



PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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

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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 contracts like GXZ CALL, GXZ PUT, BA CALL, SEP17, OCT17, NOV17, DEC17, JAN18, FEB18, MAR18, APR18, MAY18.



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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



FINAL

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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
BA CALL		BRENT AVERAGE	PRICE OPTION									
AUG20												
11500	----	----	----	----	----	0.12 + 0.04	.0198	----	----	----	----	7
TOTAL												7 UNCH
SEP20												
11500	----	----	----	----	----	0.13 + 0.04	.0211	----	----	----	----	6
TOTAL												6 UNCH
OCT20												
11500	----	----	----	----	----	0.20 + 0.07	.0295	----	----	----	----	6
TOTAL												6 UNCH
NOV20												
11500	----	----	----	----	----	0.22 + 0.08	.0318	----	----	----	----	6
TOTAL												6 UNCH
DEC20												
11500	----	----	----	----	----	0.23 + 0.08	.0329	----	----	----	----	6
TOTAL												6 UNCH
JAN21												
11500	----	----	----	----	----	0.24 + 0.08	.0340	----	----	----	----	6
TOTAL												6 UNCH
FEB21												
11500	----	----	----	----	----	0.25 + 0.09	.0350	----	----	----	----	6
TOTAL												6 UNCH
MAR21												
11500	----	----	----	----	----	0.26 + 0.09	.0361	----	----	----	----	5
TOTAL												5 UNCH
APR21												
11500	----	----	----	----	----	0.31 + 0.11	.0413	----	----	----	----	5
TOTAL												5 UNCH
MAY21												
11500	----	----	----	----	----	0.33 + 0.12	.0433	----	----	----	----	5
TOTAL												5 UNCH
JUN21												
11500	----	----	----	----	----	0.35 + 0.13	.0452	----	----	----	----	5
TOTAL												5 UNCH
JUL21												
11500	----	----	----	----	----	0.37 + 0.14	.0471	----	----	----	----	5
TOTAL												5 UNCH
AUG21												
11500	----	----	----	----	----	0.39 + 0.14	.0490	----	----	----	----	5
TOTAL												5 UNCH
SEP21												
11500	----	----	----	----	----	0.40 + 0.14	.0500	----	----	----	----	5
TOTAL												5 UNCH
OCT21												
11500	----	----	----	----	----	0.40 + 0.08	.0500	----	----	----	----	5
TOTAL												5 UNCH
NOV21												
11500	----	----	----	----	----	0.42 + 0.09	.0518	----	----	----	----	4
TOTAL												4 UNCH
DEC21												
11500	----	----	----	----	----	0.44 + 0.10	.0537	----	----	----	----	4
TOTAL												4 UNCH
JAN22												
11500	----	----	----	----	----	0.46 + 0.10	.0555	----	----	----	----	4
TOTAL												4 UNCH
FEB22												
11500	----	----	----	----	----	0.48 + 0.11	.0572	----	----	----	----	4
TOTAL												4 UNCH
MAR22												
11500	----	----	----	----	----	0.50 + 0.11	.0590	----	----	----	----	4
TOTAL												4 UNCH
APR22												
11500	----	----	----	----	----	0.67 + 0.08	.0729	----	----	----	----	4
TOTAL												4 UNCH
MAY22												
11500	----	----	----	----	----	0.70 + 0.08	.0752	----	----	----	----	4
TOTAL												4 UNCH
JUN22												
11500	----	----	----	----	----	0.72 + 0.07	.0768	----	----	----	----	4
TOTAL												4 UNCH
JUL22												
11500	----	----	----	----	----	0.75 + 0.08	.0790	----	----	----	----	4
TOTAL												4 UNCH
AUG22												
11500	----	----	----	----	----	0.78 + 0.08	.0813	----	----	----	----	4
TOTAL												4 UNCH
SEP22												
11500	----	----	----	----	----	0.82 + 0.08	.0842	----	----	----	----	4
TOTAL												4 UNCH
OCT22												
11500	----	----	----	----	----	1.16 + 0.12	.1072	----	----	----	----	4
TOTAL												4 UNCH
NOV22												
11500	----	----	----	----	----	1.84 + 0.07	.1462	----	----	----	----	3
TOTAL												3 UNCH
DEC22												
11500	----	----	----	----	----	1.90 + 0.07	.1493	----	----	----	----	3
TOTAL												3 UNCH
JAN23												
11500	----	----	----	----	----	1.96 + 0.08	.1523	----	----	----	----	3
TOTAL												3 UNCH
FEB23												
11500	----	----	----	----	----	2.02 + 0.09	.1554	----	----	----	----	3
TOTAL												3 UNCH
MAR23												
11500	----	----	----	----	----	2.07 + 0.08	.1578	----	----	----	----	3
TOTAL												3 UNCH
APR23												
11500	----	----	----	----	----	2.10 + 0.07	.1593	----	----	----	----	3
TOTAL												3 UNCH
MAY23												



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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
BA CALL BRENT AVERAGE PRICE OPTION											
MAY23					2.17 + 0.08	.1627	----	----	----	----	3
11500	----	----	----	----							3
TOTAL											UNCH
JUN23											
11500	----	----	----	----	2.23 + 0.09	.1656	----	----	----	----	3
TOTAL											UNCH
JUL23											
11500	----	----	----	----	2.30 + 0.09	.1689	----	----	----	----	3
TOTAL											UNCH
AUG23											
11500	----	----	----	----	2.37 + 0.10	.1722	----	----	----	----	3
TOTAL											UNCH
SEP23											
11500	----	----	----	----	2.42 + 0.08	.1745	----	----	----	----	3
TOTAL											UNCH
OCT23											
11500	----	----	----	----	2.49 + 0.08	.1776	----	----	----	----	3
TOTAL											UNCH
BA PUT BRENT AVERAGE PRICE OPTION											
JUL17					26.55 - 0.15	1.0000	----	----	----	----	100
7500	----	----	----	----	31.55 - 0.15	1.0000	----	----	----	----	175
8000	----	----	----	----	36.55 - 0.15	1.0000	----	----	----	----	75
8500	----	----	----	----							350
TOTAL											UNCH
AUG17											
7500	----	----	----	----	26.14 - 0.50	1.0000	----	----	----	50	100
8000	----	----	----	----	31.13 - 0.51	1.0000	----	----	----	75	175
8500	----	----	----	----	36.12 - 0.51	1.0000	----	----	----	75	75
TOTAL										200	350
SEP17											
7500	----	----	----	----	25.85 - 0.48	.9996	----	----	----	50	100
8000	----	----	----	----	30.83 - 0.49	.9999	----	----	----	75	175
8500	----	----	----	----	35.82 - 0.49	.9999	----	----	----	75	75
TOTAL										200	350
OCT17											
7500	----	----	----	----	25.57 - 0.46	.9953	----	----	----	50	100
8000	----	----	----	----	30.54 - 0.47	.9965	----	----	----	75	175
8500	----	----	----	----	35.53 - 0.46	.9971	----	----	----	75	75
TOTAL										200	350
NOV17											
7500	----	----	----	----	25.33 - 0.44	.9912	----	----	----	50	100
8000	----	----	----	----	30.30 - 0.43	.9941	----	----	----	75	175
8500	----	----	----	----	35.27 - 0.44	.9956	----	----	----	75	75
TOTAL										200	350
DEC17											
7500	----	----	----	----	25.06 - 0.43	.9877	----	----	----	50	100
8000	----	----	----	----	30.02 - 0.43	.9921	----	----	----	75	175
8500	----	----	----	----	34.99 - 0.42	.9944	----	----	----	75	75
TOTAL										200	350
JAN18											
4995	----	----	----	----	4.03 - 0.23	.4567	----	----	----	----	25
TOTAL											UNCH
FEB18											
4995	----	----	----	----	4.32 - 0.22	.4476	----	----	----	----	25
TOTAL											UNCH
MAR18											
4995	----	----	----	----	4.58 - 0.21	.4399	----	----	----	----	25
TOTAL											UNCH
APR18											
5420	----	----	----	----	7.07 - 0.22	.5715	----	----	----	----	25
TOTAL											UNCH
MAY18											
5420	----	----	----	----	7.24 - 0.24	.5583	----	----	----	----	25
TOTAL											UNCH
JUN18											
5420	----	----	----	----	7.38 - 0.26	.5480	----	----	----	----	25
TOTAL											UNCH
JUL18											
5500	----	----	----	----	8.01 - 0.25	.5615	----	----	----	----	25
TOTAL											UNCH
AUG18											
5500	----	----	----	----	8.14 - 0.25	.5531	----	----	----	----	25
TOTAL											UNCH
SEP18											
5500	----	----	----	----	8.26 - 0.25	.5446	----	----	----	----	25
TOTAL											UNCH
BZO CALL BRENT CRUDE OIL FUT MARGIN OPT											
SEP17					2.62 + 0.48	.9870	----	----	----	----	300
4600	----	----	2.72B/----	2.72B/----	2.13 + 0.43	.9760	----	----	----	----	400
4650	----	----	2.24B/----	2.24B/----	1.66 + 0.36	.9422	----	----	----	----	160
4700	----	----	1.78B/----	1.78B/----	1.22 + 0.28	.8690	----	----	----	----	20
4750	----	----	1.33B/----	1.33B/----	0.84 + 0.19	.7319	----	----	----	----	855
4800	----	----	0.90B/----	0.90B/----	0.52 + 0.06	.5454	----	----	----	----	208
4850	----	----	0.61B/----	0.61B/----	0.33 + 0.01	.3533	----	----	----	----	122
4900	----	----	0.37B/0.27A	0.37B/0.27A	0.21 - 0.01	.2136	----	----	----	----	305
4950	----	----	0.23B/0.17A	0.23B/0.17A	0.13 - 0.02	.1216	----	----	125	100	2051
5000	0.11	0.11	0.12B/*0.10A	0.12B/*0.10A	0.08 - 0.03	.0666	----	----	----	----	650
5050	----	----	/*0.06A	/*0.06A	0.05 - 0.03	.0361	----	----	----	----	800
5100	----	----	/*0.04A	/*0.04A	0.04 - 0.02	.0246	----	----	----	----	450
5150	----	----	/*0.03A	/*0.03A	0.02 - 0.03	.0105	----	----	----	----	612
5200	----	----	/*0.02A	/*0.02A	0.02 - 0.03	.0091	----	----	----	----	33
5250	----	----	/*0.02A	/*0.02A	0.02 - 0.01	.0080	----	----	----	----	1000
5300	----	----	/*0.01A	/*0.01A	0.02 UNCH	.0072	----	----	----	----	79
5350	----	----	/*0.01A	/*0.01A	0.02 UNCH	.0065	----	----	----	----	400
5400	----	----	/*0.01A	/*0.01A	0.02 + 0.01	.0055	----	----	----	----	5300
5500	----	----	----	----	0.02 + 0.01	.0051	----	----	----	----	6
5550	----	----	----	----	0.01 UNCH	.0006	----	----	----	----	502
5700	----	----	----	----	0.01 UNCH	.0003	----	----	----	----	1350
5750	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	500
5800	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	3385
6000	----	----	----	----	0.01 UNCH	----	----	----	----	----	1500
6500	----	----	----	----	0.01 UNCH	----	----	----	----	----	1000
6700	----	----	----	----	0.01 UNCH	----	----	----	----	----	250
8000	----	----	----	----	0.01 UNCH	----	----	----	----	----	500
9000	----	----	----	----	0.01 UNCH	----	----	----	----	----	UNCH
TOTAL									125	100	22738

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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 CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

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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 various contract months like SEP17, OCT17, NOV17, DEC17, JAN18, FEB18, MAR18, CQA PUT, CLA CALL, CLA PUT, MTO CALL.



PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 2017 PG63

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Table with columns: MTO, CALL, COAL, API2, CIF, ARA, ARGSMCCLOSKEY, OP, GLOBEX OPEN, OPEN RANGE, OUTCRY RANGE, GLOBEX HIGH/LOW, OPEN HIGH/LOW, 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 JUL18.



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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 MT0 PUT COAL, APR18, SEP18, OCT18, NOV18, DEC18, CPR CALL CONWAY PROPANE (OPIS) APO, and AO CALL CRUDE OIL APO OPTIONS.



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ENERGY OPTIONS

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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 AO CALL, OCT17, NOV17, DEC17 with various contract specifications and market data.



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

CME Group, Inc.

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Customer Service: (312) 930-1000

FINAL

PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 AO CALL, DEC17, CRUDE OIL APO OPTIONS, JAN18, FEB18, MAR18.

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PG63 BULLETIN #140@

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 contract months (MAR18, APR18, MAY18, JUN18, JUL18) and various energy options (AO CALL, CRUDE OIL APO OPTIONS).



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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 JUL19 to JUL20 and various contract specifications.



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Table with columns: 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. Rows include months from JAN18 to SEP18 and various contract specifications.



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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 SEP18 to AUG19 and contract types like CRUDE OIL APO OPTIONS.



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ENERGY OPTIONS

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Table with columns: L01 CALL, CRUDE OIL OPTIONS, L01 PUT, CRUDE OIL OPTIONS. Rows include months from AUG17 to AUG17.

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ENERGY OPTIONS

Mon, Jul 24, 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. Includes data for LO1 PUT AUG17 CRUDE OIL OPTIONS.

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. Includes data for LO2 CALL AUG17 CRUDE OIL OPTIONS.

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. Includes data for LO2 PUT AUG17 CRUDE OIL OPTIONS.

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. Includes data for LO3 CALL JUL17 CRUDE OIL OPTIONS.

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. Includes data for LO3 PUT JUL17 CRUDE OIL OPTIONS.

