ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

ENERGY OPTIONS ON FUTURES

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
GXA PUT		1 MO GASOIL CAL SPREAD OPT											
NOV16													
- 450	----	----	----	----	----	0.98 - 0.01	.4637	----	----	----	----	50	UNCH
TOTAL												50	
DEC16													
- 450	----	----	----	----	----	1.17 UNCH	.5882	----	----	----	----	50	UNCH
TOTAL												50	
BA CALL		BRENT AVERAGE PRICE OPTION											
AUG16													
5000	----	----	----	----	----	0.02 + 0.01	.0168	----	----	----	----	330	UNCH
6300	----	----	----	----	----	0.01 UNCH	.0046	----	----	----	----	25	UNCH
6500	----	----	----	----	----	0.01 UNCH	.0023	----	----	----	----	45	UNCH
7175	----	----	----	----	----	0.01 UNCH	.0002	----	----	----	----	100	UNCH
8000	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	30	UNCH
9300	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	20	UNCH
9350	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	40	UNCH
9400	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
9550	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	10	UNCH
9750	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	10	UNCH
9800	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
10000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
10100	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
10150	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
10200	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25	UNCH
10250	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
10500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	90	UNCH
10800	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	90	UNCH
11300	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
11350	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
11500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
12000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	325	UNCH
12500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25	UNCH
13000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
13500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	10	UNCH
16000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	150	UNCH
TOTAL												1950	
SEP16													
5000	----	----	----	----	----	0.51 + 0.17	.1685	----	----	----	----	330	UNCH
6300	----	----	----	----	----	0.02 UNCH	.0088	----	----	----	----	25	UNCH
6500	----	----	----	----	----	0.01 UNCH	.0047	----	----	----	----	45	UNCH
8000	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	30	UNCH
9300	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	20	UNCH
9350	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	40	UNCH
9400	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
9550	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	10	UNCH
9750	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	10	UNCH
9800	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
10000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
10100	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
10150	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
10200	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25	UNCH
10250	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
10500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	90	UNCH
10800	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	90	UNCH
11300	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
11350	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
11500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
12000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	325	UNCH
12500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25	UNCH
13000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
13500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	10	UNCH
16000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	150	UNCH
TOTAL												1850	
OCT16													
5000	----	----	----	----	----	1.26 + 0.29	.2744	----	----	----	----	80	UNCH
6300	----	----	----	----	----	0.12 + 0.03	.0371	----	----	----	----	25	UNCH
6500	----	----	----	----	----	0.08 + 0.02	.0258	----	----	----	----	45	UNCH
8000	----	----	----	----	----	0.01 UNCH	.0034	----	----	----	----	30	UNCH
9300	----	----	----	----	----	0.01 UNCH	.0003	----	----	----	----	20	UNCH
9350	----	----	----	----	----	0.01 UNCH	.0003	----	----	----	----	40	UNCH
9400	----	----	----	----	----	0.01 UNCH	.0002	----	----	----	----	75	UNCH
9550	----	----	----	----	----	0.01 UNCH	.0002	----	----	----	----	10	UNCH
9750	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	10	UNCH
9800	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	75	UNCH
10000	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	50	UNCH
10100	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	50	UNCH
10150	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	75	UNCH
10200	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	25	UNCH
10250	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	50	UNCH
10500	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	90	UNCH
10800	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	90	UNCH
11300	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	50	UNCH
11350	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	50	UNCH
11500	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	75	UNCH
12000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	325	UNCH
12500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25	UNCH
13000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
13500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	10	UNCH
16000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	150	UNCH
TOTAL												1600	
NOV16													
5000	----	----	----	----	----	1.91 + 0.34	.3336	----	----	----	----	80	UNCH
6300	----	----	----	----	----	0.27 + 0.05	.0676	----	----	----	----	25	UNCH
6500	----	----	----	----	----	0.20 + 0.04	.0519	----	----	----	----	45	UNCH
8000	----	----	----	----	----	0.02 + 0.01	.0063	----	----	----	----	30	UNCH
9300	----	----	----	----	----	0.01 UNCH	.0029	----	----	----	----	20	UNCH
9350	----	----	----	----	----	0.01 UNCH	.0028	----	----	----	----	40	UNCH
9400	----	----	----	----	----	0.01 UNCH	.0026	----	----	----	----	75	UNCH
9550	----	----	----	----	----	0.01 UNCH	.0021	----	----	----	----	10	UNCH
9750	----	----	----	----	----	0.01 UNCH	.0016	----	----	----	----	10	UNCH
9800	----	----	----	----	----	0.01 UNCH	.0015	----	----	----	----	75	UNCH
10000	----	----	----	----	----	0.01 UNCH	.0012	----	----	----	----	50	UNCH
10100	----	----	----	----	----	0.01 UNCH	.0010	----	----	----	----	50	UNCH
10150	----	----	----	----	----	0.01 UNCH	.0010	----	----	----	----	75	UNCH
10200	----	----	----	----	----	0.01 UNCH	.0009	----	----	----	----	25	UNCH
10250	----	----	----	----	----	0.01 UNCH	.0008	----	----	----	----	50	UNCH
10500	----	----	----	----	----	0.01 UNCH	.0006	----	----	----	----	90	UNCH
10800	----	----	----	----	----	0.01 UNCH	.0004	----	----	----	----	90	UNCH
11300	----	----	----	----	----	0.01 UNCH	.0002	----	----	----	----	50	UNCH
11350	----	----	----	----	----	0.01 UNCH	.0002	----	----	----	----	50	UNCH
11500	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	75	UNCH
12000	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	325	UNCH
12500	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	25	UNCH
13000	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	75	UNCH
13500	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	10	UNCH
16000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	150	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
BA CALL		BRENT AVERAGE PRICE OPTION													
TOTAL														1600	
DEC16															
5000	----	----	----	----	----	2.58	+	0.38	.3798	----	----	----	----	2080	UNCH
6300	----	----	----	----	----	0.48	+	0.08	.1012	----	----	----	----	25	UNCH
6500	----	----	----	----	----	0.38	+	0.07	.0824	----	----	----	----	45	UNCH
8000	----	----	----	----	----	0.05	+	0.01	.0135	----	----	----	----	30	UNCH
9300	----	----	----	----	----	0.01		UNCH	.0030	----	----	----	----	20	UNCH
9350	----	----	----	----	----	0.01		UNCH	.0028	----	----	----	----	40	UNCH
9400	----	----	----	----	----	0.01		UNCH	.0026	----	----	----	----	75	UNCH
9550	----	----	----	----	----	0.01		UNCH	.0021	----	----	----	----	10	UNCH
9750	----	----	----	----	----	0.01		UNCH	.0016	----	----	----	----	10	UNCH
9800	----	----	----	----	----	0.01		UNCH	.0015	----	----	----	----	75	UNCH
10000	----	----	----	----	----	0.01		UNCH	.0012	----	----	----	----	50	UNCH
10100	----	----	----	----	----	0.01		UNCH	.0010	----	----	----	----	50	UNCH
10150	----	----	----	----	----	0.01		UNCH	.0009	----	----	----	----	75	UNCH
10200	----	----	----	----	----	0.01		UNCH	.0009	----	----	----	----	25	UNCH
10250	----	----	----	----	----	0.01		UNCH	.0008	----	----	----	----	50	UNCH
10500	----	----	----	----	----	0.01		UNCH	.0006	----	----	----	----	90	UNCH
10800	----	----	----	----	----	0.01		UNCH	.0004	----	----	----	----	90	UNCH
11300	----	----	----	----	----	0.01		UNCH	.0002	----	----	----	----	50	UNCH
11350	----	----	----	----	----	0.01		UNCH	.0002	----	----	----	----	50	UNCH
11500	----	----	----	----	----	0.01		UNCH	.0001	----	----	----	----	75	UNCH
12000	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	325	UNCH
12500	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	25	UNCH
13000	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	75	UNCH
13500	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	10	UNCH
16000	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	150	UNCH
TOTAL														3600	
JAN17															
4550	----	----	----	----	----	5.06	+	0.56	.5534	----	----	----	----	96	UNCH
5250	----	----	----	----	----	2.46	+	0.34	.3438	----	----	----	----	127	UNCH
6000	----	----	----	----	----	1.04	+	0.16	.1784	----	----	----	----	32	UNCH
10500	----	----	----	----	----	0.01		UNCH	.0026	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.01		UNCH	.0016	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.01		UNCH	.0009	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.01		UNCH	.0005	----	----	----	----	50	UNCH
TOTAL														580	
FEB17															
4550	----	----	----	----	----	5.70	+	0.61	.5698	----	----	----	----	96	UNCH
5250	----	----	----	----	----	2.97	+	0.37	.3740	----	----	----	----	127	UNCH
6000	----	----	----	----	----	1.38	+	0.19	.2109	----	----	----	----	32	UNCH
10500	----	----	----	----	----	0.02	+	0.01	.0048	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.01		UNCH	.0026	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.01		UNCH	.0016	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.01		UNCH	.0010	----	----	----	----	50	UNCH
TOTAL														580	
MAR17															
4550	----	----	----	----	----	6.22	+	0.54	.5828	----	----	----	----	96	UNCH
5250	----	----	----	----	----	3.42	+	0.36	.3976	----	----	----	----	127	UNCH
6000	----	----	----	----	----	1.69	+	0.19	.2370	----	----	----	----	32	UNCH
10500	----	----	----	----	----	0.03		UNCH	.0068	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.02		UNCH	.0046	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.01		UNCH	.0025	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.01		UNCH	.0016	----	----	----	----	50	UNCH
TOTAL														580	
APR17															
4550	----	----	----	----	----	6.78	+	0.57	.5942	----	----	----	----	96	UNCH
5250	----	----	----	----	----	3.87	+	0.39	.4184	----	----	----	----	127	UNCH
6000	----	----	----	----	----	1.99	+	0.21	.2594	----	----	----	----	32	UNCH
8000	----	----	----	----	----	0.36	+	0.05	.0622	----	----	----	----	25	UNCH
10500	----	----	----	----	----	0.05	+	0.01	.0104	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.03		UNCH	.0065	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.02		UNCH	.0045	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.01		UNCH	.0024	----	----	----	----	50	UNCH
TOTAL														605	
MAY17															
4550	----	----	----	----	----	7.30	+	0.58	.6043	----	----	----	----	96	UNCH
5250	----	----	----	----	----	4.30	+	0.41	.4365	----	----	----	----	127	UNCH
6000	----	----	----	----	----	2.31	+	0.23	.2811	----	----	----	----	32	UNCH
8000	----	----	----	----	----	0.49	+	0.03	.0777	----	----	----	----	25	UNCH
10500	----	----	----	----	----	0.07	-	0.01	.0137	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.05	-	0.01	.0100	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.03	-	0.01	.0063	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.02	-	0.01	.0043	----	----	----	----	50	UNCH
TOTAL														605	
JUN17															
4550	----	----	----	----	----	7.68	+	0.59	.6127	----	----	----	----	96	UNCH
5250	----	----	----	----	----	4.63	+	0.40	.4501	----	----	----	----	127	UNCH
6000	----	----	----	----	----	2.55	+	0.23	.2964	----	----	----	----	32	UNCH
8000	----	----	----	----	----	0.61	+	0.05	.0906	----	----	----	----	25	UNCH
10500	----	----	----	----	----	0.11	+	0.01	.0197	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.08	+	0.01	.0147	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.06	+	0.01	.0112	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.04		UNCH	.0078	----	----	----	----	50	UNCH
TOTAL														605	
JUL17															
4550	----	----	----	----	----	8.13	+	0.56	.6203	----	----	----	----	96	UNCH
6000	----	----	----	----	----	2.86	+	0.23	.3142	----	----	----	----	32	UNCH
10500	----	----	----	----	----	0.18	+	0.01	.0290	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.14	+	0.01	.0230	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.10		UNCH	.0170	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.08	+	0.01	.0138	----	----	----	----	50	UNCH
TOTAL														453	
AUG17															
4550	----	----	----	----	----	8.50	+	0.56	.6270	----	----	----	----	96	UNCH
6000	----	----	----	----	----	3.10	+	0.24	.3274	----	----	----	----	32	UNCH
10500	----	----	----	----	----	0.23	+	0.02	.0350	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.17	+	0.01	.0268	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.13	+	0.01	.0210	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.10	+	0.01	.0165	----	----	----	----	50	UNCH
TOTAL														453	
SEP17															
4550	----	----	----	----	----	8.80	+	0.55	.6328	----	----	----	----	96	UNCH
6000	----	----	----	----	----	3.30	+	0.24	.3381	----	----	----	----	32	UNCH
10500	----	----	----	----	----	0.26	+	0.01	.0385	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.20	+	0.01	.0304	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.15	+	0.01	.0235	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.12	+	0.01	.0191	----	----	----	----	50	UNCH
TOTAL														453	
OCT17															
4550	----	----	----	----	----	9.09	+	0.52	.6378	----	----	----	----	96	UNCH
6000	----	----	----	----	----	3.54	+	0.25	.3498	----	----	----	----	32	UNCH
10500	----	----	----	----	----	0.26	+	0.05	.0385	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.20	+	0.04	.0304	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.15	+	0.03	.0235	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.12	+	0.03	.0191	----	----	----	----	50	UNCH
TOTAL														453	
NOV17															

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
BA CALL		BRENT AVERAGE PRICE OPTION											
NOV17													
4550	----	----	----	----	----	9.38 + 0.53	.6432	----	----	----	----	96	UNCH
6000	----	----	----	----	----	3.74 + 0.27	.3596	----	----	----	----	32	UNCH
10500	----	----	----	----	----	0.30 + 0.06	.0430	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.23 + 0.05	.0339	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.18 + 0.04	.0271	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.14 + 0.03	.0216	----	----	----	----	50	UNCH
TOTAL												453	
DEC17													
4550	----	----	----	----	----	9.70 + 0.54	.6490	----	----	----	----	96	UNCH
6000	----	----	----	----	----	3.94 + 0.29	.3691	----	----	----	----	32	UNCH
10500	----	----	----	----	----	0.33 + 0.06	.0462	----	----	----	----	75	UNCH
11000	----	----	----	----	----	0.26 + 0.06	.0372	----	----	----	----	100	UNCH
11500	----	----	----	----	----	0.20 + 0.04	.0294	----	----	----	----	100	UNCH
12000	----	----	----	----	----	0.16 + 0.04	.0240	----	----	----	----	50	UNCH
TOTAL												453	
JAN18													
6500	----	----	----	----	----	2.98 + 0.22	.2984	----	----	----	----	25	UNCH
TOTAL												25	
FEB18													
6500	----	----	----	----	----	3.12 + 0.24	.3061	----	----	----	----	25	UNCH
TOTAL												25	
MAR18													
6500	----	----	----	----	----	3.25 + 0.25	.3133	----	----	----	----	25	UNCH
TOTAL												25	
APR18													
6800	----	----	----	----	----	2.82 + 0.22	.2792	----	----	----	----	25	UNCH
TOTAL												25	
MAY18													
6800	----	----	----	----	----	2.94 + 0.20	.2860	----	----	----	----	25	UNCH
TOTAL												25	
JUN18													
6800	----	----	----	----	----	3.04 + 0.19	.2915	----	----	----	----	25	UNCH
TOTAL												25	
JUL18													
6900	----	----	----	----	----	2.94 + 0.16	.2829	----	----	----	----	25	UNCH
TOTAL												25	
AUG18													
6900	----	----	----	----	----	3.01 + 0.15	.2867	----	----	----	----	25	UNCH
TOTAL												25	
SEP18													
6900	----	----	----	----	----	3.08 + 0.12	.2905	----	----	----	----	25	UNCH
TOTAL												25	
JAN19													
9750	----	----	----	----	----	0.98 + 0.04	.1073	----	----	----	----	75	UNCH
9850	----	----	----	----	----	0.95 + 0.04	.1042	----	----	----	----	25	UNCH
TOTAL												100	
FEB19													
9750	----	----	----	----	----	1.01 + 0.03	.1096	----	----	----	----	75	UNCH
9850	----	----	----	----	----	0.97 + 0.03	.1057	----	----	----	----	25	UNCH
TOTAL												100	
MAR19													
9750	----	----	----	----	----	1.03 + 0.03	.1111	----	----	----	----	75	UNCH
9850	----	----	----	----	----	1.00 + 0.03	.1080	----	----	----	----	25	UNCH
TOTAL												100	
APR19													
9750	----	----	----	----	----	0.97 + 0.04	.1067	----	----	----	----	75	UNCH
9850	----	----	----	----	----	0.94 + 0.04	.1036	----	----	----	----	25	UNCH
TOTAL												100	
MAY19													
9750	----	----	----	----	----	1.02 + 0.05	.1105	----	----	----	----	75	UNCH
9850	----	----	----	----	----	0.98 + 0.04	.1066	----	----	----	----	25	UNCH
TOTAL												100	
JUN19													
9750	----	----	----	----	----	1.07 + 0.06	.1141	----	----	----	----	75	UNCH
9850	----	----	----	----	----	1.03 + 0.06	.1103	----	----	----	----	25	UNCH
TOTAL												100	
JUL19													
9750	----	----	----	----	----	1.10 + 0.07	.1163	----	----	----	----	75	UNCH
9850	----	----	----	----	----	1.06 + 0.06	.1125	----	----	----	----	25	UNCH
TOTAL												100	
AUG19													
9750	----	----	----	----	----	1.14 + 0.08	.1192	----	----	----	----	75	UNCH
9850	----	----	----	----	----	1.10 + 0.07	.1154	----	----	----	----	25	UNCH
TOTAL												100	
SEP19													
9750	----	----	----	----	----	1.19 + 0.09	.1227	----	----	----	----	75	UNCH
9850	----	----	----	----	----	1.14 + 0.08	.1183	----	----	----	----	25	UNCH
TOTAL												100	
OCT19													
9750	----	----	----	----	----	1.21 + 0.04	.1241	----	----	----	----	75	UNCH
9850	----	----	----	----	----	1.16 + 0.03	.1197	----	----	----	----	25	UNCH
TOTAL												100	
NOV19													
9750	----	----	----	----	----	1.44 + 0.05	.1392	----	----	----	----	75	UNCH
9850	----	----	----	----	----	1.41 + 0.05	.1362	----	----	----	----	25	UNCH
TOTAL												100	
DEC19													
9750	----	----	----	----	----	1.50 + 0.05	.1430	----	----	----	----	75	UNCH
9850	----	----	----	----	----	1.47 + 0.05	.1400	----	----	----	----	25	UNCH
TOTAL												100	
BA PUT		BRENT AVERAGE PRICE OPTION											
AUG16													
4500	----	----	----	----	----	2.41 - 1.01	.7451	----	----	----	----	250	UNCH
4700	----	----	----	----	----	4.10 - 1.14	.9102	----	----	----	----	45	UNCH
