

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2013-05-16** | Period of Report: **2013-03-31**
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FILER

Jump Trading, LLC

CIK: [1520770](#) | IRS No.: **205661196** | State of Incorporation: **DE** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: [028-14477](#) | Film No.: **13848823**

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UNITED STATES
 SECURITIES AND EXCHANGE COMMISSION
 Washington, D.C. 20549
 Form 13F
 FORM 13F COVER PAGE
 Report for the Calendar Year or Quarter Ended: March 31st, 2013

Check here if Amendment [];

Amendment Number:

This Amendment (Check only one.):
 [] is a restatement.
 [] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Jump Trading, LLC
 Address: 600 W. Chicago Ave, Suite 825
 Chicago, IL 60654

Form 13F File Number: 28-14477

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Carey Harrold
 Title: Chief Financial Officer
 Phone: 312 205-8900

Signature, Place, and Date of Signing:

Carey Harrold Chicago, IL May 14th, 2013
 [Signature] [City, State] [Date]

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT.
 [] 13F NOTICE.
 [] 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

FORM 13F SUMMARY PAGE

Report Summary:
 Number of Other Included Managers: _____

Form 13F Information Table Entry Total: 134

Form 13F Information Table Value Total: 112,720
 (thousands)

List of Other Included Managers:

NONE

Form 13F Information Table

ISSUER	TITLE	CUSIP	Value	SH/PUT/ INVSTMNT OTHER	VOTING AUTHORITY					SHARED	NONE
					AMTCALL	DSCRETN	MANAGER	SOLE			
AMERICAN INTL GROUP INC	COM NEW	026874784	287	7400	CALL	SOLE	NA	7400	0	0	
AMERICAN INTL GROUP INC	COM NEW	026874784	285	7354	SH	SOLE	NA	7354	0	0	
AMERICAN INTL GROUP INC	COM NEW	026874784	404	10400	PUT	SOLE	NA	10400	0	0	
BAIDU INC. ADS	SPON ADR REP A	056752108	377	4300	CALL	SOLE	NA	4300	0	0	0
BAIDU INC. ADS	SPON ADR REP A	056752108	158	1800	PUT	SOLE	NA	1800	0	0	0
BANK OF AMERICA CORP	COM	060505104	74	6100	CALL	SOLE	NA	6100	0	0	
BANK OF AMERICA CORP	COM	060505104	88	7214	SH	SOLE	NA	7214	0	0	
BANK OF AMERICA CORP	COM	060505104	113	9300	PUT	SOLE	NA	9300	0	0	
BARRICK GOLD CORP	COM	067901108	259	8800	CALL	SOLE	NA	8800	0	0	
BARRICK GOLD CORP	COM	067901108	132	4500	PUT	SOLE	NA	4500	0	0	
BP PLC ADS	SPONSORED ADR	055622104	309	7300	CALL	SOLE	NA	7300	0	0	
BP PLC ADS	SPONSORED ADR	055622104	68	1600	PUT	SOLE	NA	1600	0	0	

