



PRELIMINARY

PG52 BULLETIN #146@

EURO DOLLAR PUT OPTIONS

Mon, Jul 30, 2012 PG52

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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 EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BI D 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=BI D A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/4 TICK VALUE = \$6.25 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.

EURODOLLAR PUTS													
STRIKE OPEN RANGE				HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CL FAREFD	OPEN INTEREST	--CONTRACT-- HIGH LOW
EURO DLR PUT				(FUTURES	SETT.	99.5825	+ .3)						
AUG12													
9887		----		----	----	----		CAB	----	.015	----	100	UNCH .020 .010A
9900		----		----	----	----		CAB	----	.017	----	4575	UNCH .020B .020A
9912		----		----	----	----		CAB	----	.021	----	7500	UNCH .030 .010A
9925		----		----	----	----		CAB	----	.026	----	29650	UNCH .040B .010
9937		----		----	----	----		CAB	----	.036	----	31991	UNCH .070B .000A
9950		----		CAB	CAB	----		.005 UNCH	.097	----	2323	78998 - 331 .110B .000	
9962	0.025			.025	*.025	0.025		.027-	1.0	.533	----	2550 9550 + 2250 .110B .030	
TOTAL											4873	162364 + 1919	
SEP12													
9250		----		----	----	----		CAB	----	.002	----	4550	UNCH ---- ----
9300		----		----	----	----		CAB	----	.002	----	17400	UNCH .040 .010
9350		----		----	----	----		CAB	----	.003	----	503	UNCH .030 .010
9400		----		----	----	----		CAB	----	.003	----	7355	UNCH .060 .010
9425		----		----	----	----		CAB	----	.003	----	10	UNCH .070B .010A
9450		----		----	----	----		CAB	----	.003	----	7582	UNCH .080B .000A
9475		----		----	----	----		CAB	----	.003	----	5799	UNCH .090B .010
9500		----		----	----	----		CAB	----	.004	----	23742	UNCH .120 .010
9525		----		----	----	----		CAB	----	.004	----	1	UNCH .110B .010
9550		----		----	----	----		CAB	----	.004	----	8436	UNCH .120B .010A
9575		----		----	----	----		CAB	----	.004	----	15449	UNCH .140B .010A
9600		----		----	----	----		CAB	----	.005	----	19254	UNCH .180B .010
9625		----		----	----	----		CAB	----	.005	----	7600	UNCH .190B .010
9650		----		----	----	----		CAB	----	.005	----	22845	UNCH .210B .010
9675		----		----	----	----		CAB	----	.006	----	8443	UNCH .240B .020
9687		----		----	----	----		CAB	----	.006	----	1198	UNCH .260B .030A
9700		----		----	----	----		CAB	----	.006	----	29547	UNCH .280B .000
9712		----		----	----	----		CAB	----	.006	----	10341	UNCH .310B .010
9725		----		----	----	----		CAB	----	.007	----	14473	UNCH .330B .020
9750		----		----	----	----		CAB	----	.007	----	33791	UNCH .390B .010
9762		----		----	----	----		CAB	----	.008	----	6158	UNCH .420B .010
9775		----		----	----	----		CAB	----	.008	----	23239	UNCH .460B .000
9787		----		----	----	----		CAB	----	.009	----	3503	UNCH .500B .020
9800		----		----	----	----		CAB	----	.009	----	60853	UNCH .540B .000A
9812		----		----	----	----		CAB	----	.010	----	19557	UNCH .590B .000
