



PRELIMINARY

PG28 BULLETIN #101@

BRITISH POUND PUT OPTIONS

Fri, May 26, 2017 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 ELIGIBLE 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														
980	----	----	(FUTURES SETT.	1.2804	----	141.0)	CAB	----	----	----	12	UNCH	.210B	.060B
985	----	----	----	----	----	----	CAB	----	----	----	1	UNCH	.230	.030
990	----	----	----	----	----	----	CAB	----	----	----	4	UNCH	.250	.010
1000	----	----	----	----	----	----	CAB	----	----	----	3	UNCH	.300	.050
1005	----	----	----	----	----	----	CAB	----	----	----	1	UNCH	.330B	.010B
1010	----	----	----	----	----	----	CAB	----	----	----	6	UNCH	.350B	.010B
1015	----	----	----	----	----	----	CAB	----	----	----	1	UNCH	.380B	.010B
1040	----	----	----	----	----	----	CAB	----	----	----	10	UNCH	.560B	.030B
1055	----	----	----	----	----	----	CAB	----	----	----	50	UNCH	.860B	.010B
1060	----	----	----	----	----	----	CAB	----	----	----	5	UNCH	.920B	.010B
1065	----	----	----	----	----	----	CAB	----	----	----	3	UNCH	.980B	.010B
1070	----	----	----	----	----	----	CAB	----	----	----	23	UNCH	1.040B	.010B
1075	----	----	----	----	----	----	CAB	----	----	----	12	UNCH	1.110B	.010B
1080	----	----	----	----	----	----	CAB	----	----	----	100	UNCH	1.170B	.010B
1090	----	----	----	----	----	----	CAB	----	----	----	18	UNCH	1.320B	.020B
1095	----	----	----	----	----	----	CAB	----	----	----	22	UNCH	1.400B	.050B
1100	----	----	----	----	----	----	CAB	----	----	----	72	UNCH	1.490B	.020B
1105	----	----	----	----	----	----	CAB	----	----	----	125	UNCH	1.570B	.020B
1110	----	----	----	----	----	----	CAB	----	----	----	30	UNCH	1.670B	.020B
1115	----	----	----	----	----	----	CAB	----	----	----	23	UNCH	1.760B	.010B
1120	----	----	----	----	----	----	CAB	----	----	----	34	UNCH	1.860B	.030B
1125	----	----	----	----	----	----	CAB	----	----	----	21	UNCH	1.970B	.010B
1130	----	----	----	----	----	----	CAB	----	----	----	129	UNCH	2.080B	.020B
1135	----	----	----	----	----	----	CAB	----	----	----	31	UNCH	2.200B	.020B
1140	----	----	----	----	----	----	CAB	.000	----	----	253	UNCH	2.320B	.010B
1145	----	----	----	----	----	----	CAB	.000	----	----	44	UNCH	2.440B	.010B
1150	----	----	----	----	----	----	CAB	.000	----	1	3061	UNCH	2.580B	.010B
1155	----	----	----	----	----	----	CAB	.000	----	----	21	UNCH	2.720B	.030B
1160	----	----	----	----	----	----	CAB	.000	----	----	320	UNCH	2.860B	.010B
1165	----	----	----	----	----	----	CAB	.000	----	----	206	UNCH	3.010B	.010B
1170	----	----	----	----	----	----	CAB	.000	1	368	1	3.170B	.010B	
1175	----	----	----	----	----	----	CAB	.000	1	159	UNCH	3.330B	.010B	
1180	----	----	----	----	----	----	CAB	.001	----	820	UNCH	3.500B	.010B	
1185	----	----	----	----	----	----	CAB	.002	----	207	UNCH	3.680B	.010B	
1190	----	----	----	----	----	----		.010+	1	794	UNCH	3.870B	.010B	
1195	----	----	----	----	----	----		.010+	1	350	UNCH	4.060B	.010B	
1200	----	----	----	----	----	----		.020+	2	1152	UNCH	4.260B	.010B	
1205	----	----	0.010N	----	0.020+	1		.012	----	297	UNCH	4.470B	.010B	
1210	----	----	0.010N	----	.030+	2		.018	3	616	3	4.690B	.020B	
1215	----	----	0.010N	----	.030+	2		.019	141	496	26	4.920B	.010B	
1220	----	----	0.020N	----	.040+	2		.026	1	693	1	5.150B	.010B	
1225	----	----	0.020N	----	.050+	3		.033	603	1187	260	5.400B	.020B	
1230	----	----	0.020N	----	.060+	4		.041	143	2197	107	5.650B	.030B	
1235	----	----	0.020N	----	.080+	6		.054	32	566	26	5.920B	.040B	
