



PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 PG63

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PRICE INDICATOR KEY

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

ENERGY OPTIONS ON FUTURES

CONTRACT	OPEN	OUTCRY	OPEN	OUTCRY	OPEN	SETT. PRICE	DELTA	EXER	OPEN	GLOBEX	PNT	OPEN
		RANGE	HIGH/LOW	HIGH/LOW	CLOSE	& PT. CHGE.		CISES	OUTCRY	VOLUME	VOLUME	INTEREST
3.5%FUEL OIL RDAM CRACK SPREAD APO												
BCO OPT NOV20	----	----	----	----	----	0.001	UNCH	.0000	----	----	----	2
-2000C	----	----	----	----	----				----	----	----	2
TOTAL												
DEC20	----	----	----	----	----	0.001	UNCH	.0007	----	----	----	2
-2000C	----	----	----	----	----				----	----	----	2
TOTAL												
BRENT AVERAGE PRICE OPTION												
BA CALL NOV20	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	31
6825	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	110
6900	----	----	----	----	----	0.01	UNCH	----	----	----	----	31
8000	----	----	----	----	----	0.01	UNCH	----	----	----	----	6
11500	----	----	----	----	----				----	----	----	178
TOTAL												
DEC20	----	----	----	----	----	0.01	UNCH	.0040	----	----	----	65
7190	----	----	----	----	----	0.01	UNCH	.0025	----	----	----	65
7360	----	----	----	----	----	0.01	UNCH	.0008	----	----	----	60
7750	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	60
9250	----	----	----	----	----	0.01	UNCH	----	----	----	----	6
11500	----	----	----	----	----	0.01	UNCH	----	----	----	----	256
TOTAL												
JAN21	----	----	----	----	----	0.02	UNCH	.0073	----	----	----	50
7360	----	----	----	----	----	0.01	UNCH	.0037	----	----	----	60
7750	----	----	----	----	----	0.01	UNCH	.0001	----	----	----	60
9250	----	----	----	----	----	0.01	UNCH	----	----	----	----	6
11500	----	----	----	----	----	0.01	UNCH	----	----	----	----	176
TOTAL												
FEB21	----	----	----	----	----	0.05	UNCH	.0156	----	----	----	50
7360	----	----	----	----	----	0.04	UNCH	.0120	----	----	----	60
7750	----	----	----	----	----	0.01	UNCH	.0030	----	----	----	60
9250	----	----	----	----	----	0.01	UNCH	.0001	----	----	----	6
11500	----	----	----	----	----				----	----	----	176
TOTAL												
MAR21	----	----	----	----	----	0.10	UNCH	.0265	----	----	----	50
7360	----	----	----	----	----	0.01	UNCH	.0023	----	----	----	5
11500	----	----	----	----	----				----	----	----	55
TOTAL												
APR21	----	----	----	----	----	0.01	UNCH	.0024	----	----	----	5
11500	----	----	----	----	----				----	----	----	5
TOTAL												
MAY21	----	----	----	----	----	0.02	UNCH	.0043	----	----	----	5
11500	----	----	----	----	----				----	----	----	5
TOTAL												
JUN21	----	----	----	----	----	0.03	UNCH	.0062	----	----	----	5
11500	----	----	----	----	----				----	----	----	5
TOTAL												
JUL21	----	----	----	----	----	0.34	UNCH	.0691	----	----	----	50
7185	----	----	----	----	----	0.03	UNCH	.0062	----	----	----	5
11500	----	----	----	----	----				----	----	----	55
TOTAL												
AUG21	----	----	----	----	----	0.04	UNCH	.0079	----	----	----	5
11500	----	----	----	----	----				----	----	----	5
TOTAL												
SEP21	----	----	----	----	----	0.05	UNCH	.0095	----	----	----	5
11500	----	----	----	----	----				----	----	----	5
TOTAL												
OCT21	----	----	----	----	----	0.05	UNCH	.0096	----	----	----	5
11500	----	----	----	----	----				----	----	----	5
TOTAL												
NOV21	----	----	----	----	----	0.61	UNCH	.1057	----	----	----	60
7075	----	----	----	----	----	0.01	UNCH	.0025	----	----	----	4
11500	----	----	----	----	----				----	----	----	64
TOTAL												
DEC21	----	----	----	----	----	3.67	UNCH	.4058	----	----	----	110
5425	----	----	----	----	----	0.10	UNCH	.0170	----	----	----	4
11500	----	----	----	----	----				----	----	----	114
TOTAL												
JAN22	----	----	----	----	----	3.72	UNCH	.4050	----	----	----	22
5450	----	----	----	----	----	0.02	UNCH	.0045	----	----	----	4
11500	----	----	----	----	----				----	----	----	26
TOTAL												
FEB22	----	----	----	----	----	0.02	UNCH	.0045	----	----	----	4
11500	----	----	----	----	----				----	----	----	4
TOTAL												
MAR22	----	----	----	----	----	0.04	UNCH	.0080	----	----	----	4
11500	----	----	----	----	----				----	----	----	4
TOTAL												
APR22	----	----	----	----	----	0.06	UNCH	.0112	----	----	----	4
11500	----	----	----	----	----				----	----	----	4
TOTAL												
MAY22	----	----	----	----	----	0.10	UNCH	.0169	----	----	----	4
11500	----	----	----	----	----				----	----	----	4
TOTAL												
JUN22	----	----	----	----	----	0.08	UNCH	.0142	----	----	----	4
11500	----	----	----	----	----				----	----	----	4
TOTAL												
JUL22	----	----	----	----	----	0.08	UNCH	.0142	----	----	----	4
11500	----	----	----	----	----				----	----	----	4
TOTAL												
AUG22	----	----	----	----	----	0.11	UNCH	.0183	----	----	----	4
11500	----	----	----	----	----				----	----	----	4
TOTAL												
SEP22	----	----	----	----	----	0.17	UNCH	.0259	----	----	----	4
11500	----	----	----	----	----				----	----	----	4
TOTAL												
OCT22	----	----	----	----	----	0.11	UNCH	.0183	----	----	----	4
11500	----	----	----	----	----				----	----	----	4
TOTAL												
NOV22												



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	GLOBEX OPEN	OPEN OPEN	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	
BA CALL BRENT AVERAGE PRICE OPTION														
NOV22							0.05 - 0.08	.0097	----	----	----	----	3	UNCH
11500	----	----	----	----	----	----							3	
TOTAL														
DEC22														
11500	----	----	----	----	----	----	0.11 + 0.02	.0184	----	----	----	----	3	UNCH
TOTAL													3	
JAN23														
11500	----	----	----	----	----	----	0.11 + 0.01	.0184	----	----	----	----	3	UNCH
TOTAL													3	
FEB23														
11500	----	----	----	----	----	----	0.12 + 0.01	.0197	----	----	----	----	3	UNCH
TOTAL													3	
MAR23														
11500	----	----	----	----	----	----	0.13 + 0.01	.0210	----	----	----	----	3	UNCH
TOTAL													3	
APR23														
11500	----	----	----	----	----	----	0.19 + 0.07	.0283	----	----	----	----	3	UNCH
TOTAL													3	
MAY23														
11500	----	----	----	----	----	----	0.16 + 0.04	.0247	----	----	----	----	3	UNCH
TOTAL													3	
JUN23														
11500	----	----	----	----	----	----	0.17 + 0.04	.0259	----	----	----	----	3	UNCH
TOTAL													3	
JUL23														
11500	----	----	----	----	----	----	0.18 + 0.04	.0271	----	----	----	----	3	UNCH
TOTAL													3	
AUG23														
11500	----	----	----	----	----	----	0.20 + 0.04	.0294	----	----	----	----	3	UNCH
TOTAL													3	
SEP23														
11500	----	----	----	----	----	----	0.21 + 0.04	.0306	----	----	----	----	3	UNCH
TOTAL													3	
OCT23														
11500	----	----	----	----	----	----	0.17 - 0.01	.0259	----	----	----	----	3	UNCH
TOTAL													3	
BA PUT BRENT AVERAGE PRICE OPTION														
NOV20							0.01 UNCH	.0010	----	----	----	----	17	UNCH
4000	----	----	----	----	----	----	19.01 + 0.02	.9998	----	----	----	----	110	UNCH
6300	----	----	----	----	----	----							127	
TOTAL														
DEC20														
4000	----	----	----	----	----	----	0.04 - 0.02	.0218	----	----	----	----	17	UNCH
6600	----	----	----	----	----	----	18.11 + 0.37	.9875	----	----	----	----	65	UNCH
6750	----	----	----	----	----	----	19.61 + 0.37	.9907	----	----	----	----	65	UNCH
TOTAL													147	
JAN21														
4000	----	----	----	----	----	----	0.51 - 0.03	.1189	----	----	----	----	20	UNCH
6700	----	----	----	----	----	----	19.09 + 0.35	.9845	----	----	----	----	50	UNCH
TOTAL													70	
FEB21														
6700	----	----	----	----	----	----	19.08 + 0.33	.9657	----	----	----	----	50	UNCH
TOTAL													50	
MAR21														
6700	----	----	----	----	----	----	19.09 + 0.33	.9493	----	----	----	----	50	UNCH
TOTAL													50	
JUL21														
6575	----	----	----	----	----	----	18.31 + 0.26	.8776	----	----	----	----	50	UNCH
TOTAL													50	
NOV21														
6500	----	----	----	----	----	----	18.05 + 0.16	.8295	----	----	----	----	60	UNCH
TOTAL													60	
9C CALL BRENT CRUDE OIL 1 M CSO FIN														
FEB21							0.10 - 0.01	.4148	----	----	----	----	200	UNCH
0	----	----	----	----	----	----							200	
TOTAL														
MAR21														
0	----	----	----	----	----	----	0.13 - 0.01	.4235	----	----	----	----	200	UNCH
TOTAL													200	
APR21														
0	----	----	----	----	----	----	0.16 UNCH	.4421	----	----	----	----	200	UNCH
TOTAL													200	
MAY21														
0	----	----	----	----	----	----	0.19 - 0.01	.4693	----	----	----	----	200	UNCH
TOTAL													200	
JUN21														
0	----	----	----	----	----	----	0.24 - 0.01	.5213	----	----	----	----	200	UNCH
TOTAL													200	
JUL21														
0	----	----	----	----	----	----	0.23 - 0.02	.5000	----	----	----	----	100	UNCH
30	----	----	----	----	----	----	0.13 UNCH	.3165	----	----	----	----	1000	UNCH
TOTAL													1100	
AUG21														
0	----	----	----	----	----	----	0.26 UNCH	.5128	----	----	----	----	100	UNCH
30	----	----	----	----	----	----	0.14 UNCH	.3305	----	----	----	----	1000	UNCH
TOTAL													1100	
SEP21														
0	----	----	----	----	----	----	0.26 - 0.01	.5127	----	----	----	----	100	UNCH
30	----	----	----	----	----	----	0.15 UNCH	.3371	----	----	----	----	1000	UNCH
TOTAL													1100	
OCT21														
0	----	----	----	----	----	----	0.27 - 0.01	.5122	----	----	----	----	100	UNCH
TOTAL													100	
NOV21														
0	----	----	----	----	----	----	0.27 - 0.02	.5060	----	----	----	----	100	UNCH
TOTAL													100	
DEC21														
0	----	----	----	----	----	----	0.28 UNCH	.5058	----	----	----	----	100	UNCH
TOTAL													100	
JAN22														



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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 9C CALL JAN22, FEB22, MAR22, APR22, MAY22, JUN22 and 9C PUT FEB21, MAR21, APR21, MAY21, JUN21.

Table with columns: BZO CALL, BRENT CRUDE OIL, FUT MARGIN OPT. Rows include 3900, 4000, 4100, 4150, 4300, 4350, 4400, 4450, 4500, 4650, 4700, 4750, 4800, 4850, 4900, 4950, 5000, 5050, 5100, 5150, 5200, 5450, 5500, 5550, 5650, 5700, 6000, 6150, 6300, 6350, 6450, 3900, 4100, 4150, 4300, 4350, 4400, 4450, 4500, 4600, 4750, 4800, 4850, 4900, 5000, 5100, 5200, 5300, 6000, 4700, 4800, 5000, 5100, 4100, 4450, 5000, 6000, 4400, 4450, 4500, 4600, 4700, 4800, 5000, 5300, 5500, 5600, 5700.



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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 like BZ0 CALL JUN21, SEP21, DEC21, DEC22, BZ0 PUT FEB21, MAR21, APR21, MAY21, JUN21.



