



PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION, N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

ENERGY OPTIONS ON FUTURES

Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from MAY17 to MAR18 and various contract sizes.



PRELIMINARY

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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from APR18 to APR20 with various contract specifications.



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GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
CVR PUT CHICAGO ETHANOL (PLATTS) APO											
TOTAL											445
NOV17											
13000	----	----	----	----	0.0127 - 0.0021	.1208	----	----	----	----	40 UNCH
13500	----	----	----	----	0.0220 - 0.0030	.1876	----	----	----	----	155 UNCH
14000	----	----	----	----	0.0354 - 0.0040	.2699	----	----	----	----	225 UNCH
15000	----	----	----	----	0.0768 - 0.0078	.4636	----	----	----	----	25 UNCH
TOTAL											445
DEC17											
13000	----	----	----	----	0.0171 - 0.0006	.1480	----	----	----	----	40 UNCH
13500	----	----	----	----	0.0281 - 0.0010	.2188	----	----	----	----	155 UNCH
14000	----	----	----	----	0.0434 - 0.0015	.3028	----	----	----	----	300 UNCH
15000	----	----	----	----	0.0884 - 0.0134	.4913	----	----	----	----	25 UNCH
TOTAL											520
CQA CALL COAL API2 ARGUS/MCCLOS QRTR OPT											
JUL17											
6800	----	----	----	----	6.75 + 0.02	.9942	----	----	----	----	55 UNCH
7000	----	----	----	----	4.78 + 0.01	.9793	----	----	----	----	100 UNCH
7100	----	----	----	----	3.83 UNCH	.9456	----	----	----	----	50 UNCH
7700	----	----	----	----	0.29 - 0.04	.1831	----	----	----	----	100 UNCH
TOTAL											305
CQA PUT COAL API2 ARGUS/MCCLOS QRTR OPT											
JUL17											
6800	----	----	----	----	0.01 UNCH	.0057	----	----	----	----	155 UNCH
7000	----	----	----	----	0.03 - 0.01	.0206	----	----	----	----	80 UNCH
7200	----	----	----	----	0.18 - 0.04	.1177	----	----	----	----	10 UNCH
TOTAL											245
OCT17											
7000	----	----	----	----	2.37 - 0.01	.3478	----	----	----	----	20 UNCH
TOTAL											20
CLA CALL COAL API2 ARGUS/MCCLOS CALNDR OPT											
JAN18											
6000	----	----	----	----	7.79 + 0.01	.7674	----	----	----	----	50 UNCH
6200	----	----	----	----	6.31 + 0.01	.7021	----	----	----	----	35 UNCH
6300	----	----	----	----	5.62 + 0.01	.6657	----	----	----	----	25 UNCH
6400	----	----	----	----	4.96 + 0.01	.6267	----	----	----	----	25 UNCH
6500	----	----	----	----	4.34 + 0.01	.5852	----	----	----	----	125 UNCH
6700	----	----	----	----	3.31 + 0.01	.4978	----	----	----	----	100 UNCH
6800	----	----	----	----	2.91 + 0.01	.4552	----	----	----	----	75 UNCH
7000	----	----	----	----	2.22 UNCH	.3747	----	----	----	----	187 UNCH
7200	----	----	----	----	1.70 UNCH	.3046	----	----	----	----	125 UNCH
7500	----	----	----	----	1.12 - 0.01	.2177	----	----	----	----	275 UNCH
7700	----	----	----	----	0.85 UNCH	.1726	----	----	----	----	5 UNCH
8000	----	----	----	----	0.56 UNCH	.1204	----	----	----	----	380 UNCH
8500	----	----	----	----	0.28 UNCH	.0650	----	----	----	----	175 UNCH
9000	----	----	----	----	0.15 UNCH	.0364	----	----	----	----	300 UNCH
10000	----	----	----	----	0.04 UNCH	.0106	----	----	----	----	200 UNCH
TOTAL											2082
CLA PUT COAL API2 ARGUS/MCCLOS CALNDR OPT											
JAN18											
4500	----	----	----	----	0.10 UNCH	.0192	----	----	----	----	350 UNCH
5000	----	----	----	----	0.28 UNCH	.0507	----	----	----	----	225 UNCH
5300	----	----	----	----	0.48 - 0.01	.0839	----	----	----	----	200 UNCH
5500	----	----	----	----	0.68 - 0.01	.1152	----	----	----	----	500 UNCH
5600	----	----	----	----	0.80 - 0.01	.1336	----	----	----	----	300 UNCH
5700	----	----	----	----	0.95 - 0.01	.1553	----	----	----	----	150 UNCH
6000	----	----	----	----	1.50 - 0.02	.2325	----	----	----	----	150 UNCH
6100	----	----	----	----	1.74 - 0.02	.2638	----	----	----	----	50 UNCH
6200	----	----	----	----	2.01 - 0.02	.2978	----	----	----	----	150 UNCH
6300	----	----	----	----	2.31 - 0.02	.3342	----	----	----	----	225 UNCH
6400	----	----	----	----	2.64 - 0.03	.3732	----	----	----	----	50 UNCH
6500	----	----	----	----	3.02 - 0.02	.4147	----	----	----	----	75 UNCH
6800	----	----	----	----	4.57 - 0.02	.5447	----	----	----	----	50 UNCH
TOTAL											2475
MTO CALL COAL API2 CIF ARA ARGSMCCLOSKEY OP											
MAY17											
5600	----	----	----	----	18.55 + 0.25	.9728	----	----	----	----	10 UNCH
6000	----	----	----	----	14.55 + 0.25	.9304	----	----	----	----	10 UNCH
TOTAL											20
JUN17											
5600	----	----	----	----	20.28 UNCH	1.0000	----	----	----	----	10 UNCH
6000	----	----	----	----	16.28 UNCH	.9999	----	----	----	----	10 UNCH
6750	----	----	----	----	8.79 UNCH	.9875	----	----	----	----	25 UNCH
7500	----	----	----	----	1.69 - 0.02	.7265	----	----	----	----	25 UNCH
TOTAL											70
JUL17											
5600	----	----	----	----	19.41 - 0.05	1.0000	----	----	----	----	10 UNCH
6000	----	----	----	----	15.42 - 0.05	.9999	----	----	----	----	10 UNCH
6750	----	----	----	----	7.95 - 0.05	.9815	----	----	----	----	25 UNCH
7500	----	----	----	----	1.35 - 0.05	.5719	----	----	----	----	25 UNCH
TOTAL											70
AUG17											
5600	----	----	----	----	18.35 + 0.05	.9932	----	----	----	----	10 UNCH
6000	----	----	----	----	14.37 + 0.05	.9894	----	----	----	----	10 UNCH
6750	----	----	----	----	6.99 + 0.04	.9529	----	----	----	----	25 UNCH
7500	----	----	----	----	1.10 + 0.01	.4398	----	----	----	----	25 UNCH
TOTAL											70
SEP17											
5600	----	----	----	----	18.33 + 0.05	.9927	----	----	----	----	10 UNCH
6000	----	----	----	----	14.35 + 0.05	.9881	----	----	----	----	10 UNCH
6750	----	----	----	----	6.99 + 0.05	.9527	----	----	----	----	25 UNCH
7500	----	----	----	----	1.02 + 0.02	.4351	----	----	----	----	25 UNCH
TOTAL											70
OCT17											
5600	----	----	----	----	16.92 UNCH	.9939	----	----	----	----	10 UNCH
6000	----	----	----	----	12.94 UNCH	.9914	----	----	----	----	10 UNCH
7500	----	----	----	----	0.67 - 0.01	.2998	----	----	----	----	20 UNCH
8250	----	----	----	----	0.01 UNCH	.0081	----	----	----	----	20 UNCH
TOTAL											60
NOV17											
5600	----	----	----	----	16.90 UNCH	.9928	----	----	----	----	10 UNCH
6000	----	----	----	----	12.93 UNCH	.9886	----	----	----	----	10 UNCH
7500	----	----	----	----	0.80 UNCH	.3188	----	----	----	----	20 UNCH
8250	----	----	----	----	0.02 UNCH	.0141	----	----	----	----	20 UNCH
TOTAL											60
DEC17											
5600	----	----	----	----	16.88 UNCH	.9915	----	----	----	----	10 UNCH



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Table with columns: MTO, CALL, PUT, COAL, API2, CIF, ARA, ARGSMCCLOSKEY, OP, GLOBEX OPEN, OPEN RANGE, GLOBEX HIGH/LOW, OPEN HIGH/LOW, OPEN CLOSE, OUTCRY RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from DEC17 to OCT18.



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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include contract months JUN17, JUL17, AUG17 and various energy options.



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ENERGY OPTIONS

Fri, May 26, 2017 PG63

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PRELIMINARY



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AO CALL	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
APR19													
6050	----	----	----	----	----	2.45 + 0.17	.3044	----	----	----	----	130	UNCH
6500	----	----	----	----	----	1.49 + 0.08	.2123	----	----	----	----	25	UNCH
7000	----	----	----	----	----	0.87 + 0.04	.1389	----	----	----	----	1	UNCH
8000	----	----	----	----	----	0.34 + 0.01	.0619	----	----	----	----	120	UNCH
8600	----	----	----	----	----	0.23 - 0.01	.0427	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.10 - 0.01	.0192	----	----	----	----	1	UNCH
11000	----	----	----	----	----	0.06 - 0.01	.0117	----	----	----	----	27	UNCH
TOTAL												556	
MAY19													
5500	----	----	----	----	----	4.32 + 0.28	.4398	----	----	----	----	27	UNCH
5580	----	----	----	----	----	4.02 + 0.27	.4201	----	----	----	----	5	UNCH
6000	----	----	----	----	----	2.66 + 0.17	.3197	----	----	----	----	170	UNCH
6050	----	----	----	----	----	2.53 + 0.17	.3086	----	----	----	----	130	UNCH
6500	----	----	----	----	----	1.56 + 0.08	.2176	----	----	----	----	25	UNCH
7000	----	----	----	----	----	0.93 + 0.05	.1447	----	----	----	----	1	UNCH
8000	----	----	----	----	----	0.36 - 0.02	.0644	----	----	----	----	120	UNCH
8600	----	----	----	----	----	0.24 - 0.03	.0441	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.12 - 0.01	.0222	----	----	----	----	1	UNCH
11000	----	----	----	----	----	0.07 - 0.01	.0133	----	----	----	----	26	UNCH
TOTAL												555	
JUN19													
5500	----	----	----	----	----	4.40 + 0.28	.4420	----	----	----	----	27	UNCH
5580	----	----	----	----	----	4.10 + 0.26	.4225	----	----	----	----	5	UNCH
6000	----	----	----	----	----	2.75 + 0.18	.3241	----	----	----	----	170	UNCH
6050	----	----	----	----	----	2.61 + 0.17	.3127	----	----	----	----	130	UNCH
6500	----	----	----	----	----	1.63 + 0.08	.2226	----	----	----	----	25	UNCH
7000	----	----	----	----	----	0.99 + 0.04	.1503	----	----	----	----	1	UNCH
8000	----	----	----	----	----	0.40 - 0.02	.0694	----	----	----	----	120	UNCH
8600	----	----	----	----	----	0.27 - 0.02	.0481	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.13 - 0.01	.0237	----	----	----	----	1	UNCH
11000	----	----	----	----	----	0.09	UNCH .0162	----	----	----	----	25	UNCH
TOTAL												554	
JUL19													
5500	----	----	----	----	----	4.49 + 0.29	.4444	----	----	----	----	27	UNCH
5580	----	----	----	----	----	4.19 + 0.28	.4253	----	----	----	----	5	UNCH
6000	----	----	----	----	----	2.83 + 0.19	.3280	----	----	----	----	170	UNCH
6050	----	----	----	----	----	2.69 + 0.18	.3168	----	----	----	----	130	UNCH
6500	----	----	----	----	----	1.70 + 0.09	.2276	----	----	----	----	25	UNCH
7000	----	----	----	----	----	1.05 + 0.05	.1557	----	----	----	----	1	UNCH
8000	----	----	----	----	----	0.43 - 0.02	.0730	----	----	----	----	120	UNCH
8600	----	----	----	----	----	0.29 - 0.01	.0507	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.14	UNCH .0251	----	----	----	----	1	UNCH
11000	----	----	----	----	----	0.09	UNCH .0162	----	----	----	----	23	UNCH
TOTAL												552	
AUG19													
5500	----	----	----	----	----	4.57 + 0.28	.4468	----	----	----	----	27	UNCH
5580	----	----	----	----	----	4.27 + 0.27	.4280	----	----	----	----	5	UNCH
6000	----	----	----	----	----	2.91 + 0.19	.3319	----	----	----	----	170	UNCH
6050	----	----	----	----	----	2.78 + 0.19	.3214	----	----	----	----	130	UNCH
6500	----	----	----	----	----	1.77 + 0.09	.2325	----	----	----	----	25	UNCH
7000	----	----	----	----	----	1.12 + 0.05	.1619	----	----	----	----	1	UNCH
8000	----	----	----	----	----	0.47 - 0.02	.0777	----	----	----	----	120	UNCH
8600	----	----	----	----	----	0.31 - 0.03	.0532	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.14 - 0.02	.0251	----	----	----	----	1	UNCH
11000	----	----	----	----	----	0.09	UNCH .0163	----	----	----	----	22	UNCH
TOTAL												551	
SEP19													
5500	----	----	----	----	----	4.66 + 0.25	.4497	----	----	----	----	27	UNCH
5580	----	----	----	----	----	4.36 + 0.24	.4311	----	----	----	----	5	UNCH
6000	----	----	----	----	----	3.00 + 0.16	.3364	----	----	----	----	170	UNCH
6050	----	----	----	----	----	2.86 + 0.15	.3256	----	----	----	----	130	UNCH
6500	----	----	----	----	----	1.84 + 0.06	.2374	----	----	----	----	25	UNCH
7000	----	----	----	----	----	1.18 + 0.02	.1671	----	----	----	----	1	UNCH
8000	----	----	----	----	----	0.50 - 0.05	.0811	----	----	----	----	120	UNCH
8600	----	----	----	----	----	0.33 - 0.05	.0557	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.15 - 0.03	.0265	----	----	----	----	1	UNCH
11000	----	----	----	----	----	0.10	UNCH .0177	----	----	----	----	22	UNCH
TOTAL												551	
OCT19													
5500	----	----	----	----	----	4.75 + 0.20	.4527	----	----	----	----	27	UNCH
6000	----	----	----	----	----	3.09 + 0.14	.3409	----	----	----	----	170	UNCH
6050	----	----	----	----	----	2.96 + 0.14	.3308	----	----	----	----	130	UNCH
6500	----	----	----	----	----	1.94 + 0.07	.2442	----	----	----	----	25	UNCH
7000	----	----	----	----	----	1.23 + 0.02	.1713	----	----	----	----	1	UNCH
8000	----	----	----	----	----	0.53 - 0.05	.0845	----	----	----	----	120	UNCH
8600	----	----	----	----	----	0.35 - 0.06	.0581	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.17 - 0.03	.0292	----	----	----	----	1	UNCH
11000	----	----	----	----	----	0.11	UNCH .0191	----	----	----	----	21	UNCH
TOTAL												545	
NOV19													
5500	----	----	----	----	----	4.83 + 0.19	.4553	----	----	----	----	27	UNCH
6000	----	----	----	----	----	3.17 + 0.13	.3449	----	----	----	----	170	UNCH
6050	----	----	----	----	----	3.04 + 0.13	.3348	----	----	----	----	130	UNCH
6500	----	----	----	----	----	2.04 + 0.07	.2508	----	----	----	----	25	UNCH
7000	----	----	----	----	----	1.28 + 0.02	.1755	----	----	----	----	1	UNCH
8000	----	----	----	----	----	0.56 - 0.04	.0877	----	----	----	----	120	UNCH
8600	----	----	----	----	----	0.37 - 0.07	.0605	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.18 - 0.05	.0305	----	----	----	----	1	UNCH
11000	----	----	----	----	----	0.12	UNCH .0204	----	----	----	----	20	UNCH
TOTAL												544	
DEC19													
5500	----	----	----	----	----	4.90 + 0.19	.4572	----	----	----	----	27	UNCH
6000	----	----	----	----	----	3.25 + 0.15	.3484	----	----	----	----	170	UNCH
6050	----	----	----	----	----	3.11 + 0.13	.3380	----	----	----	----	130	UNCH
6500	----	----	----	----	----	2.07 + 0.07	.2526	----	----	----	----	25	UNCH
7000	----	----	----	----	----	1.36 + 0.02	.1818	----	----	----	----	1	UNCH
8000	----	----	----	----	----	0.61 - 0.04	.0930	----	----	----	----	120	UNCH
8600	----	----	----	----	----	0.40 - 0.06	.0640	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.20 - 0.02	.0330	----	----	----	----	1	UNCH
11000	----	----	----	----	----	0.13	UNCH .0218	----	----	----	----	19	UNCH
TOTAL												543	
JAN20													
7000	----	----	----	----	----	1.42 + 0.02	.1865	----	----	----	----	1	UNCH
10000	----	----											



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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX® VOLUME, PNT VOLUME, OPEN INTEREST. Rows include AO PUT, CRUDE OIL APO OPTIONS, and various contract months (JUL17, AUG17, SEP17, OCT17).



PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX® VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from OCT17 to APR18 and various contract specifications.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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AO	PUT	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
CRUDE OIL APO OPTIONS													
APR18													
4350		----	----	----	----	----	2.45 - 0.26	.2500	----	----	----	----	120 UNCH
4400		----	----	----	----	----	2.60 - 0.27	.2625	----	----	----	----	3 UNCH
4500		----	----	----	----	----	2.93 - 0.28	.2886	----	----	----	----	635 UNCH
5000		----	----	----	----	----	4.89 - 0.37	.4333	----	----	----	----	2203 UNCH
5400		----	----	----	----	----	6.88 - 0.47	.5647	----	----	----	----	50 UNCH
5500		----	----	----	----	----	7.46 - 0.49	.5965	----	----	----	----	230 UNCH
TOTAL													4299
MAY18													
3000		----	----	----	----	----	0.25 - 0.05	.0351	----	----	----	----	31 UNCH
3500		----	----	----	----	----	0.74 - 0.12	.0898	----	----	----	----	46 UNCH
3750		----	----	----	----	----	1.14 - 0.17	.1294	----	----	----	----	1 UNCH
4000		----	----	----	----	----	1.67 - 0.21	.1772	----	----	----	----	1013 UNCH
4350		----	----	----	----	----	2.63 - 0.27	.2562	----	----	----	----	120 UNCH
4400		----	----	----	----	----	2.79 - 0.28	.2686	----	----	----	----	3 UNCH
4500		----	----	----	----	----	3.13 - 0.28	.2941	----	----	----	----	635 UNCH
5000		----	----	----	----	----	5.10 - 0.39	.4347	----	----	----	----	2203 UNCH
5400		----	----	----	----	----	7.12 - 0.46	.5614	----	----	----	----	50 UNCH
5500		----	----	----	----	----	7.69 - 0.49	.5920	----	----	----	----	230 UNCH
TOTAL													4332
JUN18													
3000		----	----	----	----	----	0.29 - 0.05	.0389	----	----	----	----	31 UNCH
3500		----	----	----	----	----	0.82 - 0.11	.0954	----	----	----	----	46 UNCH
3750		----	----	----	----	----	1.25 - 0.15	.1357	----	----	----	----	1 UNCH
4000		----	----	----	----	----	1.80 - 0.19	.1833	----	----	----	----	980 UNCH
4350		----	----	----	----	----	2.79 - 0.25	.2615	----	----	----	----	120 UNCH
4400		----	----	----	----	----	2.96 - 0.25	.2738	----	----	----	----	3 UNCH
4500		----	----	----	----	----	3.29 - 0.28	.2985	----	----	----	----	635 UNCH
5000		----	----	----	----	----	5.31 - 0.38	.4360	----	----	----	----	2201 UNCH
5400		----	----	----	----	----	7.33 - 0.47	.5591	----	----	----	----	50 UNCH
5500		----	----	----	----	----	7.91 - 0.49	.5884	----	----	----	----	230 UNCH
TOTAL													4297
JUL18													
3000		----	----	----	----	----	0.34 - 0.04	.0433	----	----	----	----	31 UNCH
3500		----	----	----	----	----	0.91 - 0.09	.1012	----	----	----	----	71 UNCH
4000		----	----	----	----	----	1.94 - 0.16	.1893	----	----	----	----	1892 UNCH
4325		----	----	----	----	----	2.87 - 0.22	.2602	----	----	----	----	50 UNCH
4400		----	----	----	----	----	3.11 - 0.24	.2779	----	----	----	----	3 UNCH
4500		----	----	----	----	----	3.46 - 0.25	.3024	----	----	----	----	935 UNCH
5000		----	----	----	----	----	5.48 - 0.40	.4368	----	----	----	----	2238 UNCH
5400		----	----	----	----	----	7.52 - 0.48	.5565	----	----	----	----	50 UNCH
5500		----	----	----	----	----	8.10 - 0.49	.5850	----	----	----	----	200 UNCH
TOTAL													5470
AUG18													
3000		----	----	----	----	----	0.38 - 0.04	.0466	----	----	----	----	31 UNCH
3500		----	----	----	----	----	0.99 - 0.08	.1060	----	----	----	----	71 UNCH
4000		----	----	----	----	----	2.05 - 0.15	.1937	----	----	----	----	1892 UNCH
4325		----	----	----	----	----	3.00 - 0.21	.2638	----	----	----	----	50 UNCH
4400		----	----	----	----	----	3.24 - 0.23	.2812	----	----	----	----	3 UNCH
4500		----	----	----	----	----	3.59 - 0.26	.3053	----	----	----	----	935 UNCH
5000		----	----	----	----	----	5.63 - 0.41	.4374	----	----	----	----	2238 UNCH
5400		----	----	----	----	----	7.66 - 0.50	.5550	----	----	----	----	50 UNCH
5500		----	----	----	----	----	8.24 - 0.51	.5823	----	----	----	----	200 UNCH
TOTAL													5470
SEP18													
3000		----	----	----	----	----	0.41 - 0.06	.0490	----	----	----	----	31 UNCH
3500		----	----	----	----	----	1.05 - 0.10	.1094	----	----	----	----	70 UNCH
4000		----	----	----	----	----	2.14 - 0.18	.1970	----	----	----	----	1890 UNCH
4325		----	----	----	----	----	3.11 - 0.24	.2666	----	----	----	----	50 UNCH
4400		----	----	----	----	----	3.37 - 0.25	.2840	----	----	----	----	3 UNCH
4500		----	----	----	----	----	3.72 - 0.28	.3077	----	----	----	----	935 UNCH
5000		----	----	----	----	----	5.78 - 0.40	.4372	----	----	----	----	2236 UNCH
5400		----	----	----	----	----	7.81 - 0.47	.5524	----	----	----	----	50 UNCH
5500		----	----	----	----	----	8.38 - 0.49	.5794	----	----	----	----	200 UNCH
TOTAL													5465
OCT18													
3000		----	----	----	----	----	0.44 - 0.06	.0513	----	----	----	----	31 UNCH
3500		----	----	----	----	----	1.10 - 0.12	.1121	----	----	----	----	70 UNCH
4000		----	----	----	----	----	2.22 - 0.20	.1998	----	----	----	----	1892 UNCH
4325		----	----	----	----	----	3.21 - 0.26	.2689	----	----	----	----	55 UNCH
4400		----	----	----	----	----	3.47 - 0.27	.2860	----	----	----	----	3 UNCH
4500		----	----	----	----	----	3.83 - 0.29	.3095	----	----	----	----	935 UNCH
5000		----	----	----	----	----	5.91 - 0.38	.4369	----	----	----	----	2237 UNCH
5400		----	----	----	----	----	7.92 - 0.46	.5505	----	----	----	----	50 UNCH
5500		----	----	----	----	----	8.49 - 0.47	.5767	----	----	----	----	200 UNCH
TOTAL													5473
NOV18													
3000		----	----	----	----	----	0.47 - 0.08	.0535	----	----	----	----	31 UNCH
3500		----	----	----	----	----	1.16 - 0.14	.1152	----	----	----	----	70 UNCH
4000		----	----	----	----	----	2.31 - 0.21	.2028	----	----	----	----	1890 UNCH
4350		----	----	----	----	----	3.41 - 0.27	.2769	----	----	----	----	60 UNCH
4400		----	----	----	----	----	3.58 - 0.28	.2881	----	----	----	----	3 UNCH
4500		----	----	----	----	----	3.94 - 0.30	.3112	----	----	----	----	935 UNCH
5000		----	----	----	----	----	6.02 - 0.39	.4368	----	----	----	----	2235 UNCH
5400		----	----	----	----	----	8.04 - 0.44	.5483	----	----	----	----	50 UNCH
5500		----	----	----	----	----	8.60 - 0.46	.5741	----	----	----	----	200 UNCH
TOTAL													5474
DEC18													
3000		----	----	----	----	----	0.52 - 0.07	.0570	----	----	----	----	31 UNCH
3500		----	----	----	----	----	1.24 - 0.13	.1192	----	----	----	----	70 UNCH
4000		----	----	----	----	----	2.42 - 0.20	.2063	----	----	----	----	1892 UNCH
4400		----	----	----	----	----	3.70 - 0.26	.2904	----	----	----	----	3 UNCH
4500		----	----	----	----	----	4.06 - 0.29	.3131	----	----	----	----	935 UNCH
5000		----	----	----	----	----	6.14 - 0.38	.4368	----	----	----	----	2237 UNCH
5400		----	----	----	----	----	8.17 - 0.44	.5464	----	----	----	----	50 UNCH
5500		----	----	----	----	----	8.73 - 0.46	.5717	----	----	----	----	200 UNCH
TOTAL													5418
JAN19													
3000		----	----	----	----	----	0.55 - 0.09	.0590	----	----	----	----	1 UNCH
3500		----	----	----	----	----	1.30 - 0.14	.1222	----	----	----	----	90 UNCH
4000		----	----	----	----	----	2.51 - 0.19	.2091	----	----	----	----	18 UNCH
4500		----	----	----	----	----	4.17 - 0.27	.3148	----	----	----	----	170 UNCH
5000		----	----	----	----	----	6.25 - 0.37	.4369	----	----	----	----	230 UNCH
5500		----	----	----	----	----	8.85 - 0.45	.5693	----	----	----	----	30 UNCH
TOTAL													



PRELIMINARY

PG63 BULLETIN #101@

ENERGY OPTIONS

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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from MAR19 to SEP20 with various contract specifications.



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	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBAL [®] VOLUME	PNT VOLUME	OPEN INTEREST	
PG63 BULLETIN #101@ ENERGY OPTIONS Fri, May 26, 2017 PG63													
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CRUDE OIL APO OPTIONS													
AO PUT													
OCT20													
3000	----	----	----	----	----	1.23 - 0.12	.0905	----	----	----	----	1	UNCH
TOTAL												1	
NOV20													
3000	----	----	----	----	----	1.24 - 0.15	.0905	----	----	----	----	1	UNCH
TOTAL												1	
DEC20													
3000	----	----	----	----	----	1.27 - 0.14	.0915	----	----	----	----	1	UNCH
TOTAL												1	
CRUDE OIL OPTIONS													
L01 CALL													
JUN17													
4800	0.99	0.99	#1.49B/*0.99	#1.49B/*0.99	----	2.02	NEW	.8246	----	----	1	----	1 + 1
4850	----	----	1.51B/*0.72A	1.51B/*0.72A	----	1.62	+ 0.50	.7593	----	----	10	----	11 + 10
4900	0.61	0.61	1.17B/*0.51A	1.17B/*0.51A	----	1.26	+ 0.42	.6725	----	----	103	----	131 + 87
4950	0.64	0.64	#0.91B/*0.52A	#0.91B/*0.52A	----	0.94	NEW	.5723	----	----	7	----	7 + 7
5000	0.30	0.30	0.64/*0.24A	0.64/*0.24A	----	0.67	+ 0.23	.4628	----	----	49	----	220 + 40
5050	0.20	0.20	0.45/*0.17A	0.45/*0.17A	----	0.46	+ 0.16	.3536	----	----	328	----	298 + 293
5100	0.20	0.20	0.28B/*0.12A	0.28B/*0.12A	----	0.31	+ 0.10	.2574	----	----	6	----	70 + 3
5150	0.11	0.11	0.20/*0.09A	0.20/*0.09A	----	0.19	+ 0.05	.1725	----	----	70	----	348 - 6
5200	0.07	0.07	0.13/*0.06A	0.13/*0.06A	----	0.12	+ 0.03	.1135	----	----	40	----	118 + 20
5250	0.05	0.05	0.09/*0.04	0.09/*0.04	----	0.08	+ 0.02	.0759	----	----	78	----	585 + 16
5300	0.04	0.04	0.06/0.04	0.06/0.04	----	0.05	+ 0.01	.0478	----	----	165	----	190 + 45
5350	0.03	0.03	0.04/*0.03	0.04/*0.03	----	0.03	UNCH	.0288	----	----	79	----	148 + 78
5400	0.02	0.02	0.03/0.02	0.03/0.02	----	0.02	UNCH	.0187	----	----	30	----	87 - 7
5450	0.02	0.02	0.03/0.02	0.03/0.02	----	0.02	+ 0.01	.0171	----	----	64	----	203 + 50
5500	0.02	0.02	0.02/0.02	0.02/0.02	----	0.01	UNCH	.0087	----	----	5	----	54 + 5
5550	----	----	----	----	----	0.01	UNCH	.0047	----	----	----	----	5 UNCH
5700	----	----	----	----	----	0.01	UNCH	.0006	----	----	----	----	13 UNCH
5750	----	----	----	----	----	0.01	UNCH	.0002	----	----	----	----	8 UNCH
TOTAL										1035			2497 + 642
L01 PUT													
JUN17													
4250	0.01	0.01	#0.01/*0.01	#0.01/*0.01	----	0.01	NEW	.0018	----	----	4	----	4 + 4
4300	----	----	----	----	----	0.01	- 0.01	.0035	----	----	----	----	8 UNCH
4350	0.02	0.02	0.02/0.02	0.02/0.02	----	0.01	- 0.02	.0064	----	----	76	----	178 + 61
4400	0.02	0.02	0.03/*0.02	0.03/*0.02	----	0.02	- 0.02	.0127	----	----	280	----	295 + 195
4450	0.03	0.03	0.06B/*0.02	0.06B/*0.02	----	0.02	- 0.03	.0137	----	----	61	----	66 + 61
4500	0.04	0.04	0.08B/*0.02	0.08B/*0.02	----	0.03	- 0.04	.0210	----	----	344	----	332 + 318
4550	0.06	0.06	0.12B/*0.03	0.12B/*0.03	----	0.04	- 0.07	.0292	----	----	332	----	320 + 318
4600	0.08	0.08	0.18B/0.05	0.18B/0.05	----	0.06	- 0.09	.0441	----	----	544	----	343 + 312
4650	0.19	0.19	0.26/0.07A	0.26/0.07A	----	0.08	- 0.13	.0608	----	----	329	----	320 + 270
4700	0.26	0.26	0.37B/0.10A	0.37B/0.10A	----	0.11	- 0.18	.0855	----	----	85	----	106 + 61
4750	0.48	0.48	#0.53B/0.15	#0.53B/0.15	----	0.15	- 0.25	.1190	----	----	32	----	139 + 7
4800	0.45	0.45	0.72B/0.21	0.72B/0.21	----	0.23	- 0.31	.1753	----	----	31	----	222 + 5
4850	0.36	0.36	#0.97B/0.29	#0.97B/0.29	----	0.32	- 0.40	.2406	----	----	19	----	192 + 3
4900	0.65	0.65	1.16B/0.42	1.16B/0.42	----	0.46	- 0.48	.3274	----	----	18	----	79 + 5
4950	1.11	1.11	#1.49B/0.61	#1.49B/0.61	----	0.64	- 0.58	.4276	----	----	19	----	26 - 14
5000	0.92	0.92	1.62B/0.85A	1.62B/0.85A	----	0.87	- 0.67	.5372	----	----	1	----	47 UNCH
5050	----	----	---/1.20A	---/1.20A	----	1.16	- 0.74	.6463	----	----	1	----	79 + 1
5100	----	----	---/1.55A	---/1.55A	----	1.51	- 0.80	.7425	----	----	----	----	33 UNCH
TOTAL										2176			2789 + 1607
L02 CALL													
JUN17													
5000	0.98	0.98	0.98/*0.51A	0.98/*0.51A	----	1.03	+ 0.31	.4816	----	----	1	----	8 + 1
5100	0.40	0.40	0.57B/*0.29A	0.57B/*0.29A	----	0.62	+ 0.19	.3387	----	----	5	----	9 + 5
5150	0.31	0.31	0.42B/*0.22A	0.42B/*0.22A	----	0.47	+ 0.15	.2744	----	----	10	----	35 + 10
5200	0.20	0.20	#0.30B/*0.19	#0.30B/*0.19	----	0.35	NEW	.2172	----	----	22	----	22 + 22
5250	0.16	0.16	#0.22B/*0.13A	#0.22B/*0.13A	----	0.26	+ 0.08	.1693	----	----	17	----	23 + 12
5300	----	----	0.16B/*0.11A	0.16B/*0.11A	----	0.19	+ 0.06	.1294	----	----	----	----	23 UNCH
5350	----	----	0.13B/*0.09A	0.13B/*0.09A	----	0.13	+ 0.03	.0938	----	----	----	----	8 UNCH
5400	----	----	0.08B/----	0.08B/----	----	0.10	+ 0.03	.0727	----	----	----	----	8 UNCH
5500	----	----	----	----	----	0.05	+ 0.01	.0383	----	----	----	----	136 UNCH
5600	----	----	----	----	----	0.02	UNCH	.0165	----	----	----	----	9 UNCH
5700	----	----	----	----	----	0.01	UNCH	.0083	----	----	----	----	8 UNCH
5750	0.02	0.02	#0.02/*0.02	#0.02/*0.02	----	0.01	NEW	.0053	----	----	5	----	5 + 5
TOTAL										60			292 + 55
L02 PUT													
JUN17													
4000	0.02	0.02	#0.02/*0.02	#0.02/*0.02	----	0.02	NEW	.0093	----	----	16	----	16 + 16
4050	0.02	0.02	#0.02/*0.02	#0.02/*0.02	----	0.02	NEW	.0098	----	----	30	----	30 + 30
4100	0.02	0.02	0.02/0.02	0.02/0.02	----	0.02	UNCH	.0103	----	----	22	----	33 + 22
4150	0.02	0.02	0.02/0.02	0.02/0.02	----	0.03	UNCH	.0152	----	----	5	----	20 + 5
4250	----	----	0.06B/0.04A	0.06B/0.04A	----	0.04	- 0.01	.0213	----	----	----	----	5 UNCH
4300	----	----	0.08B/0.04A	0.08B/0.04A	----	0.05	- 0.01	.0269	----	----	----	----	13 UNCH
4350	----	----	0.10B/0.05A	0.10B/0.05A	----	0.07	- 0.01	.0369	----	----	----	----	105 UNCH
4400	----	----	0.14B/0.06A	0.14B/0.06A	----	0.08	- 0.03	.0435	----	----	----	----	75 UNCH
4450	----	----	0.18B/0.08A	0.18B/0.08A	----	0.10	- 0.04	.0547	----	----	----	----	1 UNCH
4500	0.13	0.13	0.24B/0.10A	0.24B/0.10A	----	0.13	- 0.05	.0704	----	----	50	----	53 + 45
4550	----	----	0.31B/0.13A	0.31B/0.13A	----	0.16	- 0.08	.0872	----	----	----	----	81 UNCH
4600	0.22	0.22	0.40B/0.17A	0.40B/0.17A	----	0.19	- 0.12	.1055	----	----	11	----	12 + 11
4650	0.22	0.22	#0.25/*0.22	#0.25/*0.22	----	0.24	NEW	.1324	----	----	110	----	54 + 54
4700	----	----	----	----	----	0.31	NEW	.1672	----	----	1	----	1 + 1
4750	----	----	#0.84B/0.36A	#0.84B/0.36A	----	0.39	- 0.26	.2070	----	----	----	----	26 UNCH
4800	0.62	0.62	#1.05B/0.46A	#1.05B/0.46A	----	0.50	- 0.31	.2564	----	----	3	----	116 + 3
4850	----	----	#1.30B/0.60A	#1.30B/0.60A	----	0.64	- 0.37	.3139	----	----	1	----	12 UNCH
4900	0.98	0.98	1.58B/0.77A	1.58B/0.77A	----	0.80	- 0.43	.3767	----	----	11	----	21 + 11
4950	----	----	#1.80										