1240	----	----	0.030N	----	.110+	8		.074	533	1384	249	6.190B	.040B	
1245	----	----	0.040N	----	.140+	10		.094	99	475	4	6.470B	.040B	
1250	----	----	0.050N	----	.180+	13		.121	251	1628	111	6.760B	.050B	
1255	----	----	0.060N	----	.240+	18		.158	163	638	77	6.980B	.060B	
1260	----	----	0.080N	----	.310+	23		.202	654	1611	86	7.290B	.070B	
1265	----	----	0.110N	----	.420+	31		.261	274	1736	100	7.610B	.090B	
1270	----	----	0.150N	----	.550+	40		.327	750	2107	380	7.940B	.110B	
1275	----	----	0.210N	----	.720+	51		.405	436	1976	25	8.270B	.150B	
1280	----	----	0.300N	----	.930+	63		.489	1621	2185	18	8.630B	.210B	
1285	----	----	0.430N	----	1.190+	76		.576	105	1378	26	8.980B	.280B	
1290	----	----	0.610N	----	1.490+	88		.661	128	1298	17	9.340B	.390B	
1295	----	----	0.840N	----	1.830+	99		.740	45	1356	1	9.760B	.550B	
1300	----	----	1.120N	----	2.220+	110		.805	48	1382	UNCH	10.180B	.730B	
1305	----	----	1.450N	----	2.630+	118		.858	2	228	UNCH	10.640B	.960B	
1310	----	----	1.830N	----	3.080+	125		.900	----	181	UNCH	11.070B	1.230B	
1315	----	----	2.240N	----	3.540+	130		.931	----	8	UNCH	11.510B	1.570B	
1320	----	----	2.680N	----	4.020+	134		.948	----	3	UNCH	11.980B	1.930B	
1325	----	----	3.140N	----	4.500+	136		.965	----	29	UNCH	12.420B	2.360B	
1330	----	----	3.610N	----	4.990+	138		.974	----	26	UNCH	12.900B	2.700B	
1345	----	----	5.080N	----	6.470+	139		.984	----	15	UNCH	13.450B	2.950B	
1350	----	----	5.570N	----	6.970+	140		.991	----	5	UNCH	13.900B	3.040B	
1355	----	----	6.070N	----	7.470+	140		.994	----	15	UNCH	14.350B	3.130B	
1360	----	----	6.560N	----	7.970+	141		.996	----	15	UNCH	14.810B	3.220B	
1370	----	----	7.560N	----	8.960+	140		.998	----	22	UNCH	15.730B	3.420B	
1380	----	----	8.550N	----	9.960+	141		.999	----	6	UNCH	16.660B	3.640B	
1400	----	----	10.550N	----	11.960+	141		.999	2087	UNCH	18.550B	4.110B		
1430	----	----	13.550N	----	14.960+	141	1.000	----	3	UNCH	21.440B	4.970B		
1445	----	----	15.050N	----	16.460+	141	1.000	----	3	UNCH	22.920B	5.470B		
1500	----	----	20.550N	----	21.960+	141	1.000	----	1	UNCH	28.360B	16.150B		
1600	----	----	30.550N	----	31.960+	141	1.000	----	1	UNCH	38.340B	25.760B		
1625	----	----	33.050N	----	34.460+	141	1.000	----	3	UNCH	40.840B	28.250B		
1630	----	----	33.550N	----	34.960+	141	1.000	----	3	UNCH	41.340B	28.750B		
TOTAL										6186	36351 +	68		
BRIT PND-P EU														
1175	----	----	(FUTURES SETT.	1.2804	----	141.0)	CAB	----	.000	----	1	UNCH	3.170B	.340B
1180	----	----	----	----	----	----	CAB	----	.001	----	8	UNCH	3.330B	.060B
1205	----	----	0.010N	----	.020+	1		.012	----	6	UNCH	4.250B	.210B	
1215	----	----	0.010N	----	.030+	2		.019	----	5	UNCH	4.670B	.510B	
1220	----	----	0.020N	----	.040+	2		.026	----	1	UNCH	4.900B	.400B	
1225	----	----	0.020N	----	.050+	3		.033	----	1	UNCH	5.130B	.270B	
1240	----	----	0.030N	----	.110+	8		.074	----	7	UNCH	5.400B	.800B	
1250	----	----	0.050N	----	.180+	13		.121	----	6	UNCH	5.770B	.440B	
1260	----	----	0.080N	----	.310+	NEW		.202	1	1	+	6.480B	.130B	
1280	----	----	0.300N	----	.930+	63		.489	----	77	UNCH	5.860B	.230B	
1285	----	----	0.430N	----	1.190+	76		.576	----	1	UNCH	6.070B	.500B	
1295	----	----	0.840N	----	1.830+	99		.740	----	2	UNCH	6.520B	.870B	
1300	----	----	1.120N	----	2.220+	110		.805	----	1	+	6.750B	1.090B	
TOTAL										2	123 +	2		
JUL17														
1300	----	----	(FUTURES SETT.	1.2817	----	141.0)		2.380+	96	.668	----	4</		



