

This Week in Gold Options

Expiration						Volatility						Open Interest				Volume			
Symbol	DTE	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			
OGM6	5/25/2016 25.94	1290 60 ▲	1230	1292.5 62.5 ▲	1230.0	18.23 2.16 ▲	16.07	1.22 0.25 ▲	0.97	305,911 16,255 ▲ 5.6%	289,656	0.49 0.01 ▲	0.48	1300 C 1,867 ▲ 29.5%	24,994 96,787 55.4%	71,793	0.84	1300 C 6,647	
OGN6	6/27/2016 58.94	1295 65 ▲	1230	1294.0 62.3 ▲	1231.7	18.71 2.01 ▲	16.69	1.71 0.45 ▲	1.26	78,859 5,733 ▲ 7.8%	73,126	0.80 0.00 ▼	0.80	1300 C 1,065 ▲ 53.8%	8,558 26,267 15.0%	17,709	1.04	1300 C 2,315	
OGQ6	7/26/2016 87.94	1295 65 ▲	1230	1294.0 62.3 ▲	1231.7	18.67 1.91 ▲	16.76	1.76 0.53 ▲	1.24	91,519 8,673 ▲ 10.5%	82,846	1.00 0.01 ▲	0.99	1190 P 852 ▲ 571.8%	5,679 27,998 16.0%	22,319	1.44	1110 P 1,277	
OGU6	8/25/2016 117.94	1295 60 ▲	1235	1296.6 63.3 ▲	1233.3	18.89 1.77 ▲	17.12	1.85 0.51 ▲	1.34	34,168 910 ▲ 2.7%	33,258	0.43 0.00 ▼	0.43	1140 P 152 ▲ 3040.0%	843 2,590 1.5%	1,747	0.29	1350 C 379	
OGV6	9/27/2016 150.94	1295 60 ▲	1235	1296.6 63.3 ▲	1233.3	18.88 1.60 ▲	17.28	1.82 0.55 ▲	1.27	60,875 347 ▲ 0.6%	60,528	0.54 0.00 ▲	0.54	1400 C 288 ▲ 5.9%	900 4,496 2.6%	3,596	0.37	1400 C 767	
OGX6	10/26/2016 179.94	1300 65 ▲	1235	1297.8 62.8 ▲	1235.0	18.99 1.52 ▲	17.47	1.87 0.61 ▲	1.26	7,592 495 ▲ 7.0%	7,097	0.25 -0.02 ▼	0.27	1350 C 480 ▲ 94.1%	51 556 0.3%	505	0.11	1350 C 480	
OGZ6	11/22/2016 206.99	1300 65 ▲	1235	1297.8 62.8 ▲	1235.0	19.02 1.58 ▲	17.43	1.89 0.55 ▲	1.34	307,024 1,053 ▲ 0.3%	305,971	0.30 0.00 ▲	0.30	1200 P 430 ▲ 12.2%	4,617 11,762 6.7%	7,145	1.49	1050 P 1,307	
OGF7	12/27/2016 241.99	1300 65 ▲	1235	1298.0 61.3 ▲	1236.7	18.96 1.42 ▲	17.53	1.85 0.61 ▲	1.25	11,444 97 ▲ 0.9%	11,347	2.34 -0.09 ▼	2.43	1200 P -81 ▼ -5.5%	133 440 0.3%	307	1.86	1200 P 120	
OGG7	1/26/2017 271.99	1300 65 ▲	1235	1298.0 61.3 ▲	1236.7	18.88 1.27 ▲	17.61	1.57 0.31 ▲	1.26	34,557 1,058 ▲ 3.2%	33,499	1.02 0.00 ▲	1.02	1575 C 353 ▲ 83.3%	374 2,217 1.3%	1,843	1.45	1000 P 358	
OGH7	2/23/2017 299.99	1285 45 ▲	1240	1285.5 47.1 ▲	1238.4	18.91 1.26 ▲	17.65	1.71 0.75 ▲	0.96	9,329 283 ▲ 3.1%	9,046	1.02 0.06 ▲	0.96	975 P 275 ▲ ---%	537 1,140 0.7%	603	2.68	975 P 800	
OGJ7	3/28/2017 332.94	1275 35 ▲	1240	1285.5 47.1 ▲	1238.4	17.85 0.18 ▲	17.67	1.83 0.86 ▲	0.97	6,199 208 ▲ 3.5%	5,991	0.82 0.00 ▲	0.82	1100 P 100 ▲ 250.0%	2 210 0.1%	208	0.91	1100 P 100	
OGK7	4/25/2017 360.94	1275 35 ▲	1240	1301.6 61.5 ▲	1240.1	18.00 0.27 ▲	17.73	1.77 -0.05 ▼	1.82	208 208 ▲ ---%	0	0.93 -0.07 ▼	1.00	1130 P 100 ▲ ---%	2 210 0.1%	208	0.91	1130 P 100	
Totals:										947,685 35,320 ▲ 3.9%	912,365	0.51 0.01 ▲	0.50		46,690 174,673	127,983	0.96		
Symbol	DTE	Current ATM Strike		Current Last Wk Future		Current Last Wk ATM		Current Last Wk 25D RR (C-P)		Latest Last Wk Total		Latest Last Wk Put/Call Ratio		Most Active	Today* This Wk Total		Put/Call Ratio	Most Active	
Expiration						Volatility				Open Interest				Volume					

* Today's volume represents electronic market only