PRELIMINARY



PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO4 CALL CRUDE OIL OPTIONS											
MAY17											
4700					2.80 + 0.86	1.0000	11				0 - 11
4750					2.30 + 0.82	1.0000	5				0 - 5
4800					1.80 + 0.74	1.0000	4				0 - 4
4850	0.21	0.21	1.10/*0.18A	1.10/*0.18A	1.30 + 0.60	1.0000	495		394		0 - 105
4900	0.29	0.29	0.69/*0.08A	0.69/*0.08A	0.80 + 0.39	1.0000	772		988		0 - 77
4950	0.04	0.04	0.26/*0.03	0.26/*0.03	0.30 + 0.07	1.0000	191		169		0 - 95
5000	0.03	0.03	0.05/*0.01	0.05/*0.01	0.00 - 0.12				110		0 - 216
5050	0.04	0.04	0.04/*0.01	0.04/*0.01	0.00 - 0.06				43		0 - 264
5100	0.01	0.01	0.01/*0.01	0.01/*0.01	0.00 - 0.03				25		0 - 639
5150	0.01	0.01	0.05/*0.01	0.05/*0.01	0.00 - 0.02				6		0 - 144
5200					0.00 - 0.01				1		0 - 428
5250					0.00 - 0.01						0 - 903
5300					0.00 - 0.01				1		0 - 1605
5350					0.00 - 0.01						0 - 990
5400					0.00 - 0.01						0 - 185
5450	0.01	0.01	0.01/0.01	0.01/0.01	0.00 - 0.01				2		0 - 123
5500					0.00 - 0.01						0 - 417
5550					0.00 - 0.01						0 - 63
5600					0.00 - 0.01						0 - 200
5650					0.00 - 0.01						0 - 387
5700					0.00 - 0.01						0 - 93
5750					0.00 - 0.01						0 - 84
5800					0.00 - 0.01						0 - 21
TOTAL									1739		0 - 7067
LO4 PUT CRUDE OIL OPTIONS											
MAY17											
3800					0.00 - 0.01						0 - 2
3850					0.00 - 0.01						0 - 2
4000					0.00 - 0.01						0 - 2
4100					0.00 - 0.01						0 - 1
4150					0.00 - 0.01						0 - 7
4250					0.00 - 0.01						0 - 118
4300					0.00 - 0.01						0 - 28
4350					0.00 - 0.01						0 - 144
4400					0.00 - 0.01						0 - 22
4450					0.00 - 0.01						0 - 90
4500					0.00 - 0.01						0 - 452
4550					0.00 - 0.01						0 - 564
4600	0.01	0.01	0.01/0.01	0.01/0.01	0.00 - 0.01				3		0 - 343
4650			---/0.01A	---/0.01A	0.00 - 0.02				21		0 - 560
4700	0.01	0.01	0.01/0.01	0.01/0.01	0.00 - 0.04				58		0 - 484
4750	0.04	0.04	0.08B/0.01	0.08B/0.01	0.00 - 0.08				24		0 - 170
4800	0.15	0.15	0.25/0.01	0.25/0.01	0.00 - 0.16				50		0 - 132
4850	0.30	0.30	0.46B/0.01	0.46B/0.01	0.00 - 0.30				1565		0 - 258
4900	0.30	0.30	0.46B/*0.01	0.46B/*0.01	0.00 - 0.51				298		0 - 240
4950	0.16	0.16	0.18/*0.01	0.18/*0.01	0.00 - 0.83				176		0 - 537
5000	0.73	0.73	0.73/0.10	0.73/0.10	0.20 - 1.02	1.0000	783		7		0 - 782
5050	1.26	1.26	1.26/1.10	1.26/1.10	0.70 - 0.96	1.0000	424		7		0 - 428
5100	1.40	1.40	1.40/1.35	1.40/1.35	1.20 - 0.93	1.0000	444		4		0 - 445
5150					1.70 - 0.92	1.0000	21				0 - 21
5200					2.20 - 0.91	1.0000	2				0 - 2
TOTAL									2213		0 - 5834
CPF CALL CSX COAL OPT ON QTRLY FUT STRP											
JUL17											
5800					0.01 UNCH	.0115					40 UNCH
TOTAL											40 UNCH
AH CALL DUBAI CRUDE OIL (PLATTS) APO											
APR18											
5300					4.307 + 0.352	.5070					25 UNCH
TOTAL											25 UNCH
MAY18											
5300					4.483 + 0.363	.5083					25 UNCH
TOTAL											25 UNCH
JUN18											
5300					4.651 + 0.372	.5093					25 UNCH
TOTAL											25 UNCH
AH PUT DUBAI CRUDE OIL (PLATTS) APO											
APR18											
3565					0.237 - 0.039	.0434					25 UNCH
TOTAL											25 UNCH
MAY18											
3565					0.293 - 0.046	.0501					25 UNCH
TOTAL											25 UNCH
JUN18											
3565					0.356 - 0.053	.0570					25 UNCH
TOTAL											25 UNCH
LB CALL EURO HEATING OIL											
JUL17											
18000					0.0013 UNCH	.0282					50 UNCH
TOTAL											50 UNCH
AUG17											
18000					0.0040 - 0.0005	.0663					50 UNCH
TOTAL											50 UNCH
SEP17											
18000					0.0134 + 0.0005	.1463					50 UNCH
TOTAL											50 UNCH
OCT17											
18000					0.0201 + 0.0003	.1874					50 UNCH
20500					0.0023 - 0.0002	.0294					50 UNCH
TOTAL											100 UNCH
NOV17											
18000					0.0316 + 0.0010	.2398					50 UNCH
20500					0.0055 - 0.0001	.0564					50 UNCH
TOTAL											100 UNCH
DEC17											
18000					0.0385 + 0.0008	.2663					50 UNCH
20500					0.0074 - 0.0004	.0700					50 UNCH
TOTAL											100 UNCH
JAN18											
18000					0.0514 + 0.0009	.3052					50 UNCH
20500					0.0135 - 0.0005	.1052					50 UNCH
TOTAL											100 UNCH
FEB18											
18000					0.0609 + 0.0035	.3279					50 UNCH
20500					0.0170 + 0.0009	.1222					50 UNCH

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PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX® VOLUME, PNT VOLUME, OPEN INTEREST. Rows include EURO HEATING OIL (LB CALL, LB PUT) and GULF COAST JET FUEL (PLATTS) APO (GVR CALL) for various months from MAY17 to JAN18.

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ENERGY OPTIONS

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PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from FEB18 to DEC18 with various contract specifications.

Table with columns: E7 CALL, HENRY HUB FINANCIAL, LAST DAY O. Rows include months from JUN17 to AUG17 with various contract specifications and prices.



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GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
4J PUT MT BELVIEU ETHANE 5-DCML (OPIS)											
DEC17											
2500	----	----	----	----	0.02156	-).00107	.2911	----	----	----	80
2600	----	----	----	----	0.02556	-).00121	.3312	----	----	----	UNCH 75
TOTAL											465
4H CALL MT BELVIEU PROPANE 5-DCML (OPIS)											
MAY17											
5200	----	----	----	----	0.12115	+.00117	.9996	----	----	----	1
5800	----	----	----	----	0.06116	+.00117	.9972	----	----	----	UNCH 1
6000	----	----	----	----	0.04116	+.00117	.9923	----	----	----	85
6100	----	----	----	----	0.03117	+.00118	.9850	----	----	----	UNCH 1
6500	----	----	----	----	0.00001	-).00005	.0051	----	----	----	10
10500	----	----	----	----	0.00001	UNCH	----	----	----	----	UNCH 1
TOTAL											99
JUN17											
6000	----	----	----	----	0.06568	+.00464	.7969	----	----	----	85
6500	----	----	----	----	0.03113	+.00268	.5569	----	----	----	UNCH 10
10500	----	----	----	----	0.00003	-).00001	.0009	----	----	----	UNCH 1
TOTAL											96
JUL17											
6000	----	----	----	----	0.08297	+.00506	.7275	----	----	----	10
6500	----	----	----	----	0.05087	+.00355	.5693	----	----	----	UNCH 10
10500	----	----	----	----	0.00233	+.00002	.0376	----	----	----	UNCH 1
TOTAL											21
AUG17											
6000	----	----	----	----	0.09811	+.00445	.7093	----	----	----	10
6500	----	----	----	----	0.06624	+.00357	.5846	----	----	----	UNCH 10
10500	----	----	----	----	0.00842	+.00043	.0956	----	----	----	UNCH 1
TOTAL											21
SEP17											
6000	----	----	----	----	0.11287	+.00494	.7100	----	----	----	10
6500	----	----	----	----	0.08036	+.00414	.6043	----	----	----	UNCH 10
10500	----	----	----	----	0.01533	+.00082	.1439	----	----	----	UNCH 1
TOTAL											21
OCT17											
6000	----	----	----	----	0.11934	+.00505	.7164	----	----	----	10
6250	----	----	----	----	0.10487	+.00466	.6664	----	----	----	UNCH 2
6313	----	----	----	----	0.10143	+.00456	.6537	----	----	----	UNCH 5
6500	----	----	----	----	0.09174	+.00427	.6157	----	----	----	UNCH 45
6675	----	----	----	----	0.08333	+.00400	.5801	----	----	----	UNCH 100
7000	----	----	----	----	0.07102	+.00270	.5173	----	----	----	UNCH 30
8000	----	----	----	----	0.04734	+.00163	.3670	----	----	----	UNCH 1
10500	----	----	----	----	0.02432	+.00058	.1902	----	----	----	UNCH 1
TOTAL											194
NOV17											
6000	----	----	----	----	0.12860	+.00461	.7140	----	----	----	10
6250	----	----	----	----	0.11443	+.00430	.6686	----	----	----	UNCH 2
6313	----	----	----	----	0.11105	+.00421	.6570	----	----	----	UNCH 5
6500	----	----	----	----	0.10148	+.00397	.6226	----	----	----	UNCH 45
6675	----	----	----	----	0.09313	+.00375	.5904	----	----	----	UNCH 100
7000	----	----	----	----	0.08094	+.00335	.5336	----	----	----	UNCH 30
8000	----	----	----	----	0.05722	+.00241	.3965	----	----	----	UNCH 1
10500	----	----	----	----	0.03303	+.00129	.2278	----	----	----	UNCH 1
TOTAL											194
DEC17											
6000	----	----	----	----	0.13517	+.00420	.7141	----	----	----	10
6250	----	----	----	----	0.12116	+.00392	.6713	----	----	----	UNCH 3
6313	----	----	----	----	0.11781	+.00385	.6604	----	----	----	UNCH 5
6500	----	----	----	----	0.10831	+.00365	.6281	----	----	----	UNCH 45
6675	----	----	----	----	0.09998	+.00346	.5979	----	----	----	UNCH 100
7000	----	----	----	----	0.08691	+.00212	.5435	----	----	----	UNCH 30
8000	----	----	----	----	0.06345	+.00132	.4133	----	----	----	UNCH 1
10500	----	----	----	----	0.03929	+.00051	.2514	----	----	----	UNCH 1
TOTAL											195
JAN18											
6250	----	----	----	----	0.12812	+.00438	.6750	----	----	----	4
8000	----	----	----	----	0.07080	+.00163	.4314	----	----	----	UNCH 1
10500	----	----	----	----	0.04674	+.00073	.2767	----	----	----	UNCH 1
TOTAL											6
FEB18											
6250	----	----	----	----	0.12473	+.00305	.6545	----	----	----	4
8000	----	----	----	----	0.07274	+.00080	.4290	----	----	----	UNCH 1
10500	----	----	----	----	0.05097	+.00024	.2887	----	----	----	UNCH 1
TOTAL											6
MAR18											
6250	----	----	----	----	0.09531	+.00226	.5691	----	----	----	3
8000	----	----	----	----	0.06193	+.00113	.3825	----	----	----	UNCH 1
10500	----	----	----	----	0.04689	+.00058	.2734	----	----	----	UNCH 1
TOTAL											5
APR18											
6250	----	----	----	----	0.07288	+.00328	.5067	----	----	----	1
10500	----	----	----	----	0.00826	+.00056	.0912	----	----	----	UNCH 1
TOTAL											2
4H PUT MT BELVIEU PROPANE 5-DCML (OPIS)											
MAY17											
3900	----	----	----	----	0.00001	UNCH	----	----	----	----	165
4000	----	----	----	----	0.00001	UNCH	----	----	----	----	UNCH 10
4500	----	----	----	----	0.00001	UNCH	----	----	----	----	UNCH 6
5000	----	----	----	----	0.00001	UNCH	.0000	----	----	----	UNCH 30
5200	----	----	----	----	0.00001	UNCH	.0003	----	----	----	UNCH 25
6550	----	----	----	----	0.01383	-).00117	.9999	----	----	----	UNCH 25
TOTAL											261
JUN17											
3900	----	----	----	----	0.00002	-).00001	.0005	----	----	----	165
4000	----	----	----	----	0.00003	-).00001	.0008	----	----	----	UNCH 10
4500	----	----	----	----	0.00015	-).00005	.0042	----	----	----	UNCH 6
5000	----	----	----	----	0.00074	-).00022	.0198	----	----	----	UNCH 30
5200	----	----	----	----	0.00133	-).00035	.0344	----	----	----	UNCH 25
TOTAL											236
JUL17											
3900	----	----	----	----	0.00063	-).00008	.0102	----	----	----	165
4000	----	----	----	----	0.00080	-).00009	.0129	----	----	----	UNCH 10
4500	----	----	----	----	0.00228	-).00024	.0345	----	----	----	UNCH 6
5000	----	----	----	----	0.00555	-).00053	.0783	----	----	----	UNCH 30
TOTAL											211
AUG17											
3900	----	----	----	----	0.00264	-).00030	.0292	----	----	----	165
4000	----	----	----	----	0.00309	-).00035	.0338	----	----	----	UNCH 10
4500	----	----	----	----	0.00637	-).00065	.0663	----	----	----	UNCH 6
5000	----	----	----	----	0.01189	-).00107	.1175	----	----	----	UNCH 30
TOTAL											211



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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX® VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from JUL17 to APR18 with various contract specifications and volume data.

