

This Week in WTI (Amer) Options for Mon, May 23 thru Fri, May 27

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		
LON6	6/16/2016	49.5	48.5	49.33	48.41	33.42	38.51	-2.15	-3.05	555,894	476,968	1.03	1.04	55.0 C	0	319,225	1.17	55.0 C
	19.80	1.0 ▲	0.92 ▲	-5.08 ▼	0.90 ▲	78,926 ▲	16.5%	-0.01 ▼	13,979 ▲	73.4%	319,225	57.7%	1.17	24,701				
LOQ6	7/15/2016	49.5	49.0	49.74	48.87	34.16	39.32	-3.28	-4.31	191,036	154,111	1.09	0.89	42.0 P	0	77,686	1.82	40.0 P
	48.80	0.5 ▲	0.87 ▲	-5.16 ▼	1.03 ▲	36,925 ▲	24.0%	0.20 ▲	5,324 ▲	410.2%	77,686	14.1%	1.82	8,155				
LOU6	8/17/2016	50.0	49.0	50.13	49.22	35.16	40.29	-4.14	-5.15	246,449	232,160	0.74	0.68	50.0 P	0	48,973	1.51	45.0 P
	81.80	1.0 ▲	0.91 ▲	-5.13 ▼	1.01 ▲	14,289 ▲	6.2%	0.06 ▲	2,756 ▲	141.1%	48,973	8.9%	1.51	6,559				
LOV6	9/15/2016	50.5	49.5	50.47	49.53	36.06	40.53	-4.76	-5.53	32,708	28,768	0.94	0.89	50.0 P	0	7,363	1.10	50.0 C
	110.80	1.0 ▲	0.94 ▲	-4.46 ▼	0.77 ▲	3,940 ▲	13.7%	0.05 ▲	539 ▲	280.7%	7,363	1.3%	1.10	774				
LOX6	10/17/2016	51.0	50.0	50.81	49.83	36.53	40.59	-5.23	-5.87	22,042	20,287	1.26	1.30	51.0 C	0	2,588	1.04	51.0 C
	142.80	1.0 ▲	0.98 ▲	-4.06 ▼	0.64 ▲	1,755 ▲	8.7%	-0.04 ▼	307 ▲	30700.0%	2,588	0.5%	1.04	407				
LOZ6	11/16/2016	51.0	50.0	51.09	50.06	37.33	40.93	-5.64	-6.20	989,857	978,286	0.57	0.57	45.0 P	0	50,045	1.09	50.0 C
	172.84	1.0 ▲	1.03 ▲	-3.61 ▼	0.56 ▲	11,571 ▲	1.2%	0.01 ▲	1,493 ▲	9.2%	50,045	9.1%	1.09	5,928				
LOF7	12/15/2016	52.0	50.0	51.30	50.22	37.37	40.84	-5.96	-6.35	13,695	12,471	1.07	0.98	45.0 P	0	1,378	3.11	45.0 P
	201.84	2.0 ▲	1.08 ▲	-3.46 ▼	0.39 ▲	1,224 ▲	9.8%	0.09 ▲	285 ▲	56.2%	1,378	0.2%	3.11	397				
LOG7	1/17/2017	50.5	50.5	51.43	50.31	37.79	40.28	-6.19	-6.55	4,750	4,694	0.93	0.94	50.5 C	0	305	6.82	30.0 P
	234.84	0.0	1.12 ▲	-2.49 ▼	0.36 ▲	56 ▲	1.2%	0.00 ▼	25 ▲	8.3%	305	0.1%	6.82	222				
LOH7	2/15/2017	51.5	50.0	51.52	50.38	37.90	40.29	-6.47	-6.74	60,890	45,286	1.04	0.76	40.0 P	0	19,448	2.72	40.0 P
	263.84	1.5 ▲	1.14 ▲	-2.40 ▼	0.28 ▲	15,604 ▲	34.5%	0.28 ▲	3,049 ▲	54.0%	19,448	3.5%	2.72	4,694				
LOJ7	3/16/2017	53.0	53.0	51.59	50.44	37.41	38.99	-6.54	-6.78	1,557	1,557	0.10	0.10	NA	0	0	1.00	NA
	292.80	0.0	1.15 ▲	-1.59 ▼	0.23 ▲	0	0.0%	0.00	0	0.0%	0	0.0%	1.00	NA				
LOK7	4/17/2017	53.0	53.0	51.66	50.49	37.17	38.85	-6.49	-6.89	938	938	0.14	0.14	NA	0	0	1.00	NA
	324.80	0.0	1.17 ▲	-1.68 ▼	0.40 ▲	0	0.0%	0.00	0	0.0%	0	0.0%	1.00	NA				
LOM7	5/17/2017	51.5	51.0	51.72	50.54	37.54	38.86	-6.66	-6.73	124,524	105,762	0.57	0.54	85.0 C	0	25,912	0.63	85.0 C
	354.80	0.5 ▲	1.18 ▲	-1.32 ▼	0.07 ▲	18,762 ▲	17.7%	0.03 ▲	4,683 ▲	343.6%	25,912	4.7%	0.63	5,633				
Totals:										2,244,340	2,061,288	0.75	0.71		0	552,923	1.26	
										183,052 ▲	8.9%	0.04 ▲		552,923				
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Expiration		ATM Strike		Future		ATM		25D RR (C-P)		Total		Put/Call Ratio		Most Active	Total		Put/Call Ratio	Most Active
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* Today's volume represents electronic market only