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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	
BE CALL BRENT EURO STYLE OPTION													
FEB21						0.51 - 0.12	.2014					2000	UNCH
5200	----	----	----	----	----	0.17 - 0.05	.0727					4000	UNCH
5600	----	----	----	----	----	0.09 - 0.02	.0360					2000	UNCH
6000	----	----	----	----	----							8000	
TOTAL													
JUN21						5.76 - 0.24	.6210					1000	UNCH
4600	----	----	----	----	----	5.45 - 0.24	.6042					890	UNCH
4650	----	----	----	----	----	3.57 - 0.19	.4780					1000	UNCH
5000	----	----	----	----	----	2.36 - 0.14	.3675					2000	UNCH
5300	----	----	----	----	----	1.52 - 0.10	.2689					1000	UNCH
5600	----	----	----	----	----	0.76 - 0.03	.1541					1000	UNCH
6100	----	----	----	----	----	0.71 - 0.03	.1455					1000	UNCH
6150	----	----	----	----	----							1000	UNCH
TOTAL												7890	
DEC21						6.80 - 0.19	.5915					2500	UNCH
4700	----	----	----	----	----	6.53 - 0.19	.5787					1000	UNCH
4750	----	----	----	----	----	6.26 - 0.19	.5657					500	UNCH
4800	----	----	----	----	----	6.00 - 0.19	.5527					500	UNCH
4850	----	----	----	----	----	5.26 - 0.18	.5128					3300	UNCH
5000	----	----	----	----	----	5.03 - 0.17	.4995					2000	UNCH
5050	----	----	----	----	----	4.58 - 0.17	.4725					1000	UNCH
5150	----	----	----	----	----	3.97 - 0.14	.4325					3500	UNCH
5300	----	----	----	----	----	3.59 - 0.13	.4058					2500	UNCH
5400	----	----	----	----	----	3.41 - 0.12	.3926					2000	UNCH
5450	----	----	----	----	----	3.08 - 0.11	.3670					2000	UNCH
5550	----	----	----	----	----	2.92 - 0.11	.3542					1450	UNCH
5600	----	----	----	----	----	2.77 - 0.10	.3417					2750	UNCH
5650	----	----	----	----	----	2.49 - 0.10	.3174					1000	UNCH
5750	----	----	----	----	----	2.36 - 0.09	.3057					3000	UNCH
5800	----	----	----	----	----	1.91 - 0.07	.2620					9650	UNCH
6000	----	----	----	----	----	1.81 - 0.07	.2518					1381	UNCH
6050	----	----	----	----	----	1.71 - 0.07	.2415					2000	UNCH
6100	----	----	----	----	----	1.54 - 0.06	.2228					1000	UNCH
6200	----	----	----	----	----	1.46 - 0.06	.2139					6000	UNCH
6250	----	----	----	----	----	0.87 - 0.04	.1411					2800	UNCH
6750	----	----	----	----	----	0.75 - 0.04	.1246					300	UNCH
6900	----	----	----	----	----	0.65 - 0.04	.1103					2000	UNCH
7050	----	----	----	----	----	0.42 - 0.03	.0750					2000	UNCH
7550	----	----	----	----	----							56131	
TOTAL													
JUN22						6.67 - 0.19	.5538					2000	UNCH
4900	----	----	----	----	----	1.75 - 0.08	.2284					2000	UNCH
6400	----	----	----	----	----							4000	
TOTAL													
BE PUT BRENT EURO STYLE OPTION													
FEB21						0.23 + 0.01	.0607					1602	UNCH
3800	----	----	----	----	----	0.79 + 0.02	.2193					4500	UNCH
4400	----	----	----	----	----	1.77 + 0.07	.4484					3000	UNCH
4750	----	----	----	----	----							9102	
TOTAL													
JUN21						0.17	UNCH	.0206				500	UNCH
2350	----	----	----	----	----							500	
TOTAL													
DEC21						0.27	UNCH	.0239				1000	UNCH
2000	----	----	----	----	----	0.41	UNCH	.0379				2000	UNCH
2350	----	----	----	----	----	0.46	UNCH	.0429				2000	UNCH
2450	----	----	----	----	----	0.49	UNCH	.0458				500	UNCH
2500	----	----	----	----	----	1.43 + 0.01	.1253					2890	UNCH
3300	----	----	----	----	----	1.62 + 0.01	.1398					2000	UNCH
3400	----	----	----	----	----	1.94 + 0.02	.1635					3075	UNCH
3550	----	----	----	----	----	2.05 + 0.01	.1717					325	UNCH
3600	----	----	----	----	----	2.56 + 0.04	.2076					3289	UNCH
3800	----	----	----	----	----	2.85 + 0.06	.2269					300	UNCH
3900	----	----	----	----	----							17379	
TOTAL													
JUN22						0.80	UNCH	.0642				2000	UNCH
2600	----	----	----	----	----							2000	
TOTAL													
CVR CALL CHICAGO ETHANOL(PLATTS) APO													
NOV20						0.3025 - 0.0025	1.0000					85	UNCH
11500	----	----	----	----	----	0.2025 - 0.0025	1.0000					55	UNCH
12500	----	----	----	----	----	0.1525 - 0.0025	1.0000					45	UNCH
13000	----	----	----	----	----	0.1025 - 0.0025	1.0000					100	UNCH
13500	----	----	----	----	----	0.0525 - 0.0025	1.0000					1496	UNCH
14000	----	----	----	----	----	0.0025 - 0.0025	.9662					300	UNCH
14500	----	----	----	----	----	0.0003	UNCH	.0015				430	UNCH
15000	----	----	----	----	----	0.0003	UNCH					450	UNCH
15500	----	----	----	----	----	0.0003	UNCH					400	UNCH
16000	----	----	----	----	----	0.0003	UNCH					150	UNCH
16500	----	----	----	----	----							3511	
TOTAL													
DEC20						0.1878 - 0.0325	.9934					85	UNCH
11500	----	----	----	----	----	0.0933 - 0.0310	.8708					100	UNCH
12500	----	----	----	----	----	0.0550 - 0.0278	.6887					475	UNCH
13000	----	----	----	----	----	0.0278 - 0.0218	.4523					85	UNCH
13500	----	----	----	----	----	0.0120 - 0.0143	.2416					1040	UNCH
14000	----	----	----	----	----	0.0050 - 0.0075	.1141					50	UNCH
14500	----	----	----	----	----	0.0018 - 0.0043	.0464					375	UNCH
15000	----	----	----	----	----	0.0005 - 0.0020	.0158					135	UNCH
15500	----	----	----	----	----	0.0003 - 0.0008	.0047					130	UNCH
16000	----	----	----	----	----	0.0003	UNCH	.0016				100	UNCH
16500	----	----	----	----	----							2575	
TOTAL													
JAN21						0.0760 - 0.0230	.6469					10	UNCH
13000	----	----	----	----	----	0.0458 - 0.0205	.4939					10	UNCH
13500	----	----	----	----	----	0.0245 - 0.0130	.3303					15	UNCH
14000	----	----	----	----	----	0.0145 - 0.0075	.2121					25	UNCH
14500	----	----	----	----	----	0.0080 - 0.0053	.1281					45	UNCH
15000	----	----	----	----	----							105	
TOTAL													
FEB21						0.0965 - 0.0233	.6723					10	UNCH
13000	----	----	----	----	----	0.0658 - 0.0203	.5485					10	UNCH
13500	----	----	----	----	----	0.0388 - 0.0183	.4079					15	UNCH
14000	----	----	----	----	----	0.0258 - 0.0090	.2934					25	UNCH
14500	----	----	----	----	----	0.0168 - 0.0070	.2046					45	UNCH
15000	----	----	----	----	----							105	
TOTAL													
MAR21						0.1163 - 0.0235							



PG63 BULLETIN #231@

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 contracts like CVR PUT, MTO CALL, and various months (NOV20, DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, JUL21, AUG21).

PRELIMINARY

PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 PG63

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		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
MTD	CALL		COAL API2 CIF ARA	ARGSMCCLOSKEY OP									
AUG21													
6500	----	----	----	----	----	----	3.75 + 0.20	.4355	----	----	----	----	50 UNCH
TOTAL													214
SEP21													
5300	----	----	----	----	----	----	10.26 + 0.45	.7862	----	----	----	----	13 UNCH
5400	----	----	----	----	----	----	9.56 + 0.43	.7600	----	----	----	----	5 UNCH
5900	----	----	----	----	----	----	6.51 + 0.34	.6165	----	----	----	----	25 UNCH
6000	----	----	----	----	----	----	6.00 + 0.32	.5865	----	----	----	----	81 UNCH
6050	----	----	----	----	----	----	5.75 + 0.31	.5714	----	----	----	----	30 UNCH
6100	----	----	----	----	----	----	5.51 + 0.30	.5564	----	----	----	----	10 UNCH
6500	----	----	----	----	----	----	4.06 + 0.19	.4449	----	----	----	----	50 UNCH
TOTAL													214
OCT21													
5300	----	----	----	----	----	----	10.43 + 0.40	.7818	----	----	----	----	13 UNCH
5400	----	----	----	----	----	----	9.74 + 0.39	.7561	----	----	----	----	5 UNCH
5900	----	----	----	----	----	----	6.72 + 0.31	.6169	----	----	----	----	25 UNCH
6000	----	----	----	----	----	----	6.20 + 0.29	.5879	----	----	----	----	92 UNCH
6050	----	----	----	----	----	----	5.96 + 0.29	.5734	----	----	----	----	30 UNCH
6100	----	----	----	----	----	----	5.72 + 0.28	.5589	----	----	----	----	10 UNCH
6500	----	----	----	----	----	----	3.97 + 0.23	.4434	----	----	----	----	102 UNCH
TOTAL													277
NOV21													
5300	----	----	----	----	----	----	10.71 + 0.37	.7759	----	----	----	----	13 UNCH
5400	----	----	----	----	----	----	10.02 + 0.35	.7515	----	----	----	----	5 UNCH
5900	----	----	----	----	----	----	7.03 + 0.28	.6183	----	----	----	----	25 UNCH
6000	----	----	----	----	----	----	6.52 + 0.27	.5907	----	----	----	----	92 UNCH
6050	----	----	----	----	----	----	6.27 + 0.26	.5769	----	----	----	----	30 UNCH
6100	----	----	----	----	----	----	6.03 + 0.25	.5631	----	----	----	----	10 UNCH
6500	----	----	----	----	----	----	4.27 + 0.21	.4530	----	----	----	----	102 UNCH
TOTAL													277
DEC21													
5300	----	----	----	----	----	----	11.01 + 0.41	.7725	----	----	----	----	13 UNCH
5400	----	----	----	----	----	----	10.33 + 0.39	.7489	----	----	----	----	5 UNCH
5900	----	----	----	----	----	----	7.36 + 0.32	.6211	----	----	----	----	25 UNCH
6000	----	----	----	----	----	----	6.85 + 0.30	.5947	----	----	----	----	92 UNCH
6050	----	----	----	----	----	----	6.60 + 0.29	.5815	----	----	----	----	30 UNCH
6100	----	----	----	----	----	----	6.36 + 0.28	.5683	----	----	----	----	10 UNCH
6500	----	----	----	----	----	----	4.60 + 0.25	.4632	----	----	----	----	102 UNCH
TOTAL													277
MTD	PUT		COAL API2 CIF ARA	ARGSMCCLOSKEY OP									
NOV20													
4600	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	100 UNCH
4700	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25 UNCH
4900	----	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	150 UNCH
5000	----	----	----	----	----	----	0.01 UNCH	.0011	----	----	----	----	50 UNCH
TOTAL													325
DEC20													
4600	----	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	100 UNCH
4700	----	----	----	----	----	----	0.01 UNCH	.0004	----	----	----	----	25 UNCH
4900	----	----	----	----	----	----	0.01 UNCH	.0025	----	----	----	----	150 UNCH
5000	----	----	----	----	----	----	0.01 UNCH	.0054	----	----	----	----	50 UNCH
TOTAL													325
JAN21													
4800	----	----	----	----	----	----	0.01 UNCH	.0048	----	----	----	----	40 UNCH
5000	----	----	----	----	----	----	0.02 - 0.02	.0099	----	----	----	----	25 UNCH
5500	----	----	----	----	----	----	0.28 - 0.18	.1019	----	----	----	----	40 UNCH
TOTAL													105
FEB21													
4800	----	----	----	----	----	----	0.03 - 0.02	.0117	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	0.58 - 0.20	.1502	----	----	----	----	40 UNCH
TOTAL													80
MAR21													
4800	----	----	----	----	----	----	0.10 - 0.04	.0288	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	0.94 - 0.22	.1906	----	----	----	----	40 UNCH
TOTAL													80
APR21													
4800	----	----	----	----	----	----	0.20 - 0.06	.0473	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	1.29 - 0.23	.2194	----	----	----	----	40 UNCH
TOTAL													80
MAY21													
4800	----	----	----	----	----	----	0.33 - 0.08	.0662	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	1.63 - 0.25	.2409	----	----	----	----	40 UNCH
TOTAL													80
JUN21													
4800	----	----	----	----	----	----	0.46 - 0.08	.0811	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	1.91 - 0.22	.2531	----	----	----	----	40 UNCH
TOTAL													80
JUL21													
4800	----	----	----	----	----	----	0.50 - 0.07	.0849	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	1.99 - 0.20	.2547	----	----	----	----	40 UNCH
TOTAL													80
AUG21													
4800	----	----	----	----	----	----	0.62 - 0.08	.0954	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	2.22 - 0.20	.2608	----	----	----	----	40 UNCH
TOTAL													80
SEP21													
4800	----	----	----	----	----	----	0.74 - 0.08	.1051	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	2.44 - 0.19	.2671	----	----	----	----	40 UNCH
TOTAL													80
OCT21													
4800	----	----	----	----	----	----	0.82 - 0.08	.1108	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	2.58 - 0.17	.2705	----	----	----	----	40 UNCH
TOTAL													80
NOV21													
4800	----	----	----	----	----	----	0.94 - 0.07	.1188	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	2.77 - 0.16	.2741	----	----	----	----	40 UNCH
TOTAL													80
DEC21													
4800	----	----	----	----	----	----	1.05 - 0.08	.1248	----	----	----	----	40 UNCH
5500	----	----	----	----	----	----	2.94 - 0.17	.2758	----	----	----	----	40 UNCH
TOTAL													80
MFO	PUT		COAL API4 FOB RCHRDS BAY ARGS MCCLLO										
NOV20													
6200	----	----	----	----	----	----	0.01 UNCH	.0004	----	----	----	----	50 UNCH
TOTAL													50



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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 NOV20, CRUDE OIL APO OPTIONS, and DEC20.

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.



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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, CRUDE OIL APO OPTIONS, SEP21, and OCT21.



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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, OCT21, NOV21, DEC21, JAN22 with various contract specifications and volume data.



PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 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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AO CALL	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
CRUDE OIL APO OPTIONS													
JAN22													
5810	----	----	----	----	----	1.61 - 0.08	.2372	----	----	----	----	4	UNCH
6000	----	----	----	----	----	1.32 - 0.06	.2032	----	----	----	----	95	UNCH
6100	----	----	----	----	----	1.19 - 0.06	.1872	----	----	----	----	103	UNCH
8000	----	----	----	----	----	0.24 - 0.01	.0459	----	----	----	----	2	UNCH
11000	----	----	----	----	----	0.06	UNCH	.0117	----	----	----	10	UNCH
TOTAL												1273	
FEB22													
3750	----	----	----	----	----	11.00 - 0.23	.7456	----	----	----	----	1	UNCH
4150	----	----	----	----	----	8.43 - 0.22	.6583	----	----	----	----	40	UNCH
4400	----	----	----	----	----	6.97 - 0.21	.5980	----	----	----	----	6	UNCH
4500	----	----	----	----	----	6.42 - 0.21	.5727	----	----	----	----	160	UNCH
4515	----	----	----	----	----	6.34 - 0.20	.5688	----	----	----	----	28	UNCH
4520	----	----	----	----	----	6.31 - 0.21	.5675	----	----	----	----	6	UNCH
4540	----	----	----	----	----	6.20 - 0.21	.5623	----	----	----	----	12	UNCH
4600	----	----	----	----	----	5.89 - 0.20	.5467	----	----	----	----	28	UNCH
4615	----	----	----	----	----	5.81 - 0.21	.5428	----	----	----	----	8	UNCH
4630	----	----	----	----	----	5.73 - 0.21	.5388	----	----	----	----	4	UNCH
4700	----	----	----	----	----	5.38 - 0.20	.5202	----	----	----	----	50	UNCH
4710	----	----	----	----	----	5.33 - 0.20	.5175	----	----	----	----	1	UNCH
4750	----	----	----	----	----	5.14 - 0.19	.5069	----	----	----	----	10	UNCH
4850	----	----	----	----	----	4.67 - 0.19	.4798	----	----	----	----	13	UNCH
4900	----	----	----	----	----	4.45 - 0.18	.4663	----	----	----	----	53	UNCH
5000	----	----	----	----	----	4.03 - 0.17	.4392	----	----	----	----	537	UNCH
5450	----	----	----	----	----	2.50 - 0.13	.3221	----	----	----	----	10	UNCH
5500	----	----	----	----	----	2.37 - 0.12	.3103	----	----	----	----	30	UNCH
5800	----	----	----	----	----	1.70 - 0.09	.2443	----	----	----	----	50	UNCH
5810	----	----	----	----	----	1.68 - 0.09	.2422	----	----	----	----	4	UNCH
6000	----	----	----	----	----	1.39 - 0.07	.2089	----	----	----	----	95	UNCH
6100	----	----	----	----	----	1.25 - 0.07	.1923	----	----	----	----	103	UNCH
8000	----	----	----	----	----	0.26 - 0.01	.0487	----	----	----	----	2	UNCH
11000	----	----	----	----	----	0.07	UNCH	.0132	----	----	----	10	UNCH
TOTAL												1261	
MAR22													
3750	----	----	----	----	----	11.07 - 0.23	.7431	----	----	----	----	1	UNCH
4150	----	----	----	----	----	8.51 - 0.23	.6571	----	----	----	----	40	UNCH
4400	----	----	----	----	----	7.05 - 0.22	.5975	----	----	----	----	6	UNCH
4500	----	----	----	----	----	6.50 - 0.21	.5726	----	----	----	----	160	UNCH
4515	----	----	----	----	----	6.42 - 0.21	.5688	----	----	----	----	31	UNCH
4520	----	----	----	----	----	6.40 - 0.20	.5676	----	----	----	----	6	UNCH
4540	----	----	----	----	----	6.29 - 0.21	.5625	----	----	----	----	12	UNCH
4600	----	----	----	----	----	5.98 - 0.20	.5471	----	----	----	----	31	UNCH
4615	----	----	----	----	----	5.90 - 0.20	.5432	----	----	----	----	8	UNCH
4630	----	----	----	----	----	5.82 - 0.21	.5393	----	----	----	----	4	UNCH
4700	----	----	----	----	----	5.47 - 0.20	.5210	----	----	----	----	50	UNCH
4710	----	----	----	----	----	5.42 - 0.20	.5184	----	----	----	----	1	UNCH
4750	----	----	----	----	----	5.23 - 0.19	.5079	----	----	----	----	10	UNCH
4850	----	----	----	----	----	4.76 - 0.19	.4812	----	----	----	----	13	UNCH
4900	----	----	----	----	----	4.54 - 0.18	.4679	----	----	----	----	53	UNCH
5000	----	----	----	----	----	4.12 - 0.17	.4413	----	----	----	----	543	UNCH
5450	----	----	----	----	----	2.58 - 0.14	.3258	----	----	----	----	10	UNCH
5500	----	----	----	----	----	2.45 - 0.13	.3142	----	----	----	----	30	UNCH
5800	----	----	----	----	----	1.77 - 0.10	.2488	----	----	----	----	50	UNCH
5810	----	----	----	----	----	1.76 - 0.09	.2474	----	----	----	----	4	UNCH
6000	----	----	----	----	----	1.45 - 0.08	.2133	----	----	----	----	95	UNCH
6100	----	----	----	----	----	1.31 - 0.08	.1970	----	----	----	----	103	UNCH
8000	----	----	----	----	----	0.27 - 0.02	.0499	----	----	----	----	2	UNCH
11000	----	----	----	----	----	0.07	UNCH	.0132	----	----	----	10	UNCH
TOTAL												1273	
APR22													
3750	----	----	----	----	----	11.16 - 0.24	.7409	----	----	----	----	1	UNCH
4150	----	----	----	----	----	8.61 - 0.23	.6561	----	----	----	----	40	UNCH
4500	----	----	----	----	----	6.61 - 0.21	.5731	----	----	----	----	160	UNCH
4520	----	----	----	----	----	6.50 - 0.21	.5681	----	----	----	----	6	UNCH
4540	----	----	----	----	----	6.39 - 0.22	.5630	----	----	----	----	12	UNCH
4600	----	----	----	----	----	6.08 - 0.21	.5480	----	----	----	----	30	UNCH
4615	----	----	----	----	----	6.00 - 0.21	.5441	----	----	----	----	8	UNCH
4630	----	----	----	----	----	5.93 - 0.20	.5404	----	----	----	----	4	UNCH
4650	----	----	----	----	----	5.82 - 0.21	.5351	----	----	----	----	29	UNCH
4700	----	----	----	----	----	5.57 - 0.21	.5223	----	----	----	----	50	UNCH
4710	----	----	----	----	----	5.53 - 0.20	.5199	----	----	----	----	1	UNCH
4750	----	----	----	----	----	5.33 - 0.20	.5094	----	----	----	----	10	UNCH
4850	----	----	----	----	----	4.86 - 0.20	.4832	----	----	----	----	13	UNCH
4900	----	----	----	----	----	4.64 - 0.19	.4701	----	----	----	----	53	UNCH
5000	----	----	----	----	----	4.22 - 0.18	.4440	----	----	----	----	491	UNCH
5425	----	----	----	----	----	2.75 - 0.14	.3367	----	----	----	----	18	UNCH
5500	----	----	----	----	----	2.54 - 0.14	.3189	----	----	----	----	30	UNCH
5800	----	----	----	----	----	1.86 - 0.10	.2549	----	----	----	----	50	UNCH
5810	----	----	----	----	----	1.84 - 0.10	.2529	----	----	----	----	4	UNCH
6000	----	----	----	----	----	1.53 - 0.08	.2194	----	----	----	----	95	UNCH
6100	----	----	----	----	----	1.39 - 0.08	.2035	----	----	----	----	103	UNCH
8000	----	----	----	----	----	0.30 - 0.01	.0539	----	----	----	----	2	UNCH
11000	----	----	----	----	----	0.08	UNCH	.0147	----	----	----	10	UNCH
TOTAL												1220	
MAY22													
3750	----	----	----	----	----	11.25 - 0.23	.7390	----	----	----	----	1	UNCH
4150	----	----	----	----	----	8.71 - 0.23	.6555	----	----	----	----	40	UNCH
4500	----	----	----	----	----	6.70 - 0.22	.5736	----	----	----	----	160	UNCH
4520	----	----	----	----	----	6.60 - 0.21	.5688	----	----	----	----	6	UNCH
4540	----	----	----	----	----	6.49 - 0.21	.5638	----	----	----	----	12	UNCH
4600	----	----	----	----	----	6.18 - 0.21	.5490	----	----	----	----	31	UNCH
4615	----	----	----	----	----	6.10 - 0.21	.5452	----	----	----	----	8	UNCH
4630	----	----	----	----	----	6.02 - 0.21	.5414	----	----	----	----	4	UNCH
4650	----	----	----	----	----	5.92 - 0.21	.5364	----	----	----	----	29	UNCH
4700	----	----	----	----	----	5.67 - 0.21	.5237	----	----	----	----	50	UNCH
4710	----	----	----	----	----	5.62 - 0.21	.5212	----	----	----	----	1	UNCH
4750	----	----	----	----	----	5.43 - 0.20	.5110	----	----	----	----	10	UNCH
4850	----	----	----	----	----	4.96 - 0.20	.4853	----	----	----	----	13	UNCH
4900	----	----	----	----	----	4.74 - 0.19	.4725	----	----	----	----	53	UNCH
5000	----	----	----	----	----	4.32 - 0.18	.4468	----	----	----	----	493	UNCH
5425	----	----	----	----	----	2.84 - 0.14	.3411	----	----	----	----	18	UNCH
5500	----	----	----	----	----	2.63 - 0.							



PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 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 months from JUN22 to NOV22 and various contract codes like 3750, 4500, 4520, 4540, 4600, 4630, 4700, 4750, 4900, 5000, 5425, 5800, 5810, 6000, 6100, 8000, 11000.

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.



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ENERGY OPTIONS

Mon, Nov 30, 2020 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 DEC22 to OCT23 and contract types like AO CALL, CRUDE OIL APO, and OPTIONS.



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ENERGY OPTIONS

Mon, Nov 30, 2020 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, AO PUT, and various contract months (NOV23, DEC23, NOV20, DEC20, JAN21).

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ENERGY OPTIONS

Mon, Nov 30, 2020 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 CRUDE OIL APO OPTIONS for JAN21, FEB21, MAR21, and APR21.



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ENERGY OPTIONS

Mon, Nov 30, 2020 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 are categorized by month (APR21, MAY21, JUN21, JUL21, AUG21) and include various contract specifications and their corresponding market data.



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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX® VOLUME, PNT VOLUME, OPEN INTEREST. Rows include months AUG21, SEP21, OCT21, NOV21, DEC21 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 DEC21 to SEP22 and various contract specifications.



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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 AO PUT SEP22, OCT22, NOV22, DEC22, JAN23, FEB23, MAR23, APR23, MAY23, JUN23, JUL23, AUG23, SEP23, OCT23, NOV23, DEC23, JAN24, 6F CALL JAN21, L01 CALL DEC20.

