



PRELIMINARY															
PG54	BULLETIN #146@		MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS										Mon, Jul 30, 2012		PG54
INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION 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 EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BI D A=ASK N=NOMI NAL 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=BI D A=ASK N=NOMI NAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/4 TICK VALUE = \$6.25 PRODCUT 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.															
1, 2, 3 & 4 YEAR MIDCURVE EURO DOLLAR PUTS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
1YR MIDCRV PUT		1YR MIDCRV PUT		(FUTURES SETT.		.00)									
AUG12															
9900		----		----		----		CAB	----	.018	----	1950	UNCH	.005B .010A	
9912		----		----		----		CAB	----	.022	----	1000	UNCH	----- .020A	
9925		----		----		----		CAB	----	.028	----	83500	UNCH	.045 .005A	
9937		----		----		0.002N		.002 UNCH	.040	----	----	10125	UNCH	.055B .010A	
9950		----		----		0.017N		.007-	100	.152	----	14550	UNCH	.165B .010A	
9962		----		----		0.082N		.057-	250	.688	----	1500	UNCH	----- .060A	
TOTAL												0 112625			
SEP12		1YR MIDCRV PUT		(FUTURES SETT.		.00)									
9450		----		----		----		CAB	----	.003	----	750	UNCH	.005 .005	
9750		----		----		----		CAB	----	.007	----	500	UNCH	----- .020A	
9775		----		----		----		CAB	----	.008	----	12750	UNCH	.060B .020A	
9787		----		----		----		CAB	----	.009	----	500	UNCH	.005B .025A	
9800		----		----		----		CAB	----	.009	----	3900	UNCH	----- .020A	
9812		----		----		----		CAB	----	.010	----	12000	UNCH	----- .015A	
9825		----		----		----		CAB	----	.011	----	4900	UNCH	.015B .035A	
9837		----		----		----		CAB	----	.012	----	1700	UNCH	.020B .040A	
9850		----		----		----		CAB	----	.013	----	21580	UNCH	.085B .010	
9862		----		----		----		CAB	----	.014	----	10250	UNCH	.145B .025A	
9875		----		----		----		CAB	----	.016	----	30788	UNCH	.160 .010	
9887		----		----		----		CAB	----	.018	----	11325	UNCH	.190B .025A	
9900		----		----		----		CAB	----	.021	----	32021	UNCH	.220B .025	
9912		----		0.002N		----		CAB	----	.025	----	69072	UNCH	.260B .005	
9925		----		0.005N		----		.002-	25	.032	----	50475	UNCH	.305B .010	
9937		----		0.012N		----		.010-	25	.113	----	43069	UNCH	.350B .015	
9950		----		0.032N		----		.022-	100	.265	----	37449	UNCH	.425B .030A	
9962		----		0.092N		----		.072-	200	.626	----	7100 +	500	.315B .090A	
TOTAL												200 350129 +	500		
OCT12		1YR MIDCRV PUT		(FUTURES SETT.		.00)									
9912		----		----		0.005N		.005 UNCH	.045	----	----	625	UNCH	.010 .010	
TOTAL												0 625			
DEC12		1YR MIDCRV PUT		(FUTURES SETT.		.00)									
9675		----		----		----		CAB	----	.006	----	300	UNCH	-----	
9750		----		----		----		CAB	----	.008	----	1300	UNCH	.030 .015A	
