



FINAL

PG52 BULLETIN #237@

STIR PUT OPTIONS

Fri, Dec 08, 2023 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=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) - 1/4 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.

SOFR PRODUCTS PUT OPTIONS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include SR3 OPT DEC23 530 and various strike prices from 9025 to 9975.

TOTAL 88551 4974403 - 10554

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include SR3 OPT JAN24 530 and various strike prices from 9337 to 9575.

TOTAL 141393 1441981 + 47503

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include SR3 OPT FEB24 530 and various strike prices from 9300 to 9418.



FINAL

PG52 BULLETIN #237@

STIR PUT OPTIONS

Fri, Dec 08, 2023 PG52

SR3 OPT	SR3 OPT																			
9425	----	----	----	----	.0050-	.0025	.037	----	3	66952 -	3	.0700B	.0150A							
9431	----	----	----	----	.0050-	.0025	.041	----	----	50715	UNCH	.0950B	.0175A							
9437	.0075	#.0075	*.0075	.0075	.0050-	.0050	.045	----	8500	58704 -	7750	.1150B	.0075							
9443	----	----	----	----	.0075-	.0025	.066	----	100	42245 -	100	.1400B	.0075							
9450	----	----	----	.0125N	.0100-	.0025	.090	----	400	49511	UNCH	.1700B	.0100							
9456	----	----	----	.0150N	.0125-	.0025	.118	----	500	16838	UNCH	.2050B	.0250A							
9462	----	----	----	----	.0150-	.0050	.154	----	3	53419 -	3	.2500B	.0200A							
9468	----	----	----	.0300N	.0300	UNCH	.258	----	3904	25714 +	899	.2900B	.0250A							
9475	----	----	----	.0525N	.0600+	.0075	.390	----	1935	76666 -	1015	.3350B	.0400A							
9481	----	----	----	.0850N	.1025+	.0175	.503	----	7001	10486 +	349	.3800B	.0700A							
9487	----	----	----	.1200N	.1475+	.0275	.591	----	3275	37679 +	2974	.4350B	.1050A							
9493	----	----	----	----	.1975+	.0375	.660	----	----	1354	UNCH	.4850B	.1400A							
9500	----	----	----	----	.2475+	.0400	.714	----	----	7333	UNCH	.5450B	.1800A							
9587	----	----	----	----	1.0750+	.0750	.947	----	----	3	UNCH	1.3500B	.9700A							
9593	----	----	----	----	1.1375+	.0775	.949	----	----	1	UNCH	1.4100B	1.0300A							
9600	----	----	----	----	1.1975+	.0775	.951	----	----	3	UNCH	1.4700B	1.0900A							

TOTAL									25621	707604 -	4649									
-------	--	--	--	--	--	--	--	--	-------	----------	------	--	--	--	--	--	--	--	--	--

