



QuikStrike

Energy Option Pricing and Analysis

CME Direct integrates seamlessly with QuikStrike to bring you options analytics including real-time* option pricing, implied volatilities and Greeks.

LOH4 - Expires 2/14/2014 (10 DTE)

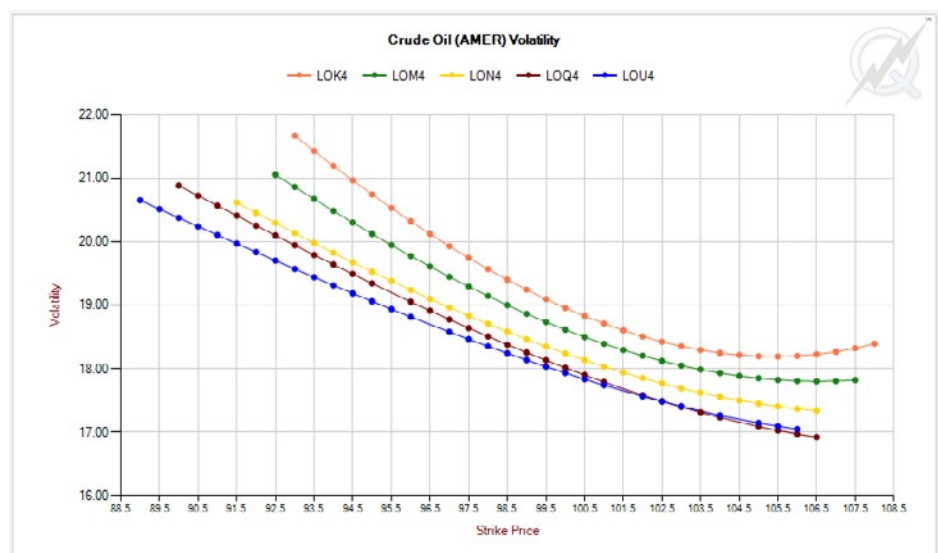
VOL SUMMARY | OPTION SETTLES | ATM VOL HISTORY | OPEN INTEREST | TRADE FLOW | **PRICING SHEETS** | FUTURES

LOH4 Prices vs 97.24 (+0.01)

Vol	Delta	Call	Strike	Put	Delta	Straddle	Straddle Settle	Gamma	Vega	Theta (Decay)
25.00	91	5.40	92.0	0.16	-9	5.57	4.99	3.036	0.025	-0.031
24.54	89	4.94	92.5	0.20	-11	5.15	4.61	4.621	0.029	-0.036
24.11	87	4.49	93.0	0.25	-13	4.74	4.25	5.385	0.034	-0.040
23.69	85	4.05	93.5	0.31	-15	4.36	3.91	6.220	0.038	-0.045
23.30	82	3.63	94.0	0.39	-18	4.01	3.63	7.108	0.043	-0.050
22.94	78	3.22	94.5	0.48	-22	3.69	3.39	8.022	0.048	-0.055
22.60	74	2.82	95.0	0.58	-26	3.41	3.19	8.926	0.052	-0.060
22.29	69	2.45	95.5	0.71	-31	3.17	3.03	9.774	0.056	-0.064
22.01	64	2.11	96.0	0.87	-36	2.98	2.91	10.514	0.060	-0.067
21.76	59	1.79	96.5	1.05	-41	2.85	2.87	11.093	0.063	-0.070
21.54	53	1.50	97.0	1.26	-47	2.77	2.89	11.463	0.064	-0.071
21.35	48	1.25	97.5	1.51	-52	2.75	2.95	11.588	0.064	-0.070
21.20	42	1.02	98.0	1.78	-58	2.80	3.09	11.448	0.063	-0.068
21.09	36	0.82	98.5	2.08	-64	2.91	3.27	11.050	0.060	-0.065
21.01	31	0.66	99.0	2.42	-69	3.08	3.53	10.419	0.057	-0.061
20.98	26	0.52	99.5	2.78	-74	3.30	3.81	9.601	0.052	-0.055

