

# Top NYMEX Natural Gas Options Daily Market Update

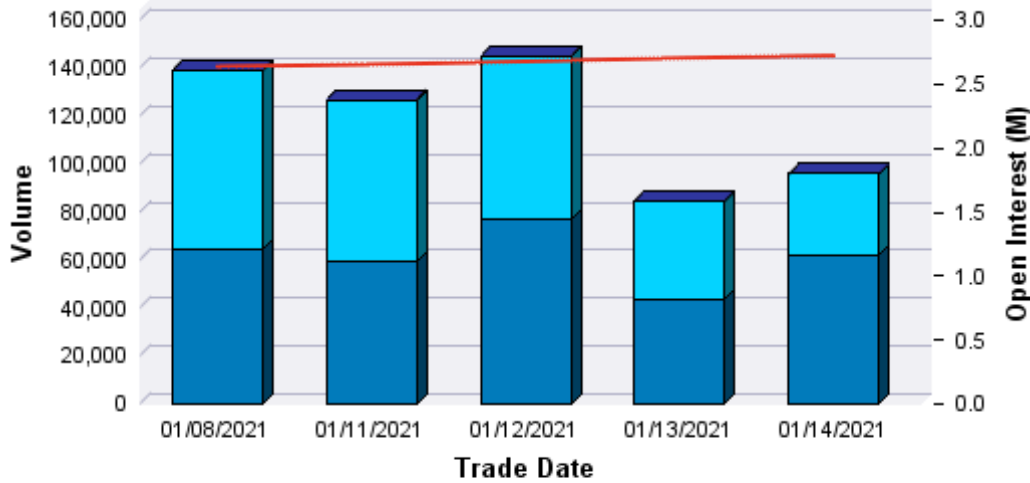


Data as of Trade Date: 1/14/21

Products included in the Report : E7, KD, LN, LN1 - LN5, ON, ON1 - ON5, 6J, G2-G7, U01-U31

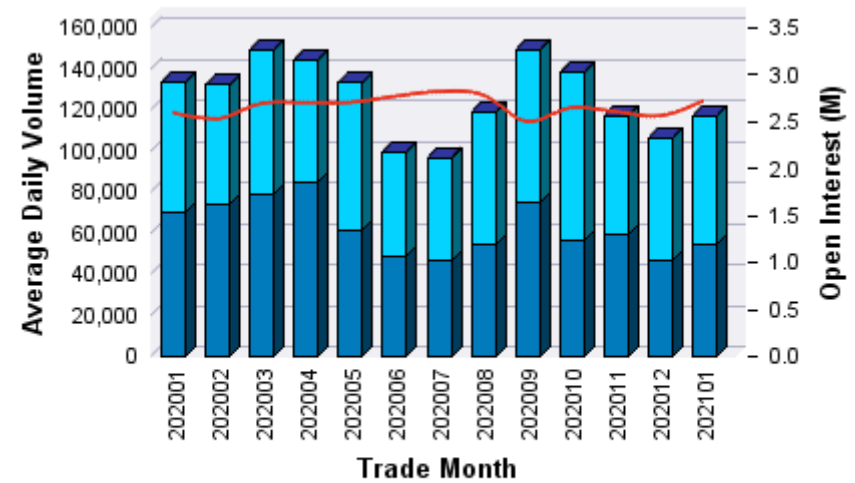
For Info please email [EnergyOptions@cmegroup.com](mailto:EnergyOptions@cmegroup.com)

Options Volume and Open Interest: Last 5 Trade Days



■ Globex Volume ■ ClearPort Volume ■ Pit Volume ■ Open Interest

Options Volume and Open Interest: Last 12 Months



■ Globex ADV ■ ClearPort ADV ■ Pit ADV ■ Open Interest

Trade Date	Globex		ClearPort		Pit		Total Volume
	Volume	%	Volume	%	Volume	%	
01/08/2021	63,808	46%	74,478	54%	0	0%	138,286
01/11/2021	59,222	47%	67,190	53%	0	0%	126,412
01/12/2021	76,924	53%	67,630	47%	0	0%	144,554
01/13/2021	43,328	51%	41,020	49%	0	0%	84,348
01/14/2021	61,602	64%	33,922	36%	0	0%	95,524

Trade Date	NG Futures		HP/NP Futures	
	Volume	OI	Volume	OI
01/08/2021	416,526	1,138,324	6,243	397,682
01/11/2021	486,001	1,128,583	7,452	398,103
01/12/2021	603,340	1,127,069	11,481	400,471
01/13/2021	479,658	1,124,684	2,298	400,691
01/14/2021	440,650	1,132,791	7,732	402,326