MAR24 S30	SR3 OPT																			
9025	----	----	----	----						250	UNCH	.0050	.0050							
9200	----	----	----	----	CAB	----	----	----	----	7501	UNCH	.0500B	.0100							
9225	----	----	----	----	CAB	----	----	----	----	200	UNCH	.0800B	.0150							
9275	----	----	----	----	CAB	----	----	----	----	1	UNCH	.0900B	.0300							
9300	----	----	----	----		.0025	UNCH	.001	----	21816	UNCH	.1250B	.0200							
9325	----	----	----	----		.0025	UNCH	.006	----	3777	UNCH	.1450B	.0025							
9331	----	----	----	----		.0025	UNCH	.008	----	250	UNCH	.0400B	.0125							
9337	----	----	----	----		.0025	UNCH	.010	----	7682	UNCH	.0450B	.0025							
9350	----	----	----	----		.0050	UNCH	.019	----	36004	UNCH	.1700B	.0100							
9362	----	----	----	----		.0050	UNCH	.021	----	11928	UNCH	.1100B	.0200							
9368	----	----	----	----		.0050	UNCH	.022	----	550	UNCH	.0700B	.0300A							
9375	----	----	----	----		.0050	UNCH	.023	----	1	119469	UNCH	.2150B	.0050						
9387	----	----	----	----		.0050	UNCH	.024	----	2	8	.0900B	.0050							
9393	----	----	----	----		.0050	UNCH	.025	----	72363	UNCH	.1700B	.0125A							
9400	----	----	----	----		.0075	UNCH	.036	----	2250	UNCH	.1150B	.0125A							
9406	----	----	----	----		.0075	UNCH	.038	----	213418	UNCH	.2600B	.0075A							
9412	----	----	----	.0100N		.0075	UNCH	.040	----	25259	UNCH	.1450B	.0150A							
9418	----	----	----	----		.0100	UNCH	.052	----	1500	110063 +	300	.2850B	.0175A						
9425	----	----	----	----		.0100	UNCH	.056	----	35758	UNCH	.1900B	.0150							
9431	----	----	----	----		.0100-	.0025	.060	----	5000	253554	UNCH	.3100B	.0100						
9437	----	----	----	.0150N		.0100-	.0050	.065	----	1500	28205 -	500	.2400B	.0125A						
9443	----	----	----	.0175N		.0100-	.0075	.072	----	44373	187792 -	13119	.3400B	.0100						
9450	----	----	----	.0200N		.0125-	.0075	.091	----	2500	53978 -	1250	.3050B	.0150						
9456	----	----	----	.0225N		.0150-	.0075	.114	----	43581	324810 +	1474	.3750B	.0150						
9462	----	----	----	.0250N		.0200-	.0050	.153	----	7500	92266 -	4510	.3700B	.0225A						
9468	----	----	----	.0325N		.0250-	.0075	.199	----	102872	467678 +	87525	.4250B	.0300A						
9475	----	----	----	.0475N		.0475	UNCH	.304	----	25513	211115 +	7274	.4500B	.0400						
9481	----	----	----	.0750N		.0850+	.0100	.414	----	97789	347384 +	34216	.4900B	.0600						
9487	----	----	----	.1100N		.1275+	.0175	.502	----	44743	73834 +	7365	.5350B	.0950A						
9493	----	----	----	.1475N		.1750+	.0275	.573	----	23164	264837 +	16797	.5800B	.0900A						
9500	----	----	----	----		.2200+	.0300	.633	----	39588	UNCH	.6250B	.1300A							
9506	----	----	----	----		.2725+	.0375	.680	----	1600	64945 -	100	.6700B	.0900						
9512	----	----	----	----		.3250+	.0450	.721	----	9922	UNCH	.7150B	.1500A							
9518	----	----	----	----		.3800+	.0475	.754	----	45404	UNCH	.7600B	.1200A							
9525	----	----	----	----		.4350+	.0500	.780	----	5788	UNCH	.8100B	.1800A							
9531	----	----	----	----		.4925+	.0525	.803	----	47633	UNCH	.8550B	.1100							
9537	----	----	----	----		.5500+	.0575	.823	----	5460	UNCH	.9050B	.2100A							
9543	----	----	----	----		.6100+	.0625	.838	----	13977	UNCH	.9550B	.1300							
9550	----	----	----	----		.6700+	.0650	.850	----	655	UNCH	1.0050B	.2450A							
9556	----	----	----	----		.7275+	.0650	.862	----	29638	UNCH	1.0550B	.1600A							
9562	----	----	----	----		.7875+	.0700	.873	----	5150	UNCH	1.1050B	.2800A							
9568	----	----	----	----		.8475+	.0700	.883	----	1	8241 -	1	1.1550B	.1900A						
9575	----	----	----	----		.9075+	.0700	.892	----	150	UNCH	1.2050B	.3250A							
9587	----	----	----	----		.9675+	.0700	.901	----	50435	UNCH	1.2550B	.2250A							
9593	----	----	----	----		1.0275+	.0700	.909	----	550	UNCH	1.3100B	.3650A							
9600	----	----	----	----		1.0875+	.0725	.912	----	6583	UNCH	1.3650B	.2700A							
9606	----	----	----	----		1.1475+	.0725	.919	----	2800	UNCH	1.4250B	.4100A							
9612	----	----	----	----		1.2100+	.0750	.922	----	43082	UNCH	1.4800B	.2950A							
9618	----	----	----	----		1.2700+	.0750	.929	----	11308	UNCH	1.5400B	.4600A							
9625	----	----	----	----		1.3325+	.0750	.931	----	17073	UNCH	1.6000B	.3200A							
9631	----	----	----	----		1.3925+	.0750	.937	----	3950	UNCH	1.6600B	.5150A							
9637	----	----	----	----		1.4550+	.0775	.939	----	32904	UNCH	1.7200B	.3450A							
9643	----	----	----	----		1.5150+	.0775	.945	----	1314	UNCH	1.7800B	.5700A							
9650	----	----	----	----		1.5775+	.0800	.946	----	25043	UNCH	1.8400B	.3750A							
9656	----	----	----	----		1.6375+	.077													