9775		----		----		----		CAB	----	.009	----	3400	UNCH	.015 .015	
9787		----		----		----		CAB	----	.009	----	500	UNCH	.025B	
9800		----		----		----		CAB	----	.010	----	4200	UNCH	.030B .030	
9812		----		----		----		CAB	----	.011	----	250	UNCH	.045B .030A	
9825		----		----		----		CAB	----	.012	----	8750	UNCH	.055B .025A	
9837		----		----		----		CAB	----	.013	----	2500	UNCH	.065B .030A	
9850		----		----		----		CAB	----	.014	----	11325	UNCH	.080B .025	
9862		----		0.002N		----		.002 UNCH	.015	----	----	500	UNCH	.100B .020A	
9875		----		0.005N		----		.005 UNCH	.029	----	----	24001	UNCH	.125B .020	
9887		----		0.007N		----		.007 UNCH	.044	----	----	9893	UNCH	.155B .030A	
9900		----		0.012N		----		.010-	25	.062	----	27807	UNCH	.205 .010	
9912		----		0.017N		----		.015-	25	.095	----	31267	UNCH	.240B .050A	
9925		----		0.027N		----		.025-	25	.156	----	31054	UNCH	.270B .050A	
9937		0.040		.040		.040		.040-	75	.249	----	100	30989 -	100	.315B .035A
9950		----		0.082N		----		.067-	150	.405	----	1600	19614 +	270	.375B .070A
9962		----		0.147N		----		.122-	250	.632	----	10	UNCH	-----	.125A
TOTAL												1700 207660 +	170		
MAR13		1YR MIDCRV PUT		(FUTURES SETT.		.00)									
9825		----		----		0.010N		.007-	25	.028	----	12375	UNCH	-----	.010A
9850		----		----		0.015N		.012-	25	.047	----	2714	UNCH	.090B .015A	
9875		----		----		0.022N		.017-	50	.072	----	1223	UNCH	.135B .030A	
9887		----		----		0.027N		.022-	50	.094	----	4820	UNCH	.160B .075A	
9900		----		----		0.035N		.030-	50	.127	----	14775	UNCH	.195B .060	
9912		----		----		0.045N		.040-	50	.172	----	4059	UNCH	.240B .055	
9925		----		----		0.060N		.052-	75	.232	----	10188	UNCH	.290B .055A	
9937		----		----		0.082N		.072-	100	.323	----	6850	UNCH	.340B .075A	
9950		----		----		0.120N		.105-	150	.459	----	2500	4154 +	1844	.435B .105A
9962		----		0.182N		----		.157-	250	.643	----	10	UNCH	.300B .170A	
TOTAL												2500 61168 +	1844		
JUN13		1YR MIDCRV PUT		(FUTURES SETT.		.00)									
9900		----		----		0.062N		.052-	100	.178	----	500	UNCH	.055 .055	
9912		----		----		0.072N		.065-	75	.225	----	10	UNCH	.075B .100A	
9925		----		----		0.090N		.082-	75	.291	----	1355	UNCH	.095B	
9937		----		----		0.120N		.107-	125	.381	----	110	UNCH	.120B .135A	
9950		----		----		0.165N		.145-	200	.504	----	1410	UNCH	.165B .160A	
TOTAL												0 3385			
2YR MIDCRV PUT		2YR MIDCRV PUT		(FUTURES SETT.		.00)									
AUG12															
9887		----		----		----		CAB	----	.018	----	2250	UNCH	-----	.010A
9900		----		----		----		CAB	----	.022	----	2763	UNCH	.035B .010A	
9912		----		----		0.002N		CAB	----	.029	----	6381	UNCH	.130B .015A	
9925		----		----		0.005N		.002-	25	.043	----	3281	UNCH	.200B .010A	
9937		----		----		0.030N		.015-	150	.237	----	400	4350 +	100	.210B .020A
TOTAL												400 19025 +	100		