CATERPILLAR INC	COM	149123101	313	3600	CALL	SOLE	NA	3600	0	0	0
CATERPILLAR INC	COM	149123101	262	3015	SH	SOLE	NA	3015	0	0	0
CATERPILLAR INC	COM	149123101	600	6900	PUT	SOLE	NA	6900	0	0	0
CBOE HOLDINGS INC	COM	12503M108	1,394	37748	SH	SOLE	NA	37748	0	0	0
CHESAPEAKE ENERGY CORP	COM	165167107	161	7900	CALL	SOLE	NA	7900	0	0	0
CHESAPEAKE ENERGY CORP	COM	165167107	27	1323	SH	SOLE	NA	1323	0	0	0
CHESAPEAKE ENERGY CORP	COM	165167107	141	6900	PUT	SOLE	NA	6900	0	0	0
CHEVRON CORP	COM	166764100	285	2400	CALL	SOLE	NA	2400	0	0	0
CHEVRON CORP	COM	166764100	59	500	PUT	SOLE	NA	500	0	0	0
CISCO SYSTEMS, INC	COM	17275R102	190	9100	CALL	SOLE	NA	9100	0	0	0
CISCO SYSTEMS, INC	COM	17275R103	75	3568	SH	SOLE	NA	3568	0	0	0
CISCO SYSTEMS, INC	COM	17275R104	65	3100	PUT	SOLE	NA	3100	0	0	0
CITIBANK	COM	172967424	686	15500	CALL	SOLE	NA	15500	0	0	0
CITIBANK	COM	172967424	476	10749	SH	SOLE	NA	10749	0	0	0
CITIBANK	COM	172967424	167	22600	PUT	SOLE	NA	22600	0	0	0
CLIFFS NATURAL RES INC	COM	18683K101	133	7000	CALL	SOLE	NA	7000	0	0	0
CLIFFS NATURAL RES INC	COM	18683K101	133	7006	SH	SOLE	NA	7006	0	0	0
CLIFFS NATURAL RES INC	COM	18683K101	335	17600	PUT	SOLE	NA	17600	0	0	0
CME GROUP	COM	12572Q105	1,265	20600	SH	SOLE	NA	20600	0	0	0
COCA-COLA CO	COM	191216100	146	3600	CALL	SOLE	NA	3600	0	0	0
COCA-COLA CO	COM	191216100	166	4100	PUT	SOLE	NA	4100	0	0	0
CURRENCYSHARES CAD DOL	CDN DOLLAR	23129X105	4,529	46261	SH	SOLE	NA	46261	0	0	0
CURRENCYSHARESJAPANESE	JAPANESE YEN	23130A102	10,072	96803	SH	SOLE	NA	96803	0	0	0
DEUTSCHE BK AG LDN BRH	PS CMDT	25154H749	8,692	185297	SH	SOLE	NA	185297	0	0	0
EBAY INC	COM	278642103	190	3500	CALL	SOLE	NA	3500	0	0	0
EBAY INC	COM	278642103	136	2500	PUT	SOLE	NA	2500	0	0	0
EXXON MOBIL CORP	COM	30231G102	18	200	CALL	SOLE	NA	200	0	0	0
EXXON MOBIL CORP	COM	30231G103	405	4492	SH	SOLE	NA	4492	0	0	0
EXXON MOBIL CORP	COM	30231G104	577	6400	PUT	SOLE	NA	6400	0	0	0
FACEBOOK INC	CL A	30303M102	458	17900	CALL	SOLE	NA	17900	0	0	0
FACEBOOK INC	CL A	30303M102	51	2000	PUT	SOLE	NA	2000	0	0	0
FORD MOTOR COMPANY	COM PAR \$0.01	345370860	50	3809	SH	SOLE	NA	3809	0	0	0
FORD MOTOR COMPANY	COM PAR \$0.01	345370860	14	1100	PUT	SOLE	NA	1100	0	0	0
FREEPORT-MCMORANCOPPER	COM	35671D857	401	12100	CALL	SOLE	NA	12100	0	0	0
FREEPORT-MCMORANCOPPER	COM	35671D857	145	4390	SH	SOLE	NA	4390	0	0	0
FREEPORT-MCMORANCOPPER	COM	35671D857	573	17300	PUT	SOLE	NA	17300	0	0	0
HALLIBURTON CO	COM	406216101	218	5400	CALL	SOLE	NA	5400	0	0	0
HALLIBURTON CO	COM	406216101	60	1491	SH	SOLE	NA	1491	0	0	0
HALLIBURTON CO	COM	406216101	202	5000	PUT	SOLE	NA	5000	0	0	0
HEWLETT-PACKARD CO	COM	428236103	377	15800	CALL	SOLE	NA	15800	0	0	0
HEWLETT-PACKARD CO	COM	428236103	62	2600	PUT	SOLE	NA	2600	0	0	0
INTEL CORP	COM	458140100	129	5900	CALL	SOLE	NA	5900	0	0	0
INTEL CORP	COM	458140100	36	1655	SH	SOLE	NA	1655	0	0	0
INTEL CORP	COM	458140100	68	3100	PUT	SOLE	NA	3100	0	0	0
INTERCONTINENTALEXCHINC	COM	45865V100	258	1581	SH	SOLE	NA	1581	0	0	0
ISHARES GOLD TRUST	ISHARES	464285105	1,277	82301	SH	SOLE	NA	82301	0	0	0
ISHARES INC MSCI EMER	MSCI EMER	464287234	2,053	48000	SH	SOLE	NA	48000	0	0	0
ISHARES RUSSELL 2000	RUSSELL 2000	464287655	1,141	12101	SH	SOLE	NA	12101	0	0	0
JOHNSON & JOHNSON	COM	478160104	375	4600	CALL	SOLE	NA	4600	0	0	0
JOHNSON & JOHNSON	COM	478160104	73	900	PUT	SOLE	NA	900	0	0	0
JP MORGAN CHASE	COM	46625H100	356	7500	CALL	SOLE	NA	7500	0	0	0
JP MORGAN CHASE	COM	46625H100	403	8491	SH	SOLE	NA	8491	0	0	0