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PRELIMINARY

PG63 BULLETIN #101@

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LC CALL	NYMEX CRUDE OIL (EURO) OPTS (PHY)	GLOBAL OPEN	OPEN RANGE	OUTCRY OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	GLOBEX HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX [®] VOLUME	PNT VOLUME	OPEN INTEREST
APR18																
6600		----	----							0.47 + 0.05	.1058	----	----	----		1 UNCH
6800		----	----							0.34 + 0.03	.0805	----	----	----		40 UNCH
TOTAL																161
MAY18																
4800		----	----							6.58 + 0.45	.6280	----	----	----		10 UNCH
5500		----	----							3.07 + 0.29	.4059	----	----	----		20 UNCH
5700		----	----							2.33 + 0.24	.3403	----	----	----		10 UNCH
6000		----	----							1.47 + 0.17	.2483	----	----	----		20 UNCH
6400		----	----							0.77 + 0.09	.1526	----	----	----		40 UNCH
6500		----	----							0.65 + 0.07	.1335	----	----	----		20 UNCH
6600		----	----							0.55 + 0.06	.1168	----	----	----		1 UNCH
6800		----	----							0.41 + 0.04	.0911	----	----	----		40 UNCH
TOTAL																161
JUN18																
4800		----	----							6.71 + 0.43	.6248	----	----	----		10 UNCH
5500		----	----							3.22 + 0.29	.4103	----	----	----		20 UNCH
5700		----	----							2.47 + 0.24	.3467	----	----	----		10 UNCH
6000		----	----							1.60 + 0.17	.2578	----	----	----		20 UNCH
6400		----	----							0.86 + 0.09	.1624	----	----	----		40 UNCH
6500		----	----							0.74 + 0.08	.1441	----	----	----		20 UNCH
6600		----	----							0.63 + 0.06	.1268	----	----	----		1 UNCH
6800		----	----							0.47 + 0.04	.0995	----	----	----		40 UNCH
TOTAL																161
JUL18																
6600		----	----							0.68 + 0.06	.1326	----	----	----		1 UNCH
TOTAL																1
AUG18																
6600		----	----							0.75 + 0.07	.1405	----	----	----		1 UNCH
TOTAL																1
SEP18																
6600		----	----							0.82 + 0.08	.1481	----	----	----		1 UNCH
TOTAL																1
OCT18																
6600		----	----							0.88 + 0.08	.1543	----	----	----		1 UNCH
TOTAL																1
NOV18																
6600		----	----							0.94 + 0.09	.1603	----	----	----		1 UNCH
TOTAL																1
DEC18																
6000		----	----							2.13 + 0.21	.2914	----	----	----		1000 UNCH
6400		----	----							1.27 + 0.11	.2005	----	----	----		1000 UNCH
6600		----	----							0.99 + 0.08	.1652	----	----	----		1 UNCH
TOTAL																2001
DEC19																
10500		----	----							0.16 - 0.04	.0266	----	----	----		200 UNCH
TOTAL																200
DEC20																
10000		----	----							0.39 - 0.02	.0546	----	----	----		60 UNCH
12500		----	----							0.11 - 0.01	.0173	----	----	----		10000 UNCH
15000		----	----							0.03 - 0.01	.0052	----	----	----		30 UNCH
TOTAL																10090
DEC21																
9000		----	----							1.00 - 0.04	.1162	----	----	----		40 UNCH
TOTAL																40
DEC22																
7000		----	----							3.25 - 0.08	.2995	----	----	----		31 UNCH
10000		----	----							0.69 - 0.05	.0827	----	----	----		410 UNCH
10500		----	----							0.55 - 0.06	.0677	----	----	----		490 UNCH
TOTAL																931
DEC23																
10000		----	----							0.93 - 0.08	.1020	----	----	----		70 UNCH
TOTAL																70
LC PUT	NYMEX CRUDE OIL (EURO) OPTS (PHY)															
JUL17																
3000		----	----							0.01 UNCH	.0000	----	----	----		5 UNCH
4000		----	----							0.02 - 0.02	.0099	----	----	----		10 UNCH
4200		----	----							0.05 - 0.04	.0250	----	----	----		1751 UNCH
4500		----	----							0.17 - 0.13	.0859	----	----	----		20 UNCH
4550		----	----							0.21 - 0.16	.1054	----	----	----		1 UNCH
4600		----	----							0.27 - 0.19	.1319	----	----	----		1780 UNCH
4650		----	----							0.34 - 0.23	.1620	----	----	----		1 UNCH
5000		----	----							1.42 - 0.61	.5118	----	----	----		5 UNCH
5050		----	----							1.68 - 0.67	.5747	----	----	----		10 UNCH
TOTAL																3583
AUG17																
3000		----	----							0.01 UNCH	.0029	----	----	----		5 UNCH
4000		----	----							0.10 - 0.06	.0355	----	----	----		10 UNCH
4200		----	----							0.20 - 0.10	.0678	----	----	----		1 UNCH
4250		----	----							0.24 - 0.12	.0798	----	----	----		8450 UNCH
4400		----	----							0.39 - 0.17	.1236	----	----	----		0 UNCH
4500		----	----							0.53 - 0.22	.1619	----	----	----		2925 UNCH
4550		----	----							0.62 - 0.25	.1849	----	----	----		1 UNCH
4650		----	----							0.83 - 0.31	.2362	----	----	----		1 UNCH
4750		----	----							1.10 - 0.37	.2964	----	----	----		2000 UNCH
5000		----	----							2.05 - 0.55	.4755	----	----	----		5 UNCH
5050		----	----							2.30 - 0.58	.5145	----	----	----		10 UNCH
TOTAL																13408
SEP17																
3000		----	----							0.01 UNCH	.0030	----	----	----		5 UNCH
3500		----	----							0.05 - 0.02	.0147	----	----	----		2 UNCH
4000		----	----							0.24 - 0.09	.0638	----	----	----		10 UNCH
4200		----	----							0.43 - 0.14	.1067	----	----	----		1 UNCH
4500		----	----							0.91 - 0.25	.2037	----	----	----		20 UNCH
4550		----	----							1.02 - 0.27	.2242	----	----	----		1 UNCH
4650		----	----							1.27 - 0.31	.2688	----	----	----		1 UNCH
5000		----	----							2.54 - 0.47	.4598	----	----	----		5 UNCH
5050		----	----							2.77 - 0.50	.4904	----	----	----		10 UNCH
TOTAL																55
OCT17																
3000		----	----							0.02 - 0.01	.0053	----	----	----		5 UNCH
3500		----	----							0.09 - 0.04	.0228	----	----	----		2 UNCH
4000		----	----							0.37 - 0.13	.0828	----	----	----		10 UNCH
4200		----	----							0.61 - 0.18	.1280	----	----	----		1 UNCH
4550		----	----							1.30 - 0.30	.2421	----	----	----		1 UNCH
4650		----	----							1.58 - 0.33	.2832	----	----	----		1 UNCH
5000		----	----							2.86 - 0.47	.4510	----	----	----		5 UNCH
TOTAL																25
NOV17																
3000		----	----							0.04 - 0.02	.0091	----	----	----		5 UNCH
3500		----	----							0.15 - 0.06	.0326	----	----	----		2 UNCH
4000		----	----							0.53 - 0.15	.1012	----	----	----		10 UNCH

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	LOBEX OPEN	OPEN OPEN RANGE	OUTCRY HIGH/LOW	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
NYMEX CRUDE OIL (EURO) OPTS (PHY)																
LC PUT																
NOV17																
4200	----	----	----	----	----	----	----	----	0.82 - 0.20	.1473	----	----	----	----	1	UNCH
4550	----	----	----	----	----	----	----	----	1.98 - 0.32	.2554	----	----	----	----	1	UNCH
4650	----	----	----	----	----	----	----	----	1.87 - 0.35	.2928	----	----	----	----	1	UNCH
5000	----	----	----	----	----	----	----	----	3.19 - 0.44	.4433	----	----	----	----	5	UNCH
TOTAL															25	
DEC17																
3000	----	----	----	----	----	----	----	----	0.06 - 0.03	.0125	----	----	----	----	5	UNCH
3500	----	----	----	----	----	----	----	----	0.21 - 0.08	.0409	----	----	----	----	2	UNCH
4000	----	----	----	----	----	----	----	----	0.67 - 0.18	.1144	----	----	----	----	160	UNCH
4100	----	----	----	----	----	----	----	----	0.82 - 0.20	.1361	----	----	----	----	200	UNCH
4200	----	----	----	----	----	----	----	----	1.00 - 0.23	.1607	----	----	----	----	101	UNCH
4250	----	----	----	----	----	----	----	----	1.10 - 0.24	.1739	----	----	----	----	300	UNCH
4550	----	----	----	----	----	----	----	----	1.85 - 0.30	.2657	----	----	----	----	1	UNCH
4650	----	----	----	----	----	----	----	----	2.15 - 0.33	.3003	----	----	----	----	231	UNCH
5000	----	----	----	----	----	----	----	----	3.48 - 0.43	.4378	----	----	----	----	155	UNCH
5150	----	----	----	----	----	----	----	----	4.17 - 0.49	.5030	----	----	----	----	230	UNCH
TOTAL															1385	
JAN18																
4000	----	----	----	----	----	----	----	----	0.84 - 0.19	.1281	----	----	----	----	250	UNCH
4100	----	----	----	----	----	----	----	----	1.02 - 0.21	.1505	----	----	----	----	100	UNCH
4200	----	----	----	----	----	----	----	----	1.22 - 0.23	.1746	----	----	----	----	100	UNCH
4300	----	----	----	----	----	----	----	----	1.44 - 0.26	.2005	----	----	----	----	100	UNCH
4400	----	----	----	----	----	----	----	----	1.69 - 0.28	.2286	----	----	----	----	20	UNCH
4800	----	----	----	----	----	----	----	----	2.99 - 0.37	.3594	----	----	----	----	1	UNCH
TOTAL															571	
FEB18																
4400	----	----	----	----	----	----	----	----	1.97 - 0.27	.2400	----	----	----	----	20	UNCH
4800	----	----	----	----	----	----	----	----	3.29 - 0.37	.3624	----	----	----	----	1	UNCH
TOTAL															21	
MAR18																
4400	----	----	----	----	----	----	----	----	2.19 - 0.29	.2481	----	----	----	----	20	UNCH
4800	----	----	----	----	----	----	----	----	3.56 - 0.37	.3655	----	----	----	----	1	UNCH
TOTAL															21	
APR18																
4400	----	----	----	----	----	----	----	----	2.42 - 0.27	.2560	----	----	----	----	20	UNCH
4800	----	----	----	----	----	----	----	----	3.82 - 0.34	.3688	----	----	----	----	1	UNCH
TOTAL															21	
MAY18																
4400	----	----	----	----	----	----	----	----	2.63 - 0.28	.2628	----	----	----	----	20	UNCH
4800	----	----	----	----	----	----	----	----	4.07 - 0.35	.3719	----	----	----	----	1	UNCH
TOTAL															21	
JUN18																
4400	----	----	----	----	----	----	----	----	2.83 - 0.29	.2690	----	----	----	----	20	UNCH
4800	----	----	----	----	----	----	----	----	4.29 - 0.36	.3751	----	----	----	----	1	UNCH
6000	----	----	----	----	----	----	----	----	11.04 - 0.62	.7421	----	----	----	----	38	UNCH
TOTAL															59	
JUL18																
4800	----	----	----	----	----	----	----	----	4.47 - 0.35	.3781	----	----	----	----	1	UNCH
TOTAL															1	
AUG18																
4800	----	----	----	----	----	----	----	----	4.65 - 0.35	.3802	----	----	----	----	1	UNCH
TOTAL															1	
SEP18																
4800	----	----	----	----	----	----	----	----	4.81 - 0.34	.3818	----	----	----	----	1	UNCH
TOTAL															1	
OCT18																
4800	----	----	----	----	----	----	----	----	4.95 - 0.34	.3830	----	----	----	----	1	UNCH
TOTAL															1	
NOV18																
4800	----	----	----	----	----	----	----	----	5.07 - 0.33	.3837	----	----	----	----	1	UNCH
TOTAL															1	
DEC18																
4800	----	----	----	----	----	----	----	----	5.18 - 0.33	.3840	----	----	----	----	1	UNCH
TOTAL															1	
NYMEX CRUDE OIL OPTIONS (PHY)																
LO CALL																
JUL17																
3300	15.75	15.75	16.90B/*15.22,	16.90B/*15.22,	----	----	----	----	16.80 + 0.90	.9999	----	----	2	----	5	UNCH
3400	15.88	15.88	15.90B/*14.22,	15.90B/*14.22,	----	----	----	----	15.80 + 0.90	.9998	----	----	1	----	5	UNCH
3450	15.38	15.38	15.40B/*13.72,	15.40B/*13.72,	----	----	----	----	15.31 + 0.91	.9997	----	----	1	----	5	UNCH
3500	----	----	14.90B/*13.21,	14.90B/*13.21,	----	----	----	----	14.81 + 0.90	.9996	----	----	----	----	5	UNCH
3550	----	----	14.41B/*12.71,	14.41B/*12.71,	----	----	----	----	14.31 + 0.90	.9994	1	----	----	2	UNCH	
3600	----	----	13.91B/*12.21,	13.91B/*12.21,	----	----	----	----	13.81 + 0.90	.9990	----	----	----	----	1	UNCH
3800	----	----	11.22B/10.26A	11.22B/10.26A	----	----	----	----	11.81 + 0.89	.9953	----	----	----	----	1	UNCH
3900	----	----	10.82B/9.27A	10.82B/9.27A	----	----	----	----	10.81 + 0.89	.9909	----	----	----	----	104	UNCH
4000	----	----	9.83B/8.29A	9.83B/8.29A	----	----	----	----	9.82 + 0.88	.9900	----	----	----	----	19	UNCH
4050	----	----	9.34B/7.80A	9.34B/7.80A	----	----	----	----	9.32 + 0.87	.9855	----	----	----	----	9	UNCH
4100	----	----	8.84B/7.31A	8.84B/7.31A	----	----	----	----	8.83 + 0.87	.9848	----	----	----	----	36	UNCH
4150	8.32	8.32	8.35B/6.83A	8.35B/6.83A	----	----	----	----	8.34 + 0.87	.9799	----	1	----	----	40	UNCH
4200	----	----	7.86B/6.35A	7.86B/6.35A	----	----	----	----	7.85 + 0.86	.9749	----	----	----	----	123	UNCH
4250	----	----	7.37B/5.87A	7.37B/5.87A	----	----	----	----	7.36 + 0.86	.9696	----	----	----	----	43	UNCH
4300	5.50	5.50	6.88B/5.41A	6.88B/5.41A	----	----	----	----	6.87 + 0.84	.9639	----	2	----	----	108	UNCH
4350	----	----	6.40B/4.94A	6.40B/4.94A	----	----	----	----	6.39 + 0.83	.9540	----	----	----	----	69	UNCH
4400	----	----	5.92B/4.49A	5.92B/4.49A	----	----	----	----	5.91 + 0.81	.9437	----	----	----	----	324	UNCH
4450	----	----	5.45B/4.05A	5.45B/4.05A	----	----	----	----	5.43 + 0.79	.9292	----	1	----	----	90	UNCH
4500	----	----	4.98B/3.63A	4.98B/3.63A	----	----	----	----	4.97 + 0.77	.9140	----	1	----	----	1500	UNCH
4550	4.25	4.25	4.52B/3.22A	4.52B/3.22A	----	----	----	----	4.51 + 0.74	.8945	----	46	----	----	408	UNCH
4600	3.38	3.38	4.08B/2.83A	4.08B/2.83A	----	----	----	----	4.07 + 0.71	.8681	----	104	----	----	3486	UNCH
4650	3.08	3.08	3.70B/2.47A	3.70B/2.47												



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Table with columns: LO CALL, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include AUG17, SEP17, and various contract months.

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CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

