



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG28 BULLETIN #148@ BRITISH POUND PUT OPTIONS Wed, Aug 03, 2016 PG28

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. 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-BID 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=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$6.25 PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELTGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

BRITISH POUND PUTS **SETT.PRICE**															
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW				
BRIT	PND	PUT	(FUTURES SETT.		.00)										
AUG16															
1080	----	----	----	----	----	CAB	----	----	----	4	UNCH	.020	.020		
1110	----	----	----	----	----	CAB	----	----	----	2	UNCH	.040B	.040B		
1115	----	----	----	----	----	CAB	----	----	----	11	UNCH	.040B	.040B		
1120	----	----	----	----	----	CAB	----	----	----	60	UNCH	.040B	.040B		
1135	----	----	----	----	----	CAB	----	----	----	11	UNCH	.060B	.020B		
1140	----	----	----	----	----	CAB	----	----	----	10	UNCH	.060B	.020B		
1145	----	----	----	----	----	CAB	----	----	----	190	UNCH	.070B	.020B		
1150	----	----	----	----	----	CAB	----	----	----	222	UNCH	.270B	.020B		
1155	----	----	----	----	----	CAB	----	----	----	30	UNCH	.300B	.030B		
1160	----	----	----	----	----	CAB	----	----	----	387	UNCH	.330B	.030B		
1165	----	----	----	----	----	CAB	----	----	----	20	UNCH	.360B	.020B		
1170	----	----	----	----	----	CAB	----	----	----	11	UNCH	.400B	.020B		
1180	----	----	----	----	----	CAB	----	----	----	41	UNCH	.480B	.010B		
1185	----	----	----	----	----	CAB	----	----	----	60	UNCH	.530B	.030B		
1190	----	----	----	----	----	CAB	----	----	----	109	UNCH	.580B	.020B		
1195	----	----	----	----	----	CAB	----	----	----	84	UNCH	.630B	.010B		
1200	----	----	----	----	----	CAB	----	----	----	118	UNCH	.700	.020		
1205	----	----	----	----	----	CAB	----	----	----	7	UNCH	.740B	.010B		
1210	----	----	----	----	----	CAB	----	----	----	57	UNCH	.800B	.020B		
1215	----	----	----	----	----	CAB	----	----	----	29	UNCH	.870B	.020B		
1220	----	----	----	----	----	CAB	----	----	----	115	UNCH	.940B	.030B		
1225	----	----	----	----	----	CAB	----	----	----	361	UNCH	1.010B	.020B		
1230	----	----	----	----	----	CAB	----	----	----	61	UNCH	1.100B	.040B		
1235	----	----	----	----	----	CAB	----	----	----	588	UNCH	1.180	.020		
1240	----	----	----	----	----	CAB	----	----	----	115	UNCH	1.250B	.010B		
1245	----	----	----	----	----	CAB	----	.000	----	314	UNCH	1.340B	.020B		
1250	----	----	----	----	----	CAB	----	.000	----	442	UNCH	1.440B	.010B		
1255	----	----	----	----	0.010N	.010	UNCH	.000	----	230	UNCH	1.540B	.010B		
1260	----	----	----	----	0.010N	.010	UNCH	.000	----	1009	UNCH	1.650B	.030B		
1265	----	----	----	----	0.010N	.010	UNCH	.000	----	878	UNCH	1.780B	.010B		