SEP12		2YR MIDCRV PUT		(FUTURES SETT.		.00)									
9650		----		----		----		CAB	----	.005	----	250	UNCH	-----	----
9675		----		----		----		CAB	----	.006	----	3000	UNCH	-----	----
9700		----		----		----		CAB	----	.006	----	510	UNCH	-----	----
9712		----		----		----		CAB	----	.007	----	1010	UNCH	-----	----
9725		----		----		----		CAB	----	.007	----	6150	UNCH	.020 .015	
9737		----		----		----		CAB	----	.007	----	16	UNCH	.030B	
9750		----		----		----		CAB	----	.008	----	11703	UNCH	.035B	
9762		----		----		----		CAB	----	.008	----	10	UNCH	.045B	
9775		----		----		----		CAB	----	.009	----	18600	UNCH	.055B	
9787		----		----		----		CAB	----	.009	----	1010	UNCH	.070B .040A	
9800		----		----		----		CAB	----	.010	----	64805	UNCH	.160 .010	
9812		----		----		----		CAB	----	.011	----	17061	UNCH	.110B .025	
9825		----		----		----		CAB	----	.012	----	36760	UNCH	.135B .005	
9837		----		----		----		CAB	----	.013	----	24150	UNCH	.165B .005	
9850		----		----		----		CAB	----	.014	----	79179	UNCH	.205B .010A	
9862		----		----		----		CAB	----	.016	----	50856	UNCH	.250B .005A	
9875		----		0.002N		----		CAB	----	.018	----	54395	UNCH	.300B .020A	
9887		----		0.005N		----		.002-	25	.022	----	39680	UNCH	.230B .020	
9900		----		0.010N		----		.005-	50	.044	----	64715 -	56	.300B .005	
9912		----		0.015N		----		.010-	50	.087	----	12430	UNCH	.365B .025A	
9925		----		0.027N		----		.017-	100	.162	----	20449	UNCH	.290B .015	
9937		----		0.057N		----		.040-	175	.341	----	300	7857 +	72	.370B .035
9950		----		0.122N		----		.095-	275	.635	----	700	UNCH	.270B .090A	
TOTAL												300 515296 +	16		
OCT12		2YR MIDCRV PUT		(FUTURES SETT.		.00)									
9912		----		----		0.037N		.025-	125	.172	----	250	UNCH	.035 .035	
9937		----		----		0.115N		.090-	250	.499	----	500	UNCH	.115B .110A	
TOTAL												0 750			
DEC12		2YR MIDCRV PUT		(FUTURES SETT.		.00)									
9600		----		----		----		CAB	----	.005	----	1000	UNCH	-----	----
9625		----		----		----		CAB	----	.005	----	11000	UNCH	.020 .015	
9650		----		----		----		CAB	----	.006	----	3450	UNCH	.025B	
9675		----		----		----		CAB	----	.006	----	13600	UNCH	.035B .010	
9700		----		----		----		CAB	----	.007	----	4250	UNCH	.050B	
9725		----		----		----		CAB	----	.008	----	750	UNCH	.070B .010	
9750		----		----		----		CAB	----	.009	----	14648	UNCH	.100B .010	
9762		----		----		----		CAB	----	.009	----	100	UNCH	.120B .030A	
9775		----		----		----		CAB	----	.010	----	20400	UNCH	.140B .035A	
9787		----		0.002N		----		CAB	----	.010	----	14155	UNCH	.160B .010	
9800		----		0.005N		----		.002-	25	.011	----	32487	UNCH	.190B .010	
9812		----		0.007N		----		.005-	25	.021	----	5706	UNCH	.220B .030A	
9825		----		0.010N		----		.007-	25	.031	----	75953	UNCH	.260B .005	
9837		----		0.012N		----		.010-	25	.041	----	9770	UNCH	.305B .035A	