9825		----		----	----	----		CAB	----	.011	----	39557	UNCH .640B .000
9837		----		----	----	----		CAB	----	.012	----	19789	UNCH .700B .000
9850		----		----	----	----		CAB	----	.013	----	65698	UNCH .760B .000
9862		----		----	----	----		CAB	----	.014	----	38396	UNCH .810B .000
9875		----		----	----	----		CAB	----	.015	----	59888	UNCH .890B .010
9887		----		----	----	----		CAB	----	.018	----	41687	UNCH .970B .010
9900		----		----	----	----		CAB	----	.020	----	141042	UNCH 1.060B .010A
9912		----		----	----	----		CAB	----	.024	----	109375	UNCH 1.150B .000
9925		----		----	----	0.002N		.002 UNCH	.030	----	1260	216101 + 950 1.250B .000	
9937	0.005			.005	.005	0.005		.005 UNCH	.066	----	8374	303455 - 798 1.350B .010	
9950		----		----	----	0.012N		.010- 0.2	.156	----	1100	258201 - 700 1.460B .010	
9962		----		----	----	*.040A		.040- 0.7	.519	----	4380	46544 + 1330 1.580B .040A	
9975		----		----	----	0.150N		.137- 1.2	.872	----	200	946 + 200 1.690B .140	
10000		----		----	----	0.395N		.380- 1.5	.969	----	2000	UNCH 1.940B .530A	
10012		----		----	----	0.520N		.505- 1.5	.975	----	1	UNCH ---- ----	
TOTAL											15315	1694309 + 982	
OCT12													
9900		----		----	----	0.007N		.005- 0.2	.034	----	----	1800	UNCH ---- ----
9925		----		----	----	0.012N		.010- 0.2	.078	----	----	4300	UNCH .020 .010
9937		----		----	----	0.017N		.012- 0.5	.115	----	----	5039	UNCH .020B .020
9950		----		----	----	*.025A		.022- 0.7	.220	----	----	3875	UNCH .040 .030A
9962		----		----	----	0.067N		.052- 1.5	.471	----	----	6925	UNCH .080B .060A
TOTAL											0	21939	
DEC12													
9225		----		----	----	----		CAB	----	.002	----	550	UNCH ---- ----
9250		----		----	----	----		CAB	----	.002	----	3011	UNCH .060 .010
9275		----		----	----	----		CAB	----	.003	----	4	UNCH .040 .020A
9300		----		----	----	----		CAB	----	.003	----	36891	UNCH .080 .010
9325		----		----	----	----		CAB	----	.003	----	200	UNCH .010 .010
9350		----		----	----	----		CAB	----	.003	----	41780	UNCH .060B .010A
9400		----		----	----	----		CAB	----	.003	----	41102	UNCH .100 .000
9425		----		----	----	----		CAB	----	.003	----	552	UNCH .040 .010
9450		----		----	----	----		CAB	----	.003	----	1750	UNCH .110B .000
9475		----		----	----	----		CAB	----	.004	----	6000	UNCH .120B .020
9500		----		----	----	----		CAB	----	.004	----	23186	UNCH .160 .010
9525		----		----	----	----		CAB	----	.004	----	61	UNCH .160B .020
9550		----		----	----	----		CAB	----	.004	----	14748	UNCH .180B .010
9575		----		----	----	----		CAB	----	.004	----	4900	UNCH .200B .030A
9600		----		----	----	----		CAB	----	.005	----	22297	UNCH .260 .010
9625		----		----	----	----		CAB	----	.005	----	15932	UNCH .280B .010
9637		----		----	----	----		CAB	----	.005	----	125	UNCH .300B .060
9650		----		----	----	----		CAB	----	.005	----	22866	UNCH .320B .010
9662		----		----	----	----		CAB	----	.006	----	520	UNCH .350B .050A
9675		----		----	----	----		CAB	----	.006	----	10150	UNCH .370B .010
9687		----		----	----	----		CAB	----	.006	----	1	UNCH .400B .040