1270	----	----	----	----	0.020N	.010-	1	.001	----	585	UNCH	1.940B	.010B		
1275	----	----	----	----	0.020N	.010-	1	.002	----	469	UNCH	2.160B	.020B		
1280	----	----	----	----	0.030N	.020-	1	.006	----	10	1625 +	10	2.380B	.020B	
1285	----	----	----	----	0.040N	.020-	2	.006	----	13	933 +	13	2.580B	.020B	
1290	----	----	----	----	0.050N	.030-	2	.011	----	100	928 +	100	2.880B	.040B	
1295	----	----	----	----	0.070N	.050-	2	.022	----	61	3077 -	22	3.110B	.050B	
1300	----	----	----	----	0.100N	.080-	2	.040	----	196	1951 -	94	3.390B	.060B	
1305	----	----	----	----	0.150N	.120-	3	.066	----	2	706 +	2	3.750B	.100B	
1310	----	----	----	----	0.210N	.190-	2	.110	----	268	2671 +	40	4.060B	.150B	
1315	----	----	----	----	0.300N	.290-	1	.171	----	207	1816 +	25	4.400B	.220B	
1320	----	----	----	----	*.400A	0.400A	.410-	1	.246	----	91	703 -	15	4.740B	.330B
1325	----	----	----	----	0.570N	.570	UNCH	.338	----	46	499 +	10	5.110B	.460B	
1330	----	----	----	----	0.760N	.770+	1	.442	----	524	699 +	261	5.480B	.590B	
1335	----	----	----	----	0.990N	1.020+	3	.551	----	124	359 +	45	5.870B	.620B	
1340	----	----	----	----	1.250N	1.310+	6	.658	----	137	441 +	52	6.130B	.660B	
1345	----	----	----	----	1.530N	1.650+	12	.751	----	138	701	5	6.540B	.700B	
1350	----	----	----	----	1.860N	2.020+	16	.832	----	261	UNCH	6.990B	.700B		
1355	----	----	----	----	2.230N	2.430+	20	.891	----	63	UNCH	7.390B	.790B		
1360	----	----	----	----	2.630N	2.870+	24	.932	----	142	UNCH	7.840B	.830B		
1365	----	----	----	----	3.060N	3.330+	27	.958	----	78	UNCH	8.290B	.880B		
1370	----	----	----	----	3.520N	3.800+	28	.976	----	93	UNCH	8.770B	.940B		
1375	----	----	----	----	3.990N	4.280+	29	.987	----	70	UNCH	9.200B	.990B		
1380	----	----	----	----	4.470N	4.770+	30	.992	----	159	UNCH	9.700B	.850B		
1385	----	----	----	----	4.960N	5.270+	31	.993	----	365	UNCH	10.150B	1.120B		
1390	----	----	----	----	5.450N	5.760+	31	.997	----	126	UNCH	10.650B	1.050B		
1395	----	----	----	----	5.940N	6.260+	32	.998	----	79	UNCH	11.130B	1.120B		
1400	----	----	----	----	6.440N	6.760+	32	.999	----	297	UNCH	11.590B	.750B		
1405	----	----	----	----	6.930N	7.250+	32	.999	----	215	UNCH	12.100B	1.260B		
1410	----	----	----	----	7.430N	7.750+	32	.999	----	178	UNCH	12.590B	1.330B		
1415	----	----	----	----	7.930N	8.250+	32	.999	----	112	UNCH	13.080B	1.410B		
1420	----	----	----	----	8.430N	8.750+	32	.999	----	233	UNCH	13.540B	1.500B		
1425	----	----	----	----	8.930N	9.250+	32	.999	----	188	UNCH	14.030B	1.590B		
1430	----	----	----	----	9.430N	9.750+	32	1.000	----	105	UNCH	14.560B	1.680B		
1435	----	----	----	----	9.930N	10.250+	32	1.000	----	123	UNCH	15.020B	1.780B		
1440	----	----	----	----	10.430N	10.750+	32	1.000	----	161	UNCH	15.550B	1.560B		