9850		----		0.015N		----		.012-	25	.053	----	37831	UNCH	.355B .010	

PRELIMINARY

PG54	BULLETIN #146@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI	MIDCURVE PUT OPTIONS	Mon, Jul 30, 2012	PG54							
2YR MIDCRV PUT												
DEC12	2YR MIDCRV PUT	(FUTURES SETT. .00)										
9862	----	0. 017N	.015-	25	.066	----	----	113525	UNCH	.375B	.045A	
9875	----	0. 022N	.017-	50	.083	----	----	144378	UNCH	.485	.045	
9887	----	0. 030N	.025-	50	.118	----	----	28854	UNCH	.390B	.070A	
9900	----	0. 045N	.037-	75	.172	----	1600	118190	UNCH	.435B	.035	
9912	----	0. 062N	.055-	75	.248	----	----	15234	UNCH	.525B	.050	
9925	----	0. 092N	.080-	125	.353	----	----	7160	UNCH	.490	.075	
9937	----	0. 142N	.117-	250	.499	----	2000	13205 +	1300	.465B	.130A	
9950	----	0. 217N	.180-	375	.681	----	----	10	UNCH	.225B	.195A	
TOTAL							3600	685656 +	1300			
MAR13												
9700	2YR MIDCRV PUT	(FUTURES SETT. .00)		CAB				400	UNCH	.040	.025A	
9750	----	0. 010N	.007-	25	.021	----	----	500	UNCH	.070B	----	
9775	----	0. 015N	.012-	25	.035	----	----	500	UNCH	.090B	.075A	
9787	----	0. 017N	.015-	25	.042	----	----	9300	UNCH	.105B	.070	
9800	----	0. 020N	.017-	25	.050	----	----	2750	UNCH	.125B	.075A	
9812	----	0. 022N	.020-	25	.059	----	----	9250	UNCH	.145B	.020	
9825	----	0. 027N	.022-	50	.069	----	----	4700	UNCH	.180	.085A	
9837	----	0. 032N	.025-	75	.080	----	----	6202	UNCH	.195B	.055A	
9850	----	0. 040N	.032-	75	.103	----	----	8630	UNCH	.230B	.065A	
9862	----	0. 050N	.040-	100	.129	----	----	1160	UNCH	.275	.070A	
9875	----	0. 060N	.050-	100	.162	----	----	4140	UNCH	.310B	.090A	
9887	----	0. 075N	.062-	125	.205	----	----	5200	UNCH	.365B	.110A	
9900	----	0. 095N	.080-	150	.262	----	----	8250	UNCH	.430B	.095A	
9912	----	0. 122N	.102-	200	.337	----	----	10	UNCH	----	.120A	
9925	----	0. 162N	.135-	275	.436	----	----	2150	UNCH	----	.160A	
9937	----	0. 217N	.185-	325	.561	----	----	10	UNCH	----	----	
TOTAL							0	63152				
JUN13												
9875	2YR MIDCRV PUT	(FUTURES SETT. .00)						10	UNCH	----	----	
9887	----	0. 135N	.120-	150	.294	----	----	10	UNCH	----	----	
9900	----	0. 165N	.145-	200	.355	----	----	9500	UNCH	.160B	----	
9912	----	0. 200N	.175-	250	.430	----	----	760	UNCH	----	----	
9925	----	0. 245N	.215-	300	.522	----	----	2010	UNCH	----	----	
9937	----	0. 312N	.272-	400	.630	----	----	10	UNCH	----	----	
TOTAL							0	12300				
3YR MIDCRV PUT												
AUG12	3YR MIDCRV PUT	(FUTURES SETT. .00)										
9775	----	0. 002N	.002	UNCH	.021	----	----	500	UNCH	----	.010A	
9800	----	0. 005N	.005	UNCH	.046	----	----	250	UNCH	----	.015A	
9812	----	0. 017N	.010-	75	.100	----	----	5000	UNCH	.030B	.020A	
9825	----	0. 047N	.025-	225	.247	----	1100	101575	UNCH	.060B	.015A	
9837	----	0. 112N	.070-	425	.555	----	----	10450	UNCH	.090B	.025A	
9850	----	0. 215N	.155-	600	.866	----	----	102000	UNCH	.125B	.010A	