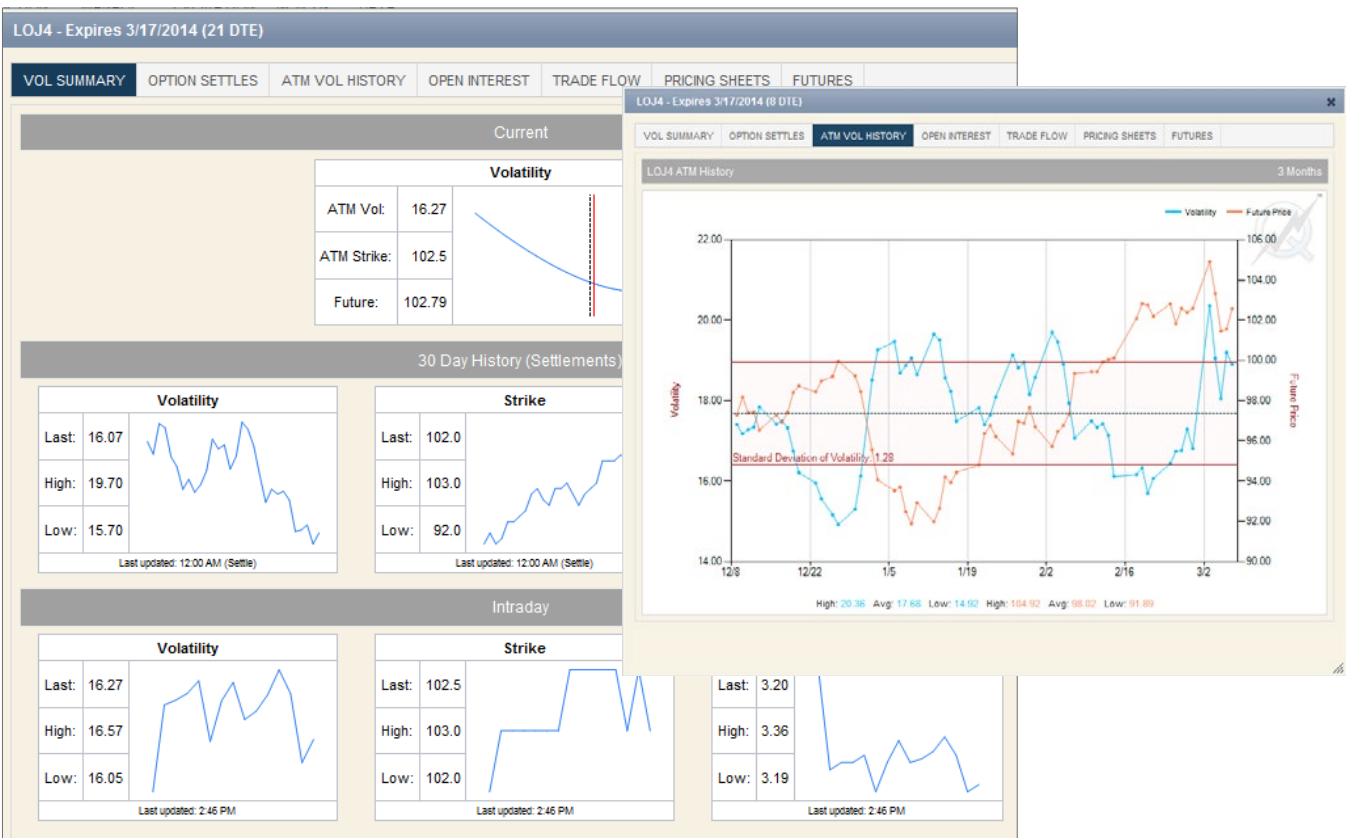
QuikStrike offers real-time* options analytics for CME Group's NYMEX energy products.

Price outright and spread options strategies, create portfolios, watch lists and monitor volatilities.



*Requires CME Direct

VOLATILITY TOOLS AND ANALYSIS



Access volatility charts with **current and historical levels** plotted for comparison. Futures charts show price, 30, 60 and 90 day moving averages, volume and open interest. View full product **straddle runs** with volatility levels and Greek information.

Future	Strike	Vol	DTE	5ΔP	10ΔP	15ΔP	20ΔP	25ΔP	30ΔP
102.79	102.5	16.27	21	20.82	19.31	18.31	17.70	17.16	16.91
102.02	102.0	16.46	51	22.48	20.54	19.49	18.74	18.03	17.59
101.11	101.0	16.66	80	23.02	21.35	20.02	19.14	18.50	17.90
100.08	100.0	16.67	113	23.07	21.47	20.17	19.42	18.68	18.14
98.92	99.5	16.83	143	22.97	21.20	20.43	19.65	19.03	18.41
97.86	98.0	17.14	172	23.21	21.76	20.56	19.65	19.20	18.62
96.92	97.0	17.15	205	23.39	21.78	20.65	19.79	19.08	18.67
96.25	95.0	17.45	234	22.88	22.11	21.03	18.78	18.78	18.78
95.25	95.0	17.25	266	23.48	21.94	21.04	20.09	19.40	18.73
94.26	94.0	17.33	295	22.98	21.06	20.57	19.35	19.12	18.65
93.47	93.0	17.30	324	22.59	20.29	20.29	19.11	19.11	18.64
92.42	92.0	17.06	358	23.34	21.10	20.38	19.89	18.79	18.55
91.82	91.5	16.93	386	21.83	19.52	19.52	19.52	18.71	18.36
91.13	91.0	16.88	416	21.68	21.68	19.35	19.35	18.65	18.42
90.24	90.0	16.73	444	21.93	21.04	20.01	18.90	18.34	18.23
89.79	89.5	16.56	478	20.40	20.40	18.41	18.41	18.41	17.91