5500	----	----	----	----	----	11.98 - 1.19	.9931	----	----	----	----	3	UNCH
6000	----	----	----	----	----	16.97 - 1.19	.9951	----	----	----	----	30	UNCH
6200	----	----	----	----	----	18.97 - 1.19	.9953	----	----	----	----	11	UNCH
7000	----	----	----	----	----	26.97 - 1.19	.9995	----	----	----	----	318	UNCH
8000	----	----	----	----	----	36.97 - 1.19	.9999	----	----	----	----	300	UNCH
8300	----	----	----	----	----	39.97 - 1.19	1.0000	----	----	----	----	50	UNCH
8500	----	----	----	----	----	41.97 - 1.19	1.0000	----	----	----	----	100	UNCH
8900	----	----	----	----	----	45.97 - 1.18	1.0000	----	----	----	----	50	UNCH
9000	----	----	----	----	----	46.97 - 1.18	1.0000	----	----	----	----	25	UNCH
9150	----	----	----	----	----	48.47 - 1.18	1.0000	----	----	----	----	50	UNCH
9400	----	----	----	----	----	50.97 - 1.18	1.0000	----	----	----	----	102	UNCH
9800	----	----	----	----	----	54.97 - 1.19	1.0000	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
BA PUT		BRENT AVERAGE PRICE OPTION											
TOTAL												1359	
SEP16													
4500	----	----	----	----	----	3.28 - 0.77	.5689	----	----	----	----	250	UNCH
4700	----	----	----	----	----	4.60 - 0.92	.6911	----	----	----	----	45	UNCH
5500	----	----	----	----	----	11.61 - 1.21	.9509	----	----	----	----	3	UNCH
6000	----	----	----	----	----	16.52 - 1.24	.9863	----	----	----	----	30	UNCH
6200	----	----	----	----	----	18.50 - 1.25	.9948	----	----	----	----	11	UNCH
7000	----	----	----	----	----	26.48 - 1.24	.9990	----	----	----	----	318	UNCH
8000	----	----	----	----	----	36.47 - 1.25	.9999	----	----	----	----	300	UNCH
8300	----	----	----	----	----	39.46 - 1.25	.9999	----	----	----	----	50	UNCH
8500	----	----	----	----	----	41.46 - 1.25	.9999	----	----	----	----	100	UNCH
8900	----	----	----	----	----	45.46 - 1.25	1.0000	----	----	----	----	50	UNCH
9000	----	----	----	----	----	46.46 - 1.25	1.0000	----	----	----	----	25	UNCH
9150	----	----	----	----	----	47.96 - 1.25	1.0000	----	----	----	----	50	UNCH
9400	----	----	----	----	----	50.46 - 1.25	1.0000	----	----	----	----	102	UNCH
9800	----	----	----	----	----	54.45 - 1.25	1.0000	----	----	----	----	25	UNCH
TOTAL												1359	
OCT16													
4000	----	----	----	----	----	1.70 - 0.39	.2793	----	----	----	----	30	UNCH
4500	----	----	----	----	----	3.87 - 0.68	.5072	----	----	----	----	30	UNCH
4700	----	----	----	----	----	5.07 - 0.79	.6007	----	----	----	----	45	UNCH
5500	----	----	----	----	----	11.43 - 1.09	.8722	----	----	----	----	3	UNCH
6000	----	----	----	----	----	16.13 - 1.17	.9451	----	----	----	----	30	UNCH
6200	----	----	----	----	----	18.08 - 1.18	.9594	----	----	----	----	11	UNCH
7000	----	----	----	----	----	25.96 - 1.21	.9957	----	----	----	----	318	UNCH
8000	----	----	----	----	----	35.92 - 1.22	.9965	----	----	----	----	300	UNCH
8300	----	----	----	----	----	38.91 - 1.22	.9979	----	----	----	----	50	UNCH
8500	----	----	----	----	----	40.91 - 1.22	.9985	----	----	----	----	100	UNCH
8900	----	----	----	----	----	44.90 - 1.22	.9993	----	----	----	----	50	UNCH
9000	----	----	----	----	----	45.90 - 1.22	.9994	----	----	----	----	25	UNCH
9150	----	----	----	----	----	47.40 - 1.22	.9995	----	----	----	----	50	UNCH
9400	----	----	----	----	----	49.90 - 1.22	.9997	----	----	----	----	102	UNCH
9800	----	----	----	----	----	53.89 - 1.22	.9998	----	----	----	----	25	UNCH
TOTAL												1169	
NOV16													
4000	----	----	----	----	----	2.12 - 0.38	.2839	----	----	----	----	30	UNCH
4500	----	----	----	----	----	4.27 - 0.61	.4746	----	----	----	----	30	UNCH
4700	----	----	----	----	----	5.41 - 0.70	.5539	----	----	----	----	45	UNCH
5500	----	----	----	----	----	11.37 - 0.99	.8143	----	----	----	----	3	UNCH
6000	----	----	----	----	----	15.88 - 1.09	.9051	----	----	----	----	30	UNCH
6200	----	----	----	----	----	17.78 - 1.10	.9268	----	----	----	----	11	UNCH
7000	----	----	----	----	----	25.55 - 1.15	.9814	----	----	----	----	318	UNCH
8000	----	----	----	----	----	35.46 - 1.16	.9936	----	----	----	----	300	UNCH
8300	----	----	----	----	----	38.45 - 1.16	.9948	----	----	----	----	50	UNCH
8500	----	----	----	----	----	40.44 - 1.17	.9954	----	----	----	----	100	UNCH
8900	----	----	----	----	----	44.43 - 1.17	.9964	----	----	----	----	50	UNCH
9000	----	----	----	----	----	45.43 - 1.17	.9965	----	----	----	----	25	UNCH
9150	----	----	----	----	----	46.93 - 1.17	.9968	----	----	----	----	50	UNCH
9400	----	----	----	----	----	49.42 - 1.17	.9973	----	----	----	----	102	UNCH
9800	----	----	----	----	----	53.42 - 1.16	.9984	----	----	----	----	25	UNCH
TOTAL												1169	
DEC16													
4000	----	----	----	----	----	2.44 - 0.38	.2825	----	----	----	----	2030	UNCH
4500	----	----	----	----	----	4.59 - 0.56	.4495	----	----	----	----	30	UNCH
4700	----	----	----	----	----	5.69 - 0.63	.5191	----	----	----	----	45	UNCH
5500	----	----	----	----	----	11.36 - 0.90	.7632	----	----	----	----	3	UNCH
6000	----	----	----	----	----	15.69 - 1.00	.8628	----	----	----	----	30	UNCH
6200	----	----	----	----	----	17.53 - 1.03	.8904	----	----	----	----	11	UNCH
7000	----	----	----	----	----	25.17 - 1.09	.9602	----	----	----	----	318	UNCH
8000	----	----	----	----	----	35.00 - 1.12	.9864	----	----	----	----	300	UNCH
8300	----	----	----	----	----	37.98 - 1.12	.9904	----	----	----	----	50	UNCH
8500	----	----	----	----	----	39.97 - 1.12	.9924	----	----	----	----	100	UNCH
8900	----	----	----	----	----	43.95 - 1.12	.9952	----	----	----	----	50	UNCH
9000	----	----	----	----	----	44.94 - 1.13	.9957	----	----	----	----	25	UNCH
9150	----	----	----	----	----	46.44 - 1.13	.9964	----	----	----	----	50	UNCH
9400	----	----	----	----	----	48.93 - 1.13	.9973	----	----	----	----	102	UNCH
9800	----	----	----	----	----	52.92 - 1.13	.9984	----	----	----	----	25	UNCH
TOTAL												3169	
JAN17													
7500	----	----	----	----	----	29.71 - 1.08	.9584	----	----	----	----	100	UNCH
8000	----	----	----	----	----	34.61 - 1.09	.9746	----	----	----	----	175	UNCH
8500	----	----	----	----	----	39.55 - 1.10	.9853	----	----	----	----	75	UNCH
TOTAL												350	
FEB17													
7500	----	----	----	----	----	29.43 - 1.00	.9474	----	----	----	----	100	UNCH
8000	----	----	----	----	----	34.29 - 1.02	.9727	----	----	----	----	175	UNCH
8500	----	----	----	----	----	39.20 - 1.03	.9915	----	----	----	----	75	UNCH
TOTAL												350	
MAR17													
7500	----	----	----	----	----	29.12 - 1.00	.9359	----	----	----	----	100	UNCH
8000	----	----	----	----	----	33.96 - 1.01	.9627	----	----	----	----	175	UNCH
8500	----	----	----	----	----	38.84 - 1.03	.9851	----	----	----	----	75	UNCH
TOTAL												350	
APR17													
6725	----	----	----	----	----	21.65 - 0.92	.8514	----	----	----	----	25	UNCH
7500	----	----	----	----	----	28.87 - 0.98	.9228	----	----	----	----	100	UNCH
8000	----	----	----	----	----	33.68 - 0.98	.9377	----	----	----	----	175	UNCH
8500	----	----	----	----	----	38.54 - 0.99	.9760	----	----	----	----	75	UNCH
TOTAL												375	
MAY17													
6725	----	----	----	----	----	21.53 - 0.88	.8301	----	----	----	----	25	UNCH
7500	----	----	----	----	----	28.67 - 0.94	.9052	----	----	----	----	100	UNCH
8000	----	----	----	----	----	33.44 - 0.97	.9222	----	----	----	----	175	UNCH
8500	----	----	----	----	----	38.27 - 1.00	.9634	----	----	----	----	75	UNCH
TOTAL												375	
JUN17													
6725	----	----	----	----	----	21.37 - 0.85	.8155	----	----	----	----	25	UNCH
7500	----	----	----	----	----	28.47 - 0.90	.8913	----	----	----	----	100	UNCH
8000	----	----	----	----	----	33.22 - 0.92	.9093	----	----	----	----	175	UNCH
8500	----	----	----	----	----	38.04 - 0.92	.9497	----	----	----	----	75	UNCH
TOTAL												375	
JUL17													
7500	----	----	----	----	----	28.31 - 0.87	.8775	----	----	----	----	100	UNCH
8000	----	----	----	----	----	33.03 - 0.90	.9121	----	----	----	----	175	UNCH
8500	----	----	----	----	----	37.83 - 0.92	.9387	----	----	----	----	75	UNCH
TOTAL												350	
AUG17													
7500	----	----	----	----	----	28.12 - 0.85	.8682	----	----	----	----	100	UNCH
8000	----	----	----	----	----	32.82 - 0.88	.9038	----	----	----	----	175	UNCH
8500	----	----	----	----	----	37.61 - 0.90	.9306	----	----	----	----	75	UNCH
TOTAL												350	
SEP17													
7500	----	----	----	----	----	27.95 - 0.83	.8592	----	----	----	----	100	UNCH
8000	----	----	----	----	----	32.63 - 0.85	.8959	----	----	----	----	175	UNCH
8500	----	----	----	----	----	37.40 - 0.88	.9241	----	----	----	----	75	UNCH
TOTAL												350	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
BA PUT		BRENT AVERAGE PRICE OPTION										
OCT17												
7500	----	----	----	----	----	27.75 - 0.78	.8555	----	----	----	----	100 UNCH
8000	----	----	----	----	----	32.37 - 0.81	.8975	----	----	----	----	175 UNCH
8500	----	----	----	----	----	37.11 - 0.83	.9293	----	----	----	----	75 UNCH
TOTAL												350
NOV17												
7500	----	----	----	----	----	27.58 - 0.74	.8471	----	----	----	----	100 UNCH
8000	----	----	----	----	----	32.18 - 0.77	.8898	----	----	----	----	175 UNCH
8500	----	----	----	----	----	36.90 - 0.79	.9228	----	----	----	----	75 UNCH
TOTAL												350
DEC17												
7500	----	----	----	----	----	27.37 - 0.71	.8397	----	----	----	----	100 UNCH
8000	----	----	----	----	----	31.94 - 0.75	.8842	----	----	----	----	175 UNCH
8500	----	----	----	----	----	36.64 - 0.77	.9185	----	----	----	----	75 UNCH
TOTAL												350
JAN18												
4995	----	----	----	----	----	8.53 - 0.36	.4329	----	----	----	----	25 UNCH
TOTAL												25
FEB18												
4995	----	----	----	----	----	8.50 - 0.30	.4262	----	----	----	----	25 UNCH
TOTAL												25
MAR18												
4995	----	----	----	----	----	8.43 - 0.29	.4202	----	----	----	----	25 UNCH
TOTAL												25
APR18												
5420	----	----	----	----	----	10.81 - 0.30	.4948	----	----	----	----	25 UNCH
TOTAL												25
MAY18												
5420	----	----	----	----	----	10.75 - 0.31	.4883	----	----	----	----	25 UNCH
TOTAL												25
JUN18												
5420	----	----	----	----	----	10.70 - 0.32	.4833	----	----	----	----	25 UNCH
TOTAL												25
JUL18												
5500	----	----	----	----	----	11.13 - 0.35	.4937	----	----	----	----	25 UNCH
TOTAL												25
AUG18												
5500	----	----	----	----	----	11.10 - 0.34	.4898	----	----	----	----	25 UNCH
TOTAL												25
SEP18												
5500	----	----	----	----	----	11.06 - 0.37	.4864	----	----	----	----	25 UNCH
TOTAL												25
BZO CALL		BRENT CRUDE OIL FUT MARGIN OPT										
OCT16												
4150	----	----	2.93B/----	----	----	2.75 + 0.74	.6582	----	----	----	----	15 UNCH
4300	----	----	2.04B/1.30A	----	----	1.87 NEW	.5295	----	----	----	200	200 + 200
4450	----	----	1.32B/0.80A	----	----	1.23 + 0.40	.3984	----	----	----	----	15 UNCH
4500	----	----	1.13B/0.67A	----	----	1.05 + 0.35	.3564	----	----	----	----	200 UNCH
4600	----	----	0.81B/0.47A	----	----	0.76 + 0.27	.2796	----	----	----	----	100 UNCH
4700	----	----	0.57B/----	----	----	0.53 + 0.20	.2115	----	----	----	----	9 UNCH
4800	----	----	0.39B/----	----	----	0.38 + 0.15	.1596	----	----	----	----	53 UNCH
4900	----	----	0.27B/*0.16A	----	----	0.27 + 0.10	.1186	----	----	----	----	111 UNCH
5000	----	----	0.19B/0.12A	----	----	0.19 + 0.06	.0868	----	----	----	----	1226 UNCH
5050	0.15	----	0.16B/*0.10A	----	----	0.16 NEW	.0742	----	----	5	----	5 + 5
5200	----	----	0.09B/0.07A	----	----	0.11 + 0.03	.0510	----	----	----	----	300 UNCH
5300	----	----	0.07B/----	----	----	0.09 + 0.03	.0412	----	----	----	----	15 UNCH
5350	----	----	0.06B/----	----	----	0.08 + 0.03	.0366	----	----	----	----	30 UNCH
5450	----	----	0.05B/----	----	----	0.06 + 0.02	.0277	----	----	----	----	14 UNCH
5500	----	----	----	----	----	0.06 + 0.02	.0270	----	----	----	----	2450 UNCH
5750	----	----	----	----	----	0.04 + 0.01	.0173	----	----	----	----	15 UNCH
5900	----	----	----	----	----	0.02 UNCH	.0092	----	----	----	----	18 UNCH
6350	----	----	----	----	----	0.01 UNCH	.0022	----	----	----	----	31 UNCH
7000	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	600 UNCH
TOTAL										5	200	5407 + 205
NOV16												
4200	----	----	3.82B/----	----	----	3.70 + 0.73	.6139	----	----	----	----	8 UNCH
4450	----	----	2.53B/1.87A	----	----	2.43 + 0.55	.4766	----	----	----	----	41 UNCH
4500	----	----	2.31B/1.68A	----	----	2.22 + 0.51	.4492	----	----	----	----	36 UNCH
4550	----	----	2.10B/1.52A	----	----	2.02 + 0.48	.4220	----	----	----	----	14 UNCH
4800	----	----	1.27B/0.88A	----	----	1.21 + 0.32	.2945	----	----	----	----	56 UNCH
4850	----	----	1.14B/0.79A	----	----	1.09 + 0.29	.2722	----	----	----	----	8 UNCH
5000	----	----	0.82B/0.56A	----	----	0.80 + 0.23	.2133	----	----	----	----	100 UNCH
5200	----	----	0.52B/----	----	----	0.52 + 0.16	.1500	----	----	----	----	15 UNCH
5250	----	----	0.47B/0.32A	----	----	0.46 + 0.13	.1358	----	----	----	----	20 UNCH
5400	----	----	0.33B/----	----	----	0.33 + 0.09	.1023	----	----	----	----	10 UNCH
5500	----	----	0.27B/0.19A	----	----	0.27 + 0.07	.0856	----	----	----	----	450 UNCH
5850	----	----	0.13B/----	----	----	0.14 + 0.03	.0468	----	----	----	----	92 UNCH
6150	----	----	0.08B/----	----	----	0.09 + 0.02	.0303	----	----	----	----	20 UNCH
7500	----	----	----	----	----	0.01 UNCH	.0024	----	----	----	----	600 UNCH
TOTAL												1470
DEC16												
4400	----	----	3.82B/3.02A	----	----	3.66 NEW	.5424	----	----	----	100	100 + 100
4650	----	----	2.69B/2.06A	----	----	2.58 + 0.48	.4336	----	----	----	----	15 UNCH
4900	----	----	1.83B/1.36A	----	----	1.75 + 0.36	.3315	----	----	----	----	150 UNCH
5000	----	----	1.56B/1.14A	----	----	1.50 + 0.33	.2955	----	----	----	----	2300 UNCH
5100	----	----	1.32B/0.96A	----	----	1.28 + 0.30	.2618	----	----	----	----	400 UNCH
5150	----	----	1.21B/0.88A	----	----	1.18 + 0.28	.2459	----	----	----	----	100 UNCH
5250	----	----	1.02B/0.74A	----	----	1.00 + 0.24	.2161	----	----	----	----	15 UNCH
5300	----	----	0.94B/0.68A	----	----	0.92 + 0.22	.2023	----	----	----	----	1500 UNCH
5500	----	----	0.67B/0.48A	----	----	0.66 + 0.17	.1544	----	----	----	----	800 UNCH
5750	----	----	0.44B/0.32A	----	----	0.43 + 0.10	.1078	----	----	----	----	10 UNCH
5800	----	----	0.40B/0.29A	----	----	0.40 + 0.09	.1011	----	----	----	----	1900 UNCH
6000	----	----	0.29B/----	----	----	0.29 + 0.07	.0763	----	----	----	----	2500 UNCH
6500	----	----	0.14B/0.11A	----	----	0.14 + 0.02	.0393	----	----	----	----	1050 UNCH
7000	----	----	0.07B/----	----	----	0.08 + 0.02	.0228	----	----	----	----	400 UNCH
TOTAL											100	11240 + 100
JAN17												
4750	----	----	3.07B/2.49A	----	----	2.99 + 0.47	.4363	----	----	----	----	115 UNCH
7000	----	----	#0.14B/----	----	----	0.15 + 0.03	.0374	----	----	----	----	200 UNCH
TOTAL												315
MAR17												
5000	----	----	3.47B/2.95A	----	----	3.42 + 0.43	.4221	----	----	----	----	200 UNCH
5050	----	----	3.30B/2.79A	----	----	3.25 + 0.41	.4078	----	----	----	----	100 UNCH
5100	----	----	3.13B/2.65A	----	----	3.08 + 0.39	.3935	----	----	----	----	200 UNCH
5200	----	----	2.82B/2.37A	----	----	2.79 + 0.38	.3668	----	----	----	----	500 UNCH
5250	----	----	2.67B/2.24A	----	----	2.64 + 0.35	.3531	----	----	----	----	100 UNCH
5300	----	----	2.53B/2.12A	----	----	2.50 + 0.33	.3398	----	----	----	----	100 UNCH
5500	----	----	2.03B/1.70A	----	----	2.02 + 0.28	.2908	----	----	----	----	200 UNCH
6000	----	----	1.16B/0.98A	----	----	1.18 + 0.18	.1915	----	----	----	----	300 UNCH
6500	----	----	0.67B/0.58A	----	----	0.69 + 0.10	.1231	----	----	----	----	500 UNCH
7000	----	----	0.39B/----	----	----	0.42 + 0.07	.0800	----	----	----	----	500 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
BZO CALL		BRENT CRUDE OIL FUT MARGIN OPT										
TOTAL												2700
JUN17												
4750	----	----	----	----	----	5.99 + 0.51	.5453	----	----	----	----	150 UNCH
4950	----	----	----	----	----	5.13 + 0.46	.4958	----	----	----	----	100 UNCH
5000	----	----	----	----	----	4.94 + 0.45	.4838	----	----	----	----	100 UNCH
5050	----	----	----	----	----	4.74 + 0.43	.4714	----	----	----	----	150 UNCH
5250	----	----	----	----	----	4.03 + 0.39	.4237	----	----	----	----	150 UNCH
5300	----	----	----	----	----	3.87 + 0.38	.4121	----	----	----	----	100 UNCH
5500	----	----	----	----	----	3.27 + 0.32	.3670	----	----	----	----	100 UNCH
6500	----	----	#1.29B/----	----	----	1.37 + 0.13	.1904	----	----	----	----	100 UNCH
8000	----	----	----	----	----	0.41 + 0.05	.0683	----	----	----	----	300 UNCH
8500	----	----	----	----	----	0.28 + 0.04	.0486	----	----	----	----	1750 UNCH
10000	----	----	----	----	----	0.09 + 0.02	.0174	----	----	----	----	1750 UNCH
TOTAL												4750
AUG17												
5200	----	----	----	----	----	5.00 + 0.45	.4663	----	----	----	----	150 UNCH
TOTAL												150
SEP17												
4700	----	----	----	----	----	7.54 NEW	.5882	----	----	----	150	150 + 150
TOTAL											150	150 + 150
DEC17												
4950	----	----	----	----	----	7.30 + 0.45	.5573	----	----	----	----	150 UNCH
5300	----	----	----	----	----	5.85 + 0.38	.4864	----	----	----	----	150 UNCH
TOTAL												300
JUN18												
5400	----	----	----	----	----	6.88 + 0.45	.5121	----	----	----	----	100 UNCH
10000	----	----	----	----	----	0.53 + 0.01	.0681	----	----	----	----	500 UNCH
TOTAL												600
BZO PUT		BRENT CRUDE OIL FUT MARGIN OPT										
OCT16												
3500	----	----	----/0.10A	----	----	0.11 - 0.09	.0426	----	----	----	----	20 UNCH
3550	0.14	----	0.14/0.12A	----	----	0.13 NEW	.0504	----	----	62	----	62 + 62
3650	0.28	----	0.28/0.18A	----	----	0.20 NEW	.0749	----	----	25	----	25 + 25
3750	0.26	----	0.26/0.26	----	----	0.29 NEW	.1059	----	----	5	----	5 + 5
3800	----	----	----/0.31A	----	----	0.35 - 0.24	.1254	----	----	----	----	200 UNCH
3900	----	----	----/0.45A	----	----	0.50 - 0.32	.1722	----	----	----	----	38 UNCH
4000	----	----	----/0.64A	----	----	0.71 - 0.41	.2317	----	----	----	----	900 UNCH
4100	----	----	----/0.89A	----	----	0.99 - 0.50	.3029	----	----	----	----	1700 UNCH
4300	----	----	----/1.63A	----	----	1.77 - 0.76	.4704	----	----	----	100	117 + 100
4400	----	----	----/2.13A	----	----	2.32 - 0.86	.5589	----	----	----	----	15 UNCH
4500	----	----	----	----	----	2.95 - 0.95	.6436	----	----	----	----	525 UNCH
4600	----	----	----	----	----	3.66 - 1.03	.7203	----	----	----	----	514 UNCH
4650	----	----	----	----	----	4.04 - 1.06	.7551	----	----	----	----	15 UNCH
4700	----	----	----	----	----	4.43 - 1.10	.7884	----	----	----	----	100 UNCH
4850	----	----	----	----	----	5.72 - 1.18	.8623	----	----	----	----	1 UNCH
5000	----	----	----	----	----	7.09 - 1.24	.9131	----	----	----	----	278 UNCH
5350	----	----	----	----	----	10.48 - 1.27	.9633	----	----	----	----	10 UNCH
TOTAL										92	100	4525 + 192
NOV16												
4100	----	----	----/1.72A	----	----	1.83 - 0.45	.3339	----	----	----	----	15 UNCH
4150	----	----	----/1.90A	----	----	2.02 - 0.48	.3597	----	----	----	----	15 UNCH
4200	----	----	----/2.09A	----	----	2.22 - 0.52	.3860	----	----	----	----	13 UNCH
4350	----	----	----/2.78A	----	----	2.91 - 0.64	.4680	----	----	----	----	14 UNCH
4500	4.05	----	4.20B/3.55A	----	----	3.74 - 0.74	.5507	----	----	4	----	505 - 4
4600	----	----	----/4.96A	----	----	4.35 - 0.81	.6049	----	----	----	----	10 UNCH
4650	4.91	----	4.91/4.70A	----	----	4.68 - 0.84	.6309	----	----	10	----	171 UNCH
4800	----	----	----/6.44A	----	----	5.73 - 0.93	.7054	----	----	----	----	10 UNCH
4950	----	----	----	----	----	6.91 - 1.00	.7679	----	----	----	----	6 UNCH
5000	----	----	----	----	----	7.32 - 1.02	.7866	----	----	----	----	310 UNCH
TOTAL										14		1069 - 4
DEC16												
3000	----	----	----/0.21A	----	----	0.21 - 0.07	.0431	----	----	----	----	100 UNCH
3500	----	----	----/0.70A	----	----	0.74 - 0.19	.1306	----	----	----	----	100 UNCH
4000	----	----	----/1.87A	----	----	1.97 - 0.39	.2904	----	----	----	----	250 UNCH
4400	----	----	----/3.50A	----	----	3.63 NEW	.4575	----	----	----	100	100 + 100