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	(FUTURES SETT.	1.2804	-	141.0)																
1210	----	----	----	----	.00010+	0.00010	.000	----	----	15	UNCH	.00010	.00010A							
1215	----	----	----	----	.00070	NEW	.038	----	5	5 +	5	.00080B	----							
1225	----	----	----	----	.00080	NEW	.046	----	141	141 +	141	.00090	.00030A							
1230	----	----	----	----	.00100	NEW	.058	----	55	55 +	55	.00110	.00040A							
1230	----	----	----	----	.00020	NEW	.015	----	1	1 +	1	.00020B	.00020A							
1235	----	----	----	----	.00130	NEW	.074	----	31	31 +	31	.00130B	.00040A							
1235	----	----	----	----	.00020+	0.00020	.016	----	1	57	UNCH	.00060B	.00020A							
1240	----	----	----	----	.00160+	0.00120	.091	----	6	16 +	6	.00170B	.00050A							
1240	----	----	----	----	.00020	NEW	.018	----	134	134 +	134	.00070B	.00030A							
1240	----	----	----	----	.00210	NEW	.109	----	68	68 +	68	.00220B	.00200							
1245	----	----	----	----	.00030+	0.00020	.028	----	217	242 +	197	.00090B	.00030A							
1250	----	----	----	----	.00260+	0.00190	.143	----	111	111 +	111	.00270B	.00070A							
1250	----	----	----	----	.00040+	0.00030	.039	----	280	320 +	250	.00120B	.00030A							
1255	----	----	----	----	.00320+	0.00230	.174	----	54	82 +	28	.00350B	.00080A							
1255	----	----	----	----	.00060+	0.00040	.061	----	188	203 +	106	.00180B	.00020A							
1255	----	----	----	----	.00390	NEW	.193	----	47	47 +	47	.00420B	.00110A							
1260	----	----	----	----	.00400+	0.00280	.213	----	100	69 +	19	.00440B	.00100A							
1260	----	----	----	----	.00090+	0.00070	.095	----	74	88 +	41	.00270B	.00030							
1260	----	----	----	----	.00480	NEW	.232	----	26	26 +	26	.00520B	.00130A							
1265	----	----	----	----	.00510+	0.00360	.260	----	196	284 +	118	.00560B	.00120A							
1265	----	----	----	----	.00140+	0.00110	.148	----	175	289 +	41	.00360B	.00030A							
1265	----	----	----	----	.00600+	0.00400	.278	----	83	100 +	20	.00650B	.00160A							
1270	----	----	----	----	.00650+	0.00440	.316	----	362	333 +	239	.00710B	.00160A							
1270	----	----	----	----	.00230+	0.00190	.233	----	159	162 +	38	.00460B	.00040A							
1270	----	----	----	----	.00740	NEW	.329	----	269	235 +	235	.00800B	.00200A							
1275	----	----	----	----	.00810+	0.00530	.375	----	606	485 +	400	.00870B	.00200A							
1275	----	----	----	----	.00370+	0.00300	.348	----	673	467 +	342	.00610B	.00060A							
1275	----	----	----	----	.00900	NEW	.384	----	404	383 +	383	.00980	.00260A							
1280	----	----	----	----	.00990+	0.00620	.440	----	354	260 +	158	.01080B	.00270A							
1280	----	----	----	----	.00570+	0.00460	.486	----	474	661 +	231	.00790B	.00090A							
1280	----	----	----	----	.01090+	0.00640	.444	----	292	273 +	229	.01180	.00330A							
1285	----	----	----	----	.01210+	0.00710	.509	----	151	80 +	14	.01320B	.00350A							
1285	----	----	----	----	.00840+	0.00650	.630	----	129	404 +	24	.01020B	.00120A							
1285	----	----	----	----	.01320+	0.00730	.507	----	30	35 +	14	.01430B	.00430A							
1290	----	----	----	----	.01480+	0.00820	.579	----	45	56 -	5	.01600B	.00460A							
1290	----	----	----	----	.01180+	0.00850	.759	----	212	460 -	130	.01310B	.00190A							
1290	----	----	----	----	.01580+	0.00820	.572	----	27	61 +	17	.01710B	.00560A							
1295	----	----	----	----	.01780+	0.00910	.648	----	56	245 +	17	.01890B	.00600A							
1295	----	----	----	----	.01590+	0.01040	.850	----	---	250	UNCH	.01730B	.00300A							
1295	----	----	----	----	.01880+	0.00910	.634	----	9	12 +	9	.01990B	.00700A							
1300	----	----	----	----	.02120+	0.01010	.711	----	43	210 +	12	.02240B	.00770A							
1300	----	----	----	----	.02030+	0.01180	.915	----	5	378	UNCH	.02150	.00490A							
1300	----	----	----	----	.02210+	0.01000	.694	----	7	62	UNCH	.02330B	.00880A							
1305	----	----	----	----	.02490+	0.01090	.769	----	---	72	UNCH	.02620B	.00970A							
1305	----	----	----	----	.02500+	0.01280	.951	----	---	76	UNCH	.01840B	.00720A							
1305	----	----	----	----	.02580+	0.01080	.746	----	---	15	UNCH	.02700B	.01090A							
1310	----	----	----	----	.02890+	0.01170	.818	----	---	6	UNCH	.03030B	.01210A							
TOTAL									6376	8266 +	3728									