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GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL NYMEX CRUDE OIL OPTIONS (PHY)											6792
TOTAL											6792
DEC19											
4000	----	----	----	----	13.03 + 0.42	.7752	----	----	----	----	1 UNCH
4700	----	----	----	----	8.74 + 0.32	.6380	----	----	----	----	100 UNCH
4750	----	----	----	----	8.47 + 0.31	.6272	----	----	----	250	500 UNCH
4900	----	----	----	----	7.68 + 0.28	.5943	----	----	----	----	1550 UNCH
4950	----	----	----	----	7.42 + 0.27	.5831	----	----	----	----	150 UNCH
5000	----	----	----	----	7.17 + 0.27	.5719	----	----	----	200	412 + 200 UNCH
5050	----	----	----	----	6.92 + 0.26	.5606	----	----	----	----	900 UNCH
5100	----	----	----	----	6.68 + 0.27	.5494	----	----	----	150	2300 UNCH
5150	----	----	----	----	6.44 + 0.26	.5380	----	----	----	----	200 UNCH
5200	----	----	----	----	6.20 + 0.26	.5264	----	----	----	----	300 UNCH
5300	----	----	----	----	5.75 + 0.26	.5035	----	----	----	----	522 UNCH
5350	----	----	----	----	5.53 + 0.25	.4919	----	----	----	----	100 UNCH
5400	----	----	----	----	5.31 + 0.24	.4803	----	----	----	----	600 UNCH
5450	----	----	----	----	5.11 + 0.24	.4689	----	----	----	----	500 UNCH
5500	----	----	----	----	4.91 + 0.24	.4575	----	----	----	400	2354 - 100 UNCH
5550	----	----	----	----	4.71 + 0.23	.4459	----	----	----	----	1150 UNCH
5600	----	----	----	----	4.52 + 0.22	.4345	----	----	----	----	201 UNCH
5650	----	----	----	----	4.34 + 0.22	.4233	----	----	----	----	450 UNCH
5700	----	----	----	----	4.16 + 0.21	.4119	----	----	----	----	100 UNCH
5750	----	----	----	----	3.99 + 0.21	.4008	----	----	----	----	219 UNCH
5800	----	----	----	----	3.82 + 0.20	.3897	----	----	----	----	700 UNCH
5850	----	----	----	----	3.67 + 0.20	.3791	----	----	----	----	1504 UNCH
5900	----	----	----	----	3.51 + 0.18	.3681	----	----	----	----	701 UNCH
6000	----	----	----	----	3.23 + 0.17	.3475	----	----	----	200	2555 UNCH
6400	----	----	----	----	2.25 + 0.10	.2691	----	----	----	----	500 UNCH
6500	----	----	----	----	2.05 + 0.08	.2514	----	----	----	----	1266 UNCH
6600	----	----	----	----	1.86 + 0.06	.2340	----	----	----	----	625 UNCH
6800	----	----	----	----	1.55 + 0.04	.2035	----	----	----	----	360 UNCH
7000	----	----	----	----	1.30 + 0.02	.1771	----	----	----	----	5510 UNCH
7500	----	----	----	----	0.87 UNCH	.1268	----	----	----	----	1510 UNCH
8000	----	----	----	----	0.58 - 0.04	.0899	----	----	----	----	1558 UNCH
8200	----	----	----	----	0.50 - 0.04	.0789	----	----	----	----	200 UNCH
8250	----	----	----	----	0.48 - 0.05	.0762	----	----	----	----	21 UNCH
8300	----	----	----	----	0.47 - 0.04	.0745	----	----	----	----	110 UNCH
8500	----	----	----	----	0.42 - 0.04	.0671	----	----	----	----	550 UNCH
8700	----	----	----	----	0.37 - 0.05	.0598	----	----	----	----	500 UNCH
9000	----	----	----	----	0.32 - 0.05	.0519	----	----	----	----	1065 UNCH
9250	----	----	----	----	0.28 - 0.06	.0458	----	----	----	----	20 UNCH
9500	----	----	----	----	0.25 - 0.06	.0410	----	----	----	----	72 UNCH
10000	----	----	----	----	0.20 - 0.05	.0330	----	----	----	----	7622 UNCH
10500	----	----	----	----	0.16 - 0.04	.0266	----	----	----	----	200 UNCH
10950	----	----	----	----	0.13 - 0.04	.0219	----	----	----	----	2 UNCH
11000	----	----	----	----	0.13 - 0.03	.0218	----	----	----	----	250 UNCH
11500	----	----	----	----	0.11 - 0.02	.0184	----	----	----	----	100 UNCH
12000	----	----	----	----	0.10 UNCH	.0165	----	----	----	----	200 UNCH
12500	----	----	----	----	0.08 UNCH	.0134	----	----	----	----	2800 UNCH
13000	----	----	----	----	0.07 + 0.01	.0117	----	----	----	----	200 UNCH
13500	----	----	----	----	0.07 + 0.02	.0114	----	----	----	----	11 UNCH
14000	----	----	----	----	0.06 + 0.02	.0098	----	----	----	----	3 UNCH
15000	----	----	----	----	0.05 + 0.03	.0080	----	----	----	----	25 UNCH
20000	----	----	----	----	0.03 + 0.02	.0044	----	----	----	----	150 UNCH
TOTAL											1200 43499 + 100
JAN20											
6800	----	----	----	----	1.63 + 0.03	.2093	----	----	----	----	160 UNCH
8300	----	----	----	----	0.51 - 0.05	.0789	----	----	----	----	160 UNCH
TOTAL											320
JUN20											
5300	----	----	----	----	6.23 + 0.22	.5141	----	----	----	----	22 UNCH
5600	----	----	----	----	5.02 + 0.19	.4499	----	----	----	----	89 UNCH
10000	----	----	----	----	0.26 - 0.05	.0403	----	----	----	----	1 UNCH
TOTAL											112
DEC20											
4000	----	----	----	----	13.97 + 0.33	.7760	----	----	----	----	9 UNCH
4750	----	----	----	----	9.51 + 0.22	.6380	----	----	----	----	10 UNCH
4800	----	----	----	----	9.25 + 0.22	.6286	----	----	----	----	300 UNCH
4900	----	----	----	----	8.72 + 0.20	.6085	----	----	----	----	1 UNCH
5000	----	----	----	----	8.22 + 0.19	.5887	----	----	----	----	175 UNCH
5300	----	----	----	----	6.82 + 0.19	.5282	----	----	----	----	200 UNCH
5500	----	----	----	----	5.99 + 0.18	.4879	----	----	----	----	650 UNCH
5600	----	----	----	----	5.61 + 0.16	.4681	----	----	----	----	100 UNCH
5700	----	----	----	----	5.25 + 0.15	.4485	----	----	----	----	202 UNCH
5950	----	----	----	----	4.42 + 0.09	.4004	----	----	----	----	260 UNCH
6000	----	----	----	----	4.27 + 0.08	.3912	----	----	----	----	111 UNCH
6200	----	----	----	----	3.72 + 0.05	.3554	----	----	----	----	1 UNCH
6500	----	----	----	----	3.01 + 0.02	.3055	----	----	----	----	20 UNCH
6650	----	----	----	----	2.71 + 0.01	.2826	----	----	----	----	1 UNCH
6800	----	----	----	----	2.45 + 0.01	.2617	----	----	----	----	1 UNCH
7000	----	----	----	----	2.15 + 0.01	.2363	----	----	----	----	1200 UNCH
7500	----	----	----	----	1.57 + 0.02	.1832	----	----	----	----	500 UNCH
8500	----	----	----	----	0.87 + 0.02	.1111	----	----	----	----	300 UNCH
9100	----	----	----	----	0.64 - 0.01	.0846	----	----	----	----	302 UNCH
9500	----	----	----	----	0.52 - 0.02	.0703	----	----	----	----	30 UNCH
10000	----	----	----	----	0.40 - 0.02	.0556	----	----	----	----	128 UNCH
12000	----	----	----	----	0.15 - 0.01	.0228	----	----	----	----	1 UNCH
12500	----	----	----	----	0.12 - 0.01	.0185	----	----	----	----	250 UNCH
13000	----	----	----	----	0.09 - 0.01	.0143	----	----	----	----	2 UNCH
14000	----	----	----	----	0.06 UNCH	.0098	----	----	----	----	25 UNCH
15000	----	----	----	----	0.04 UNCH	.0067	----	----	----	----	650 UNCH
TOTAL											5429
DEC21											
5000	----	----	----	----	9.43 + 0.18	.6118	----	----	----	----	1 UNCH
7000	----	----	----	----	2.78 - 0.04	.2734	----	----	----	----	25 UNCH
8100	----	----	----	----	1.55 - 0.05	.1695	----	----	----	----	100 UNCH
9900	----	----	----	----	0.75 - 0.04	.0882	----	----	----	----	1 UNCH
10000	----	----	----	----	0.73 - 0.04	.0858	----	----	----	----	11 UNCH
13000	----	----	----	----	0.33 - 0.02	.0398	----	----	----	----	100 UNCH
TOTAL											238
DEC22											
6000	----	----	----	----	6.20 + 0.01	.4614	----	----	----	----	16 UNCH
6050	----	----	----	----	6.02 UNCH	.4529	----	----	----	----	1 UNCH
7500	----	----	----	----	2.50 - 0.09	.2434	----	----	----	----	1 UNCH
10500	----	----	----	----	0.59 - 0.05	.0712	----	----	----	----	465 UNCH
TOTAL											483
DEC23											
10000	----	----	----	----	0.99 - 0.08	.1064	----	----	----	----	1 UNCH
TOTAL											1
LO PUT NYMEX CRUDE OIL OPTIONS (PHY)											
JUL17											
1500	----	----	----	----	0.01 UNCH	----	----	----	----	----	75 UNCH
1600	----	----	----	----	0.01 UNCH	----	----	----	----	----	3 UNCH
2000	----	----	----	----	0.01 UNCH	----	----	----	----	----	403 UNCH
2300	----	----	----	----	0.01 UNCH	----	----	----	----	----	9 UNCH
2400	----	----	----	----	0.01 UNCH	----	----	----	----	----	1 UNCH
2500	----	----	----	----	0.01 UNCH	----	----	----	----	----	4 UNCH
2550	----	----	----	----	0.01 UNCH	----	----	----	----	----	4 UNCH
2600	----	----	----	----	0.01 UNCH	----	----	----	----	----	385 UNCH
2700	----	----	----	----	0.01 UNCH	----	----	----	----	----	2 UNCH
2750	----	----	----	----	0.01 UNCH	----	----	----	----	----	5 UNCH
2800	----	----	----	----	0.01 UNCH	----	----	----	----	----	66 UNCH

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Table with columns: LO PUT, GLOBEX OPEN, OPEN RANGE, OUTCRY RANGE, GLOBEX HIGH/LOW, OPEN HIGH/LOW, OUTCRY HIGH/LOW, SETT.PRICE & PT.CHGE, DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX CRUDE OIL OPTIONS (PHY) for JUL17 and AUG17.

Table with columns: LO PUT, GLOBEX OPEN, OPEN RANGE, OUTCRY RANGE, GLOBEX HIGH/LOW, OPEN HIGH/LOW, OUTCRY HIGH/LOW, SETT.PRICE & PT.CHGE, DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX CRUDE OIL OPTIONS (PHY) for AUG17.

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Fri, May 26, 2017 PG63

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Table with columns: LO PUT AUG17, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE, DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX CRUDE OIL OPTIONS (PHY) for AUG17, SEP17, and OCT17.

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Table with columns: LO PUT, OPEN, OUTCRY, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE, DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX CRUDE OIL OPTIONS (PHY) for Oct17, Nov17, and Dec17.

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Table with columns: LO PUT, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX CRUDE OIL OPTIONS (PHY) and JAN18.

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Table with columns: LO PUT, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from JAN18 to JUN18 with various contract specifications and volume data.



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Table with columns: LO, PUT, OPEN, OUTCRY, GLOBEX, OPEN, OUTCRY, SETT.PRICE, DELTA, EXER, OPEN, GLOBEX, PNT, OPEN. Rows include months from JUN18 to JUN19 with various contract specifications and prices.

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Table with columns: LO, PUT, OPEN, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX CRUDE OIL OPTIONS (PHY) for JUN19, DEC19, JUN20, DEC20, DEC21.

OH CALL NYMEX HEATING OIL (PHY) OPTIONS

Table with columns: OH CALL, NYMEX HEATING OIL (PHY) OPTIONS, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include various contract months from JUN17 to 21000.

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Table with columns: OH CALL, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months like JUL17, AUG17, SEP17, OCT17, NOV17, DEC17 with various contract specifications and volume data.



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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX® VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX HEATING OIL (PHY) OPTIONS for months DEC17, JAN18, FEB18, and MAR18.



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Table with columns: OH CALL, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from MAR18 to DEC18 and OH PUT JUN17.



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Table with columns: LN CALL, NYMEX NATURAL GAS (EURO) OPTS, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include JUL17 and AUG17 contracts.

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Table with columns: LN, CALL, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX NATURAL GAS (EURO) OPTS for months OCT17, NOV17, and DEC17.

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PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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PRELIMINARY

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Table with columns: LN CALL, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX® VOLUME, PNT VOLUME, OPEN INTEREST. Rows include JUL18, AUG18, SEP18, and OCT18 with various contract months and prices.



2017 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

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LN	CALL	OPEN	OUTCRY	GLOBEX	OPEN	OUTCRY	SETT. PRICE	DELTA	EXER	OPEN	GLOBEX	PNT	OPEN
		OPEN	RANGE	HIGH/LOW	HIGH/LOW	RANGE	& PT. CHGE.		CISES	OUTCRY	VOLUME	VOLUME	INTEREST
NYMEX NATURAL GAS (EURO) OPTS													
OCT18													
3140							0.2616 + 0.0036	.4692					15 UNCH
3150							0.2582 + 0.0036	.4649					25 UNCH
3200							0.2419 + 0.0033	.4438					475 UNCH
3250							0.2267 + 0.0030	.4233					1365 UNCH
3260							0.2238 + 0.0030	.4194					10 UNCH
3300							0.2126 + 0.0028	.4037					540 UNCH
3350							0.1995 + 0.0026	.3848					200 UNCH
3400							0.1872 + 0.0025	.3665					400 UNCH
3500							0.1647 + 0.0021	.3320					2967 UNCH
3600							0.1451 + 0.0019	.3004					9 UNCH
3650							0.1362 + 0.0017	.2856					20 UNCH
3750							0.1201 + 0.0015	.2580					2511 UNCH
3800							0.1129 + 0.0014	.2452					190 UNCH
4000							0.0883 + 0.0010	.1999					2675 UNCH
4150							0.0738 + 0.0008	.1716					100 UNCH
4250							0.0657 + 0.0007	.1552					450 UNCH
4400							0.0555 + 0.0006	.1339					55 UNCH
4450							0.0525 + 0.0005	.1275					50 UNCH
4500							0.0498 + 0.0005	.1216					640 UNCH
4600							0.0450 + 0.0004	.1109					135 UNCH
4750							0.0391 + 0.0003	.0974					1064 UNCH
4800							0.0373 + 0.0002	.0933					25 UNCH
5000							0.0311 + 0.0002	.0788					646 UNCH
5250							0.0244 + 0.0003	.0631					25 UNCH
5500							0.0191 + 0.0002	.0505					76 UNCH
5800							0.0144 + 0.0002	.0389					2 UNCH
6000							0.0119 + 0.0001	.0327					812 UNCH
6500							0.0073 + 0.0001	.0209					260 UNCH
6750							0.0056 + 0.0001	.0164					50 UNCH
7000							0.0043 + 0.0001	.0129				9	61 UNCH
7250							0.0032	.0098					20 UNCH
7500							0.0025 + 0.0001	.0078					100 UNCH
8000							0.0014	.0046					25 UNCH
9000							0.0005	.0017					100 UNCH
10000							0.0002	.0007					10 UNCH
TOTAL												9	21585
NOV18													
2600							0.5577 + 0.0064	.7318					25 UNCH
2750							0.4722 + 0.0057	.6668					150 UNCH
2800							0.4461 + 0.0054	.6447					25 UNCH
2950							0.3748 + 0.0048	.5780					10 UNCH
3000							0.3532 + 0.0045	.5560					2010 UNCH
3010							0.3490 + 0.0044	.5516					18 UNCH
3050							0.3327 + 0.0043	.5343					50 UNCH
3080							0.3209 + 0.0042	.5215					10 UNCH
3100							0.3132 + 0.0041	.5130					710 UNCH
3140							0.2984 + 0.0040	.4962					15 UNCH
3150							0.2947 + 0.0038	.4920					25 UNCH
3200							0.2772 + 0.0037	.4715					375 UNCH
3250							0.2607 + 0.0035	.4515					1646 UNCH
3260							0.2575 + 0.0035	.4475					10 UNCH
3300							0.2450 + 0.0033	.4319					240 UNCH
3400							0.2163 + 0.0030	.3944					350 UNCH
3500							0.1908 + 0.0027	.3592					2737 UNCH
3750							0.1393 + 0.0020	.2818					2186 UNCH
3800							0.1308 + 0.0019	.2681					160 UNCH
4000							0.1021 + 0.0013	.2194					1620 UNCH
4250							0.0761 + 0.0009	.1714					254 UNCH
4400							0.0642 + 0.0007	.1481					55 UNCH
4450							0.0607 + 0.0007	.1410					50 UNCH
4500							0.0575 + 0.0007	.1345					375 UNCH
4600							0.0515 + 0.0006	.1221					135 UNCH
4750							0.0439 + 0.0005	.1060					800 UNCH
4800							0.0416 + 0.0004	.1011					25 UNCH
5000							0.0340 + 0.0004	.0843					481 UNCH
5250							0.0263 + 0.0003	.0669					25 UNCH
5500							0.0204 + 0.0003	.0532					76 UNCH
5800							0.0151 + 0.0002	.0405					2 UNCH
6000							0.0124 + 0.0001	.0338					360 UNCH
6500							0.0076 + 0.0001	.0216					260 UNCH
6750							0.0060 + 0.0001	.0173					50 UNCH
7000							0.0046	.0136				9	61 UNCH
7250							0.0036	.0108					20 UNCH
7500							0.0028	.0086					100 UNCH
8000							0.0018 + 0.0001	.0056					25 UNCH
9000							0.0007	.0023					100 UNCH
10000							0.0003	.0010					10 UNCH
TOTAL												9	15636
DEC18													
2600							0.6693 + 0.0068	.7728					25 UNCH
2750							0.5773 + 0.0061	.7150					150 UNCH
2800							0.5489 + 0.0058	.6951					25 UNCH
2950							0.4703 + 0.0052	.6344					10 UNCH
3000							0.4462 + 0.0049	.6140					3380 UNCH
3010							0.4415 + 0.0049	.6099					18 UNCH
3050							0.4232 + 0.0048	.5937					175 UNCH
3080							0.4099 + 0.0047	.5814					10 UNCH
3100							0.4012 + 0.0046	.5734					710 UNCH
3140							0.3843 + 0.0044	.5573					15 UNCH
3150							0.3801 + 0.0043	.5533					25 UNCH
3200							0.3601 + 0.0042	.5336					375 UNCH
3250							0.3410 + 0.0040	.5142					1491 UNCH
3260							0.3372 + 0.0039	.5104					10 UNCH
3300							0.3227 + 0.0037	.4951					240 UNCH
3400							0.2889 + 0.0034	.4581					350 UNCH
3500							0.2583 + 0.0032	.4227					4382 UNCH
3750							0.1947 + 0.0025	.3425					2286 UNCH
3800							0.1840 + 0.0024	.3280					160 UNCH
4000							0.1470 + 0.0018	.2750					2120 UNCH
4250							0.1122 + 0.0013	.2206					254 UNCH
4400							0.0965 + 0.0010	.1941					55 UNCH
4450							0.0919 + 0.0009	.1861					50 UNCH
4500							0.0876 + 0.0008	.1786					375 UNCH
4600							0.0798 + 0.0008	.1645					135 UNCH
4750							0.0695 + 0.0007	.1457					