FINAL

PG52 BULLETIN #237@

STIR PUT OPTIONS

Fri, Dec 08, 2023 PG52

SR3 OPT	SR3 OPT													
9500	----	----	----	----	.2100+	.0375	.429	----	----	970	UNCH	.2950B	.1450A	
9525	----	----	----	----	.3575+	.0600	.573	----	----	250	UNCH	.4700B	.2650A	
9593	----	----	----	----	.8950+	.0975	.823	----	----	2	UNCH	1.0450B	.7400A	
9600	----	----	----	----	.9500+	.0975	.837	----	----	100	UNCH	1.1050B	.7950A	
9606	----	----	----	----	1.0075+	.1025	.848	----	----	51	UNCH	1.1600B	.8450A	
9612	----	----	----	----	1.0650+	.1050	.859	----	----	3	UNCH	1.2200B	.9000A	
9618	----	----	----	----	1.1225+	.1075	.866	----	----	2	UNCH	1.2750B	.9500A	
9625	----	----	----	----	1.1800+	.1125	.876	----	----	1	UNCH	1.3350B	1.0050A	
9637	----	----	----	----	1.2950+	.1150	.896	----	----	1	UNCH	1.4550B	1.1200A	

TOTAL										6000	51891 +	5970	
-------	--	--	--	--	--	--	--	--	--	------	---------	------	--

JUN24	SR3 OPT													
9100	----	----	----	----	CAB	----	.000	----	----	2000	UNCH	.0025	.0025A	
9125	----	----	----	----	.0025+	.0025	.000	----	----	1	UNCH	----	.0050A	
9175	----	----	----	----	.0025	UNCH	.003	----	----	1000	UNCH	.0500B	.0100A	
9200	----	----	----	----	.0025	UNCH	.005	----	----	4640	UNCH	.0550B	.0025	
9250	----	----	----	----	.0075	UNCH	.016	----	----	240	UNCH	.0900B	.0050	
9275	----	----	----	----	.0075	UNCH	.017	----	----	8000	UNCH	.1100B	.0400A	
9300	----	----	----	----	.0075	UNCH	.019	----	----	84123	UNCH	.1400B	.0100	
9325	----	----	----	----	.0100+	.0025	.026	----	----	18475	UNCH	.1550B	.0450	
9330	----	----	----	----	.0100+	.0025	.027	----	----	26000	UNCH	.0400B	.0300	
9350	----	----	----	----	.0125+	.0025	.034	----	----	34022	UNCH	.1850B	.0100	
9356	----	----	----	----	.0150+	.0025	.040	----	----	686	UNCH	.0500B	.0200A	
9362	----	----	----	----	.0150+	.0025	.041	----	----	30097	UNCH	.1000B	.0250A	
9375	----	----	----	----	.0150	UNCH	.042	----	----	2440	UNCH	.1050B	.0450	
9387	----	----	----	----	.0175+	.0025	.048	----	----	28761	UNCH	.2150B	.0100	
9393	----	----	----	----	.0175	UNCH	.052	----	----	17343	UNCH	.1450B	.0150	
9400	----	----	----	----	.0200+	.0025	.059	----	----	2006	UNCH	.1500B	.0250A	
9406	----	----	----	.0175N	.0200+	.0025	.061	----	1000	202692	UNCH	.2750B	.0200	
9412	----	----	----	----	.0225+	.0025	.069	----	----	4345	UNCH	.1800B	.0300A	
9418	----	----	----	----	.0250+	.0025	.077	----	----	45704	UNCH	.2100B	.0300	
9425	----	----	----	----	.0275+	.0025	.085	----	----	28000	UNCH	.2200B	.0300A	
9431	----	----	----	.0275N	.0325+	.0050	.099	----	4000	86182 +	3776	.3250B	.0200	
9437	----	----	----	----	.0375+	.0075	.113	----	----	26704	UNCH	.2700B	.0300A	
9443	----	----	----	.0350N	.0425+	.0075	.127	----	1000	138624 -	500	.3550B	.0300A	
9450	----	----	----	.0400N	.0500+	.0100	.146	----	2600	26655 +	2072	.3200B	.0350A	
9456	.0600	.0600	.0600	.0475N	.0600+	.0125	.169	----	6495	199895 +	5055	.3850B	.0350	
9462	.0850	.0850	*.0850	.0600	.0700+	.0125	.193	19938	81175 +	2071	.3750B	.0450A		