9700		----		----	----	----		CAB	----	.006	----	64575	UNCH .420B .010
9712		----		----	----	----		CAB	----	.007	----	206	UNCH .450B .010
9725		----		----	----	----		CAB	----	.007	----	109577	UNCH .490B .010
9737		----		----	----	----		CAB	----	.007	----	9529	UNCH .520B .020
9750		----		----	----	----		CAB	----	.008	----	41757	UNCH .590B .020
9762		----		----	----	----		CAB	----	.008	----	1010	UNCH .610B .000
9775		----		----	----	----		CAB	----	.008	----	30750	UNCH .650B .010
9787		----		----	----	----		CAB	----	.009	----	44775	UNCH .710B .000
9800		----		----	----	0.005N		.005 UNCH	.017	----	----	63321	UNCH .790 .000
9812		----		----	----	0.005N		.005 UNCH	.018	----	----	11230	UNCH .820B .020A
9825		----		----	----	0.005N		.005 UNCH	.019	----	----	52579	UNCH .880B .020
9837		----		----	----	0.005N		.005 UNCH	.021	----	----	24290	UNCH .950B .020A
9850	0.007			.007	.007	0.007		.007 UNCH	.030	----	250	70396 + 250 1.020B .010	
9862		----		----	----	0.007N		.007 UNCH	.033	----	----	5150	UNCH 1.100B .030A
9875		----		----	----	0.010N		.007- 0.2	.036	----	----	66065	UNCH 1.180B .010
9887		----		----	----	0.012N		.010- 0.2	.050	----	----	34123	UNCH 1.270B .010
9900		----		----	----	0.015N		.012- 0.2	.066	----	----	115717	UNCH 1.390 .020
9912		----		----	----	0.017N		.015- 0.2	.085	----	5000	94936 + 4000 1.460B .020	
9925	0.020			.020	*.020	0.020		.020- 0.2	.121	----	20000	150787 - 1720 1.560B .020	
9937		----		----	----	0.027A		.025- 0.5	.169	----	6200	116617 + 2107 1.670B .030A	
9950	0.040			.040	*.040	0.040		.040- 0.7	.278	----	9100	143918 - 6080 1.790B .040A	
9962		----		----	----	*.080A		.072- 1.5	.478	----	9760	28922 + 4325 1.910B .080A	
10012		----		----	----	0.520N		.490- 3.0	.974	----	----	1	UNCH ---- ---- ----</



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9962	----	----	----	0.112N	.095-	1.7	.491	----	----	10740	UNCH	1.400B	.100A
9975	----	----	----	0.185N	.160-	2.5	.708	----	----	608	UNCH	.580B	.160A
10012	----	----	----	0.530N	.495-	3.5	.974	----	----	1	UNCH	----	----
TOTAL										3075	555069 +	1325	----
JUN13	EURO DLR PUT	(FUTURES SETT.	99.6100 +	3.5)									
9275	----	----	----	----	CAB	----	.003	----	----	916	UNCH	.030	.010
9300	----	----	----	----	CAB	----	.003	----	----	31	UNCH	.010B	.010
9350	----	----	----	----	CAB	----	.003	----	----	2	UNCH	.010B	.010
9375	----	----	----	----	CAB	----	.003	----	----	10	UNCH	.020	.020
9400	----	----	----	----	CAB	----	.003	----	----	350	UNCH	.040	.020
9450	----	----	----	----	CAB	----	.003	----	----	2	UNCH	.020	.020
9475	----	----	----	----	CAB	----	.004	----	----	2000	UNCH	----	----
9500	----	----	----	----	CAB	----	.004	----	----	6900	UNCH	.070	.060A
9525	----	----	----	----	CAB	----	.004	----	----	100	UNCH	.020	.020
9550	----	----	----	----	CAB	----	.004	----	----	1104	UNCH	.010	.010
9575	----	----	----	----	CAB	----	.005	----	----	2604	UNCH	.020	.010
9600	----	----	----	----	CAB	----	.005	----	----	11201	UNCH	.090	.010