	(FUTURES SETT.	1.2817	-	141.0)																
JUL17	----	----	----	----	CAB	----	.000	----	----	45	UNCH	.00530B	.00030A							
1115	----	----	----	----	CAB	----	.000	----	----	10	UNCH	.00570B	.00010A							
1120	----	----	----	----	CAB	----	.001	----	----	1	UNCH	.00730B	.00030A							
1135	----	----	----	----	CAB	----	.001	----	----	16	UNCH	.00800B	.00030A							
1140	----	----	----	----	CAB	----	.002	----	----	20	UNCH	.00860B	.00010A							
1145	----	----	----	----	CAB	----	.003	----	----	19	UNCH	.01010B	.00050A							
1155	----	----	----	----	.00010+	0.00010	.005	----	----	4	UNCH	.01100B	.00030A							
1160	----	----	----	----	.00020+	0.00020	.009	----	11	54 -	1	.01180B	.00020A							
1165	----	----	----	----	.00020+	0.00020	.010	----	----	2	UNCH	.01280B	.00020							
1170	----	----	----	----	.00030+	0.00020	.014	----	----	12	UNCH	.01380B	.00020A							
1175	----	----	----	----	.00010N	----	.018	----	5	58 +	5	.01490B	.00020A							
1180	----	----	----	----	.00010N	----	.019	----	----	24	UNCH	.01600B	.00030A							
1185	----	----	----	----	.00020N	----	.024	----	----	35	UNCH	.01720B	.00030							
1190	----	----	----	----	.00020N	----	.029	----	----	34	UNCH	.01860B	.00030A							
1195	----	----	----	----	.00030N	----	.034	----	----	97	UNCH	.02030B	.00030							
1200	----	----	----	----	.00030N	----	.039	----	----	35	UNCH	.02220B	.00040A							
1205	----	----	----	----	.00040N	----	.044	----	----	141	UNCH	.02430B	.00040A							
1210	----	----	----	----	.00040N	----	.054	----	----	35	UNCH	.02650B	.00050							
1215	----	----	----	----	.00050N	----	.067	----	1	139	UNCH	.02880B	.00060A							
1225	----	----	----	----	.00060N	----	.080	----	---	753	UNCH	.03140B	.00060							
1230	----	----	----	----	.00070N	----	.094	----	85	103 +	49	.03700B	.00070A							
1235	----	----	----	----	.00090N	----	.112	----	79	156 +	49	.03710B	.00090							
1240	----	----	----	----	.00110N	----	.133	----	64	3222	UNCH	.04000B	.00100A							
1245	----	----	----	----	.00130N	----	.158	----	55	142 -	6	.04320B	.00120A							
1250	----	----	----	----	.00160N	----	.188	----	214	343 +	48	.04630B	.00150A							
1255	----	----	----	----	.00200N	----	.221	----	148	214 +	37	.04980B	.00170							
1260	----	----	----	----	.00250N	----	.260	----	88	413 +	22	.05340B	.00210A							
1265	----	----	----	----	.00320N	----	.301	----	289	570 +	215	.05710B	.00250A							
1270	----	----	----	----	.00400N	----	.346	----	2529	2697 +	2166	.06100B	.00310							
1275	----	----	----	----	.00500N	----	.396	----	191	942 +	32	.06500B	.00380A							
1280	----	----	----	----	.00630N	----	.450	----	150	1228 +	95	.06770B	.00470A							
1285	----	----	----	----	.00780N	----	.505	----	65	710 -	6	.07180B	.00570A							
1290	----	----	----	----	.00960N	----	.561	----	64	924 +	11	.07600B	.00700A							
1295	----	----	----	----	.01180N	----	.616	----	5	548 -	1	.08040B	.00850A							
1300	----	----	----	----	.01420N	----	.668	----	----	243	UNCH	.08470B	.01030A							
1305	----	----	----	----	.01700N	----	.718	----	----	134	UNCH	.07400B	.01230A							
1310	----	----	----	----	.02010N	----	.762	----	----	60	UNCH	.07780B	.01470A							
1315	----	----	----	----	.02350N	----	.801	----	----	35	UNCH	.07180B	.01750A							
TOTAL									4043	14218 +	2715									

