

This Week in WTI (Amer) Options for Mon, May 2 thru Fri, May 6

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	44.5	46.0	44.66	45.92	39.19	39.04	-0.11	-2.85	1,045,126	1,012,176	0.96	0.95	30.0 P	0	433,047	1.08	40.0 P
	10.80	-1.5 ▼	-1.26 ▼	0.15 ▲	2.74 ▲	32,950 ▲	3.3%	0.01 ▲	7,056 ▲	22.6%	433,047	54.3%	1.08	40,328				
LON6	6/16/2016	45.5	46.5	45.32	46.69	40.67	39.98	-2.91	-3.52	322,168	282,630	1.05	1.13	53.0 C	0	187,516	1.29	50.0 C
	40.80	-1.0 ▼	-1.37 ▼	0.69 ▲	0.61 ▲	39,538 ▲	14.0%	-0.08 ▼	5,382 ▲	549.2%	187,516	23.5%	1.29	14,784				
LOQ6	7/15/2016	45.5	47.0	45.74	47.14	40.68	39.71	-4.01	-4.21	102,792	82,923	0.64	0.66	55.0 C	0	41,750	0.61	55.0 C
	69.80	-1.5 ▼	-1.40 ▼	0.98 ▲	0.19 ▲	19,869 ▲	24.0%	-0.02 ▼	4,639 ▲	91.9%	41,750	5.2%	0.61	7,079				
LOU6	8/17/2016	46.0	47.5	46.12	47.50	40.57	39.33	-4.84	-4.79	211,715	195,208	0.68	0.62	35.0 P	0	38,940	1.22	33.0 P
	102.80	-1.5 ▼	-1.38 ▼	1.24 ▲	-0.05 ▼	16,507 ▲	8.5%	0.06 ▲	2,126 ▲	32.8%	38,940	4.9%	1.22	5,091				
LOV6	9/15/2016	46.5	48.0	46.46	47.78	40.15	38.99	-4.95	-5.17	22,812	16,382	0.70	0.50	35.0 P	0	8,081	1.56	35.0 P
	131.80	-1.5 ▼	-1.32 ▼	1.16 ▲	0.22 ▲	6,430 ▲	39.3%	0.20 ▲	2,141 ▲	273.8%	8,081	1.0%	1.56	2,461				
LOX6	10/17/2016	47.0	48.0	46.79	48.02	39.91	38.88	-5.28	-5.41	17,848	15,355	1.19	1.44	75.0 C	0	5,625	0.95	75.0 C
	163.80	-1.0 ▼	-1.23 ▼	1.03 ▲	0.13 ▲	2,493 ▲	16.2%	-0.25 ▼	1,213 ▲	313.4%	5,625	0.7%	0.95	1,501				
LOZ6	11/16/2016	47.0	48.0	47.07	48.22	39.91	38.86	-5.50	-5.64	957,309	941,932	0.56	0.54	45.0 P	0	74,934	1.66	40.0 P
	193.84	-1.0 ▼	-1.15 ▼	1.04 ▲	0.13 ▲	15,377 ▲	1.6%	0.02 ▲	1,879 ▲	13.8%	74,934	9.4%	1.66	8,746				
LOF7	12/15/2016	47.0	48.5	47.30	48.38	39.46	38.35	-5.65	-5.81	9,667	8,995	1.02	1.11	80.0 C	0	1,036	0.64	80.0 C
	222.84	-1.5 ▼	-1.08 ▼	1.11 ▲	0.17 ▲	672 ▲	7.5%	-0.09 ▼	403 ▲	20150.0%	1,036	0.1%	0.64	403				
LOG7	1/17/2017	47.0	48.0	47.48	48.51	39.10	37.92	-5.94	-5.64	3,064	3,004	0.55	0.58	30.0 P	0	256	1.17	38.0 P
	255.84	-1.0 ▼	-1.03 ▼	1.18 ▲	-0.30 ▼	60 ▲	2.0%	-0.03 ▼	-55 ▼	-25.3%	256	0.0%	1.17	60				
LOH7	2/15/2017	47.0	49.0	47.64	48.63	38.93	37.53	-5.97	-5.94	27,735	23,728	0.56	0.50	45.0 P	0	6,499	0.51	50.0 C
	284.84	-2.0 ▼	-0.99 ▼	1.40 ▲	-0.03 ▼	4,007 ▲	16.9%	0.07 ▲	1,792 ▲	310.0%	6,499	0.8%	0.51	2,903				
LOJ7	3/16/2017	50.0	50.0	47.78	48.74	37.58	36.93	-6.06	-6.25	1,313	1,198	0.09	0.08	61.0 C	0	157	0.78	38.0 P
	313.80	0.0	-0.96 ▼	0.65 ▲	0.19 ▲	115 ▲	9.6%	0.02 ▲	43 ▲	---	157	0.0%	0.78	60				
LOK7	4/17/2017	49.0	49.0	47.92	48.84	37.44	36.76	-5.94	-6.05	842	730	0.12	0.09	61.0 C	0	159	0.81	38.0 P
	345.80	0.0	-0.92 ▼	0.68 ▲	0.11 ▲	112 ▲	15.3%	0.03 ▲	40 ▲	---	159	0.0%	0.81	60				
Totals:										2,722,391	2,584,261	0.76	0.75		0	798,000	1.14	
										138,130 ▲	5.3%	0.01 ▲		798,000				
Symbol	DTE	Current ATM Strike		Current Future		Current ATM		Current 25D RR (C-P)		Latest Total		Latest Put/Call Ratio		Most Active	Today* Total		Put/Call Ratio	Most Active
Expiration		Volatility		Open Interest		Volume												

* Today's volume represents electronic market only

