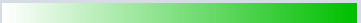


WTI (Amer) Open Interest & Volume Heat Map

WTI (Amer) Open Interest (Total)										
as of 9/15/2017										
	CLX7 33 DTE 50.35	CLZ7 64 DTE 50.66	CLF8 93 DTE 50.90	CLG8 127 DTE 51.04	CLH8 156 DTE 51.15	CLJ8 184 DTE 51.18	CLK8 215 DTE 51.19	CLM8 247 DTE 51.19		
Strikes	LOX7 29 DTE	LOZ7 58 DTE	LOF8 87 DTE	LOG8 121 DTE	LOH8 149 DTE	LOJ8 178 DTE	LOK8 211 DTE	LOM8 241 DTE	Totals	Strikes
25.5	5	311	43	25					384	25.5
26.0	1	928	20	7	27				983	26.0
26.5	5	303	24					3	335	26.5
27.0	52	1,870	62	11	104		10	34	2,143	27.0
27.5	4	909	57	6	9			1	986	27.5
28.0	14	667	59	32	73			24	869	28.0
28.5	66	433	8	5	18				530	28.5
29.0	116	1,024	339	11	20	4			1,514	29.0
29.5	279	321	310	16	8			2	936	29.5
30.0	1,034	22,783	331	532	1,575	166	1	2,580	29,002	30.0
30.5	717	1,203	22	1	2				1,945	30.5
31.0	474	2,368	410	363	4	2	1	219	3,841	31.0
31.5	600	1,005	165	10					1,780	31.5
32.0	1,023	3,108	130	175	888	2	1	516	5,843	32.0
32.5	1,095	779	18	165	366			6	2,429	32.5
33.0	2,075	1,353	225	489	2,265	100	40	1,602	8,149	33.0
33.5	657	540	309	210	26			2	1,744	33.5
34.0	1,391	2,215	903	690	386		27	1,304	6,916	34.0
34.5	682	688	100	181	14	1			1,666	34.5
35.0	3,257	24,888	2,888	3,610	6,978	625	2,085	19,430	63,761	35.0
35.5	1,334	635	213	26	8		11	15	2,242	35.5
36.0	2,115	4,913	740	143	1,237	91		194	9,433	36.0
36.5	1,196	3,920	153	6	77	21		1	5,374	36.5
37.0	3,334	3,428	876	844	1,804	77	1	1,280	11,644	37.0
37.5	1,916	4,400	447	34	813			27	7,637	37.5
38.0	2,964	9,254	1,252	271	1,646	12	6	2,300	17,705	38.0
38.5	1,938	1,186	950	80	120		1		4,275	38.5
39.0	3,173	6,318	1,860	207	78	1		419	12,056	39.0
39.5	1,497	803	366	13	58	2			2,739	39.5
40.0	7,241	43,647	9,317	1,986	8,070	503	492	26,679	97,935	40.0
40.5	2,049	770	1,422	50	2		100	1	4,394	40.5
41.0	4,051	9,826	3,787	1,040	909	91	2	301	20,007	41.0
41.5	1,805	2,928	429	104	142				5,408	41.5
42.0	7,852	10,697	2,953	5,498	3,109	348	401	5,418	36,276	42.0
42.5	2,375	5,640	905	12	751	4		1,000	10,687	42.5
43.0	6,986	13,212	5,650	835	2,634	105		1,877	31,299	43.0
43.5	3,039	3,302	417	130	11	22	236	320	7,477	43.5
44.0	12,249	14,329	5,694	764	2,771	505	500	3,153	39,965	44.0
44.5	2,540	4,308	459	1,085	223	175	420	1	9,211	44.5
45.0	18,164	61,190	20,687	3,420	18,989	1,380	1,520	27,302	152,652	45.0
45.5	2,650	5,924	1,198	98	37		85	678	10,670	45.5
46.0	7,418	22,271	5,275	2,239	1,766	1,013	510	852	41,344	46.0
46.5	5,470	5,159	830	1,111	1,047	35		477	14,129	46.5
47.0	11,972	22,525	3,189	389	4,437	187		7,784	50,483	47.0
47.5	6,880	10,260	1,982	565	2,169	48		1,639	23,543	47.5
48.0	16,657	22,643	20,737	2,456	6,964	3,407		8,309	81,173	48.0
48.5	6,071	6,284	1,023	341	4,210	206	600	4,670	23,405	48.5
49.0	10,785	16,420	15,001	943	1,114	1,201	302	4,208	49,974	49.0
49.5	3,226	9,185	2,950	119	1,474			3,439	20,393	49.5
50.0	24,868	71,805	16,770	3,164	23,886	3,168	970	36,861	181,492	50.0
50.5	4,553	7,116	631	523	2,610	40	100	8,495	24,068	50.5
51.0	13,519	10,504	4,296	1,076	3,385	134	7	5,650	38,571	51.0
51.5	5,940	7,148	1,223	26	2,009			2,010	18,356	51.5
52.0	9,825	21,042	3,893	404	1,970	19	850	4,145	42,148	52.0
52.5	3,708	14,447	918	69	226	3		254	19,625	52.5
53.0	7,492	11,379	2,110	1,779	779	2	41	1,767	25,349	53.0
53.5	2,288	9,133	567	116	290			1,232	13,626	53.5
Totals	367,252	911,170	192,456	56,385	166,705	16,023	11,241	290,663	2,011,895	Totals
Strikes	LOX7 29 DTE	LOZ7 58 DTE	LOF8 87 DTE	LOG8 121 DTE	LOH8 149 DTE	LOJ8 178 DTE	LOK8 211 DTE	LOM8 241 DTE	Totals	Strikes
	CLX7 33 DTE 50.35	CLZ7 64 DTE 50.66	CLF8 93 DTE 50.90	CLG8 127 DTE 51.04	CLH8 156 DTE 51.15	CLJ8 184 DTE 51.18	CLK8 215 DTE 51.19	CLM8 247 DTE 51.19		