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. Includes data for LO4 CALL JUL17 CRUDE OIL OPTIONS.

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. Includes data for LO4 PUT JUL17 CRUDE OIL OPTIONS.

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. Includes data for AH CALL APR18 DUBAI CRUDE OIL (PLATTS) APO.

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. Includes data for MAY18 5300.

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. Includes data for JUN18 5300.

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PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 DUBAI CRUDE OIL (PLATTS) APO and EURO HEATING OIL contracts for various months from APR18 to APR18.

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Table with columns: AT 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 OCT17, NOV17, DEC17, and JAN18 with various price and volume data.



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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.

	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	
HENRY HUB FINANCIAL LAST DAY 0													
E7 PUT SEP18													
225	----	----	----	----	----	0.0740 + 0.0110	.1620	----	----	----	----	1	UNCH
265	----	----	----	----	----	0.2090 + 0.0210	.3528	----	----	----	----	8	UNCH
275	----	----	----	----	----	0.2570 + 0.0240	.4059	----	----	----	----	10	UNCH
375	----	----	----	----	----	0.9750 + 0.0410	.8417	----	----	----	----	73	UNCH
TOTAL												102	
OCT18													
200	----	----	----	----	----	0.0330 + 0.0050	.0806	----	----	----	----	9	UNCH
225	----	----	----	----	----	0.0780 + 0.0120	.1623	----	----	----	----	1	UNCH
275	----	----	----	----	----	0.2610 + 0.0260	.3955	----	----	----	----	10	UNCH
375	----	----	----	----	----	0.9660 + 0.0400	.8220	----	----	----	----	64	UNCH
TOTAL												84	
NOV18													
200	----	----	----	----	----	0.0340 + 0.0070	.0784	----	----	----	----	4	UNCH
275	----	----	----	----	----	0.2550 + 0.0270	.3726	----	----	----	----	10	UNCH
375	----	----	----	----	----	0.9470 + 0.0460	.7592	----	----	----	----	58	UNCH
TOTAL												72	
DEC18													
200	----	----	----	----	----	0.0310 + 0.0060	.0667	----	----	----	----	6	UNCH
225	----	----	----	----	----	0.0710 + 0.0120	.1317	----	----	----	----	1	UNCH
275	----	----	----	----	----	0.2290 + 0.0250	.3208	----	----	----	----	10	UNCH
375	----	----	----	----	----	0.8700 + 0.0440	.6987	----	----	----	----	62	UNCH
TOTAL												79	
JAN19													
200	----	----	----	----	----	0.0330 + 0.0060	.0649	----	----	----	----	16	UNCH
225	----	----	----	----	----	0.0690 + 0.0100	.1212	----	----	----	----	1	UNCH
TOTAL												17	
FEB19													
200	----	----	----	----	----	0.0450 + 0.0070	.0795	----	----	----	----	16	UNCH
TOTAL												16	
MAR19													
200	----	----	----	----	----	0.0600 + 0.0070	.0980	----	----	----	----	15	UNCH
TOTAL												15	
APR19													
200	----	----	----	----	----	0.0640 + 0.0080	.1382	----	----	----	----	1	UNCH
TOTAL												1	
MAY19													
200	----	----	----	----	----	0.0640 + 0.0080	.1430	----	----	----	----	1	UNCH
TOTAL												1	
JUN19													
200	----	----	----	----	----	0.0610 + 0.0080	.1367	----	----	----	----	1	UNCH
TOTAL												1	
JUL19													
200	----	----	----	----	----	0.0590 + 0.0070	.1313	----	----	----	----	1	UNCH
TOTAL												1	
LLS ARGUS V.WTI CRUDE OIL AVG PRICE													
WJO OPT JUL17													
190	----	----	----	----	----	0.42 + 0.02	.8180	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.32 + 0.02	.7554	----	----	----	----	950	UNCH
TOTAL												1075	
AUG17													
190	----	----	----	----	----	0.35 + 0.03	.8056	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.27 + 0.02	.7267	----	----	----	----	950	UNCH
TOTAL												1075	
SEP17													
190	----	----	----	----	----	0.29 + 0.01	.6381	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.23 + 0.01	.5579	----	----	----	----	950	UNCH
TOTAL												1075	
OCT17													
190	----	----	----	----	----	0.28 - 0.02	.5702	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.23 - 0.01	.5000	----	----	----	----	950	UNCH
TOTAL												1075	
NOV17													
190	----	----	----	----	----	0.27 - 0.01	.5122	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.20 - 0.01	.4464	----	----	----	----	950	UNCH
TOTAL												1075	
DEC17													
190	----	----	----	----	----	0.26 UNCH	.4668	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.19 UNCH	.4035	----	----	----	----	950	UNCH
TOTAL												1075	
MT BELVIEU ETHANE 5-DCML (OPIS)													
4J CALL JUL17													
3000	----	----	----	----	----	0.00001 UNCH	----	----	----	----	----	50	UNCH
TOTAL												50	
AUG17													
3000	----	----	----	----	----	0.00069 -0.00038	.0579	----	----	----	----	50	UNCH
TOTAL												50	
SEP17													
3000	----	----	----	----	----	0.00403 -0.00085	.1832	----	----	----	----	50	UNCH
TOTAL												50	
OCT17													
3000	----	----	----	----	----	0.00812 -0.00103	.2683	----	----	----	----	50	UNCH
TOTAL												50	
NOV17													
3000	----	----	----	----	----	0.01244 -0.00116	.3308	----	----	----	----	50	UNCH
TOTAL												50	
DEC17													
3000	----	----	----	----	----	0.01695 -0.00127	.3810	----	----	----	----	50	UNCH
TOTAL												50	
4J PUT JUL17													
1700	----	----	----	----	----	0.00001 UNCH	----	----	----	----	----	150	UNCH
2200	----	----	----	----	----	0.00001 UNCH	.0000	----	----	----	----	55	UNCH
2300	----	----	----	----	----	0.00001 UNCH	.0026	----	----	----	----	100	UNCH
2500	----	----	----	----	----	0.00159 -0.00006	.5376	----	----	----	----	80	UNCH
2600	----	----	----	----	----	0.01034 +0.00050	.9949	----	----	----	----	75	UNCH
2613	----	----	----	----	----	0.01164 +0.00052	.9980	----	----	----	----	25	UNCH
TOTAL												485	
AUG17													
1700	----	----	----	----	----	0.00001 UNCH	.0009	----	----	----	----	150	UNCH
2200	----	----	----	----	----	0.00154 -0.00022	.1055	----	----	----	----	55	UNCH
2300	----	----	----	----	----	0.00326 -0.00025	.1957	----	----	----	----	100	UNCH



PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 contracts for AUG17, SEP17, OCT17, NOV17, DEC17, JAN18, JUL17, AUG17, SEP17, OCT17, NOV17, DEC17, JAN18, FEB18, MAR18.



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ENERGY OPTIONS

Mon, Jul 24, 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 G4 PUT, G2 CALL, G2 PUT, G3 CALL, G3 PUT, G6 CALL, 6J CALL, 6J PUT, ZR CALL.



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ENERGY OPTIONS

Mon, Jul 24, 2017 PG63

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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
ZR CALL NORTHERN ROCKIES PIPE OPTION											
DEC18											
3600	----	----	----	----	0.1303 - 0.0048	.2740	----	----	----	62	62 UNCH
TOTAL										62	341 + UNCH
JAN19											
3500	----	----	----	----	0.2121 - 0.0059	.3590	----	----	----	62	279 + UNCH
3600	----	----	----	----	0.1965 - 0.0048	.3356	----	----	----	62	62 UNCH
TOTAL										62	341 + UNCH
FEB19											
3500	----	----	----	----	0.2307 - 0.0058	.3678	----	----	----	56	252 + UNCH
3600	----	----	----	----	0.2156 - 0.0052	.3462	----	----	----	56	56 UNCH
TOTAL										56	308 + UNCH
9U CALL NYISO ZONE G OPTION											
AUG17											
5500	----	----	----	----	0.01 UNCH	.0016	----	----	----	----	2990 UNCH
TOTAL											2990 UNCH
JAN18											
10000	----	----	----	----	2.58 - 0.16	.2132	----	----	----	----	3080 UNCH
TOTAL											3080 UNCH
FEB18											
10000	----	----	----	----	2.59 - 0.15	.2082	----	----	----	----	2800 UNCH
TOTAL											2800 UNCH
9U PUT NYISO ZONE G OPTION											
AUG17											
4000	----	----	----	----	3.77 + 0.71	.7409	----	----	----	----	1840 UNCH
TOTAL											1840 UNCH
LC CALL NYMEX CRUDE OIL (EURO) OPTS (PHY)											
SEP17											
4700	----	----	----	----	1.03 + 0.13	.4339	----	----	----	----	100 UNCH
4950	----	----	----	----	0.36 + 0.01	.1907	----	----	----	----	1 UNCH
5000	----	----	----	----	0.29 UNCH	.1583	----	----	----	----	1460 UNCH
5200	----	----	----	----	0.13 - 0.01	.0756	----	----	----	----	20 UNCH
5500	----	----	----	----	0.04 - 0.01	.0243	----	----	----	----	120 UNCH
5650	----	----	----	----	0.03 UNCH	.0174	----	----	----	----	10 UNCH
5800	----	----	----	----	0.02 UNCH	.0114	----	----	----	----	1744 UNCH
6000	----	----	----	----	0.01 UNCH	.0057	----	----	----	----	1020 UNCH
6200	----	----	----	----	0.01 UNCH	.0021	----	----	----	----	3290 UNCH
6300	----	----	----	----	0.01 UNCH	.0012	----	----	----	----	1 UNCH
6500	----	----	----	----	0.01 UNCH	.0004	----	----	----	----	6 UNCH
6700	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	40 UNCH
7000	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	5 UNCH
TOTAL											7817 UNCH
OCT17											
4600	----	----	----	----	2.24 + 0.21	.5623	----	----	----	----	300 UNCH
4700	----	----	----	----	1.74 + 0.17	.4811	----	----	----	----	100 UNCH
4800	----	----	----	----	1.32 + 0.12	.4007	----	----	----	----	20 UNCH
4950	----	----	----	----	0.83 + 0.06	.2883	----	----	----	----	1 UNCH
5200	----	----	----	----	0.35 + 0.01	.1464	----	----	----	----	40 UNCH
5500	----	----	----	----	0.13 UNCH	.0613	----	----	----	----	20 UNCH
5600	----	----	----	----	0.09 - 0.01	.0441	----	----	----	----	20 UNCH
6000	----	----	----	----	0.03 - 0.01	.0153	----	----	----	----	20 UNCH
6200	----	----	----	----	0.02 UNCH	.0101	----	----	----	----	40 UNCH
6300	----	----	----	----	0.02 UNCH	.0097	----	----	----	----	1 UNCH
6500	----	----	----	----	0.01 - 0.01	.0050	----	----	----	----	6 UNCH
6700	----	----	----	----	0.01 UNCH	.0024	----	----	----	----	40 UNCH
7000	----	----	----	----	0.01 UNCH	.0008	----	----	----	----	5 UNCH
TOTAL											613 UNCH
NOV17											
4600	----	----	----	----	2.96 + 0.23	.5719	----	----	----	----	200 UNCH
4950	----	----	----	----	1.40 + 0.11	.3555	----	----	----	----	1 UNCH
5500	----	----	----	----	0.30 UNCH	.1089	----	----	----	----	20 UNCH
5600	----	----	----	----	0.22 - 0.01	.0839	----	----	----	----	20 UNCH
6000	----	----	----	----	0.07 - 0.01	.0302	----	----	----	----	20 UNCH
6200	----	----	----	----	0.05 UNCH	.0214	----	----	----	----	40 UNCH
6300	----	----	----	----	0.04 UNCH	.0173	----	----	----	----	1 UNCH
6500	----	----	----	----	0.03 UNCH	.0128	----	----	----	----	6 UNCH
6700	----	----	----	----	0.02 UNCH	.0086	----	----	----	----	40 UNCH
7000	----	----	----	----	0.02 UNCH	.0079	----	----	----	----	5 UNCH
TOTAL											353 UNCH
DEC17											
4750	----	----	----	----	2.81 + 0.17	.5039	----	----	----	----	100 UNCH
4950	----	----	----	----	1.94 + 0.12	.3989	----	----	----	----	1 UNCH
5150	----	----	----	----	1.27 + 0.07	.2988	----	----	----	----	230 UNCH
5250	----	----	----	----	1.01 + 0.05	.2533	----	----	----	----	330 UNCH
5500	----	----	----	----	0.54 + 0.01	.1574	----	----	----	----	1845 UNCH
5600	----	----	----	----	0.42 UNCH	.1284	----	----	----	----	2020 UNCH
5650	----	----	----	----	0.37 UNCH	.1157	----	----	----	----	230 UNCH
5700	----	----	----	----	0.32 - 0.01	.1029	----	----	----	----	1000 UNCH
6000	----	----	----	----	0.15 - 0.01	.0535	----	----	----	----	1408 UNCH
6200	----	----	----	----	0.10 UNCH	.0368	----	----	----	----	40 UNCH
6300	----	----	----	----	0.08 - 0.01	.0300	----	----	----	----	1 UNCH
6400	----	----	----	----	0.07 UNCH	.0261	----	----	----	----	1000 UNCH
6500	----	----	----	----	0.06 UNCH	.0224	----	----	----	----	156 UNCH
6700	----	----	----	----	0.04 - 0.01	.0153	----	----	----	----	40 UNCH
7000	----	----	----	----	0.03 UNCH	.0112	----	----	----	----	5 UNCH
7500	----	----	----	----	0.02 UNCH	.0071	----	----	----	----	30 UNCH
8000	----	----	----	----	0.01 UNCH	.0036	----	----	----	----	3500 UNCH
8500	----	----	----	----	0.01 UNCH	.0013	----	----	----	----	2050 UNCH
9000	----	----	----	----	0.01 UNCH	.0004	----	----	----	----	1250 UNCH
9500	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	30 UNCH
10000	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	120 UNCH
12500	----	----	----	----	0.01 UNCH	----	----	----	----	----	5000 UNCH
TOTAL											20386 UNCH
JAN18											
5700	----	----	----	----	0.55 + 0.02	.1451	----	----	----	----	20 UNCH
6000	----	----	----	----	0.28 + 0.01	.0832	----	----	----	----	20 UNCH
6400	----	----	----	----	0.12 UNCH	.0395	----	----	----	----	40 UNCH
6500	----	----	----	----	0.10 UNCH	.0334	----	----	----	----	40 UNCH
6600	----	----	----	----	0.08 - 0.01	.0273	----	----	----	----	1 UNCH
6800	----	----	----	----	0.06 UNCH	.0207	----	----	----	----	40 UNCH
TOTAL											161 UNCH
FEB18											
5700	----	----	----	----	0.76 + 0.02	.1761	----	----	----	----	20 UNCH
6000	----	----	----	----	0.40 + 0.01	.1058	----	----	----	----	20 UNCH
6400	----	----	----	----	0.17 - 0.01	.0513	----	----	----	----	40 UNCH
6500	----	----	----	----	0.14 - 0.01	.0431	----	----	----	----	40 UNCH
6600	----	----	----	----	0.12 - 0.01	.0373	----	----	----	----	1 UNCH
6800	----	----	----	----	0.09 UNCH	.0284	----	----	----	----	40 UNCH
TOTAL											161 UNCH
MAR18											
5000	----	----	----	----	3.11 + 0.11	.4493	----	----	----	----	10 UNCH
5500	----	----	----	----	1.40 + 0.02	.2645	----	----	----	----	1000 UNCH