9862	----							4200	UNCH	.170B	.005	
9875	----							8775	UNCH	.245B	.010A	
9887	----							9931	UNCH	.330B	.010A	
9900	----							5110 +	795	.380B	.015	
9912	----							2525	UNCH	.425B	.050A	
9925	----							250	UNCH	.145B	.130A	
TOTAL							1100	250566 +	795			
SEP12												
9600	3YR MIDCRV PUT	(FUTURES SETT. .00)						3750	UNCH	----	----	
9625	----	0. 002N	.002	UNCH	.014	----	----	2250	UNCH	.010	.010	
9650	----	0. 005N	.005	UNCH	.027	----	----	12400	UNCH	.045	.005	
9687	----	0. 007N	.007	UNCH	.041	----	----	100	UNCH	----	.015A	
9700	----	0. 012N	.010-	25	.057	----	----	7247	UNCH	.055B	.015A	
9712	----	0. 020N	.015-	50	.087	----	----	2150	UNCH	.035B	.010A	
9725	----	0. 030N	.022-	75	.133	----	----	5600	UNCH	.030	.015A	
9737	----	0. 050N	.037-	125	.216	----	----	10400	UNCH	.105B	.010A	
9750	----	0. 087N	.065-	225	.349	----	----	16498	UNCH	.170	.005	
9762	----	0. 142N	.110-	325	.531	----	----	9359	UNCH	.265	.005	
9775	----							19997	UNCH	.095B	.020	
9787	----							13660	UNCH	.185	.015A	
9800	----							42238	UNCH	.210	.005A	
9812	----							25475	UNCH	.375	.010A	
9825	----							80903	UNCH	.275	.005	
9837	----							21382	UNCH	.285B	.010A	
9850	----							56368	UNCH	.370B	.015A	
9862	----							29990	UNCH	.420B	.010A	
9875	----							51802 +	250	.500B	.015A	
9887	----						5500	38183 +	12998	.605B	.025A	
9900	----						375	23621 -	300	.445B	.050	
9912	----						1550	4900 +	850	.445B	.100A	
TOTAL							7425	478273 +	13798			
OCT12												
9812	3YR MIDCRV PUT	(FUTURES SETT. .00)		.012+	NEW	.053	----	250	250 +	250	----	----
9825	----			.017+	NEW	.075	----	500	500 +	500	----	----
9862	----			.047+	NEW	.201	----	250	250 +	250	----	----
9887	----	0. 125N	.100-	250	.393	----	----	1400	UNCH	.080	.080	
9900	----	0. 182N	.147-	350	.535	----	----	100	UNCH	----	----	
TOTAL							1000	2500 +	1000			
DEC12												
9500	3YR MIDCRV PUT	(FUTURES SETT. .00)						1000	UNCH	----	----	
9600	----	0. 020N	.020	UNCH	.043	----	----	2000	UNCH	----	----	
9612	----	0. 035N	.030-	50	.067	----	----	100	UNCH	----	----	
9637	----	0. 040N	.035-	50	.079	----	----	500	UNCH	----	----	
9650	----	0. 047N	.042-	50	.095	----	----	1300	UNCH	----	----	
9662	----	0. 055N	.050-	50	.112	----	----	100	UNCH	----	----	
9675	----	0. 065N	.057-	75	.130	----	----	2100	UNCH	----	----	
9700	----	0. 077N	.070-	75	.156	----	----	59119	UNCH	----	----	
9712	----	0. 092N	.082-	100	.184	----	----	2500	UNCH	.125	.125	
9725	----	0. 110N	.097-	125	.218	----	----	12767	UNCH	.155B	.030	
9737	----	0. 132N	.117-	150	.260	----	----	1510	UNCH	----	----	
9750	----	0. 160N	.142-	175	.311	----	----	18869	UNCH	.270B	.010A	
9762	----	0. 195N	.172-	225	.339	----	----	5401	UNCH	.195	.010	
9775	----	0. 237N	.207-	300	.438	----	----	28944	UNCH	.385B	.010	
9787	----	0. 285N	.255-	300	.518	----	----	6600	UNCH	.200B	.220A	