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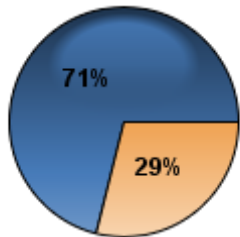
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## Put/Call Volume Breakdown for Natural Gas Options on Trade Date: 1/14/21

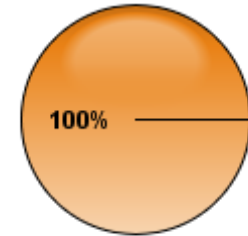
**E7 Options Volume**

■ Call ■ Put



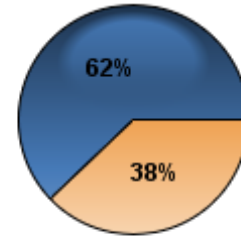
**ON Options Volume**

■ Call ■ Put



**KD Options Volume**

■ Call ■ Put



**LN Options Volume**

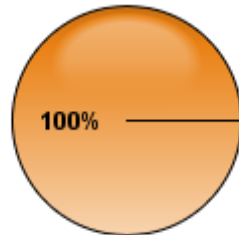
■ Call ■ Put

**LN1-LN5 Options Volume**

■

**ON1-ON5 Options Volume**

■



**G2-G7 Options Volume**

■ Call ■ N/A ■ Put

**6J Options Volume**

■ Call ■ Put

**G4 Options Volume**

■ Call ■ Put

**U01-U31 Options Volume**

■

		Call Option Volume	Put Option Volume	Total Volume
NAT GAS SHORT TERM	U01-U31	0	0	0
NATURAL GAS LOOK ALIKE	LN	56,760	34,594	91,354
NATURAL GAS AMERICAN STYLE	ON	2,787	1,133	3,920
DAILY NATURAL GAS	KD	0	250	250
HENRY HUB FINANCIAL LAST DAY	E7	0	0	0
NAT GAS 1 MO CSO	G4	0	0	0
NAT GAS CSO	G2-G7	0	0	0
NATURAL GAS CAL STRIP	6J	0	0	0
<b>Total:</b>		<b>59,547</b>	<b>35,977</b>	<b>95,524</b>

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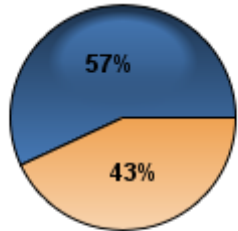


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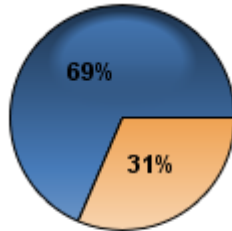
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## Put/Call Open Interest Breakdown for Natural Gas Options on Trade Date: 1/14/21



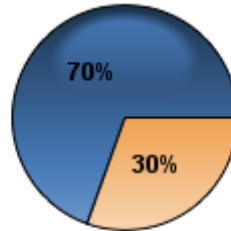
**E7 Options OI**

■ Call ■ Put



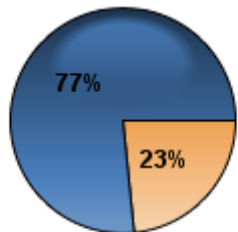
**LN Options OI**

■ Call ■ Put



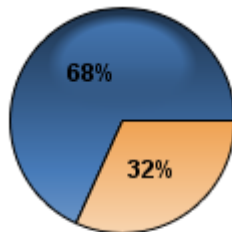
**ON Options OI**

■ Call ■ Put



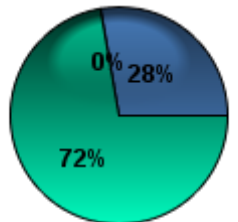
**6J Options OI**

■ Call ■ Put



**G4 Options OI**

■ Call ■ Put



**G2-G7 Options OI**

■ Call ■ N/A ■ Put

**U01-U31 Options OI**

■

		Call Option		Put Option		Total OI
		OI	OI Chg	OI	OI Chg	
NATURAL GAS LOOK ALIKE	LN	1,720,338	11,724	789,373	6,195	2,509,711
NAT GAS 1 MO CSO	G4	37,550	0	17,485	0	55,035
NATURAL GAS AMERICAN STYLE	ON	38,168	475	16,710	491	54,878
HENRY HUB FINANCIAL LAST DAY	E7	28,648	0	21,675	0	50,323
NAT GAS CSO	G2-G7	8,925	0	23,050	0	31,975
NATURAL GAS CAL STRIP	6J	10,208	0	3,120	0	13,328
NAT GAS SHORT TERM	U01-U31	0	0	0	0	0
<b>Sum:</b>		<b>1,843,837</b>	<b>12,199</b>	<b>871,413</b>	<b>6,686</b>	<b>2,715,250</b>