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.



FINAL

PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 LC CALL, MAR18, APR18, MAY18, JUN18, JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, DEC19, DEC20, DEC21, DEC22, DEC23, LC PUT, SEP17, OCT17, NOV17, DEC17.



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Table with columns: LC, 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 DEC17 to DEC18.

Table with columns: LO CALL, NYMEX CRUDE OIL OPTIONS (PHY), and various price/volume data. Rows include months from SEP17 to DEC18.

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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 SEP17 and OCT17 contracts.

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LO CALL	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETTL.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
NYMEX CRUDE OIL OPTIONS (PHY)													
FEB18													
4650	----	----	4.48B/*4.09A	4.48B/*4.09A	----	4.46 + 0.21	.5756	----	----	----	----	100	UNCH
4700	----	----	4.21B/3.83A	4.21B/3.83A	----	4.19 + 0.19	.5558	----	----	----	----	8	UNCH
4750	----	----	3.95B/3.59A	3.95B/3.59A	----	3.93 + 0.18	.5358	----	----	----	----	301	UNCH
4800	----	----	3.70B/3.36A	3.70B/3.36A	----	3.68 + 0.17	.5156	----	----	----	----	221	UNCH
4900	----	----	3.23B/2.92A	3.23B/2.92A	----	3.21 + 0.15	.4749	----	----	----	----	120	UNCH
4950	----	----	3.01B/2.72A	3.01B/2.72A	----	2.98 + 0.13	.4542	----	----	----	----	3	UNCH
5000	----	----	2.80B/2.52A	2.80B/2.52A	----	2.77 + 0.13	.4338	----	----	----	----	778	UNCH
5050	----	----	2.59B/2.34A	2.59B/2.34A	----	2.57 + 0.12	.4135	----	----	----	----	50	UNCH
5100	----	----	2.39B/2.16A	2.39B/2.16A	----	2.37 + 0.11	.3929	----	----	----	----	242	UNCH
5200	----	----	2.03B/1.82A	2.03B/1.82A	----	2.01 + 0.09	.3527	----	----	----	----	9	UNCH
5300	----	----	1.71B/1.53A	1.71B/1.53A	----	1.69 + 0.08	.3136	----	----	----	----	1550	UNCH
5350	----	----	1.56B/1.40A	1.56B/1.40A	----	1.54 + 0.07	.2943	----	----	----	----	95	UNCH
5400	----	----	1.42B/1.28A	1.42B/1.28A	----	1.40 + 0.06	.2754	----	----	----	----	52	UNCH
5500	1.17	1.17	1.17/1.05A	1.17/1.05A	----	1.15 + 0.04	.2395	----	----	1	----	1713 +	1
5550	----	----	1.06B/0.96A	1.06B/0.96A	----	1.04 + 0.03	.2226	----	----	----	----	11	UNCH
5600	0.96	0.96	0.96/0.87A	0.96/0.87A	----	0.94 + 0.03	.2065	----	----	7	----	82 +	7
5700	----	----	0.78B/0.71A	0.78B/0.71A	----	0.76 + 0.02	.1761	----	----	----	----	440	UNCH
5750	----	----	0.70B/0.64A	0.70B/0.64A	----	0.68 + 0.02	.1618	----	----	----	----	62	UNCH
5800	----	----	0.63B/0.58A	0.63B/0.58A	----	0.61 + 0.01	.1487	----	----	----	----	35	UNCH
5850	----	----	0.57B/0.52A	0.57B/0.52A	----	0.55 + 0.01	.1369	----	----	----	----	2	UNCH
5900	----	----	0.51B/0.47A	0.51B/0.47A	----	0.49 + 0.01	.1250	----	----	----	----	2026	UNCH
5950	----	----	0.45B/0.42A	0.45B/0.42A	----	0.44	UNCH	----	----	----	----	156	UNCH
6000	0.39	0.39	0.41B/0.38A	0.41B/0.38A	----	0.40 + 0.01	.1058	----	----	2	----	983 +	2
6100	----	----	0.33B/----	0.33B/----	----	0.32	UNCH	----	----	----	----	2004	UNCH
6150	----	----	0.30B/----	0.30B/----	----	0.29	UNCH	----	----	----	----	3	UNCH
6200	----	----	0.27B/----	0.27B/----	----	0.26	UNCH	----	----	----	----	8	UNCH
6250	----	----	----	----	----	0.23	- 0.01	.0667	----	----	----	3	UNCH
6300	----	----	----	----	----	0.21	UNCH	.0615	----	----	----	52	UNCH
6350	----	----	----	----	----	0.19	UNCH	.0564	----	----	----	2	UNCH
6400	----	----	----	----	----	0.17	- 0.01	.0513	----	----	----	5	UNCH
6450	----	----	----	----	----	0.16	UNCH	.0483	----	----	----	2	UNCH
6500	----	----	----	----	----	0.14	- 0.01	.0431	----	----	----	422	UNCH
6600	----	----	----	----	----	0.12	- 0.01	.0373	----	----	----	512	UNCH
7000	----	----	----	----	----	0.07	UNCH	.0222	----	----	----	374	UNCH
7100	----	----	----	----	----	0.06	UNCH	.0192	----	----	----	4	UNCH
7200	----	----	----	----	----	0.05	- 0.01	.0165	----	----	----	1	UNCH
7300	0.05	0.05	0.05/0.05	0.05/0.05	----	0.05	UNCH	.0159	----	3	----	9 +	3
7400	----	----	----	----	----	0.05	UNCH	.0156	----	----	----	12	UNCH
7450	----	----	----	----	----	0.04	UNCH	.0129	----	----	----	3	UNCH
7500	----	----	----	----	----	0.04	UNCH	.0127	----	----	----	25	UNCH
7700	----	----	----	----	----	0.04	UNCH	.0122	----	2	----	3 +	2
8000	----	----	----	----	----	0.03	UNCH	.0092	----	----	----	5780	UNCH
10000	----	----	----	----	----	0.01	UNCH	.0028	----	----	----	100	UNCH
11000	----	----	----	----	----	0.01	UNCH	.0008	----	----	----	100	UNCH
13000	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	1	UNCH
TOTAL										15		21010 +	15
MAR18													
4400	----	----	6.34B/----	6.34B/----	----	6.32 + 0.26	.6689	----	----	----	----	25	UNCH
4450	----	----	6.03B/----	6.03B/----	----	6.01 + 0.25	.6523	----	----	----	----	200	UNCH
4500	5.62	5.62	5.73B/5.62	5.73B/5.62	----	5.71 + 0.24	.6348	----	----	1	----	2598	UNCH
4550	----	----	5.44B/----	5.44B/----	----	5.43 + 0.24	.6173	----	----	----	----	1	UNCH
4600	----	----	5.16B/4.76A	5.16B/4.76A	----	5.14 + 0.23	.5996	----	----	----	----	750	UNCH
4650	----	----	4.88B/4.50A	4.88B/4.50A	----	4.86 + 0.22	.5815	----	----	----	----	950	UNCH
4700	----	----	4.61B/4.24A	4.61B/4.24A	----	4.59 + 0.21	.5633	----	----	----	----	1902	UNCH
4750	----	----	4.35B/3.99A	4.35B/3.99A	----	4.32 + 0.19	.5447	----	----	465	----	741 +	260
4800	----	----	4.09B/3.75A	4.09B/3.75A	----	4.06 + 0.17	.5259	----	----	----	----	1079	UNCH
4850	----	----	3.85B/3.52A	3.85B/3.52A	----	3.81 + 0.15	.5070	----	----	----	----	1300	UNCH
4900	----	----	3.61B/3.30A	3.61B/3.30A	----	3.57 + 0.14	.4879	----	----	----	----	191	UNCH
4950	----	----	3.38B/3.09A	3.38B/3.09A	----	3.34 + 0.12	.4688	----	----	----	----	682	UNCH
5000	----	----	3.15B/2.88A	3.15B/2.88A	----	3.12 + 0.11	.4497	----	----	----	50	5871 -	50
5050	2.89	2.89	2.94B/2.68A	2.94B/2.68A	----	2.90 + 0.09	.4302	----	----	1	----	498 +	1
5100	----	----	2.74B/2.50A	2.74B/2.50A	----	2.70 + 0.08	.4111	----	----	----	----	2701	UNCH
5150	2.49	2.49	2.54B/2.32A	2.54B/2.32A	----	2.51 + 0.08	.3922	----	----	5	----	955 +	5
5200	----	----	2.36B/2.15A	2.36B/2.15A	----	2.32 + 0.06	.3730	----	----	----	----	317	UNCH
5250	----	----	2.18B/1.98A	2.18B/1.98A	----	2.14 + 0.05	.3539	----	----	----	----	18	UNCH
5300	----	----	2.01B/1.83A	2.01B/1.83A	----	1.97 + 0.04	.3351	----	----	----	----	400	UNCH
5350	----	----	1.85B/1.68A	1.85B/1.68A	----	1.82 + 0.04	.3173	----	----	----	----	64	UNCH
5400	1.70	1.70	1.70/1.55A	1.70/1.55A	----	1.67 + 0.03	.2992	----	----	4	400	1850	UNCH
5450	----	----	1.56B/1.42A	1.56B/1.42A	----	1.53 + 0.03	.2815	----	----	----	----	10	UNCH
5500	----	----	1.42B/1.30A	1.42B/1.30A	----	1.40 + 0.02	.2645	----	----	----	----	7596	UNCH
5550	----	----	1.30B/1.18A	1.30B/1.18A	----	1.28 + 0.02	.2480	----	----	----	----	31	UNCH
5600	----	----	1.19B/1.08A	1.19B/1.08A	----	1.16 + 0.01	.2313	----	----	----	----	261	UNCH
5700	----	----	0.98B/0.90A	0.98B/0.90A	----	0.96	UNCH	.2011	----	----	----	1180	UNCH
5750	----	----	0.89B/0.81A	0.89B/0.81A	----	0.87	UNCH	.1868	----	----	----	4	UNCH
5800	----	----	0.80B/0.74A	0.80B/0.74A	----	0.79	UNCH	.1735	----	----	----	1746	UNCH
5850	----	----	0.73B/0.67A	0.73B/0.67A	----	0.71	UNCH	.1601	----	----	----	5	UNCH
5900	0.61	0.61	0.66B/0.60A	0.66B/0.60A	----	0.64	UNCH	.1477	----	15	----	728 +	15
6000	0.48	0.48	0.54B/0.48	0.54B/0.48	----	0.52	UNCH	.1254	----	128	----	5815 +	28
6050	----	----	----/0.46A	----/0.46A	----	0.47	- 0.01	.1156	----	----	----	2	UNCH
6100	----	----	----/0.41A	----/0.41A	----	0.43	UNCH	.1073	----	----	----	854	UNCH
6200	----	----	----/0.34A	----/0.34A	----	0.35	UNCH	.0906	----	----	----	234	UNCH
6250	----	----	----/0.31A	----/0.31A	----	0.32	UNCH	.0840	----	----	----	11	UNCH
6300	----	----	----/0.28A	----/0.28A	----	0.29	UNCH	.0773	----	----	----	1302	UNCH
6400	----	----	----	----	----	0.24	UNCH	.0657	----	----	----	1	UNCH
6500	----	----	----	----	----	0.19	- 0.01	.0540	----	78	----	4335 +	78
6600	----	----	----	----	----	0.16	- 0.01	.0463	----	----	----	502	UNCH
6700	----	----	----	----	----	0.14	UNCH	.0408	----	----	----	1400	UNCH
6800	----	----	----	----	----	0.12	UNCH	.0354	----	----	----		



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ENERGY OPTIONS

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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 MAY18, JUN18, JUL18, AUG18, SEP18 with various contract specifications and market data.



