3 NOTE P												
1330 ----		----	----	15N	9 -		6	.157	----	540	UNCH	5 5
TOTAL									0	540		
5-YEAR WEEK1 NOTE PUTS												
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
5Y WK1 NOTE P												
AUG12 5Y WK1 NOTE P												
1240 ----		----	----	35N	10 +		NEW	.051	500	500 +	500	60B 20A
1242 ----		----	----	75N	30 -		4	.149	----	100	UNCH	110B 20A
1245 ----		----	----	140N	65 -		7	.312	500	700 +	500	185B 35A
TOTAL									1000	1300 +	1000	
30-YEAR WEEK1 NOTE PUTS												
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
30Y WK1 BOND P												
AUG12 30Y WK1 BOND P												
142 ----		----	----	1N	1		UNCH	.005	----	3	UNCH	1 1
143 ----		----	----	1N	1		UNCH	.005	1	8 +	1	1
146 ----		----	----	6N	2 -		4	.017	3	5 +	3	18B 2
147 ----		----	----	10N	4 -		6	.038	8	9 +	8	28B 4A
148 ----		----	----	20N	8 -		12	.081	31	292 +	6	44B 4A
149 18		#18	*18	18	16 -		19	.165	467	1060 +	411	102B 7A
150 ----		----	----	60N	32 -		28	.310	196	817 +	163	131B 12A
151 ----		----	----	132N	58 -		38	.497	188	449 +	11	203B 21
152 ----		----	----	218N	132 -		50	.684	25	102 +	3	253B 36
153 ----		----	----	308N	216 -		56	.830	2	265	UNCH	348B 62A
154 ----		----	----	404N	308 -		60	.916	----	2	UNCH	445B 133A
TOTAL									921	3012 +	606	
30-YEAR WEEK2 NOTE PUTS												
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
30Y WK2 BOND P												
AUG12 30Y WK2 BOND P												
147 ----		----	----	22N	10 +		NEW	.092	2	2 +	2	22B 7A
148 ----		----	----	35N	17 -		18	.150	35	38 +	35	41B 9A
149 ----		----	----	55N	30 -		25	.243	17	18 +	17	102B 14A
150 ----		----	----	117N	49 -		32	.360	12	9 +	4	136B 22A
151 ----		----	----	151N	112 -		39	.496	8	10 -	2	214B 36A
152 ----		----	----	229N	149 -		44	.632	1	1 -	1	300B 55A
153 ----		----	----	316N	231 -		49	.746	----	1	UNCH	355B 116A
TOTAL									75	79 +	55	
30-YEAR WEEK3 NOTE PUTS												
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
30Y WK3 BOND P												
AUG12 30Y WK3 BOND P												
148 ----		----	----	----	28 +		NEW	.199	1	1 +	1	29 29
TOTAL									1	1 +	1	