

# ENERGY OPTIONS ON CME DIRECT

## LIQUIDITY AND PRICE TRANSPARENCY ARE ONE CLICK AWAY

- Create and execute custom options strategies including covered and multi-leg spreads
- Send RFQs (Requests for Quotes) with the click of a button
- Access the deep liquidity of NYMEX energy markets

### Customizable and easy to use grid:

CME Direct																								
Energy Option Spreads																								
Acct: DEMOACT11    Add Strategy    View																								
CC	Product	Description	RFQ	Status	+	Qty	Bid	Theo	Ofr	Qty	σ	Pin	Qty	Bid	Ofr	Qty	Last	Δ	Γ	ν	θ			
- Crude Options																								
LO	WTI Am Option	Dec15 105.00 Call vs S WTI Future 89.50 -0.10d	RFQ	Open	+	125	1.75	1.797	1.84	156	14.26...		50	1.75	1.84	50		0.11	0.018	0.328	-0.004	×	Clear	Add Strategy
BE	Brent Look-Alike Crude Oil Option	Jul14 105.00/107.00/109.00 CTREE	RFQ	Open				2.000	2.10	65	0.00 %							0.00	0.000	0.000	0.000	×		
BE	Brent Look-Alike Crude Oil Option	Jun14 100.00 Put	RFQ	Open	+	100	0.20	0.169	0.25	30	16.82...				0.25	30		-0.07	0.026	0.043	-0.012	×		
LO	WTI Am Option	Jul14 100.00/107.00 CS 1x2	RFQ	Open		300	1.89	1.855	1.96	406	16.42...							0.13	-0.034	-0.094	0.010	×		
LO	WTI Am Option	May14 102.00/103.00 CS	RFQ	Open		150	0.72	0.725	0.74	150	16.85...							0.16	-0.050	-0.010	0.016	×		
LO	WTI Am Option	Dec14 102.00/106.00 v 90.00 CSvP	RFQ	Open		75	-1.50	-1.606	-1.40	75	16.69...							0.40	-0.020	-0.210	0.009	×		
LO	WTI Am Option	May14 103.00 STRD	RFQ	Open	+	35	1.66	1.643	1.70	77	16.46...		35	1.66				0.22	0.385	0.093	-0.161	×		
OS	Brent Crude Oil Option	Jun14 110.00/112.00 CS	RFQ	Open																		×		
LO	WTI Am Option	May14 105.00/102.00 PS	RFQ	Open	+	200	1.40	1.468	1.41	130	16.91...				1.41	100		-0.54	0.008	0.001	0.001	×		
LO	WTI Am Option	May14 103.00/106.00 CS	RFQ	Open		600	1.00	0.956	1.02	600	16.92...							0.48	0.094	0.022	-0.038	×		
LO	WTI Am Option	May14 102.00/105.00 CS	RFQ	Open		50	1.60	1.531	1.71	97	16.91...							0.54	-0.010	-0.001	-0.001	×	Clear	Add Strategy
- CSOs																								
WA	WTI Crude Oil 1 Month Calendar Spread Option	May14 0.70/1.15 STNG	RFQ	Open																		×		
WA	WTI Crude Oil 1 Month Calendar Spread Option	May14 1.25 Call vs S May14 103.30 -0.50d, 8 Jun14 102.30 +0.50d	RFQ	Open																		×		
- Natural Gas Options																								
LN	Henry Hub Eu Fin Option	Jun14 4.400/4.450/4.500 CFLY	RFQ	Open	+	253	0.0200	0.002	0.0500	500	28.02...		253	0.0200				0.00	-0.009	0.000	0.000	×	Clear	Add Strategy
LN	Henry Hub Eu Fin Option	Mar15 4.750/4.250 RR vs 8 Henry Hub Future 4.500 +0.10d	RFQ	Open		100	0.0500	0.047	0.1100	100	30.98...							0.95	0.006	0.001	0.000	×		
LN	Henry Hub Eu Fin Option	Mar15 4.750/4.250 RR	RFQ	Open	+	50	0.3000	0.225	0.3500	50	30.98...		50	0.3000	0.3500	50		0.85	0.022	0.002	0.000	×		
ON	Henry Hub Nat Gas Option	Jun14 4.650 Call vs S Henry Hub Future 4.650 -0.10d	RFQ	Open		200	0.170	0.186	0.220	150	28.26...							0.42	0.853	0.007	-0.002	×		
LN	Henry Hub Eu Fin Option	May14 4.600 Call vs S Henry Hub Future 4.600 -0.10d	RFQ	Open		125	0.1000	0.098	0.1800	175	27.28...							0.41	1.623	0.004	-0.004	×		
- Arb Options																								
- Refined Options																								
OH	NY Harbor ULSD Option	Aug14 2.9400/2.8900 RR	RFQ	Open		100	0.0100	0.004	0.0550	50	15.25...							0.92	0.040	0.000	0.000	×		
OH	NY Harbor ULSD Option	Jun14 2.9200 STRD	RFQ	Open	+	50	0.1150	0.122	0.1250	75	14.76...							0.04	5.192	0.008	-0.001	×		
OB	RBOB Option	Sep14 2.9900/2.9800/2.9700 PFLY	RFQ	Open	+	250	0.0150	0.000	0.0450	250	16.80...		250	0.0150	0.0450	250		0.00	-0.001	0.000	0.000	×		