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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 OCT18, NOV18, DEC18, JAN19, MAR19, JUN19.



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Table with columns: LO PUT SEP17, NYMEX CRUDE OIL OPTIONS (PHY), 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 various contract months from 2300 to 4200 and a TOTAL row.

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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 and NOV17.

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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 NYMEX HEATING OIL (PHY) OPTIONS for AUG17.

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 NYMEX HEATING OIL (PHY) OPTIONS for SEP17.

OCT17 12500 UNCH 4

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ENERGY OPTIONS

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Table with columns: OH PUT, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & P.T.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX® VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months like DEC17, JAN18, FEB18, MAR18, APR18, JUN18 and various contract specifications.

CH CALL DEC17 1550 NYMEX HEATING OIL CRACK SPRD OPT 2.53 - 0.26 .8267 100 UNCH



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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 CH CALL, LN CALL, AUG17, and SEP17.



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

CME Group, Inc.

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

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Table with columns: LN, CALL, OPEN, GLOBEX OPEN, OPEN RANGE, OUTCRY, GLOBEX HIGH/LOW, OPEN HIGH/LOW, OUTCRY RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows are grouped by month: JAN19, FEB19, MAR19, APR19, MAY19.



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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 monthly totals for JAN20, FEB20, MAR20, APR20, MAY20, JUN20, JUL20, and AUG20.

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Table with columns: LN CALL AUG20, 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 AUG20 to APR21 and contract sizes like 3500, 4000, etc.

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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 APR22, MAY22, JUN22, JUL22, AUG22, SEP22, OCT22, NOV22, DEC22, JAN23, FEB23, MAR23, APR23, MAY23, JUN23, JUL23.



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PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 2017 PG63

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Table with columns: LN, PUT, GLOBEX OPEN, NYMEX NATURAL GAS (EURO) OPTS, 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 SEP17, OCT17, NOV17.

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Table with columns: 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. Rows include NOV17, DEC17, JAN18.

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Table with columns: 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. Rows include monthly summaries (JAN18, FEB18, MAR18, APR18, MAY18) and daily data for various contract months.



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ENERGY OPTIONS

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Table with columns: LN, PUT, OPEN, GLOBEX OPEN, OPEN RANGE, OUTCRY RANGE, GLOBEX HIGH/LOW, OPEN HIGH/LOW, OUTCRY CLOSE, SETT.PRICE & PT.CHGE, DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months MAY18, JUN18, JUL18, AUG18 and various contract specifications.



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Table with columns: LN, PUT, 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 from DEC18 to JUN19.

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Table with columns: LN, 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 are grouped by month (JUN19, JUL19, AUG19, SEP19, OCT19, NOV19) and include various contract specifications and prices.



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LN	PUT	OPEN	OUTCRY	GLOBEX	OPEN	OUTCRY	SETT.PRICE	DELTA	EXER	OPEN	GLOBEX	PNT	OPEN
				HIGH/LOW			& PT.CHGE.		CISES	OUTCRY	VOLUME	VOLUME	INTEREST
					HIGH/LOW	CLOSE				VOLUME			
NYMEX NATURAL GAS (EURO) OPTS													
TOTAL													542
AUG21													
2250	----	----	----	----	----	----	0.1662 + 0.0100	.2492	----	----	----	----	380 UNCH
2700	----	----	----	----	----	----	0.3453 + 0.0182	.4476	----	----	----	----	12 UNCH
2750	----	----	----	----	----	----	0.3700 + 0.0189	.4721	----	----	----	----	50 UNCH
5200	----	----	----	----	----	----	2.3848 + 0.0458	.9514	----	----	----	----	100 UNCH
TOTAL													542
SEP21													
2250	----	----	----	----	----	----	0.1669 + 0.0098	.2482	----	----	----	----	380 UNCH
2700	----	----	----	----	----	----	0.3452 + 0.0179	.4448	----	----	----	----	12 UNCH
2750	----	----	----	----	----	----	0.3697 + 0.0186	.4692	----	----	----	----	50 UNCH
5200	----	----	----	----	----	----	2.3770 + 0.0457	.9504	----	----	----	----	100 UNCH
TOTAL													542
OCT21													
2250	----	----	----	----	----	----	0.1634 + 0.0094	.2401	----	----	----	----	380 UNCH
2700	----	----	----	----	----	----	0.3374 + 0.0173	.4311	----	----	----	----	12 UNCH
2750	----	----	----	----	----	----	0.3618 + 0.0183	.4547	----	----	----	----	50 UNCH
5200	----	----	----	----	----	----	2.3497 + 0.0454	.9446	----	----	----	----	100 UNCH
TOTAL													542
NOV21													
2250	----	----	----	----	----	----	0.1521 + 0.0084	.2188	----	----	----	----	380 UNCH
2700	----	----	----	----	----	----	0.3135 + 0.0154	.3964	----	----	----	----	12 UNCH
2750	----	----	----	----	----	----	0.3365 + 0.0169	.4187	----	----	----	----	50 UNCH
5200	----	----	----	----	----	----	2.2848 + 0.0446	.9251	----	----	----	----	100 UNCH
TOTAL													542
DEC21													
2250	----	----	----	----	----	----	0.1339 + 0.0071	.1846	----	----	----	----	380 UNCH
2700	----	----	----	----	----	----	0.2776 + 0.0135	.3388	----	----	----	----	12 UNCH
2750	----	----	----	----	----	----	0.2973 + 0.0139	.3584	----	----	----	----	50 UNCH
5200	----	----	----	----	----	----	2.1596 + 0.0435	.8998	----	----	----	----	100 UNCH
TOTAL													542
JAN22													
2700	----	----	----	----	----	----	0.2409 + 0.0140	.3002	----	----	----	----	12 UNCH
TOTAL													12
FEB22													
2700	----	----	----	----	----	----	0.2598 + 0.0144	.3126	----	----	----	----	12 UNCH
TOTAL													12
MAR22													
2700	----	----	----	----	----	----	0.2903 + 0.0154	.3356	----	----	----	----	12 UNCH
TOTAL													12
APR22													
2700	----	----	----	----	----	----	0.3657 + 0.0208	.4685	----	----	----	----	12 UNCH
TOTAL													12
MAY22													
2700	----	----	----	----	----	----	0.3728 + 0.0209	.4739	----	----	----	----	12 UNCH
TOTAL													12
JUN22													
2700	----	----	----	----	----	----	0.3626 + 0.0203	.4597	----	----	----	----	12 UNCH
TOTAL													12
JUL22													
2700	----	----	----	----	----	----	0.3522 + 0.0196	.4439	----	----	----	----	12 UNCH
TOTAL													12
AUG22													
2700	----	----	----	----	----	----	0.3427 + 0.0190	.4307	----	----	----	----	12 UNCH
TOTAL													12
SEP22													
2700	----	----	----	----	----	----	0.3431 + 0.0189	.4280	----	----	----	----	12 UNCH
TOTAL													12
OCT22													
2700	----	----	----	----	----	----	0.3329 + 0.0181	.4136	----	----	----	----	12 UNCH
TOTAL													12
NOV22													
2700	----	----	----	----	----	----	0.3074 + 0.0168	.3811	----	----	----	----	12 UNCH
TOTAL													12
DEC22													
2700	----	----	----	----	----	----	0.2611 + 0.0141	.3247	----	----	----	----	12 UNCH
TOTAL													12
JAN23													
2700	----	----	----	----	----	----	0.2310 + 0.0122	.2864	----	----	----	----	12 UNCH
5250	----	----	----	----	----	----	2.0243 + 0.0405	.8921	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	2.2437 + 0.0417	.9092	----	----	----	----	50 UNCH
TOTAL													92
FEB23													
2700	----	----	----	----	----	----	0.2413 + 0.0120	.2964	----	----	----	----	12 UNCH
5250	----	----	----	----	----	----	2.0483 + 0.0391	.8924	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	2.2676 + 0.0401	.9091	----	----	----	----	50 UNCH
TOTAL													92
MAR23													
2700	----	----	----	----	----	----	0.2622 + 0.0128	.3183	----	----	----	----	12 UNCH
5250	----	----	----	----	----	----	2.1002 + 0.0394	.8988	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	2.3199 + 0.0404	.9145	----	----	----	----	50 UNCH
TOTAL													92
APR23													
2700	----	----	----	----	----	----	0.3697 + 0.0161	.4392	----	----	----	----	12 UNCH
5250	----	----	----	----	----	----	2.3574 + 0.0384	.9335	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	2.5795 + 0.0392	.9450	----	----	----	----	50 UNCH
TOTAL													92
MAY23													
2700	----	----	----	----	----	----	0.3767 + 0.0163	.4440	----	----	----	----	12 UNCH
5250	----	----	----	----	----	----	2.3647 + 0.0384	.9334	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	2.5864 + 0.0392	.9448	----	----	----	----	50 UNCH
TOTAL													92
JUN23													
2700	----	----	----	----	----	----	0.3677 + 0.0158	.4314	----	----	----	----	12 UNCH
5250	----	----	----	----	----	----	2.3381 + 0.0382	.9284	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	2.5590 + 0.0390	.9404	----	----	----	----	50 UNCH
TOTAL													92
JUL23													
2700	----	----	----	----	----	----	0.3577 + 0.0153	.4174	----	----	----	----	12 UNCH
5250	----	----	----	----	----	----	2.3080 + 0.0381	.9227	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	2.5280 + 0.0388	.9356	----	----	----	----	50 UNCH
TOTAL													92
AUG23													
2700	----	----	----	----	----	----	0.3490 + 0.0149	.4057	----	----	----	----	12 UNCH
5250	----	----	----	----	----	----	2.2816 + 0.0380	.9182	----	----	----	----	30 UNCH
5500	----	----	----	----	----	----	2.5010 + 0.0387	.9314	----	----	----	----	50 UNCH



PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 CLEARING 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.

Table with columns: 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. Rows include months from SEP23 to DEC24.

Table with columns: ON CALL, NYMEX NATURAL GAS OPTIONS (PHY), 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. Rows include months from AUG17 to 5500.



PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 2017 PG63

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Table with columns: ON 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 SEP17, OCT17, NOV17 contracts for NYMEX NATURAL GAS OPTIONS (PHY).

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PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 like NOV17, DEC17, JAN18, FEB18 and various contract specifications.



PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 AUG19 and various contract specifications like NYMEX NATURAL GAS OPTIONS (PHY).

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

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FINAL

PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

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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 AUG17, SEP17, OCT17, NOV17 with various contract specifications and market data.

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 #140@

ENERGY OPTIONS

Mon, Jul 24, 2017 PG63

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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.