9468	.0950	.0950	*.0950	.0850	.0800+	.0125	.217	9714	107890 +	2895	.4150B	.0550A		
9475	----	----	----	.0950	.0950+	.0150	.248	11262	56986 +	9000	.4400B	.0650A		
9481	----	----	----	.0975N	.1150+	.0175	.283	15671	99317 -	6411	.4700B	.0650		
9487	----	----	----	.1175N	.1400+	.0225	.321	2004	35529 +	1	.5050B	.1000		
9493	----	----	----	.1400N	.1700+	.0300	.361	13875	113351 +	6347	.5400B	.0950A		
9500	----	----	----	.1950N	.2025+	.0350	.399	7	31559 +	4	.5750B	.1450		
9506	----	----	----	----	.2350+	.0400	.435	13948	142917 -	9	.6100B	.1050A		
9512	----	----	----	.2575N	.2700+	.0450	.470	----	17378	UNCH	.6500B	.2000A		
9518	----	----	----	----	.3075+	.0500	.503	4305	39063 +	3798	.6850B	.0900A		
9525	----	----	----	----	.3450+	.0525	.535	----	10392	UNCH	.7250B	.2650A		
9531	----	----	----	.3275N	.3850+	.0575	.566	2496	32405 +	70	.7650B	.1000A		
9537	----	----	----	----	.4275+	.0625	.595	----	12520	UNCH	.8100B	.3350A		
9543	----	----	----	----	.4700+	.0675	.622	100	9137	UNCH	.8500B	.1200A		
9550	----	----	----	----	.5175+	.0725	.647	----	920	UNCH	.8950B	.4100A		
9556	----	----	----	.4875N	.5625+	.0750	.671	1000	41805 -	500	.9400B	.1350A		
9562	----	----	----	----	.6100+	.0775	.694	----	1607	UNCH	.9950B	.4900A		
9575	----	----	----	----	.6575+	.0800	.715	782	3240 +	695	1.0450B	.1550A		
9587	----	----	----	----	.7600+	.0875	.751	200	29146 +	200	1.1500B	.1800A		
9600	----	----	----	----	.8650+	.0925	.785	----	6428	UNCH	1.2600B	.2050A		
9612	----	----	----	----	.9725+	.0950	.812	----	28638	UNCH	1.3700B	.2400A		
9618	----	----	----	----	1.0825+	.1000	.835	----	10400	UNCH	1.4800B	.2700A		
9625	----	----	----	----	1.1975+	.1100	.854	----	17404	UNCH	1.5900B	.3100A		
9637	----	----	----	1.1975N	1.3100+	.1125	.872	----	10411	UNCH	1.7050B	.3500A		
9643	----	----	----	----	1.3675+	.1150	.881	----	189	UNCH	1.7650B	1.1400A		
9650	----	----	----	----	1.4250+	.1150	.890	----	33916	UNCH	1.8250B	.4000A		
9656	----	----	----	----	1.4825+	.1150	.898	----	180	UNCH	1.8800B	1.2400A		
9662	----	----	----	----	1.5425+	.1175	.903	----	10489	UNCH	1.9400B	.4500A		
9668	----	----	----	----	1.6000+	.1200	.908	----	1	UNCH	2.0000B	1.3350A		
9675	----	----	----	----	1.6600+	.1225	.913	----	13765	UNCH	2.0600B	.4850A		
9687	----	----	----	----	1.7800+	.1250	.923	----	9160	UNCH	2.1800B	.5200A		
9700	----	----	----	----	1.9000+	.1275	.932	----	11626	UNCH	2.3000B	.5550A		
9712	----	----	----	----	2.0175+	.1275	.944	----	8937	UNCH	2.4200B	.5900A		
9725	----	----	----	----	2.1400+	.1300	.949	----	4375	UNCH	2.5450B	.6350A		
9737	----	----	----	----	2.2650+	.1350	.954	----	1700	UNCH	2.6650B	.6800A		
9750	----	----	----	----	2.3875+	.1350	.956	----	10	UNCH	2.7900B	.7250A		
9800	----	----	----	----	2.8850+	.1400	.970	----	350	UNCH	2.7650B	.9550A		
9875	----	----	----	----	3.6350+	.1400	.986	----	1000	UNCH	3.5150B	1.3750A		
9900	----	----	----	----	3.8850+	.1400	.987	----	650	UNCH	4.1250	1.5650A		
10000	----	----	----	----	4.8850+	.1400	.997	----	1	UNCH	5.1350	2.4200A		