	(FUTURES SETT.	1.2827	-	141.0)																
AUG17	----	----	----	----	.00010+	0.00010	.002	----	----	22	UNCH	.00040	.00030A							
1120	----	----	----	----	.00040+	0.00020	.016	----	----	30	UNCH	.00210B	.00020A							
1155	----	----	----	----	.00070N	NEW	.061	----	20	20 +	20	.00740B	.00070A							
1200	----	----	----	----	.00080N	----	.069	----	----	30	UNCH	.00830B	.00080A							
1205	----	----	----	----	.00090N	----	.080	----	----	31	UNCH	.00930B	.00090A							
1210	----	----	----	----	.00110N	----	.091	----	----	39	UNCH	.01050	.00100A							
1215	----	----	----	----	.00130N	----	.105	----	----	80	UNCH	.01180B	.00120A							
1220	----	----	----	----	.00190N	----	.140	----	----	2	UNCH	.01470B	.00160							
1230	----	----	----	----	.00260N	----	.182	----	54	126 -	22	.02110B	.00220A							
1240	----	----	----	----	.00300N	----	.208	----	6	75	UNCH	.02330B	.00250A							
1245	----	----	----	----	.00360N	----	.236	----	2	60 -	2	.02570B	.00290A							
1250	----	----	----	----	.00420N	----	.267	----	5	99 +	5	.02840B	.00340A							
1255	----	----	----	----	.00500N	----	.300	----	12	99 +	5	.03120B	.00390A							
1260	----	----	----	----	.00600N	----	.337	----	33	56 +	19	.03000B	.00460A							
1265	----	----	----	----	.00720N	----	.375	----	52	46 +	5	.03280B	.00460A							
1270	----	----	----	----	.00850N	----	.461	----	52	194 +	21	.03570B	.00640A							
1275	----	----	----	----	.01010N	----	.458	----	93	118 +	49	.03890B	.0							