QuikStrike contains a series of option pricing sheets and option information matrices. The standard **pricing sheets** contain call, put and straddle prices, volatility, and Greek information. 14 different pricing sheets give you instant access to common spread values.

SETTLES, VOLUMES AND OPEN INTEREST

LOJ4 Open Interest - Most Active					Max Change for Crude Oil (AMER): 3,341					Preliminary values available at 4:30a CST, final available at 10:30a CST				
Calls					Puts					Combined				
Open Interest	Strikes Up	Strikes Down	Net Change		Open Interest	Strikes Up	Strikes Down	Net Change		Open Interest	Strikes Up	Strikes Down	Net Change	
196,736	23	20	(3,203)		269,079	31	7	3,174		465,815	54	27	(29)	
Top 10 Change					Top 10 Change					Top 10 Change				
Strike Price	Volume	Prior	Open Interest 3/7/2014	Change	Strike Price	Volume	Prior	Open Interest 3/7/2014	Change	Strike Price	Volume	Prior	Open Interest 3/7/2014	Change
106.0	4,651	8,076	5,760	(2,316)	98.0	3,425	13,175	14,453	1,277	106.0	54	27	27	(29)
105.0	4,643	16,784	14,632	(2,152)	100.0	3,281	14,161	13,337	(824)	100.0	54	27	27	(29)
107.0	2,028	11,284	11,679	395	90.5	703	2,601	3,197	59	90.5	54	27	27	(29)
109.0	706	3,111	2,893	(218)	101.0	1,568	6,275	6,758	48	101.0	54	27	27	(29)
125.0	223	1,599	1,815	216	93.0	543	7,923	8,260	33	93.0	54	27	27	(29)
112.5	475	1,302	1,547	105	94.5	334	4,064	4,071	20	94.5	54	27	27	(29)
104.0	1,751	7,357	7,198	(159)	99.0	1,798	8,599	8,787	18	99.0	54	27	27	(29)
113.0	163	409	559	150	95.0	1,787	18,772	18,957	18	95.0	54	27	27	(29)
103.0	1,778	6,911	6,951	140	99.5	593	2,257	2,393	12	99.5	54	27	27	(29)
110.0	1,414	20,248	20,370	122	102.0	1,280	4,043	4,146	10	102.0	54	27	27	(29)
Calls					Summary of Crude Oil (AMER)					Combined				
Open Interest	Strikes Up	Strikes Down	Net Change		Open Interest	Strikes Up	Strikes Down	Net Change		Open Interest	Strikes Up	Strikes Down	Net Change	
1,242,436	116	43	6,766		1,093,471	132	45	12,231		465,815	54	27	(29)	
Top 10 Change					Top 10 Change					Top 10 Change				
Strike Price	Symbol	Prior	Open Interest 3/7/2014	Change	Strike Price	Symbol	Prior	Open Interest 3/7/2014	Change	Strike Price	Symbol	Prior	Open Interest 3/7/2014	Change
106.0	LOJ4	8,076	5,760	(2,316)	85.0	LOH4	2,908	6,249	3,34	106.0	LOJ4	8,076	5,760	(2,316)
105.0	LOJ4	16,704	14,632	(2,152)	90.0	LOJ4	13,175	14,453	1,27	105.0	LOJ4	16,784	14,632	(2,152)
115.0	LOJ4	2,295	3,893	1,398	95.0	LOJ4	1,290	2,190	90	98.0	LOJ4	3,425	13,175	14,453
120.0	LOM4	19,092	19,837	745	100.0	LOJ4	14,161	13,337	(824)	100.0	LOJ4	3,281	14,161	13,337
95.0	LOZ4	12,688	13,368	700	100.0	LOM4	5,274	5,090	6	90.5	LOJ4	703	2,601	3,197
150.0	LOZ4	16,141	15,541	(600)	90.0	LOH4	4,955	5,564	60	101.0	LOJ4	1,568	6,275	6,758
120.0	LOK4	4,383	4,949	566	90.5	LOJ4	2,601	3,197	59	107.0	LOJ4	2,028	11,284	11,679
105.0	LOJ4	5,890	6,416	526	95.0	LOK4	3,298	3,886	588	93.0	LOJ4	543	7,923	8,260
90.0	LOM6	0	500	500	75.0	LOM6	250	750	500	109.0	LOJ4	706	3,111	2,893
102.0	LOK4	5,500	5,973	473	101.0	LOJ4	6,275	6,758	483	125.0	LOJ4	223	1,599	1,815