4500	----	----	----/4.02A	----	----	4.17 - 0.66	.5013	----	----	----	----	1100 UNCH
4600	----	----	----/4.58A	----	----	4.75 - 0.71	.5447	----	----	----	----	300 UNCH
5000	----	----	----	----	----	7.47 - 0.89	.7045	----	----	----	----	100 UNCH
TOTAL											100	2050 + 100
JAN17												
3650	----	----	----/1.33A	----	----	1.36 - 0.24	.1866	----	----	----	----	15 UNCH
4500	----	----	----/4.42A	----	----	4.56 - 0.59	.4709	----	----	----	----	15 UNCH
4600	----	----	----	----	----	5.10 - 0.64	.5085	----	----	----	----	15 UNCH
TOTAL												45
MAR17												
3000	----	----	----/0.61A	----	----	0.64 - 0.10	.0798	----	----	----	----	200 UNCH
3500	----	----	----/1.44A	----	----	1.49 - 0.21	.1649	----	----	----	----	100 UNCH
4000	----	----	----/2.88A	----	----	2.95 - 0.35	.2856	----	----	----	----	775 UNCH
4500	----	----	----/5.01A	----	----	5.11 - 0.52	.4296	----	----	----	----	100 UNCH
5000	----	----	----/7.86A	----	----	8.02 - 0.68	.5779	----	----	----	----	200 UNCH
TOTAL												1375
APR17												
3750	----	----	----	----	----	2.38 - 0.26	.2231	----	----	----	----	650 UNCH
4250	----	----	----	----	----	4.17 - 0.38	.3468	----	----	----	----	650 UNCH
TOTAL												1300
JUN17												
2500	----	----	----	----	----	0.39 - 0.07	.0424	----	----	----	----	300 UNCH
3000	----	----	----/1.05A	----	----	0.97 - 0.15	.0945	----	----	----	----	3000 UNCH
3500	----	----	----/2.05A	----	----	1.98 - 0.23	.1729	----	----	----	----	600 UNCH
4000	----	----	----/3.59A	----	----	3.52 - 0.33	.2748	----	----	----	----	500 UNCH
4500	----	----	----/5.70A	----	----	5.66 - 0.44	.3927	----	----	----	----	300 UNCH
4800	----	----	----	----	----	7.22 - 0.52	.4669	----	----	----	----	250 UNCH
5000	----	----	----	----	----	8.39 - 0.58	.5162	----	----	----	----	100 UNCH
6000	----	----	----	----	----	15.57 - 0.81	.7323	----	----	----	----	1000 UNCH
TOTAL												6050
OS CALL		BRENT CRUDE OIL OPTIONS										
OCT16												
3300	----	----	----	----	----	10.15 + 1.25	.9803	----	----	----	----	4 UNCH
5100	----	----	----	----	----	0.14 + 0.05	.0651	----	----	----	----	4 UNCH
TOTAL												8
NOV16												
3400	----	----	----	----	----	9.81 + 1.13	.9186	----	----	----	----	4 UNCH
5200	----	----	----	----	----	0.52 + 0.15	.1500	----	----	----	----	4 UNCH
TOTAL												8
DEC16												
3400	----	----	----	----	----	10.61 + 1.05	.8924	----	----	----	----	4 UNCH
5200	----	----	----	----	----	1.09 + 0.26	.2310	----	----	----	----	4 UNCH
5800	----	----	----	----	----	0.40 + 0.10	.1011	----	----	----	----	294 UNCH
6800	----	----	----	----	----	0.10 + 0.02	.0283	----	----	----	----	1785 UNCH
7300	----	----	----	----	----	0.05 + 0.02	.0148	----	----	----	----	875 UNCH
9300	----	----	----	----	----	0.01 UNCH	.0002	----	----	----	----	4000 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
OS CALL		BRENT CRUDE OIL OPTIONS													
TOTAL														6962	
JAN17															
4600	----	----	----	----	----	3.59	+	0.52	.4915	----	----	----	----	4	UNCH
TOTAL														4	
FEB17															
4600	----	----	----	----	----	4.29	+	0.54	.5178	----	----	----	----	4	UNCH
TOTAL														4	
DEC17															
8500	----	----	----	----	----	0.73	+	0.05	.0974	----	----	----	----	35	UNCH
8800	----	----	----	----	----	0.63	+	0.05	.0852	----	----	----	----	35	UNCH
9200	----	----	----	----	----	0.52	+	0.04	.0716	----	----	----	----	3000	UNCH
10000	----	----	----	----	----	0.36	+	0.05	.0511	----	----	----	----	4250	UNCH
11000	----	----	----	----	----	0.22	+	0.04	.0327	----	----	----	----	1000	UNCH
12000	----	----	----	----	----	0.13	+	0.03	.0203	----	----	----	----	40	UNCH
13000	----	----	----	----	----	0.08	+	0.02	.0130	----	----	----	----	3000	UNCH
TOTAL														11360	
OS PUT		BRENT CRUDE OIL OPTIONS													
DEC16															
3000	----	----	----	----	----	0.21	-	0.07	.0431	----	----	----	----	200	UNCH
3500	----	----	----	----	----	0.74	-	0.20	.1306	----	----	----	----	200	UNCH
4000	----	----	----	----	----	1.97	-	0.40	.2904	----	----	----	----	3850	UNCH
5000	----	----	----	----	----	7.46	-	0.90	.7045	----	----	----	----	1500	UNCH
5300	----	----	----	----	----	9.88	-	1.00	.7976	----	----	----	----	50	UNCH
6000	----	----	----	----	----	16.25	-	1.15	.9236	----	----	----	----	750	UNCH
6300	----	----	----	----	----	19.15	-	1.18	.9462	----	----	----	----	50	UNCH
7000	----	----	----	----	----	26.03	-	1.20	.9771	----	----	----	----	200	UNCH
8000	----	----	----	----	----	35.97	-	1.22	.9967	----	----	----	----	200	UNCH
9300	----	----	----	----	----	48.97	-	1.22	.9997	----	----	----	----	4000	UNCH
TOTAL														11000	
MAR17															
4500	----	----	----	----	----	5.10	-	0.53	.4297	----	----	----	----	200	UNCH
TOTAL														200	
JUN17															
3000	----	----	----	----	----	0.96	-	0.15	.0940	----	----	----	----	24	UNCH
TOTAL														24	
DEC17															
3000	----	----	----	----	----	1.41	-	0.14	.1050	----	----	----	----	24	UNCH
8000	----	----	----	----	----	32.50	-	0.81	.8752	----	----	----	----	3250	UNCH
8500	----	----	----	----	----	37.25	-	0.83	.9025	----	----	----	----	35	UNCH
8800	----	----	----	----	----	40.14	-	0.83	.9147	----	----	----	----	35	UNCH
9200	----	----	----	----	----	44.02	-	0.84	.9283	----	----	----	----	3000	UNCH
10000	----	----	----	----	----	51.86	-	0.84	.9488	----	----	----	----	2500	UNCH
TOTAL														8844	
BE CALL		BRENT EURO STYLE OPTION													
DEC16															
5500	----	----	----	----	----	0.65	+	0.16	.1530	----	----	----	----	3500	UNCH
12500	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	2000	UNCH
TOTAL														5500	
JUN17															
6500	----	----	----	----	----	1.37	+	0.14	.1904	----	----	----	----	22	UNCH
TOTAL														22	
DEC18															
10500	----	----	----	----	----	0.67	-	0.02	.0777	----	----	----	----	653	UNCH
TOTAL														653	
DEC19															
9000	----	----	----	----	----	1.65	+	0.09	.1618	----	----	----	----	40	UNCH
11000	----	----	----	----	----	0.74	-	0.11	.0807	----	----	----	----	125	UNCH
TOTAL														165	
BE PUT		BRENT EURO STYLE OPTION													
NOV16															
2000	----	----	----	----	----	0.01		UNCH	.0022	----	----	----	----	15	UNCH
3000	----	----	----	----	----	0.10	-	0.04	.0264	----	----	----	----	55	UNCH
TOTAL														70	
DEC16															
3200	----	----	----	----	----	0.36	-	0.11	.0699	----	----	----	----	175	UNCH
4200	----	----	----	----	----	2.72	-	0.50	.3711	----	----	----	----	175	UNCH
4500	----	----	----	----	----	4.17	-	0.66	.5013	----	----	----	----	390	UNCH
5300	----	----	----	----	----	9.88	-	1.00	.7976	----	----	----	----	50	UNCH
5500	----	----	----	----	----	11.61	-	1.06	.8469	----	----	----	----	170	UNCH
6300	----	----	----	----	----	19.15	-	1.17	.9462	----	----	----	----	50	UNCH
6500	----	----	----	----	----	21.09	-	1.19	.9607	----	----	----	----	300	UNCH
9000	----	----	----	----	----	45.93	-	1.21	.9994	----	----	----	----	14	UNCH
TOTAL														1324	
FEB17															
4000	----	----	----	----	----	2.63	-	0.38	.2879	----	----	----	----	20	UNCH
TOTAL														20	
JUN17															
4500	----	----	----	----	----	5.64	-	0.44	.3928	----	----	----	----	17	UNCH
TOTAL														17	
AUG17															
4000	----	----	----	----	----	3.78	-	0.28	.2677	----	----	----	----	30	UNCH
5000	----	----	----	----	----	8.50	-	0.49	.4893	----	----	----	----	30	UNCH
TOTAL														60	
SEP17															
4000	----	----	----	----	----	3.93	-	0.28	.2652	----	----	----	----	66	UNCH
TOTAL														66	
DEC17															
4400	----	----	----	----	----	5.70	-	0.33	.3321	----	----	----	----	349	UNCH
5500	----	----	----	----	----	11.72	-	0.54	.5536	----	----	----	----	237	UNCH
5700	----	----	----	----	----	13.08	-	0.57	.5918	----	----	----	----	230	UNCH
6000	----	----	----	----	----	15.24	-	0.62	.6456	----	----	----	----	199	UNCH
6300	----	----	----	----	----	17.55	-	0.66	.6943	----	----	----	----	479	UNCH
6500	----	----	----	----	----	19.15	-	0.70	.7245	----	----	----	----	100	UNCH
TOTAL														1594	
JUN18															
5500	----	----	----	----	----	11.39	-	0.31	.5071	----	----	----	----	18	UNCH
TOTAL														18	
CVR CALL		CHICAGO ETHANOL(PLATTS) APO													
JUL16															
14500	----	----	----	----	----	0.0726		UNCH	1.0000	----	----	----	----	0	UNCH
15000	----	----	----	----	----	0.0226		UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL														0	
AUG16															
14000	----	----	----	----	----	0.0158	+	0.0017	.3786	----	----	----	----	30	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
CVR CALL		CHICAGO ETHANOL(PLATTS) APO												
AUG16														
14500	----	----	----	----	----	0.0068	UNCH	.1743	----	----	----	----	170	UNCH
15000	----	----	----	----	----	0.0029	+ 0.0001	.0774	----	----	----	----	240	UNCH
15500	----	----	----	----	----	0.0009	- 0.0001	.0266	----	----	----	----	138	UNCH
16000	----	----	----	----	----	0.0003	UNCH	.0093	----	----	----	----	160	UNCH
16500	----	----	----	----	----	0.0001	UNCH	.0031	----	----	----	----	204	UNCH
17000	----	----	----	----	----	0.0001	UNCH	.0007	----	----	----	----	352	UNCH
17500	----	----	----	----	----	0.0001	UNCH	.0001	----	----	----	----	700	UNCH
18000	----	----	----	----	----	0.0001	UNCH	.0000	----	----	----	----	85	UNCH
TOTAL													2079	
SEP16														
14000	----	----	----	----	----	0.0341	+ 0.0042	.4285	----	----	----	70	325 +	70
14500	----	----	----	----	----	0.0193	+ 0.0025	.2776	----	----	----	----	135	UNCH
15000	----	----	----	----	----	0.0106	+ 0.0013	.1689	----	----	----	----	345	UNCH
15500	----	----	----	----	----	0.0058	+ 0.0007	.0995	----	----	----	----	195	UNCH
16000	----	----	----	----	----	0.0032	+ 0.0004	.0579	----	----	----	----	185	UNCH
16500	----	----	----	----	----	0.0018	+ 0.0002	.0337	----	----	----	----	223	UNCH
17000	----	----	----	----	----	0.0010	UNCH	.0194	----	----	----	----	130	UNCH
17500	----	----	----	----	----	0.0007	+ 0.0001	.0133	----	----	----	----	163	UNCH
18000	----	----	----	----	----	0.0005	+ 0.0001	.0093	----	----	----	----	75	UNCH
18500	----	----	----	----	----	0.0003	UNCH	.0057	----	----	----	----	25	UNCH
TOTAL												70	1801 +	70
OCT16														
14000	----	----	----	----	----	0.0380	+ 0.0023	.4061	----	----	----	----	120	UNCH
14500	----	----	----	----	----	0.0243	+ 0.0012	.2866	----	----	----	----	190	UNCH
15000	----	----	----	----	----	0.0153	+ 0.0006	.1954	----	----	----	25	425	UNCH
15500	----	----	----	----	----	0.0096	+ 0.0002	.1306	----	----	----	----	100	UNCH
16000	----	----	----	----	----	0.0060	UNCH	.0860	----	----	----	----	195	UNCH
16500	----	----	----	----	----	0.0038	UNCH	.0566	----	----	----	----	25	UNCH
TOTAL												25	1055	
NOV16														
14000	----	----	----	----	----	0.0375	+ 0.0026	.3730	----	----	----	----	120	UNCH
14500	----	----	----	----	----	0.0246	+ 0.0016	.2693	----	----	----	----	190	UNCH
15000	----	----	----	----	----	0.0159	+ 0.0009	.1886	----	----	----	----	125	UNCH
15500	----	----	----	----	----	0.0102	+ 0.0005	.1292	----	----	----	----	60	UNCH
16000	----	----	----	----	----	0.0065	+ 0.0002	.0871	----	----	----	----	50	UNCH
16500	----	----	----	----	----	0.0042	+ 0.0001	.0587	----	----	----	----	25	UNCH
TOTAL													570	
DEC16														
14000	----	----	----	----	----	0.0373	+ 0.0008	.3477	----	----	----	----	120	UNCH
14500	----	----	----	----	----	0.0256	+ 0.0002	.2586	----	----	----	----	190	UNCH
15000	----	----	----	----	----	0.0175	- 0.0001	.1888	----	----	----	25	150 +	25
15500	----	----	----	----	----	0.0119	- 0.0003	.1359	----	----	----	----	25	UNCH
16000	----	----	----	----	----	0.0081	- 0.0003	.0969	----	----	----	----	50	UNCH
16500	----	----	----	----	----	0.0056	- 0.0003	.0695	----	----	----	----	25	UNCH
TOTAL												25	560 +	25
MAR17														
14000	----	----	----	----	----	0.0512	+ 0.0038	.4028	----	----	----	----	25	UNCH
17000	----	----	----	----	----	0.0077	+ 0.0006	.0820	----	----	----	----	50	UNCH
TOTAL													75	
CVR PUT		CHICAGO ETHANOL(PLATTS) APO												
JUL16														
15500	----	----	----	----	----	0.0274	UNCH	1.0000	----	----	----	----	0	UNCH
16000	----	----	----	----	----	0.0774	UNCH	1.0000	20	----	----	----	0 -	20
16500	----	----	----	----	----	0.1274	UNCH	1.0000	----	----	----	----	0	UNCH
17000	----	----	----	----	----	0.1774	UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL													0 -	20
AUG16														
13000	----	----	----	----	----	0.0023	- 0.0020	.0789	----	----	----	----	145	UNCH
13500	----	----	----	----	----	0.0108	- 0.0055	.2891	----	----	----	----	165	UNCH
14000	----	----	----	----	----	0.0358	- 0.0108	.6213	----	----	----	----	190	UNCH
14500	----	----	----	----	----	0.0768	- 0.0124	.8256	----	----	----	----	55	UNCH
15000	----	----	----	----	----	0.1228	- 0.0125	.9225	----	----	----	----	146	UNCH
15500	----	----	----	----	----	0.1709	- 0.0125	.9733	----	----	----	----	224	UNCH
16000	----	----	----	----	----	0.2202	- 0.0126	.9906	----	----	----	----	80	UNCH
16500	----	----	----	----	----	0.2700	- 0.0125	.9968	----	----	----	----	30	UNCH
17000	----	----	----	----	----	0.3199	- 0.0125	.9992	----	----	----	----	10	UNCH
TOTAL													1045	
SEP16														
13000	----	----	----	----	----	0.0198	- 0.0026	.2517	----	----	----	70	220	UNCH
13500	----	----	----	----	----	0.0339	- 0.0051	.3962	----	----	----	----	205	UNCH
14000	----	----	----	----	----	0.0591	- 0.0082	.5714	----	----	----	----	211	UNCH
14500	----	----	----	----	----	0.0942	- 0.0100	.7223	----	----	----	----	112	UNCH
15000	----	----	----	----	----	0.1355	- 0.0112	.8310	----	----	----	----	55	UNCH
15500	----	----	----	----	----	0.1807	- 0.0118	.9004	----	----	----	----	175	UNCH
16000	----	----	----	----	----	0.2280	- 0.0122	.9421	----	----	----	----	80	UNCH
16500	----	----	----	----	----	0.2766	- 0.0123	.9662	----	----	----	----	28	UNCH
TOTAL												70	1086	
OCT16														
12000	----	----	----	----	----	0.0078	NEW	.1067	----	----	----	50	50 +	50
13000	----	----	----	----	----	0.0290	- 0.0058	.3092	----	----	----	75	270 -	25
13500	----	----	----	----	----	0.0487	- 0.0079	.4506	----	----	----	----	95	UNCH
14000	----	----	----	----	----	0.0780	- 0.0101	.5938	----	----	----	----	105	UNCH
14500	----	----	----	----	----	0.1142	- 0.0113	.7133	----	----	----	----	75	UNCH
15000	----	----	----	----	----	0.1551	- 0.0120	.8045	----	----	----	----	20	UNCH
TOTAL												125	615 +	25
NOV16														
12000	----	----	----	----	----	0.0148	NEW	.1631	----	----	----	50	50 +	50
12500	----	----	----	----	----	0.0266	- 0.0050	.2590	----	----	----	----	25	UNCH
13000	----	----	----	----	----	0.0432	- 0.0059	.3745	----	----	----	75	245 -	25
13500	----	----	----	----	----	0.0659	- 0.0084	.5037	----	----	----	----	105	UNCH
14000	----	----	----	----	----	0.0975	- 0.0098	.6269	----	----	----	----	85	UNCH
14500	----	----	----	----	----	0.1344	- 0.0109	.7306	----	----	----	----	75	UNCH
15000	----	----	----	----	----	0.1757	- 0.0116	.8113	----	----	----	----	20	UNCH
TOTAL												125	605 +	25
DEC16														
12000	----	----	----	----	----	0.0226	NEW	.2138	----	----	----	50	50 +	50
13000	----	----	----	----	----	0.0567	- 0.0066	.4270	----	----	----	75	245 -	25
13500	----	----	----	----	----	0.0836	- 0.0084	.5455	----	----	----	----	95	UNCH
14000	----	----	----	----	----	0.1172	- 0.0092	.6522	----	----	----	----	60	UNCH
14500	----	----	----	----	----	0.1553	- 0.0098	.7413	----	----	----	----	75	UNCH
15000	----	----	----	----	----	0.1972	- 0.0101	.8111	----	----	----	----	20	UNCH
TOTAL												125	545 +	25
JAN17														
13000	----	----	----	----	----	0.0611	- 0.0057	.4507	----	----	----	----	20	UNCH
13500	----	----	----	----	----	0.0891	- 0.0068	.5691	----	----	----	----	40	UNCH
TOTAL													60	
FEB17														
13000	----	----	----	----	----	0.0624	- 0.0055	.4339	----	----	----	----	20	UNCH
13500	----	----	----	----	----	0.0895	- 0.0066	.5447	----	----	----	----	40	UNCH
TOTAL													60	
MAR17														
13000	----	----	----	----	----	0.0585	- 0.0040	.3937	----	----	----	----	20	UNCH
13500	----	----	----	----	----	0.0834	- 0.0052	.4972	----	----	----	----	40	UNCH
TOTAL													60	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
CVR PUT		CHICAGO ETHANOL(PLATTS) APO											
JUL17													
13500	----	----	----	----	----	0.0884	NEW	.4358	----	----	----	10	10 + 10
TOTAL												10	10 + 10
AUG17													
13500	----	----	----	----	----	0.0947	NEW	.4432	----	----	----	10	10 + 10
TOTAL												10	10 + 10
SEP17													
13500	----	----	----	----	----	0.1030	NEW	.4576	----	----	----	10	10 + 10
TOTAL												10	10 + 10
OCT17													
13000	----	----	----	----	----	0.0729	- 0.0042	.3969	----	----	----	----	25 UNCH
13500	----	----	----	----	----	0.0982	- 0.0050	.4824	----	----	----	----	35 UNCH
TOTAL													60
NOV17													
13000	----	----	----	----	----	0.0810	- 0.0043	.4182	----	----	----	----	25 UNCH
13500	----	----	----	----	----	0.1074	- 0.0051	.5016	----	----	----	----	35 UNCH
TOTAL													60
DEC17													
13000	----	----	----	----	----	0.0881	- 0.0045	.4345	----	----	----	----	25 UNCH
13500	----	----	----	----	----	0.1153	- 0.0053	.5158	----	----	----	----	35 UNCH
TOTAL													60
MTC OOC		COAL (API 2) CIF ARA SHORT DATED OP											
OCT16													
4700	----	----	----	----	----	13.11	- 0.54	.9999	----	----	----	----	150 UNCH
TOTAL													150
CQA CALL		COAL API2 ARGUS/MCCLOS QRTR OPT											
OCT16													
4000	----	----	----	----	----	22.36	- 0.55	.9973	----	----	----	----	1300 UNCH
4100	----	----	----	----	----	21.36	- 0.55	.9950	----	----	----	----	200 UNCH
4200	----	----	----	----	----	20.36	- 0.56	.9947	----	----	----	----	500 UNCH
4400	----	----	----	----	----	18.38	- 0.55	.9918	----	----	----	----	300 UNCH
4500	----	----	----	----	----	17.39	- 0.55	.9892	----	----	----	----	2250 UNCH
4700	----	----	----	----	----	15.41	- 0.55	.9833	----	----	----	----	850 UNCH
4800	----	----	----	----	----	14.42	- 0.55	.9779	----	----	----	----	700 UNCH
4900	----	----	----	----	----	13.44	- 0.55	.9742	----	----	----	----	2000 UNCH
5000	----	----	----	----	----	12.46	- 0.55	.9659	----	----	----	----	1300 UNCH
5200	----	----	----	----	----	10.52	- 0.55	.9496	----	----	----	----	500 UNCH
5300	----	----	----	----	----	9.57	- 0.54	.9352	----	----	----	----	200 UNCH
5600	----	----	----	----	----	6.76	- 0.54	.8742	----	----	----	----	300 UNCH
5700	----	----	----	----	----	5.87	- 0.52	.8436	----	----	----	----	300 UNCH
6200	----	----	----	----	----	2.06	- 0.38	.5449	----	----	----	----	300 UNCH
TOTAL													11000
CQA PUT		COAL API2 ARGUS/MCCLOS QRTR OPT											
OCT16													
3000	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	2200 UNCH
3200	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	500 UNCH
3300	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	1300 UNCH
3400	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	800 UNCH
3500	----	----	----	----	----	0.01	UNCH	.0001	----	----	----	----	2100 UNCH
3600	----	----	----	----	----	0.01	UNCH	.0003	----	----	----	----	50 UNCH
3700	----	----	----	----	----	0.01	UNCH	.0005	----	----	----	----	1200 UNCH
3800	----	----	----	----	----	0.01	UNCH	.0009	----	----	----	----	1750 UNCH
3900	----	----	----	----	----	0.01	UNCH	.0016	----	----	----	----	500 UNCH
4000	----	----	----	----	----	0.01	- 0.01	.0026	----	----	----	----	2300 UNCH
4100	----	----	----	----	----	0.02	UNCH	.0049	----	----	----	----	900 UNCH
4200	----	----	----	----	----	0.02	UNCH	.0052	----	----	----	----	800 UNCH
4300	----	----	----	----	----	0.03	UNCH	.0076	----	----	----	----	1500 UNCH
4400	----	----	----	----	----	0.03	- 0.01	.0081	----	----	----	----	1500 UNCH
4500	----	----	----	----	----	0.04	UNCH	.0108	----	----	----	----	1525 UNCH
4600	----	----	----	----	----	0.05	UNCH	.0136	----	----	----	----	1500 UNCH