PRELIMINARY

PG28 BULLETIN #101@

BRITISH POUND PUT OPTIONS

Fri, May 26, 2017 PG28

Contract	Settle	Open	High	Low	Close	Change	Volume	Open Int	Unch	Block	Block Size	Block Type
1235	----	----	----	----	----	----	18	72	UNCH	.06560B	.00330A	
1240	----	----	----	----	----	----	22	93	-	.06820B	.00370A	
1245	----	----	----	----	----	----	5	42	UNCH	.07090B	.00430A	
1250	----	----	----	----	----	----	123	460	+	.07360B	.00490A	
1255	----	----	----	----	----	----	58	58	UNCH	.07640B	.00550A	
1260	----	----	----	----	----	----	131	141	+	.07930B	.00630A	
1265	----	----	----	----	----	----	12	138	-	.08220B	.00720A	
1270	----	----	----	----	----	----	56	155	+	.08530B	.00820A	
1275	----	----	----	----	----	----	51	122	+	.08840B	.00940A	
1280	----	----	----	----	----	----	99	364	+	.09160B	.01070A	
1285	----	----	----	----	----	----	32	130	UNCH	.08990B	.01220A	
1290	----	----	----	----	----	----	16	219	UNCH	.09350B	.01370A	
1295	----	----	----	----	----	----	9	241	UNCH	.09710B	.01550A	
1300	----	----	----	----	----	----	7	264	+	.10070B	.01750A	
1305	----	----	----	----	----	----	5	78	+	.10450B	.01970A	
1310	----	----	----	----	----	----	672	117	UNCH	.10830B	.02210A	
1315	----	----	----	----	----	----	704	556	UNCH	.11220B	.02490A	
1320	----	----	----	----	----	----	733	255	UNCH	.11610B	.02770A	
1325	----	----	----	----	----	----	760	39	UNCH	.12010B	.03140A	
1350	----	----	----	----	----	----	866	2	UNCH	.14070B	.04940A	
1355	----	----	----	----	----	----	882	15	UNCH	.14490B	.05350A	
1360	----	----	----	----	----	----	897	2	UNCH	.14920B	.05810A	
TOTAL							748	5306	+	342		

Contract	Settle	Open	High	Low	Close	Change	Volume	Open Int	Unch	Block	Block Size	Block Type
1160	----	----	----	----	----	----	11	11	UNCH	.00170B	.00110A	
1165	----	----	----	----	----	----	30	30	UNCH	.00190B	.00120A	
1205	----	----	----	----	----	----	117	1020	UNCH	.00460B	.00240A	
1210	----	----	----	----	----	----	129	19	UNCH	.00510B	.00260A	
1215	----	----	----	----	----	----	143	29	UNCH	.00570B	.00290A	
1220	----	----	----	----	----	----	157	6	UNCH	.00640B	.00330A	
1230	----	----	----	----	----	----	190	14	UNCH	.00800B	.00400A	
1240	----	----	----	----	----	----	230	13	UNCH	.01000B	.00510A	
1245	----	----	----	----	----	----	252	35	UNCH	.01110B	.00570A	
1250	----	----	----	----	----	----	275	12	+	.01240B	.00640A	
1260	----	----	----	----	----	----	326	30	UNCH	.01530B	.00800A	
1270	----	----	----	----	----	----	381	11	UNCH	.01870B	.01000A	
1275	----	----	----	----	----	----	411	37	UNCH	.02070B	.01120A	
1285	----	----	----	----	----	----	472	22	UNCH	.02510B	.01400A	
1295	----	----	----	----	----	----	535	15	+	.03030B	.01730A	
1300	----	----	----	----	----	----	566	341	UNCH	.03310B	.01920A	
1315	----	----	----	----	----	----	656	52	UNCH	.03560B	.02600A	
1320	----	----	----	----	----	----	684	8	UNCH	.03660B	.02860A	
TOTAL							11	1705	+	6		