ON PUT	OPEN	OUTCRY	GLOBEX	OPEN	OUTCRY	SETT.PRICE	DELTA	EXER	OPEN	GLOBEX®	PNT	OPEN
		RANGE	HIGH/LOW	HIGH/LOW	CLOSE	& PT.CHGE.		CISES	OUTCRY	VOLUME	VOLUME	INTEREST
									VOLUME			
NYMEX NATURAL GAS OPTIONS (PHY)												
NOV17												
2750	----	----	0.100B/----	0.100B/----	----	0.095 + 0.017	.2757	----	----	----	----	227 UNCH
2800	----	----	0.120B/----	0.120B/----	----	0.112 + 0.019	.3119	----	----	----	----	60 UNCH
2850	----	----	0.140B/----	0.140B/----	----	0.132 + 0.022	.3501	----	----	----	----	7 UNCH
2900	----	----	0.160B/----	0.160B/----	----	0.154 + 0.025	.3892	----	----	----	----	26 UNCH
2950	----	----	0.180B/----	0.180B/----	----	0.177 + 0.028	.4285	----	----	----	----	2 UNCH
3000	0.210	0.210	0.210B/0.200A	0.210B/0.200A	----	0.203 + 0.031	.4680	----	----	1	----	68 + 1
3050	----	----	0.240B/----	0.240B/----	----	0.231 + 0.034	.5071	----	----	----	----	3 UNCH
3150	----	----	0.300B/----	0.300B/----	----	0.292 + 0.040	.5830	----	----	----	----	1 UNCH
3250	----	----	0.370B/----	0.370B/----	----	0.359 + 0.045	.6538	----	----	----	----	13 UNCH
3350	----	----	0.440B/----	0.440B/----	----	0.434 + 0.051	.7179	----	----	----	----	2 UNCH
3400	----	----	0.480B/----	0.480B/----	----	0.473 + 0.053	.7456	----	----	----	----	11 UNCH
3450	----	----	0.520B/----	0.520B/----	----	0.513 + 0.055	.7932	----	----	----	----	35 UNCH
3500	----	----	0.560B/----	0.560B/----	----	0.555 + 0.057	.7972	----	----	----	----	6 UNCH
3550	----	----	0.610B/----	0.610B/----	----	0.597 + 0.058	.8211	----	----	----	----	2 UNCH
TOTAL										102		1370 + 99
DEC17												
2000	----	----	----	----	----	0.002 + 0.001	.0086	----	----	----	----	11 UNCH
2050	----	----	----	----	----	0.002 UNCH	.0091	----	----	----	----	25 UNCH
2250	----	----	----	----	----	0.008 + 0.001	.0311	----	----	----	----	5 UNCH
2300	----	----	0.010B/----	0.010B/----	----	0.011 + 0.002	.0409	----	----	----	----	46 UNCH
2350	0.010	0.010	0.010/0.010	0.010/0.010	----	0.015 + 0.003	.0530	----	----	2	----	17 + 2
2400	0.020	0.020	0.020B/0.020	0.020B/0.020	----	0.019 + 0.004	.0652	----	----	2	----	107 + 2
2450	----	----	0.020B/----	0.020B/----	----	0.024 + 0.004	.0795	----	----	----	----	14 UNCH
2500	----	----	0.030B/----	0.030B/----	----	0.030 + 0.005	.0959	----	----	----	----	627 UNCH
2550	----	----	0.040B/----	0.040B/----	----	0.038 + 0.007	.1159	----	----	----	----	7 UNCH
2600	0.050	0.050	0.050B/0.050	0.050B/0.050	----	0.047 + 0.008	.1373	----	----	3	----	114 + 3
2650	----	----	#0.060B/----	#0.060B/----	----	0.057 + 0.009	.1601	----	----	----	----	10 UNCH
2700	0.060	0.060	0.070/0.060	0.070/0.060	----	0.068 + 0.010	.1843	----	----	11	----	115 + 2
2750	0.090	0.090	0.090/0.080A	0.090/0.080A	----	0.082 + 0.013	.2118	----	----	1	----	402 UNCH
2800	----	----	0.100B/----	0.100B/----	----	0.097 + 0.014	.2401	----	----	----	----	19 UNCH
2850	0.110	0.110	0.120B/0.110	0.120B/0.110	----	0.113 + 0.016	.2691	----	----	1	----	1 UNCH
2900	----	----	0.130B/----	0.130B/----	----	0.132 + 0.018	.3000	----	----	----	----	2 UNCH
2950	----	----	0.150B/----	0.150B/----	----	0.152 + 0.020	.3311	----	----	----	----	6 UNCH
3000	----	----	0.180B/----	0.180B/----	----	0.174 + 0.023	.3629	----	----	----	----	215 UNCH
3100	----	----	#0.230B/----	#0.230B/----	----	0.222 + 0.027	.4267	----	----	----	----	1 UNCH
3150	----	----	0.250B/----	0.250B/----	----	0.249 + 0.029	.4585	----	----	----	----	352 UNCH
3200	----	----	0.280B/----	0.280B/----	----	0.277 + 0.031	.4896	----	----	----	----	36 UNCH
3250	----	----	0.310B/----	0.310B/----	----	0.307 + 0.033	.5203	----	----	----	----	17 UNCH
3300	----	----	0.340B/----	0.340B/----	----	0.339 + 0.036	.5504	----	----	----	----	3 UNCH
3350	----	----	0.370B/----	0.370B/----	----	0.372 + 0.039	.5793	----	----	----	----	1 UNCH
3400	----	----	0.410B/----	0.410B/----	----	0.406 + 0.041	.6074	----	----	----	----	8 UNCH
3450	----	----	0.480B/----	0.480B/----	----	0.478 + 0.045	.6591	----	----	----	----	2 UNCH
3500	----	----	----	----	----	0.515 + 0.046	.6833	----	----	----	----	10 UNCH
3600	----	----	----	----	----	0.554 + 0.048	.7062	----	----	----	----	6 UNCH
3650	----	----	----	----	----	0.594 + 0.050	.7290	----	----	----	----	5 UNCH
3800	----	----	----	----	----	0.718 + 0.055	.7864	----	----	----	----	1 UNCH
TOTAL										20		2185 + 9
JAN18												
2100	----	----	----	----	----	0.008 + 0.002	.0249	----	----	----	----	41 UNCH
2500	----	----	----	----	----	0.046 + 0.010	.1106	----	----	----	----	37 UNCH
2600	----	----	----	----	----	0.065 + 0.012	.1458	----	----	----	----	114 UNCH
2650	----	----	----	----	----	0.076 + 0.014	.1649	----	----	----	----	30 UNCH
2750	----	----	----	----	----	0.103 + 0.017	.2077	----	----	----	----	240 UNCH
2900	----	----	----	----	----	0.155 + 0.022	.2786	----	----	100	----	200 + 100
3000	----	----	----	----	----	0.196 + 0.025	.3279	----	----	----	----	21 UNCH
3100	----	----	----	----	----	0.244 + 0.030	.3782	----	----	----	----	2 UNCH
3250	----	----	----	----	----	0.326 + 0.036	.4522	----	----	----	----	1 UNCH
3300	----	----	----	----	----	0.356 + 0.038	.4760	----	----	----	----	1 UNCH
3350	----	----	----	----	----	0.386 + 0.039	.4994	----	----	----	----	2 UNCH
3400	----	----	----	----	----	0.418 + 0.041	.5222	----	----	----	----	2 UNCH
3450	----	----	----	----	----	0.452 + 0.044	.5445	----	----	----	----	6 UNCH
3500	----	----	----	----	----	0.486 + 0.045	.5656	----	----	----	----	4 UNCH
3650	----	----	----	----	----	0.594 + 0.050	.6253	----	----	----	----	5 UNCH
3700	----	----	----	----	----	0.632 + 0.051	.6437	----	----	----	----	4 UNCH
TOTAL											100	710 + 100
FEB18												
2000	----	----	----	----	----	0.011 + 0.002	.0289	----	----	----	----	36 UNCH
2050	----	----	----	----	----	0.014 + 0.002	.0356	----	----	----	----	45 UNCH
2500	----	----	0.070B/----	0.070B/----	----	0.076 + 0.011	.1441	----	----	----	----	2240 UNCH
2600	----	----	----	----	----	0.101 + 0.013	.1794	----	----	----	----	112 UNCH
2750	----	----	----	----	----	0.149 + 0.018	.2385	----	----	----	----	240 UNCH
3000	----	----	----	----	----	0.257 + 0.027	.3447	----	----	----	----	14 UNCH
3250	----	----	----	----	----	0.397 + 0.036	.4485	----	----	----	----	5 UNCH
3450	----	----	----	----	----	0.528 + 0.041	.5239	----	----	----	----	1 UNCH
3500	----	----	----	----	----	0.563 + 0.043	.5415	----	----	----	----	16 UNCH
3600	----	----	----	----	----	0.635 + 0.045	.5752	----	----	----	----	13 UNCH
TOTAL												2722
MAR18												
2000	----	----	----	----	----	0.021 + 0.004	.0464	----	----	1	----	49 UNCH
2300	0.060	0.060	0.060/0.060	0.060/0.060	----	0.061 + 0.008	.1124	----	----	5	----	608 + 1
2400	0.080	0.080	#0.080/0.080	#0.080/0.080	----	0.083 + 0.010	.1428	----	----	5	----	453 + 5
2600	----	----	----	----	----	0.141 + 0.016	.2122	----	----	----	----	100 UNCH
2750	----	----	----	----	----	0.199 + 0.021	.2696	----	----	----	----	190 UNCH
3000	----	----	----	----	----	0.221 + 0.023	.2892	----	----	----	----	1 UNCH
3200	----	----	----	----	----	0.321 + 0.030	.3670	----	----	----	----	24 UNCH
3300	----	----	----	----	----	0.439 + 0.036	.4411	----	----	----	----	3 UNCH
3500	----	----	----	----	----	0.503 + 0.038	.4758	----	----	----	----	3 UNCH
3550	----	----	----	----	----	0.641 + 0.042	.5402	----	----	----	----	2 UNCH
3550	----	----	----	----	----	0.677 + 0.043	.5554	----	----	----	----	1 UNCH
TOTAL										6		1434 + 6
APR18												
2800	----	----	----	----	----	0.259 + 0.027	.4386	----	----	----	----	2 UNCH
2900	----	----	----	----	----	0.317 + 0.030	.4958	----	----	----	----	1 UNCH
2950	----	----	----	----	----	0.348 + 0.031	.5232	----	----	----	----	18 UNCH
3000	----	----	----	----	----	0.380 + 0.031	.5503	----	----	----	----	11 UNCH
TOTAL												32
MAY18												
3000	----	----	----	----	----	0.387 + 0.030	.5729	----	----	----	----	9 UNCH
TOTAL												9
JUN18												
1800	----	----	----	----	----	0.007 UNCH	.0246	----	----	----	----	1 UNCH
2000	----	----</										



PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 2017 PG63

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PRICE INDICATOR KEY

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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 NATURAL GAS OPTIONS (PHY), NYMEX ONE DAY CRUDE OIL OPTIONS, NYMEX ONE DAY NATURAL GAS OPTIONS, NYMEX RBOB (PHY) OPTIONS.

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ENERGY OPTIONS

Mon, Jul 24, 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 AUG17 to JUN18 with various contract details.

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 PJM WEST HUB REAL-TIME PK 5 MW OPT for months JAN18 to JAN20.

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 PJM WEST HUB REAL-TIME PK CAL 50 MW for months AUG17 to DEC17.

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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 DEC17 to DEC18 and various contract types like PMA OOF, RPF CALL, RPF PUT, ZA CALL.

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PG63 BULLETIN #140@

ENERGY OPTIONS

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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
ZA CALL RBOB 1 MO CAL SPD OPTIONS											
TOTAL 500											
ZA PUT RBOB 1 MO CAL SPD OPTIONS											
160	----	----	----	----	0.0075 NEW	----	----	----	----	250	250 + 250
TOTAL 250 250 + 250											
RA CALL RBOB APO (AVERAGE PRICE) OPTIONS											
JUL17 17200											
----	----	----	----	----	0.0001 UNCH	.0029	----	----	----	----	1 UNCH
TOTAL 1											
AUG17 17200											
----	----	----	----	----	0.0007 - 0.0004	.0208	----	----	----	----	1 UNCH
TOTAL 1											
SEP17 17200											
----	----	----	----	----	0.0018 - 0.0003	.0326	----	----	----	----	1 UNCH
TOTAL 1											
OCT17 17200											
----	----	----	----	----	0.0051 UNCH	.0664	----	----	----	----	1 UNCH
TOTAL 50 UNCH											
17500											
----	----	----	----	----	0.0038 UNCH	.0513	----	----	----	----	50 UNCH
TOTAL 300 UNCH											
18500											
----	----	----	----	----	0.0014 UNCH	.0209	----	----	----	----	351 UNCH
TOTAL 351											
NOV17 17200											
----	----	----	----	----	0.0078 + 0.0002	.0862	----	----	----	----	1 UNCH
TOTAL 50 UNCH											
17500											
----	----	----	----	----	0.0060 + 0.0001	.0689	----	----	----	----	50 UNCH
TOTAL 300 UNCH											
18500											
----	----	----	----	----	0.0025 UNCH	.0319	----	----	----	----	351 UNCH
TOTAL 351											
DEC17 17500											
----	----	----	----	----	0.0107 + 0.0005	.1015	----	----	----	----	50 UNCH
TOTAL 300 UNCH											
18500											
----	----	----	----	----	0.0054 + 0.0003	.0561	----	----	----	----	350 UNCH
TOTAL 350											
RA PUT RBOB APO (AVERAGE PRICE) OPTIONS											
JUL17 14500											
----	----	----	----	----	0.0001 UNCH	.0045	----	----	----	----	20 UNCH
TOTAL 20											
AUG17 14000											
----	----	----	----	----	0.0024 - 0.0009	.0573	----	----	----	----	35 UNCH
TOTAL 50 UNCH											
16700											
----	----	----	----	----	0.1385 - 0.0003	.9423	----	----	----	----	50 UNCH
TOTAL 50 UNCH											
17700											
----	----	----	----	----	0.2363 + 0.0004	.9935	----	----	----	----	135 UNCH
TOTAL 135											
SEP17 13000											
----	----	----	----	----	0.0131 - 0.0017	.1599	----	----	----	----	125 UNCH
TOTAL 125											
OCT17 12500											
----	----	----	----	----	0.0183 - 0.0012	.1687	----	----	----	----	50 UNCH
TOTAL 25 UNCH											
13000											
----	----	----	----	----	0.0301 - 0.0016	.2505	----	----	----	----	75 UNCH
TOTAL 75											
NOV17 12500											
----	----	----	----	----	0.0299 - 0.0015	.2214	----	----	----	----	50 UNCH
TOTAL 25 UNCH											
13000											
----	----	----	----	----	0.0449 - 0.0019	.3023	----	----	----	----	75 UNCH
TOTAL 75											
DEC17 12500											
----	----	----	----	----	0.0391 - 0.0014	.2430	----	----	----	----	50 UNCH
TOTAL 25 UNCH											
13000											
----	----	----	----	----	0.0553 - 0.0019	.3161	----	----	----	----	75 UNCH
TOTAL 75											
RF PUT RBOB EURO EXPIRATION OPTION											
SEP17 15000											
----	----	----	----	----	0.0337 - 0.0015	.3748	----	----	----	----	25 UNCH
TOTAL 25											
Q6 CALL ROTTERDAM 3.5%FUEL OIL CLN APO											
JUL17 20000											
----	----	----	----	----	78.692 + 1.036	.9989	----	----	----	----	10 UNCH
TOTAL 5 UNCH											
20300											
----	----	----	----	----	75.693 + 1.036	.9986	----	----	----	----	5 UNCH
TOTAL 10 UNCH											
30300											
----	----	----	----	----	0.001 UNCH	.0002	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
31000											
----	----	----	----	----	0.001 UNCH	.0000	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
35000											
----	----	----	----	----	0.001 UNCH	----	----	----	----	----	5 UNCH
TOTAL 35											
AUG17 20000											
----	----	----	----	----	80.001 + 3.282	.9969	----	----	----	----	10 UNCH
TOTAL 5 UNCH											
20300											
----	----	----	----	----	77.004 + 3.281	.9959	----	----	----	----	5 UNCH
TOTAL 10 UNCH											
30300											
----	----	----	----	----	1.802 + 0.137	.1603	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
31000											
----	----	----	----	----	1.002 + 0.050	.0981	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
35000											
----	----	----	----	----	0.014 - 0.004	.0020	----	----	----	----	5 UNCH
TOTAL 35											
SEP17 20000											
----	----	----	----	----	78.032 + 3.235	.9937	----	----	----	----	10 UNCH
TOTAL 5 UNCH											
20300											
----	----	----	----	----	75.053 + 3.227	.9916	----	----	----	----	5 UNCH
TOTAL 10 UNCH											
30300											
----	----	----	----	----	4.987 + 0.491	.2580	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
31000											
----	----	----	----	----	3.622 + 0.355	.2007	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
35000											
----	----	----	----	----	0.428 + 0.033	.0325	----	----	----	----	5 UNCH
TOTAL 35											
OCT17 20000											
----	----	----	----	----	76.068 + 3.220	.9889	----	----	----	----	10 UNCH
TOTAL 5 UNCH											
20300											
----	----	----	----	----	73.124 + 3.203	.9856	----	----	----	----	5 UNCH
TOTAL 10 UNCH											
30300											
----	----	----	----	----	6.294 + 0.644	.2782	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
31000											
----	----	----	----	----	4.826 + 0.505	.2265	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
35000											
----	----	----	----	----	0.858 + 0.094	.0536	----	----	----	----	5 UNCH
TOTAL 35											
NOV17 20000											
----	----	----	----	----	74.277 + 3.131	.9920	----	----	----	----	10 UNCH
TOTAL 5 UNCH											
20300											
----	----	----	----	----	71.401 + 3.104	.9847	----	----	----	----	5 UNCH
TOTAL 10 UNCH											
30300											
----	----	----	----	----	7.931 + 0.736	.2994	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
31000											
----	----	----	----	----	6.364 + 0.606	.2531	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
35000											
----	----	----	----	----	1.573 + 0.165	.0805	----	----	----	----	5 UNCH
TOTAL 35											
DEC17 20000											
----	----	----	----	----	72.683 + 2.999	.9732	----	----	----	----	10 UNCH
TOTAL 5 UNCH											
20300											
----	----	----	----	----	69.890 + 2.967	.9644	----	----	----	----	5 UNCH
TOTAL 10 UNCH											
30300											
----	----	----	----	----	9.293 + 0.783	.3130	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
31000											
----	----	----	----	----	7.674 + 0.664	.2707	----	----	----	----	5 UNCH
TOTAL 5 UNCH											
35000											
----	----	----	----	----	2.323 + 0.225	.1030	----	----	----	----	5 UNCH
TOTAL 35											
Q6 PUT ROTTERDAM 3.5%FUEL OIL CLN APO											



PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 Q6 PUT ROTTERDAM 3.5%FUEL OIL CLN APO and PJ CALL SAN JUAN PIPE OPTION with monthly data from AUG17 to MAR18.



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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												
APR18												
2650	----	----	----	----	----	0.4609 + 0.0303	.6765	----	----	----	----	20 UNCH
TOTAL												20
MAY18												
2650	----	----	----	----	----	0.4843 + 0.0300	.7193	----	----	----	----	20 UNCH
TOTAL												20
JUN18												
2650	----	----	----	----	----	0.4632 + 0.0275	.6981	----	----	----	----	20 UNCH
TOTAL												20
8H CALL SINGAPORE FUEL OIL 380 APO												
JUL17												
31000	----	----	----	----	----	0.00 UNCH	.0003	----	----	----	----	50 UNCH
TOTAL												50
AUG17												
31000	----	----	----	----	----	2.90 + 0.16	.2236	----	----	----	----	50 UNCH
TOTAL												50
SEP17												
31000	----	----	----	----	----	7.30 + 0.52	.3269	----	----	----	----	50 UNCH
TOTAL												50
OCT17												
31000	----	----	----	----	----	10.98 + 0.82	.3728	----	----	----	----	50 UNCH
TOTAL												50
NOV17												
31000	----	----	----	----	----	13.69 + 0.92	.3958	----	----	----	----	50 UNCH
TOTAL												50
DEC17												
31000	----	----	----	----	----	16.15 + 0.97	.4134	----	----	----	----	50 UNCH
TOTAL												50
M2 CALL SINGAPORE GASOIL CALENDAR APO												
JUL17												
8000	----	----	----	----	----	0.00 UNCH	.0003	----	----	----	----	25 UNCH
TOTAL												25
AUG17												
8000	----	----	----	----	----	0.00 UNCH	.0006	----	----	----	----	25 UNCH
TOTAL												25
SEP17												
8000	----	----	----	----	----	0.00 UNCH	.0006	----	----	----	----	25 UNCH
TOTAL												25
OCT17												
8000	----	----	----	----	----	0.01 - 0.00	.0031	----	----	----	----	25 UNCH
TOTAL												25
NOV17												
8000	----	----	----	----	----	0.02 - 0.01	.0098	----	----	----	----	25 UNCH
TOTAL												25
DEC17												
8000	----	----	----	----	----	0.06 - 0.01	.0189	----	----	----	----	25 UNCH
TOTAL												25
N2 CALL SINGAPORE JET FUEL CALENDR APO												
JUL17												
8300	----	----	----	----	----	0.00 UNCH	.0003	----	----	----	----	40 UNCH
TOTAL												40
AUG17												
8300	----	----	----	----	----	0.00 UNCH	.0005	----	----	----	----	40 UNCH
TOTAL												40
SEP17												
8300	----	----	----	----	----	0.00 - 0.00	.0010	----	----	----	----	40 UNCH
TOTAL												40
OCT17												
8300	----	----	----	----	----	0.01 - 0.01	.0047	----	----	----	----	40 UNCH
TOTAL												40
NOV17												
8300	----	----	----	----	----	0.04 - 0.01	.0141	----	----	----	----	40 UNCH
TOTAL												40
DEC17												
8300	----	----	----	----	----	0.10 - 0.02	.0269	----	----	----	----	40 UNCH
TOTAL												40
U21 PUT U21 SHORT TERM NG OPTIONS												
JUL17												
302	----	----	----	----	----	0.0550 UNCH	1.0000	----	----	----	----	0 UNCH
TOTAL												0
U24 CALL U24 SHORT TERM NG OPTIONS												
JUL17												
295	----	----	----	----	----	0.0000 - 0.0354	----	----	----	----	----	0 - 25
300	----	----	----	----	----	0.0000 - 0.0098	----	----	----	----	----	0 - 100
305	----	----	----	----	----	0.0000 - 0.0074	----	----	----	----	----	0 - 100
TOTAL												0 - 225
U24 PUT U24 SHORT TERM NG OPTIONS												
JUL17												
295	----	----	----	----	----	0.0510 + 0.0356	1.0000	25	----	----	----	0 - 25
TOTAL												0 - 25
U25 CALL U25 SHORT TERM NG OPTIONS												
JUL17												
290	----	----	----	----	----	0.0209 NEW	.4920	----	----	----	25	25 + 25
TOTAL											25	25 + 25
U25 PUT U25 SHORT TERM NG OPTIONS												
JUL17												
285	----	----	----	----	----	0.0051 NEW	.0946	----	----	----	150	150 + 150
290	----	----	----	----	----	0.0219 NEW	.5079	----	----	----	25	25 + 25
TOTAL											175	175 + 175



PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 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 7A CALL SEP17, OCT17, NOV17, DEC17, JAN18, FEB18, MAR18, APR18, MAY18, JUN18, JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, and 7A PUT SEP17, OCT17.



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ENERGY OPTIONS

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ENERGY OPTIONS

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FINAL

PG63 BULLETIN #140@

ENERGY OPTIONS

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Table with columns: WA PUT SEP18, 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. Includes sections for WTI CRUDE OIL, WTI-BRENT SPREAD OPTION, and various contract months (SEP18, OCT18, NOV18, DEC18, JAN19, FEB19, MAR19, SEP17, OCT17, NOV17, DEC17, JUN18, DEC18, DEC19, SEP17, OCT17, NOV17, DEC17, JAN18).

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PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 2017 PG63

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PG63 BULLETIN #140@

ENERGY OPTIONS

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ENERGY OPTIONS

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OPTIONS EOO'S AND BLOCKS

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME
NYMEX CRUDE OIL OPTIONS (PHY)			
LO CALL SEP17			
LO	4600	0	600
LO	4750	0	546
LO	4850	0	650
LO	4950	0	150
LO	5000	0	1300
LO	5050	0	200
LO	5150	0	200
LO	5200	0	200
LO	5250	0	350
LO	6500	0	200
TOTALS		0	4396
OCT17			
LO CALL			
LO	4650	0	100
LO	4700	0	500
LO	5000	0	400
LO	5200	0	250
LO	5250	0	250
LO	5300	0	650
LO	5500	0	1000
TOTALS		0	3150
NOV17			
LO CALL			
LO	4700	0	100
LO	5500	0	200
TOTALS		0	300
DEC17			
LO CALL			
LO	4150	0	750
LO	4500	0	100
LO	4600	0	1350
LO	4650	0	300
LO	4950	0	100
LO	5000	0	650
LO	5050	0	800
LO	5100	0	140
LO	5150	0	200
LO	5200	0	150
LO	5250	0	200
LO	5300	0	450
LO	5350	0	50
LO	5400	0	550
LO	5450	0	250
LO	5500	0	500
LO	5550	0	50
LO	5600	0	150
LO	5650	0	900
LO	5800	0	450
LO	6000	0	2800
LO	6500	0	800
LO	6550	0	650
LO	7500	0	750
LO	8000	0	800
LO	8500	0	700
LO	8700	0	500
LO	9000	0	4375
LO	9250	0	1000
LO	9500	0	1700
LO	12500	0	2500
TOTALS		0	24665
JAN18			
LO CALL			
LO	5700	0	200
TOTALS		0	200
MAR18			
LO CALL			
LO	5000	0	50
LO	5400	0	400
TOTALS		0	450
JUN18			
LO CALL			
LO	4800	0	1000
LO	5000	0	1650
LO	5150	0	200
LO	5350	0	200
LO	5650	0	400
LO	5750	0	250
LO	6000	0	1350
TOTALS		0	5050
SEP18			
LO CALL			
LO	5000	0	50
TOTALS		0	50
DEC18			
LO CALL			
LO	4500	0	100
LO	4700	0	800
LO	4750	0	100
LO	4800	0	100
LO	4850	0	800
LO	5000	0	400
LO	5300	0	400
LO	5400	0	600
LO	5550	0	400
LO	5700	0	250
LO	6000	0	200
LO	6500	0	250
LO	7000	0	150
LO	8000	0	300
LO	10000	0	725
LO	12500	0	1000
TOTALS		0	6575
DEC19			
LO CALL			
LO	5100	0	200
LO	5150	0	200
LO	5450	0	100
TOTALS		0	500
DEC20			
LO CALL			
LO	5300	0	200
TOTALS		0	200
NYMEX CRUDE OIL OPTIONS (PHY)			
LO PUT SEP17			
LO	3800	0	200
LO	4000	0	300

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PG63 BULLETIN #140@

ENERGY OPTIONS

Mon, Jul 24, 2017 PG63

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LO	4500	0	700
LO	4600	0	546
LO	4700	0	560
LO	4800	0	200
TOTALS		0	2506

OCT17	PUT		
LO	4300	0	100
LO	4500	0	250
TOTALS		0	350

DEC17	PUT		
LO	3500	0	450
LO	4000	0	925
LO	4150	0	750
LO	4500	0	350
LO	4600	0	900
LO	4700	0	500
LO	4800	0	150
LO	4950	0	150
LO	5000	0	50
LO	5150	0	500
LO	5300	0	125
LO	5650	0	400
LO	5700	0	700
TOTALS		0	5950

MAR18	PUT		
LO	4000	0	300
LO	4800	0	200
TOTALS		0	500

JUN18	PUT		
LO	4000	0	50
LO	5000	0	100
TOTALS		0	150

SEP18	PUT		
LO	4500	0	50
TOTALS		0	50

DEC18	PUT		
LO	3000	0	800
LO	4000	0	400
LO	4700	0	625
LO	4850	0	500
LO	5400	0	400
LO	5550	0	500
LO	7000	0	200
TOTALS		0	3425

JUN19	PUT		
LO	4300	0	100
LO	5300	0	100
TOTALS		0	200

DEC20	PUT		
LO	5300	0	200
TOTALS		0	200

ON PUT NYMEX NATURAL GAS OPTIONS (PHY)

AUG17	PUT		
ON	2750	0	200
ON	2800	0	100
ON	2900	0	100
TOTALS		0	400

JAN18	PUT		
ON	2900	0	100
TOTALS		0	100

OH CALL NYMEX HEATING OIL (PHY) OPTIONS

SEP17	CALL		
OH	15500	0	100
TOTALS		0	100

DEC17	CALL		
OH	13600	0	50
OH	13800	0	50
OH	13900	0	25
OH	14100	0	25
OH	14300	0	40
OH	14400	0	100
OH	14500	0	65
OH	14600	0	75
OH	15700	0	50
OH	16100	0	26
OH	21000	0	100
TOTALS		0	606

JUN18	CALL		
OH	15700	0	50
OH	16100	0	100
TOTALS		0	150

OH PUT NYMEX HEATING OIL (PHY) OPTIONS

AUG17	PUT		
OH	15000	0	175
TOTALS		0	175

SEP17	PUT		
OH	14500	0	100
TOTALS		0	100

OCT17	PUT		
OH	14000	0	50
TOTALS		0	50

DEC17	PUT		
OH	13500	0	50
OH	14500	0	100
TOTALS		0	150

OB PUT NYMEX RBOB (PHY) OPTIONS

AUG17	PUT		
OB	15200	0	25
OB	15500	0	25
TOTALS		0	50

WA PUT WTI CRUDE OIL 1MO CAL SPRD OPTIONS

JAN18	PUT		
WA	-50	0	2000
TOTALS		0	2000

FEB18	PUT		
WA	-50	0	2000

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PG63 BULLETIN #140@

ENERGY OPTIONS

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TOTALS		0	2000
MAR18	PUT		
WA		-50	2000
TOTALS		0	2000