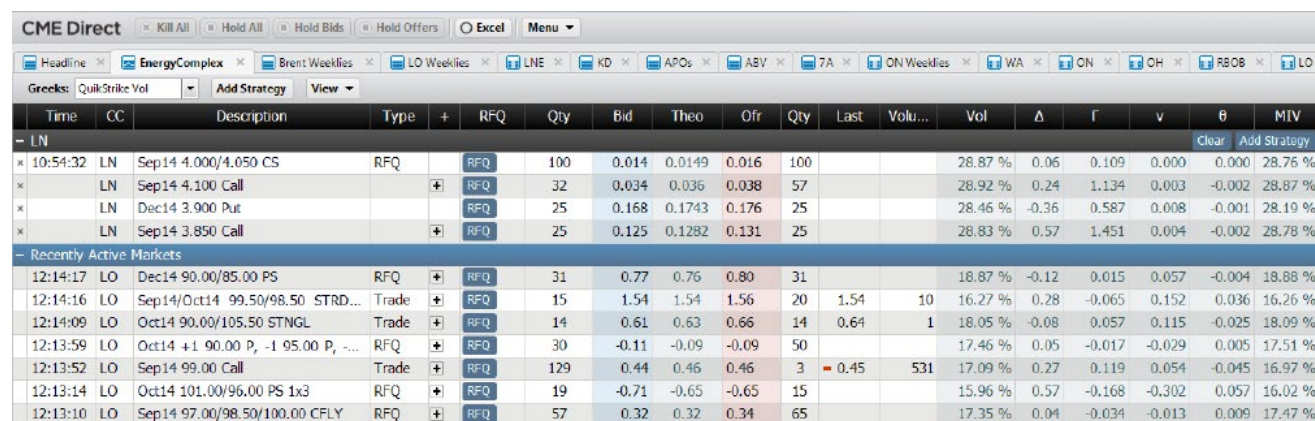
Spot trends and changes in open interest and volumes in the most active strikes at a glance.

Crude Oil (AMER)											
		2/10/2014	2/11/2014	2/12/2014	2/13/2014	2/14/2014	2/18/2014	2/19/2014	2/20/2014	2/21/2014	Volatility
		Settle	Settle	Settle	Settle	Settle	Settle	Settle	Settle	Settle	
LOJ4 (21)	Vol:	17.50	17.34	17.43	17.14	16.11	16.16	16.33	15.70	16.07	
	ATM:	4.30	4.20	4.18	4.05	3.75	3.58	3.58	3.37	3.36	
	Strike:	99.5	99.5	100.0	100.0	100.0	102.0	103.0	102.5	102.0	
	Future:	99.44	99.44	99.92	100.05	100.13	102.10	102.84	102.75	102.20	
	VolBS:	17.49	17.33	17.42	17.13	16.11	16.16	16.32	15.70	16.06	
LOK4 (51)	Vol:	18.05	18.03	18.18	17.83	17.17	16.40	16.48	16.25	16.35	
	ATM:	5.99	5.94	5.97	5.83	5.57	5.23	5.23	5.13	5.09	
	Strike:	98.5	98.5	99.0	99.5	99.5	101.0	102.0	102.0	101.5	
	Future:	98.65	98.70	99.17	99.31	99.47	101.21	101.81	101.85	101.37	
	VolBS:	18.04	18.02	18.17	17.83	17.16	16.39	16.47	16.24	16.34	
LOM4 (80)	Vol:	17.99	17.98	18.14	18.15	17.58	16.66	16.63	16.44	16.59	
	ATM:	7.13	7.09	7.15	7.12	6.87	6.48	6.46	6.35	6.34	
	Strike:	98.0	98.0	98.5	98.5	98.5	100.5	101.0	101.0	100.5	
	Future:	97.81	97.91	98.37	98.54	98.73	100.30	100.80	100.89	100.48	
	VolBS:	17.98	17.97	18.13	18.14	17.58	16.66	16.62	16.43	16.58	
LON4 (113)	Vol:	18.08	17.99	18.12	18.17	17.88	16.87	16.75	16.73	16.78	
	ATM:	4.12	8.21	8.25	8.25	8.11	7.64	7.59	7.55	7.51	
	Strike:	97.0	97.5	97.5	97.5	98.0	99.5	100.0	100.0	99.5	
	Future:	96.99	97.15	97.59	97.75	97.95	99.40	99.77	99.89	99.53	
	VolBS:	18.07	17.99	18.11	18.17	17.87	16.86	16.74	16.72	16.78	

