

This Week in Nat Gas (Eur) Options for Mon, May 2 thru Fri, May 6

Symbol	DTE	Expiration		Future		ATM		25D RR (C-P)		Total		Put/Call Ratio		Most Active	Volume		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		
LNM6	5/25/2016	2.10	2.20	2.101	2.178	46.61	47.27	-2.17	-4.45	489,601	471,829	1.32	1.27	2.10 P	0	126,361	1.71	2.00 P
	18.80	-0.10 ▼		-0.077 ▼		-0.67 ▼		2.27 ▲		17,772 ▲	3.8%	0.05 ▲		2,867 ▲	54.1%	126,361	43.1%	15,188
LNN6	6/27/2016	2.25	2.30	2.243	2.322	41.14	41.66	-2.86	-2.64	277,889	261,943	0.81	0.79	2.50 C	0	56,604	1.55	2.50 C
	51.80	-0.05 ▼		-0.079 ▼		-0.52 ▼		-0.22 ▼		15,946 ▲	6.1%	0.02 ▲		2,770 ▲	36.4%	56,604	19.3%	10,791
LNQ6	7/26/2016	2.30	2.40	2.323	2.412	39.04	39.61	-1.99	-2.34	200,071	183,466	0.73	0.60	1.50 P	0	30,729	2.30	1.50 P
	80.80	-0.10 ▼		-0.089 ▼		-0.57 ▼		0.35 ▲		16,605 ▲	9.1%	0.14 ▲		12,670 ▲	181.5%	30,729	10.5%	14,050
LNU6	8/26/2016	2.35	2.50	2.366	2.457	38.73	38.81	-2.20	-2.05	174,933	169,668	0.73	0.72	1.75 P	0	9,323	1.48	1.75 P
	111.80	-0.15 ▼		-0.091 ▼		-0.07 ▼		-0.15 ▼		5,265 ▲	3.1%	0.02 ▲		2,115 ▲	18.7%	9,323	3.2%	3,400
LNV6	9/27/2016	2.45	2.50	2.445	2.525	37.58	37.69	-2.30	-1.59	281,436	270,300	0.58	0.56	2.00 P	0	36,495	0.77	3.00 C
	143.80	-0.05 ▼		-0.080 ▼		-0.11 ▼		-0.71 ▼		11,136 ▲	4.1%	0.02 ▲		4,932 ▲	33.2%	36,495	12.4%	8,550
LNX6	10/26/2016	2.65	2.75	2.669	2.730	35.59	35.32	-1.76	-1.06	142,183	138,448	0.57	0.54	1.75 P	0	5,221	12.18	1.75 P
	172.80	-0.10 ▼		-0.061 ▼		0.27 ▲		-0.70 ▼		3,735 ▲	2.7%	0.04 ▲		2,000 ▲	42.8%	5,221	1.8%	2,000
LNZ6	11/25/2016	2.99	3.00	2.975	3.028	33.35	33.55	-0.75	0.93	177,221	174,257	0.70	0.68	2.25 P	0	6,487	1.51	2.25 P
	202.84	-0.01 ▼		-0.053 ▼		-0.20 ▼		-1.68 ▼		2,964 ▲	1.7%	0.02 ▲		1,120 ▲	15.8%	6,487	2.2%	1,950
LNF7	12/27/2016	3.10	3.15	3.106	3.157	35.65	35.57	2.33	3.69	150,875	148,666	0.35	0.34	2.25 P	0	5,417	0.55	5.00 C
	234.84	-0.05 ▼		-0.051 ▼		0.08 ▲		-1.36 ▼		2,209 ▲	1.5%	0.01 ▲		650 ▲	9.1%	5,417	1.8%	875
LNG7	1/26/2017	3.10	3.15	3.099	3.145	37.50	37.35	2.94	4.28	118,149	115,552	0.29	0.28	5.00 C	0	3,875	0.61	5.00 C
	264.84	-0.05 ▼		-0.046 ▼		0.15 ▲		-1.33 ▼		2,597 ▲	2.2%	0.01 ▲		1,325 ▲	16.1%	3,875	1.3%	1,375
LNH7	2/23/2017	3.05	3.10	3.053	3.098	38.53	38.44	3.47	4.80	167,684	161,222	0.48	0.46	2.70 P	0	7,714	1.15	2.70 P
	292.84	-0.05 ▼		-0.045 ▼		0.09 ▲		-1.33 ▼		6,462 ▲	4.0%	0.02 ▲		1,360 ▲	331.7%	7,714	2.6%	1,360
LNU7	3/28/2017	2.85	2.90	2.872	2.893	30.74	29.80	0.97	1.36	71,239	69,667	0.27	0.26	2.90 P	0	3,789	0.50	4.00 C
	325.80	-0.05 ▼		-0.021 ▼		0.94 ▲		-0.39 ▼		1,572 ▲	2.3%	0.00 ▲		350 ▲	350.0%	3,789	1.3%	735
LNK7	4/25/2017	2.90	2.90	2.863	2.878	29.60	28.67	0.81	1.18	51,015	50,530	0.28	0.29	4.00 C	0	1,189	0.35	4.00 C
	353.80	0.00		-0.015 ▼		0.93 ▲		-0.38 ▼		485 ▲	1.0%	-0.01 ▼		250 ▲	5.6%	1,189	0.4%	285
Totals:										2,302,296	2,215,548	0.69	0.65		0	293,204	1.48	
										86,748 ▲	3.9%	0.03 ▲			293,204			
Symbol	DTE	Current ATM Strike		Current Future		Current ATM		Current 25D RR (C-P)		Latest	Last Wk	Latest	Last Wk	Most Active	Today*	This Wk	Put/Call Ratio	Most Active
		Expiration				Volatility				Total		Open Interest			Volume			

* Today's volume represents electronic market only