1445	----	----	----	----	10.930N	11.250+	32	1.000	----	225	UNCH	16.010B	2.010B		
1450	----	----	----	----	11.430N	11.750+	32	1.000	----	133	UNCH	16.510B	2.120B		
1455	----	----	----	----	11.930N	12.250+	32	1.000	----	101	UNCH	17.010B	2.250B		
1460	----	----	----	----	12.430N	12.750+	32	1.000	----	44	UNCH	17.500B	2.380B		
1465	----	----	----	----	12.930N	13.250+	32	1.000	----	90	UNCH	18.000B	2.520B		
1470	----	----	----	----	13.430N	13.750+	32	1.000	----	62	UNCH	18.500B	2.670B		
1475	----	----	----	----	13.930N	14.250+	32	1.000	----	25	UNCH	19.000B	2.830B		
1480	----	----	----	----	14.430N	14.750+	32	1.000	----	227	UNCH	19.500B	3.000B		
1485	----	----	----	----	14.930N	15.250+	32	1.000	----	113	UNCH	20.000B	3.190B		
1490	----	----	----	----	15.430N	15.750+	32	1.000	----	96	UNCH	20.500B	3.250B		
1495	----	----	----	----	15.930N	16.250+	32	1.000	----	22	UNCH	21.030B	3.450B		
1500	----	----	----	----	16.430N	16.750+	32	1.000	----	41	UNCH	21.490B	3.680B		
1505	----	----	----	----	16.930N	17.250+	32	1.000	----	34	UNCH	21.990B	4.060B		
1510	----	----	----	----	17.430N	17.750+	32	1.000	----	30	UNCH	22.490B	4.310B		
1515	----	----	----	----	17.930N	18.250+	32	1.000	----	8	UNCH	22.990B	4.580B		
1520	----	----	----	----	18.430N	18.750+	32	1.000	----	49	UNCH	23.490B	4.690B		
1525	----	----	----	----	18.930N	19.250+	32	1.000	----	30	UNCH	23.990B	5.210B		
1530	----	----	----	----	19.430N	19.750+	32	1.000	----	4	UNCH	24.490B	5.510B		
1540	----	----	----	----	20.430N	20.750+	32	1.000	----	4	UNCH	25.490B	6.330B		
1550	----	----	----	----	21.430N	21.750+	32	1.000	----	4	UNCH	26.490B	7.010B		
TOTAL									1779	27566 +	427				
SEP16			(FUTURES SETT.		1.3325 -	32.0)									
1060	----	----	----	----	----	CAB	----	----	----	5	UNCH	.020	.020		
1065	----	----	----	----	----	CAB	----	----	----	5	UNCH	.020	.020		
1075	----	----	----	----	----	CAB	----	----	----	30	UNCH	.050B	.040B		
1080	----	----	----	----	----	CAB	----	----	----	141	UNCH	.080	.040		
1100	----	----	----	----	----	CAB	----								



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BRIT	PND	PUT		(FUTURES SETT.	1.3325 -	32.0)												
1340	----	----	----	----	2.000N		2.120+	12	.563	----	189		491 +	168	6.840B	.820B		
1345	----	----	----	----	2.280N		2.410+	13	.609	----	142		190 +	72	7.220B	.870B		
1350	----	----	----	----	2.580N		2.730+	15	.654	----	25		769 +	9	7.610B	.800B		
1355	----	----	----	----	2.900N		3.070+	17	.696	----	----		32	UNCH	7.840B	.970B		
1360	----	----	----	----	3.240N		3.430+	19	.736	----	10		447 +	3	8.250B	1.000B		
1365	----	----	----	----	3.610N		3.810+	20	.773	----	----		99	UNCH	8.670B	1.080B		
1370	----	----	----	----	3.990N		4.210+	22	.806	----	----		200	UNCH	9.100B	1.140B		
1375	----	----	----	----	4.390N		4.630+	24	.834	----	----		74	UNCH	9.530B	1.210B		