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LN	CALL	OPEN	OUTCRY	GLOBEX	OPEN	OUTCRY	SETT.PRICE	DELTA	EXER	OPEN	GLOBEX®	PNT	OPEN
		OPEN	RANGE	HIGH/LOW	OPEN	RANGE	& PT.CHGE.		CISES	OUTCRY	VOLUME	VOLUME	INTEREST
NYMEX NATURAL GAS (EURO) OPTS													
JAN19													
3000	----	----	----	----	----	----	0.5290 + 0.0052	.6482	----	----	----	----	771 UNCH
3100	----	----	----	----	----	----	0.4828 + 0.0047	.6112	----	----	----	----	30 UNCH
3250	----	----	----	----	----	----	0.4218 + 0.0040	.5571	----	----	----	----	601 UNCH
3300	----	----	----	----	----	----	0.4036 + 0.0036	.5398	----	----	----	----	200 UNCH
3500	----	----	----	----	----	----	0.3410 + 0.0029	.4754	----	----	----	----	1752 UNCH
3750	----	----	----	----	----	----	0.2786 + 0.0022	.4052	----	----	----	----	1025 UNCH
4000	----	----	----	----	----	----	0.2305 + 0.0017	.3463	----	----	----	----	835 UNCH
4250	----	----	----	----	----	----	0.1931 + 0.0012	.2975	----	----	----	----	204 UNCH
4500	----	----	----	----	----	----	0.1641 + 0.0008	.2576	----	----	----	----	175 UNCH
4650	----	----	----	----	----	----	0.1505 + 0.0006	.2377	----	----	----	----	55 UNCH
4750	----	----	----	----	----	----	0.1430 + 0.0004	.2263	----	----	----	----	150 UNCH
5000	----	----	----	----	----	----	0.1280 + 0.0003	.2024	----	----	----	----	575 UNCH
5150	----	----	----	----	----	----	0.1206 + 0.0002	.1903	----	----	----	----	50 UNCH
5250	----	----	----	----	----	----	0.1159 + 0.0002	.1827	----	----	----	----	100 UNCH
5500	----	----	----	----	----	----	0.1044 + 0.0004	.1648	----	----	----	----	125 UNCH
6000	----	----	----	----	----	----	0.0781 + 0.0006	.1277	----	----	----	----	622 UNCH
6500	----	----	----	----	----	----	0.0564 + 0.0004	.0964	----	----	----	----	50 UNCH
7000	----	----	----	----	----	----	0.0407 + 0.0003	.0726	----	----	----	----	10 UNCH
7500	----	----	----	----	----	----	0.0295 + 0.0002	.0548	----	----	----	----	10 UNCH
9000	----	----	----	----	----	----	0.0116 + 0.0001	.0238	----	----	----	----	400 UNCH
TOTAL													7930
FEB19													
2800	----	----	----	----	----	----	0.6488 + 0.0032	.7083	----	----	----	----	50 UNCH
2850	----	----	----	----	----	----	0.6216 + 0.0030	.6913	----	----	----	----	15 UNCH
2950	----	----	----	----	----	----	0.5704 + 0.0027	.6569	----	----	----	----	125 UNCH
3000	----	----	----	----	----	----	0.5465 + 0.0026	.6396	----	----	----	----	771 UNCH
3100	----	----	----	----	----	----	0.5019 + 0.0022	.6051	----	----	----	----	30 UNCH
3250	----	----	----	----	----	----	0.4429 + 0.0017	.5552	----	----	----	----	601 UNCH
3300	----	----	----	----	----	----	0.4256 + 0.0016	.5393	----	----	----	----	200 UNCH
3500	----	----	----	----	----	----	0.3658 + 0.0013	.4802	----	----	----	----	1752 UNCH
3750	----	----	----	----	----	----	0.3046 + 0.0008	.4153	----	----	----	----	1025 UNCH
4000	----	----	----	----	----	----	0.2565 + 0.0005	.3603	----	----	----	----	835 UNCH
4250	----	----	----	----	----	----	0.2185 + 0.0003	.3141	----	----	----	----	204 UNCH
4500	----	----	----	----	----	----	0.1884 + 0.0002	.2757	----	----	----	----	175 UNCH
4650	----	----	----	----	----	----	0.1733 UNCH	.2557	----	----	----	----	55 UNCH
4750	----	----	----	----	----	----	0.1648 - 0.0001	.2440	----	----	----	----	150 UNCH
5000	----	----	----	----	----	----	0.1477 - 0.0002	.2194	----	----	----	----	575 UNCH
5150	----	----	----	----	----	----	0.1394 - 0.0002	.2069	----	----	----	----	50 UNCH
5250	----	----	----	----	----	----	0.1344 - 0.0002	.1993	----	----	----	----	100 UNCH
5500	----	----	----	----	----	----	0.1228 - 0.0002	.1820	----	----	----	----	125 UNCH
6000	----	----	----	----	----	----	0.0981 + 0.0002	.1482	----	----	----	----	620 UNCH
6500	----	----	----	----	----	----	0.0734 + 0.0001	.1156	----	----	----	----	50 UNCH
7000	----	----	----	----	----	----	0.0549 + 0.0001	.0900	----	----	----	----	10 UNCH
7500	----	----	----	----	----	----	0.0411 + 0.0001	.0700	----	----	----	----	10 UNCH
9000	----	----	----	----	----	----	0.0177 - 0.0001	.0332	----	----	----	----	400 UNCH
TOTAL													7928
MAR19													
2800	----	----	----	----	----	----	0.6255 + 0.0004	.6818	----	----	----	----	50 UNCH
2850	----	----	----	----	----	----	0.6003 + 0.0004	.6654	----	----	----	----	15 UNCH
2950	----	----	----	----	----	----	0.5533 + 0.0002	.6324	----	----	----	----	125 UNCH
3000	----	----	----	----	----	----	0.5315 + 0.0001	.6160	----	----	----	----	771 UNCH
3100	----	----	----	----	----	----	0.4907 - 0.0001	.5836	----	----	----	----	30 UNCH
3250	----	----	----	----	----	----	0.4375 - 0.0003	.5377	----	----	----	----	601 UNCH
3300	----	----	----	----	----	----	0.4220 - 0.0003	.5232	----	----	----	----	200 UNCH
3500	----	----	----	----	----	----	0.3665 - 0.0005	.4691	----	----	----	----	1752 UNCH
3700	----	----	----	----	----	----	0.3196 - 0.0005	.4207	----	----	----	----	100 UNCH
3750	----	----	----	----	----	----	0.3091 - 0.0005	.4095	----	----	----	----	1025 UNCH
4000	----	----	----	----	----	----	0.2633 - 0.0006	.3587	----	----	----	----	835 UNCH
4250	----	----	----	----	----	----	0.2267 - 0.0006	.3157	----	----	----	----	204 UNCH
4500	----	----	----	----	----	----	0.1974 - 0.0005	.2795	----	----	----	----	2375 UNCH
4650	----	----	----	----	----	----	0.1826 - 0.0006	.2607	----	----	----	----	55 UNCH
4750	----	----	----	----	----	----	0.1742 - 0.0006	.2496	----	----	----	----	150 UNCH
5000	----	----	----	----	----	----	0.1572 - 0.0007	.2260	----	----	----	----	575 UNCH
5150	----	----	----	----	----	----	0.1490 - 0.0007	.2141	----	----	----	----	50 UNCH
5250	----	----	----	----	----	----	0.1441 - 0.0006	.2069	----	----	----	----	100 UNCH
5500	----	----	----	----	----	----	0.1328 - 0.0006	.1904	----	----	----	----	25 UNCH
6000	----	----	----	----	----	----	0.1096 - 0.0005	.1590	----	----	----	----	619 UNCH
6500	----	----	----	----	----	----	0.0841 - 0.0003	.1269	----	----	----	----	50 UNCH
7000	----	----	----	----	----	----	0.0643 - 0.0003	.1008	----	----	----	----	10 UNCH
7500	----	----	----	----	----	----	0.0493 - 0.0002	.0801	----	----	----	----	10 UNCH
9000	----	----	----	----	----	----	0.0227 - 0.0002	.0405	----	----	----	----	400 UNCH
TOTAL													10127
APR19													
2600	----	----	----	----	----	----	0.3977 - 0.0067	.6107	----	----	----	----	25 UNCH
2750	----	----	----	----	----	----	0.3320 - 0.0060	.5439	----	----	----	----	100 UNCH
2800	----	----	----	----	----	----	0.3121 - 0.0059	.5222	----	----	----	----	50 UNCH
2850	----	----	----	----	----	----	0.2933 - 0.0056	.5008	----	----	----	----	15 UNCH
2950	----	----	----	----	----	----	0.2586 - 0.0052	.4592	----	----	----	----	125 UNCH
3000	----	----	----	----	----	----	0.2428 - 0.0050	.4392	----	----	----	----	770 UNCH
3250	----	----	----	----	----	----	0.1762 - 0.0041	.3475	----	----	----	----	309 UNCH
3300	----	----	----	----	----	----	0.1654 - 0.0040	.3311	----	----	----	----	200 UNCH
3400	----	----	----	----	----	----	0.1463 - 0.0038	.3008	----	----	----	----	100 UNCH
3500	----	----	----	----	----	----	0.1301 - 0.0035	.2736	----	----	----	----	1100 UNCH
3750	----	----	----	----	----	----	0.0977 - 0.0028	.2158	----	----	----	----	1050 UNCH
4000	----	----	----	----	----	----	0.0747 - 0.0023	.1714	----	----	----	----	865 UNCH
4250	----	----	----	----	----	----	0.0578 - 0.0018	.1369	----	----	----	----	204 UNCH
4500	----	----	----	----	----	----	0.0446 - 0.0016	.1093	----	----	----	----	125 UNCH
4650	----	----	----	----	----	----	0.0383 - 0.0014	.0953	----	----	----	----	55 UNCH
4750	----	----	----	----	----	----	0.0347 - 0.0012	.0872	----	----	----	----	125 UNCH
5000	----	----	----	----	----	----	0.0268 - 0.0010	.0694	----	----	----	----	575 UNCH
5150	----	----	----	----	----	----	0.0229 - 0.0009	.0603	----	----	----	----	50 UNCH
5250	----	----	----	----	----	----	0.0207 - 0.0008	.0551	----	----	----	----	100 UNCH
5500	----	----	----	----	----	----	0.0161 - 0.0006	.0439	----	----	----	----	25 UNCH
6000	----	----	----	----	----	----	0.0097 - 0.0005	.0278	----	----	----	----	517 UNCH
6500	----	----	----	----	----	----	0.0058 - 0.0003	.0174	----	----	----	----	50 UNCH
7000	----	----	----	----	----	----	0.0034 - 0.0002	.0107	----	----	----	----	10 UNCH
7500	----	----	----	----	----	----	0.0020 - 0.0001	.0066	----	----	----		



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ENERGY OPTIONS

Fri, May 26, 2017 PG63

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Table with columns: LN CALL, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from MAY19 to OCT19 and various contract months (e.g., 2600, 2750, 2800, etc.).

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Table with columns: LN, CALL, GLOBEX OPEN, OPEN RANGE, OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN HIGH/LOW, OUTCRY HIGH/LOW, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months like OCT19, NOV19, DEC19, JAN20, FEB20, MAR20, APR20.

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LN	CALL	OPEN	OUTCRY	GLOBEX	OPEN	OUTCRY	SETT.PRICE	DELTA	EXER	OPEN	GLOBEX	PNT	OPEN
		OPEN	RANGE	HIGH/LOW	HIGH/LOW	RANGE	& PT.CHGE.		CISES	OUTCRY	VOLUME	VOLUME	INTEREST
NYMEX NATURAL GAS (EURO) OPTS													
JUN23													
4700	----	----	----	----	----	----	0.0670 - 0.0023	.1389	----	----	----	----	30 UNCH
5250	----	----	----	----	----	----	0.0433 - 0.0016	.0941	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	0.0363 - 0.0013	.0801	----	----	----	----	50 UNCH
6000	----	----	----	----	----	----	0.0253 - 0.0010	.0576	----	----	----	----	16 UNCH
TOTAL													220
JUL23													
3500	----	----	----	----	----	----	0.2253 - 0.0057	.3700	----	----	----	----	53 UNCH
4500	----	----	----	----	----	----	0.0858 - 0.0028	.1697	----	----	----	----	42 UNCH
4700	----	----	----	----	----	----	0.0723 - 0.0025	.1463	----	----	----	----	30 UNCH
5250	----	----	----	----	----	----	0.0469 - 0.0016	.0996	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	0.0394 - 0.0014	.0849	----	----	----	----	50 UNCH
6000	----	----	----	----	----	----	0.0277 - 0.0011	.0616	----	----	----	----	15 UNCH
TOTAL													220
AUG23													
3500	----	----	----	----	----	----	0.2384 - 0.0056	.3814	----	----	----	----	53 UNCH
4500	----	----	----	----	----	----	0.0925 - 0.0028	.1783	----	----	----	----	42 UNCH
4700	----	----	----	----	----	----	0.0781 - 0.0025	.1541	----	----	----	----	30 UNCH
5250	----	----	----	----	----	----	0.0508 - 0.0018	.1053	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	0.0428 - 0.0015	.0901	----	----	----	----	50 UNCH
6000	----	----	----	----	----	----	0.0305 - 0.0011	.0661	----	----	----	----	15 UNCH
TOTAL													220
SEP23													
3500	----	----	----	----	----	----	0.2429 - 0.0056	.3848	----	----	----	----	52 UNCH
4500	----	----	----	----	----	----	0.0953 - 0.0029	.1816	----	----	----	----	42 UNCH
4700	----	----	----	----	----	----	0.0808 - 0.0025	.1575	----	----	----	----	30 UNCH
5250	----	----	----	----	----	----	0.0529 - 0.0017	.1083	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	0.0445 - 0.0015	.0925	----	----	----	----	50 UNCH
6000	----	----	----	----	----	----	0.0319 - 0.0011	.0683	----	----	----	----	15 UNCH
TOTAL													219
OCT23													
3500	----	----	----	----	----	----	0.2572 - 0.0058	.3969	----	----	----	----	53 UNCH
4500	----	----	----	----	----	----	0.1029 - 0.0030	.1909	----	----	----	----	42 UNCH
4700	----	----	----	----	----	----	0.0876 - 0.0026	.1661	----	----	----	----	30 UNCH
5250	----	----	----	----	----	----	0.0579 - 0.0019	.1153	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	0.0489 - 0.0015	.0989	----	----	----	----	50 UNCH
6000	----	----	----	----	----	----	0.0354 - 0.0012	.0736	----	----	----	----	15 UNCH
TOTAL													220
NOV23													
3500	----	----	----	----	----	----	0.2892 - 0.0062	.4237	----	----	----	----	52 UNCH
4500	----	----	----	----	----	----	0.1190 - 0.0032	.2099	----	----	----	----	42 UNCH
4700	----	----	----	----	----	----	0.1013 - 0.0028	.1831	----	----	----	----	30 UNCH
5250	----	----	----	----	----	----	0.0676 - 0.0020	.1284	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	0.0570 - 0.0017	.1102	----	----	----	----	50 UNCH
TOTAL													204
DEC23													
3500	----	----	----	----	----	----	0.3535 - 0.0068	.4732	----	----	----	----	53 UNCH
4500	----	----	----	----	----	----	0.1525 - 0.0037	.2463	----	----	----	----	42 UNCH
4700	----	----	----	----	----	----	0.1299 - 0.0033	.2157	----	----	----	----	30 UNCH
5250	----	----	----	----	----	----	0.0876 - 0.0024	.1534	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	0.0743 - 0.0021	.1325	----	----	----	----	50 UNCH
TOTAL													205
JAN24													
3500	----	----	----	----	----	----	0.4212 - 0.0074	.5192	----	----	----	----	31 UNCH
4500	----	----	----	----	----	----	0.1898 - 0.0043	.2826	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	0.1626 - 0.0038	.2492	----	----	----	----	30 UNCH
5300	----	----	----	----	----	----	0.1063 - 0.0027	.1737	----	----	----	----	60 UNCH
TOTAL													151
FEB24													
3500	----	----	----	----	----	----	0.4050 - 0.0071	.5077	----	----	----	----	29 UNCH
4500	----	----	----	----	----	----	0.1818 - 0.0041	.2747	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	0.1556 - 0.0037	.2419	----	----	----	----	30 UNCH
5300	----	----	----	----	----	----	0.1024 - 0.0026	.1691	----	----	----	----	60 UNCH
TOTAL													149
MAR24													
3500	----	----	----	----	----	----	0.3758 - 0.0068	.4867	----	----	----	----	31 UNCH
4500	----	----	----	----	----	----	0.1670 - 0.0039	.2599	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	0.1429 - 0.0034	.2286	----	----	----	----	30 UNCH
5300	----	----	----	----	----	----	0.0947 - 0.0023	.1602	----	----	----	----	60 UNCH
TOTAL													151
APR24													
3500	----	----	----	----	----	----	0.2542 - 0.0057	.3904	----	----	----	----	30 UNCH
4500	----	----	----	----	----	----	0.1061 - 0.0028	.1933	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	0.0912 - 0.0024	.1695	----	----	----	----	30 UNCH
5300	----	----	----	----	----	----	0.0599 - 0.0017	.1167	----	----	----	----	60 UNCH
TOTAL													150
MAY24													
3500	----	----	----	----	----	----	0.2513 - 0.0056	.3872	----	----	----	----	31 UNCH
4500	----	----	----	----	----	----	0.1056 - 0.0028	.1924	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	0.0909 - 0.0024	.1689	----	----	----	----	30 UNCH
5300	----	----	----	----	----	----	0.0599 - 0.0016	.1166	----	----	----	----	60 UNCH
TOTAL													151
JUN24													
3500	----	----	----	----	----	----	0.2651 - 0.0057	.3986	----	----	----	----	30 UNCH
4500	----	----	----	----	----	----	0.1131 - 0.0028	.2011	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	0.0974 - 0.0025	.1768	----	----	----	----	30 UNCH
5300	----	----	----	----	----	----	0.0647 - 0.0018	.1230	----	----	----	----	60 UNCH
TOTAL													150
JUL24													
3500	----	----	----	----	----	----	0.2823 - 0.0059	.4126	----	----	----	----	31 UNCH
4500	----	----	----	----	----	----	0.1224 - 0.0030	.2116	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	0.1055 - 0.0027	.1863	----	----	----	----	30 UNCH
5300	----	----	----	----	----	----	0.0706 - 0.0018	.1305	----	----	----	----	60 UNCH
TOTAL													151
AUG24													
3500	----	----	----	----	----	----	0.2982 - 0.0061	.4249	----	----	----	----	31 UNCH
4500	----	----	----	----	----	----	0.1312 - 0.0032	.2211	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	0.1132 - 0.0028	.1950	----	----	----	----	30 UNCH
5300	----	----	----	----	----	----	0.0761 - 0.0020	.1373	----	----	----	----	60 UNCH
TOTAL													151
SEP24													
3500	----	----	----	----	----	----	0.3038 - 0.0061	.4286	----	----	----	----	30 UNCH
4500	----	----	----	----	----	----	0.1350 - 0.0033	.2249	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	0.1167 - 0.0028	.1987	----	----	----	----	30 UNCH
5300	----	----	----	----	----	----	0.0791 - 0.0019	.1409	----	----	----	----	60 UNCH
TOTAL													



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Fri, May 26, 2017 PG63

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Table with columns: LN, PUT, OPEN, OUTCRY, GLOBEX, HIGH/LOW, OPEN, OUTCRY, SETT.PRICE, DELTA, EXER, CISES, OPEN, GLOBEX, PNT, OPEN. Rows include Nymex Natural Gas (EURO) options for July, August, and September 2017.