4700	----	----	----	----	----	0.06	- 0.01	.0166	----	----	----	----	1200 UNCH
4800	----	----	----	----	----	0.08	UNCH	.0221	----	----	----	----	1000 UNCH
5000	----	----	----	----	----	0.12	UNCH	.0340	----	----	----	----	100 UNCH
5100	----	----	----	----	----	0.14	UNCH	.0407	----	----	----	----	400 UNCH
5600	----	----	----	----	----	0.42	+ 0.02	.1257	----	----	----	----	300 UNCH
6200	----	----	----	----	----	1.71	+ 0.17	.4551	----	----	----	----	200 UNCH
TOTAL													23625
CLA CALL		COAL API2 ARGUS/MCCLOS CALNDR OPT											
JAN17													
3700	----	----	----	----	----	23.09	- 0.54	.9950	----	----	----	----	500 UNCH
3800	----	----	----	----	----	22.10	- 0.54	.9928	----	----	----	----	250 UNCH
3900	----	----	----	----	----	21.11	- 0.54	.9925	----	----	----	----	250 UNCH
4000	----	----	----	----	----	20.12	- 0.54	.9901	----	----	----	----	675 UNCH
4100	----	----	----	----	----	19.14	- 0.54	.9857	----	----	----	----	225 UNCH
4200	----	----	----	----	----	18.15	- 0.54	.9831	----	----	----	----	300 UNCH
4300	----	----	----	----	----	17.18	- 0.53	.9785	----	----	----	----	700 UNCH
4400	----	----	----	----	----	16.20	- 0.54	.9720	----	----	----	----	250 UNCH
4500	----	----	----	----	----	15.23	- 0.54	.9652	----	----	----	----	1212 UNCH
4600	----	----	----	----	----	14.27	- 0.53	.9581	----	----	----	----	175 UNCH
4700	----	----	----	----	----	13.32	- 0.53	.9474	----	----	----	----	200 UNCH
4800	----	----	----	----	----	12.39	- 0.51	.9335	----	----	----	----	1200 UNCH
5000	----	----	----	----	----	10.61	- 0.50	.8942	----	----	----	----	1125 UNCH
5100	----	----	----	----	----	9.76	- 0.49	.8696	----	----	----	----	50 UNCH
5200	----	----	----	----	----	8.95	- 0.46	.8419	----	----	----	----	55 UNCH
5300	----	----	----	----	----	8.16	- 0.45	.8114	----	----	----	----	175 UNCH
5400	----	----	----	----	----	7.41	- 0.44	.7777	----	----	----	----	275 UNCH
5500	----	----	----	----	----	6.70	- 0.42	.7413	----	----	----	----	1025 UNCH
5600	----	----	----	----	----	6.03	- 0.40	.7027	----	----	----	----	125 UNCH
5700	----	----	----	----	----	5.41	- 0.37	.6624	----	----	----	----	100 UNCH
6000	----	----	----	----	----	3.79	- 0.31	.5356	----	----	----	----	350 UNCH
6100	----	----	----	----	----	3.34	- 0.28	.4933	----	----	----	----	25 UNCH
6200	----	----	----	----	----	2.94	- 0.26	.4520	----	----	----	----	300 UNCH
6500	----	----	----	----	----	1.98	- 0.20	.3387	----	----	----	50	340 - 12
7500	----	----	----	----	----	0.47	- 0.07	.1043	----	----	----	100	250 + 100
TOTAL												150	10132 + 88
CLA PUT		COAL API2 ARGUS/MCCLOS CALNDR OPT											
JAN17													
3000	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	650 UNCH
3200	----	----	----	----	----	0.01	UNCH	.0003	----	----	----	----	50 UNCH
3300	----	----	----	----	----	0.01	UNCH	.0005	----	----	----	----	1850 UNCH
3400	----	----	----	----	----	0.01	UNCH	.0010	----	----	----	----	425 UNCH
3500	----	----	----	----	----	0.01	UNCH	.0016	----	----	----	----	875 UNCH
3600	----	----	----	----	----	0.01	UNCH	.0026	----	----	----	----	875 UNCH
3700	----	----	----	----	----	0.02	UNCH	.0049	----	----	----	----	1625 UNCH
3800	----	----	----	----	----	0.03	+ 0.01	.0071	----	----	----	----	405 UNCH
3900	----	----	----	----	----	0.03	UNCH	.0075	----	----	----	----	500 UNCH
4000	----	----	----	----	----	0.04	UNCH	.0098	----	----	----	----	1150 UNCH
4100	----	----	----	----	----	0.06	+ 0.01	.0142	----	----	----	----	900 UNCH
4200	----	----	----	----	----	0.07	UNCH	.0168	----	----	----	----	475 UNCH
4300	----	----	----	----	----	0.09	UNCH	.0214	----	----	----	----	100 UNCH
4400	----	----	----	----	----	0.12	+ 0.01	.0280	----	----	----	----	300 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
CLA PUT		COAL API2 ARGUS/MCCLOS CALNDR OPT													
JAN17															
4500	----	----	----	----	----	0.15	+	0.01	.0347	----	----	----	----	1000	UNCH
4600	----	----	----	----	----	0.18	+	0.01	.0418	----	----	----	----	250	UNCH
4700	----	----	----	----	----	0.23	+	0.01	.0525	----	----	----	----	50	UNCH
4800	----	----	----	----	----	0.30	+	0.03	.0664	----	----	----	----	900	UNCH
4900	----	----	----	----	----	0.40	+	0.04	.0848	----	----	----	----	25	UNCH
5000	----	----	----	----	----	0.52	+	0.05	.1058	----	----	----	----	650	UNCH
5100	----	----	----	----	----	0.67	+	0.06	.1303	----	----	----	----	275	UNCH
5200	----	----	----	----	----	0.85	+	0.07	.1580	----	----	----	----	150	UNCH
5300	----	----	----	----	----	1.06	+	0.09	.1885	----	----	----	----	200	UNCH
5400	----	----	----	----	----	1.31	+	0.10	.2222	----	----	----	----	100	UNCH
5500	----	----	----	----	----	1.60	+	0.12	.2586	----	----	----	----	1140	UNCH
5600	----	----	----	----	----	1.93	+	0.14	.2972	----	----	----	----	225	UNCH
6100	----	----	----	----	----	4.23	+	0.26	.5066	----	----	----	----	25	UNCH
TOTAL														15170	
MTO CALL		COAL API2 CIF ARA ARGSMCCLOSKEY OP													
AUG16															
6500	----	----	----	----	----	0.16	-	0.11	.1085	----	----	----	----	5	UNCH
TOTAL														5	
SEP16															
6500	----	----	----	----	----	1.35	-	0.20	.3397	----	----	----	----	5	UNCH
TOTAL														5	
OCT16															
6500	----	----	----	----	----	2.14	-	0.24	.3983	----	----	----	----	5	UNCH
TOTAL														5	
NOV16															
5300	----	----	----	----	----	9.96	-	0.49	.8775	----	----	----	----	50	UNCH
6500	----	----	----	----	----	2.72	-	0.24	.4226	----	----	----	----	5	UNCH
TOTAL														55	
DEC16															
6500	----	----	----	----	----	3.24	-	0.25	.4398	----	----	----	----	5	UNCH
TOTAL														5	
JAN18															
4500	----	----	----	----	----	14.23	-	0.48	.9326	----	----	----	----	20	UNCH
5600	----	----	----	----	----	7.27	-	0.32	.6404	----	----	----	----	5	UNCH
TOTAL														25	
FEB18															
4500	----	----	----	----	----	14.23	-	0.48	.9304	----	----	----	----	20	UNCH
5600	----	----	----	----	----	7.41	-	0.32	.6392	----	----	----	----	5	UNCH
TOTAL														25	
MAR18															
4500	----	----	----	----	----	14.23	-	0.48	.9282	----	----	----	----	20	UNCH
5600	----	----	----	----	----	7.55	-	0.32	.6382	----	----	----	----	5	UNCH
TOTAL														25	
APR18															
4500	----	----	----	----	----	14.24	-	0.47	.9258	----	----	----	----	20	UNCH
5600	----	----	----	----	----	7.69	-	0.33	.6373	----	----	----	----	5	UNCH
TOTAL														25	
MAY18															
4500	----	----	----	----	----	14.24	-	0.47	.9238	----	----	----	----	20	UNCH
5600	----	----	----	----	----	7.82	-	0.33	.6365	----	----	----	----	5	UNCH
TOTAL														25	
JUN18															
4500	----	----	----	----	----	14.24	-	0.47	.9216	----	----	----	----	20	UNCH
5600	----	----	----	----	----	7.96	-	0.32	.6358	----	----	----	----	5	UNCH
TOTAL														25	
JUL18															
4500	----	----	----	----	----	14.25	-	0.46	.9194	----	----	----	----	20	UNCH
5600	----	----	----	----	----	8.09	-	0.32	.6352	----	----	----	----	5	UNCH
TOTAL														25	
AUG18															
4500	----	----	----	----	----	14.25	-	0.46	.9175	----	----	----	----	20	UNCH
5600	----	----	----	----	----	8.22	-	0.32	.6347	----	----	----	----	5	UNCH
TOTAL														25	
SEP18															
4500	----	----	----	----	----	14.26	-	0.45	.9153	----	----	----	----	20	UNCH
5600	----	----	----	----	----	8.35	-	0.32	.6342	----	----	----	----	5	UNCH
TOTAL														25	
OCT18															
4500	----	----	----	----	----	14.26	-	0.45	.9136	----	----	----	----	20	UNCH
5600	----	----	----	----	----	8.46	-	0.32	.6339	----	----	----	----	5	UNCH
TOTAL														25	
NOV18															
4500	----	----	----	----	----	14.27	-	0.44	.9118	----	----	----	----	20	UNCH
5600	----	----	----	----	----	8.58	-	0.32	.6335	----	----	----	----	5	UNCH
TOTAL														25	
DEC18															
4500	----	----	----	----	----	14.27	-	0.45	.9100	----	----	----	----	20	UNCH
5600	----	----	----	----	----	8.70	-	0.32	.6332	----	----	----	----	5	UNCH
TOTAL														25	
MTO PUT		COAL API2 CIF ARA ARGSMCCLOSKEY OP													
OCT16															
5400	----	----	----	----	----	0.48	+	0.05	.1156	----	----	----	----	20	UNCH
5900	----	----	----	----	----	1.69	+	0.14	.3087	----	----	----	----	10	UNCH
TOTAL														30	
NOV16															
4800	----	----	----	----	----	0.14	+	0.02	.0349	----	----	----	----	50	UNCH
5050	----	----	----	----	----	0.31	+	0.03	.0694	----	----	----	----	50	UNCH
5400	----	----	----	----	----	0.80	+	0.07	.1514	----	----	----	----	20	UNCH
5900	----	----	----	----	----	2.22	+	0.16	.3291	----	----	----	----	10	UNCH
TOTAL														130	
DEC16															
5400	----	----	----	----	----	1.12	+	0.08	.1774	----	----	----	----	20	UNCH
5900	----	----	----	----	----	2.69	+	0.16	.3415	----	----	----	----	10	UNCH
TOTAL														30	
JAN17															
5100	----	----	----	----	----	0.93	+	0.08	.1445	----	----	----	----	20	UNCH
5600	----	----	----	----	----	2.28	+	0.16	.2876	----	----	----	----	10	UNCH
TOTAL														30	
FEB17															
5100	----	----	----	----	----	1.15	+	0.08	.1599	----	----	----	----	20	UNCH
5600	----	----	----	----	----	2.61	+	0.17	.2974	----	----	----	----	10	UNCH
TOTAL														30	
MAR17															
5100	----	----	----	----	----	1.39	+	0.10	.1740	----	----	----	----	20	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
MTO PUT		COAL API2 CIF ARA ARGSMCCLOSKEY OP												
MAR17														
5600	----	----	----	----	----	2.93	+ 0.17	.3052	----	----	----	----	10	UNCH
TOTAL													30	
JAN18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
FEB18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
MAR18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
APR18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
MAY18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
JUN18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
JUL18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
AUG18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
SEP18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
OCT18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
NOV18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
DEC18														
3800	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	20	UNCH
TOTAL													20	
MFO CALL		COAL API4 FOB RCHRDS BAY ARGS MCCLO												
JUL16														
5100	----	----	----	----	----	10.88	UNCH	1.0000	----	----	----	----	0	UNCH
5550	----	----	----	----	----	6.38	UNCH	1.0000	----	----	----	----	0	UNCH
5750	----	----	----	----	----	4.38	UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL													0	
AUG16														
5100	----	----	----	----	----	15.00	- 0.25	1.0000	----	----	----	----	25	UNCH
5350	----	----	----	----	----	12.50	- 0.25	1.0000	----	----	----	----	150	UNCH
5500	----	----	----	----	----	11.00	- 0.25	1.0000	----	----	----	----	150	UNCH
5550	----	----	----	----	----	10.50	- 0.25	.9999	----	----	----	----	40	UNCH
5750	----	----	----	----	----	8.50	- 0.25	.9996	----	----	----	----	40	UNCH
TOTAL													405	
SEP16														
5100	----	----	----	----	----	15.29	- 0.25	.9967	----	----	----	----	25	UNCH
5550	----	----	----	----	----	10.79	- 0.25	.9905	----	----	----	----	40	UNCH
5750	----	----	----	----	----	8.80	- 0.25	.9854	----	----	----	----	40	UNCH
TOTAL													105	
OCT16														
5600	----	----	----	----	----	10.34	- 0.30	.9871	----	----	----	----	25	UNCH
TOTAL													25	
NOV16														
5600	----	----	----	----	----	10.30	- 0.34	.9843	----	----	----	----	25	UNCH
TOTAL													25	
DEC16														
5600	----	----	----	----	----	10.30	- 0.34	.9828	----	----	----	----	25	UNCH
TOTAL													25	
MFO PUT		COAL API4 FOB RCHRDS BAY ARGS MCCLO												
AUG16														
4500	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	25	UNCH
4850	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	25	UNCH
4950	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	150	UNCH
5150	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	40	UNCH
TOTAL													240	
SEP16														
4500	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	25	UNCH
4850	----	----	----	----	----	0.01	UNCH	.0006	----	----	----	----	25	UNCH
5150	----	----	----	----	----	0.01	UNCH	.0044	----	----	----	----	40	UNCH
TOTAL													90	
OCT16														
5000	----	----	----	----	----	0.01	UNCH	.0006	----	----	----	----	25	UNCH
5300	----	----	----	----	----	0.01	UNCH	.0049	----	----	----	----	25	UNCH
TOTAL													50	
NOV16														
5000	----	----	----	----	----	0.01	UNCH	.0006	----	----	----	----	25	UNCH
5300	----	----	----	----	----	0.01	UNCH	.0050	----	----	----	----	25	UNCH
TOTAL													50	
DEC16														
5000	----	----	----	----	----	0.01	UNCH	.0006	----	----	----	----	25	UNCH
5300	----	----	----	----	----	0.01	UNCH	.0050	----	----	----	----	25	UNCH
TOTAL													50	
RLA CALL		COAL API4 R BAY ARGUS/MCK CAL												
JAN17														
4300	----	----	----	----	----	21.02	- 0.54	.9999	----	----	----	----	25	UNCH
4600	----	----	----	----	----	18.02	- 0.54	.9998	----	----	----	----	25	UNCH
5300	----	----	----	----	----	11.09	- 0.53	.9823	----	----	----	----	50	UNCH
TOTAL													100	
RQA CALL		COAL API4 R BAY ARGUS/MCK QRT												
JAN17														

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
RQA CALL		COAL API4 R BAY ARGUS/MCK QRT											
JAN17													
4650	----	----	----	----	----	18.67 - 0.60	.9893	----	----	----	----	20	UNCH
5000	----	----	----	----	----	15.18 - 0.60	.9658	----	----	----	----	20	UNCH
TOTAL												40	
APR17													
4650	----	----	----	----	----	17.65 - 0.55	.9882	----	----	----	----	20	UNCH
5000	----	----	----	----	----	14.16 - 0.55	.9619	----	----	----	----	20	UNCH
TOTAL												40	
RQA PUT		COAL API4 R BAY ARGUS/MCK QRT											
JAN17													
4350	----	----	----	----	----	0.01 UNCH	.0030	----	----	----	----	20	UNCH
TOTAL												20	
APR17													
4350	----	----	----	----	----	0.01 UNCH	.0032	----	----	----	----	20	UNCH
TOTAL												20	
CPR PUT		CONWAY PROPANE (OPIS) APO											
AUG16													
2500	----	----	----	----	----	0.00001 UNCH	.0006	----	----	----	----	165	UNCH
TOTAL												165	
SEP16													
2500	----	----	----	----	----	0.00012 -0.00006	.0047	----	----	----	----	165	UNCH
TOTAL												165	
AO CALL		CRUDE OIL APO OPTIONS											
AUG16													
3975	----	----	----	----	----	1.85 + 0.65	.6808	----	----	----	----	1	UNCH
4000	----	----	----	----	----	1.68 + 0.60	.6491	----	----	----	----	82	UNCH
4100	----	----	----	----	----	1.11 + 0.43	.5091	----	----	----	----	2	UNCH
4125	----	----	----	----	----	0.99 + 0.39	.4731	----	----	----	----	20	UNCH
4200	----	----	----	----	----	0.69 + 0.29	.3684	----	----	----	----	300	UNCH
4250	----	----	----	----	----	0.53 + 0.22	.3036	----	----	----	----	53	UNCH
4350	----	----	----	----	----	0.30 + 0.13	.1945	----	----	----	----	1	UNCH
4400	----	----	----	----	----	0.22 + 0.09	.1509	----	----	----	----	11	UNCH
4500	----	----	----	----	----	0.12 + 0.04	.0892	----	----	----	----	425	UNCH
4550	----	----	----	----	----	0.09 + 0.03	.0686	----	----	----	----	2	UNCH
4600	----	----	----	----	----	0.06 + 0.01	.0483	----	----	----	----	6	UNCH
4650	----	----	----	----	----	0.05 + 0.01	.0398	----	----	----	----	8	UNCH
4700	----	----	----	----	----	0.03 UNCH	.0256	----	----	----	----	332	UNCH
4750	----	----	----	----	----	0.03 + 0.01	.0242	----	----	----	----	8	UNCH
4800	----	----	----	----	----	0.02 UNCH	.0168	----	----	----	----	5	UNCH
4825	----	----	----	----	----	0.02 UNCH	.0163	----	----	----	----	10	UNCH
4900	----	----	----	----	----	0.01 UNCH	.0087	----	----	----	----	108	UNCH
4950	----	----	----	----	----	0.01 UNCH	.0059	----	----	----	----	1	UNCH
5000	----	----	----	----	----	0.01 UNCH	.0040	----	----	----	----	1478	UNCH
5025	----	----	----	----	----	0.01 UNCH	.0033	----	----	----	----	19	UNCH
5050	----	----	----	----	----	0.01 UNCH	.0026	----	----	----	----	1	UNCH
5100	----	----	----	----	----	0.01 UNCH	.0017	----	----	----	----	228	UNCH
5125	----	----	----	----	----	0.01 UNCH	.0014	----	----	----	----	4	UNCH
5150	----	----	----	----	----	0.01 UNCH	.0011	----	----	----	----	1	UNCH
5200	----	----	----	----	----	0.01 UNCH	.0007	----	----	----	----	390	UNCH
5250	----	----	----	----	----	0.01 UNCH	.0004	----	----	----	----	4	UNCH
5300	----	----	----	----	----	0.01 UNCH	.0003	----	----	----	----	55	UNCH
5350	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	26	UNCH
5400	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	165	UNCH
5425	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	9	UNCH
5450	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	61	UNCH
5500	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	736	UNCH
5600	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	87	UNCH
5700	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	50	UNCH
5750	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	353	UNCH
5800	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	95	UNCH
6000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	1427	UNCH
6050	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	3	UNCH
6100	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	85	UNCH
6200	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	93	UNCH
6250	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	106	UNCH
6300	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	205	UNCH
6350	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	400	UNCH
6400	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	330	UNCH
6500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	1320	UNCH
6600	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	8	UNCH
6700	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	110	UNCH
6750	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
6800	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	125	UNCH
7000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	1528	UNCH
7100	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	46	UNCH
7200	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	225	UNCH
7300	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	10	UNCH
7400	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	1	UNCH
7500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	1244	UNCH
7550	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	1	UNCH
7700	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	20	UNCH
7900	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	70	UNCH
8000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	764	UNCH
8100	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	55	UNCH
8200	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
8250	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
8300	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	125	UNCH
8400	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	125	UNCH
8450	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	2	UNCH
8500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	620	UNCH
8600	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
8700	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	125	UNCH
9000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	768	UNCH
9150	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75	UNCH
9200	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	195	UNCH
9300	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	225	UNCH
9400	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25	UNCH
9500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	462	UNCH
9600	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	590	UNCH
10500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	225	UNCH
11000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	345	UNCH
12000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	240	UNCH
13500	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	200	UNCH
