

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	46.0	43.5	45.89	43.73	38.97	40.90	-1.95	-4.49	994,605	971,423	0.93	0.88	35.0 P	71,944	318,370	1.07	50.0 C
	17.99	2.5 ▲	2.16 ▲	-1.93 ▼	2.55 ▲	23,182 ▲	2.4%	0.05 ▲	3,768 ▲	10.2%	390,314	54.8%	1.07	32,515				
LON6	6/16/2016	46.5	44.5	46.66	44.54	39.99	40.20	-3.45	-4.71	271,276	230,078	1.05	0.97	40.0 P	30,887	117,192	1.37	50.0 C
	47.99	2.0 ▲	2.12 ▲	-0.21 ▼	1.26 ▲	41,198 ▲	17.9%	0.08 ▲	4,328 ▲	100.3%	148,079	20.8%	1.37	14,505				
LOQ6	7/15/2016	47.0	45.0	47.10	45.01	39.69	39.60	-4.07	-4.92	77,959	64,638	0.66	0.69	51.0 C	3,745	33,098	0.37	50.0 C
	76.99	2.0 ▲	2.09 ▲	0.09 ▲	0.85 ▲	13,321 ▲	20.6%	-0.03 ▼	1,594 ▲	1317.4%	36,843	5.2%	0.37	4,760				
LOU6	8/17/2016	47.5	45.5	47.47	45.37	39.43	39.14	-4.78	-5.22	194,967	187,604	0.61	0.61	60.0 C	2,605	25,491	0.50	50.0 C
	109.99	2.0 ▲	2.10 ▲	0.29 ▲	0.44 ▲	7,363 ▲	3.9%	0.00 ▲	1,659 ▲	14.0%	28,096	3.9%	0.50	5,392				
LOV6	9/15/2016	48.0	46.0	47.75	45.67	39.06	38.75	-4.89	-5.27	15,881	15,230	0.51	0.55	37.0 P	464	1,339	0.55	52.0 C
	138.99	2.0 ▲	2.08 ▲	0.31 ▲	0.38 ▲	651 ▲	4.3%	-0.04 ▼	-200 ▼	-88.5%	1,803	0.3%	0.55	300				
LOX6	10/17/2016	48.0	46.0	48.04	45.97	38.93	38.58	-5.10	-5.53	15,108	14,268	1.52	1.38	30.0 P	1,104	2,693	2.35	30.0 P
	170.99	2.0 ▲	2.07 ▲	0.35 ▲	0.43 ▲	840 ▲	5.9%	0.14 ▲	281 ▲	31.7%	3,797	0.5%	2.35	894				
LOZ6	11/16/2016	48.0	46.0	48.18	46.24	38.94	38.41	-5.33	-5.74	944,159	925,221	0.54	0.51	40.0 P	5,985	92,400	0.79	55.0 C
	201.03	2.0 ▲	1.94 ▲	0.53 ▲	0.41 ▲	18,938 ▲	2.0%	0.02 ▲	6,452 ▲	28.4%	98,385	13.8%	0.79	10,615				
LOF7	12/15/2016	48.5	47.0	48.33	46.47	38.34	38.03	-5.38	-5.82	8,906	8,863	1.08	1.13	35.0 P	603	886	8.54	35.0 P
	230.03	1.5 ▲	1.86 ▲	0.31 ▲	0.44 ▲	43 ▲	0.5%	-0.05 ▼	-367 ▼	-26.7%	1,489	0.2%	8.54	835				
LOG7	1/17/2017	50.0	47.0	48.47	46.67	37.22	37.58	-5.39	-5.81	3,054	2,386	0.59	0.27	45.0 P	4	672	13.38	45.0 P
	263.03	3.0 ▲	1.80 ▲	-0.36 ▼	0.42 ▲	668 ▲	28.0%	0.32 ▲	600 ▲	---	676	0.1%	13.38	600				
LOH7	2/15/2017	49.0	45.5	48.59	46.85	37.54	37.96	-5.66	-5.81	23,718	21,938	0.50	0.51	55.0 C	191	1,837	0.41	55.0 C
	292.03	3.5 ▲	1.74 ▲	-0.41 ▼	0.14 ▲	1,780 ▲	8.1%	-0.01 ▼	850 ▲	235.5%	2,028	0.3%	0.41	855				
LOJ7	3/16/2017	50.0	50.0	48.79	47.01	36.86	36.21	-5.65	-5.81	1,318	1,252	0.12	0.11	65.0 C	0	68	0.70	65.0 C
	320.99	0.0	1.78 ▲	0.65 ▲	0.16 ▲	66 ▲	5.3%	0.02 ▲	30 ▲	---	68	0.0%	0.70	30				
LOK7	4/17/2017	50.0	50.0	48.64	47.16	36.50	36.08	-5.72	-5.92	850	583	0.17	0.20	49.0 C	0	269	0.12	49.0 C
	352.99	0.0	1.48 ▲	0.43 ▲	0.19 ▲	267 ▲	45.8%	-0.03 ▼	200 ▲	---	269	0.0%	0.12	200				
Totals:									2,551,801	2,443,484	0.73	0.70		117,532	594,315	1.00		
									108,317 ▲	4.4%	0.03 ▲		711,847					
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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

* Today's volume represents electronic market only