JP MORGAN CHASE	COM	46625H100	636	13400	PUT	SOLE	NA	13400	0	0	0
LAS VEGAS SANDS CORP.	COM	517834107	270	4800	CALL	SOLE	NA	4800	0	0	0
LAS VEGAS SANDS CORP.	COM	517834107	167	2959	SH	SOLE	NA	2959	0	0	0
LAS VEGAS SANDS CORP.	COM	517834107	101	1800	PUT	SOLE	NA	1800	0	0	0
MERCK & CO. INC.	COM	58933Y105	239	5400	CALL	SOLE	NA	5400	0	0	0
MERCK & CO. INC.	COM	58933Y105	92	2086	SH	SOLE	NA	2086	0	0	0
MERCK & CO. INC.	COM	58933Y105	234	5300	PUT	SOLE	NA	5300	0	0	0
MICROSOFT CORP	COM	594918104	169	5900	CALL	SOLE	NA	5900	0	0	0
MICROSOFT CORP	COM	594918104	117	4100	PUT	SOLE	NA	4100	0	0	0
MORGAN STANLEY	COM NEW	617446448	79	3600	CALL	SOLE	NA	3600	0	0	0
MORGAN STANLEY	COM NEW	617446448	131	5977	SH	SOLE	NA	5977	0	0	0
MORGAN STANLEY	COM NEW	617446448	246	11200	PUT	SOLE	NA	11200	0	0	0
NYSE EURONEXT	COM	629491101	216	8546	SH	SOLE	NA	8546	0	0	0
OCCIDENTAL PETRO CORP	COM	674599105	24	300	CALL	SOLE	NA	300	0	0	0
OCCIDENTAL PETRO CORP	COM	674599105	141	1796	SH	SOLE	NA	1796	0	0	0
OCCIDENTAL PETRO CORP	COM	674599105	212	2700	PUT	SOLE	NA	2700	0	0	0
ORACLE CORP	COM	68389X105	647	20000	CALL	SOLE	NA	20000	0	0	0
ORACLE CORP	COM	68389X105	158	4900	PUT	SOLE	NA	4900	0	0	0
POTASH CORP	COM	73755L107	184	4700	CALL	SOLE	NA	4700	0	0	0
POTASH CORP	COM	73755L107	56	1419	SH	SOLE	NA	1419	0	0	0
POTASH CORP	COM	73755L107	232	5900	PUT	SOLE	NA	5900	0	0	0
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	8,646	125358	SH	SOLE	NA	125358	0	0	0
PROCTER & GAMBLE CO	COM	742718109	100	1300	CALL	SOLE	NA	1300	0	0	0
PROCTER & GAMBLE CO	COM	742718109	335	4344	SH	SOLE	NA	4344	0	0	0
PROCTER & GAMBLE CO	COM	742718109	570	7400	PUT	SOLE	NA	7400	0	0	0
PROSHARES SHORT RUSSEL	PSHS SHTRUSS	74347R826	582	27103	SH	SOLE	NA	27103	0	0	0
PROSHARES SHORT S&P	PSHS SHRT	74347R503	8,774	285881	SH	SOLE	NA	285881	0	0	0
PROSHARES TR	PSHS ULT S&P 50074347R305	74347R206	2,058	23452	SH	SOLE	NA	23452	0	0	0
PROSHARES TR	PSHS ULTRA QQQ	74347R206	1,598	26031	SH	SOLE	NA	26031	0	0	0
PROSHARES TR	PSHS ULSHT SP50074347B300	74347X823	3,459	78491	SH	SOLE	NA	78491	0	0	0
PROSHARES TR	ULTRPRO DOW30	74347X823	700	9258	SH	SOLE	NA	9258	0	0	0
PROSHARES TR	PSHS ULTRUSS200074347R842	74347W718	217	3806	SH	SOLE	NA	3806	0	0	0
PROSHARES TR II	ULTRASHRT NEW	74347W718	632	9294	SH	SOLE	NA	9294	0	0	0
PROSHARES TR II	ULTSHT NAT GAS	74347W767	266	14741	SH	SOLE	NA	14741	0	0	0
PROSHARES TR II	ULT DJ UBS CRUDE74347W650	74347W601	3,149	99783	SH	SOLE	NA	99783	0	0	0
PROSHARES TR II	ULTRA GOLD	74347W601	399	5175	SH	SOLE	NA	5175	0	0	0
ProShares Ultra DJ-UBS	PSHS ULDJUBS NEW74347W122	74348A202	79	1581	SH	SOLE	NA	1581	0	0	0
PROSHARES ULTRA SH	PSHS ULSHRUS	74348A202	3,800	192515	SH	SOLE	NA	192515	0	0	0
PROSHARES ULTRAPRO S&P	ULTRPRO S&P	74347X864	1,977	16882	SH	SOLE	NA	16882	0	0	0
PROSHARES ULTRAPRO SHORTPSHS	ULPRRUS	74348A640	668	28920	SH	SOLE	NA	28920	0	0	0
PROSHARES ULTRAPRO SHORTPSHS	ULPROSH	74348A632	831	30227	SH	SOLE	NA	30227	0	0	0
PROSHARES ULTRASHORT D	PSHS ULDOW30	74348A590	284	7477	SH	SOLE	NA	7477	0	0	0
PROSHARES ULTRASHORT QQQPSHS	ULSHRT QQQ74347X237	74347W569	200	7712	SH	SOLE	NA	7712	0	0	0
PROSHARES ULTRASHORT	ULTRASHORT YEN	74347W569	665	11274	SH	SOLE	NA	11274	0	0	0
QUALCOMM INC	COM	747525103	208	3100	CALL	SOLE	NA	3100	0	0	0
QUALCOMM INC	COM	747525103	213	3188	SH	SOLE	NA	3188	0	0	0
QUALCOMM INC	COM	747525103	388	5800	PUT	SOLE	NA	5800	0	0	0
RESEARCH IN MOTION LTD	COM	760975102	465	32200	CALL	SOLE	NA	32200	0	0	0