TOTAL										110397	2054602 +	28564	
-------	--	--	--	--	--	--	--	--	--	--------	-----------	-------	--

SEP24	SR3 OPT													
9125	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.0050B	.0600A	
9200	----	----	----	----	.0025	UNCH	.003	----	----	781	UNCH	.0700B	.0650A	
9250	----	----	----	----	.0075+	.0025	.014	----	----	500	UNCH	.1100B	.0800A	
9275	----	----	----	----	.0100+	.0025	.019	----	----	1055	UNCH	.1300B	.0350	
9300	----	----	----	----	.0125+	.0025	.025	----	----	7505	UNCH	.1550B	.0150A	
9325	----	----	----	----	.0150+	.0050	.031	----	----	895	UNCH	.1800B	.0200A	
9350	----	----	----	----	.0175+	.0050	.038	----	----	19123	UNCH	.2100B	.0200	
9362	----	----	----	----	.0225+	.0075	.047	----	----	5090	UNCH	.0700B	.0250A	
9375	----	----	----	----	.0250+	.0075	.054	----	----	8041	UNCH	.2400B	.0300A	
9381	----	----	----	----	.0275+	.0075	.059	----	----	350	UNCH	.0900	.0300A	
9387	----	----	----	----	.0300+	.0075	.064	----	----	9093	UNCH	.0950B	.0200A	
9393	----	----	----	----	.0325+	.0075	.069	----	----	391	UNCH	.1050B	.0200A	
9400	----	----	----	----	.0350+	.0075	.075	----	----	19722	UNCH	.2800B	.0250A	
9412	----	----	----	----	.0400+	.0075	.086	----	----	8917	UNCH	.1850B	.0250A	
9418	----	----	----	----	.0450+	.0100	.096	----	----	787	UNCH	.1550B	.0300A	
9425	----	----	----	----	.0500+	.0100	.106	1941	27196 -	348	.3200B	.0300		
9437	----	----	----	----</										



FINAL

PG52 BULLETIN #237@ STIR PUT OPTIONS Fri, Dec 08, 2023 PG52

Table with columns for SR3 OPT, price, and volume. Includes rows for 9850 and 10000.

TOTAL DEC24 530 SR3 OPT 9157 685479 - 1307

Main table listing various options contracts with columns for price, volume, and status. Includes rows for 9100 through 10100.

TOTAL MAR25 530 SR3 OPT 24552 1050448 + 16254

Main table listing various options contracts with columns for price, volume, and status. Includes rows for 9050 through 9862.

TOTAL JUN25 530 SR3 OPT 910 262062 - 5

Main table listing various options contracts with columns for price, volume, and status. Includes rows for 9350 through 9875.

TOTAL SEP25 530 SR3 OPT 4703 139967 + 4056

Main table listing various options contracts with columns for price, volume, and status. Includes rows for 9225 through 9575.