9625	----	----	----	----	CAB	----	.005	----	----	1151	UNCH	.040B	.010
9650	----	----	----	----	CAB	----	.006	----	----	6303	UNCH	.050	.010
9675	----	----	----	----	CAB	----	.006	----	----	210	UNCH	.070B	.030
9687	----	----	----	----	CAB	----	.006	----	----	1150	UNCH	.050	.030
9700	----	----	----	0.005N	.005	UNCH	.012	----	----	7438	UNCH	.170	.010
9712	----	----	----	0.005N	.005	UNCH	.012	----	----	9150	UNCH	.010B	.010
9725	----	----	----	0.005N	.005	UNCH	.013	----	----	3025	UNCH	.140	.070A
9737	----	----	----	0.005N	.005	UNCH	.013	----	----	1001	UNCH	.100B	.020
9750	----	----	----	0.005N	.005	UNCH	.014	----	----	25617	UNCH	.340	.010
9775	----	----	----	0.007N	.007	UNCH	.021	----	----	1976	UNCH	.310	.020A
9787	----	----	----	0.010N	.010	UNCH	.028	----	----	1500	UNCH	.130B	.120A
9800	----	----	----	0.012N	.012	UNCH	.034	----	----	14738	UNCH	.320	.020
9812	----	----	----	0.015N	.015	UNCH	.042	----	----	5650	UNCH	.160B	.030A
9825	----	----	----	0.017N	.017	UNCH	.049	----	----	7843	UNCH	.230B	.030A
9837	----	----	----	0.020N	.020	UNCH	.058	----	----	6000	UNCH	.250B	.060
9850	----	----	----	0.022N	.022	UNCH	.067	----	----	21027	UNCH	.430	.020
9862	----	----	----	0.025N	.025	UNCH	.078	----	----	18774	UNCH	.300B	.050A
9875	----	----	----	0.030N	.027-	0.2	.090	----	----	29623	UNCH	.330B	.060A
9887	----	----	----	0.035N	.030-	0.5	.105	----	----	10384	UNCH	.370B	.040
9900	----	----	----	0.042N	.037-	0.5	.133	----	600	39410 -	100	.620	.040
9912	----	----	----	0.050N	.045-	0.5	.166	----	250	20351	UNCH	.440B	.050A
9925	0.055	.055	.055	0.055	.055-	0.5	.212	----	2300	44456 +	1050	.480B	.060A
9937	----	----	----	0.075N	.067-	0.7	.275	----	1000	38356	UNCH	.410B	.070A
9950	----	----	----	0.097N	.087-	1.0	.372	----	500	46637	UNCH	.920	.090A
9962	0.120	#.120	*.120	0.120	.122-	1.7	.520	----	500	19060 +	500	.540B	.120
9975	----	----	----	0.210N	.187-	2.2	.706	----	----	324	UNCH	.640	.300
10012	----	----	----	0.550N	.515-	3.5	.974	----	----	1	UNCH	----	----
TOTAL										5150	406375 +	1450	----
SEP13	EURO DLR PUT	(FUTURES SETT.	99.5850 +	3.5)									
9350	----	----	----	----	CAB	----	.003	----	----	33	UNCH	.020	.010
9375	----	----	----	----	CAB	----	.003	----	----	1	UNCH	.020B	.020
9400	----	----	----	----	CAB	----	.003	----	----	2350	UNCH	.030	.020
9450	----	----	----	----	CAB	----	.004	----	----	1	UNCH	.010	.010
9500	----	----	----	----	CAB	----	.004	----	----	50	UNCH	----	----
9550	----	----	----	----	CAB	----	.004	----	----	351	UNCH	.060	.010
9575	----	----	----	----	CAB	----	.005	----	----	2000	UNCH	----	.020A
9600	----	----	----	----	CAB	----	.005	----	----	1770	UNCH	.070	.010
9675	----	----	----	0.007N	.007	UNCH	.015	----	----	250	UNCH	.050	.030A
9700	----	----	----	0.007N	.007	UNCH	.016	----	----	2752	UNCH	.120	.010
9725	----	----	----	0.010N	.010	UNCH	.022	----	----	251	UNCH	.100	.020A
9750	----	----	----	0.012N	.012	UNCH	.028	----	----	4325	UNCH	.140	.030
9762	----	----	----	0.015N	.012-	0.2	.030	----	----	750	UNCH	.060B	.030A