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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
TFO OFF DUTCH TTF NAT GAS FUT STYLE OPTION											
JUL21											
20000	----	----	----	----	0.105 + 0.020	.0737	----	----	----	----	300 UNCH
TOTAL											6710
AUG21											
7000	----	----	----	----	0.070 - 0.015	.0305	----	----	----	----	1500 UNCH
9000	----	----	----	----	0.275 - 0.045	.1018	----	----	----	----	240 UNCH
10000	----	----	----	----	0.460 - 0.065	.1593	----	----	----	----	2100 UNCH
11000	----	----	----	----	0.720 - 0.095	.2311	----	----	----	----	100 UNCH
12000	----	----	----	----	1.060 - 0.125	.3156	----	----	----	----	120 UNCH
12500	----	----	----	----	2.065 + 0.245	.6383	----	----	----	----	240 UNCH
13000	----	----	----	----	1.790 + 0.230	.5905	----	----	----	----	900 UNCH
13000	----	----	----	----	1.490 + 0.155	.4094	----	----	----	----	240 UNCH
14000	----	----	----	----	1.305 + 0.185	.4915	----	----	----	----	150 UNCH
15000	----	----	----	----	0.925 + 0.145	.3939	----	----	----	----	820 UNCH
20000	----	----	----	----	0.130 + 0.020	.0860	----	----	----	----	300 UNCH
TOTAL											6710
SEP21											
7000	----	----	----	----	0.090 - 0.015	.0341	----	----	----	----	1500 UNCH
9000	----	----	----	----	0.310 - 0.040	.1034	----	----	----	----	240 UNCH
10000	----	----	----	----	0.500 - 0.060	.1564	----	----	----	----	2100 UNCH
11000	----	----	----	----	0.755 - 0.085	.2218	----	----	----	----	100 UNCH
12000	----	----	----	----	1.085 - 0.110	.2980	----	----	----	----	120 UNCH
12500	----	----	----	----	2.360 + 0.230	.6604	----	----	----	----	240 UNCH
13000	----	----	----	----	2.075 + 0.220	.6170	----	----	----	----	900 UNCH
13000	----	----	----	----	1.495 + 0.130	.3829	----	----	----	----	240 UNCH
14000	----	----	----	----	1.560 + 0.185	.5258	----	----	----	----	150 UNCH
15000	----	----	----	----	1.140 + 0.145	.4336	----	----	----	----	820 UNCH
20000	----	----	----	----	0.200 + 0.030	.1161	----	----	----	----	300 UNCH
TOTAL											6710
DAP OFF EIA FLAT TAX ON-HIGHWAY DIESEL APO											
NOV20											
17500	----	----	----	----	0.6854 UNCH	1.0000	----	----	----	----	10 UNCH
20000	----	----	----	----	0.4354 UNCH	1.0000	----	----	----	----	25 UNCH
22000	----	----	----	----	0.2354 UNCH	1.0000	----	----	----	----	15 UNCH
22500	----	----	----	----	0.1854 UNCH	1.0000	----	----	----	----	10 UNCH
25000	----	----	----	----	0.0001 UNCH	.0023	----	----	----	----	25 UNCH
27000	----	----	----	----	0.0001 UNCH	----	----	----	----	----	20 UNCH
29000	----	----	----	----	0.0001 UNCH	----	----	----	----	----	10 UNCH
29500	----	----	----	----	0.0001 UNCH	----	----	----	----	----	20 UNCH
30000	----	----	----	----	0.0001 UNCH	----	----	----	----	----	10 UNCH
30000	----	----	----	----	0.5646 - 0.0001	1.0000	----	----	----	----	10 UNCH
31500	----	----	----	----	0.7146 - 0.0001	1.0000	----	----	----	----	10 UNCH
TOTAL											165
DEC20											
17500	----	----	----	----	0.8404 - 0.0119	.9999	----	----	----	----	10 UNCH
20000	----	----	----	----	0.5909 - 0.0123	.9949	----	----	----	----	25 UNCH
22000	----	----	----	----	0.3963 - 0.0139	.9514	----	----	----	----	15 UNCH
22500	----	----	----	----	0.3485 - 0.0140	.9332	----	----	----	----	10 UNCH
25000	----	----	----	----	0.1308 - 0.0135	.6950	----	----	----	----	25 UNCH
27000	----	----	----	----	0.0276 - 0.0086	.2708	----	----	----	----	20 UNCH
29000	----	----	----	----	0.0061 - 0.0029	.0694	----	----	----	----	10 UNCH
29500	----	----	----	----	0.0041 - 0.0023	.0479	----	----	----	----	20 UNCH
30000	----	----	----	----	0.0028 - 0.0018	.0333	----	----	----	----	10 UNCH
30000	----	----	----	----	0.4123 + 0.0101	.9666	----	----	----	----	10 UNCH
31500	----	----	----	----	0.5601 + 0.0115	.9931	----	----	----	----	10 UNCH
TOTAL											165
JAN21											
22500	----	----	----	----	0.4159 - 0.0137	.8491	----	----	----	----	25 UNCH
23000	----	----	----	----	0.3740 - 0.0131	.8199	----	----	----	----	10 UNCH
24000	----	----	----	----	0.2915 - 0.0124	.7537	----	----	----	----	10 UNCH
25000	----	----	----	----	0.2154 - 0.0117	.6677	----	----	----	----	15 UNCH
27500	----	----	----	----	0.1957 + 0.0074	.6287	----	----	----	----	30 UNCH
30000	----	----	----	----	0.3986 + 0.0107	.8379	----	----	----	----	15 UNCH
TOTAL											105
FEB21											
22500	----	----	----	----	0.4347 - 0.0106	.8252	----	----	----	----	25 UNCH
23000	----	----	----	----	0.3953 - 0.0101	.7955	----	----	----	----	10 UNCH
24000	----	----	----	----	0.3183 - 0.0093	.7304	----	----	----	----	10 UNCH
25000	----	----	----	----	0.2479 - 0.0084	.6528	----	----	----	----	15 UNCH
27500	----	----	----	----	0.2233 + 0.0072	.5878	----	----	----	----	30 UNCH
30000	----	----	----	----	0.4123 + 0.0102	.7855	----	----	----	----	15 UNCH
TOTAL											105
MAR21											
22500	----	----	----	----	0.4628 - 0.0090	.7948	----	----	----	----	25 UNCH
23000	----	----	----	----	0.4234 - 0.0085	.7691	----	----	----	----	10 UNCH
24000	----	----	----	----	0.3482 - 0.0077	.7109	----	----	----	----	10 UNCH
25000	----	----	----	----	0.2792 - 0.0069	.6430	----	----	----	----	15 UNCH
27500	----	----	----	----	0.2550 + 0.0080	.5590	----	----	----	----	30 UNCH
30000	----	----	----	----	0.4235 + 0.0104	.7562	----	----	----	----	15 UNCH
TOTAL											105
LB CALL EURO HEATING OIL											
JAN21											
13000	----	----	----	----	0.1011 - 0.0114	.7083	----	----	----	----	34 UNCH
TOTAL											34
FEB21											
13000	----	----	----	----	0.1275 - 0.0110	.6779	----	----	----	----	34 UNCH
TOTAL											34
MAR21											
13000	----	----	----	----	0.1463 - 0.0090	.6714	----	----	----	----	34 UNCH
TOTAL											34
APR21											
13000	----	----	----	----	0.1632 - 0.0081	.6638	----	----	----	----	34 UNCH
TOTAL											34
MAY21											
13000	----	----	----	----	0.1802 - 0.0079	.6604	----	----	----	----	34 UNCH
TOTAL											34
JUN21											
13000	----	----	----	----	0.1945 - 0.0069	.6614	----	----	----	----	34 UNCH
26000	----	----	----	----	0.0015 - 0.0001	.0122	----	----	----	----	6 UNCH
TOTAL											40
JUL21											
13000	----	----	----	----	0.2120 - 0.0066	.6637	----	----	----	----	34 UNCH
TOTAL											34
AUG21											
13000	----	----	----	----	0.2181 - 0.0074	.6709	----	----	----	----	34 UNCH
TOTAL											34
SEP21											
13000	----	----	----	----	0.2322 - 0.0068	.6754	----	----	----	----	34 UNCH



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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX® VOLUME, PNT VOLUME, OPEN INTEREST. Rows include EURO HEATING OIL, GULF COAST JET FUEL (PLATTS) APO, and HEATING OIL APO (AVG PRICE) OPTIONS.

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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 from JUN21 to DEC21 with various price and volume data.

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ENERGY OPTIONS

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

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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 HEATING OIL APO (AVG PRICE) OPTIONS and HEATING OIL CRACK SPREAD APO.



PRELIMINARY

PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 PG63

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PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 PG63

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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. © Copyright CME Group Inc. All rights reserved.



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4J CALL NOV20 MT BELVIEU ETHANE 5-DCML (OPIS)



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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	
4H PUT													
MAR21 MT BELVIEU PROPANE 5-DCML (OPIS)													
4500	----	----	----	----	----	0.02591 +J.00006	.2197	----	----	----	----	45	UNCH
5000	----	----	----	----	----	0.04355 +J.00076	.3291	----	----	----	----	7	UNCH
TOTAL												52	
APR21													
5000	----	----	----	----	----	0.05734 +J.00130	.3743	----	----	----	----	2	UNCH
TOTAL												2	
MAY21													
5000	----	----	----	----	----	0.06872 +J.00161	.4005	----	----	----	----	2	UNCH
TOTAL												2	
JUN21													
5000	----	----	----	----	----	0.07609 +J.00189	.4024	----	----	----	----	2	UNCH
TOTAL												2	
JUL21													
5000	----	----	----	----	----	0.08171 +J.00191	.3955	----	----	----	----	2	UNCH
TOTAL												2	
AUG21													
5000	----	----	----	----	----	0.08629 +J.00220	.3871	----	----	----	----	2	UNCH
TOTAL												2	
SEP21													
5000	----	----	----	----	----	0.09051 +J.00250	.3783	----	----	----	----	2	UNCH
TOTAL												2	
OCT21													
5000	----	----	----	----	----	0.09425 +J.00276	.3703	----	----	----	----	2	UNCH
TOTAL												2	
NOV21													
5000	----	----	----	----	----	0.09737 +J.00255	.3630	----	----	----	----	2	UNCH
TOTAL												2	
DEC21													
5000	----	----	----	----	----	0.10110 +J.00279	.3576	----	----	----	----	2	UNCH
6500	----	----	----	----	----	0.20018 +J.00243	.5443	----	----	----	----	10	UNCH
7500	----	----	----	----	----	0.28283 +J.00324	.6319	----	----	----	----	10	UNCH
TOTAL												22	
G4 CALL													
JAN21 NATURAL GAS 1 M CSO FIN													
100	----	----	----	----	----	0.014 + 0.001	.2190	----	----	----	----	7000	UNCH
200	----	----	0.010B/----	0.010B/----	----	0.005 + 0.001	.0792	----	----	----	----	7575	UNCH
250	----	----	----	----	----	0.002 UNCH	.0354	----	----	----	----	8000	UNCH
TOTAL												22575	
FEB21													
0	----	----	----	----	----	0.087 + 0.011	.7149	----	----	----	----	250	UNCH
250	----	----	#0.030B/----	#0.030B/----	----	0.027 + 0.002	.2075	----	----	----	----	1000	UNCH
500	----	----	0.010B/----	0.010B/----	----	0.010 + 0.002	.0726	----	----	----	----	500	UNCH
TOTAL												1750	
MAR21													
0	----	----	----	----	----	0.134 + 0.006	.6998	----	----	----	----	600	UNCH
250	----	----	----	----	----	0.090 + 0.003	.3462	----	----	----	----	1000	UNCH
500	----	----	----	----	----	0.070 + 0.002	.2248	----	----	----	----	12650	UNCH
750	----	----	----	----	----	0.059 + 0.003	.1642	----	----	----	----	500	UNCH
1000	----	----	----	----	----	0.050 + 0.003	.1255	----	----	2500	9600 -	2500	
TOTAL										2500	24350 -	2500	
APR21													
100	----	----	----	----	----	0.019 - 0.005	.2359	----	----	----	----	2000	UNCH
150	----	----	----	----	----	0.014 - 0.003	.1679	----	----	----	----	2500	UNCH
TOTAL												4500	
G4 PUT													
JAN21 NATURAL GAS 1 M CSO FIN													
- 100	----	----	----	----	----	0.001 UNCH	.0353	----	----	----	----	1000	UNCH
- 50	----	----	----	----	----	0.006 - 0.001	.1604	----	----	----	----	4650	UNCH
0	----	----	----/0.030A	----/0.030A	----	0.022 - 0.004	.4082	----	----	----	----	2850	UNCH
TOTAL												8500	
FEB21													
- 50	----	----	#0.010B/----	#0.010B/----	----	0.008 + 0.003	.1412	----	----	----	----	1000	UNCH
0	----	----	----	----	----	0.021 + 0.001	.2850	----	----	----	----	1300	UNCH
50	----	----	----	----	----	0.046 - 0.004	.4522	----	----	----	----	500	UNCH
TOTAL												2800	
MAR21													
0	----	----	----	----	----	0.036 - 0.001	.3001	----	----	----	----	3735	UNCH
50	----	----	----	----	----	0.067 - 0.002	.4142	----	----	----	----	1150	UNCH
100	----	----	----	----	----	0.109 - 0.003	.5029	----	----	----	----	1500	UNCH
500	----	----	----	----	----	0.472 - 0.005	.7751	----	----	----	----	500	UNCH
TOTAL												6885	
APR21													
0	----	----	----	----	----	0.035 - 0.007	.4868	----	----	----	----	4000	UNCH
TOTAL												4000	
G2 CALL													
JAN21 NATURAL GAS 2 M CSO FIN													
250	----	----	----	----	----	0.015 + 0.002	.1607	----	----	----	----	500	UNCH
TOTAL												500	
G2 PUT													
JAN21 NATURAL GAS 2 M CSO FIN													
0	----	----	----	----	----	0.018 - 0.005	.2442	----	----	----	1500	3000	UNCH
100	----	----	----	----	----	0.065 - 0.011	.5489	----	----	----	----	1200	UNCH
TOTAL											1500	4200	
G5 CALL													
MAY21 NATURAL GAS 5 M CSO FIN													
0	----	----	----	----	----	0.014 UNCH	.1758	----	----	----	----	1000	UNCH
TOTAL												1000	
G6 CALL													
APR21 NATURAL GAS 6 M CSO FIN													
0	----	----	#0.040B/----	#0.040B/----	----	0.038 + 0.004	.2749	----	----	----	----	1000	UNCH
TOTAL												1000	
G6 PUT													
APR21 NATURAL GAS 6 M CSO FIN													
- 300	----	----	----	----	----	0.018 UNCH	.1783	----	----	----	----	3000	UNCH
- 200	----	----	----	----	----	0.047 UNCH	.3598	----	----	----	----	1700	UNCH
- 150	----	----	----	----	----	0.070 + 0.001	.4633	----	----	----	----	1750	UNCH
- 100	----	----	----	----	----	0.098 UNCH	.5631	----	----	----	----	3100	UNCH



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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 like G6 PUT APR21, 6J CALL JAN21, 6J PUT JAN21, 4D CALL APR21, LC CALL JAN21, FEB21, MAR21, JUN21, JUL21, SEP21, DEC21, DEC22, DEC23.



PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 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, LC PUT, FEB21, MAR21, JUN21, JUL21, SEP21, DEC21.

Table with columns: LO CALL, NYMEX CRUDE OIL OPTIONS (PHY). Rows include JAN21, 1500, 1700, 2000, 2050, 2100, 2150, 2200, 2300, 2350, 2400, 2450, 2500, 2550, 2600, 2650, 2700, 2800, 2950, 3000, 3050, 3100, 3150, 3250, 3300, 3350, 3400, 3450, 3500, 3550, 3600, 3650, 3700, 3750, 3800, 3850, 3900, 3950, 4000, 4050, 4100, 4150, 4200, 4250, 4300, 4350, 4400, 4450, 4500, 4550, 4600, 4650, 4700, 4750, 4800, 4850, 4900, 4950, 5000, 5050, 5100, 5150, 5200, 5250, 5300, 5350, 5400, 5450, 5500, 5550, 5600, 5650, 5700, 5750, 5800, 5850, 5900, 5950, 6000, 6050, 6100, 6150, 6200, 6250, 6300.

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2020 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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PRELIMINARY

PG63 BULLETIN #231@

ENERGY OPTIONS

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TOTAL 3859 1750 90775 + 1639

Table with columns: LO PUT, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include APR21 and MAY21 contracts.

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Table with columns: LO, PUT, JUN21, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX CRUDE OIL OPTIONS (PHY) for months JUN21, JUL21, AUG21, and SEP21.

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PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 PG63

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Table with columns: LO PUT, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include SEP21, OCT21, NOV21, DEC21, JUN22, DEC23, and OH CALL.

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Table with columns: LN CALL, NYMEX NATURAL GAS (EURO) OPTS, and various price/volume data points for different contract months.

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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 APR22, MAY22, JUN22, JUL22 with various contract months and prices.