1380	----	----	----	----	4.810N		5.060+	25	.860	----	----		119	UNCH	9.970B	1.150B		
1385	----	----	----	----	5.240N		5.500+	26	.883	----	----		57	UNCH	10.440B	1.350B		
1390	----	----	----	----	5.680N		5.950+	27	.900	----	----		117	UNCH	10.890B	1.420B		
1395	----	----	----	----	6.130N		6.410+	28	.917	----	----		231	UNCH	11.320B	1.560B		
1400	----	----	----	----	6.590N		6.880+	29	.930	----	----		261	UNCH	11.810B	1.210B		
1405	----	----	----	----	7.060N		7.360+	30	.944	----	----		67	UNCH	12.270B	1.280B		
1410	----	----	----	----	7.540N		7.830+	29	.953	----	----		84	UNCH	12.740B	1.120B		
1415	----	----	----	----	8.010N		8.320+	31	.962	----	----		57	UNCH	13.220B	1.410B		
1420	----	----	----	----	8.500N		8.800+	30	.968	----	----		215	UNCH	13.690B	1.380B		
1425	----	----	----	----	8.980N		9.290+	31	.973	----	----		316	UNCH	14.170B	1.230B		
1430	----	----	----	----	9.470N		9.780+	31	.978	----	----		190	UNCH	14.620B	1.300B		
1435	----	----	----	----	9.960N		10.280+	32	.983	----	----		154	UNCH	15.140B	1.320B		
1440	----	----	----	----	10.450N		10.770+	32	.983	----	----		291	UNCH	15.590B	1.400B		
1445	----	----	----	----	10.950N		11.270+	32	.988	----	----		50	UNCH	16.080B	1.490B		
1450	----	----	----	----	11.440N		11.760+	32	.989	----	----		131	UNCH	16.570B	1.580B		
1455	----	----	----	----	11.940N		12.260+	32	.993	----	----		24	UNCH	17.060B	1.680B		
1460	----	----	----	----	12.440N		12.760+	32	.995	----	----		45	UNCH	17.550B	1.780B		
1465	----	----	----	----	12.930N		13.250+	32	.996	----	----		52	UNCH	18.080B	1.890B		
1470	----	----	----	----	13.430N		13.750+	32	.997	----	----		11	UNCH	18.540B	2.000B		
1475	----	----	----	----	13.930N		14.250+	32	.998	----	----		60	UNCH	19.030B	2.120B		
1480	----	----	----	----	14.430N		14.750+	32	.998	----	----		28	UNCH	19.530B	2.250B		
1485	----	----	----	----	14.930N		15.250+	32	.999	----	----		25	UNCH	20.020B	2.390B		
1490	----	----	----	----	15.430N		15.750+	32	.999	----	----		42	UNCH	20.520B	2.530B		
1500	----	----	----	----	16.430N		16.750+	32	.999	----	----		63	UNCH	21.510B	2.660B		
1505	----	----	----	----	16.930N		17.250+	32	.999	----	----		5	UNCH	22.010B	2.810B		
1510	----	----	----	----	17.430N		17.750+	32	.999	----	----		55	UNCH	22.510B	2.960B		
1515	----	----	----	----	17.930N		18.250+	32	.999	----	----		5	UNCH	23.010B	3.120B		
1520	----	----	----	----	18.430N		18.750+	32	.999	----	----		106	UNCH	23.500B	3.280B		
1525	----	----	----	----	18.930N		19.250+	32	.999	----	----		50	UNCH	24.000B	3.460B		
1530	----	----	----	----	19.430N		19.750+	32	.999	----	----		21	UNCH	24.500B	3.640B		
1535	----	----	----	----	19.930N		20.250+	32	.999	----	----		25	UNCH	25.000B	3.830B		
1540	----	----	----	----	20.430N		20.750+	32	.999	----	----		2	UNCH	25.500B	4.020B		
1550	----	----	----	----	21.430N		21.750+	32	.999	----	----		1	UNCH	26.140B	4.440B		