FINAL

PG52 BULLETIN #237@

STIR PUT OPTIONS

Fri, Dec 08, 2023 PG52

SR3 OPT	SR3 OPT											
9587	----	----	----	----	.4575+	.0500	.376	----	----	5894	UNCH	.9200B .4150A
9600	----	----	----	----	.5050+	.0550	.403	----	----	9250	UNCH	.9950B .4450A
9612	----	----	----	----	.5575+	.0600	.431	----	----	4900	UNCH	1.0700B .4750A
9625	----	----	----	----	.6125+	.0650	.460	----	----	949	UNCH	1.1500B .4850A
9637	----	----	----	----	.6725+	.0725	.489	----	----	1250	UNCH	1.2300B .5400A
9650	----	----	----	----	.7350+	.0800	.518	----	----	3100	UNCH	1.3150B .5750A
9675	----	----	----	----	.8700+	.0900	.574	----	----	1350	UNCH	1.4900B .6550A
9687	----	----	----	----	.9400+	.0925	.601	----	----	600	UNCH	1.5850B .6750A
9700	----	----	----	----	1.0175+	.1025	.628	----	----	4155	UNCH	1.6750B .7200A
9712	----	----	----	----	1.0975+	.1075	.653	----	----	1600	UNCH	1.7700B .7650A
9725	----	----	----	----	1.1800+	.1125	.677	----	----	1000	UNCH	1.8700B .8200A
9737	----	----	----	----	1.2650+	.1175	.701	----	----	1000	UNCH	1.9700B .8700A
9750	----	----	----	----	1.3550+	.1250	.723	----	----	1007	UNCH	2.0700B .9300A
9775	----	----	----	----	1.5400+	.1325	.764	----	----	1700	UNCH	2.2800B 1.0550A
9850	----	----	----	----	2.1625+	.1600	.858	----	----	800	UNCH	2.8900B 1.5200A
9875	----	----	----	----	2.3825+	.1625	.883	----	----	850	UNCH	2.7550B 1.7000A
9900	----	----	----	----	2.6125+	.1700	.904	----	----	1	UNCH	2.6500B 1.8900A

TOTAL 0 97000

DEC25 530	SR3 OPT											
9200	----	----	----	----	.0300	UNCH	.030	----	----	10	UNCH	.0600B .0550A
9225	----	----	----	----	.0350	UNCH	.036	----	----	108	UNCH	.0700 .0500
9250	----	----	----	----	.0400	UNCH	.041	----	----	16	UNCH	.0900 .0500
9300	----	----	----	----	.0550+	.0025	.056	----	----	200	UNCH	1.300B .0950A
9350	----	----	----	----	.0800+	.0050	.080	----	----	600	UNCH	1.850B .1200A
9375	----	----	----	----	.0975+	.0100	.096	----	----	952	UNCH	2.200B .1400A
9400	----	----	----	----	.1175+	.0125	.114	----	----	4425	UNCH	2.600B .1150
9412	----	----	----	----	.1300+	.0125	.125	----	----	2250	UNCH	2.450B .1850A
9425	----	----	----	----	.1425+	.0150	.135	----	----	2	UNCH	3.100B .1950A
9437	----	----	----	----	.1575+	.0175	.148	----	----	8	UNCH	3.350B .2200A
9450	----	----	----	----	.1725+	.0175	.160	----	----	1800	UNCH	3.900 .2300A
9462	----	----	----	----	.1900+	.0175	.174	----	----	5000	UNCH	3.900B .1800A
9475	----	----	----	----	.2075+	.0175	.189	----	----	49	UNCH	4.250B .2000A
9487	----	----	----	----	.2275+	.0200	.204	----	----	95	UNCH	4.650B .2200A
9500	----	----	----	----	.2500+	.0250	.221	----	----	58842	UNCH	5.050B .2250
9512	----	----	----	----	.2750+	.0275	.240	----	----	2250	UNCH	5.450B .2650A
9525	----	----	----	----	.3000+	.0300	.258	----	----	600	UNCH	5.900B .2900A
9537	----	----	----	----	.3300+	.0350	.279	----	----	5500	UNCH	6.400B .3200A
9550	----	----	----	----	.3600+	.0350	.300	----	30	115920 -	6	.6900B .3500A
9562	----	----	----	----	.3950+	.0400	.323	----	----	5184	UNCH	7.450B .3800A
9587	----	----	----	----	.4750+	.0475	.371	----	----	400	UNCH	9.300B .4600A
9600	----	----	----	----	.5200+	.0500	.397	----	----	59273	UNCH	1.0000B .4850
9612	----	----	----	----	.5700+	.0550	.424	----	----	200	UNCH	1.0750B .5500A
9625	----	----	----	----	.6225+	.0600	.451	----	----	4300	UNCH	1.1500B .6000A
9637	----	----	----	----	.6775+	.0650	.478	----	60	1500	UNCH	1.2300B .6550A
9650	----	----	----	----	.7375+	.0700	.506	----	----	14775	UNCH	1.3100B .7100A
9662	----	----	----	----	.8025+	.0775	.533	----	----	100	UNCH	1.3950B .7550A
9675	----	----	----	----	.8675+	.0825	.560	----	----	2750	UNCH	1.4800B .8100A
9687	----	----	----	----	.9375+	.0875	.587	----	----	200	UNCH	1.5700B .8700A
9700	----	----	----	----	1.0075+	.0925	.613	----	----	2350	UNCH	1.6600B .9300A
9712	----	----	----	----	1.0825+	.0975	.639	----	----	400	UNCH	1.7500B .9600A
9725	----	----	----	----	1.1600	NEW	.664	----	30	30 +	30	1.8450B 1.0200A
9737	----	----	----	----	1.2425+	.1050	.687	----	----	100	UNCH	1.9450B .9350A