PG63 BULLETIN #231@

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LN	CALL	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													
NOV25							0.0618	-0.0021					160
5000	----	----	----	----	----	----	0.0513	-0.0018					166
5300	----	----	----	----	----	----	0.0188	-0.0008					96
6750	----	----	----	----	----	----							1302
TOTAL													
DEC25							0.4084	-0.0084					455
2750	----	----	----	----	----	----	0.3180	-0.0072					225
3000	----	----	----	----	----	----	0.1459	-0.0039					200
4000	----	----	----	----	----	----	0.0897	-0.0026					160
5000	----	----	----	----	----	----	0.0637	-0.0020					166
5600	----	----	----	----	----	----	0.0313	-0.0011					95
6750	----	----	----	----	----	----							1301
TOTAL													
JAN26							0.4612	-0.0087					125
2750	----	----	----	----	----	----	0.3663	-0.0077					200
3000	----	----	----	----	----	----	0.2942	-0.0066					50
3250	----	----	----	----	----	----	0.1659	-0.0042					100
4000	----	----	----	----	----	----	0.0995	-0.0026					50
5000	----	----	----	----	----	----	0.0698	-0.0019					165
5850	----	----	----	----	----	----	0.0660	-0.0018					100
6000	----	----	----	----	----	----	0.0478	-0.0015					95
6750	----	----	----	----	----	----							885
TOTAL													
FEB26							0.4366	-0.0084					125
2750	----	----	----	----	----	----	0.3467	-0.0074					200
3000	----	----	----	----	----	----	0.2785	-0.0063					50
3250	----	----	----	----	----	----	0.1577	-0.0040					100
4000	----	----	----	----	----	----	0.0964	-0.0026					50
5000	----	----	----	----	----	----	0.0691	-0.0019					164
5800	----	----	----	----	----	----	0.0640	-0.0017					100
6000	----	----	----	----	----	----	0.0457	-0.0014					95
6750	----	----	----	----	----	----							884
TOTAL													
MAR26							0.3650	-0.0078					125
2750	----	----	----	----	----	----	0.2892	-0.0067					200
3000	----	----	----	----	----	----	0.2320	-0.0056					50
3250	----	----	----	----	----	----	0.1338	-0.0036					100
4000	----	----	----	----	----	----	0.0832	-0.0023					50
5000	----	----	----	----	----	----	0.0645	-0.0018					163
5600	----	----	----	----	----	----	0.0548	-0.0016					100
6000	----	----	----	----	----	----	0.0370	-0.0012					96
6750	----	----	----	----	----	----							884
TOTAL													
APR26							0.2155	-0.0059					125
2750	----	----	----	----	----	----	0.1634	-0.0049					200
3000	----	----	----	----	----	----	0.1262	-0.0039					50
3250	----	----	----	----	----	----	0.0666	-0.0023					100
4000	----	----	----	----	----	----	0.0401	-0.0013					50
5000	----	----	----	----	----	----	0.0392	-0.0014					163
5050	----	----	----	----	----	----	0.0243	-0.0009					100
6000	----	----	----	----	----	----	0.0173	-0.0006					96
6750	----	----	----	----	----	----							884
TOTAL													
MAY26							0.2087	-0.0058					125
2750	----	----	----	----	----	----	0.1586	-0.0047					200
3000	----	----	----	----	----	----	0.1225	-0.0039					50
3250	----	----	----	----	----	----	0.0653	-0.0022					100
4000	----	----	----	----	----	----	0.0398	-0.0013					50
5000	----	----	----	----	----	----	0.0389	-0.0014					162
5050	----	----	----	----	----	----	0.0242	-0.0008					100
6000	----	----	----	----	----	----	0.0172	-0.0006					96
6750	----	----	----	----	----	----							883
TOTAL													
JUN26							0.2238	-0.0059					125
2750	----	----	----	----	----	----	0.1708	-0.0048					200
3000	----	----	----	----	----	----	0.1325	-0.0040					50
3250	----	----	----	----	----	----	0.0705	-0.0023					100
4000	----	----	----	----	----	----	0.0425	-0.0014					50
5000	----	----	----	----	----	----	0.0408	-0.0014					161
5100	----	----	----	----	----	----	0.0263	-0.0009					100
6000	----	----	----	----	----	----	0.0188	-0.0007					97
6750	----	----	----	----	----	----							883
TOTAL													
JUL26							0.2392	-0.0061					125
2750	----	----	----	----	----	----	0.1833	-0.0050					200
3000	----	----	----	----	----	----	0.1426	-0.0041					50
3250	----	----	----	----	----	----	0.0759	-0.0024					100
4000	----	----	----	----	----	----	0.0451	-0.0014					50
5000	----	----	----	----	----	----	0.0417	-0.0014					161
5200	----	----	----	----	----	----	0.0285	-0.0010					100
6000	----	----	----	----	----	----	0.0205	-0.0007					98
6750	----	----	----	----	----	----							884
TOTAL													
AUG26							0.2433	-0.0061					125
2750	----	----	----	----	----	----	0.1867	-0.0051					200
3000	----	----	----	----	----	----	0.1454	-0.0042					50
3250	----	----	----	----	----	----	0.0777	-0.0024					100
4000	----	----	----	----	----	----	0.0462	-0.0015					50
5000	----	----	----	----	----	----	0.0429	-0.0013					160
5200	----	----	----	----	----	----	0.0295	-0.0010					100
6000	----	----	----	----	----	----	0.0213	-0.0007					100
6750	----	----	----	----	----	----							885
TOTAL													
SEP26							0.2437	-0.0061					125
2750	----	----	----	----	----	----	0.1877	-0.0050					200
3000	----	----	----	----	----	----	0.1465	-0.0042					50
3250	----	----	----	----	----	----	0.0785	-0.0025					100
4000	----	----	----	----	----	----	0.0469	-0.0014					50
5000	----	----	----	----	----	----	0.0436	-0.0013					159
5200	----	----	----	----	----	----	0.0302	-0.0010					100
6000	----	----	----	----	----	----	0.0218	-0.0008					100
6750	----	----	----	----	----	----							884
TOTAL													
OCT26							0.2586	-0.0062					125
2750	----	----	----	----	----	----	0.1999	-0.0051					200
3000	----	----	----	----	----	----	0.1564	-0.0043					50
3250	----	----	----	----	----	----	0.0838	-0.0025					100
4000	----	----	----	----	----	----	0.0492	-0.0016					50
5000	----	----	----	----	----	----	0.0450	-0.0014					159
5250	----</												

2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

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				HIGH/LOW			& PT.CHGE.		CISES	OUTCRY	VOLUME	VOLUME	INTEREST
					HIGH/LOW	CLOSE				VOLUME			
NYMEX NATURAL GAS (EURO) OPTS													
NOV26							0.0632	-0.0019	.1249				50
5000							0.0512	-0.0015	.1029				158
5400							0.0553	-0.0012	.0740				100
6000							0.0215	-0.0008	.0478				100
6750													UNCH
TOTAL													883
DEC26							0.4177	-0.0079	.5656				125
2750							0.3294	-0.0069	.4813				200
3000							0.2603	-0.0059	.4058				50
3250							0.1419	-0.0036	.2478				100
4000							0.0870	-0.0023	.1546				50
5000							0.0617	-0.0018	.1126				158
5700							0.0533	-0.0015	.0985				100
6000							0.0344	-0.0011	.0670				100
6750													UNCH
TOTAL													883
JAN27							0.0519	-0.0016	.0970				157
5950							0.0311	-0.0010	.0618				100
6750													257
TOTAL													257
FEB27							0.0498	-0.0015	.0943				156
5950							0.0300	-0.0010	.0603				100
6750													256
TOTAL													256
MAR27							0.0441	-0.0014	.0882				156
5800							0.0236	-0.0008	.0508				100
6750													256
TOTAL													256
APR27							0.0336	-0.0013	.0781				155
5250							0.0112	-0.0004	.0293				100
6750													255
TOTAL													255
MAY27							0.0345	-0.0012	.0802				155
5200							0.0111	-0.0005	.0292				100
6750													255
TOTAL													255
JUN27							0.0370	-0.0012	.0837				154
5250							0.0127	-0.0005	.0323				101
6750													255
TOTAL													255
JUL27							0.0380	-0.0013	.0842				154
5350							0.0143	-0.0006	.0353				102
6750													256
TOTAL													256
AUG27							0.0396	-0.0013	.0867				153
5350							0.0152	-0.0006	.0370				103
6750													256
TOTAL													256
SEP27							0.0397	-0.0012	.0863				152
5400							0.0159	-0.0006	.0383				103
6750													255
TOTAL													255
OCT27							0.0424	-0.0014	.0898				152
5450							0.0181	-0.0006	.0422				103
6750													255
TOTAL													255
NOV27							0.0492	-0.0014	.0983				151
5550							0.0232	-0.0008	.0506				104
6750													255
TOTAL													255
DEC27							0.0580	-0.0015	.1056				151
5900							0.0353	-0.0011	.0683				103
6750													254
TOTAL													254
JAN28							0.0586	-0.0015	.1038				150
6100							0.0408	-0.0011	.0754				104
6750													254
TOTAL													254
FEB28							0.0591	-0.0015	.1051				150
6050							0.0397	-0.0011	.0740				104
6750													254
TOTAL													254
MAR28							0.0531	-0.0014	.0994				149
5900							0.0322	-0.0009	.0640				104
6750													253
TOTAL													253
APR28							0.0413	-0.0013	.0894				149
5350							0.0165	-0.0006	.0396				104
6750													253
TOTAL													253
MAY28							0.0403	-0.0012	.0880				148
5350							0.0162	-0.0006	.0391				104
6750													252
TOTAL													252
JUN28							0.0424	-0.0013	.0905				148
5400							0.0180	-0.0006	.0422				105
6750													253
TOTAL													253
JUL28							0.0439	-0.0013	.0916				147
5500							0.0200	-0.0006	.0456				105
6750													252
TOTAL													252
AUG28							0.0449	-0.0013	.0925				146
5550							0.0213	-0.0007	.0478				106
6750													252
TOTAL													252
SEP28							0.0453	-0.0013	.0925				146
5600							0.0225	-0.0007	.0498				106
6750													252
TOTAL													252
OCT28							0.0481	-0.0013	.0959				145
5650							0.0248	-0.0008	.0534				106
6750													251
TOTAL													251
NOV28							0.0542	-0.0014	.1022				145
5800							0.0316	-0.0009	.0635				106
6750													UNCH



2020 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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

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PRELIMINARY

PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 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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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. Includes sections for NYMEX NATURAL GAS (EURO) OPTS and NYMEX NATURAL GAS (EURO) PUTS.

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Table with columns: LN, PUT, NYMEX NATURAL GAS (EURO) OPTS, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include JAN21, FEB21, and MAR21 contracts.

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Table with columns: LN, PUT, MAR21, GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include NYMEX NATURAL GAS (EURO) OPTS for MAR21, APR21, MAY21, and JUN21.

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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 months JUN21, JUL21, AUG21, SEP21, OCT21.