\* The OI Diff in the above table is the comparison between latest trade day OI vs OI for the previous trade day

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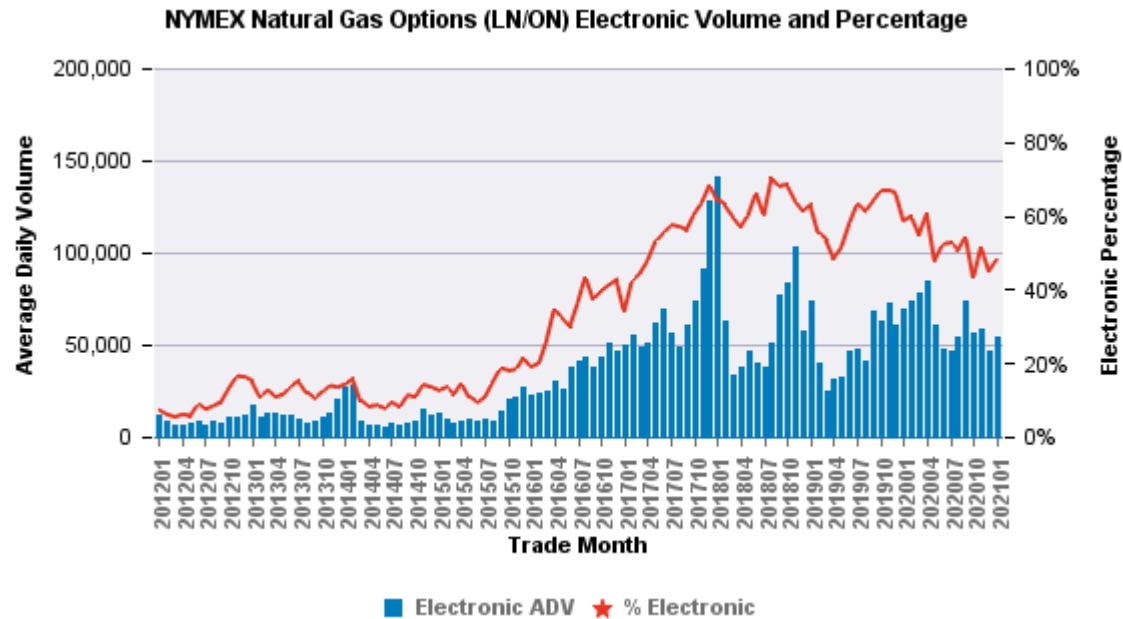


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Options Volume Summary									
Symbol	Contract Name	Previous Day Volume	Last 5 Day Volume	YTD Volume	MTD ADV	YTD ADV	Globex YTD ADV	ClearPort YTD ADV	Pit YTD ADV
LN	NATURAL GAS LOOK ALIKE	91,354	551,414	974,265	108,252	108,252	50,304	57,948	0
ON	NATURAL GAS AMERICAN STYLE	3,920	20,338	34,819	3,869	3,869	3,869	0	0
KD	DAILY NATURAL GAS	250	600	825	92	92	0	92	0
G2-G7	NAT GAS CSO	100	6,100	12,000	1,322	1,333	0	1,333	0
6J	NATURAL GAS CAL STRIP	0	0	1,100	122	122	0	122	0
E7	HENRY HUB FINANCIAL LAST DAY	0	4,372	15,800	1,756	1,756	0	1,756	0
G4	NAT GAS 1 MO CSO	0	6,400	12,654	1,406	1,406	78	1,328	0
U01-U31	NAT GAS SHORT TERM	0	0	0	0	0	0	0	0



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## Top 5 Traded strikes for E7 for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
HENRY HUB FINANCIAL LAST DAY	FEB21	2.50	700
HENRY HUB FINANCIAL LAST DAY	FEB21	2.25	400
HENRY HUB FINANCIAL LAST DAY	APR21	2.50	300

## Top 5 Traded strikes for KD for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
DAILY NATURAL GAS			0

## Top 5 Traded strikes for LN for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
NATURAL GAS LOOK ALIKE	FEB21	3.00	23,082
NATURAL GAS LOOK ALIKE	MAR21	3.25	22,102
NATURAL GAS LOOK ALIKE	FEB21	3.25	21,881
NATURAL GAS LOOK ALIKE	MAR21	3.50	18,472
NATURAL GAS LOOK ALIKE	MAR21	4.00	17,843