1560	----	----	----	----	22.430N		22.750+	32	1.000	----	----		1	UNCH	27.140B	4.890B		
1570	----	----	----	----	23.430N		23.750+	32	1.000	----	----		1	UNCH	28.140B	5.500B		
1600	----	----	----	----	26.430N		26.750+	32	1.000	----	----		10	UNCH	31.140B	13.400B		
1610	----	----	----	----	27.430N		27.750+	32	1.000	----	----		10	UNCH	32.140B	14.360B		
TOTAL											1987		18264 +	116				
OCT16				(FUTURES SETT.	.00)													
1110	----	----	----	----	0.040N	CAB	.030-	1	.010	----	----		4	UNCH	.310B	.050B		
1160	----	----	----	----	0.040N		.040	UNCH	.012	----	----		11	UNCH	.700B	.070B		
1165	----	----	----	----	0.050N		.040	1	.013	----	----		20	UNCH	.750B	.050B		
1170	----	----	----	----	0.070N		.060	1	.020	----	----		5	UNCH	.810B	.090B		
1190	----	----	----	----	0.080N		.070	1	.023	----	----		9	UNCH	1.060B	.070B		
1195	----	----	----	----	0.080N		.070	1	.023	----	----		5	UNCH	1.130B	.080B		
1200	----	----	----	----	0.100N		.090	1	.030	----	----		17	UNCH	1.300	.070		
1210	----	----	----	----	0.110N		.100	1	.034	----	----		36	UNCH	1.400B	.090B		
1215	----	----	----	----	0.120N		.120	UNCH	.040	----	----		13	UNCH	1.500B	.100B		
1220	----	----	----	----	0.150N		.150	UNCH	.050	----	----		12	UNCH	1.600B	.120B		
1230	----	----	----	----	0.170N		.170	UNCH	.056	----	----		54	UNCH	1.830B	.160B		
1235	----	----	----	----	0.190N		.190	UNCH	.063	----	----		16	UNCH	1.950B	.180B		
1240	----	----	----	----	0.220N		.220	UNCH	.072	----	1		20 +	1	2.090B	.180B		
1245	----	----	----	----	0.250N		.260+	1	.083	----	----		18	UNCH	2.250B	.210B		
1250	----	----	----	----	0.290N		.300+	1	.095	----	----		1045	UNCH	2.410B	.240B		
1255	----	----	----	----	0.340N		.340	UNCH	.107	----	----		137	UNCH	2.580B	.270B		
1260	----	----	----	----	0.390N		.400+	1	.122	----	----		81	UNCH	2.780B	.320B		
1265	----	----	----	----	0.450N		.460+	1	.138	----	----		17	UNCH	2.970B	.370B		
1270	----	----	----	----	0.510N		.520+	1	.154	----	----		77	UNCH	3.180B	.420B		
1275	----	----	----	----	0.590N		.600+	1	.174	----	----		312	UNCH	3.390B	.470B		
1280	----	----	----	----	0.670N		.690+	2	.195	----	8		598	UNCH	3.610B	.550B		
1285	----	----	----	----	0.770N		.780+	1	.217	----	----		45	UNCH	3.850B	.590B		
1290	----	----	----	----	0.870N		.890+	2	.242	----	12		107 +	10	4.090B	.630B		
1295	----	----	----	----														



PRELIMINARY

PG28 BULLETIN #148@				BRITISH POUND PUT OPTIONS										wed, Aug 03, 2016				PG28
BRIT PND PUT				(FUTURES SETT.	1.3348 -	32.0)												
1210	----	----	----	----	0.350N		.340-	1	.076	----	----	145	UNCH	2.120B	.340B			
1220	----	----	----	----	0.420N		.410-	1	.091	----	----	22	UNCH	2.360B	.410B			
1225	----	----	----	----	0.460N		.450-	1	.099	----	----	1	UNCH	2.480B	.450B			