9775	----	----	----	0.017N	.015-	0.2	.036	----	----	1000	UNCH	.160	.050A
9787	----	----	----	0.020N	.017-	0.2	.042	----	----	1001	UNCH	.150B	.030A
9800	----	----	----	0.022N	.020-	0.2	.049	----	----	25743	UNCH	.190	.020
9812	----	----	----	0.025N	.022-	0.2	.056	----	----	3950	UNCH	.190B	.060A
9825	----	----	----	0.027N	.025-	0.2	.064	----	----	2317	UNCH	.200B	.070A
9837	----	----	----	0.030N	.027-	0.2	.072	----	----	5520	UNCH	.220B	.040A
9850	----	----	----	0.035N	.030-	0.5	.082	----	----	41000	UNCH	.260	.040
9862	----	----	----	0.040N	.035-	0.5	.098	----	----	4400	UNCH	.260B	.040
9875	----	----	----	0.045N	.040-	0.5	.115	----	----	32368	UNCH	.280B	.070A
9887	----	----	----	0.052N	.045-	0.7	.135	----	----	10500	UNCH	.310B	.080A
9900	----	----	----	0.060N	.052-	0.7	.163	----	----	50782	UNCH	.370	.070
9912	----	----	----	0.070N	.062-	0.7	.201	----	----	17991	UNCH	.380B	.070
9925	----	----	----	0.082N	.072-	1.0	.246	----	----	12609	UNCH	.410	.080A
9937	----	----	----	0.100N	.087-	1.2	.312	----	----	13967	UNCH	.430B	.100A
9950	----	----	----	0.127N	.112-	1.5	.410	----	----	14592	UNCH	.520	.120A
9962	----	----	----	0.170N	.152-	1.7	.547	----	----	600	UNCH	.550B	.160A
9975	----	----	----	0.237N	.212-	2.5	.723	----	----	11	UNCH	.640	.240A
9987	----	----	----	0.335N	.305-	3.0	.878	----	----	4	UNCH	.870B	.420A
10000	----	----	----	0.452N	.420-	3.2	.936	----	0	253243	UNCH	.990	.560
TOTAL													
DEC13	EURO DLR PUT	(FUTURES SETT.	99.5550 +	4.0)									
9350	----	----	----	----	CAB	----	.003	----	----	38	UNCH	.010B	.010
9400	----	----	----	----	CAB	----	.003	----	----	850	UNCH	.040	.020
9450	----	----	----	----	CAB	----	.004	----	----	752	UNCH	.020	.010
9500	----	----	----	----	CAB	----	.004	----	----	1554	UNCH	.020	.010A
9550	----	----	----	----	CAB	----	.004	----	----	502	UNCH	.020	.010
9600	----	----	----	0.005N	.005	UNCH	.009	----	----	3446	UNCH	.030	.010
9650	----	----	----	0.010N	.007-	0.2	.014	----	----	3001	UNCH	.040B	.010A
9700	----	----	----	0.015N	.012-	0.2	.024	----	----	6727	UNCH	.060	.020
9725	----	----	----	0.017N	.015-	0.2	.030	----	----	100	UNCH	.060	.040A
9737	----	----	----	0.020N	.017-	0.2	.035	----	----	500	UNCH	----	.020A
9750	----	----	----	0.022N	.020-	0.2	.040	----	----	1440	UNCH	.100	.060A
9775	----	----	----	0.027N	.025-	0.2	.052	----	----	100	UNCH	.110B	.030A
9787	----	----	----	0.030N	.027-	0.2	.058	----	----	20849	UNCH	.120B	.03

PRELIMINARY

PG52 BULLETIN #146@				EURO DOLLAR PUT OPTIONS										Mon, Jul 30, 2012 PG52			
9887	----	----	----	0.125N		.112-	1.2	.228	----	----	2150	UNCH	----	.120A			
9900	----	----	----	0.140N		.125-	1.5	.261	----	----	8896	UNCH	.140	.140			
9912	----	----	----	0.157N		.142-	1.5	.304	----	----	3420	UNCH	.180	.160A			
9925	----	----	----	0.180N		.162-	1.7	.355	----	----	6752	UNCH	.250	.160			
9937	----	----	----	0.207N		.187-	2.0	.420	----	----	6050	UNCH	.210B	.200A			
9950	----	----	----	0.242N		.220-	2.2	.502	----	----	800	UNCH	.240B	.230A			