Contract	Settle	Open	High	Low	Close	Change	Volume	Open Int	Unch	Block	Block Size	Block Type
1000	----	----	----	----	----	----	2	2	UNCH	.00660B	.00060A	
1050	----	----	----	----	----	----	013	11	UNCH	.01180B	.00070A	
1095	----	----	----	----	----	----	028	8	UNCH	.01870B	.00140A	
1100	----	----	----	----	----	----	030	18	UNCH	.01960B	.00100A	
1110	----	----	----	----	----	----	035	21	UNCH	.02160B	.00110A	
1130	----	----	----	----	----	----	047	66	UNCH	.02610B	.00150A	
1135	----	----	----	----	----	----	051	10	UNCH	.02730B	.00150A	
1150	----	----	----	----	----	----	064	56	UNCH	.03130B	.00190A	
1155	----	----	----	----	----	----	070	12	UNCH	.03270B	.00210A	
1165	----	----	----	----	----	----	081	30	UNCH	.03570B	.00240A	
1175	----	----	----	----	----	----	097	26	UNCH	.03800B	.00290A	
1180	----	----	----	----	----	----	105	38	UNCH	.04850B	.00310A	
1200	----	----	----	----	----	----	146	32	UNCH	.04850B	.00430A	
1205	----	----	----	----	----	----	158	174	UNCH	.05060B	.00470A	
1210	----	----	----	----	----	----	171	12	UNCH	.05280B	.00520A	
1215	----	----	----	----	----	----	185	14	+	.05510B	.00560A	
1220	----	----	----	----	----	----	200	33	+	.05750B	.00600A	
1225	----	----	----	----	----	----	215	15	+	.05990B	.00660A	
1230	----	----	----	----	----	----	232	1	UNCH	.06250B	.00730A	
1235	----	----	----	----	----	----	249	29	UNCH	.06510B	.00790A	
1240	----	----	----	----	----	----	267	33	UNCH	.06780B	.00870A	
1245	----	----	----	----	----	----	287	62	UNCH	.07050B	.00950A	
1250	----	----	----	----	----	----	308	96	+	.07340B	.01040A	
1255	----	----	----	----	----	----	329	8	UNCH	.07630B	.01140A	
1260	----	----	----	----	----	----	352	27	UNCH	.07810B	.01260A	
1265	----	----	----	----	----	----	375	39	UNCH	.07640B	.01360A	
1270	----	----	----	----	----	----	399	58	UNCH	.07790B	.01480A	
1275	----	----	----	----	----	----	423	32	UNCH	.07080B	.01620A	
1280	----	----	----	----	----	----	448	16	+	.07380B	.01760A	
1285	----	----	----	----	----	----	473	22	UNCH	.07440B	.01920A	
1290	----	----	----	----	----	----	499	7	UNCH	.07550B	.02090A	
1295	----	----	----	----	----	----	524	43	UNCH	.07440B	.02270A	
1300	----	----	----	----	----	----	549	1	+	.07790B	.02480A	
1305	----	----	----	----	----	----	575	50	UNCH	.07850B	.02690A	
1310	----	----	----	----	----	----	599	7	UNCH	.07300B	.02920A	
1315	----	----	----	----	----	----	623	160	UNCH	.07590B	.03160A	
1320	----	----	----	----	----	----	646	103	UNCH	.07600B	.03420A	
1370	----	----	----	----	----	----	832	4	UNCH	.11600	.11600	
1400	----	----	----	----	----	----	897	5	UNCH	.16650	.16650	
TOTAL							93	1549	+	58		

Contract	Settle	Open	High	Low	Close	Change	Volume	Open Int	Unch	Block	Block Size	Block Type
1100	----	----	----	----	----	----	1	1	UNCH	.00650	.00650	
1165	----	----	----	----	----	----	107	50	UNCH	.02830B	.01360A	
1220	----	----	----	----	----	----	224	24	UNCH	.04840B	.01060	
1230	----	----	----	----	----	----	253	12	UNCH	.05310B	.01230A	
1245	----	----	----	----	----	----	303	25	UNCH	.05620B	.01510A	
1250	----	----	----	----	----	----	321	12	UNCH	.05860B	.01630A	
1275	----	----	----	----	----	----	417	50	UNCH	.05590B	.02290A	
1290	----	----	----	----	----	----	478	10	UNCH	.06250B	.02810A	
1300	----	----	----	----	----	----	520	12	UNCH	.04870B	.03080A	
TOTAL							0	196				

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
BRIT PND JUN17	BRITISH POUND OPTIONS						
OB	1310	----	----	250	----	----	0.00
OB	1320	----	----	500	----	----	0.00
TOTALS		0	0	750	0	0	0