1230	----	----	----	----	0.510N		.500-	1	.109	----	----	4	UNCH	2.610B	.500B			
1235	----	----	----	----	0.560N		.550-	1	.118	----	----	5	UNCH	2.750B	.540B			
1240	----	----	----	----	0.620N		.610-	1	.129	----	----	23	UNCH	2.890B	.600B			
1250	----	----	----	----	0.750N		.740-	1	.153	----	----	1084	UNCH	3.200B	.500B			
1255	----	----	----	----	0.820N		.810-	1	.166	----	----	5	UNCH	3.360B	.590B			
1260	----	----	----	----	0.900N		.900	UNCH	.181	----	25	26 -	7	3.530B	.620B			
1265	----	----	----	----	0.990N		.980-	1	.195	----	----	52	UNCH	3.710B	.660B			
1270	----	----	----	----	1.080N		1.080	UNCH	.211	----	----	70	UNCH	3.900B	.690B			
1275	----	----	----	----	1.180N		1.180	UNCH	.227	----	----	23	UNCH	4.110B	.730B			
1280	----	----	----	----	1.290N		1.290	UNCH	.245	----	----	96	UNCH	4.320B	.780B			
1285	----	----	----	----	1.400N		1.410+	1	.263	----	----	63	UNCH	4.540B	.820B			
1290	----	----	----	----	1.520N		1.540+	2	.283	----	----	67	UNCH	4.780B	.870B			
1295	----	----	----	----	1.650N		1.670+	2	.302	----	----	8	UNCH	5.040B	.990B			
1300	----	----	----	----	1.800N		1.820+	2	.323	----	----	144	UNCH	5.320B	.950B			
1305	----	----	----	----	1.950N		1.970+	2	.345	----	----	18	UNCH	5.590B	1.180B			
1310	----	----	----	----	2.110N		2.140+	3	.367	----	----	2	UNCH	5.870B	1.230B			
1315	----	----	----	----	2.280N		2.310+	3	.390	----	40	40 +	25	6.160B	1.280B			
1320	----	----	----	----	2.470N		2.500+	3	.414	----	----	174	UNCH	6.460B	1.340B			
1325	----	----	----	----	2.670N		2.700+	3	.438	----	1	8 +	1	6.770B	1.390B			
1330	----	----	----	----	2.880N		2.920+	4	.463	----	5	206 +	4	7.080B	1.450B			
1335	----	----	----	----	3.100N		3.150+	5	.489	----	31	52 +	17	7.400B	1.500B			
1340	----	----	----	----	3.340N		3.390+	5	.514	----	11	48	UNCH	7.730B	1.560B			
1345	----	----	----	----	3.600N		3.650+	5	.540	----	11	78 +	11	8.070B	1.630B			
1350	----	----	----	----	3.860N		3.920+	6	.566	----	----	126	UNCH	8.410B	1.500B			
1355	----	----	----	----	4.140N		4.210+	7	.591	----	1	34 +	1	8.760B	1.770B			
1360	----	----	----	----	4.430N		4.510+	8	.616	----	----	5	UNCH	9.120B	1.800B			
1365	----	----	----	----	4.740N		4.830+	9	.641	----	----	30	UNCH	9.480B	1.920B			
1370	----	----	----	----	5.060N		5.160+	10	.665	----	----	205	UNCH	9.850B	2.000B			
1375	----	----	----	----	5.390N		5.500+	11	.688	----	----	5	UNCH	10.220B	2.080B			
1380	----	----	----	----	5.730N		5.850+	12	.711	----	----	63	UNCH	10.520B	2.160B			
1385	----	----	----	----	6.090N		6.220+	13	.732	----	----	49	UNCH	10.920B	2.260B			
1390	----	----	----	----	6.450N		6.600+	15	.753	----	----	20	UNCH	11.330B	2.150B			
1395	----	----	----	----	6.830N		6.990+	16	.772	----	----	79	UNCH	11.750B	2.230B			
1400	----	----	----	----	7.210N		7.380+	17	.791	----	----	378	UNCH	12.170B	2.320B			