TOTAL 120 290189 + 24

MAR26 530	SR3 OPT											
9300	----	----	----	----	.0775+	.0050	.071	----	----	600	UNCH	1.1550B .1500A
9325	----	----	----	----	.0900+	.0050	.082	----	----	140	UNCH	1.850B .0800
9350	----	----	----	----	.1050+	.0075	.095	----	----	1	UNCH	2.150B .1050
9400	----	----	----	----	.1425+	.0125	.127	----	----	1500	UNCH	2.950B .1950A
9475	----	----	----	----	.2375+	.0250	.201	----	----	450	UNCH	4.550B .2300A
9487	----	----	----	----	.2600+	.0275	.216	----	----	497	UNCH	4.900B .2500A
9500	----	----	----	----	.2825+	.0300	.233	----	----	3012	UNCH	5.300B .2700A
9612	----	----	----	----	.5950+	.0550	.425	----	----	1600	UNCH	1.0850B .5800A
9625	----	----	----	----	.6450+	.0575	.451	----	----	750	UNCH	1.1550B .6300A
9650	----	----	----	----	.7575+	.0625	.504	----	----	250	UNCH	1.3150B .7400A
9675	----	----	----	----	.8875+	.0775	.557	----	----	750	UNCH	1.4800B .8600A
9700	----	----	----	----	1.0300+	.0925	.608	----	----	2000	UNCH	1.6550B .9900A
9725	----	----	----	----	1.1825+	.1025	.656	----	----	250	UNCH	1.8400B 1.1350A

TOTAL 0 11800

JUN26 530	SR3 OPT											
9475	----	----	----	----	.2700+	.0300	.213	----	----	40	UNCH	.4100 .2550A
9500	----	----	----	----	.3150+	.0350	.244	----	----	6012	UNCH	.5100 .3000A
9575	----	----	----	----	.4950+	.0500	.358	----	----	250	UNCH	1.6550B .4800A
9600	----	----	----	----	.5775+	.0550	.404	----	----	500	UNCH	1.7650B .5650A
9625	----	----	----	----	.6750+	.0625	.453	----	----	3250	UNCH	1.8900B .6600A
9650	----	----	----	----	.7875+	.0725	.505	----	----	45	UNCH	1.0250B .7700A
9662	----	----	----	----	.8475+	.0750	.531	----	----	250	UNCH	1.0950B .8250A

TOTAL 0 10347

SEP26 530	SR3 OPT											
9600	----	----	----	----	.6000+	.0550	.408	----	----	250	UNCH	----

TOTAL 0 250