To learn more about trading our suite of energy products electronically on CME Globex and CME Direct, email [CMEDirectsales@cmegroup.com](mailto:CMEDirectsales@cmegroup.com).

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## WE DELIVER MORE.

# STREAMING QUOTES

## Crude Oil Weekly Options (LO1-LO5)

CME Direct														
NGO (22) x CRO (65) x LO1-LO5 x CD x KO x Metals Weeklies x														
Accts: View														
Volume	Last	+	C Qty	C Bid	C Ofc	C Qty	Strike	P Qty	P Bid	P Ofc	P Qty	+	Last	Volume
+	WTI Am Option Weekly 2 Option May14		24.94 days				L: 102.79	103.00						
+	WTI Am Option Weekly 3 Option May14		31.94 days				L: 101.94	102.00						
+	WTI Am Option Weekly 4 Option Apr14		10.94 days				L: 102.79	103.00						
WTI Future Jun14														
							99.50	10	0.22	0.29	13	+		
							100.00	22	0.30	0.36	13	+		
							100.50	50	0.38	0.45	13	+		
							101.00	50	0.49	0.56	13	+		
							101.50	50	0.63	0.70	12	+		
							102.00	40	0.80	0.87	12	+		
							102.50	50	1.00	1.08	39	+		
							103.00	49	1.24	1.32	22	+		
			44	1.04	1.12	37								
			31	0.82	0.90	61								
			62	0.63	0.71	35								
			12	0.49	0.56	50								
			12	0.37	0.43	12								
			13	0.28	0.34	50								
			13	0.21	0.27	50								
			13	0.15	0.21	50								
			14	0.11	0.17	50								