Easily access official CME settlements, volume and open interest data. View the most relevant data by product, strike and term.

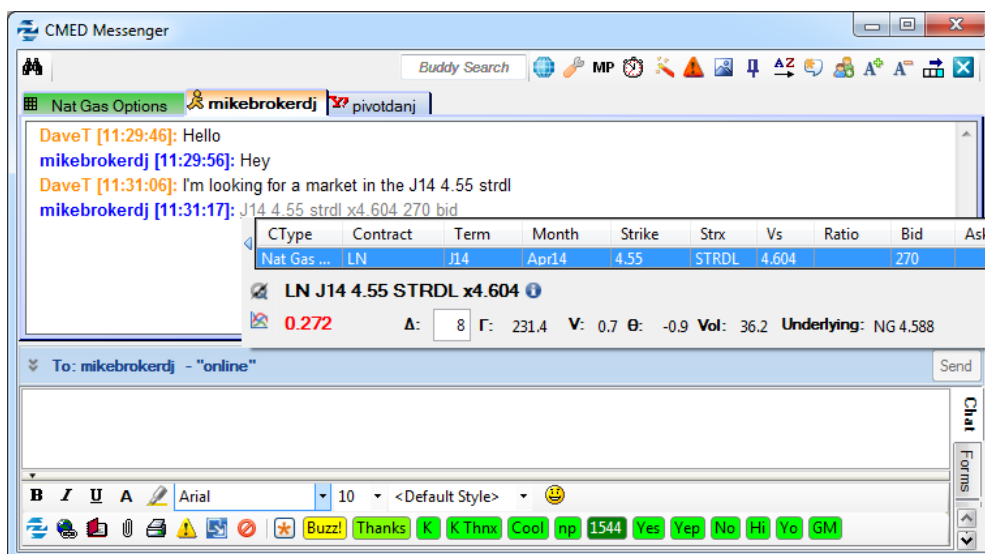
INTEGRATION WITH CME DIRECT

QuikStrike's options analytics are accessible to CME Direct users via CME Direct and CME Direct Messenger. In addition, QuikStrike is available via any PC or smart phone browser – no downloads, special installs or license requirements. As a subscriber, you'll receive complete access to all products, expirations and application functionality.



The screenshot shows the CME Direct application window. At the top, there's a menu bar with options like 'Kill All', 'Hold All', 'Hold Bids', 'Hold Offers', 'Excel', and 'Menu'. Below the menu is a toolbar with various icons for different market segments: EnergyComplex, Brent Weeklies, LO Weeklies, LNE, KD, APOs, ABV, 7A, ON Weeklies, WA, CN, OH, RBOB, and LO. The main area displays a table of market data. The table has columns for Time, CC, Description, Type, RFQ, Qty, Bid, Theo, Ofr, Qty, Last, Volu..., Vol, Δ, Γ, v, θ, and MIV. The data is organized into sections: 'LN' (Live Now) and 'Recently Active Markets'. The 'LN' section shows data for 'Sep14 4.000/4.050 CS' and 'Sep14 4.100 Call'. The 'Recently Active Markets' section shows data for various contracts like 'Dec14 90.00/85.00 PS', 'Sep14/Oct14 99.50/98.50 STRD...', 'Oct14 90.00/105.50 STNGL', 'Oct14 +1 90.00 P, -1 95.00 P, ...', 'Sep14 99.00 Call', 'Oct14 101.00/96.00 PS 1x3', and 'Sep14 97.00/98.50/100.00 CFLY'.

Integration with CME Direct



Integration with CME Direct Messenger

Products Covered

Crude Oil

Natural Gas

Refined Products

Grains and Oilseeds

Livestock

S&P 500

NASDAQ 100

Dow Jones

FX

US Rates

Metals

QuikStrike Essentials is available for free to CME Direct and CME Direct Messenger users.

For more information about QuikStrike and how its integration with CME Direct can benefit you, contact CMEDirectSales@cmegroup.com.

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