9800	----	0. 347N	.310-	375	.607	----	----	63506	UNCH	.360	.020	
9812	----							10668	UNCH	.360	.035	
9825	----							31296	UNCH	.140B	.120A	
9837	----							4450	UNCH	.105B	----	
9850	----							29770	UNCH	.075	.070A	
9862	----							19075	UNCH	----	----	
9875	----							10832	UNCH	.345B	.110	
9887	----						1200	15200 +	225	----	.365A	
9900	----							4250	UNCH	----	.225A	
9912	----							10	UNCH	----	----	
9925	----							10	UNCH	----	----	
TOTAL							1200	331877 +	225			
MAR13												
9700	3YR MIDCRV PUT	(FUTURES SETT. .00)						400	UNCH	.260	.260	
9737	----	0. 020N	.020	UNCH	.043	----	----	1010	UNCH	----	----	
9750	----	0. 035N	.030-	50	.067	----	----	20	UNCH	----	----	
9762	----	0. 040N	.035-	50								

PRELIMINARY

PG54	BULLETIN #146@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI	MIDCURVE PUT OPTIONS	Mon, Jul 30, 2012	PG54
3YR MIDCRV PUT					
JUN13	3YR MIDCRV PUT	(FUTURES SETT. .00)			
9887	----	----	0. 407N	. 370-	375 . 591 ---- ---- 10 UNCH ---- ----
TOTAL				0	61
4YR MIDCRV PUT					
AUG12	4YR MIDCRV PUT	(FUTURES SETT. .00)			
9850	----	----	0. 075N	. 050-	250 . 357 ---- ---- 10 UNCH ---- ----
9862	----	----	0. 150N	. 107-	425 . 616 ---- ---- 10 UNCH ---- ----
9875	----	----	0. 257N	. 200-	575 . 826 ---- ---- 10 UNCH ---- ----
9887	----	----	0. 375N	. 312-	625 . 931 ---- ---- 10 UNCH ---- ----
TOTAL				0	40
SEP12	4YR MIDCRV PUT	(FUTURES SETT. .00)			
9550	----	----	----	CAB	----
9662	----	----	----	CAB	----
9700	----	----	----	CAB	----
9712	----	----	----	CAB	----
9725	----	----	----	CAB	----
9737	----	----	0. 002N	CAB	----
9750	----	----	0. 005N	----	----
9762	----	----	0. 007N	. 002-	25 . 013 ---- ---- 1000 UNCH .045 .045
9775	----	----	0. 010N	. 005-	25 . 025 ---- ---- 500 UNCH ---- ----
9787	----	----	0. 015N	. 007-	25 . 037 ---- ---- 10 UNCH ---- ----
9800	----	----	0. 022N	. 010-	50 . 052 ---- ---- 6260 UNCH ---- ----
9812	----	----	0. 035N	. 015-	75 . 078 ---- ---- 10 UNCH ---- ----
9825	----	----	0. 055N	. 022-	125 . 117 ---- ---- 6510 UNCH ---- ----
9837	----	----	0. 085N	. 037-	175 . 185 ---- ---- 510 UNCH ---- ----
9850	----	----	0. 130N	. 062-	225 . 284 ---- ---- 275 UNCH ---- ----
9862	----	----	0. 195N	. 100-	300 . 414 ---- ---- 1450 UNCH .025 .025
9875	----	----	0. 280N	. 160-	350 . 566 ---- ---- 260 UNCH ---- ----
9887	----	----	0. 387N	. 235-	450 . 718 ---- ---- 1010 UNCH ---- ----
TOTAL				. 332-	550 . 836 ---- ---- 100 UNCH ---- ----
OCT12	4YR MIDCRV PUT	(FUTURES SETT. .00)			
9812	----	----	0. 092N	. 077-	150 . 266 ---- ---- 1000 UNCH ---- ----
9837	----	----	0. 182N	. 150-	325 . 461 ---- ---- 10 UNCH ---- ----
9850	----	----	0. 250N	. 210-	400 . 581 ---- ---- 10 UNCH ---- ----
9862	----	----	0. 332N	. 285-	475 . 702 ---- ---- 10 UNCH ---- ----
9875	----	----	0. 430N	. 377-	525 . 805 ---- ---- 10 UNCH ---- ----