## WTI Calendar Spread Options (WA)

Globex Futures x LO x CN x OH x OB x TAS x WA x CL Spreads x Activity Ticker x														
Accts: View														
Volume	Last	+	C Qty	C Bid	C Ofc	C Qty	Strike	P Qty	P Bid	P Ofc	P Qty	+	Last	Volume
+	WTI Crude Oil 1 Month Calendar Spread Op...		6.94 days											
1	MO CAL SPRD SYN CRUDE OIL FUTURES (COMBO) May14													
			25	0.63	0.77	25	0.10	100	0.01	0.05	100			
			25	0.59	0.72	25	0.15	100	0.01	0.07	100			
			25	0.54	0.68	25	0.20	100	0.02	0.07	100			
			25	0.50	0.64	25	0.25	100	0.03	0.08	100			
			25	0.46	0.60	25	0.30	100	0.03	0.09	100			
			25	0.42	0.56	25	0.35	100	0.03	0.09	100			
			25	0.38	0.52	25	0.40	100	0.04	0.10	100			
			50	0.35	0.48	50	0.45	100	0.04	0.12	100			
			50	0.31	0.45	50	0.50	100	0.07	0.14	100			
			50	0.29	0.41	50	0.55	100	0.09	0.16	100			
			50	0.27	0.38	50	0.60	100	0.10	0.18	100			
			50	0.24	0.36	50	0.65	100	0.13	0.20	100			
			100	0.22	0.33	100	0.70	100	0.15	0.23	100			
			100	0.20	0.31	100	0.75	100	0.18	0.26	100			
			100	0.18	0.29	100	0.80	100	0.21	0.29	100			
			100	0.16	0.27	100	0.85	100	0.24	0.32	100			
			100	0.15	0.25	100	0.90	50	0.27	0.36	50			
			100	0.14	0.23	100	0.95	50	0.30	0.40	50			
			100	0.12	0.22	100	1.00	50	0.34	0.43	50			
			100	0.11	0.20	100	1.05	50	0.37	0.47	50			

## Natural Gas Weekly Options (ON1-ON5)

ON1-ON5 x														
Accts: View														
Volume	Last	+	C Qty	C Bid	C Ofc	C Qty	Strike	P Qty	P Bid	P Ofc	P Qty	+	Last	Volume
+	Henry Hub Nat Gas Weekly 1 Option May14		17.94 days				L: 4.579	4.600						
Henry Hub Future Jun14														
							4.250	22	0.013	0.024	22			
							4.300	22	0.020	0.031	22			
							4.350	21	0.028	0.040	21			
							4.400	20	0.039	0.052	20			
							4.450	19	0.053	0.067	19			
							4.500	18	0.071	0.085	18			
							4.550	17	0.092	0.107	17			
			16	0.094	0.110	16								
			17	0.073	0.088	17								
			19	0.056	0.070	19								
			20	0.043	0.056	20								
			21	0.032	0.044	21								
			21	0.024	0.035	21								
			22	0.017	0.028	22								
			23	0.012	0.023	23								
			23	0.009	0.019	23								
+	Henry Hub Nat Gas Weekly 2 Option May14		24.94 days				L: 4.579	4.600						
+	Henry Hub Nat Gas Weekly 3 Option May14		31.94 days				L: 4.579	4.600						
+	Henry Hub Nat Gas Weekly 4 Option May14		38.94 days				L: 4.579	4.600						

## Natural Gas Options (LN)

LN x														
Accts: View														
Volume	Last	+	C Qty	C Bid	C Ofc	C Qty	Strike	P Qty	P Bid	P Ofc	P Qty	+	Last	Volume
+	Henry Hub Ea Fin Option May14		10.94 days				L: 4.556	4.557	4.555	4.557	2	+	4.556	69,592
Henry Hub Future May14														
							4.200	25	0.0050	0.0090	25			
							4.250	25	0.0080	0.0130	25			
							4.300	25	0.0130	0.0170	25			
							4.350	25	0.0180	0.0250	25			
							4.400	25	0.0290	0.0360	25			
							4.450	25	0.0410	0.0490	25			
							4.500	25	0.0550	0.0690	25			
			25	0.0840	0.0950	25								
			25	0.0610	0.0740	25								
			25	0.0460	0.0530	25								
			25	0.0320	0.0390	25								
			25	0.0210	0.0310	25								
			25	0.0150	0.0200	25								
			25	0.0100	0.0140	25								
			25	0.0070	0.0100	25								
			25	0.0050	0.0080	25								
+	Henry Hub Ea Fin Option Jun14		22.94 days				L: 4.579	4.600						
+	Henry Hub Ea Fin Option Jul14		71.94 days				L: 4.617	4.600						
+	Henry Hub Ea Fin Option Aug14		104.94 days				L: 4.612	4.600						

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