20000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH
TOTAL												17935	
SEP16													
3975	----	----	----	----	----	3.61 + 0.78	.6656	----	----	----	----	1	UNCH
4000	----	----	----	----	----	3.45 + 0.76	.6503	----	----	----	----	280	UNCH
4100	----	----	----	----	----	2.86 + 0.68	.5862	----	----	----	----	2	UNCH
4125	----	----	----	----	----	2.72 + 0.65	.5697	----	----	----	----	20	UNCH
4200	----	----	----	----	----	2.33 + 0.58	.5196	----	----	----	----	300	UNCH
4250	----	----	----	----	----	2.09 + 0.53	.4858	----	----	----	----	53	UNCH
4350	----	----	----	----	----	1.67 + 0.45	.4193	----	----	----	----	1	UNCH
4400	----	----	----	----	----	1.48 + 0.41	.3866	----	----	----	----	11	UNCH
4500	----	----	----	----	----	1.15 + 0.34	.3240	----	----	----	----	395	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

63
Side 13

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS													
SEP16															
4550	----	----	----	----	----	1.02	+	0.31	.2959	----	----	----	----	2	UNCH
4600	----	----	----	----	----	0.89	+	0.28	.2677	----	----	----	----	6	UNCH
4650	----	----	----	----	----	0.78	+	0.25	.2419	----	----	----	----	8	UNCH
4700	----	----	----	----	----	0.68	+	0.22	.2176	----	----	----	----	331	UNCH
4750	----	----	----	----	----	0.59	+	0.20	.1947	----	----	----	----	8	UNCH
4800	----	----	----	----	----	0.51	+	0.17	.1734	----	----	----	----	5	UNCH
4825	----	----	----	----	----	0.48	+	0.16	.1647	----	----	----	----	10	UNCH
4900	----	----	----	----	----	0.39	+	0.14	.1386	----	----	----	----	108	UNCH
4950	----	----	----	----	----	0.33	+	0.11	.1212	----	----	----	----	1	UNCH
5000	----	----	----	----	----	0.29	+	0.10	.1082	----	----	----	----	1608	UNCH
5025	----	----	----	----	----	0.27	+	0.09	.1018	----	----	----	----	19	UNCH
5050	----	----	----	----	----	0.25	+	0.08	.0954	----	----	----	----	1	UNCH
5100	----	----	----	----	----	0.22	+	0.08	.0851	----	----	----	----	236	UNCH
5125	----	----	----	----	----	0.20	+	0.07	.0787	----	----	----	----	4	UNCH
5150	----	----	----	----	----	0.19	+	0.07	.0749	----	----	----	----	1	UNCH
5200	----	----	----	----	----	0.16	+	0.05	.0647	----	----	----	----	379	UNCH
5250	----	----	----	----	----	0.14	+	0.05	.0574	----	----	----	----	4	UNCH
5300	----	----	----	----	----	0.12	+	0.04	.0501	----	----	----	----	55	UNCH
5320	----	----	----	----	----	0.12	+	0.04	.0496	----	----	----	----	25	UNCH
5350	----	----	----	----	----	0.11	+	0.04	.0458	----	----	----	----	26	UNCH
5400	----	----	----	----	----	0.09	+	0.03	.0386	----	----	----	----	165	UNCH
5425	----	----	----	----	----	0.09	+	0.03	.0381	----	----	----	----	9	UNCH
5450	----	----	----	----	----	0.08	+	0.02	.0345	----	----	----	----	61	UNCH
5500	----	----	----	----	----	0.07	+	0.02	.0305	----	----	----	----	696	UNCH
5525	----	----	----	----	----	0.07	+	0.02	.0302	----	----	----	----	50	UNCH
5575	----	----	----	----	----	0.06	+	0.02	.0262	----	----	----	----	25	UNCH
5600	----	----	----	----	----	0.06	+	0.02	.0260	----	----	----	----	87	UNCH
5700	----	----	----	----	----	0.04	+	0.01	.0182	----	----	----	----	39	UNCH
5750	----	----	----	----	----	0.04	+	0.01	.0178	----	----	----	----	428	UNCH
5800	----	----	----	----	----	0.03		UNCH	.0139	----	----	----	----	95	UNCH
6000	----	----	----	----	----	0.02		UNCH	.0093	----	----	----	----	1427	UNCH
6050	----	----	----	----	----	0.02	+	0.01	.0091	----	----	----	----	3	UNCH
6100	----	----	----	----	----	0.02	+	0.01	.0090	----	----	----	----	85	UNCH
6200	----	----	----	----	----	0.01		UNCH	.0049	----	----	----	----	93	UNCH
6250	----	----	----	----	----	0.01		UNCH	.0042	----	----	----	----	106	UNCH
6300	----	----	----	----	----	0.01		UNCH	.0035	----	----	----	----	206	UNCH
6350	----	----	----	----	----	0.01		UNCH	.0030	----	----	----	----	400	UNCH
6400	----	----	----	----	----	0.01		UNCH	.0025	----	----	----	----	330	UNCH
6500	----	----	----	----	----	0.01		UNCH	.0018	----	----	----	----	1220	UNCH
6600	----	----	----	----	----	0.01		UNCH	.0013	----	----	----	----	8	UNCH
6700	----	----	----	----	----	0.01		UNCH	.0009	----	----	----	----	110	UNCH
6750	----	----	----	----	----	0.01		UNCH	.0008	----	----	----	----	50	UNCH
6800	----	----	----	----	----	0.01		UNCH	.0006	----	----	----	----	125	UNCH
7000	----	----	----	----	----	0.01		UNCH	.0003	----	----	----	----	1528	UNCH
7100	----	----	----	----	----	0.01		UNCH	.0002	----	----	----	----	45	UNCH
7200	----	----	----	----	----	0.01		UNCH	.0001	----	----	----	----	225	UNCH
7300	----	----	----	----	----	0.01		UNCH	.0001	----	----	----	----	10	UNCH
7400	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	1	UNCH
7500	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	1244	UNCH
7550	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	1	UNCH
7700	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	20	UNCH
7900	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	70	UNCH
8000	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	764	UNCH
8100	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	55	UNCH
8200	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	50	UNCH
8250	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	50	UNCH
8300	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	125	UNCH
8400	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	125	UNCH
8450	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	2	UNCH
8500	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	620	UNCH
8600	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	50	UNCH
8700	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	125	UNCH
9000	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	768	UNCH
9150	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	75	UNCH
9200	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	195	UNCH
9300	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	225	UNCH
9400	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	25	UNCH
9500	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	462	UNCH
9600	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	590	UNCH
10500	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	225	UNCH
11000	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	345	UNCH
12000	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	240	UNCH
13500	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	200	UNCH
20000	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	50	UNCH
TOTAL														18253	
OCT16															
4000	----	----	----	----	----	4.71	+	0.77	.6623	----	----	----	----	62	UNCH
4125	----	----	----	----	----	3.97	+	0.70	.6037	----	----	----	----	20	UNCH
4175	----	----	----	----	----	3.69	+	0.67	.5796	----	----	----	----	1	UNCH
4250	----	----	----	----	----	3.30	+	0.62	.5428	----	----	----	----	4	UNCH
4500	----	----	----	----	----	2.21	+	0.47	.4204	----	----	----	----	360	UNCH
4550	----	----	----	----	----	2.03	+	0.45	.3968	----	----	----	----	1	UNCH
4700	----	----	----	----	----	1.54	+	0.36	.3279	----	----	----	----	33	UNCH
4725	----	----	----	----	----	1.47	+	0.35	.3171	----	----	----	----	3	UNCH
4750	----	----	----	----	----	1.40	+	0.33	.3062	----	----	----	----	8	UNCH
4800	----	----	----	----	----	1.28	+	0.32	.2862	----	----	----	----	5	UNCH
4825	----	----	----	----	----	1.22	+	0.30	.2762	----	----	----	----	9	UNCH
4900	----	----	----	----	----	1.05	+	0.26	.2470	----	----	----	----	18	UNCH
4950	----	----	----	----	----	0.95	+	0.24	.2288	----	----	----	----	1	UNCH
5000	----	----	----	----	----	0.86	+	0.22	.2118	----	----	----	----	960	UNCH
5025	----	----	----	----	----	0.82	+	0.21	.2039	----	----	----	----	18	UNCH
5050	----	----	----	----	----	0.78	+	0.20	.1960	----	----	----	----	1	UNCH
5100	----	----	----	----	----	0.70	+	0.18	.1802	----	----	----	----	279	UNCH
5125	----	----	----	----	----	0.67	+	0.18	.1736	----	----	----	----	4	UNCH
5150	----	----	----	----	----	0.64	+	0.17	.1671	----	----	----	----	151	UNCH
5175	----	----	----	----	----	0.61	+	0.16	.1607	----	----	----	----	1	UNCH
5200	----	----	----	----	----	0.58	+	0.16	.1542	----	----	----	----	133	UNCH
5250	----	----	----	----	----	0.52	+	0.14	.1412	----	----	----	----	4	UNCH
5300	----	----	----	----	----	0.47	+	0.13	.1298	----	----	----	----	205	UNCH
5350	----	----	----	----	----	0.43	+	0.12	.1201	----	----	----	----	27	UNCH
5400	----	----	----	----	----	0.39	+	0.11	.1106	----	----	----	----	168	UNCH
5425	----	----	----	----	----	0.37	+	0.10	.1058	----	----	----	----	9	UNCH
5450	----	----	----	----	----	0.35	+	0.09	.1010	----	----	----	----	64	UNCH
5500	----	----	----	----	----	0.32	+	0.09	.0933	----	----	----	----	1030	UNCH
5550	----	----	----	----	----	0.28	+	0.07	.0837	----	----	----	----	3	UNCH
5600	----	----	----	----	----	0.26	+	0.07	.0780	----	----	----	----	88	UNCH
5650	----	----	----	----	----	0.24	+	0.06	.0725	----	----	----	----	1	UNCH
5700	----	----	----	----	----	0.21	+	0.05	.0649	----	----	----	----	38	UNCH
5750	----	----	----	----	----	0.19	+	0.04	.0594	----	----	----	----	53	UNCH
5800	----	----	----	----	----	0.18	+	0.05	.0561	----	----	----	----	246	UNCH
5850	----	----	----	----	----	0.16	+	0.04	.0507	----	----	----	----	3	UNCH
6000	----	----	----	----	----	0.12	+	0.02	.0391	----	----	----	----	2409	UNCH
6050	----	----	----	----	----	0.11	+	0.02	.0361	----	----	----	----	4	UNCH
6100	----	----	----	----	----	0.10	+	0.02	.0331	----	----	----	----	85	UNCH
6200	----	----	----	----	----	0.09	+	0.02	.0296	----	----	----	----	93	UNCH
6250	----	----	----	----	----	0.08	+	0.02	.0267	----	----	----	----	106	UNCH
6300	----	----	----	----	----	0.07	+	0.01	.0238	----	----	----	----	283	UNCH
6400	----	----	----	----	----	0.06	+	0.01	.0205	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.05	+	0.01	.0173	----	----	----	----	1515	UNCH
6600	----	----	----	----	----	0.05	+	0.01	.0169	----	----	----	----	4	UNCH
6700	----	----	----	----	----	0.04	+	0.01	.0138	----	----	----	----	110	UNCH
6750	----	----	----	----	----	0.04	+	0.01	.0136	----	----	----	----	50	UNCH
6800	----	----	----	----	----	0.04	+	0.01	.0135	----	----	----	----	125	UNCH
7000	----	----	----	----	----	0.03	+	0.01	.0102	----	----	----	----	1231	UNCH
7100	----	----	----	----	----	0.02		UNCH	.0072	----	----	----	----	46	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS												
OCT16														
7200	----	----	----	----	----	0.02	UNCH	.0070	----	----	----	----	425	UNCH
7300	----	----	----	----	----	0.02	UNCH	.0069	----	----	----	----	10	UNCH
7400	----	----	----	----	----	0.02	+ 0.01	.0068	----	----	----	----	1	UNCH
7500	----	----	----	----	----	0.01	UNCH	.0037	----	----	----	----	716	UNCH
7550	----	----	----	----	----	0.01	UNCH	.0033	----	----	----	----	1	UNCH
7700	----	----	----	----	----	0.01	UNCH	.0025	----	----	----	----	50	UNCH
7900	----	----	----	----	----	0.01	UNCH	.0017	----	----	----	----	70	UNCH
8000	----	----	----	----	----	0.01	UNCH	.0013	----	----	----	----	714	UNCH
8100	----	----	----	----	----	0.01	UNCH	.0011	----	----	----	----	55	UNCH
8200	----	----	----	----	----	0.01	UNCH	.0009	----	----	----	----	70	UNCH
8250	----	----	----	----	----	0.01	UNCH	.0008	----	----	----	----	50	UNCH
8300	----	----	----	----	----	0.01	UNCH	.0007	----	----	----	----	125	UNCH
8400	----	----	----	----	----	0.01	UNCH	.0006	----	----	----	----	125	UNCH
8450	----	----	----	----	----	0.01	UNCH	.0005	----	----	----	----	2	UNCH
8500	----	----	----	----	----	0.01	UNCH	.0005	----	----	----	----	470	UNCH
8600	----	----	----	----	----	0.01	UNCH	.0004	----	----	----	----	50	UNCH
8700	----	----	----	----	----	0.01	UNCH	.0003	----	----	----	----	75	UNCH
9000	----	----	----	----	----	0.01	UNCH	.0001	----	----	----	----	818	UNCH
9150	----	----	----	----	----	0.01	UNCH	.0001	----	----	----	----	75	UNCH
9200	----	----	----	----	----	0.01	UNCH	.0001	----	----	----	----	195	UNCH
9300	----	----	----	----	----	0.01	UNCH	.0001	----	----	----	----	225	UNCH
9400	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	25	UNCH
9500	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	462	UNCH
9600	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	590	UNCH
10500	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	225	UNCH
11000	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	370	UNCH
12000	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	240	UNCH
13500	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	200	UNCH
20000	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	50	UNCH
TOTAL													16586	
NOV16														
4000	----	----	----	----	----	5.75	+ 0.77	.6760	----	----	----	----	60	UNCH
4125	----	----	----	----	----	5.00	+ 0.71	.6277	----	----	----	----	20	UNCH
4175	----	----	----	----	----	4.72	+ 0.69	.6078	----	----	----	----	1	UNCH
4250	----	----	----	----	----	4.31	+ 0.65	.5775	----	----	----	----	4	UNCH
4500	----	----	----	----	----	3.13	+ 0.53	.4752	----	----	----	----	360	UNCH
4550	----	----	----	----	----	2.92	+ 0.50	.4547	----	----	----	----	1	UNCH
4700	----	----	----	----	----	2.36	+ 0.43	.3948	----	----	----	----	32	UNCH
4725	----	----	----	----	----	2.28	+ 0.42	.3853	----	----	----	----	3	UNCH
4750	----	----	----	----	----	2.20	+ 0.42	.3759	----	----	----	----	8	UNCH
4800	----	----	----	----	----	2.04	+ 0.39	.3568	----	----	----	----	5	UNCH
4825	----	----	----	----	----	1.96	+ 0.38	.3472	----	----	----	----	9	UNCH
4900	----	----	----	----	----	1.75	+ 0.35	.3201	----	----	----	----	13	UNCH
4950	----	----	----	----	----	1.62	+ 0.33	.3027	----	----	----	----	1	UNCH
5000	----	----	----	----	----	1.50	+ 0.31	.2860	----	----	----	----	1015	UNCH
5025	----	----	----	----	----	1.45	+ 0.31	.2784	----	----	----	----	18	UNCH
5050	----	----	----	----	----	1.39	+ 0.30	.2700	----	----	----	----	1	UNCH
5100	----	----	----	----	----	1.29	+ 0.28	.2549	----	----	----	----	279	UNCH
5125	----	----	----	----	----	1.24	+ 0.28	.2474	----	----	----	----	4	UNCH
5150	----	----	----	----	----	1.19	+ 0.26	.2398	----	----	----	----	151	UNCH
5175	----	----	----	----	----	1.14	+ 0.25	.2322	----	----	----	----	1	UNCH
5200	----	----	----	----	----	1.09	+ 0.24	.2246	----	----	----	----	133	UNCH
5250	----	----	----	----	----	1.01	+ 0.23	.2114	----	----	----	----	4	UNCH
5300	----	----	----	----	----	0.93	+ 0.21	.1982	----	----	----	----	205	UNCH
5350	----	----	----	----	----	0.85	+ 0.19	.1849	----	----	----	----	27	UNCH
5400	----	----	----	----	----	0.79	+ 0.18	.1740	----	----	----	----	168	UNCH
5425	----	----	----	----	----	0.76	+ 0.18	.1686	----	----	----	----	9	UNCH
5450	----	----	----	----	----	0.73	+ 0.17	.1631	----	----	----	----	64	UNCH
5500	----	----	----	----	----	0.67	+ 0.15	.1522	----	----	----	----	1030	UNCH
5550	----	----	----	----	----	0.62	+ 0.14	.1427	----	----	----	----	3	UNCH
5600	----	----	----	----	----	0.57	+ 0.13	.1332	----	----	----	----	88	UNCH
5650	----	----	----	----	----	0.53	+ 0.13	.1251	----	----	----	----	1	UNCH
5700	----	----	----	----	----	0.49	+ 0.12	.1171	----	----	----	----	38	UNCH
5750	----	----	----	----	----	0.45	+ 0.11	.1090	----	----	----	----	53	UNCH
5800	----	----	----	----	----	0.41	+ 0.09	.1010	----	----	----	----	246	UNCH
5850	----	----	----	----	----	0.38	+ 0.09	.0945	----	----	----	----	3	UNCH
6000	----	----	----	----	----	0.30	+ 0.06	.0770	----	----	----	----	2409	UNCH
6050	----	----	----	----	----	0.28	+ 0.06	.0723	----	----	----	----	4	UNCH
6100	----	----	----	----	----	0.26	+ 0.05	.0677	----	----	----	----	85	UNCH
6125	----	----	----	----	----	0.25	+ 0.05	.0654	----	----	----	----	10	UNCH
6200	----	----	----	----	----	0.22	+ 0.04	.0585	----	----	----	----	93	UNCH
6250	----	----	----	----	----	0.21	+ 0.04	.0558	----	----	----	----	106	UNCH
6300	----	----	----	----	----	0.19	+ 0.03	.0513	----	----	----	----	283	UNCH
6400	----	----	----	----	----	0.17	+ 0.03	.0461	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.15	+ 0.03	.0410	----	----	----	----	1515	UNCH
6600	----	----	----	----	----	0.13	+ 0.02	.0360	----	----	----	----	4	UNCH
6700	----	----	----	----	----	0.11	+ 0.02	.0310	----	----	----	----	110	UNCH
6750	----	----	----	----	----	0.10	+ 0.01	.0285	----	----	----	----	50	UNCH
6800	----	----	----	----	----	0.10	+ 0.02	.0282	----	----	----	----	125	UNCH
7000	----	----	----	----	----	0.08	+ 0.02	.0228	----	----	----	----	1231	UNCH
7100	----	----	----	----	----	0.07	+ 0.01	.0201	----	----	----	----	45	UNCH
7200	----	----	----	----	----	0.06	+ 0.01	.0175	----	----	----	----	425	UNCH
7300	----	----	----	----	----	0.05	UNCH	.0148	----	----	----	----	10	UNCH
7400	----	----	----	----	----	0.05	+ 0.01	.0145	----	----	----	----	1	UNCH
7500	----	----	----	----	----	0.04	UNCH	.0119	----	----	----	----	716	UNCH
7550	----	----	----	----	----	0.04	+ 0.01	.0118	----	----	----	----	1	UNCH
7700	----	----	----	----	----	0.04	+ 0.01	.0115	----	----	----	----	50	UNCH
7900	----	----	----	----	----	0.03	+ 0.01	.0088	----	----	----	----	70	UNCH
8000	----	----	----	----	----	0.03	+ 0.01	.0087	----	----	----	----	714	UNCH
8100	----	----	----	----	----	0.02	UNCH	.0061	----	----	----	----	55	UNCH
8200	----	----	----	----	----	0.02	UNCH	.0060	----	----	----	----	70	UNCH
8250	----	----	----	----	----	0.02	UNCH	.0060	----	----	----	----	50	UNCH
8300	----	----	----	----	----	0.02	UNCH	.0060	----	----	----	----	125	UNCH
8400	----	----	----	----	----	0.02	UNCH	.0059	----	----	----	----	125	UNCH
8450	----	----	----	----	----	0.02	UNCH	.0058	----	----	----	----	2	UNCH
8500	----	----	----	----	----	0.02	+ 0.01	.0058	----	----	----	----	470	UNCH
8600	----	----	----	----	----	0.02	+ 0.01	.0057	----	----	----	----	50	UNCH
8700	----	----	----	----	----	0.01	UNCH	.0031	----	----	----	----	75	UNCH
9000	----	----	----	----	----	0.01	UNCH	.0020	----	----	----	----	818	UNCH
9150	----	----	----	----	----	0.01	UNCH	.0016	----	----	----	----	75	UNCH
9200	----	----	----	----	----	0.01	UNCH	.0015	----	----	----	----	195	UNCH
9300	----	----	----	----	----	0.01	UNCH	.0013	----	----	----	----	225	UNCH
9400	----	----	----	----	----	0.01	UNCH	.0011	----	----	----	----	25	UNCH
9500	----	----	----	----	----	0.01	UNCH	.0010	----	----	----	----	462	UNCH
9600	----	----	----	----	----	0.01	UNCH	.0008	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.01	UNCH	.0004	----	----	----	----	590	UNCH
10500	----	----	----	----	----	0.01	UNCH	.0002	----	----	----	----	225	UNCH
11000	----	----	----	----	----	0.01	UNCH	.0001	----	----	----	----	370	UNCH
12000	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	240	UNCH
13500	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	200	UNCH
20000	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	50	UNCH
TOTAL													16642	
DEC16														
4000	----	----	----	----	----	6.68	+ 0.75	.6873	----	----	----	----	62	UNCH
4125	----	----	----	----	----	5.92	+ 0.71	.6455	----	----	----	----	20	UNCH
4175	----	----	----	----	----	5.63	+ 0.68	.6283	----	----	----	----	1	UNCH
4250	----	----	----	----	----	5.21	+ 0.65	.6022	----	----	----	----	4	UNCH
4500	----	----	----	----	----	3.97	+ 0.54	.5129	----	----	----	----	560	UNCH
4550	----	----	----	----	----	3.75	+ 0.52	.4950	----	----	----	----	1	UNCH
4700	----	----	----	----	----	3.14	+ 0.46	.4417	----	----	----	----	33	UNCH
4725	----	----	----	----	----	3.05	+ 0.45	.4331	----	----	----	----	3	UNCH
4750	----	----	----	----	----	2.96	+ 0.45	.4245	----	----	----	----	8	UNCH
4800	----	----	----	----	----	2.78	+ 0.43	.4072	----	----	----	----	5	UNCH
4825	----	----	----	----	----	2.69	+ 0.41	.3985	----	----	----	----	9	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS													
DEC16															
4900	----	----	----	----	----	2.45	+	0.39	.3736	----	----	----	----	13	UNCH
4950	----	----	----	----	----	2.29	+	0.37	.3568	----	----	----	----	1	UNCH
5000	----	----	----	----	----	2.15	+	0.36	.3410	----	----	----	----	991	UNCH
5025	----	----	----	----	----	2.07	+	0.34	.3325	----	----	----	----	18	UNCH
5050	----	----	----	----	----	2.01	+	0.34	.3252	----	----	----	----	1	UNCH
5100	----	----	----	----	----	1.88	+	0.32	.3099	----	----	----	----	279	UNCH
