

This Week in WTI (Amer) Options

Symbol	DTE	Expiration				Volatility				Open Interest				Volume				
		ATM Strike		Future		ATM		25D RR (C-P)		Total		Put/Call Ratio		Most Active	Total		Put/Call Ratio	Most Active
		Current	Last Wk	Current	Last Wk	Current	Last Wk	Current	Last Wk	Latest	Last Wk	Latest	Last Wk		Today*	This Wk		
LOM6	5/17/2016	43.5	41.5	43.73	41.71	40.56	46.27	-3.78	-4.20	962,671	916,005	0.88	0.87	34.0 P	56,680	389,964	1.44	35.0 P
	24.99	2.0 ▲	2.02 ▲	-5.71 ▼	0.41 ▲	46,666 ▲	5.1%	0.01 ▲	-4,839 ▼	-28.5%	446,644	60.0%	1.44	30,494				
LON6	6/16/2016	44.5	42.5	44.52	42.54	40.08	45.26	-4.20	-4.60	222,713	168,857	0.92	0.68	31.0 P	17,173	117,095	1.53	31.0 P
	54.99	2.0 ▲	1.98 ▲	-5.18 ▼	0.39 ▲	53,856 ▲	31.9%	0.24 ▲	8,157 ▲	1359.5%	134,268	18.0%	1.53	14,215				
LOQ6	7/15/2016	45.0	43.0	45.03	43.03	39.48	44.29	-4.63	-4.86	63,819	50,751	0.68	0.54	23.0 P	5,230	23,253	1.16	50.0 C
	83.99	2.0 ▲	2.00 ▲	-4.81 ▼	0.22 ▲	13,068 ▲	25.7%	0.14 ▲	899 ▲	6915.4%	28,483	3.8%	1.16	1,893				
LOU6	8/17/2016	45.5	43.5	45.38	43.38	39.13	43.63	-4.87	-5.20	186,729	180,694	0.61	0.62	50.0 C	2,037	28,374	1.23	50.0 C
	116.99	2.0 ▲	2.00 ▲	-4.51 ▼	0.33 ▲	6,035 ▲	3.3%	-0.01 ▼	1,357 ▲	11.1%	30,411	4.1%	1.23	3,155				
LOV6	9/15/2016	45.5	43.5	45.64	43.66	38.95	43.31	-5.10	-5.12	14,237	9,476	0.52	0.59	44.0 C	420	7,727	0.30	50.0 C
	145.99	2.0 ▲	1.98 ▲	-4.36 ▼	0.02 ▲	4,761 ▲	50.2%	-0.08 ▼	1,100 ▲	247.2%	8,147	1.1%	0.30	2,202				
LOX6	10/17/2016	46.0	44.0	45.99	43.94	38.53	42.80	-5.38	-5.27	14,223	12,388	1.38	1.22	25.0 P	615	2,177	2.92	25.0 P
	177.99	2.0 ▲	2.05 ▲	-4.27 ▼	-0.12 ▼	1,835 ▲	14.8%	0.16 ▲	379 ▲	167.0%	2,792	0.4%	2.92	450				
LOZ6	11/16/2016	46.5	44.0	46.26	44.19	38.25	42.58	-5.53	-5.53	924,854	905,207	0.51	0.51	40.0 P	6,801	78,065	0.64	40.0 P
	208.03	2.5 ▲	2.07 ▲	-4.34 ▼	0.00 ▼	19,647 ▲	2.2%	0.00 ▲	2,044 ▲	10.0%	84,866	11.4%	0.64	8,482				
LOF7	12/15/2016	46.5	45.0	46.44	44.41	45.82	41.85	-5.69	-5.56	8,111	6,325	1.30	1.58	45.5 C	803	2,179	0.58	55.0 C
	237.03	1.5 ▲	2.03 ▲	3.97 ▲	-0.13 ▼	1,786 ▲	28.2%	-0.28 ▼	500 ▲	---	2,982	0.4%	0.58	1,040				
LOG7	1/17/2017	43.0	45.0	46.73	44.60	39.62	41.31	-5.78	-5.60	2,186	1,631	0.23	0.33	60.0 C	19	670	0.04	60.0 C
	270.03	-2.0 ▼	2.13 ▲	-1.70 ▼	-0.17 ▼	555 ▲	34.0%	-0.10 ▼	550 ▲	264.4%	689	0.1%	0.04	656				
LOH7	2/15/2017	46.5	45.0	46.87	44.79	38.12	40.86	-5.88	-5.70	21,827	19,033	0.51	0.60	45.0 C	178	4,375	0.09	45.5 C
	299.03	1.5 ▲	2.08 ▲	-2.74 ▼	-0.17 ▼	2,794 ▲	14.7%	-0.09 ▼	1,096 ▲	301.1%	4,553	0.6%	0.09	1,235				
LOJ7	3/16/2017	50.0	40.0	47.00	44.96	36.70	42.10	-5.98	-5.83	1,252	1,246	0.11	0.10	70.0 C	7	11	0.64	60.0 C
	327.99	10.0 ▲	2.04 ▲	-5.39 ▼	-0.16 ▼	6 ▲	0.5%	0.00 ▲	5 ▲	16.7%	18	0.0%	0.64	6				
LOK7	4/17/2017	50.0	50.0	47.00	45.12	36.31	38.10	-5.98	-6.02	583	577	0.20	0.20	70.0 C	7	11	0.64	60.0 C
	359.99	0.0	1.88 ▲	-1.80 ▼	0.04 ▲	6 ▲	1.0%	0.00 ▲	5 ▲	3.8%	18	0.0%	0.64	6				
Totals:									2,423,205	2,272,190	0.69	0.66		89,970	653,901	1.27		
									151,015 ▲	6.6%	0.03 ▲		743,871					
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Expiration		ATM Strike		Future		ATM		25D RR (C-P)		Total		Put/Call Ratio			Total			

* Today's volume represents electronic market only