RESEARCH IN MOTION LTD	COM	760975102	246	17000	PUT	SOLE	NA	17000	0	0	0
SCHLUMBERGER LTD	COM	806857108	344	4600	CALL	SOLE	NA	4600	0	0	0
SCHLUMBERGER LTD	COM	806857108	157	2100	PUT	SOLE	NA	2100	0	0	0
SPDR DOW JONES INDL	UT SER 1	78467X109	10,583	72774	SH	SOLE	NA	72774	0	0	0
SPDR GOLD SHARES	GOLD SHS	78463V107	5,329	34504	SH	SOLE	NA	34504	0	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	585	3732	SH	SOLE	NA	3732	0	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	392	2500	PUT	SOLE	NA	2500	0	0	0
ULTRA PRO SHORT DOW 30	ULTRA SH	74347X112	813	16837	SH	SOLE	NA	16837	0	0	0
UNITED STATES NATURAL	UNIT PAR \$0.001	912318201	574	26220	SH	SOLE	NA	26220	0	0	0
UNITED STATES OIL FUND	UNITS	91232N108	3,302	94988	SH	SOLE	NA	94988	0	0	0
VERIZON COMMUNICATIONS	COM	92343V104	300	6100	CALL	SOLE	NA	6100	0	0	0
VERIZON COMMUNICATIONS	COM	92343V104	20	400	PUT	SOLE	NA	400	0	0	0
WALGREENS CO	COM	931422109	48	1000	CALL	SOLE	NA	1000	0	0	0
WALGREENS CO	COM	931422109	7	153	SH	SOLE	NA	153	0	0	0
WALGREENS CO	COM	931422109	86	1800	PUT	SOLE	NA	1800	0	0	0
WAL-MART STORES INC	COM	931142103	75	1000	CALL	SOLE	NA	1000	0	0	0
WAL-MART STORES INC	COM	931142103	150	2001	SH	SOLE	NA	2001	0	0	0
WAL-MART STORES INC	COM	931142103	254	3400	PUT	SOLE	NA	3400	0	0	0
WELLS FARGO & CO	COM	949746101	218	5900	CALL	SOLE	NA	5900	0	0	0
WELLS FARGO & CO	COM	949746101	329	8900	PUT	SOLE	NA	8900	0	0	0
YAHOO INC	COM	984332106	174	7400	CALL	SOLE	NA	7400	0	0	0
YAHOO INC	COM	984332106	87	3700	PUT	SOLE	NA	3700	0	0	0