LN CALL NYMEX NATURAL GAS (EURO) OPTS			
AUG17	CALL		
LN		2600	0
LN		2900	0
LN		2950	0
LN		3000	0
LN		3050	0
LN		3100	0
LN		3350	0
LN		3500	0
LN		3600	0
LN		3950	0
LN		4000	0
LN		4500	0
LN		5000	0
LN		6000	0
LN		6250	0
LN		7000	0
LN		8000	0
LN		9000	0
LN		10000	0
LN		12000	0
TOTALS		0	5867

SEP17 CALL			
LN		2600	0
LN		2950	0
LN		3000	0
LN		3100	0
LN		3150	0
LN		3200	0
LN		3250	0
LN		3350	0
LN		3500	0
LN		3600	0
LN		3950	0
LN		4000	0
LN		4500	0
LN		5000	0
LN		6000	0
LN		6250	0
LN		7000	0
LN		8000	0
LN		9000	0
LN		10000	0
LN		12000	0
TOTALS		0	5742

OCT17 CALL			
LN		2600	0
LN		2850	0
LN		3000	0
LN		3100	0
LN		3250	0
LN		3350	0
LN		3400	0
LN		3500	0
LN		3600	0
LN		3950	0
LN		4000	0
LN		4500	0
LN		5000	0
LN		6000	0
LN		6250	0
LN		7000	0
LN		8000	0
LN		9000	0
LN		10000	0
LN		12000	0
TOTALS		0	3007

NOV17 CALL			
LN		3100	0
LN		3350	0
LN		3500	0
LN		3600	0
LN		4000	0
LN		4500	0
LN		5000	0
LN		6000	0
LN		6250	0
LN		7000	0
LN		8000	0
LN		9000	0
LN		10000	0
LN		12000	0
TOTALS		0	2367

DEC17 CALL			
LN		3000	0
LN		3100	0
LN		3350	0
LN		3500	0
LN		3600	0
LN		4000	0
LN		4500	0
LN		5000	0
LN		6000	0
LN		6250	0
LN		7000	0
LN		8000	0
LN		9000	0
LN		10000	0
LN		12000	0
TOTALS		0	1317

JAN18 CALL			
LN		3000	0
LN		3250	0
LN		3300	0
LN		3500	0
LN		3750	0
LN		4000	0
LN		5000	0
LN		5500	0
LN		7000	0
TOTALS		0	2435

FEB18 CALL			
LN		3000	0
			25



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LN	3250	0	100
LN	3500	0	250
LN	4000	0	500
LN	4500	0	200
LN	5000	0	100
LN	5500	0	75
LN	7000	0	10
TOTALS		0	1260

MAR18	CALL		
LN	3000	0	25
LN	3500	0	50
LN	3750	0	700
LN	4000	0	300
LN	4250	0	700
LN	5000	0	100
LN	5500	0	75
LN	7000	0	10
TOTALS		0	1960

APR18	CALL		
LN	2850	0	250
LN	3000	0	275
LN	3500	0	150
LN	3800	0	500
LN	4000	0	200
LN	4500	0	50
LN	5500	0	75
LN	7000	0	10
TOTALS		0	1510

MAY18	CALL		
LN	3000	0	275
LN	3500	0	150
LN	3800	0	500
LN	4000	0	200
LN	4500	0	50
LN	5500	0	75
LN	7000	0	10
TOTALS		0	1260

JUN18	CALL		
LN	3000	0	275
LN	3500	0	150
LN	3800	0	500
LN	4000	0	200
LN	4500	0	50
LN	5500	0	75
LN	7000	0	10
TOTALS		0	1260

JUL18	CALL		
LN	3000	0	275
LN	3500	0	150
LN	3800	0	500
LN	4000	0	200
LN	4500	0	50
LN	5500	0	75
LN	7000	0	10
TOTALS		0	1260

AUG18	CALL		
LN	3000	0	275
LN	3500	0	150
LN	3800	0	500
LN	4000	0	200
LN	4500	0	50
LN	5500	0	75
LN	7000	0	10
TOTALS		0	1260

SEP18	CALL		
LN	3000	0	275
LN	3500	0	150
LN	3800	0	500
LN	4000	0	200
LN	4500	0	50
LN	5500	0	75
LN	7000	0	10
TOTALS		0	1260

OCT18	CALL		
LN	3000	0	275
LN	3500	0	150
LN	3800	0	500
LN	4000	0	200
LN	4500	0	50
LN	5000	0	100
LN	5500	0	75
LN	7000	0	10
TOTALS		0	1360

NOV18	CALL		
LN	3000	0	25
LN	3500	0	150
LN	4000	0	200
LN	5500	0	75
LN	7000	0	10
TOTALS		0	460

DEC18	CALL		
LN	3000	0	25
LN	3500	0	150
LN	4000	0	200
LN	5500	0	75
LN	7000	0	10
TOTALS		0	460

JAN19	CALL		
LN	3500	0	50
LN	3750	0	100
TOTALS		0	150

FEB19	CALL		
LN	3500	0	50
LN	3750	0	100
TOTALS		0	150

MAR19	CALL		
LN	3500	0	50
LN	3750	0	100
TOTALS		0	150

APR19	CALL		
LN	3750	0	100
TOTALS		0	100

MAY19	CALL		
LN	3750	0	100



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TOTALS		0	100
JUN19 CALL			
LN	3750	0	100
TOTALS		0	100
JUL19 CALL			
LN	3750	0	100
TOTALS		0	100
AUG19 CALL			
LN	3750	0	100
TOTALS		0	100
SEP19 CALL			
LN	3750	0	100
TOTALS		0	100
OCT19 CALL			
LN	3750	0	100
TOTALS		0	100
NOV19 CALL			
LN	3750	0	100
TOTALS		0	100
DEC19 CALL			
LN	3750	0	100
TOTALS		0	100
JAN20 CALL			
LN	5200	0	25
TOTALS		0	25
FEB20 CALL			
LN	5200	0	25
TOTALS		0	25
MAR20 CALL			
LN	5200	0	25
TOTALS		0	25
APR20 CALL			
LN	5200	0	25
TOTALS		0	25
MAY20 CALL			
LN	5200	0	25
TOTALS		0	25
JUN20 CALL			
LN	5200	0	25
TOTALS		0	25
JUL20 CALL			
LN	5200	0	25
TOTALS		0	25
AUG20 CALL			
LN	5200	0	25
TOTALS		0	25
SEP20 CALL			
LN	5200	0	25
TOTALS		0	25
OCT20 CALL			
LN	5200	0	25
TOTALS		0	25
NOV20 CALL			
LN	5200	0	25
TOTALS		0	25
DEC20 CALL			
LN	5200	0	25
TOTALS		0	25

LN PUT NYMEX NATURAL GAS (EURO) OPTS			
AUG17	PUT		
LN		2250	0
LN		2500	0
LN		2600	0
LN		2700	0
LN		2750	0
LN		2800	0
LN		2850	0
LN		2900	0
LN		3000	0
LN		3950	0
LN		4000	0
LN		6250	0
TOTALS			1970
SEP17	PUT		
LN		2250	0
LN		2500	0
LN		2600	0
LN		2700	0
LN		2750	0
LN		2800	0
LN		2850	0
LN		3000	0
LN		3950	0
LN		4000	0
LN		6250	0
TOTALS			3445
OCT17	PUT		
LN		2250	0
LN		2500	0
LN		2600	0
LN		2750	0
LN		2800	0
LN		2800	0
LN		2850	0
LN		3000	0
LN		3950	0
LN		4000	0
LN		6250	0
TOTALS			770
NOV17	PUT		
LN		2600	0
LN		2800	0
LN		3000	0
LN		4000	0
LN		6250	0
TOTALS			320
DEC17	PUT		
LN		2600	0
LN		2800	0



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LN	3000	0	200
LN	4000	0	50
LN	6250	0	15
TOTALS		0	320
JAN18	PUT		
LN	2500	0	50
LN	2750	0	1100
LN	3250	0	1250
LN	3300	0	250
LN	3750	0	50
TOTALS		0	2700
FEB18	PUT		
LN	2500	0	50
LN	2750	0	250
LN	3250	0	250
LN	3750	0	50
TOTALS		0	600
MAR18	PUT		
LN	2500	0	50
LN	2750	0	200
LN	3250	0	150
LN	3750	0	50
TOTALS		0	450
APR18	PUT		
LN	2150	0	250
LN	2500	0	50
LN	2750	0	100
LN	2850	0	250
LN	3250	0	150
LN	3750	0	50
TOTALS		0	850
MAY18	PUT		
LN	2150	0	250
LN	2500	0	50
LN	2750	0	100
LN	3250	0	150
LN	3750	0	50
TOTALS		0	600
JUN18	PUT		
LN	2150	0	250
LN	2500	0	50
LN	2750	0	100
LN	3250	0	150
LN	3750	0	50
TOTALS		0	600
JUL18	PUT		
LN	2150	0	250
LN	2500	0	50
LN	2750	0	100
LN	3250	0	150
LN	3750	0	50
TOTALS		0	600
AUG18	PUT		
LN	2150	0	250
LN	2500	0	50
LN	2750	0	100
LN	3250	0	150
LN	3750	0	50
TOTALS		0	600
SEP18	PUT		
LN	2150	0	250
LN	2500	0	50
LN	2750	0	100
LN	3250	0	150
LN	3750	0	50
TOTALS		0	600
OCT18	PUT		
LN	2150	0	250
LN	2500	0	50
LN	2750	0	100
LN	3250	0	150
LN	3750	0	50
TOTALS		0	600
NOV18	PUT		
LN	2500	0	50
LN	3250	0	150
LN	3750	0	50
TOTALS		0	250
DEC18	PUT		
LN	2500	0	50
LN	3250	0	150
LN	3750	0	50
TOTALS		0	250
JAN19	PUT		
LN	3250	0	100
TOTALS		0	100
FEB19	PUT		
LN	3250	0	100
TOTALS		0	100
MAR19	PUT		
LN	3250	0	100
TOTALS		0	100
APR19	PUT		
LN	3250	0	100
TOTALS		0	100
MAY19	PUT		
LN	3250	0	100
TOTALS		0	100
JUN19	PUT		
LN	3250	0	100
TOTALS		0	100
JUL19	PUT		
LN	3250	0	100
TOTALS		0	100
AUG19	PUT		
LN	3250	0	100
TOTALS		0	100
SEP19	PUT		
LN	3250	0	100



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TOTALS		0	100
OCT19	PUT		
LN		3250	0
TOTALS		0	100
NOV19	PUT		
LN		3250	0
TOTALS		0	100
DEC19	PUT		
LN		3250	0
TOTALS		0	100
JAN20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
FEB20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
MAR20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
APR20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
MAY20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
JUN20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
JUL20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
AUG20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
SEP20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
OCT20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
NOV20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
DEC20	PUT		
LN		2750	0
LN		5200	0
TOTALS		0	30
			25
			55
KD CALL NYMEX ONE DAY NATURAL GAS OPTIONS			
JUL17	CALL		
KD		2925	0
KD		2975	0
TOTALS		0	50
			150
			200
KD PUT NYMEX ONE DAY NATURAL GAS OPTIONS			
JUL17	PUT		
KD		2900	0
KD		2925	0
TOTALS		0	500
			50
			550
BV PUT WTI-BRENT SPREAD OPTION			
DEC18	PUT		
BV		-300	0
TOTALS		0	2000
			2000
AO CALL CRUDE OIL APO OPTIONS			
AUG17	CALL		
AO		5250	0
AO		5450	0
AO		5500	0
AO		5550	0
AO		5600	0
AO		5850	0
AO		6000	0
AO		7000	0
AO		7900	0
AO		8000	0
TOTALS		0	50
			15
			255
			30
			45
			45
			190
			40
			25
			25
			720
SEP17	CALL		
AO		5250	0
AO		5450	0
AO		5500	0
AO		5550	0
AO		5600	0
AO		5850	0
AO		6000	0
AO		7000	0
AO		7900	0
AO		8000	0
TOTALS		0	50
			15
			255
			30
			45
			45
			190
			40
			25
			25
			720
OCT17	CALL		
AO		5250	0
AO		5500	0
AO		5550	0
AO		5600	0
AO		5650	0
AO		5850	0
AO		6000	0
AO		7000	0
AO		7900	0
AO		7900	0
TOTALS		0	50
			255
			15
			30
			45
			45
			190
			40
			25
			25
			720