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PRELIMINARY

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ENERGY OPTIONS

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LN	PUT	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
NYMEX NATURAL GAS (EURO) OPTS														
DEC23														
2700		----	----	----	----	----	0.3623 + 0.0034	.4177	----	----	----	----	12	UNCH
2750		----	----	----	----	----	0.3903 + 0.0036	.4383	----	----	----	----	400	UNCH
5250		----	----	----	----	----	2.5466 + 0.0126	.9198	----	----	----	----	30	UNCH
5500		----	----	----	----	----	2.7889 + 0.0128	.9341	----	----	----	----	50	UNCH
TOTAL													3054	
JAN24														
2250		----	----	----	----	----	0.1548 + 0.0011	.2084	----	----	----	----	120	UNCH
2300		----	----	----	----	----	0.1723 + 0.0012	.2255	----	----	----	----	4	UNCH
2500		----	----	----	----	----	0.2540 + 0.0019	.2970	----	----	----	----	185	UNCH
2650		----	----	----	----	----	0.3284 + 0.0025	.3517	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.5738 + 0.0105	.8079	----	----	----	----	60	UNCH
TOTAL													389	
FEB24														
2250		----	----	----	----	----	0.2041 + 0.0013	.2338	----	----	----	----	115	UNCH
2500		----	----	----	----	----	0.3154 + 0.0023	.3163	----	----	----	----	185	UNCH
2650		----	----	----	----	----	0.3967 + 0.0029	.3658	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.6485 + 0.0102	.7858	----	----	----	----	60	UNCH
TOTAL													380	
MAR24														
2250		----	----	----	----	----	0.2647 + 0.0019	.2781	----	----	----	----	111	UNCH
2500		----	----	----	----	----	0.3947 + 0.0030	.3608	----	----	----	----	185	UNCH
2650		----	----	----	----	----	0.4870 + 0.0035	.4081	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.7888 + 0.0105	.7916	----	----	----	----	60	UNCH
TOTAL													376	
APR24														
2250		----	----	----	----	----	0.2690 + 0.0041	.4090	----	----	----	----	117	UNCH
2500		----	----	----	----	----	0.4181 + 0.0059	.5382	----	----	----	----	335	UNCH
2650		----	----	----	----	----	0.5222 + 0.0070	.6093	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.9985 + 0.0143	.9700	----	----	----	----	60	UNCH
TOTAL													532	
MAY24														
2250		----	----	----	----	----	0.2860 + 0.0043	.4258	----	----	----	----	117	UNCH
2500		----	----	----	----	----	0.4396 + 0.0062	.5536	----	----	----	----	335	UNCH
2650		----	----	----	----	----	0.5459 + 0.0073	.6235	----	----	----	----	20	UNCH
5300		----	----	----	----	----	3.0305 + 0.0144	.9705	----	----	----	----	60	UNCH
TOTAL													532	
JUN24														
2250		----	----	----	----	----	0.2747 + 0.0043	.4061	----	----	----	----	112	UNCH
2500		----	----	----	----	----	0.4234 + 0.0061	.5319	----	----	----	----	335	UNCH
2650		----	----	----	----	----	0.5268 + 0.0071	.6017	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.9943 + 0.0144	.9669	----	----	----	----	60	UNCH
TOTAL													527	
JUL24														
2250		----	----	----	----	----	0.2606 + 0.0040	.3840	----	----	----	----	112	UNCH
2500		----	----	----	----	----	0.4037 + 0.0057	.5078	----	----	----	----	335	UNCH
2650		----	----	----	----	----	0.5038 + 0.0067	.5775	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.9515 + 0.0145	.9630	----	----	----	----	60	UNCH
TOTAL													527	
AUG24														
2250		----	----	----	----	----	0.2612 + 0.0041	.3800	----	----	----	----	108	UNCH
2500		----	----	----	----	----	0.4034 + 0.0057	.5021	----	----	----	----	335	UNCH
2650		----	----	----	----	----	0.5029 + 0.0068	.5711	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.9436 + 0.0145	.9609	----	----	----	----	60	UNCH
TOTAL													523	
SEP24														
2250		----	----	----	----	----	0.2655 + 0.0042	.3808	----	----	----	----	111	UNCH
2500		----	----	----	----	----	0.4081 + 0.0058	.5015	----	----	----	----	335	UNCH
2650		----	----	----	----	----	0.5077 + 0.0070	.5697	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.9454 + 0.0146	.9594	----	----	----	----	60	UNCH
TOTAL													526	
OCT24														
2250		----	----	----	----	----	0.2565 + 0.0039	.3654	----	----	----	----	116	UNCH
2500		----	----	----	----	----	0.3951 + 0.0056	.4841	----	----	----	----	335	UNCH
2650		----	----	----	----	----	0.4922 + 0.0066	.5519	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.9134 + 0.0145	.9557	----	----	----	----	60	UNCH
TOTAL													531	
NOV24														
2250		----	----	----	----	----	0.2244 + 0.0034	.3158	----	----	----	----	113	UNCH
2500		----	----	----	----	----	0.3457 + 0.0049	.4282	----	----	----	----	185	UNCH
2650		----	----	----	----	----	0.4341 + 0.0058	.4948	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.8050 + 0.0141	.9362	----	----	----	----	60	UNCH
TOTAL													378	
DEC24														
2250		----	----	----	----	----	0.1696 + 0.0025	.2377	----	----	----	----	120	UNCH
2500		----	----	----	----	----	0.2676 + 0.0037	.3347	----	----	----	----	185	UNCH
2650		----	----	----	----	----	0.3395 + 0.0045	.3961	----	----	----	----	20	UNCH
5300		----	----	----	----	----	2.5952 + 0.0136	.9084	----	----	----	----	60	UNCH
TOTAL													385	
JAN25														
2250		----	----	----	----	----	0.1350 + 0.0020	.2000	----	----	----	----	45	UNCH
2500		----	----	----	----	----	0.2283 + 0.0031	.2934	----	----	----	----	125	UNCH
TOTAL													170	
FEB25														
2250		----	----	----	----	----	0.1478 + 0.0022	.2148	----	----	----	----	40	UNCH
2500		----	----	----	----	----	0.2462 + 0.0034	.3102	----	----	----	----	125	UNCH
TOTAL													165	
MAR25														
2250		----	----	----	----	----	0.1852 + 0.0029	.2613	----	----	----	----	36	UNCH
2500		----	----	----	----	----	0.2985 + 0.0043	.3638	----	----	----	----	125	UNCH
TOTAL													161	
APR25														
2250		----	----	----	----	----	0.2961 + 0.0049	.3921	----	----	----	----	42	UNCH
2500		----	----	----	----	----	0.4480 + 0.0064	.5039	----	----	----	----	125	UNCH
TOTAL													167	
MAY25														
2250		----	----	----	----	----	0.3089 + 0.0049	.4035	----	----	----	----	42	UNCH
2500		----	----	----	----	----	0.4642 + 0.0065	.5146	----	----	----	----	125	UNCH
TOTAL													167	
JUN25														
2250		----	----	----	----	----	0.2986 + 0.0048	.3879	----	----	----	----	37	UNCH
2500		----	----	----	----	----	0.4497 + 0.0064	.4978	----	----	----			



PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 PG63

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PRICE INDICATOR KEY

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LN	PUT	OPEN	OUTCRY	GLOBEX	OPEN	OUTCRY	SETT.PRICE	DELTA	EXER	OPEN	GLOBEX	PNT	OPEN
OPEN	OPEN	RANGE	HIGH/LOW	HIGH/LOW	CLOSE	RANGE	& PT.CHGE.		CISES	OUTCRY	VOLUME	VOLUME	INTEREST
NYMEX NATURAL GAS (EURO) OPTS													158
TOTAL													
SEP25							0.2937 + 0.0047	.3722	----	----	----	----	36 UNCH
2250	----	----	----	----	----	----	0.4408 + 0.0063	.4790	----	----	----	----	125 UNCH
2500	----	----	----	----	----	----							161 UNCH
TOTAL													
OCT25							0.2869 + 0.0047	.3609	----	----	----	----	41 UNCH
2250	----	----	----	----	----	----	0.4308 + 0.0062	.4664	----	----	----	----	125 UNCH
2500	----	----	----	----	----	----							166 UNCH
TOTAL													
NOV25							0.2575 + 0.0039	.3224	----	----	----	----	38 UNCH
2250	----	----	----	----	----	----	0.3880 + 0.0053	.4243	----	----	----	----	125 UNCH
2500	----	----	----	----	----	----							163 UNCH
TOTAL													
DEC25							0.1977 + 0.0029	.2499	----	----	----	----	45 UNCH
2250	----	----	----	----	----	----	0.3075 + 0.0042	.3418	----	----	----	----	125 UNCH
2500	----	----	----	----	----	----							170 UNCH
TOTAL													
JAN26							0.1542 + 0.0025	.2105	----	----	----	----	45 UNCH
2250	----	----	----	----	----	----							45 UNCH
TOTAL													
FEB26							0.1660 + 0.0027	.2242	----	----	----	----	40 UNCH
2250	----	----	----	----	----	----							40 UNCH
TOTAL													
MAR26							0.2027 + 0.0033	.2677	----	----	----	----	36 UNCH
2250	----	----	----	----	----	----							36 UNCH
TOTAL													
APR26							0.3158 + 0.0052	.3931	----	----	----	----	42 UNCH
2250	----	----	----	----	----	----							42 UNCH
TOTAL													
MAY26							0.3282 + 0.0054	.4036	----	----	----	----	42 UNCH
2250	----	----	----	----	----	----							42 UNCH
TOTAL													
JUN26							0.3161 + 0.0052	.3883	----	----	----	----	37 UNCH
2250	----	----	----	----	----	----							37 UNCH
TOTAL													
JUL26							0.3066 + 0.0051	.3748	----	----	----	----	37 UNCH
2250	----	----	----	----	----	----							37 UNCH
TOTAL													
AUG26							0.3067 + 0.0050	.3726	----	----	----	----	33 UNCH
2250	----	----	----	----	----	----							33 UNCH
TOTAL													
SEP26							0.3117 + 0.0052	.3748	----	----	----	----	36 UNCH
2250	----	----	----	----	----	----							36 UNCH
TOTAL													
OCT26							0.3023 + 0.0050	.3624	----	----	----	----	41 UNCH
2250	----	----	----	----	----	----							41 UNCH
TOTAL													
NOV26							0.2711 + 0.0045	.3249	----	----	----	----	38 UNCH
2250	----	----	----	----	----	----							38 UNCH
TOTAL													
DEC26							0.2105 + 0.0033	.2547	----	----	----	----	45 UNCH
2250	----	----	----	----	----	----							45 UNCH
TOTAL													
JAN27							0.1829 + 0.0028	.2200	----	----	----	----	45 UNCH
2250	----	----	----	----	----	----							45 UNCH
TOTAL													
FEB27							0.1939 + 0.0030	.2309	----	----	----	----	40 UNCH
2250	----	----	----	----	----	----							40 UNCH
TOTAL													
MAR27							0.2291 + 0.0036	.2691	----	----	----	----	36 UNCH
2250	----	----	----	----	----	----							36 UNCH
TOTAL													
APR27							0.3371 + 0.0053	.3853	----	----	----	----	42 UNCH
2250	----	----	----	----	----	----							42 UNCH
TOTAL													
MAY27							0.3462 + 0.0055	.3931	----	----	----	----	42 UNCH
2250	----	----	----	----	----	----							42 UNCH
TOTAL													
JUN27							0.3350 + 0.0053	.3790	----	----	----	----	37 UNCH
2250	----	----	----	----	----	----							37 UNCH
TOTAL													
JUL27							0.3248 + 0.0051	.3658	----	----	----	----	37 UNCH
2250	----	----	----	----	----	----							37 UNCH
TOTAL													
AUG27							0.3247 + 0.0051	.3634	----	----	----	----	33 UNCH
2250	----	----	----	----	----	----							33 UNCH
TOTAL													
SEP27							0.3251 + 0.0051	.3618	----	----	----	----	36 UNCH
2250	----	----	----	----	----	----							36 UNCH
TOTAL													
OCT27							0.3151 + 0.0050	.3486	----	----	----	----	41 UNCH
2250	----	----	----	----	----	----							41 UNCH
TOTAL													
NOV27							0.2852 + 0.0045	.3152	----	----	----	----	38 UNCH
2250	----	----	----	----	----	----							38 UNCH
TOTAL													
DEC27							0.2305 + 0.0036	.2552	----	----	----	----	45 UNCH
2250	----	----	----	----	----	----							45 UNCH
TOTAL													
JAN28							0.1959 + 0.0032	.2217	----	----	----	----	45 UNCH
2250	----	----	----	----	----	----							45 UNCH
TOTAL													
FEB28							0.2064 + 0.0033	.2320	----	----	----	----	40 UNCH
2250	----	----	----	----	----	----							40 UNCH
TOTAL													
MAR28							0.2394 + 0.0039	.2670	----	----	----	----	36 UNCH
2250	----	----	----	----	----	----							36 UNCH
TOTAL													
APR28							0.3448 + 0.0055	.3775	----	----	----	----	42 UNCH
2250	----	----	----	----	----	----							42 UNCH



2020 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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Customer Service: (312) 930-1000

PRELIMINARY

PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 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: 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 MAY28 to FEB29.

Table with columns: ON CALL, JAN21, 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 specific contract months from 2000 to 2950.

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 #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 PG63

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Table with columns: GLOBEX OPEN, OPEN OUTCRY OPEN RANGE, GLOBEX HIGH/LOW, OPEN OUTCRY HIGH/LOW, OPEN OUTCRY CLOSE RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, OPEN OUTCRY VOLUME, GLOBEX VOLUME, PNT VOLUME, OPEN INTEREST. Rows include contract months like FEB21, MAR21, APR21, MAY21, JUN21, JUL21, AUG21.

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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 from AUG21 to MAR21 for NYMEX, NATURAL GAS, and OPTIONS (PHY).

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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 Nymex Natural Gas Options (Phy) for months MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21, OCT21, NOV21, DEC21, and KD Call Nymex One Day Natural Gas Options, and OB Call Nymex RBOB (Phy) Options for months JAN21, FEB21, and MAR21.



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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 MAR21 to DEC22 and PUT options for JAN21.



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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 JAN21 to JUN22 with various contract specifications and volume data.



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OB	PUT	GLOBEX	OPEN	OUTCRY	GLOBEX	OPEN	OUTCRY	SETT.PRICE	DELTA	EXER	OPEN	GLOBEX®	PNT	OPEN
		OPEN	OPEN	RANGE	HIGH/LOW	HIGH/LOW	RANGE	& PT.CHGE.		CISES	OUTCRY	VOLUME	VOLUME	INTEREST
NYMEX RBOB (PHY) OPTIONS														
JUN22								0.1916 + 0.0047	.2838					5
12300														5
TOTAL														UNCH
JUL22								0.1800 + 0.0042	.2615					5
11800														5
TOTAL														UNCH
AUG22								0.1884 + 0.0042	.2636					5
11800														5
TOTAL														UNCH
SEP22								0.1999 + 0.0043	.2698					5
11800														5
TOTAL														UNCH
OCT22								0.2357 + 0.0044	.3169					5
11800														5
TOTAL														UNCH
NOV22								0.2499 + 0.0043	.3283					5
11800														5
TOTAL														UNCH
DEC22								0.2613 + 0.0041	.3340					5
11800														5
TOTAL														UNCH
PJM NORTRN ILL HUB 50 MW LMP OOF														
JUL22								3.06 - 0.04	.4625					20
3500														20
TOTAL														UNCH
AUG22								1.89 - 0.02	.3472					23
3500														23
TOTAL														UNCH
PJM WEST HUB REAL-TIME PK 5 MW OPT														
JAN21								0.01 - UNCH	.0085					80
2600								0.02 - 0.01	.0177					40
2700								0.25 - 0.08	.1859					200
3000								2.10 + 0.21	.8140					20
3000								1.35 + 0.15	.6696					40
3100								0.50 - 0.14	.3303					10
3100								0.92 - 0.20	.5162					30
3200								0.77 + 0.09	.4837					40
3200								1.55 - 0.25	.6981					60
3300								0.08 + 0.01	.0783					20
3500								0.03 - UNCH	.0323					30
3600								4.18 - 0.29	.9676					20
3600								5.16 - 0.29	.9883					10
3700								0.01 - UNCH	.0116					60
3700														60
TOTAL														660
JAN22								0.45 + 0.01	.1539					20
2800								0.70 + 0.02	.2146					100
2900								1.02 + 0.02	.2821					20
3000								3.55 - 0.03	.7178					40
3000								1.21 + 0.02	.3178					100
3050								3.24 - 0.03	.6822					100
3050								2.95 - 0.03	.6457					40
3100								1.42 + 0.02	.3542					90
3100								1.90 + 0.02	.4278					90
3200								2.43 - 0.03	.5721					10
3200								1.29 - 0.01	.3673					40
3500								3.75 + 0.03	.6326					100
3500														670
TOTAL														670
JAN23								0.65 - 0.02	.1765					100
2700								2.19 - 0.04	.4126					40
3100								2.95 - 0.01	.5873					40
3100														180
TOTAL														UNCH
PJM WEST HUB REAL-TIME PK CAL 50 MW														
JAN21								2.76 + 0.38	.5166					20
3500								3.23 - 0.28	.4826					20
3500														40
TOTAL														UNCH
FEB21								3.82 + 0.52	.5204					20
3500								4.97 - 0.20	.4781					20
3500														40
TOTAL														UNCH
MAR21								6.58 - 0.20	.6477					23
3500								1.76 + 0.08	.3502					23
3500														46
TOTAL														UNCH
APR21								5.98 - 0.29	.8270					22
3500								0.43 + 0.06	.1708					22
3500														44
TOTAL														UNCH
MAY21								5.74 - 0.07	.8026					20
3500								0.52 + 0.01	.1946					20
3500														40
TOTAL														UNCH
JUN21								0.51 + 0.02	.1894					22
3500								5.97 - 0.07	.8075					22
3500														44
TOTAL														UNCH
JUL21								3.12 + 0.19	.5623					21
3500								2.68 - 0.18	.4330					21
3500														42
TOTAL														UNCH
AUG21								4.05 - 0.20	.5816					22
3500								1.83 + 0.15	.4131					22
3500														44
TOTAL														UNCH
SEP21								4.87 - 0.07	.6427					21
3500								1.45 + 0.03	.3517					21
3500														42
TOTAL														UNCH



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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 PMA OOF, RA CALL, and various contract months (OCT21, NOV21, DEC21, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21, OCT21, NOV21, DEC21).