9962	----	----	----	0.290N		.262-	2.7	.606	----	----	10	UNCH	.300B	.290A			
9975	----	----	----	0.350N		.317-	3.2	.735	----	----	10	UNCH	----	----			
TOTAL										0	49622						
SEP14	EURO DLR PUT	(FUTURES SETT.	99.4450 +	4.5)													
9500	----	----	----	0.015N		.015	UNCH	.018	----	----	50	UNCH	.020B	----			
9600	----	----	----	0.030N		.027-	0.2	.035	----	----	700	UNCH	.040B	----			
9650	----	----	----	0.035N		.032-	0.2	.044	----	----	2100	UNCH	.160B	----			
9700	----	----	----	0.042N		.040-	0.2	.058	----	----	1756	UNCH	.240	.140			
9725	----	----	----	0.047N		.045-	0.2	.067	----	----	750	UNCH	.340	.300			
9750	----	----	----	0.055N		.050-	0.5	.078	----	----	2420	UNCH	.400	.100			
9775	----	----	----	0.062N		.055-	0.7	.091	----	----	500	UNCH	----	----			
9800	----	----	----	0.070N		.062-	0.7	.108	----	----	950	UNCH	.150	.150			
9825	----	----	----	0.080N		.072-	0.7	.132	----	----	610	UNCH	.430	.200			
9837	----	----	----	0.087N		.080-	0.7	.148	----	----	2700	UNCH	.130	.120			
9850	----	----	----	0.097N		.090-	0.7	.168	----	----	900	UNCH	----	----			
9862	----	----	----	0.110N		.100-	1.0	.190	----	----	2700	UNCH	----	----			
9875	----	----	----	0.125N		.112-	1.2	.217	----	----	3250	UNCH	----	----			
9887	----	----	----	0.142N		.127-	1.5	.249	----	----	1000	UNCH	----	----			
9900	----	----	----	0.162N		.145-	1.7	.287	----	----	6175	UNCH	.300	.300			
9912	----	----	----	0.187N		.167-	2.0	.334	----	----	7490	UNCH	----	----			
9925	----	----	----	0.217N		.195-	2.2	.389	----	----	2160	UNCH	.460	.450			
9937	----	----	----	0.252N		.227-	2.5	.456	----	----	60	UNCH	----	----			
9950	----	----	----	0.292N		.265-	2.7	.535	----	----	10	UNCH	.270	.270			
9975	----	----	----	0.400N		.367-	3.2	.753	----	----	1	UNCH	.720	.660A			
TOTAL										0	36282						
DEC14	EURO DLR PUT	(FUTURES SETT.	99.3750 +	5.0)													
9300	----	----	----	----				.003	----	----	1	UNCH	.030	.030			
9375	----	----	----	----				.003	----	----	1000	UNCH	.030	.030			
9400	----	----	----	0.002N		.002	UNCH	.003	----	----	1	UNCH	.040	.040			
9500	----	----	----	0.010N		.010	UNCH	.013	----	----	250	UNCH	.060B	.060			
9600	----	----	----	0.025N		.022-	0.2	.030	----	----	950	UNCH	.110B	.100			
9650	----	----	----	0.040N		.037-	0.2	.049	----	----	110	UNCH	----	----			
9700	----	----	----	0.055N		.050-	0.5	.068	----	----	929	UNCH	.190	.060			
9725	----	----	----	0.062N		.057-	0.5	.081	----	----	250	UNCH	.190	.190			
9750	----	----	----	0.072N		.067-	0.5	.097	----	----	520	UNCH	.210	.120			
9775	----	----	----	0.085N		.077-	0.7	.114	----	----	2837	UNCH	----	----			
9800	----	----	----	0.100N		.090-	1.0	.137	----	----	7011	UNCH	.280B	.120			
9825	----	----	----	0.120N		.105-	1.5	.166	----	----	8250	UNCH	----	----			
9837	----	----	----	0.130N		.115-	1.5	.185	----	----	550	UNCH	----	----			
9850	----	----	----	0.142N		.125-	1.7	.205	----	----	10651	UNCH	.390	.390			
9862	----	----	----	0.157N		.140-	1.7	.231	----	----	7650	UNCH	.540	.540			