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AO	8000	0	25
TOTALS		0	720
NOV17	CALL		
AO	5250	0	50
AO	5500	0	255
AO	5550	0	15
AO	5600	0	30
AO	5650	0	45
AO	5850	0	45
AO	6000	0	190
AO	7000	0	40
AO	7900	0	25
AO	8000	0	25
TOTALS		0	720
DEC17	CALL		
AO	5250	0	50
AO	5500	0	255
AO	5550	0	15
AO	5600	0	30
AO	5650	0	45
AO	5850	0	45
AO	6000	0	190
AO	7000	0	40
AO	7900	0	25
AO	8000	0	25
TOTALS		0	720
JAN18	CALL		
AO	5000	0	90
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	290
FEB18	CALL		
AO	5000	0	90
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	290
MAR18	CALL		
AO	5000	0	90
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	290
APR18	CALL		
AO	5000	0	90
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	290
MAY18	CALL		
AO	5000	0	90
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	290
JUN18	CALL		
AO	5000	0	90
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	290
JUL18	CALL		
AO	5000	0	90
AO	5300	0	30
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	320
AUG18	CALL		
AO	5000	0	90
AO	5300	0	30
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	320
SEP18	CALL		
AO	5000	0	90
AO	5300	0	30
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	320
OCT18	CALL		
AO	5000	0	90
AO	5300	0	30
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	320
NOV18	CALL		
AO	5000	0	90
AO	5300	0	30
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	320
DEC18	CALL		
AO	5000	0	90
AO	5300	0	30
AO	6000	0	90
AO	6500	0	35
AO	10000	0	75
TOTALS		0	320
JAN19	CALL		
AO	6050	0	30
TOTALS		0	30
FEB19	CALL		
AO	6050	0	30
TOTALS		0	30
MAR19	CALL		
AO	6050	0	30



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TOTALS			0	30
APR19	CALL			
AO		6050	0	30
TOTALS			0	30
MAY19	CALL			
AO		6050	0	30
TOTALS			0	30
JUN19	CALL			
AO		6050	0	30
TOTALS			0	30
JUL19	CALL			
AO		6050	0	30
TOTALS			0	30
AUG19	CALL			
AO		6050	0	30
TOTALS			0	30
SEP19	CALL			
AO		6050	0	30
TOTALS			0	30
OCT19	CALL			
AO		6050	0	30
TOTALS			0	30
NOV19	CALL			
AO		6050	0	30
TOTALS			0	30
DEC19	CALL			
AO		6050	0	30
TOTALS			0	30

AO PUT CRUDE OIL APO OPTIONS

AUG17	PUT			
AO		4000	0	100
AO		4350	0	30
AO		4450	0	15
AO		4500	0	675
AO		4550	0	30
AO		4600	0	45
AO		4850	0	15
AO		5000	0	100
AO		6000	0	25
TOTALS			0	1035
SEP17	PUT			
AO		4000	0	100
AO		4350	0	30
AO		4450	0	15
AO		4500	0	625
AO		4550	0	30
AO		4600	0	45
AO		4850	0	15
AO		5000	0	100
AO		6000	0	25
TOTALS			0	985
OCT17	PUT			
AO		4000	0	100
AO		4350	0	30
AO		4500	0	525
AO		4550	0	15
AO		4600	0	30
AO		4650	0	45
AO		4850	0	15
AO		5000	0	100
AO		6000	0	25
TOTALS			0	885
NOV17	PUT			
AO		4000	0	100
AO		4350	0	30
AO		4500	0	525
AO		4550	0	15
AO		4600	0	30
AO		4650	0	45
AO		4850	0	15
AO		5000	0	100
AO		6000	0	25
TOTALS			0	885
DEC17	PUT			
AO		4000	0	100
AO		4350	0	30
AO		4500	0	525
AO		4550	0	15
AO		4600	0	30
AO		4650	0	45
AO		4850	0	15
AO		5000	0	100
AO		6000	0	25
TOTALS			0	885
JAN18	PUT			
AO		4500	0	35
TOTALS			0	35
FEB18	PUT			
AO		4500	0	35
TOTALS			0	35
MAR18	PUT			
AO		4500	0	35
TOTALS			0	35
APR18	PUT			
AO		4500	0	35
TOTALS			0	35
MAY18	PUT			
AO		4500	0	35
TOTALS			0	35
JUN18	PUT			
AO		4500	0	35
TOTALS			0	35
JUL18	PUT			
AO		4500	0	35
TOTALS			0	35
AUG18	PUT			
AO		4500	0	35
TOTALS			0	35



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SEP18	PUT			
AO		4500	0	35
TOTALS			0	35
OCT18	PUT			
AO		4500	0	35
TOTALS			0	35
NOV18	PUT			
AO		4500	0	35
TOTALS			0	35
DEC18	PUT			
AO		4500	0	35
TOTALS			0	35
JAN19	PUT			
AO		5000	0	30
TOTALS			0	30
FEB19	PUT			
AO		5000	0	30
TOTALS			0	30
MAR19	PUT			
AO		5000	0	30
TOTALS			0	30
APR19	PUT			
AO		5000	0	30
TOTALS			0	30
MAY19	PUT			
AO		5000	0	30
TOTALS			0	30
JUN19	PUT			
AO		5000	0	30
TOTALS			0	30
JUL19	PUT			
AO		5000	0	30
TOTALS			0	30
AUG19	PUT			
AO		5000	0	30
TOTALS			0	30
SEP19	PUT			
AO		5000	0	30
TOTALS			0	30
OCT19	PUT			
AO		5000	0	30
TOTALS			0	30
NOV19	PUT			
AO		5000	0	30
TOTALS			0	30
DEC19	PUT			
AO		5000	0	30
TOTALS			0	30

BA CALL BRENT AVERAGE PRICE OPTION

AUG17	CALL			
BA		10500	0	75
BA		11500	0	50
BA		12000	0	50
TOTALS			0	175
SEP17	CALL			
BA		10500	0	75
BA		11500	0	50
BA		12000	0	50
TOTALS			0	175
OCT17	CALL			
BA		10500	0	75
BA		11500	0	50
BA		12000	0	50
TOTALS			0	175
NOV17	CALL			
BA		10500	0	75
BA		11500	0	50
BA		12000	0	50
TOTALS			0	175
DEC17	CALL			
BA		10500	0	75
BA		11500	0	50
BA		12000	0	50
TOTALS			0	175

BA PUT BRENT AVERAGE PRICE OPTION

AUG17	PUT			
BA		7500	0	50
BA		8000	0	75
BA		8500	0	75
TOTALS			0	200
SEP17	PUT			
BA		7500	0	50
BA		8000	0	75
BA		8500	0	75
TOTALS			0	200
OCT17	PUT			
BA		7500	0	50
BA		8000	0	75
BA		8500	0	75
TOTALS			0	200
NOV17	PUT			
BA		7500	0	50
BA		8000	0	75
BA		8500	0	75
TOTALS			0	200
DEC17	PUT			
BA		7500	0	50
BA		8000	0	75
BA		8500	0	75
TOTALS			0	200

AT CALL HEATING OIL APO (AVG PRICE) OPTIONS

AUG17	CALL			
AT		14000	0	30
AT		15400	0	5



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AT	15900	0	25
AT	16500	0	30
AT	17000	0	20
AT	17500	0	30
AT	18500	0	36
AT	20000	0	5
AT	21000	0	45
TOTALS		0	226

SEP17 CALL			
AT	14000	0	30
AT	15400	0	5
AT	15900	0	25
AT	16500	0	30
AT	17000	0	20
AT	17500	0	30
AT	18500	0	36
AT	20000	0	5
AT	21000	0	45
TOTALS		0	226

OCT17 CALL			
AT	15200	0	30
AT	15400	0	5
AT	17000	0	5
AT	17500	0	115
AT	18500	0	36
AT	19000	0	125
AT	20000	0	50
AT	21000	0	50
AT	22500	0	115
AT	24000	0	200
TOTALS		0	731

NOV17 CALL			
AT	15200	0	30
AT	15400	0	5
AT	17000	0	5
AT	17500	0	115
AT	18500	0	36
AT	19000	0	125
AT	20000	0	50
AT	21000	0	50
AT	22500	0	115
AT	24000	0	200
TOTALS		0	731

DEC17 CALL			
AT	15200	0	30
AT	15400	0	5
AT	17000	0	5
AT	17500	0	115
AT	18500	0	36
AT	19000	0	125
AT	20000	0	50
AT	21000	0	50
AT	22500	0	115
AT	24000	0	200
TOTALS		0	731

JAN18 CALL			
AT	14100	0	7
AT	14500	0	25
AT	14600	0	15
AT	16300	0	15
TOTALS		0	62

FEB18 CALL			
AT	14100	0	7
AT	14500	0	25
AT	14600	0	15
AT	16300	0	15
TOTALS		0	62

MAR18 CALL			
AT	14100	0	7
AT	14500	0	25
AT	14600	0	15
AT	16300	0	15
TOTALS		0	62

APR18 CALL			
AT	14100	0	7
AT	14500	0	25
AT	14600	0	15
AT	16300	0	15
TOTALS		0	62

MAY18 CALL			
AT	14100	0	7
AT	14500	0	25
AT	14600	0	15
AT	16300	0	15
TOTALS		0	62

JUN18 CALL			
AT	14100	0	7
AT	14500	0	25
AT	14600	0	15
AT	16300	0	15
TOTALS		0	62

JUL18 CALL			
AT	14100	0	7
TOTALS		0	7

AUG18 CALL			
AT	14100	0	7
TOTALS		0	7

SEP18 CALL			
AT	14100	0	7
TOTALS		0	7

OCT18 CALL			
AT	14100	0	7
TOTALS		0	7

NOV18 CALL			
AT	14100	0	7
TOTALS		0	7

DEC18 CALL			
AT	14100	0	7
TOTALS		0	7

AT PUT			
AUG17 PUT	HEATING OIL APO (AVG PRICE) OPTIONS		
AT	14000	0	25



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AT		15000	0	40
AT		16000	0	40
TOTALS			0	105
SEP17	PUT			
AT		14000	0	25
AT		15000	0	40
AT		16000	0	40
TOTALS			0	105
OCT17	PUT			
AT		14000	0	25
AT		15000	0	40
AT		16000	0	40
TOTALS			0	105
NOV17	PUT			
AT		14000	0	25
AT		15000	0	40
AT		16000	0	40
TOTALS			0	105
DEC17	PUT			
AT		14000	0	25
AT		15000	0	40
AT		16000	0	40
TOTALS			0	105
ZR CALL				
DEC18	CALL	NORTHERN ROCKIES PIPE OPTION		
ZR		3500	0	62
TOTALS			0	62
JAN19	CALL			
ZR		3500	0	62
TOTALS			0	62
FEB19	CALL			
ZR		3500	0	56
TOTALS			0	56
PJ CALL				
DEC17	CALL	SAN JUAN PIPE OPTION		
PJ		3500	0	62
TOTALS			0	62
JAN18	CALL			
PJ		3500	0	62
TOTALS			0	62
FEB18	CALL			
PJ		3500	0	56
TOTALS			0	56
E7 CALL				
AUG17	CALL	HENRY HUB FINANCIAL LAST DAY 0		
E7		300	0	200
TOTALS			0	200
ZA CALL				
OCT17	CALL	RBOB 1 MO CAL SPD OPTIONS		
ZA		400	0	250
TOTALS			0	250
ZA PUT				
NOV17	PUT	RBOB 1 MO CAL SPD OPTIONS		
ZA		160	0	250
TOTALS			0	250
6J CALL				
JAN18	CALL	NATURAL GAS OPTION ON CALENDAR STRP		
6J		3300	0	500
6J		4250	0	80
TOTALS			0	580
CVR CALL				
SEP17	CALL	CHICAGO ETHANOL(PLATTS) APO		
CVR		16000	0	40
TOTALS			0	40
OCT17	CALL			
CVR		16500	0	10
TOTALS			0	10
CVR PUT				
SEP17	PUT	CHICAGO ETHANOL(PLATTS) APO		
CVR		14000	0	15
CVR		15000	0	15
TOTALS			0	30
OCT17	PUT			
CVR		13500	0	10
CVR		15000	0	10
TOTALS			0	20
GVR CALL				
AUG17	CALL	GULF COAST JET FUEL(PLATTS)APO		
GVR		15100	0	15
TOTALS			0	15
SEP17	CALL			
GVR		15100	0	15
TOTALS			0	15
OCT17	CALL			
GVR		15100	0	15
GVR		17500	0	25
GVR		22500	0	25
TOTALS			0	65
NOV17	CALL			
GVR		15100	0	15
GVR		17500	0	25
GVR		22500	0	25
TOTALS			0	65
DEC17	CALL			
GVR		15100	0	15
GVR		17500	0	25
GVR		22500	0	25
TOTALS			0	65
JAN18	CALL			
GVR		13600	0	25
GVR		15300	0	15



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TOTALS		0	40
FEB18 CALL			
GVR	13600	0	25
GVR	15300	0	15
TOTALS		0	40
MAR18 CALL			
GVR	13600	0	25
GVR	15300	0	15
TOTALS		0	40
APR18 CALL			
GVR	13600	0	25
GVR	15300	0	15
TOTALS		0	40
MAY18 CALL			
GVR	13600	0	25
GVR	15300	0	15
TOTALS		0	40
JUN18 CALL			
GVR	13600	0	25
GVR	15300	0	15
TOTALS		0	40
U25 PUT	U25 SHORT TERM NG OPTIONS		
JUL17 PUT			
U25	285	0	150
U25	290	0	25
TOTALS		0	175
U25 CALL	U25 SHORT TERM NG OPTIONS		
JUL17 CALL			
U25	290	0	25
TOTALS		0	25
60A OOC	PJM WEST HUB REAL-TIME PK 5 MW OPT		
JAN18 CALL			
60A	4400	0	80
TOTALS		0	80
BZO CALL	BRENT CRUDE OIL FUT MARGIN OPT		
SEP17 CALL			
BZO	5000	0	100
TOTALS		0	100
DEC17 CALL			
BZO	6000	0	100
BZO	6700	0	200
TOTALS		0	300
BZO PUT	BRENT CRUDE OIL FUT MARGIN OPT		
SEP17 PUT			
BZO	4750	0	100
TOTALS		0	100