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7A PUT	WTI CRUDE OIL	1 M CSO FIN	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
SEP21									
- 150	----	----	0.04 UNCH	.0779	----	----	----	2000	4000 + 2000
- 100	----	----	0.05 - 0.01	.1129	----	----	----	1000	2000 + 1000
- 80	----	----	0.07 - 0.01	.1529	----	----	----	----	500 UNCH
- 50	----	----	0.09 - 0.02	.2124	----	----	----	----	500 UNCH
- 30	----	----	0.12 - 0.01	.2826	----	----	----	----	100 UNCH
TOTAL								3000	7100 + 3000
OCT21									
- 150	----	----	0.02 - 0.02	.0493	----	----	----	2000	4000 + 2000
- 100	----	----	0.04 - 0.03	.0993	----	----	----	1000	2000 + 1000
- 80	----	----	0.06 - 0.03	.1416	----	----	----	----	500 UNCH
- 50	----	----	0.08 - 0.05	.2028	----	----	----	----	500 UNCH
- 30	----	----	0.12 - 0.04	.2853	----	----	----	----	100 UNCH
TOTAL								3000	7100 + 3000
NOV21									
- 150	----	----	0.02 - 0.02	.0495	----	----	----	2000	4000 + 2000
- 100	----	----	0.04 - 0.03	.1000	----	----	----	1000	2000 + 1000
- 80	----	----	0.05 - 0.05	.1288	----	----	----	----	500 UNCH
- 50	----	----	0.08 - 0.06	.2046	----	----	----	----	500 UNCH
- 30	----	----	0.11 - 0.06	.2793	----	----	----	----	100 UNCH
TOTAL								3000	7100 + 3000
DEC21									
- 150	----	----	0.03 - 0.02	.0650	----	----	----	2000	4000 + 2000
- 100	----	----	0.04 - 0.05	.0992	----	----	----	1000	2000 + 1000
- 80	----	----	0.05 - 0.06	.1275	----	----	----	----	500 UNCH
- 50	----	----	0.08 - 0.06	.2017	----	----	----	----	500 UNCH
- 30	----	----	0.11 - 0.06	.2743	----	----	----	----	100 UNCH
TOTAL								3000	7100 + 3000
WA CALL	WTI CRUDE OIL	1MO CAL SPRD OPTIONS							
JAN21									
- 30	----	0.16B/----	0.16B/----	0.16 + 0.03	.7514	----	----	----	2100 UNCH
- 25	----	0.11B/----	0.11B/----	0.12 + 0.02	.6730	----	----	----	1250 UNCH
- 20	----	----	----	0.09 + 0.01	.5659	----	----	----	1500 UNCH
- 15	----	----	----	0.07 + 0.01	.4589	----	----	----	2500 UNCH
- 10	----	----	----	0.06 + 0.02	.3759	----	----	----	2000 UNCH
- 5	----	----	----	0.06 + 0.03	.3269	----	----	----	1000 UNCH
0	----	----	----	0.05 + 0.03	.2734	----	----	----	1850 UNCH
25	----	----	----	0.02 + 0.01	.1100	----	----	----	4200 UNCH
50	----	----	----	0.01 UNCH	.0510	----	----	----	2500 UNCH
75	----	----	----	0.01 UNCH	.0124	----	----	----	850 UNCH
100	----	----	----	0.01 UNCH	.0021	----	----	----	1000 UNCH
TOTAL									20750
FEB21									
- 30	----	0.22B/----	0.22B/----	0.22 + 0.01	.6985	----	----	----	2100 UNCH
- 25	----	0.18B/----	0.18B/----	0.18 + 0.01	.6477	----	----	----	1600 UNCH
- 20	----	----	----	0.14 UNCH	.5890	----	----	----	1500 UNCH
- 15	----	----	----	0.11 UNCH	.5153	----	----	----	2500 UNCH
- 10	----	----	----	0.09 UNCH	.4411	----	----	----	2000 UNCH
- 5	----	----	----	0.07 - 0.01	.3698	----	----	----	1000 UNCH
0	----	----	----	0.06 UNCH	.3147	----	----	----	1850 UNCH
25	----	----	----	0.02 - 0.01	.1190	----	----	----	4200 UNCH
50	----	----	----	0.01 - 0.01	.0557	----	----	----	2500 UNCH
75	----	----	----	0.01 UNCH	.0134	----	----	----	850 UNCH
100	----	----	----	0.01 UNCH	.0023	----	----	----	1000 UNCH
TOTAL									21100
MAR21									
- 30	----	0.28B/----	0.28B/----	0.28 + 0.01	.7097	----	----	----	2100 UNCH
- 25	----	----	----	0.24 UNCH	.6696	----	----	----	1250 UNCH
- 20	----	----	----	0.20 - 0.02	.6254	----	----	----	1500 UNCH
- 15	----	----	----	0.17 - 0.03	.5693	----	----	----	2500 UNCH
- 10	----	----	----	0.13 - 0.04	.5128	----	----	----	2000 UNCH
- 5	----	----	----	0.10 - 0.05	.4463	----	----	----	1000 UNCH
0	----	----	----	0.09 - 0.04	.3906	----	----	----	1850 UNCH
25	----	----	----	0.04 - 0.02	.1874	----	----	----	4200 UNCH
50	----	----	----	0.02 - 0.02	.0935	----	----	----	2500 UNCH
75	----	----	----	0.02 UNCH	.0747	----	----	----	850 UNCH
100	0.02	0.02	#0.02/*0.02	#0.02/*0.02	0.02 + 0.01	.0629	100	----	1100 + 100
TOTAL							100	----	20850 + 100
APR21									
- 30	----	0.34B/----	0.34B/----	0.34 + 0.01	.7184	----	----	----	2100 UNCH
- 25	----	0.30B/----	0.30B/----	0.30 + 0.01	.6851	----	----	----	200 UNCH
0	----	----	----	0.15 UNCH	.4621	----	----	----	3350 UNCH
25	----	----	----	0.07 UNCH	.2569	----	----	----	4200 UNCH
50	----	----	----	0.04 UNCH	.1468	----	----	----	2500 UNCH
75	----	----	----	0.02 UNCH	.0771	----	----	----	500 UNCH
100	----	----	----	0.01 UNCH	.0398	----	----	----	1000 UNCH
TOTAL									13850
MAY21									
- 30	----	0.40B/----	0.40B/----	0.40 + 0.02	.7239	----	----	----	2100 UNCH
- 25	----	0.35B/----	0.35B/----	0.36 + 0.02	.6955	----	----	----	200 UNCH
0	----	----	----	0.21 + 0.01	.5078	----	----	----	3350 UNCH
25	----	----	----	0.11 UNCH	.3217	----	----	----	4200 UNCH
50	----	----	----	0.06 UNCH	.1908	----	----	----	2500 UNCH
75	----	----	----	0.04 UNCH	.1234	----	----	----	500 UNCH
100	----	----	----	0.02 UNCH	.0669	----	----	----	1000 UNCH
TOTAL									13850
JUN21									
- 30	----	----	----	0.45 UNCH	.7252	----	----	----	2100 UNCH
- 25	----	----	----	0.41 UNCH	.7000	----	----	----	200 UNCH
0	----	----	----	0.24 - 0.01	.5373	----	----	----	3350 UNCH
25	----	----	----	0.14 UNCH	.3612	----	----	----	4200 UNCH
50	----	----	----	0.08 UNCH	.2269	----	----	----	2500 UNCH
75	----	----	----	0.05 UNCH	.1447	----	----	----	500 UNCH
100	----	#0.04B/----	#0.04B/----	0.04 + 0.01	.1068	----	----	----	1000 UNCH
TOTAL									13850
JUL21									
- 40	----	----	----	0.57 - 0.01	.7453	----	----	----	250 UNCH
0	----	----	----	0.25 UNCH	.5523	----	----	----	2000 UNCH
25	----	----	----	0.17 UNCH	.3863	----	----	----	1000 UNCH
50	----	----	----	0.11 UNCH	.2636	----	----	----	2700 UNCH
75	----	----	----	0.07 - 0.01	.1756	----	----	----	300 UNCH
100	----	----	----	0.05 UNCH	.1235	----	----	----	1450 UNCH
TOTAL									7700
AUG21									
- 40	----	----	----	0.60 - 0.01	.7494	----	----	----	250 UNCH
0	----	----	----	0.29 - 0.01	.5591	----	----	----	2000 UNCH
25	----	----	----	0.20 UNCH	.4070	----	----	----	1000 UNCH
50	----	----	----	0.14 UNCH	.2930	----	----	----	2700 UNCH
75	----	----	----	0.10 UNCH	.2116	----	----	----	300 UNCH
100	----	----	----	0.08 UNCH	.1621	----	----	----	1450 UNCH
TOTAL									7700
SEP21									
- 40	----	----	----	0.59 - 0.03	.7588	----	----	----	250 UNCH
0	----	----	----	0.29 - 0.01	.5591	----	----	----	2000 UNCH
25	----	----	----	0.19 UNCH	.4035	----	----	----	1000 UNCH



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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 WA CALL SEP21, OCT21, NOV21, DEC21, JAN22, FEB22, MAR22, APR22, MAY22, JUN22, JUL22, AUG22, SEP22, OCT22, NOV22, DEC22, WA PUT JAN21, FEB21, MAR21, APR21, MAY21.

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WA PUT	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
WTI CRUDE OIL 1MO CAL SPRD OPTIONS												1800
TOTAL												1800
NOV22						0.06 UNCH	.1331					600 UNCH
- 100	----	----	----	----	----	0.30 UNCH	.5054					1200 UNCH
0	----	----	----	----	----							1800
TOTAL												1800
DEC22						0.07 UNCH	.1420					600 UNCH
- 100	----	----	----	----	----	0.29 UNCH	.4843					1200 UNCH
0	----	----	----	----	----							1800
TOTAL												1800
WTI-BRENT SPREAD OPTION												
FEB21			0.15B/----	0.15B/----		0.15 + 0.02	.3079					1250 UNCH
- 200	----	----				0.04 + 0.01	.0828					200 UNCH
- 100	----	----										1450
TOTAL												1450
MAR21						2.24 + 0.09	.9378					2000 UNCH
- 450	----	----				0.26 + 0.02	.3790					1250 UNCH
- 200	----	----	0.25B/----	0.25B/----		0.09 + 0.01	.1416					200 UNCH
- 100	----	----										3450
TOTAL												3450
APR21						0.34 + 0.01	.4024				200	1250 + 200
- 200	----	----	0.36B/----	0.36B/----		0.10 - 0.01	.1513				200	200 UNCH
- 100	----	----										1450 + 200
TOTAL											200	1450 + 200
MAY21						0.41 + 0.01	.4083				200	1250 + 200
- 200	----	----				0.15 UNCH	.1837				200	200 UNCH
- 100	----	----										1450 + 200
TOTAL											200	1450 + 200
JUN21						2.24 + 0.02	.8796					4500 UNCH
- 450	----	----				1.36 + 0.01	.7597					500 UNCH
- 350	----	----				0.98 + 0.01	.6597					250 UNCH
- 300	----	----	0.99B/----	0.99B/----		0.45 UNCH	.4049				200	1250 + 200
- 200	----	----				0.20 UNCH	.2075					200 UNCH
- 100	----	----										6700 + 200
TOTAL											200	6700 + 200
JUL21						0.39 - 0.01	.3906					900 UNCH
- 200	----	----				0.20 UNCH	.2063					200 UNCH
- 100	----	----										1100
TOTAL												1100
AUG21						0.38 - 0.01	.3755					900 UNCH
- 200	----	----				0.22 - 0.01	.2110					200 UNCH
- 100	----	----										1100
TOTAL												1100
SEP21						2.22 - 0.02	.8051					1000 UNCH
- 450	----	----				0.50 - 0.02	.3863					900 UNCH
- 200	----	----				0.26 UNCH	.2228					200 UNCH
- 100	----	----										2100
TOTAL												2100
OCT21						0.37 - 0.01	.3502					900 UNCH
- 200	----	----				0.26 UNCH	.2185					200 UNCH
- 100	----	----										1100
TOTAL												1100
NOV21						0.39 - 0.01	.3464					900 UNCH
- 200	----	----				0.28 - 0.01	.2223					200 UNCH
- 100	----	----										1100
TOTAL												1100
DEC21			----/2.13A	----/2.13A		2.11 - 0.06	.7653					6100 UNCH
- 450	----	----				0.53 - 0.03	.3660					900 UNCH
- 200	----	----				0.27 - 0.02	.2153					1500 UNCH
- 100	----	----				0.14 - 0.01	.1209					100 UNCH
0	----	----										8600
TOTAL												8600
JAN22						0.98 - 0.03	.5363					500 UNCH
- 300	----	----				0.47 - 0.02	.3461					500 UNCH
- 200	----	----										1000
TOTAL												1000
FEB22						0.96 - 0.02	.5231					500 UNCH
- 300	----	----				0.43 - 0.02	.3300					500 UNCH
- 200	----	----										1000
TOTAL												1000
MAR22						0.91 - 0.02	.5053					500 UNCH
- 300	----	----				0.38 - 0.01	.3073					500 UNCH
- 200	----	----										1000
TOTAL												1000
APR22						0.88 - 0.02	.4946					500 UNCH
- 300	----	----				0.35 - 0.01	.2931					500 UNCH
- 200	----	----										1000
TOTAL												1000
MAY22						0.85 - 0.02	.4822					500 UNCH
- 300	----	----				0.33 - 0.01	.2804					500 UNCH
- 200	----	----										1000
TOTAL												1000
JUN22						0.83 - 0.03	.4703					2000 UNCH
- 300	----	----				0.33 - 0.01	.2742					500 UNCH
- 200	----	----										2500
TOTAL												2500
JUL22						0.80 - 0.02	.4552					500 UNCH
- 300	----	----				0.33 - 0.02	.2667					500 UNCH
- 200	----	----										1000
TOTAL												1000
AUG22						0.77 - 0.02	.4433					500 UNCH
- 300	----	----				0.32 - 0.01	.2581					500 UNCH
- 200	----	----										1000
TOTAL												1000
SEP22						0.76 - 0.02	.4370					500 UNCH
- 300	----	----				0.33 - 0.01	.2582					500 UNCH
- 200	----	----										1000
TOTAL												1000
OCT22						0.77 - 0.02	.4350					500 UNCH
- 300	----	----				0.34 UNCH	.2598					500 UNCH
- 200	----	----										1000
TOTAL												1000
NOV22						0.77 - 0.01	.4336					500 UNCH
- 300	----	----				0.32 - 0.01	.2530					500 UNCH
- 200	----	----										1000