9875	----	----	----	0.175N		.155-	2.0	.259	----	----	11000	UNCH	----	.590A			
9887	----	----	----	0.195N		.175-	2.0	.294	----	----	1450	UNCH	----	----			
9900	----	----	----	0.220N		.197-	2.2	.334	----	----	11935	UNCH	.550	.300			
9912	----	----	----	0.247N		.222-	2.5	.380	----	----	660	UNCH	----	----			
9925	----	----	----	0.280N		.252-	2.7	.434	----	----	410	UNCH	----	----			
9937	----	----	----	0.317N		.287-	3.0	.498	----	----	60	UNCH	----	----			
9950	----	----	----	0.362N		.332-	3.0	.573	----	----	2	UNCH	.480	.460			
TOTAL										0	66477						
MAR15	EURO DLR PUT	(FUTURES SETT.	99.3150 +	5.5)													
9300	----	----	----	0.010N		.010	UNCH	.010	----	----	1000	UNCH	.030	.030			
9500	----	----	----	0.030N		.027-	0.2	.029	----	----	1301	UNCH	.090	.060			
9600	----	----	----	0.050N		.047-	0.2	.053	----	----	6501	UNCH	.130B	.070			
9650	----	----	----	0.062N		.057-	0.5	.067	----	----	12	UNCH	.080	.080			
9700	----	----	----	0.075N		.070-	0.5	.086	----	----	625	UNCH	.250	.230A			
9725	----	----	----	0.085N		.080-	0.5	.101	----	----	200	UNCH	----	----			
9750	----	----	----	0.095N		.090-	0.5	.117	----	----	1065	UNCH	.370	.370A			
9775	----	----	----	0.110N		.105-	0.5	.139	----	----	200	UNCH	.450	.450			
9800	----	----	----	0.130N		.122-	0.7	.166	----	----	3600	UNCH	.180	.170			
9837	----	----	----	0.170N		.157-	1.2	.220	----	----	10	UNCH	----	----			
9850	----	----	----	0.185N		.170-	1.5	.242	----	----	5038	UNCH	.360	.240			
9862	----	----	----	0.202N		.185-	1.7	.267	----	----	110	UNCH	----	----			
9875	----	----	----	0.222N		.202-	2.0	.296	----	----	7265	UNCH	----	----			
9887	----	----	----	0.245N		.222-	2.2	.330	----	----	6650	UNCH	----	----			
9900	----	----	----	0.270N		.245-	2.5	.369	----	----	4412	UNCH	.380	.340			
9912	----	----	----	0.300N		.272-	2.7	.414	----	----	500	UNCH	----	----			
9925	----	----	----	0.335N		.305-	3.0	.467	----	----	400	UNCH	----	----			
9937	----	----	----	0.375N		.342-	3.2	.529	----	----	50	UNCH	----	----			
9950	----	----	----	0.420N		.385-	3.5	.600	----	----	1	UNCH	.560	.560			
9975	----	----	----	0.542N		.502-	4.0	.780	----	----	1	UNCH	.830	.830			
TOTAL										0	38941						
JUN15	EURO DLR PUT	(FUTURES SETT.	99.2200 +	6.0)													
9725	----	----	----	0.117N		.110-	0.7	.125	----	----	700	UNCH	----	----			
9750	----	----	----	0.137N		.130-	0.7	.148	----	----	215	UNCH	.190	.160			
9850	----	----	----	0.240N		.217-	2.2	.279	----	----	500	UNCH	.250	.250			
9875	----	----	----	0.282N		.257-	2.5	.337	----	----	10	UNCH	----	----			
9887	----	----	----	0.307N		.280-	2.7	.372	----	----	10	UNCH	----	----			
9900	----	----	----	0.337N		.307-	3.0	.412	----	----	4745	UNCH	----	----			
9912	----	----	----	0.372N		.340-	3.2	.458	----	----	1026	UNCH	----	----			
9925	----	----	----	0.412N		.377-	3.5	.511	----	----	710	UNCH	.430	.430			
9937	----	----	----	0.455N		.420-	3.5	.571	----	----	50	UNCH	----	----			
TOTAL										0	7966						