Low High

WTI (Amer) Open Interest (Total)										
as of 9/15/2017										
	CLX7 33 DTE 50.35	CLZ7 64 DTE 50.66	CLF8 93 DTE 50.90	CLG8 127 DTE 51.04	CLH8 156 DTE 51.15	CLJ8 184 DTE 51.18	CLK8 215 DTE 51.19	CLM8 247 DTE 51.19		
Strikes	LOX7 29 DTE	LOZ7 58 DTE	LOF8 87 DTE	LOG8 121 DTE	LOH8 149 DTE	LOJ8 178 DTE	LOK8 211 DTE	LOM8 241 DTE	Totals	Strikes
54.0	8,890	13,705	1,148	411	2,336		7	1,949	28,446	54.0
54.5	3,409	9,676	681	10	83			3,665	17,524	54.5
55.0	25,271	42,643	12,422	3,304	14,778	546	7	22,519	121,490	55.0
55.5	1,954	7,980	1,022	91	95			2,929	14,071	55.5
56.0	4,678	10,420	1,653	193	402	6		2,300	19,652	56.0
56.5	5,258	8,765	749	12	224			550	15,558	56.5
57.0	3,707	15,174	1,929	833	1,439	1		1,900	24,983	57.0
57.5	2,642	8,129	1,281	217	98			1,619	13,986	57.5
58.0	3,476	6,851	1,014	71	1,501	305	13	2,315	15,546	58.0
58.5	1,551	1,386	744	68	70	1			3,820	58.5
59.0	11,968	3,676	1,021	2,131	1,039	1	2	827	20,665	59.0
59.5	1,676	1,883	553	177	70	2	50	750	5,161	59.5
60.0	8,398	64,510	7,605	1,615	9,281	697	405	30,786	123,297	60.0
60.5	1,299	4,386	770	13	128	2		4	6,602	60.5
61.0	3,483	8,125	604	2,117	1,279	45	58	326	16,037	61.0
61.5	780	3,232	159	433	49	7		1	4,661	61.5
62.0	2,716	5,362	1,026	181	1,370	71	412	2,537	13,675	62.0
62.5	1,190	1,832	313	158	40			6	3,539	62.5
63.0	1,364	8,176	360	579	1,342	103	210	33	12,167	63.0
63.5	614	597	76	354	145		25	31	1,842	63.5
64.0	464	5,039	293	434	222	16	4	3,379	9,851	64.0
64.5	788	504	487	154	142		1	32	2,108	64.5
65.0	5,631	34,138	1,441	1,044	6,406	346	241	11,764	61,011	65.0
65.5	1,528	2,699	262	6	7			8	4,510	65.5
66.0	2,894	2,396	835	674	533	3	4	249	7,588	66.0
66.5	56	2,023	69	1	24			2	2,175	66.5
67.0	3,358	4,279	117	89	1,434			1	9,278	67.0
67.5	560	1,358	177	172	146			2	2,415	67.5
68.0	3,852	2,759	302	132	300			232	7,577	68.0
68.5	1,123	191	288	10					1,612	68.5
69.0	3,073	2,379	654	24	10			1	6,141	69.0
69.5	576	986	363		300				2,225	69.5
70.0	1,814	40,221	948	381	4,880	164	476	5,113	53,997	70.0
70.5	353	1,092	24	1	2				1,472	70.5
71.0	680	1,413	287	14	43		1	2	2,440	71.0
71.5	52	229	69		1				351	71.5
72.0	74	3,978	491	6	1	2		600	5,152	72.0
72.5	7	519	113	70				25	734	72.5
73.0	108	946	6	27	5		2		1,094	73.0
73.5	71	1,020	35	31					1,157	73.5
74.0	143	1,209	3	566	1			85	2,007	74.0
74.5	60	207	78	5					350	74.5
75.0	609	28,474	1,318	1,041	1,873	5	1	5,639	38,960	75.0
75.5	151	127	19	30	3		1		331	75.5
76.0	216	829	1,054		15		1	1	2,116	76.0
Totals	367,252	911,170	192,456	56,385	166,705	16,023	11,241	290,663	2,011,895	Totals
Strikes	LOX7 29 DTE	LOZ7 58 DTE	LOF8 87 DTE	LOG8 121 DTE	LOH8 149 DTE	LOJ8 178 DTE	LOK8 211 DTE	LOM8 241 DTE	Totals	Strikes
	CLX7 33 DTE 50.35	CLZ7 64 DTE 50.66	CLF8 93 DTE 50.90	CLG8 127 DTE 51.04	CLH8 156 DTE 51.15	CLJ8 184 DTE 51.18	CLK8 215 DTE 51.19	CLM8 247 DTE 51.19		

Low  High