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PG63 BULLETIN #231@

ENERGY OPTIONS

Mon, Nov 30, 2020 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 BV CALL to OCT22.



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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
WTI-BRENT SPREAD OPTION												
BY PUT												
OCT22												
- 450	----	----	----	----	----	0.57	UNCH	.3335	----	----	----	500
TOTAL												500 UNCH
NOV22												
- 450	----	----	----	----	----	0.58	UNCH	.3361	----	----	----	500
TOTAL												500 UNCH
DEC22												
- 500	----	----	----	----	----	0.36 +	0.01	.2520	----	----	----	200
- 450	----	----	----	----	----	0.50	UNCH	.3227	----	----	----	500
- 400	----	----	----	----	----	0.70 +	0.01	.4036	----	----	----	500
TOTAL												1200 UNCH



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OPTIONS EOO'S AND BLOCKS

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME
LO CALL NYMEX CRUDE OIL OPTIONS (PHY)			
JAN21	CALL		
LO	4250	0	1056
LO	4300	0	1145
LO	4500	0	250
LO	4550	0	300
LO	4600	0	100
LO	4700	0	100
LO	4800	0	100
LO	5000	0	500
LO	5100	0	300
LO	5500	0	100
TOTALS		0	3951
FEB21 CALL			
LO	4500	0	1000
LO	4700	0	150
LO	5000	0	2500
LO	5300	0	2500
LO	5400	0	100
LO	5600	0	2500
LO	5900	0	2500
TOTALS		0	11250
MAR21 CALL			
LO	4550	0	350
LO	5000	0	750
LO	5100	0	100
LO	5500	0	50
TOTALS		0	1250
DEC21 CALL			
LO	4500	0	1000
LO	6500	0	2100
TOTALS		0	3100
DEC22 CALL			
LO	5500	0	700
TOTALS		0	700
LO PUT NYMEX CRUDE OIL OPTIONS (PHY)			
JAN21	PUT		
LO	4200	0	200
LO	4250	0	275
TOTALS		0	475
FEB21 PUT			
LO	3500	0	100
LO	4200	0	100
TOTALS		0	200
MAR21 PUT			
LO	3500	0	450
LO	4000	0	750
LO	4500	0	200
LO	4550	0	350
TOTALS		0	1750
MAY21 PUT			
LO	3000	0	1200
LO	3500	0	1200
TOTALS		0	2400
SEP21 PUT			
LO	3500	0	150
TOTALS		0	150
DEC21 PUT			
LO	4500	0	300
TOTALS		0	300
DEC22 PUT			
LO	3500	0	700
TOTALS		0	700
OH CALL NYMEX HEATING OIL (PHY) OPTIONS			
FEB21	CALL		
OH	14000	0	50
TOTALS		0	50
MAR21 CALL			
OH	14000	0	50
TOTALS		0	50
LN CALL NYMEX NATURAL GAS (EURO) OPTS			
JAN21	CALL		
LN	3000	0	1513
LN	3100	0	77
LN	3250	0	2018
LN	3500	0	2691
LN	3750	0	3552
LN	4000	0	1000
LN	4500	0	2402
LN	5000	0	389
LN	7000	0	65
TOTALS		0	13707
FEB21 CALL			
LN	3250	0	400
LN	3500	0	550
LN	3750	0	100
LN	4250	0	500
LN	5000	0	389
LN	7000	0	65
TOTALS		0	2004
MAR21 CALL			
LN	2800	0	60
LN	3000	0	846
LN	3250	0	2395
LN	3500	0	200
LN	4000	0	3562
LN	4500	0	400
LN	4750	0	101
LN	5000	0	604
LN	6000	0	855
LN	7000	0	65
TOTALS		0	9088
APR21 CALL			

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LN		3000	0	350
LN		3250	0	1900
LN		3500	0	1700
LN		4000	0	700
TOTALS			0	4650
MAY21	CALL			
LN		3000	0	100
LN		3250	0	430
LN		4000	0	700
TOTALS			0	1230
JUN21	CALL			
LN		2750	0	500
LN		2950	0	50
LN		3000	0	100
LN		3250	0	1130
LN		4000	0	700
TOTALS			0	2480
JUL21	CALL			
LN		3000	0	850
LN		3250	0	430
LN		3500	0	750
LN		4000	0	700
TOTALS			0	2730
AUG21	CALL			
LN		3000	0	100
LN		3250	0	430
LN		3300	0	200
LN		4000	0	700
TOTALS			0	1430
SEP21	CALL			
LN		3000	0	100
LN		3250	0	430
LN		4000	0	700
TOTALS			0	1230
OCT21	CALL			
LN		2750	0	168
LN		3000	0	100
LN		3250	0	2864
LN		4000	0	3147
LN		5000	0	147
TOTALS			0	6426
DEC21	CALL			
LN		4000	0	200
TOTALS			0	200
MAR22	CALL			
LN		3500	0	250
TOTALS			0	250
APR22	CALL			
LN		3000	0	100
TOTALS			0	100
MAY22	CALL			
LN		3000	0	100
TOTALS			0	100
JUN22	CALL			
LN		3000	0	100
TOTALS			0	100
JUL22	CALL			
LN		3000	0	100
TOTALS			0	100
AUG22	CALL			
LN		3000	0	100
TOTALS			0	100
SEP22	CALL			
LN		3000	0	100
TOTALS			0	100
OCT22	CALL			
LN		3000	0	100
TOTALS			0	100

LN	PUT	NYMEX NATURAL GAS (EURO) OPTS		
JAN21	PUT			
LN		1500	0	65
LN		1750	0	200
LN		2000	0	727
LN		2100	0	200
LN		2250	0	1500
LN		2300	0	400
LN		2500	0	3169
LN		2750	0	500
LN		2900	0	200
LN		3000	0	1293
LN		3100	0	78
LN		3250	0	29
LN		3500	0	26
TOTALS			0	8387
FEB21	PUT			
LN		1500	0	66
LN		2250	0	2850
LN		2350	0	800
LN		2500	0	115
LN		2750	0	500
LN		3500	0	500
TOTALS			0	4831
MAR21	PUT			
LN		1500	0	65
LN		2000	0	3355
LN		2250	0	1500
LN		2500	0	65
LN		2700	0	50
LN		2800	0	60
TOTALS			0	5095
APR21	PUT			
LN		2400	0	200
LN		2500	0	150
TOTALS			0	350
MAY21	PUT			
LN		2400	0	200
TOTALS			0	200
JUN21	PUT			
LN		2100	0	200



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LN	2400	0	200
LN	2600	0	250
TOTALS		0	650

JUL21 PUT			
LN	2400	0	200
LN	2500	0	750
TOTALS		0	950

AUG21 PUT			
LN	2400	0	200
TOTALS		0	200

SEP21 PUT			
LN	2400	0	200
TOTALS		0	200

OCT21 PUT			
LN	2400	0	200
TOTALS		0	200

KD CALL	NYMEX ONE DAY NATURAL GAS OPTIONS		
NOV20 CALL			
KD	3000	0	50
TOTALS		0	50

BV CALL	WTI-BRENT SPREAD OPTION		
APR21 CALL			
BV	-200	0	200
TOTALS		0	200

MAY21 CALL			
BV	-200	0	200
TOTALS		0	200

JUN21 CALL			
BV	-200	0	200
TOTALS		0	200

BV PUT	WTI-BRENT SPREAD OPTION		
APR21 PUT			
BV	-350	0	200
TOTALS		0	200

MAY21 PUT			
BV	-350	0	200
TOTALS		0	200

JUN21 PUT			
BV	-350	0	200
TOTALS		0	200

AO CALL	CRUDE OIL APO OPTIONS		
DEC20 CALL			
AO	4660	0	7
TOTALS		0	7

FEB21 CALL			
AO	5000	0	50
TOTALS		0	50

APR21 CALL			
AO	5000	0	30
TOTALS		0	30

MAY21 CALL			
AO	5000	0	30
TOTALS		0	30

JUN21 CALL			
AO	5000	0	30
TOTALS		0	30

AO PUT	CRUDE OIL APO OPTIONS		
DEC20 PUT			
AO	4000	0	7
TOTALS		0	7

JAN21 PUT			
AO	4175	0	150
AO	4200	0	300
AO	4675	0	150
AO	4700	0	300
TOTALS		0	900

FEB21 PUT			
AO	4175	0	150
AO	4200	0	300
AO	4400	0	50
AO	4675	0	150
AO	4700	0	300
TOTALS		0	950

MAR21 PUT			
AO	4175	0	150
AO	4200	0	300
AO	4675	0	150
AO	4700	0	300
TOTALS		0	900

APR21 PUT			
AO	4000	0	30
AO	4175	0	150
AO	4200	0	300
AO	4675	0	150
AO	4700	0	300
TOTALS		0	930

MAY21 PUT			
AO	4000	0	30
AO	4175	0	150
AO	4200	0	300
AO	4675	0	150
AO	4700	0	300
TOTALS		0	930

JUN21 PUT			
AO	4000	0	30
AO	4175	0	150
AO	4200	0	300
AO	4675	0	150
AO	4700	0	300
TOTALS		0	930

NOV22 PUT			
AO	4000	0	5
TOTALS		0	5



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7A CALL WTI CRUDE OIL 1 M CSO FIN				
JAN21	CALL			
7A		-5	0	3000
TOTALS			0	3000
FEB21 CALL				
7A		-5	0	3000
TOTALS			0	3000
MAR21 CALL				
7A		-5	0	3000
TOTALS			0	3000
7A PUT WTI CRUDE OIL 1 M CSO FIN				
JAN21	PUT			
7A		-50	0	500
TOTALS			0	500
FEB21 PUT				
7A		-50	0	300
TOTALS			0	300
JUL21 PUT				
7A		-150	0	2000
7A		-100	0	1000
TOTALS			0	3000
AUG21 PUT				
7A		-150	0	2000
7A		-100	0	1000
TOTALS			0	3000
SEP21 PUT				
7A		-150	0	2000
7A		-100	0	1000
TOTALS			0	3000
OCT21 PUT				
7A		-150	0	2000
7A		-100	0	1000
TOTALS			0	3000
NOV21 PUT				
7A		-150	0	2000
7A		-100	0	1000
TOTALS			0	3000
DEC21 PUT				
7A		-150	0	2000
7A		-100	0	1000
TOTALS			0	3000
9C PUT BRENT CRUDE OIL 1 M CSO FIN				
FEB21	PUT			
9C		-30	0	100
TOTALS			0	100
MAR21 PUT				
9C		-30	0	100
TOTALS			0	100
APR21 PUT				
9C		-30	0	100
TOTALS			0	100
MAY21 PUT				
9C		-30	0	100
TOTALS			0	100
JUN21 PUT				
9C		-30	0	100
TOTALS			0	100
G2 PUT NATURAL GAS 2 M CSO FIN				
JAN21	PUT			
G2		0	0	1500
TOTALS			0	1500
G4 CALL NATURAL GAS 1 M CSO FIN				
MAR21	CALL			
G4		1000	0	2500
TOTALS			0	2500
6J CALL NATURAL GAS OPTION ON CALENDAR STRP				
JAN22	CALL			
6J		2750	0	700
6J		3000	0	120
TOTALS			0	820
6J PUT NATURAL GAS OPTION ON CALENDAR STRP				
JAN21	PUT			
6J		2750	0	700
TOTALS			0	700
BZO CALL BRENT CRUDE OIL FUT MARGIN OPT				
MAR21	CALL			
BZO		4600	0	1600
BZO		4900	0	3200
BZO		5200	0	1600
TOTALS			0	6400