## Top 5 Traded strikes for LN1-LN5 for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
WKLY NAT GAS LOOK ALIKE			0

## Top 5 Traded strikes for ON for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
NATURAL GAS AMERICAN STYLE	FEB21	3.00	1,444
NATURAL GAS AMERICAN STYLE	FEB21	2.90	1,320
NATURAL GAS AMERICAN STYLE	FEB21	2.50	978
NATURAL GAS AMERICAN STYLE	FEB21	3.50	886
NATURAL GAS AMERICAN STYLE	MAR21	2.50	832

## Top 5 Traded strikes for ON1-ON5 for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
WKLY NAT GAS AMERICAN STYLE			0

## Top 5 Traded strikes for 6J for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
NATURAL GAS CAL STRIP			0

## Top 5 Traded strikes for G4 for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
NAT GAS 1 MO CSO	FEB21	0.00	1,850
NAT GAS 1 MO CSO	FEB21	0.05	1,000
NAT GAS 1 MO CSO	MAR21	0.00	900
NAT GAS 1 MO CSO	FEB21	0.10	750

## Top 5 Traded strikes for G2-G7 for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
NAT GAS CSO	APR21	-0.10	2,300
NAT GAS CSO	APR21	0.00	1,200
NAT GAS CSO	JUL21	-0.10	1,000
NAT GAS CSO	APR21	-0.15	500

## Top 5 Traded strikes for U01-U31 for 1/8/21 to 1/14/21

Contract Name	Month	Strike	Volume
NATURAL GAS LOOK ALIKE			0

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### Top 5 Open Interest for E7 for 1/14/21

Contract Name	Month	Strike	OI
HENRY HUB FINANCIAL LAST DAY	FEB21	2.50	1,827
HENRY HUB FINANCIAL LAST DAY	APR21	3.00	1,219
HENRY HUB FINANCIAL LAST DAY	APR21	2.50	1,188
HENRY HUB FINANCIAL LAST DAY	AUG21	3.00	1,117

### Top 5 Open Interest for ON for 1/14/21

Contract Name	Month	Strike	OI
NATURAL GAS AMERICAN STYLE	FEB21	3.00	2,738
NATURAL GAS AMERICAN STYLE	FEB21	3.50	2,336
NATURAL GAS AMERICAN STYLE	FEB21	2.50	1,567
NATURAL GAS AMERICAN STYLE	FEB21	2.60	1,452
NATURAL GAS AMERICAN STYLE	FEB21	2.90	1,330

### Top 5 Open Interest for G4 for 1/14/21

Contract Name	Month	Strike	OI
NAT GAS 1 MO CSO	MAR21	0.50	13,650
NAT GAS 1 MO CSO	MAR21	1.00	9,450
NAT GAS 1 MO CSO	MAR21	0.00	4,935
NAT GAS 1 MO CSO	APR21	0.00	4,000
NAT GAS 1 MO CSO	APR21	0.15	2,500

### Top 5 Open Interest for LN for 1/14/21

Contract Name	Month	Strike	OI
NATURAL GAS LOOK ALIKE	MAR21	3.50	35,351
NATURAL GAS LOOK ALIKE	MAR21	2.00	33,078
NATURAL GAS LOOK ALIKE	APR21	3.00	33,075
NATURAL GAS LOOK ALIKE	MAR21	3.25	31,618
NATURAL GAS LOOK ALIKE	MAR21	4.00	30,864

### Top 5 Open Interest for 6J for 1/14/21

Contract Name	Month	Strike	OI
NATURAL GAS CAL STRIP	JAN22	2.75	5,340
NATURAL GAS CAL STRIP	JAN23	2.75	1,900
NATURAL GAS CAL STRIP	JAN22	2.50	800
NATURAL GAS CAL STRIP	JAN22	3.00	720

### Top 5 Open Interest for G2-G7 for 1/14/21

Contract Name	Month	Strike	OI
NAT GAS CSO	APR21	-0.10	6,050
NAT GAS CSO	APR21	0.00	3,675
NAT GAS CSO	APR21	-0.30	3,350
NAT GAS CSO	APR21	0.05	2,600
NAT GAS CSO	OCT21	-0.50	2,400

### Top 5 Open Interest for U01-U31 for 1/14/21

Contract Name	Month	Strike	OI
NAT GAS SHORT TERM			0