5125	----	----	----	----	----	1.82	+	0.32	.3026	----	----	----	----	4	UNCH
5150	----	----	----	----	----	1.76	+	0.31	.2952	----	----	----	----	151	UNCH
5175	----	----	----	----	----	1.70	+	0.30	.2879	----	----	----	----	1	UNCH
5200	----	----	----	----	----	1.65	+	0.30	.2812	----	----	----	----	133	UNCH
5250	----	----	----	----	----	1.54	+	0.28	.2672	----	----	----	----	4	UNCH
5300	----	----	----	----	----	1.44	+	0.26	.2539	----	----	----	----	205	UNCH
5350	----	----	----	----	----	1.34	+	0.24	.2406	----	----	----	----	27	UNCH
5400	----	----	----	----	----	1.25	+	0.23	.2281	----	----	----	----	168	UNCH
5425	----	----	----	----	----	1.21	+	0.22	.2223	----	----	----	----	9	UNCH
5450	----	----	----	----	----	1.16	+	0.21	.2155	----	----	----	----	64	UNCH
5500	----	----	----	----	----	1.08	+	0.19	.2039	----	----	----	----	1130	UNCH
5550	----	----	----	----	----	1.01	+	0.18	.1933	----	----	----	----	3	UNCH
5600	----	----	----	----	----	0.94	+	0.17	.1826	----	----	----	----	88	UNCH
5650	----	----	----	----	----	0.87	+	0.15	.1719	----	----	----	----	1	UNCH
5700	----	----	----	----	----	0.82	+	0.15	.1634	----	----	----	----	38	UNCH
5750	----	----	----	----	----	0.76	+	0.14	.1538	----	----	----	----	53	UNCH
5800	----	----	----	----	----	0.71	+	0.13	.1454	----	----	----	----	246	UNCH
5850	----	----	----	----	----	0.67	+	0.13	.1383	----	----	----	----	3	UNCH
6000	----	----	----	----	----	0.54	+	0.10	.1156	----	----	----	----	2409	UNCH
6050	----	----	----	----	----	0.51	+	0.10	.1099	----	----	----	----	4	UNCH
6100	----	----	----	----	----	0.47	+	0.08	.1028	----	----	----	----	85	UNCH
6125	----	----	----	----	----	0.46	+	0.09	.1007	----	----	----	----	10	UNCH
6200	----	----	----	----	----	0.41	+	0.07	.0915	----	----	----	----	93	UNCH
6250	----	----	----	----	----	0.38	+	0.06	.0858	----	----	----	----	106	UNCH
6300	----	----	----	----	----	0.36	+	0.06	.0816	----	----	----	----	283	UNCH
6400	----	----	----	----	----	0.32	+	0.06	.0735	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.28	+	0.05	.0653	----	----	----	----	1515	UNCH
6600	----	----	----	----	----	0.25	+	0.04	.0589	----	----	----	----	4	UNCH
6700	----	----	----	----	----	0.22	+	0.04	.0526	----	----	----	----	110	UNCH
6750	----	----	----	----	----	0.20	+	0.03	.0485	----	----	----	----	50	UNCH
6800	----	----	----	----	----	0.19	+	0.03	.0463	----	----	----	----	125	UNCH
7000	----	----	----	----	----	0.15	+	0.02	.0373	----	----	----	----	1231	UNCH
7100	----	----	----	----	----	0.14	+	0.02	.0347	----	----	----	----	46	UNCH
7200	----	----	----	----	----	0.12	+	0.02	.0303	----	----	----	----	425	UNCH
7300	----	----	----	----	----	0.11	+	0.02	.0278	----	----	----	----	10	UNCH
7400	----	----	----	----	----	0.10	+	0.02	.0254	----	----	----	----	1	UNCH
7500	----	----	----	----	----	0.09	+	0.01	.0230	----	----	----	----	795	UNCH
7550	----	----	----	----	----	0.09	+	0.02	.0228	----	----	----	----	1	UNCH
7700	----	----	----	----	----	0.07	+	0.01	.0183	----	----	----	----	50	UNCH
7900	----	----	----	----	----	0.06	+	0.01	.0157	----	----	----	----	70	UNCH
8000	----	----	----	----	----	0.06	+	0.01	.0155	----	----	----	----	714	UNCH
8100	----	----	----	----	----	0.05	+	0.01	.0132	----	----	----	----	55	UNCH
8200	----	----	----	----	----	0.05	+	0.01	.0130	----	----	----	----	70	UNCH
8250	----	----	----	----	----	0.04		UNCH	.0108	----	----	----	----	50	UNCH
8300	----	----	----	----	----	0.04		UNCH	.0107	----	----	----	----	125	UNCH
8400	----	----	----	----	----	0.04	+	0.01	.0105	----	----	----	----	125	UNCH
8450	----	----	----	----	----	0.04	+	0.01	.0105	----	----	----	----	2	UNCH
8500	----	----	----	----	----	0.04	+	0.01	.0104	----	----	----	----	470	UNCH
8600	----	----	----	----	----	0.03		UNCH	.0081	----	----	----	----	50	UNCH
8700	----	----	----	----	----	0.03		UNCH	.0080	----	----	----	----	75	UNCH
9000	----	----	----	----	----	0.02		UNCH	.0055	----	----	----	----	818	UNCH
9150	----	----	----	----	----	0.02		UNCH	.0054	----	----	----	----	75	UNCH
9200	----	----	----	----	----	0.02		UNCH	.0054	----	----	----	----	195	UNCH
9300	----	----	----	----	----	0.02		UNCH	.0053	----	----	----	----	225	UNCH
9400	----	----	----	----	----	0.02		UNCH	.0053	----	----	----	----	25	UNCH
9500	----	----	----	----	----	0.02	+	0.01	.0052	----	----	----	----	462	UNCH
9600	----	----	----	----	----	0.02	+	0.01	.0052	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.01		UNCH	.0028	----	----	----	----	590	UNCH
10500	----	----	----	----	----	0.01		UNCH	.0016	----	----	----	----	225	UNCH
11000	----	----	----	----	----	0.01		UNCH	.0009	----	----	----	----	370	UNCH
12000	----	----	----	----	----	0.01		UNCH	.0003	----	----	----	----	240	UNCH
13500	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	200	UNCH
20000	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	50	UNCH
TOTAL														17001	
JAN17															
4000	----	----	----	----	----	7.47	+	0.71	.6947	----	----	----	----	175	UNCH
4150	----	----	----	----	----	6.57	+	0.67	.6497	----	----	----	----	25	UNCH
4200	----	----	----	----	----	6.28	+	0.65	.6343	----	----	----	----	85	UNCH
4250	----	----	----	----	----	6.00	+	0.63	.6187	----	----	----	----	2	UNCH
4300	----	----	----	----	----	5.73	+	0.61	.6030	----	----	----	----	45	UNCH
4350	----	----	----	----	----	5.47	+	0.60	.5871	----	----	----	----	2	UNCH
4450	----	----	----	----	----	4.97		NEW	----	----	----	----	75	75	+ 75
4500	----	----	----	----	----	4.73	+	0.54	.5390	----	----	----	----	225	UNCH
4550	----	----	----	----	----	4.50	+	0.52	.5230	----	----	----	----	50	UNCH
4650	----	----	----	----	----	4.07	+	0.49	.4910	----	----	----	----	3	UNCH
4850	----	----	----	----	----	3.28	+	0.41	.4276	----	----	----	----	1	UNCH
4900	----	----	----	----	----	3.11	+	0.40	.4124	----	----	----	----	1	UNCH
5000	----	----	----	----	----	2.77	+	0.36	.3817	----	----	----	----	340	UNCH
5025	----	----	----	----	----	2.69	+	0.35	.3742	----	----	----	----	3	UNCH
5050	----	----	----	----	----	2.62	+	0.35	.3671	----	----	----	----	1	UNCH
5100	----	----	----	----	----	2.47	+	0.34	.3525	----	----	----	----	327	UNCH
5125	----	----	----	----	----	2.40	+	0.33	.3454	----	----	----	----	4	UNCH
5150	----	----	----	----	----	2.33	+	0.33	.3382	----	----	----	----	102	UNCH
5175	----	----	----	----	----	2.26	+	0.32	.3311	----	----	----	----	1	UNCH
5200	----	----	----	----	----	2.20	+	0.31	.3245	----	----	----	----	21	UNCH
5250	----	----	----	----	----	2.07	+	0.29	.3107	----	----	----	----	42	UNCH
5300	----	----	----	----	----	1.95	+	0.28	.2975	----	----	----	----	20	UNCH
5350	----	----	----	----	----	1.84	+	0.26	.2849	----	----	----	----	10	UNCH
5400	----	----	----	----	----	1.73	+	0.24	.2722	----	----	----	----	7	UNCH
5450	----	----	----	----	----	1.63	+	0.23	.2603	----	----	----	----	201	UNCH
5500	----	----	----	----	----	1.53	+	0.21	.2483	----	----	----	----	487	UNCH
5550	----	----	----	----	----	1.44	+	0.20	.2370	----	----	----	----	88	UNCH
5600	----	----	----	----	----	1.35	+	0.18	.2257	----	----	----	----	125	UNCH
5700	----	----	----	----	----	1.20	+	0.17	.2056	----	----	----	----	1	UNCH
5750	----	----	----	----	----	1.12	+	0.15	.1951	----	----	----	----	30	UNCH
5800	----	----	----	----	----	1.06	+	0.15	.1865	----	----	----	----	3	UNCH
5850	----	----	----	----	----	1.00	+	0.15	.1778	----	----	----	----	3	UNCH
5900	----	----	----	----	----	0.94	+	0.14	.1692	----	----	----	----	2	UNCH
5950	----	----	----	----	----	0.88	+	0.13	.1606	----	----	----	----	3	UNCH
6000	----	----	----	----	----	0.83	+	0.13	.1530	----	----	----	----	1126	UNCH
6050	----	----	----	----	----	0.78	+	0.12	.1454	----	----	----	----	2	UNCH
6125	----	----	----	----	----	0.71	+	0.10	.1346	----	----	----	----	10	UNCH
6200	----	----	----	----	----	0.65	+	0.09	.1250	----	----	----	----	3	UNCH
6300	----	----	----	----	----	0.58	+	0.08	.1134	----	----	----	----	3	UNCH
6350	----	----	----	----	----	0.54	+	0.07	.1070	----	----	----	----	100	UNCH
6450	----	----	----	----	----	0.49	+	0.07	.0980	----	----	----	----	75	UNCH
6500	----	----	----	----	----	0.46	+	0.07	.0929	----	----	----	----	400	UNCH
6600	----	----	----	----	----	0.41	+	0.06	.0841	----	----	----	----	5	UNCH
6700	----	----	----	----	----	0.36	+	0.05	.0753	----	----	----	----	45	UNCH
6800	----	----	----	----	----	0.33	+	0.05	.0694	----	----	----	----	30	UNCH
7000	----	----	----	----	----	0.26	+	0.03	.0564	----	----	----	----	562	UNCH
7500	----	----	----	----	----	0.16	+	0.02	.0361	----	----	----	----	607	UNCH
7900	----	----	----	----	----	0.11	+	0.02	.0255	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.10	+	0.02	.0233	----	----	----	----	305	UNCH
8400	----	----	----	----	----	0.07	+	0.01	.0167	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.06	+	0.01	.0146	----	----	----	----	602	UNCH
8900	----	----	----	----	----	0.05	+	0.01	.0120	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.04	+	0.01	.0099	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.03	+	0.01	.0074	----	----	----	----	190	UNCH
10000	----	----	----	----	----	0.02		UNCH	.0050	----	----	----	----	262	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS													
JAN17															
10500	----	----	----	----	----	0.01		UNCH	.0026	----	----	----	----	225	UNCH
11500	----	----	----	----	----	0.01		UNCH	.0009	----	----	----	----	200	UNCH
TOTAL													75	7372 +	75
FEB17															
4000	----	----	----	----	----	8.12	+	0.70	.6999	----	----	----	----	175	UNCH
4150	----	----	----	----	----	7.22	+	0.66	.6586	----	----	----	----	25	UNCH
4200	----	----	----	----	----	6.93	+	0.64	.6444	----	----	----	----	85	UNCH
4250	----	----	----	----	----	6.65	+	0.63	.6301	----	----	----	----	2	UNCH
4300	----	----	----	----	----	6.38	+	0.61	.6157	----	----	----	----	45	UNCH
4350	----	----	----	----	----	6.11	+	0.59	.6012	----	----	----	----	2	UNCH
4450	----	----	----	----	----	5.60		NEW	----	----	----	----	75	75 +	75
4500	----	----	----	----	----	5.35	+	0.53	.5570	----	----	----	----	225	UNCH
4550	----	----	----	----	----	5.12	+	0.52	.5422	----	----	----	----	50	UNCH
4650	----	----	----	----	----	4.67	+	0.49	.5127	----	----	----	----	3	UNCH
4850	----	----	----	----	----	3.85	+	0.41	.4539	----	----	----	----	1	UNCH
4900	----	----	----	----	----	3.66	+	0.40	.4393	----	----	----	----	1	UNCH
5000	----	----	----	----	----	3.31	+	0.37	.4109	----	----	----	----	340	UNCH
5025	----	----	----	----	----	3.23	+	0.37	.4040	----	----	----	----	3	UNCH
5050	----	----	----	----	----	3.14	+	0.35	.3967	----	----	----	----	1	UNCH
5100	----	----	----	----	----	2.98	+	0.34	.3829	----	----	----	----	327	UNCH
5125	----	----	----	----	----	2.91	+	0.34	.3764	----	----	----	----	4	UNCH
5150	----	----	----	----	----	2.83	+	0.33	.3694	----	----	----	----	102	UNCH
5175	----	----	----	----	----	2.75	+	0.32	.3624	----	----	----	----	1	UNCH
5200	----	----	----	----	----	2.68	+	0.31	.3558	----	----	----	----	21	UNCH
5250	----	----	----	----	----	2.55	+	0.31	.3432	----	----	----	----	42	UNCH
5300	----	----	----	----	----	2.42	+	0.30	.3305	----	----	----	----	20	UNCH
5350	----	----	----	----	----	2.29	+	0.28	.3178	----	----	----	----	10	UNCH
5400	----	----	----	----	----	2.17	+	0.27	.3056	----	----	----	----	7	UNCH
5450	----	----	----	----	----	2.06	+	0.26	.2940	----	----	----	----	201	UNCH
5500	----	----	----	----	----	1.95	+	0.25	.2823	----	----	----	----	487	UNCH
5550	----	----	----	----	----	1.84	+	0.23	.2706	----	----	----	----	88	UNCH
5600	----	----	----	----	----	1.74	+	0.21	.2596	----	----	----	----	125	UNCH
5700	----	----	----	----	----	1.55	+	0.18	.2380	----	----	----	----	1	UNCH
5750	----	----	----	----	----	1.47	+	0.17	.2283	----	----	----	----	30	UNCH
5800	----	----	----	----	----	1.39	+	0.16	.2186	----	----	----	----	3	UNCH
5850	----	----	----	----	----	1.31	+	0.15	.2089	----	----	----	----	3	UNCH
5900	----	----	----	----	----	1.24	+	0.15	.2000	----	----	----	----	2	UNCH
5950	----	----	----	----	----	1.17	+	0.14	.1911	----	----	----	----	3	UNCH
6000	----	----	----	----	----	1.10	+	0.12	.1822	----	----	----	----	1111	UNCH
6050	----	----	----	----	----	1.04	+	0.12	.1742	----	----	----	----	2	UNCH
6125	----	----	----	----	----	0.96	+	0.11	.1631	----	----	----	----	10	UNCH
6200	----	----	----	----	----	0.89	+	0.11	.1531	----	----	----	----	3	UNCH
6300	----	----	----	----	----	0.79	+	0.08	.1391	----	----	----	----	3	UNCH
6350	----	----	----	----	----	0.75	+	0.08	.1331	----	----	----	----	100	UNCH
6450	----	----	----	----	----	0.68	+	0.08	.1224	----	----	----	----	75	UNCH
6500	----	----	----	----	----	0.64	+	0.07	.1164	----	----	----	----	400	UNCH
6600	----	----	----	----	----	0.58	+	0.06	.1069	----	----	----	----	5	UNCH
6700	----	----	----	----	----	0.52	+	0.05	.0974	----	----	----	----	45	UNCH
6800	----	----	----	----	----	0.47	+	0.05	.0892	----	----	----	----	30	UNCH
7000	----	----	----	----	----	0.38	+	0.04	.0742	----	----	----	----	562	UNCH
7500	----	----	----	----	----	0.24	+	0.02	.0491	----	----	----	----	607	UNCH
7900	----	----	----	----	----	0.16	+	0.01	.0341	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.15	+	0.01	.0320	----	----	----	----	305	UNCH
8400	----	----	----	----	----	0.11	+	0.01	.0239	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.10	+	0.01	.0219	----	----	----	----	602	UNCH
8900	----	----	----	----	----	0.07		UNCH	.0158	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.07	+	0.01	.0156	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.05	+	0.01	.0113	----	----	----	----	190	UNCH
10000	----	----	----	----	----	0.03		UNCH	.0071	----	----	----	----	262	UNCH
10500	----	----	----	----	----	0.03	+	0.01	.0068	----	----	----	----	225	UNCH
11500	----	----	----	----	----	0.01		UNCH	.0025	----	----	----	----	200	UNCH
TOTAL													75	7357 +	75
MAR17															
4000	----	----	----	----	----	8.69	+	0.65	.7054	----	----	----	----	175	UNCH
4150	----	----	----	----	----	7.79	+	0.61	.6669	----	----	----	----	25	UNCH
4200	----	----	----	----	----	7.50	+	0.60	.6536	----	----	----	----	85	UNCH
4250	----	----	----	----	----	7.22	+	0.59	.6403	----	----	----	----	2	UNCH
4300	----	----	----	----	----	6.95	+	0.58	.6268	----	----	----	----	45	UNCH
4350	----	----	----	----	----	6.68	+	0.57	.6132	----	----	----	----	2	UNCH
4450	----	----	----	----	----	6.16		NEW	----	----	----	----	75	75 +	75
4500	----	----	----	----	----	5.91	+	0.52	.5720	----	----	----	----	225	UNCH
4550	----	----	----	----	----	5.67	+	0.50	.5581	----	----	----	----	50	UNCH
4650	----	----	----	----	----	5.21	+	0.47	.5304	----	----	----	----	3	UNCH
4850	----	----	----	----	----	4.36	+	0.40	.4750	----	----	----	----	1	UNCH
4900	----	----	----	----	----	4.17	+	0.39	.4615	----	----	----	----	1	UNCH
5000	----	----	----	----	----	3.79	+	0.35	.4340	----	----	----	----	340	UNCH
5025	----	----	----	----	----	3.71	+	0.35	.4276	----	----	----	----	3	UNCH
5050	----	----	----	----	----	3.62	+	0.34	.4209	----	----	----	----	1	UNCH
5100	----	----	----	----	----	3.46	+	0.34	.4080	----	----	----	----	327	UNCH
5125	----	----	----	----	----	3.38	+	0.34	.4015	----	----	----	----	4	UNCH
5150	----	----	----	----	----	3.30	+	0.33	.3951	----	----	----	----	102	UNCH
5175	----	----	----	----	----	3.22	+	0.33	.3886	----	----	----	----	1	UNCH
5200	----	----	----	----	----	3.15	+	0.33	.3825	----	----	----	----	21	UNCH
5250	----	----	----	----	----	3.00	+	0.32	.3698	----	----	----	----	42	UNCH
5300	----	----	----	----	----	2.86	+	0.31	.3576	----	----	----	----	20	UNCH
5350	----	----	----	----	----	2.72	+	0.30	.3453	----	----	----	----	10	UNCH
5400	----	----	----	----	----	2.59	+	0.30	.3334	----	----	----	----	7	UNCH
5450	----	----	----	----	----	2.46	+	0.29	.3215	----	----	----	----	201	UNCH
5500	----	----	----	----	----	2.34	+	0.28	.3100	----	----	----	----	482	UNCH
5550	----	----	----	----	----	2.23	+	0.27	.2991	----	----	----	----	88	UNCH
5600	----	----	----	----	----	2.12	+	0.26	.2882	----	----	----	----	125	UNCH
5700	----	----	----	----	----	1.91	+	0.23	.2669	----	----	----	----	1	UNCH
5750	----	----	----	----	----	1.81	+	0.21	.2564	----	----	----	----	30	UNCH
5800	----	----	----	----	----	1.72	+	0.20	.2467	----	----	----	----	3	UNCH
5850	----	----	----	----	----	1.63	+	0.19	.2369	----	----	----	----	3	UNCH
5900	----	----	----	----	----	1.55	+	0.18	.2278	----	----	----	----	2	UNCH
5950	----	----	----	----	----	1.47	+	0.17	.2187	----	----	----	----	3	UNCH
6000	----	----	----	----	----	1.39	+	0.16	.2096	----	----	----	----	1117	UNCH
6050	----	----	----	----	----	1.32	+	0.15	.2012	----	----	----	----	2	UNCH
6125	----	----	----	----	----	1.23	+	0.14	.1900	----	----	----	----	10	UNCH
6200	----	----	----	----	----	1.14	+	0.13	.1787	----	----	----	----	3	UNCH
6300	----	----	----	----	----	1.03	+	0.12	.1647	----	----	----	----	2	UNCH
6350	----	----	----	----	----	0.98	+	0.12	.1581	----	----	----	----	100	UNCH
6450	----	----	----	----	----	0.88	+	0.10	.1449	----	----	----	----	75	UNCH
6500	----	----	----	----	----	0.84	+	0.10	.1393	----	----	----	----	400	UNCH
6600	----	----	----	----	----	0.76	+	0.08	.1282	----	----	----	----	5	UNCH
6700	----	----	----	----	----	0.69	+	0.07	.1181	----	----	----	----	45	UNCH
6800	----	----	----	----	----	0.63	+	0.07	.1092	----	----	----	----	30	UNCH
7000	----	----	----	----	----	0.52	+	0.05	.0926	----	----	----	----	562	UNCH
7500	----	----	----	----	----	0.33	+	0.03	.0621	----	----	----	----	607	UNCH
7900	----	----	----	----	----	0.24	+	0.03	.0464	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.22	+	0.02	.0429	----	----	----	----	305	UNCH
8400	----	----	----	----	----	0.16	+	0.02	.0321	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.15	+	0.02	.0302	----	----	----	----	602	UNCH
8900	----	----	----	----	----	0.11	+	0.01	.0226	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.11	+	0.02	.0224	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.08	+	0.01	.0165	----	----	----	----	190	UNCH
10000	----	----	----	----	----	0.06	+	0.01	.0125	----	----	----	----	262	UNCH
10500	----	----	----	----	----	0.04	+	0.01	.0086	----	----	----	----	225	UNCH
11500	----	----	----	----	----	0.02		UNCH	.0045	----	----	----	----	200	UNCH
TOTAL													75	7357 +	75
APR17															
4000	----	----	----	----	----	9.20	+	0.64	.7088	----	----	----	----	50	UNCH
4200	----	----	----	----	----	8.01	+	0.59	.6600	----	----	----	----	10	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS													
APR17															
4250	----	----	----	----	----	7.73	+	0.58	.6474	----	----	----	----	2	UNCH
4300	----	----	----	----	----	7.45	+	0.57	.6347	----	----	----	----	45	UNCH
4450	----	----	----	----	----	6.66	+	0.53	.5961	----	----	----	----	2	UNCH
4500	----	----	----	----	----	6.41	+	0.52	.5832	----	----	----	----	54	UNCH
4750	----	----	----	----	----	5.25	+	0.44	.5177	----	----	----	----	1	UNCH
4800	----	----	----	----	----	5.04	+	0.43	.5047	----	----	----	----	1	UNCH
4825	----	----	----	----	----	4.93	+	0.41	.4981	----	----	----	----	1	UNCH
4900	----	----	----	----	----	4.63	+	0.40	.4786	----	----	----	----	1	UNCH
5000	----	----	----	----	----	4.24	+	0.36	.4527	----	----	----	----	240	UNCH
5025	----	----	----	----	----	4.15	+	0.36	.4463	----	----	----	----	3	UNCH
5050	----	----	----	----	----	4.06	+	0.35	.4400	----	----	----	----	1	UNCH
5100	----	----	----	----	----	3.88	+	0.34	.4272	----	----	----	----	326	UNCH
5125	----	----	----	----	----	3.80	+	0.34	.4211	----	----	----	----	4	UNCH
5150	----	----	----	----	----	3.71	+	0.33	.4147	----	----	----	----	100	UNCH
5200	----	----	----	----	----	3.55	+	0.32	.4024	----	----	----	----	11	UNCH
5250	----	----	----	----	----	3.39	+	0.31	.3901	----	----	----	----	41	UNCH
5300	----	----	----	----	----	3.24	+	0.30	.3781	----	----	----	----	20	UNCH
5350	----	----	----	----	----	3.09	+	0.29	.3661	----	----	----	----	10	UNCH
5400	----	----	----	----	----	2.95	+	0.28	.3544	----	----	----	----	4	UNCH
5450	----	----	----	----	----	2.81	+	0.27	.3427	----	----	----	----	201	UNCH