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2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

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LN	PUT	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
NYMEX NATURAL GAS (EURO) OPTS														
FEB19														
2550							0.1655 - 0.0020	.2097					4	UNCH
2650							0.2001 - 0.0023	.2416					30	UNCH
2700							0.2189 - 0.0025	.2580					7	UNCH
2750							0.2387 - 0.0026	.2747					50	UNCH
2800							0.2595 - 0.0027	.2916					50	UNCH
2850							0.2812 - 0.0029	.3086					50	UNCH
2950							0.3278 - 0.0032	.3430					125	UNCH
3000							0.3528 - 0.0033	.3603					676	UNCH
3250							0.4938 - 0.0041	.4447					100	UNCH
3500							0.6612 - 0.0047	.5197					50	UNCH
3750							0.8446 - 0.0051	.5846					25	UNCH
4000							1.0410 - 0.0054	.6396					230	UNCH
4650							1.5937 - 0.0060	.7442					55	UNCH
4750							1.6830 - 0.0060	.7559					125	UNCH
5150							2.0489 - 0.0062	.7930					50	UNCH
7000							3.7741 - 0.0060	.9099					10	UNCH
TOTAL													2352	
MAR19														
2000							0.0620 - 0.0006	.0916					225	UNCH
2250							0.1148 - 0.0009	.1506					155	UNCH
2350							0.1424 - 0.0010	.1781					70	UNCH
2500							0.1909 - 0.0011	.2224					265	UNCH
2550							0.2089 - 0.0012	.2378					4	UNCH
2650							0.2477 - 0.0013	.2694					30	UNCH
2700							0.2685 - 0.0014	.2855					7	UNCH
2750							0.2902 - 0.0014	.3017					50	UNCH
2800							0.3128 - 0.0016	.3181					50	UNCH
2850							0.3365 - 0.0016	.3345					50	UNCH
2950							0.3872 - 0.0018	.3675					125	UNCH
3000							0.4142 - 0.0019	.3839					676	UNCH
3250							0.5645 - 0.0023	.4622					100	UNCH
3500							0.7378 - 0.0024	.5308					50	UNCH
3700							0.8863 - 0.0025	.5792					100	UNCH
3750							0.9247 - 0.0025	.5904					25	UNCH
4000							1.1231 - 0.0026	.6413					230	UNCH
4650							1.6775 - 0.0027	.7392					55	UNCH
4750							1.7668 - 0.0027	.7503					125	UNCH
5150							2.1324 - 0.0027	.7858					50	UNCH
7000							3.8553 - 0.0025	.8991					10	UNCH
TOTAL													2452	
APR19														
2000							0.0789 + 0.0010	.1440					300	UNCH
2250							0.1497 + 0.0018	.2371					130	UNCH
2350							0.1862 + 0.0021	.2788					70	UNCH
2500							0.2499 + 0.0027	.3444					225	UNCH
2550							0.2735 + 0.0029	.3667					4	UNCH
2700							0.3509 + 0.0035	.4340					7	UNCH
2750							0.3788 + 0.0037	.4560					1050	UNCH
2800							0.4078 + 0.0040	.4778					50	UNCH
2850							0.4377 + 0.0041	.4991					50	UNCH
2950							0.5006 + 0.0045	.5407					125	UNCH
3000							0.5336 + 0.0047	.5607					176	UNCH
3250							0.7110 + 0.0056	.6524					100	UNCH
3400							0.8275 + 0.0060	.6991					100	UNCH
3500							0.9088 + 0.0062	.7263					50	UNCH
3750							1.1204 + 0.0069	.7841					25	UNCH
4000							1.3414 + 0.0074	.8285					230	UNCH
4650							1.9393 + 0.0084	.9046					55	UNCH
4750							2.0332 + 0.0085	.9127					125	UNCH
5150							2.4118 + 0.0088	.9396					50	UNCH
7000							4.1976 + 0.0094	.9892					10	UNCH
TOTAL													2932	
MAY19														
2000							0.0796 + 0.0009	.1500					300	UNCH
2250							0.1523 + 0.0017	.2480					130	UNCH
2350							0.1897 + 0.0019	.2918					70	UNCH
2500							0.2550 + 0.0024	.3604					225	UNCH
2550							0.2792 + 0.0027	.3837					4	UNCH
2700							0.3585 + 0.0032	.4538					7	UNCH
2750							0.3872 + 0.0034	.4762					50	UNCH
2800							0.4169 + 0.0036	.4986					50	UNCH
2850							0.4477 + 0.0038	.5205					50	UNCH
2950							0.5123 + 0.0041	.5628					125	UNCH
3000							0.5462 + 0.0043	.5831					176	UNCH
3250							0.7281 + 0.0051	.6746					100	UNCH
3500							0.9303 + 0.0057	.7462					50	UNCH
3750							1.1449 + 0.0062	.8014					25	UNCH
4000							1.3684 + 0.0067	.8429					230	UNCH
4650							1.9695 + 0.0076	.9142					55	UNCH
4750							2.0637 + 0.0077	.9219					125	UNCH
5150							2.4431 + 0.0079	.9466					50	UNCH
7000							4.2294 + 0.0085	.9911					10	UNCH
TOTAL													1832	
JUN19														
2000							0.0735 + 0.0009	.1413					300	UNCH
2250							0.1427 + 0.0016	.2372					130	UNCH
2350							0.1788 + 0.0019	.2806					70	UNCH
2500							0.2422 + 0.0025	.3489					225	UNCH
2550							0.2657 + 0.0026	.3722					4	UNCH
2700							0.3432 + 0.0032	.4424					7	UNCH
2750							0.3713 + 0.0034	.4653					50	UNCH
2800							0.4005 + 0.0036	.4878					50	UNCH
2850							0.4307 + 0.0037	.5100					50	UNCH
2950							0.4942 + 0.0041	.5529					125	UNCH
3000							0.5275 + 0.0043	.5735					176	UNCH
3250							0.7070 + 0.0050	.6668					100	UNCH
3500							0.9075 + 0.0056	.7400					50	UNCH
3750							1.1211 + 0.0061	.7962					25	UNCH
4000							1.3440 + 0.0066	.8380					243	UNCH
4650							1.9427 + 0.0075	.9115					55	UNCH
4750							2.0366 + 0.0077	.9195					125	UNCH
5150							2.4149 + 0.0079	.9453					50	UNCH
7000							4.1980 + 0.0086	.9911					10	UNCH
TOTAL													1845	
JUL19														
2000							0.0659 + 0.0008	.1305						



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Table with columns: LN, PUT, DEC24, 5300, TOTAL, NYMEX NATURAL GAS (EURO) OPTS, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST, UNCH.

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PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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Table with columns: ON PUT, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months like AUG17, SEP17, OCT17, NOV17, DEC17, JAN18.



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ON PUT	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
NYMEX NATURAL GAS OPTIONS (PHY)													
JAN18													
2600						0.049 - 0.001	.0940					102	UNCH
2650	0.060	0.060	0.060/0.060	0.060/0.060		0.057 - 0.001	.1064			4		27 +	4
3000						0.139 - 0.003	.2143					14	UNCH
3100						0.173 - 0.003	.2514					2	UNCH
3250						0.233 - 0.004	.3097					1	UNCH
3450						0.330 - 0.006	.3889					6	UNCH
3500						0.357 - 0.007	.4085					4	UNCH
3650						0.444 - 0.009	.4657					5	UNCH
3700						0.476 - 0.008	.4842					4	UNCH
TOTAL										9		201 +	9
FEB18													
2000						0.009 - 0.001	.0201					40	UNCH
2050						0.011 - 0.001	.0241					35	UNCH
2500						0.055 - 0.001	.0944					1897	UNCH
2600						0.073 - 0.002	.1185					102	UNCH
3000						0.188 - 0.004	.2411					14	UNCH
3250						0.297 - 0.005	.3283					5	UNCH
3450						0.402 - 0.007	.3977					1	UNCH
3500						0.431 - 0.008	.4146					16	UNCH
3600						0.491 - 0.009	.4477					4	UNCH
TOTAL												2114	
MAR18													
2400						0.071 - UNCH	.1059					227	UNCH
2600						0.114 - 0.001	.1547					100	UNCH
2800						0.175 - 0.002	.2131					1	UNCH
3000						0.254 - 0.004	.2766					24	UNCH
3200						0.351 - 0.004	.3414					3	UNCH
3300						0.405 - 0.005	.3733					3	UNCH
3500						0.523 - 0.007	.4348					2	UNCH
3550						0.555 - 0.007	.4495					1	UNCH
TOTAL												361	
APR18													
2900						0.278 - 0.005	.4208					1	UNCH
2950						0.305 - 0.006	.4466					18	UNCH
3000						0.333 - 0.007	.4720					11	UNCH
TOTAL												30	
MAY18													
3000						0.355 - 0.005	.5081					9	UNCH
TOTAL												9	
JUN18													
2950						0.315 - 0.004	.4667					2	UNCH
TOTAL												2	
NOV18													
2800						0.259 - 0.004	.3553					3	UNCH
TOTAL												3	
DEC18													
2800						0.228 - 0.004	.3049					3	UNCH
TOTAL												3	
JAN19													
2800						0.224 - 0.003	.2787					3	UNCH
TOTAL												3	
FEB19													
2800						0.261 - 0.003	.2918					3	UNCH
TOTAL												3	
MAR19													
2800						0.315 - 0.001	.3182					3	UNCH
TOTAL												3	
NYMEX ONE DAY CRUDE OIL OPTIONS													
CD PUT													
26MAY17						0.00	UNCH					150	0 UNCH
4850												150	0 UNCH
TOTAL												0	
NYMEX ONE DAY NATURAL GAS OPTIONS													
KD CALL													
25MAY17						0.0090	UNCH	1.0000				0	UNCH
3175						0.0000	UNCH	1.0000				0	UNCH
3225						0.0000	UNCH					0	UNCH
3275												0	UNCH
TOTAL												0	
26MAY17													
3275						0.0350	NEW	1.0000	80			80	0 UNCH
3300						0.0100	NEW	1.0000	30			30	0 UNCH
3350						0.0000	UNCH					200	0 UNCH
TOTAL												310	0
NYMEX ONE DAY NATURAL GAS OPTIONS													
KD PUT													
25MAY17						0.0000	UNCH					0	UNCH
3125						0.0000	UNCH					0	UNCH
3150						0.0000	UNCH					0	UNCH
3175						0.0000	UNCH					0	UNCH
3200						0.0160	UNCH					0	UNCH
TOTAL												0	
26MAY17													
3250						0.0000	UNCH					130	0 UNCH
3275						0.0000	UNCH					30	0 UNCH
TOTAL												160	0
NYMEX RBOB (PHY) OPTIONS													
OB CALL													
JUN17													
14500						0.1593	UNCH	1.0000				0	UNCH
14900						0.1193	UNCH	1.0000				0	UNCH
15000						0.1093	UNCH	1.0000				0	UNCH
15100						0.0993	UNCH	1.0000				0	UNCH
15200						0.0893	UNCH	1.0000				0	UNCH
15300						0.0793	UNCH	1.0000				0	UNCH
15400						0.0693	UNCH	1.0000				0	UNCH
15500						0.0593	UNCH	1.0000				0	UNCH
15600						0.0493	UNCH	1.0000				0	UNCH
15700						0.0393	UNCH	1.0000				0	UNCH
15800						0.0293	UNCH	1.0000				0	UNCH
15900						0.0193	UNCH	1.0000				0	UNCH
16000						0.0093	UNCH	1.0000				0	UNCH
16500						0.0001	UNCH					0	UNCH
16900						0.0001	UNCH					0	UNCH
17000						0.0001	UNCH					0	UNCH
17300						0.0001	UNCH					0	UNCH
TOTAL												0	
JUL17													

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PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include contract months like JUL17, AUG17, SEP17, OCT17 with various price and volume data.



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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include Q6 CALL, Q6 PUT, PJ CALL, and PJ PUT for various months and contract types.

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PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
PJ PUT SAN JUAN PIPE OPTION												
JUL17												
2850	----	----	----	----	----	0.0775 - 0.0119	.3339	----	----	----	----	32
TOTAL												44 UNCH
AUG17												
2550	----	----	----	----	----	0.0231 - 0.0029	.0994	----	----	----	----	12
2850	----	----	----	----	----	0.0900 - 0.0083	.2951	----	----	----	----	32
TOTAL												44 UNCH
SEP17												
2550	----	----	----	----	----	0.0467 - 0.0049	.1561	----	----	----	----	12
2850	----	----	----	----	----	0.1367 - 0.0110	.3544	----	----	----	----	32
TOTAL												44 UNCH
OCT17												
2550	----	----	----	----	----	0.0714 - 0.0050	.1986	----	----	----	----	12
2850	----	----	----	----	----	0.1768 - 0.0092	.3890	----	----	----	----	32
TOTAL												44 UNCH
NOV17												
2550	----	----	----	----	----	0.0716 - 0.0079	.1787	----	----	----	----	12
2850	----	----	----	----	----	0.1703 - 0.0150	.3411	----	----	----	----	32
TOTAL												44 UNCH
DEC17												
2550	----	----	----	----	----	0.0491 - 0.0040	.1141	----	----	----	----	12
2850	----	----	----	----	----	0.1199 - 0.0085	.2300	----	----	----	----	32
TOTAL												44 UNCH
JAN18												
2650	----	----	----	----	----	0.0927 - 0.0061	.1659	----	----	----	----	20
TOTAL												20 UNCH
FEB18												
2650	----	----	----	----	----	0.1355 - 0.0073	.1997	----	----	----	----	20
TOTAL												20 UNCH
MAR18												
2650	----	----	----	----	----	0.2364 - 0.0089	.2848	----	----	----	----	20
TOTAL												20 UNCH
APR18												
2650	----	----	----	----	----	0.3834 - 0.0055	.5711	----	----	----	----	20
TOTAL												20 UNCH
MAY18												
2650	----	----	----	----	----	0.4065 - 0.0028	.6116	----	----	----	----	20
TOTAL												20 UNCH
JUN18												
2650	----	----	----	----	----	0.4057 - 0.0045	.6065	----	----	----	----	20
TOTAL												20 UNCH
8H CALL SINGAPORE FUEL OIL 380 APO												
JUL17												
31000	----	----	----	----	----	9.63 + 1.26	.3956	----	----	----	----	50
TOTAL												50 UNCH
AUG17												
31000	----	----	----	----	----	13.81 + 1.62	.4347	----	----	----	----	50
TOTAL												50 UNCH
SEP17												
31000	----	----	----	----	----	16.76 + 1.73	.4507	----	----	----	----	50
TOTAL												50 UNCH
OCT17												
31000	----	----	----	----	----	19.50 + 1.85	.4628	----	----	----	----	50
TOTAL												50 UNCH
NOV17												
31000	----	----	----	----	----	21.63 + 1.97	.4700	----	----	----	----	50
TOTAL												50 UNCH
DEC17												
31000	----	----	----	----	----	23.63 + 2.05	.4769	----	----	----	----	50
TOTAL												50 UNCH
M2 CALL SINGAPORE GASOIL CALENDAR APO												
MAY17												
8000	----	----	----	----	----	0.00 UNCH	.0003	----	----	----	----	25
TOTAL												25 UNCH
JUN17												
8000	----	----	----	----	----	0.00 UNCH	.0006	----	----	----	----	25
TOTAL												25 UNCH
JUL17												
8000	----	----	----	----	----	0.00 - 0.00	.0006	----	----	----	----	25
TOTAL												25 UNCH
AUG17												
8000	----	----	----	----	----	0.01 - 0.01	.0050	----	----	----	----	25
TOTAL												25 UNCH
SEP17												
8000	----	----	----	----	----	0.04 - 0.03	.0158	----	----	----	----	25
TOTAL												25 UNCH
OCT17												
8000	----	----	----	----	----	0.10 - 0.06	.0319	----	----	----	----	25
TOTAL												25 UNCH
NOV17												
8000	----	----	----	----	----	0.18 - 0.08	.0490	----	----	----	----	25
TOTAL												25 UNCH
DEC17												
8000	----	----	----	----	----	0.28 - 0.11	.0668	----	----	----	----	25
TOTAL												25 UNCH
N2 CALL SINGAPORE JET FUEL CALENDAR APO												
MAY17												
6700	----	----	----	----	----	0.00 UNCH	.0008	----	----	----	----	40
6900	----	----	----	----	----	0.00 UNCH	.0000	----	----	----	----	25
7500	----	----	----	----	----	0.00 UNCH	----	----	----	----	----	40
8000	----	----	----	----	----	0.00 UNCH	----	----	----	----	----	25
TOTAL												130 UNCH
JUN17												
6700	----	----	----	----	----	0.21 - 0.28	.1086	----	----	----	----	40
6900	----	----	----	----	----	0.08 - 0.14	.0459	----	----	----	----	25
7500	----	----	----	----	----	0.00 - 0.01	.0015	----	----	----	----	40
TOTAL												105 UNCH