1405	----	----	----	----	7.610N		7.790+	18	.808	----	----	60	UNCH	12.600B	2.340B			
1410	----	----	----	----	8.010N		8.210+	20	.824	----	----	363	UNCH	13.030B	2.450B			
1415	----	----	----	----	8.420N		8.640+	22	.840	----	----	60	UNCH	13.470B	2.600B			
1420	----	----	----	----	8.850N		9.070+	22	.853	----	----	96	UNCH	13.920B	2.700B			
1425	----	----	----	----	9.280N		9.510+	23	.866	----	----	153	UNCH	14.370B	2.710B			
1430	----	----	----	----	9.710N		9.960+	25	.877	----	----	90	UNCH	14.820B	2.740B			
1435	----	----	----	----	10.150N		10.410+	26	.889	----	----	360	UNCH	15.280B	2.860B			
1440	----	----	----	----	10.600N		10.870+	27	.898	----	----	30	UNCH	15.740B	2.980B			
1445	----	----	----	----	11.060N		11.330+	27	.908	----	----	143	UNCH	16.210B	3.100B			
1450	----	----	----	----	11.520N		11.790+	27	.915	----	----	274	UNCH	16.680B	3.230B			
1460	----	----	----	----	12.460N		12.740+	28	.930	----	----	2	UNCH	17.630B	3.490B			
1465	----	----	----	----	12.930N		13.220+	29	.936	----	----	30	UNCH	18.100B	3.640B			
1470	----	----	----	----	13.410N		13.690+	28	.941	----	----	42	UNCH	18.580B	3.790B			
1480	----	----	----	----	14.370N		14.660+	29	.950	----	----	2	UNCH	19.580B	4.110B			
1490	----	----	----	----	15.340N		15.630+	29	.958	----	----	30	UNCH	20.550B	4.450B			
1510	----	----	----	----	17.290N		17.590+	30	.970	----	----	60	UNCH	22.510B	5.210B			
1545	----	----	----	----	20.740N		21.050+	31	.982	----	----	55	UNCH	25.960B	6.850B			
1550	----	----	----	----	21.230N		21.550+	32	.982	----	----	3	UNCH	26.450B	6.800B			
1625	----	----	----	----	28.700N		29.020+	32	.997	----	----	19	UNCH	32.550B	15.510B			
TOTAL											139	5733 +	44					
MAR17				(FUTURES SETT.	1.3371 -	32.0)												
1100	----	----	----	----	0.140N		.140	UNCH	.025	----	----	5	UNCH	.920B	.180B			
1130	----	----	----	----	0.220N		.230+	1	.040	----	----	4	UNCH	1.290B	.260B			
1150	----	----	----	----	0.300N		.310+	1	.054	----	----	1	UNCH	1.580B	.340B			
1175	----	----	----	----	0.440N		.450+	1	.076	----	----	5	UNCH	2.020B	.470B			
1180	----	----	----	----	0.480N		.490+	1	.082	----	----	60	UNCH	2.120B	.450B			
1200	----	----	----	----	0.640N		.660+	2	.107	----	----	10	UNCH	2.560B	.670B			
1235	----	----	----	----	1.060N		1.090+	3	.168	----	----	6	UNCH	3.480B	1.080B			
1240	----	----	----	----	1.130N		1.170+	3	.179	----	----	1	UNCH	3.630B	1.160B			
1250	----	----	----	----	1.300N		1.340+	4	.201	----	----	5	UNCH	3.950B	1.320B			
1265	----	----	----	----	1.590N		1.630+	4	.238	----	7	19 +	7	4.470B	1.560B			
1270	----	----	----	----	1.690N		1.750+	6	.252	----	----	6	UNCH	4.660B	1.620B			
1280	----	----	----	----	1.930N		1.990+	6	.281	----	----	5	UNCH	5.060B	1.720B			
1285	----	----	----	----	2.050N		2.120+	7	.296	----	----	6	UNCH	5.280B	1.780B			
1300	----	----	----	----														