5500	----	----	----	----	----	2.68	+	0.26	.3314	----	----	----	----	632	UNCH
5550	----	----	----	----	----	2.56	+	0.25	.3205	----	----	----	----	85	UNCH
5600	----	----	----	----	----	2.44	+	0.24	.3096	----	----	----	----	125	UNCH
5700	----	----	----	----	----	2.22	+	0.22	.2889	----	----	----	----	1	UNCH
5750	----	----	----	----	----	2.12	+	0.21	.2790	----	----	----	----	1	UNCH
5800	----	----	----	----	----	2.02	+	0.20	.2692	----	----	----	----	1	UNCH
6000	----	----	----	----	----	1.67	+	0.17	.2328	----	----	----	----	898	UNCH
6050	----	----	----	----	----	1.59	+	0.16	.2242	----	----	----	----	1	UNCH
6125	----	----	----	----	----	1.48	+	0.15	.2120	----	----	----	----	10	UNCH
6200	----	----	----	----	----	1.38	+	0.14	.2005	----	----	----	----	3	UNCH
6350	----	----	----	----	----	1.20	+	0.13	.1792	----	----	----	----	100	UNCH
6400	----	----	----	----	----	1.14	+	0.12	.1721	----	----	----	----	2	UNCH
6450	----	----	----	----	----	1.09	+	0.12	.1659	----	----	----	----	75	UNCH
6500	----	----	----	----	----	1.04	+	0.11	.1596	----	----	----	----	400	UNCH
6600	----	----	----	----	----	0.95	+	0.10	.1481	----	----	----	----	5	UNCH
6675	----	----	----	----	----	0.89	+	0.09	.1402	----	----	----	----	70	UNCH
6700	----	----	----	----	----	0.87	+	0.09	.1376	----	----	----	----	45	UNCH
6800	----	----	----	----	----	0.79	+	0.08	.1270	----	----	----	----	30	UNCH
7000	----	----	----	----	----	0.66	+	0.06	.1091	----	----	----	----	512	UNCH
7500	----	----	----	----	----	0.43	+	0.04	.0752	----	----	----	----	463	UNCH
7900	----	----	----	----	----	0.31	+	0.02	.0562	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.29	+	0.03	.0528	----	----	----	----	245	UNCH
8400	----	----	----	----	----	0.22	+	0.02	.0409	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.20	+	0.02	.0376	----	----	----	----	602	UNCH
8900	----	----	----	----	----	0.16	+	0.02	.0304	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.15	+	0.02	.0286	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.11	+	0.02	.0213	----	----	----	----	190	UNCH
10000	----	----	----	----	----	0.08	+	0.01	.0158	----	----	----	----	247	UNCH
10500	----	----	----	----	----	0.06	+	0.01	.0120	----	----	----	----	225	UNCH
11500	----	----	----	----	----	0.03		UNCH	.0063	----	----	----	----	100	UNCH
TOTAL														6306	
MAY17															
4000	----	----	----	----	----	9.63	+	0.62	.7119	----	----	----	----	50	UNCH
4200	----	----	----	----	----	8.44	+	0.57	.6653	----	----	----	----	10	UNCH
4250	----	----	----	----	----	8.16	+	0.56	.6533	----	----	----	----	2	UNCH
4300	----	----	----	----	----	7.88	+	0.55	.6412	----	----	----	----	45	UNCH
4450	----	----	----	----	----	7.09	+	0.52	.6045	----	----	----	----	2	UNCH
4500	----	----	----	----	----	6.84	+	0.52	.5921	----	----	----	----	54	UNCH
4750	----	----	----	----	----	5.66	+	0.44	.5297	----	----	----	----	1	UNCH
4800	----	----	----	----	----	5.44	+	0.43	.5171	----	----	----	----	1	UNCH
4825	----	----	----	----	----	5.34	+	0.43	.5110	----	----	----	----	1	UNCH
4900	----	----	----	----	----	5.03	+	0.41	.4923	----	----	----	----	1	UNCH
5000	----	----	----	----	----	4.63	+	0.37	.4674	----	----	----	----	240	UNCH
5025	----	----	----	----	----	4.54	+	0.37	.4614	----	----	----	----	3	UNCH
5050	----	----	----	----	----	4.44	+	0.36	.4551	----	----	----	----	1	UNCH
5100	----	----	----	----	----	4.26	+	0.35	.4429	----	----	----	----	326	UNCH
5125	----	----	----	----	----	4.17	+	0.34	.4368	----	----	----	----	4	UNCH
5150	----	----	----	----	----	4.08	+	0.33	.4307	----	----	----	----	100	UNCH
5200	----	----	----	----	----	3.91	+	0.32	.4187	----	----	----	----	11	UNCH
5250	----	----	----	----	----	3.74	+	0.31	.4067	----	----	----	----	41	UNCH
5300	----	----	----	----	----	3.59	+	0.31	.3953	----	----	----	----	20	UNCH
5350	----	----	----	----	----	3.44	+	0.30	.3839	----	----	----	----	10	UNCH
5400	----	----	----	----	----	3.29	+	0.29	.3724	----	----	----	----	4	UNCH
5450	----	----	----	----	----	3.15	+	0.29	.3612	----	----	----	----	201	UNCH
5500	----	----	----	----	----	3.02	+	0.28	.3505	----	----	----	----	632	UNCH
5550	----	----	----	----	----	2.89	+	0.27	.3397	----	----	----	----	85	UNCH
5600	----	----	----	----	----	2.76	+	0.25	.3289	----	----	----	----	125	UNCH
5700	----	----	----	----	----	2.52	+	0.22	.3081	----	----	----	----	1	UNCH
5750	----	----	----	----	----	2.41	+	0.21	.2982	----	----	----	----	1	UNCH
5800	----	----	----	----	----	2.30	+	0.20	.2882	----	----	----	----	1	UNCH
6000	----	----	----	----	----	1.92	+	0.17	.2516	----	----	----	----	898	UNCH
6050	----	----	----	----	----	1.84	+	0.16	.2434	----	----	----	----	1	UNCH
6125	----	----	----	----	----	1.72	+	0.16	.2311	----	----	----	----	10	UNCH
6200	----	----	----	----	----	1.60	+	0.14	.2187	----	----	----	----	3	UNCH
6350	----	----	----	----	----	1.40	+	0.13	.1968	----	----	----	----	100	UNCH
6400	----	----	----	----	----	1.34	+	0.13	.1900	----	----	----	----	2	UNCH
6450	----	----	----	----	----	1.28	+	0.12	.1832	----	----	----	----	75	UNCH
6500	----	----	----	----	----	1.23	+	0.12	.1772	----	----	----	----	400	UNCH
6600	----	----	----	----	----	1.12	+	0.10	.1644	----	----	----	----	5	UNCH
6675	----	----	----	----	----	1.05	+	0.09	.1559	----	----	----	----	70	UNCH
6700	----	----	----	----	----	1.03	+	0.09	.1534	----	----	----	----	45	UNCH
6800	----	----	----	----	----	0.94	+	0.08	.1423	----	----	----	----	30	UNCH
7000	----	----	----	----	----	0.79	+	0.06	.1231	----	----	----	----	512	UNCH
7500	----	----	----	----	----	0.53	+	0.04	.0872	----	----	----	----	463	UNCH
7900	----	----	----	----	----	0.39	+	0.03	.0665	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.36	+	0.03	.0620	----	----	----	----	245	UNCH
8400	----	----	----	----	----	0.27	+	0.02	.0478	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.26	+	0.03	.0459	----	----	----	----	602	UNCH
8900	----	----	----	----	----	0.20	+	0.02	.0361	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.19	+	0.02	.0343	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.14	+	0.02	.0258	----	----	----	----	190	UNCH
10000	----	----	----	----	----	0.10	+	0.01	.0190	----	----	----	----	247	UNCH
10500	----	----	----	----	----	0.08	+	0.01	.0152	----	----	----	----	225	UNCH
11500	----	----	----	----	----	0.05	+	0.01	.0097	----	----	----	----	100	UNCH
TOTAL														6306	
JUN17															
4000	----	----	----	----	----	10.05	+	0.62	.7152	----	----	----	----	50	UNCH
4200	----	----	----	----	----	8.86	+	0.58	.6706	----	----	----	----	10	UNCH
4250	----	----	----	----	----	8.57	+	0.56	.6591	----	----	----	----	2	UNCH
4300	----	----	----	----	----	8.30	+	0.56	.6476	----	----	----	----	45	UNCH
4450	----	----	----	----	----	7.50	+	0.53	.6124	----	----	----	----	2	UNCH
4500	----	----	----	----	----	7.25	+	0.52	.6006	----	----	----	----	54	UNCH
4750	----	----	----	----	----	6.06	+	0.47	.5408	----	----	----	----	1	UNCH
4800	----	----	----	----	----	5.84	+	0.46	.5288	----	----	----	----	1	UNCH
4825	----	----	----	----	----	5.73	+	0.45	.5227	----	----	----	----	1	UNCH
4900	----	----	----	----	----	5.41	+	0.43	.5047	----	----	----	----	1	UNCH
5000	----	----	----	----	----	5.01	+	0.40	.4809	----	----	----	----	240	UNCH
5025	----	----	----	----	----	4.91	+	0.39	.4749	----	----	----	----	3	UNCH
5050	----	----	----	----	----	4.82	+	0.39	.4692	----	----	----	----	1	UNCH
5100	----	----	----	----	----	4.63	+	0.38	.4573	----	----	----	----	326	UNCH
5125	----	----	----	----	----	4.54	+	0.38	.4515	----	----	----	----	4	UNCH
5150	----	----	----	----	----	4.44	+	0.36	.4454	----	----	----	----	100	UNCH
5200	----	----	----	----	----	4.27	+	0.36	.4339	----	----	----	----	11	UNCH
5250	----	----	----	----	----	4.09	+	0.34	.4221	----	----	----	----	41	UNCH
5300	----	----	----	----	----	3.93	+	0.33	.4109	----	----	----	----	20	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS													
JUN17															
5350	----	----	----	----	----	3.77	+	0.32	.3995	----	----	----	----	10	UNCH
5400	----	----	----	----	----	3.62	+	0.31	.3886	----	----	----	----	4	UNCH
5450	----	----	----	----	----	3.47	+	0.30	.3775	----	----	----	----	201	UNCH
5500	----	----	----	----	----	3.33	+	0.30	.3668	----	----	----	----	632	UNCH
5550	----	----	----	----	----	3.19	+	0.28	.3561	----	----	----	----	85	UNCH
5600	----	----	----	----	----	3.06	+	0.27	.3457	----	----	----	----	125	UNCH
5700	----	----	----	----	----	2.81	+	0.25	.3253	----	----	----	----	1	UNCH
5750	----	----	----	----	----	2.69	+	0.24	.3153	----	----	----	----	1	UNCH
5800	----	----	----	----	----	2.58	+	0.24	.3058	----	----	----	----	1	UNCH
6000	----	----	----	----	----	2.16	+	0.20	.2685	----	----	----	----	898	UNCH
6050	----	----	----	----	----	2.07	+	0.19	.2599	----	----	----	----	1	UNCH
6350	----	----	----	----	----	1.61	+	0.16	.2138	----	----	----	----	100	UNCH
6400	----	----	----	----	----	1.54	+	0.15	.2065	----	----	----	----	2	UNCH
6450	----	----	----	----	----	1.47	+	0.14	.1992	----	----	----	----	75	UNCH
6500	----	----	----	----	----	1.41	+	0.13	.1927	----	----	----	----	400	UNCH
6600	----	----	----	----	----	1.30	+	0.12	.1804	----	----	----	----	5	UNCH
6675	----	----	----	----	----	1.22	+	0.11	.1714	----	----	----	----	70	UNCH
6700	----	----	----	----	----	1.19	+	0.10	.1681	----	----	----	----	45	UNCH
6800	----	----	----	----	----	1.09	+	0.09	.1566	----	----	----	----	30	UNCH
7000	----	----	----	----	----	0.92	+	0.07	.1362	----	----	----	----	512	UNCH
7500	----	----	----	----	----	0.63	+	0.05	.0983	----	----	----	----	463	UNCH
7900	----	----	----	----	----	0.47	+	0.04	.0761	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.43	+	0.04	.0705	----	----	----	----	245	UNCH
8400	----	----	----	----	----	0.33	+	0.03	.0555	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.31	+	0.03	.0524	----	----	----	----	602	UNCH
8900	----	----	----	----	----	0.24	+	0.03	.0415	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.23	+	0.03	.0398	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.17	+	0.02	.0301	----	----	----	----	190	UNCH
10000	----	----	----	----	----	0.13	+	0.02	.0234	----	----	----	----	247	UNCH
10500	----	----	----	----	----	0.10	+	0.02	.0182	----	----	----	----	225	UNCH
11500	----	----	----	----	----	0.06	+	0.01	.0112	----	----	----	----	100	UNCH
TOTAL														6293	
JUL17															
4200	----	----	----	----	----	9.22	+	0.58	.6750	----	----	----	----	10	UNCH
4500	----	----	----	----	----	7.60	+	0.51	.6075	----	----	----	----	54	UNCH
4550	----	----	----	----	----	7.35	+	0.50	.5959	----	----	----	----	2	UNCH
4900	----	----	----	----	----	5.76	+	0.44	.5151	----	----	----	----	21	UNCH
4925	----	----	----	----	----	5.65	+	0.43	.5093	----	----	----	----	1	UNCH
5000	----	----	----	----	----	5.35	+	0.42	.4921	----	----	----	----	140	UNCH
5025	----	----	----	----	----	5.25	+	0.41	.4863	----	----	----	----	3	UNCH
5050	----	----	----	----	----	5.15	+	0.41	.4805	----	----	----	----	1	UNCH
5100	----	----	----	----	----	4.96	+	0.40	.4692	----	----	----	----	1	UNCH
5125	----	----	----	----	----	4.87	+	0.39	.4636	----	----	----	----	4	UNCH
5200	----	----	----	----	----	4.60	+	0.38	.4467	----	----	----	----	11	UNCH
5250	----	----	----	----	----	4.42	+	0.37	.4354	----	----	----	----	130	UNCH
5300	----	----	----	----	----	4.26	+	0.36	.4246	----	----	----	----	15	UNCH
5350	----	----	----	----	----	4.09	+	0.34	.4134	----	----	----	----	10	UNCH
5400	----	----	----	----	----	3.93	+	0.33	.4025	----	----	----	----	3	UNCH
5450	----	----	----	----	----	3.78	+	0.32	.3919	----	----	----	----	101	UNCH
5500	----	----	----	----	----	3.63	+	0.30	.3813	----	----	----	----	681	UNCH
5550	----	----	----	----	----	3.49	+	0.30	.3710	----	----	----	----	85	UNCH
5600	----	----	----	----	----	3.35	+	0.28	.3606	----	----	----	----	125	UNCH
5650	----	----	----	----	----	3.21	+	0.27	.3502	----	----	----	----	1	UNCH
5700	----	----	----	----	----	3.08	+	0.26	.3402	----	----	----	----	1	UNCH
5800	----	----	----	----	----	2.83	+	0.24	.3204	----	----	----	----	1	UNCH
5900	----	----	----	----	----	2.60	+	0.22	.3014	----	----	----	----	1	UNCH
5950	----	----	----	----	----	2.49	+	0.21	.2922	----	----	----	----	1	UNCH
6000	----	----	----	----	----	2.39	+	0.21	.2834	----	----	----	----	895	UNCH
6300	----	----	----	----	----	1.87	+	0.16	.2351	----	----	----	----	1	UNCH
6350	----	----	----	----	----	1.79	+	0.15	.2274	----	----	----	----	100	UNCH
6450	----	----	----	----	----	1.65	+	0.14	.2134	----	----	----	----	75	UNCH
6500	----	----	----	----	----	1.58	+	0.14	.2063	----	----	----	----	490	UNCH
6600	----	----	----	----	----	1.46	+	0.13	.1937	----	----	----	----	1	UNCH
6700	----	----	----	----	----	1.35	+	0.12	.1818	----	----	----	----	45	UNCH
7000	----	----	----	----	----	1.06	+	0.09	.1493	----	----	----	----	402	UNCH
7500	----	----	----	----	----	0.73	+	0.07	.1088	----	----	----	----	363	UNCH
7900	----	----	----	----	----	0.55	+	0.06	.0850	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.51	+	0.05	.0797	----	----	----	----	170	UNCH
8500	----	----	----	----	----	0.37	+	0.05	.0597	----	----	----	----	492	UNCH
8900	----	----	----	----	----	0.29	+	0.04	.0478	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.27	+	0.03	.0449	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.21	+	0.03	.0354	----	----	----	----	30	UNCH
10000	----	----	----	----	----	0.16	+	0.03	.0275	----	----	----	----	287	UNCH
10500	----	----	----	----	----	0.12	+	0.02	.0211	----	----	----	----	225	UNCH
TOTAL														5039	
AUG17															
4200	----	----	----	----	----	9.57	+	0.59	.6792	----	----	----	----	10	UNCH
4500	----	----	----	----	----	7.94	+	0.52	.6139	----	----	----	----	54	UNCH
4550	----	----	----	----	----	7.69	+	0.51	.6028	----	----	----	----	2	UNCH
4900	----	----	----	----	----	6.07	+	0.43	.5243	----	----	----	----	21	UNCH
4925	----	----	----	----	----	5.97	+	0.43	.5188	----	----	----	----	1	UNCH
5000	----	----	----	----	----	5.66	+	0.42	.5020	----	----	----	----	140	UNCH
5025	----	----	----	----	----	5.56	+	0.41	.4964	----	----	----	----	3	UNCH
5050	----	----	----	----	----	5.46	+	0.40	.4908	----	----	----	----	1	UNCH
5100	----	----	----	----	----	5.27	+	0.39	.4798	----	----	----	----	1	UNCH
5125	----	----	----	----	----	5.18	+	0.39	.4744	----	----	----	----	4	UNCH
5200	----	----	----	----	----	4.91	+	0.37	.4582	----	----	----	----	11	UNCH
5250	----	----	----	----	----	4.73	+	0.36	.4472	----	----	----	----	130	UNCH
5300	----	----	----	----	----	4.56	+	0.35	.4365	----	----	----	----	15	UNCH
5350	----	----	----	----	----	4.39	+	0.33	.4258	----	----	----	----	10	UNCH
5400	----	----	----	----	----	4.23	+	0.33	.4153	----	----	----	----	3	UNCH
5450	----	----	----	----	----	4.07	+	0.31	.4047	----	----	----	----	101	UNCH
5500	----	----	----	----	----	3.91	+	0.30	.3941	----	----	----	----	681	UNCH
5550	----	----	----	----	----	3.76	+	0.28	.3838	----	----	----	----	85	UNCH
5600	----	----	----	----	----	3.62	+	0.28	.3738	----	----	----	----	125	UNCH
5650	----	----	----	----	----	3.48	+	0.27	.3637	----	----	----	----	1	UNCH
5700	----	----	----	----	----	3.34	+	0.26	.3536	----	----	----	----	1	UNCH
5800	----	----	----	----	----	3.08	+	0.24	.3341	----	----	----	----	1	UNCH
5900	----	----	----	----	----	2.83	+	0.22	.3148	----	----	----	----	1	UNCH
5950	----	----	----	----	----	2.71	+	0.20	.3053	----	----	----	----	1	UNCH
6000	----	----	----	----	----	2.60	+	0.20	.2963	----	----	----	----	895	UNCH
6300	----	----	----	----	----	2.05	+	0.15	.2478	----	----	----	----	1	UNCH
6350	----	----	----	----	----	1.97	+	0.15	.2403	----	----	----	----	100	UNCH
6450	----	----	----	----	----	1.82	+	0.14	.2260	----	----	----	----	75	UNCH
6500	----	----	----	----	----	1.75	+	0.13	.2192	----	----	----	----	490	UNCH
6600	----	----	----	----	----	1.62	+	0.12	.2062	----	----	----	----	1	UNCH
6700	----	----	----	----	----	1.50	+	0.11	.1939	----	----	----	----	45	UNCH
7000	----	----	----	----	----	1.18	+	0.09	.1599	----	----	----	----	377	UNCH
7500	----	----	----	----	----	0.82	+	0.06	.1178	----	----	----	----	363	UNCH
7900	----	----	----	----	----	0.62	+	0.05	.0925	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.58	+	0.04	.0873	----	----	----	----	170	UNCH
8500	----	----	----	----	----	0.42	+	0.03	.0655	----	----	----	----	492	UNCH
8900	----	----	----	----	----	0.33	+	0.03	.0527	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.31	+	0.02	.0498	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.24	+	0.03	.0392	----	----	----	----	30	UNCH
10000	----	----	----	----	----	0.18	+	0.02	.0302	----	----	----	----	287	UNCH
10500	----	----	----	----	----	0.14	+	0.02	.0238	----	----	----	----	225	UNCH
TOTAL														5014	
SEP17															
4200	----	----	----	----	----	9.89	+	0.58	.6838	----	----	----	----	10	UNCH
4500	----	----	----	----	----	8.25	+	0.52	.6203	----	----	----	----	54	UNCH
4550	----	----	----	----	----	8.00	+	0.51	.6094	----	----	----	----	2	UNCH
4900	----	----	----	----	----	6.37	+	0.43	.5330	----	----	----	----	21	UNCH
4925	----	----	----	----	----	6.26	+	0.42	.5275	----	----	----	----	1	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS													
SEP17															
5000	----	----	----	----	----	5.95	+	0.40	.5112	----	----	----	----	140	UNCH
5025	----	----	----	----	----	5.85	+	0.40	.5058	----	----	----	----	3	UNCH
5050	----	----	----	----	----	5.75	+	0.39	.5003	----	----	----	----	1	UNCH
5100	----	----	----	----	----	5.55	+	0.38	.4894	----	----	----	----	1	UNCH
5125	----	----	----	----	----	5.45	+	0.37	.4840	----	----	----	----	4	UNCH
5200	----	----	----	----	----	5.17	+	0.35	.4679	----	----	----	----	11	UNCH
5250	----	----	----	----	----	4.98	+	0.34	.4570	----	----	----	----	130	UNCH
5300	----	----	----	----	----	4.81	+	0.33	.4466	----	----	----	----	15	UNCH
5350	----	----	----	----	----	4.64	+	0.32	.4361	----	----	----	----	10	UNCH
5400	----	----	----	----	----	4.47	+	0.31	.4256	----	----	----	----	3	UNCH
5450	----	----	----	----	----	4.30	+	0.29	.4150	----	----	----	----	101	UNCH
5500	----	----	----	----	----	4.15	+	0.29	.4050	----	----	----	----	681	UNCH
5550	----	----	----	----	----	3.99	+	0.28	.3946	----	----	----	----	85	UNCH
5600	----	----	----	----	----	3.84	+	0.27	.3844	----	----	----	----	125	UNCH
5650	----	----	----	----	----	3.69	+	0.25	.3743	----	----	----	----	1	UNCH
5700	----	----	----	----	----	3.55	+	0.24	.3644	----	----	----	----	1	UNCH
5800	----	----	----	----	----	3.28	+	0.22	.3450	----	----	----	----	1	UNCH
5900	----	----	----	----	----	3.03	+	0.20	.3262	----	----	----	----	1	UNCH
5950	----	----	----	----	----	2.91	+	0.19	.3170	----	----	----	----	1	UNCH
6000	----	----	----	----	----	2.79	+	0.18	.3077	----	----	----	----	895	UNCH
6300	----	----	----	----	----	2.22	+	0.14	.2592	----	----	----	----	1	UNCH
6350	----	----	----	----	----	2.14	+	0.14	.2520	----	----	----	----	100	UNCH
6450	----	----	----	----	----	1.99	+	0.14	.2380	----	----	----	----	75	UNCH
6500	----	----	----	----	----	1.91	+	0.12	.2308	----	----	----	----	490	UNCH
6600	----	----	----	----	----	1.77	+	0.11	.2174	----	----	----	----	1	UNCH
6700	----	----	----	----	----	1.64	+	0.11	.2047	----	----	----	----	45	UNCH
7000	----	----	----	----	----	1.29	+	0.07	.1693	----	----	----	----	377	UNCH
7500	----	----	----	----	----	0.90	+	0.05	.1254	----	----	----	----	363	UNCH
7900	----	----	----	----	----	0.68	+	0.03	.0987	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.64	+	0.03	.0936	----	----	----	----	170	UNCH
8500	----	----	----	----	----	0.46	+	0.02	.0701	----	----	----	----	492	UNCH
8900	----	----	----	----	----	0.36	+	0.02	.0563	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.34	+	0.02	.0534	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.26	+	0.02	.0417	----	----	----	----	30	UNCH
10000	----	----	----	----	----	0.20	+	0.01	.0327	----	----	----	----	287	UNCH
10500	----	----	----	----	----	0.16	+	0.02	.0265	----	----	----	----	225	UNCH
TOTAL														5014	
OCT17															
4200	----	----	----	----	----	10.19	+	0.57	.6881	----	----	----	----	10	UNCH