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	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
N2 CALL SINGAPORE JET FUEL CALENDR APO												
JUN17						0.00	UNCH	.0006				25
8000	----	----	----	----	----							130
TOTAL												UNCH
JUL17						0.00	- 0.01	.0020				40
8300	----	----	----	----	----							40
TOTAL												UNCH
AUG17						0.04	- 0.03	.0142				40
8300	----	----	----	----	----							40
TOTAL												UNCH
SEP17						0.12	- 0.07	.0342				40
8300	----	----	----	----	----							40
TOTAL												UNCH
OCT17						0.18	- 0.09	.0456				40
8300	----	----	----	----	----							40
TOTAL												UNCH
NOV17						0.31	- 0.12	.0665				40
8300	----	----	----	----	----							40
TOTAL												UNCH
DEC17						0.45	- 0.15	.0869				40
8300	----	----	----	----	----							40
TOTAL												UNCH
U26 CALL U26 SHORT TERM NG OPTIONS												
MAY17						0.0350	+ 0.0079	1.0000	20			0 - 20
327	----	----	----	----	----							0 - 20
TOTAL												
U26 PUT U26 SHORT TERM NG OPTIONS												
MAY17						0.0000	- 0.0271					0 - 20
327	----	----	----	----	----							0 - 20
TOTAL												
U30 CALL U30 SHORT TERM NG OPTIONS												
MAY17						0.0422	NEW	.5529			30	30 + 30
330	----	----	----	----	----	0.0207	NEW	.3208			350	350 + 350
335	----	----	----	----	----	0.0085	NEW	.1451			500	500 + 500
340	----	----	----	----	----					880	880 + 880	
TOTAL												
U30 PUT U30 SHORT TERM NG OPTIONS												
MAY17						0.0049	NEW	.1284			150	150 + 150
325	----	----	----	----	----	0.0322	NEW	.4470			105	105 + 105
330	----	----	----	----	----					255	255 + 255	
TOTAL												
7A CALL WTI CRUDE OIL 1 M CSO FIN												
JUL17						0.26	- 0.01	.8997				500
- 50	----	----	----	----	----	0.03	- 0.01	.3453				500
- 20	----	----	----	----	----	0.01	UNCH	.1002				3650
0	----	----	----	----	----	0.01	UNCH	.0052				200
25	----	----	----	----	----	0.01	UNCH	.0000				400
50	----	----	----	----	----	0.01	UNCH					200
75	----	----	----	----	----							5450
TOTAL												
AUG17						0.34	+ 0.01	.8663				500
- 50	----	----	----	----	----	0.10	+ 0.01	.5357				200
- 20	----	----	----	----	----	0.03	UNCH	.2198				5850
0	----	----	----	----	----	0.01	UNCH	.0729				200
25	----	----	----	----	----	0.01	UNCH	.0107				400
50	----	----	----	----	----	0.01	UNCH	.0008				200
75	----	----	----	----	----							7350
TOTAL												
SEP17						0.39	+ 0.01	.8449				500
- 50	----	----	----	----	----	0.08	+ 0.01	.3497				5850
0	----	----	----	----	----	0.03	UNCH	.1528				1200
25	----	----	----	----	----	0.02	UNCH	.0898				400
50	----	----	----	----	----	0.01	UNCH	.0453				200
75	----	----	----	----	----							8150
TOTAL												
OCT17						0.41	+ 0.02	.8198				500
- 50	----	----	----	----	----	0.11	+ 0.01	.3775				7950
0	----	----	----	----	----	0.06	UNCH	.2156				700
25	----	----	----	----	----	0.04	UNCH	.1359				400
50	----	----	----	----	----	0.02	UNCH	.0728				200
75	----	----	----	----	----							9750
TOTAL												
NOV17						0.45	+ 0.02	.8063				500
- 50	----	----	----	----	----	0.15	+ 0.02	.4190				8250
0	----	----	----	----	----	0.08	+ 0.01	.2526				700
25	----	----	----	----	----	0.04	+ 0.01	.1399				400
50	----	----	----	----	----	0.02	UNCH	.0747				200
75	----	----	----	----	----							10050
TOTAL												
DEC17						0.49	+ 0.01	.7810				500
- 50	----	----	----	----	----	0.17	UNCH	.4451				7750
0	----	----	----	----	----	0.13	UNCH	.3693				500
10	----	----	----	----	----	0.10	UNCH	.2844				700
25	----	----	----	----	----	0.06	UNCH	.1781				900
50	----	----	----	----	----	0.03	UNCH	.0987				200
75	----	----	----	----	----							10550
TOTAL												
JAN18						0.22	+ 0.01	.4861				750
0	----	----	----	----	----	0.12	+ 0.01	.3195				500
25	----	----	----	----	----	0.06	UNCH	.1865				2500
50	----	----	----	----	----							3750
TOTAL												
FEB18						0.24	- 0.01	.5138				750
0	----	----	----	----	----	0.13	- 0.02	.3425				500
25	----	----	----	----	----	0.08	- 0.01	.2214				2500
50	----	----	----	----	----							3750
TOTAL												
MAR18						0.27	UNCH	.5326				750
0	----	----	----	----	----	0.15	- 0.01	.3677				500
25	----	----	----	----	----	0.08	- 0.01	.2278				2500
50	----	----	----	----	----							3750
TOTAL												
APR18												



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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include call and put options for WTI CRUDE OIL and 1 M CSO FIN from APR18 to FEB18.



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Table with columns: WA PUT, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from SEP17 to NOV18 with various contract specifications and volume data.

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Table with columns: WA PUT, NOV18, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include WTI CRUDE OIL, WTI-BRENT SPREAD OPTION, and various contract months (NOV18, DEC18, JAN19, FEB19, MAR19, JUL17, AUG17, SEP17, OCT17, NOV17, DEC17, JUN18, DEC18, DEC19, AUG17, SEP17, OCT17, NOV17, DEC17).

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PRELIMINARY

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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months from JUN19 to DEC20 with various contract specifications and volume data.



PRELIMINARY

PG63 BULLETIN #101@

ENERGY OPTIONS

Fri, May 26, 2017 PG63

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OPTIONS EOO'S AND BLOCKS

PRODUCT	STRIKE PRICE	E00 VOLUME	BLOCK VOLUME
LO CALL JUL17 CALL NYMEX CRUDE OIL OPTIONS (PHY)			
LO	4750	0	500
LO	5000	0	1300
LO	5100	0	500
LO	5250	0	500
LO	5300	0	700
LO	5400	0	500
LO	6050	0	300
LO	6500	0	600
TOTALS		0	4900
AUG17 CALL			
LO	5000	0	1000
LO	5150	0	100
LO	5200	0	300
LO	5500	0	600
LO	6000	0	250
LO	6500	0	250
TOTALS		0	2500
SEP17 CALL			
LO	4950	0	250
LO	5000	0	1200
LO	5300	0	200
LO	5500	0	1100
LO	5700	0	900
LO	5800	0	200
TOTALS		0	3850
OCT17 CALL			
LO	5000	0	1750
TOTALS		0	1750
DEC17 CALL			
LO	5000	0	1100
LO	5050	0	200
LO	5500	0	1300
LO	5550	0	500
LO	6100	0	750
TOTALS		0	3850
JAN18 CALL			
LO	5150	0	100
TOTALS		0	100
JUN18 CALL			
LO	5000	0	1500
LO	5500	0	100
TOTALS		0	1600
DEC18 CALL			
LO	6000	0	200
TOTALS		0	200
DEC19 CALL			
LO	4750	0	250
LO	5000	0	200
LO	5100	0	150
LO	5500	0	400
LO	6000	0	200
TOTALS		0	1200
LO PUT JUL17 PUT NYMEX CRUDE OIL OPTIONS (PHY)			
LO	4600	0	600
LO	4700	0	500
LO	4800	0	900
LO	4900	0	550
LO	4950	0	50
LO	5000	0	600
LO	5050	0	50
TOTALS		0	3250
AUG17 PUT			
LO	4500	0	500
LO	5000	0	300
TOTALS		0	800
SEP17 PUT			
LO	4950	0	250
TOTALS		0	250
OCT17 PUT			
LO	5000	0	100
TOTALS		0	100
DEC17 PUT			
LO	3500	0	100
LO	4000	0	900
LO	4500	0	200
LO	4950	0	600
TOTALS		0	1800
JUN18 PUT			
LO	3500	0	150
LO	4000	0	900
LO	5000	0	500
TOTALS		0	1550
DEC18 PUT			
LO	4800	0	200
TOTALS		0	200
DEC19 PUT			
LO	3500	0	100
TOTALS		0	100
ON CALL FEB18 CALL NYMEX NATURAL GAS OPTIONS (PHY)			
ON	6500	0	100
TOTALS		0	100
OH CALL JUL17 CALL NYMEX HEATING OIL (PHY) OPTIONS			
OH	16500	0	75
OH	17000	0	150
TOTALS		0	225
AUG17 CALL			

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PG63 BULLETIN #101@ ENERGY OPTIONS Fri, May 26, 2017 PG63

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OH TOTALS	14300	0	100
DECI17 CALL	17500	0	600
OH TOTALS		0	600
MAR18 CALL	16100	0	120
OH TOTALS		0	120
SEP18 CALL	16000	0	100
OH TOTALS		0	100

OH PUT NYMEX HEATING OIL (PHY) OPTIONS

JUL17 PUT	13500	0	250
OH	14500	0	50
OH	15000	0	425
OH	15600	0	52
OH	16100	0	52
OH	16200	0	104
TOTALS		0	933
AUG17 PUT	15500	0	100
OH TOTALS		0	100
DECI17 PUT	14500	0	600
OH TOTALS		0	600
JAN18 PUT	14500	0	50
OH TOTALS		0	50

OB CALL NYMEX RBOB (PHY) OPTIONS

JUL17 CALL	16500	0	200
OB	17500	0	200
TOTALS		0	400

OB PUT NYMEX RBOB (PHY) OPTIONS

AUG17 PUT	15000	0	30
OB TOTALS		0	30
SEP17 PUT	15000	0	30
OB TOTALS		0	30

WA CALL WTI CRUDE OIL 1MO CAL SPRD OPTIONS

JAN18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
FEB18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
MAR18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
APR18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
MAY18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
JUN18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
JUL18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
AUG18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
SEP18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
OCT18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
NOV18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000
DEC18 CALL	0	0	250
WA	50	0	500
WA	100	0	250
TOTALS		0	1000

WA PUT WTI CRUDE OIL 1MO CAL SPRD OPTIONS

JUL17 PUT	-25	0	1000
WA			

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TOTALS		0	1000
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LC CALL NYMEX CRUDE OIL (EURO) OPTS (PHY)

AUG17	CALL			
LC		4900	0	15
LC		5200	0	200
TOTALS			0	215

LN CALL NYMEX NATURAL GAS (EURO) OPTS

JUL17	CALL			
LN		3300	0	2925
LN		3350	0	1260
LN		3450	0	1000
LN		3500	0	2550
LN		3600	0	750
LN		3700	0	250
LN		3750	0	700
LN		6000	0	17
LN		7000	0	6
LN		8000	0	13
TOTALS			0	9471

AUG17	CALL			
LN		3500	0	2100
LN		3750	0	1450
LN		4000	0	1050
LN		6000	0	17
LN		7000	0	6
LN		8000	0	13
TOTALS			0	4636

SEP17	CALL			
LN		3500	0	1000
LN		3750	0	2000
LN		4500	0	100
LN		4750	0	100
LN		6000	0	17
LN		7000	0	6
LN		8000	0	13
TOTALS			0	3236

OCT17	CALL			
LN		3300	0	150
LN		6000	0	17
LN		7000	0	6
LN		8000	0	13
TOTALS			0	186

NOV17	CALL			
LN		4000	0	350
LN		5000	0	25
LN		6000	0	17
LN		7000	0	6
LN		8000	0	13
TOTALS			0	411

DEC17	CALL			
LN		3500	0	100
LN		5000	0	25
LN		6000	0	17
LN		7000	0	6
LN		8000	0	13
TOTALS			0	161

JAN18	CALL			
LN		3600	0	100
LN		3750	0	50
LN		5000	0	25
LN		7000	0	9
TOTALS			0	184

FEB18	CALL			
LN		3750	0	50
LN		5000	0	25
LN		7000	0	9
TOTALS			0	84

MAR18	CALL			
LN		3750	0	50
LN		5000	0	25
LN		5250	0	200
LN		6000	0	100
LN		7000	0	9
TOTALS			0	384

APR18	CALL			
LN		7000	0	9
TOTALS			0	9

MAY18	CALL			
LN		7000	0	9
TOTALS			0	9

JUN18	CALL			
LN		7000	0	9
TOTALS			0	9

JUL18	CALL			
LN		7000	0	9
TOTALS			0	9

AUG18	CALL			
LN		7000	0	9
TOTALS			0	9

SEP18	CALL			
LN		7000	0	9
TOTALS			0	9

OCT18	CALL			
LN		7000	0	9
TOTALS			0	9

NOV18	CALL			
LN		7000	0	9
TOTALS			0	9

DEC18	CALL			
LN		7000	0	9
TOTALS			0	9

LN PUT NYMEX NATURAL GAS (EURO) OPTS

JUL17	PUT			
LN		2750	0	1850
LN		2850	0	5000
LN		2900	0	1850
LN		3000	0	3150
LN		3050	0	150

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LN	3150	0	1450
LN	3200	0	650
LN	3250	0	190
LN	3300	0	850
TOTALS		0	15140
AUG17	PUT		
LN	2500	0	200
LN	2750	0	5500
LN	3000	0	500
LN	3050	0	1800
TOTALS		0	8000
SEP17	PUT		
LN	2500	0	200
LN	2750	0	600
TOTALS		0	800
OCT17	PUT		
LN	2250	0	250
TOTALS		0	250
NOV17	PUT		
LN	3000	0	350
TOTALS		0	350
JAN18	PUT		
LN	2750	0	100
LN	3250	0	550
LN	3600	0	100
TOTALS		0	750
FEB18	PUT		
LN	3250	0	50
TOTALS		0	50
MAR18	PUT		
LN	3250	0	550
TOTALS		0	550
APR18	PUT		
LN	2000	0	1175
LN	2250	0	675
TOTALS		0	1850
MAY18	PUT		
LN	2000	0	1175
LN	2250	0	675
TOTALS		0	1850
JUN18	PUT		
LN	2000	0	1175
LN	2250	0	675
TOTALS		0	1850
JUL18	PUT		
LN	2000	0	1175
LN	2250	0	675
LN	2500	0	50
LN	2750	0	50
TOTALS		0	1950
AUG18	PUT		
LN	2000	0	1175
LN	2250	0	675
LN	2500	0	50
LN	2750	0	50
TOTALS		0	1950
SEP18	PUT		
LN	2000	0	1175
LN	2250	0	675
LN	2500	0	50
LN	2750	0	50
TOTALS		0	1950
OCT18	PUT		
LN	2000	0	1175
LN	2250	0	675
LN	2500	0	50
LN	2750	0	50
TOTALS		0	1950
NOV18	PUT		
LN	2500	0	50
LN	2750	0	50
TOTALS		0	100
DEC18	PUT		
LN	2500	0	50
LN	2750	0	50
TOTALS		0	100
JAN20	PUT		
LN	2250	0	50
TOTALS		0	50
FEB20	PUT		
LN	2250	0	50
TOTALS		0	50
MAR20	PUT		
LN	2250	0	50
TOTALS		0	50
APR20	PUT		
LN	2250	0	50
TOTALS		0	50
MAY20	PUT		
LN	2250	0	50
TOTALS		0	50
JUN20	PUT		
LN	2250	0	50
TOTALS		0	50
JUL20	PUT		
LN	2250	0	50
TOTALS		0	50
AUG20	PUT		
LN	2250	0	50
TOTALS		0	50
SEP20	PUT		
LN	2250	0	50
TOTALS		0	50
OCT20	PUT		
LN	2250	0	50
TOTALS		0	50

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NOV20	PUT			
LN		2250	0	50
TOTALS			0	50
DEC20	PUT			
LN		2250	0	50
TOTALS			0	50
KD CALL		NYMEX ONE DAY NATURAL GAS OPTIONS		
MAY17	CALL			
KD		3275	0	80
KD		3300	0	30
KD		3350	0	200
TOTALS			0	310
KD PUT		NYMEX ONE DAY NATURAL GAS OPTIONS		
MAY17	PUT			
KD		3250	0	130
KD		3275	0	30
TOTALS			0	160
CD PUT		NYMEX ONE DAY CRUDE OIL OPTIONS		
MAY17	PUT			
CD		4850	0	150
TOTALS			0	150
AO CALL		CRUDE OIL APO OPTIONS		
JUL17	CALL			
AO		5000	0	50
TOTALS			0	50
AUG17	CALL			
AO		5000	0	50
TOTALS			0	50
SEP17	CALL			
AO		5000	0	50
TOTALS			0	50
AO PUT		CRUDE OIL APO OPTIONS		
JUN17	PUT			
AO		5000	0	300
TOTALS			0	300
JUL17	PUT			
AO		4500	0	50
TOTALS			0	50
AUG17	PUT			
AO		4500	0	50
TOTALS			0	50
SEP17	PUT			
AO		4500	0	50
TOTALS			0	50
7A PUT		WTI CRUDE OIL 1 M CSO FIN		
FEB18	PUT			
7A		-50	0	1000
TOTALS			0	1000
G2 PUT		NATURAL GAS 2 M CSO FIN		
JAN18	PUT			
G2		0	0	50
TOTALS			0	50
E7 CALL		HENRY HUB FINANCIAL LAST DAY O		
JUN17	CALL			
E7		325	0	50
TOTALS			0	50
E7 PUT		HENRY HUB FINANCIAL LAST DAY O		
JUN17	PUT			
E7		315	0	180
TOTALS			0	180
CVR CALL		CHICAGO ETHANOL (PLATTS) APO		
JUN17	CALL			
CVR		15500	0	35
CVR		16000	0	100
TOTALS			0	135
JUL17	CALL			
CVR		15000	0	5
CVR		15500	0	10
CVR		16000	0	50
TOTALS			0	65
CVR PUT		CHICAGO ETHANOL (PLATTS) APO		
JUN17	PUT			
CVR		15500	0	35
TOTALS			0	35
U30 PUT		U30 SHORT TERM NG OPTIONS		
MAY17	PUT			
U30		325	0	150
U30		330	0	105
TOTALS			0	255
U30 CALL		U30 SHORT TERM NG OPTIONS		
MAY17	CALL			
U30		330	0	30
U30		335	0	350
U30		340	0	500
TOTALS			0	880