TOTAL					0
DEC12	4YR MIDCRV PUT	(FUTURES SETT. .00)			
9687	----	----	0. 010N	. 007-	25 . 024 ---- ---- 1000 UNCH .045 .045
9700	----	----	0. 012N	. 010-	25 . 032 ---- ---- 500 UNCH ---- ----
9712	----	----	0. 015N	. 012-	25 . 040 ---- ---- 10 UNCH ---- ----
9725	----	----	0. 020N	. 017-	25 . 054 ---- ---- 1 UNCH ---- ----
9737	----	----	0. 027N	. 025-	25 . 075 ---- ---- 1550 UNCH ---- ----
9750	----	----	0. 037N	. 035-	25 . 100 ---- ---- 11 UNCH ---- ----
9762	----	----	0. 052N	. 045-	75 . 127 ---- ---- 511 UNCH ---- ----
9775	----	----	0. 070N	. 060-	100 . 163 ---- ---- 10 UNCH .415 .415
9787	----	----	0. 092N	. 077-	150 . 205 ---- ---- 301 UNCH ---- ----
9800	----	----	0. 120N	. 102-	175 . 259 ---- ---- 3435 UNCH ---- ----
9812	----	----	0. 152N	. 132-	200 . 320 ---- ---- 10 UNCH ---- ----
9825	----	----	0. 195N	. 170-	250 . 391 ---- ---- 210 UNCH ---- ----
9837	----	----	0. 245N	. 217-	275 . 471 ---- ---- 220 UNCH ---- ----
9850	----	----	0. 310N	. 277-	325 . 557 ---- ---- 20 UNCH ---- ----
9862	----	----	0. 385N	. 345-	400 . 644 ---- ---- 10 UNCH ---- ----
9875	----	----	0. 470N	. 425-	450 . 730 ---- ---- 10 UNCH ---- ----
TOTAL					0
MAR13	4YR MIDCRV PUT	(FUTURES SETT. .00)			
9675	----	----	0. 025N	. 025	UNCH . 058 ---- ---- 10 UNCH ---- ----
9687	----	----	0. 032N	. 032	UNCH . 073 ---- ---- 20 UNCH ---- ----
9700	----	----	0. 042N	. 042	UNCH . 092 ---- ---- 10 UNCH ---- ----
9712	----	----	0. 055N	. 055	UNCH . 114 ---- ---- 10 UNCH ---- ----
9725	----	----	0. 070N	. 070	UNCH . 140 ---- ---- 10 UNCH ---- ----
9737	----	----	0. 087N	. 087	UNCH . 169 ---- ---- 10 UNCH ---- ----
9750	----	----	0. 107N	. 105-	25 . 199 ---- ---- 10 UNCH ---- ----
9762	----	----	0. 130N	. 125-	50 . 233 ---- ---- 11 UNCH ---- ----
9775	----	----	0. 157N	. 150-	75 . 273 ---- ---- 251 UNCH ---- ----
9787	----	----	0. 190N	. 180-	100 . 318 ---- ---- 10 UNCH ---- ----
9800	----	----	0. 227N	. 215-	125 . 368 ---- ---- 10 UNCH ---- ----
9812	----	----	0. 272N	. 255-	175 . 423 ---- ---- 10 UNCH ---- ----
9837	----	----	0. 385N	. 360-	250 . 547 ---- ---- 20 UNCH ---- ----
9850	----	----	0. 457N	. 425-	325 . 612 ---- ---- 10 UNCH ---- ----
9862	----	----	0. 537N	. 497-	400 . 679 ---- ---- 10 UNCH ---- ----
TOTAL					0
JUN13	4YR MIDCRV PUT	(FUTURES SETT. .00)			
9775	----	----	0. 255N	. 235-	200 . 345 ---- ---- 10 UNCH ---- ----
9787	----	----	0. 297N	. 275-	225 . 390 ---- ---- 10 UNCH ---- ----
9800	----	----	0. 345N	. 320-	250 . 438 ---- ---- 10 UNCH ---- ----
9812	----	----	0. 400N	. 370-	300 . 489 ---- ---- 5 UNCH .390A
9825	----	----	0. 460N	. 427-	325 . 542 ---- ---- 20 UNCH ---- ----
9837	----	----	0. 527N	. 492-	350 . 597 ---- ---- 10 UNCH ---- ----
9850	----	----	0. 602N	. 562-	400 . 652 ---- ---- 10 UNCH ---- ----
TOTAL					0