4500	----	----	----	----	----	8.55	+	0.52	.6261	----	----	----	----	54	UNCH
4650	----	----	----	----	----	7.79	+	0.49	.5942	----	----	----	----	2	UNCH
4900	----	----	----	----	----	6.64	+	0.44	.5408	----	----	----	----	20	UNCH
5000	----	----	----	----	----	6.21	+	0.42	.5193	----	----	----	----	140	UNCH
5025	----	----	----	----	----	6.10	+	0.41	.5138	----	----	----	----	3	UNCH
5050	----	----	----	----	----	6.00	+	0.41	.5085	----	----	----	----	1	UNCH
5075	----	----	----	----	----	5.90	+	0.41	.5032	----	----	----	----	1	UNCH
5100	----	----	----	----	----	5.80	+	0.40	.4979	----	----	----	----	1	UNCH
5125	----	----	----	----	----	5.70	+	0.39	.4925	----	----	----	----	4	UNCH
5200	----	----	----	----	----	5.41	+	0.38	.4766	----	----	----	----	11	UNCH
5250	----	----	----	----	----	5.22	+	0.36	.4660	----	----	----	----	130	UNCH
5300	----	----	----	----	----	5.04	+	0.35	.4555	----	----	----	----	15	UNCH
5350	----	----	----	----	----	4.86	+	0.34	.4450	----	----	----	----	10	UNCH
5400	----	----	----	----	----	4.69	+	0.33	.4347	----	----	----	----	3	UNCH
5450	----	----	----	----	----	4.53	+	0.33	.4247	----	----	----	----	101	UNCH
5500	----	----	----	----	----	4.37	+	0.32	.4146	----	----	----	----	381	UNCH
5550	----	----	----	----	----	4.21	+	0.31	.4044	----	----	----	----	85	UNCH
5600	----	----	----	----	----	4.06	+	0.30	.3946	----	----	----	----	125	UNCH
5650	----	----	----	----	----	3.91	+	0.29	.3847	----	----	----	----	1	UNCH
5700	----	----	----	----	----	3.77	+	0.28	.3751	----	----	----	----	1	UNCH
5800	----	----	----	----	----	3.50	+	0.25	.3561	----	----	----	----	1	UNCH
5900	----	----	----	----	----	3.25	+	0.23	.3379	----	----	----	----	1	UNCH
6000	----	----	----	----	----	3.01	+	0.21	.3199	----	----	----	----	895	UNCH
6200	----	----	----	----	----	2.59	+	0.18	.2865	----	----	----	----	1	UNCH
6300	----	----	----	----	----	2.40	+	0.17	.2707	----	----	----	----	1	UNCH
6350	----	----	----	----	----	2.31	+	0.16	.2631	----	----	----	----	100	UNCH
6400	----	----	----	----	----	2.23	+	0.16	.2560	----	----	----	----	1	UNCH
6450	----	----	----	----	----	2.15	+	0.16	.2489	----	----	----	----	75	UNCH
6500	----	----	----	----	----	2.07	+	0.15	.2418	----	----	----	----	490	UNCH
6600	----	----	----	----	----	1.92	+	0.13	.2281	----	----	----	----	1	UNCH
6625	----	----	----	----	----	1.88	+	0.12	.2246	----	----	----	----	8	UNCH
6700	----	----	----	----	----	1.78	+	0.11	.2151	----	----	----	----	45	UNCH
7000	----	----	----	----	----	1.42	+	0.08	.1798	----	----	----	----	277	UNCH
7500	----	----	----	----	----	1.00	+	0.06	.1346	----	----	----	----	363	UNCH
7900	----	----	----	----	----	0.76	+	0.04	.1066	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.71	+	0.03	.1006	----	----	----	----	295	UNCH
8500	----	----	----	----	----	0.52	+	0.03	.0765	----	----	----	----	492	UNCH
8900	----	----	----	----	----	0.42	+	0.03	.0630	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.39	+	0.02	.0591	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.30	+	0.02	.0465	----	----	----	----	30	UNCH
10000	----	----	----	----	----	0.23	+	0.01	.0365	----	----	----	----	87	UNCH
10500	----	----	----	----	----	0.18	+	0.01	.0290	----	----	----	----	225	UNCH
TOTAL														4547	
NOV17															
4200	----	----	----	----	----	10.47	+	0.56	.6921	----	----	----	----	10	UNCH
4500	----	----	----	----	----	8.81	+	0.51	.6315	----	----	----	----	54	UNCH
4650	----	----	----	----	----	8.05	+	0.48	.6002	----	----	----	----	2	UNCH
4900	----	----	----	----	----	6.89	+	0.43	.5478	----	----	----	----	20	UNCH
5000	----	----	----	----	----	6.46	+	0.42	.5268	----	----	----	----	140	UNCH
5025	----	----	----	----	----	6.36	+	0.42	.5216	----	----	----	----	3	UNCH
5050	----	----	----	----	----	6.25	+	0.40	.5163	----	----	----	----	1	UNCH
5075	----	----	----	----	----	6.15	+	0.40	.5111	----	----	----	----	1	UNCH
5100	----	----	----	----	----	6.05	+	0.40	.5059	----	----	----	----	1	UNCH
5125	----	----	----	----	----	5.95	+	0.39	.5007	----	----	----	----	4	UNCH
5200	----	----	----	----	----	5.66	+	0.38	.4851	----	----	----	----	11	UNCH
5250	----	----	----	----	----	5.47	+	0.37	.4748	----	----	----	----	130	UNCH
5300	----	----	----	----	----	5.29	+	0.36	.4646	----	----	----	----	15	UNCH
5350	----	----	----	----	----	5.11	+	0.35	.4543	----	----	----	----	10	UNCH
5400	----	----	----	----	----	4.93	+	0.34	.4440	----	----	----	----	3	UNCH
5450	----	----	----	----	----	4.77	+	0.34	.4342	----	----	----	----	101	UNCH
5500	----	----	----	----	----	4.60	+	0.33	.4241	----	----	----	----	381	UNCH
5550	----	----	----	----	----	4.45	+	0.33	.4145	----	----	----	----	85	UNCH
5600	----	----	----	----	----	4.29	+	0.32	.4046	----	----	----	----	125	UNCH
5650	----	----	----	----	----	4.14	+	0.31	.3949	----	----	----	----	1	UNCH
5700	----	----	----	----	----	4.00	+	0.30	.3856	----	----	----	----	1	UNCH
5800	----	----	----	----	----	3.72	+	0.28	.3668	----	----	----	----	1	UNCH
5900	----	----	----	----	----	3.45	+	0.25	.3481	----	----	----	----	1	UNCH
6000	----	----	----	----	----	3.21	+	0.23	.3306	----	----	----	----	895	UNCH
6200	----	----	----	----	----	2.78	+	0.22	.2976	----	----	----	----	1	UNCH
6300	----	----	----	----	----	2.58	+	0.21	.2817	----	----	----	----	1	UNCH
6350	----	----	----	----	----	2.49	+	0.21	.2742	----	----	----	----	100	UNCH
6400	----	----	----	----	----	2.40	+	0.21	.2667	----	----	----	----	1	UNCH
6450	----	----	----	----	----	2.31	+	0.20	.2592	----	----	----	----	75	UNCH
6500	----	----	----	----	----	2.22	+	0.18	.2517	----	----	----	----	490	UNCH
6600	----	----	----	----	----	2.07	+	0.17	.2384	----	----	----	----	1	UNCH
6625	----	----	----	----	----	2.03	+	0.16	.2349	----	----	----	----	8	UNCH
6700	----	----	----	----	----	1.93	+	0.16	.2256	----	----	----	----	45	UNCH
7000	----	----	----	----	----	1.55	+	0.12	.1899	----	----	----	----	277	UNCH
7500	----	----	----	----	----	1.10	+	0.09	.1433	----	----	----	----	363	UNCH
7900	----	----	----	----	----	0.84	+	0.06	.1142	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.79	+	0.06	.1083	----	----	----	----	295	UNCH
8500	----	----	----	----	----	0.57	+	0.03	.0818	----	----	----	----	492	UNCH
8900	----	----	----	----	----	0.46	+	0.04	.0673	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.43	+	0.03	.0635	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.33	+	0.02	.0499	----	----	----	----	30	UNCH
10000	----	----	----	----	----	0.26	+	0.02	.0400	----	----	----	----	87	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS													
NOV17															
10500	----	----	----	----	----	0.21	+	0.01	.0327	----	----	----	----	225	UNCH
TOTAL														4547	
DEC17															
4200	----	----	----	----	----	10.67	+	0.55	.6953	----	----	----	----	10	UNCH
4500	----	----	----	----	----	9.01	+	0.50	.6356	----	----	----	----	54	UNCH
4650	----	----	----	----	----	8.25	+	0.48	.6048	----	----	----	----	2	UNCH
4900	----	----	----	----	----	7.08	+	0.44	.5531	----	----	----	----	20	UNCH
5000	----	----	----	----	----	6.65	+	0.43	.5324	----	----	----	----	140	UNCH
5025	----	----	----	----	----	6.54	+	0.42	.5272	----	----	----	----	3	UNCH
5050	----	----	----	----	----	6.44	+	0.42	.5221	----	----	----	----	1	UNCH
5075	----	----	----	----	----	6.33	+	0.41	.5168	----	----	----	----	1	UNCH
5100	----	----	----	----	----	6.23	+	0.41	.5117	----	----	----	----	1	UNCH
5125	----	----	----	----	----	6.13	+	0.41	.5065	----	----	----	----	4	UNCH
5200	----	----	----	----	----	5.83	+	0.39	.4910	----	----	----	----	11	UNCH
5250	----	----	----	----	----	5.64	+	0.38	.4808	----	----	----	----	130	UNCH
5300	----	----	----	----	----	5.46	+	0.37	.4708	----	----	----	----	15	UNCH
5350	----	----	----	----	----	5.28	+	0.36	.4607	----	----	----	----	10	UNCH
5400	----	----	----	----	----	5.10	+	0.35	.4506	----	----	----	----	3	UNCH
5450	----	----	----	----	----	4.93	+	0.34	.4407	----	----	----	----	101	UNCH
5500	----	----	----	----	----	4.77	+	0.34	.4310	----	----	----	----	381	UNCH
5550	----	----	----	----	----	4.60	+	0.32	.4209	----	----	----	----	85	UNCH
5600	----	----	----	----	----	4.44	+	0.31	.4111	----	----	----	----	125	UNCH
5650	----	----	----	----	----	4.29	+	0.31	.4016	----	----	----	----	1	UNCH
5700	----	----	----	----	----	4.14	+	0.30	.3921	----	----	----	----	1	UNCH
5800	----	----	----	----	----	3.85	+	0.27	.3732	----	----	----	----	1	UNCH
5900	----	----	----	----	----	3.59	+	0.26	.3552	----	----	----	----	1	UNCH
6000	----	----	----	----	----	3.34	+	0.24	.3376	----	----	----	----	895	UNCH
6200	----	----	----	----	----	2.90	+	0.23	.3045	----	----	----	----	1	UNCH
6300	----	----	----	----	----	2.70	+	0.22	.2889	----	----	----	----	1	UNCH
6350	----	----	----	----	----	2.60	+	0.22	.2810	----	----	----	----	100	UNCH
6400	----	----	----	----	----	2.50	+	0.21	.2731	----	----	----	----	1	UNCH
6450	----	----	----	----	----	2.41	+	0.20	.2657	----	----	----	----	75	UNCH
6500	----	----	----	----	----	2.32	+	0.18	.2582	----	----	----	----	490	UNCH
6600	----	----	----	----	----	2.16	+	0.17	.2445	----	----	----	----	1	UNCH
6625	----	----	----	----	----	2.13	+	0.17	.2416	----	----	----	----	8	UNCH
6700	----	----	----	----	----	2.02	+	0.16	.2319	----	----	----	----	45	UNCH
7000	----	----	----	----	----	1.64	+	0.13	.1966	----	----	----	----	277	UNCH
7500	----	----	----	----	----	1.16	+	0.10	.1484	----	----	----	----	363	UNCH
7900	----	----	----	----	----	0.89	+	0.07	.1188	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.83	+	0.06	.1121	----	----	----	----	295	UNCH
8500	----	----	----	----	----	0.61	+	0.05	.0858	----	----	----	----	492	UNCH
8900	----	----	----	----	----	0.48	+	0.04	.0695	----	----	----	----	25	UNCH
9000	----	----	----	----	----	0.45	+	0.03	.0657	----	----	----	----	10	UNCH
9500	----	----	----	----	----	0.35	+	0.03	.0522	----	----	----	----	30	UNCH
10000	----	----	----	----	----	0.28	+	0.03	.0424	----	----	----	----	87	UNCH
10500	----	----	----	----	----	0.22	+	0.02	.0339	----	----	----	----	225	UNCH
TOTAL														4547	
JAN18															
5000	----	----	----	----	----	6.85	+	0.42	.5378	----	----	----	----	40	UNCH
5050	----	----	----	----	----	6.64	+	0.42	.5277	----	----	----	----	1	UNCH
5100	----	----	----	----	----	6.43	+	0.40	.5175	----	----	----	----	1	UNCH
5200	----	----	----	----	----	6.03	+	0.39	.4972	----	----	----	----	1	UNCH
5500	----	----	----	----	----	4.94	+	0.32	.4375	----	----	----	----	46	UNCH
5800	----	----	----	----	----	4.02	+	0.28	.3808	----	----	----	----	1	UNCH
6000	----	----	----	----	----	3.49	+	0.25	.3450	----	----	----	----	280	UNCH
6500	----	----	----	----	----	2.44	+	0.20	.2657	----	----	----	----	56	UNCH
7000	----	----	----	----	----	1.72	+	0.12	.2025	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.22	+	0.08	.1534	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.30	+	0.02	.0446	----	----	----	----	91	UNCH
TOTAL														563	
FEB18															
5000	----	----	----	----	----	7.03	+	0.42	.5428	----	----	----	----	40	UNCH
5050	----	----	----	----	----	6.82	+	0.41	.5328	----	----	----	----	1	UNCH
5100	----	----	----	----	----	6.61	+	0.40	.5228	----	----	----	----	1	UNCH
5200	----	----	----	----	----	6.21	+	0.39	.5028	----	----	----	----	1	UNCH
5500	----	----	----	----	----	5.10	+	0.32	.4436	----	----	----	----	46	UNCH
5800	----	----	----	----	----	4.16	+	0.28	.3871	----	----	----	----	1	UNCH
6000	----	----	----	----	----	3.62	+	0.26	.3515	----	----	----	----	280	UNCH
6500	----	----	----	----	----	2.54	+	0.19	.2718	----	----	----	----	56	UNCH
7000	----	----	----	----	----	1.80	+	0.12	.2082	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.29	+	0.09	.1590	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.32	+	0.02	.0469	----	----	----	----	91	UNCH
TOTAL														563	
MAR18															
5000	----	----	----	----	----	7.22	+	0.41	.5481	----	----	----	----	40	UNCH
5050	----	----	----	----	----	7.00	+	0.40	.5381	----	----	----	----	1	UNCH
5100	----	----	----	----	----	6.79	+	0.39	.5282	----	----	----	----	1	UNCH
5200	----	----	----	----	----	6.37	+	0.36	.5082	----	----	----	----	1	UNCH
5500	----	----	----	----	----	5.25	+	0.31	.4495	----	----	----	----	46	UNCH
5800	----	----	----	----	----	4.29	+	0.27	.3931	----	----	----	----	1	UNCH
6000	----	----	----	----	----	3.73	+	0.22	.3571	----	----	----	----	280	UNCH
6500	----	----	----	----	----	2.64	+	0.17	.2779	----	----	----	----	56	UNCH
7000	----	----	----	----	----	1.89	+	0.12	.2145	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.35	+	0.07	.1638	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.33	+	0.02	.0480	----	----	----	----	91	UNCH
TOTAL														563	
APR18															
5000	----	----	----	----	----	7.43	+	0.42	.5534	----	----	----	----	40	UNCH
5500	----	----	----	----	----	5.44	+	0.32	.4561	----	----	----	----	45	UNCH
6000	----	----	----	----	----	3.88	+	0.23	.3641	----	----	----	----	280	UNCH
6500	----	----	----	----	----	2.77	+	0.17	.2853	----	----	----	----	55	UNCH
7000	----	----	----	----	----	1.99	+	0.11	.2212	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.44	+	0.07	.1707	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.37	+	0.02	.0522	----	----	----	----	91	UNCH
TOTAL														557	
MAY18															
5000	----	----	----	----	----	7.60	+	0.42	.5578	----	----	----	----	40	UNCH
5500	----	----	----	----	----	5.60	+	0.32	.4617	----	----	----	----	45	UNCH
6000	----	----	----	----	----	4.00	+	0.23	.3697	----	----	----	----	280	UNCH
6500	----	----	----	----	----	2.86	+	0.14	.2905	----	----	----	----	55	UNCH
7000	----	----	----	----	----	2.05	+	0.10	.2253	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.49	+	0.07	.1745	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.39	+	0.02	.0543	----	----	----	----	91	UNCH
TOTAL														557	
JUN18															
5000	----	----	----	----	----	7.74	+	0.40	.5615	----	----	----	----	40	UNCH
5500	----	----	----	----	----	5.72	+	0.32	.4661	----	----	----	----	45	UNCH
6000	----	----	----	----	----	4.12	+	0.24	.3751	----	----	----	----	280	UNCH
6500	----	----	----	----	----	2.97	+	0.18	.2965	----	----	----	----	55	UNCH
7000	----	----	----	----	----	2.14	+	0.11	.2311	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.56	+	0.06	.1796	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.41	+	0.02	.0564	----	----	----	----	91	UNCH
TOTAL														557	
JUL18															
5000	----	----	----	----	----	7.88	+	0.40	.5651	----	----	----	----	40	UNCH
5500	----	----	----	----	----	5.85	+	0.33	.4705	----	----	----	----	45	UNCH
6000	----	----	----	----	----	4.24	+	0.26	.3803	----	----	----	----	80	UNCH
6500	----	----	----	----	----	3.07	+	0.22	.3018	----	----	----	----	55	UNCH
7000	----	----	----	----	----	2.22	+	0.14	.2362	----	----	----	----	111	UNCH
7500	----	----	----	----	----	1.61	+	0.09	.1833	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS													
JUL18															
10000	----	----	----	----	----	0.43	+	0.03	.0584	----	----	----	----	91	UNCH
TOTAL														447	
AUG18															
5000	----	----	----	----	----	8.02	+	0.38	.5688	----	----	----	----	40	UNCH
5500	----	----	----	----	----	5.98	+	0.30	.4750	----	----	----	----	45	UNCH
6000	----	----	----	----	----	4.35	+	0.23	.3852	----	----	----	----	80	UNCH
6500	----	----	----	----	----	3.15	+	0.21	.3062	----	----	----	----	55	UNCH
7000	----	----	----	----	----	2.29	+	0.15	.2406	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.66	+	0.09	.1869	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.44	+	0.03	.0594	----	----	----	----	91	UNCH
TOTAL														357	
SEP18															
5000	----	----	----	----	----	8.19	+	0.39	.5729	----	----	----	----	40	UNCH
5500	----	----	----	----	----	6.12	+	0.34	.4797	----	----	----	----	45	UNCH
6000	----	----	----	----	----	4.50	+	0.29	.3914	----	----	----	----	80	UNCH
6500	----	----	----	----	----	3.28	+	0.21	.3128	----	----	----	----	55	UNCH
7000	----	----	----	----	----	2.38	+	0.15	.2461	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.75	+	0.09	.1931	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.46	+	0.01	.0614	----	----	----	----	91	UNCH
TOTAL														357	
OCT18															
5000	----	----	----	----	----	8.35	+	0.41	.5769	----	----	----	----	40	UNCH
5500	----	----	----	----	----	6.28	+	0.35	.4848	----	----	----	----	45	UNCH
6000	----	----	----	----	----	4.65	+	0.29	.3975	----	----	----	----	80	UNCH
6500	----	----	----	----	----	3.39	+	0.19	.3184	----	----	----	----	55	UNCH
7000	----	----	----	----	----	2.46	+	0.12	.2510	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.82	+	0.08	.1979	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.48	-	0.02	.0634	----	----	----	----	91	UNCH
TOTAL														357	
NOV18															
5000	----	----	----	----	----	8.49	+	0.38	.5805	----	----	----	----	40	UNCH
5500	----	----	----	----	----	6.40	+	0.32	.4889	----	----	----	----	45	UNCH
6000	----	----	----	----	----	4.75	+	0.25	.4018	----	----	----	----	80	UNCH
6500	----	----	----	----	----	3.47	+	0.13	.3226	----	----	----	----	55	UNCH
7000	----	----	----	----	----	2.54	+	0.08	.2557	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.89	+	0.07	.2026	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.52	-	0.02	.0672	----	----	----	----	91	UNCH
TOTAL														357	
DEC18															
5000	----	----	----	----	----	8.61	+	0.37	.5829	----	----	----	----	40	UNCH
5500	----	----	----	----	----	6.51	+	0.31	.4921	----	----	----	----	45	UNCH
6000	----	----	----	----	----	4.84	+	0.22	.4052	----	----	----	----	80	UNCH
6500	----	----	----	----	----	3.58	+	0.16	.3276	----	----	----	----	55	UNCH
7000	----	----	----	----	----	2.63	+	0.10	.2607	----	----	----	----	21	UNCH
7500	----	----	----	----	----	1.98	+	0.07	.2083	----	----	----	----	25	UNCH
10000	----	----	----	----	----	0.56	-	0.02	.0709	----	----	----	----	91	UNCH
TOTAL														357	
JAN19															
7000	----	----	----	----	----	2.72	+	0.13	.2656	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.13	+	0.03	.1301	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.60		UNCH	.0745	----	----	----	----	1	UNCH
TOTAL														52	
FEB19															
7000	----	----	----	----	----	2.77	+	0.10	.2684	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.16	+	0.02	.1324	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.63		UNCH	.0771	----	----	----	----	1	UNCH
TOTAL														52	
MAR19															
7000	----	----	----	----	----	2.83	+	0.08	.2717	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.18	+	0.01	.1339	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.65		UNCH	.0789	----	----	----	----	1	UNCH
TOTAL														52	
APR19															
7000	----	----	----	----	----	2.91	+	0.06	.2759	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.22		UNCH	.1370	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.68	-	0.01	.0814	----	----	----	----	1	UNCH
TOTAL														52	
MAY19															
7000	----	----	----	----	----	2.98	+	0.07	.2797	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.25		UNCH	.1392	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.69	-	0.01	.0823	----	----	----	----	1	UNCH
TOTAL														52	
JUN19															
7000	----	----	----	----	----	3.05	+	0.09	.2832	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.29	+	0.01	.1421	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.72		UNCH	.0848	----	----	----	----	1	UNCH
TOTAL														52	
JUL19															
7000	----	----	----	----	----	3.16	+	0.09	.2886	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.37	+	0.03	.1477	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.77	+	0.01	.0889	----	----	----	----	1	UNCH
TOTAL														52	
AUG19															
7000	----	----	----	----	----	3.26	+	0.10	.2935	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.43	+	0.04	.1519	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.81	+	0.01	.0921	----	----	----	----	1	UNCH
TOTAL														52	
SEP19															
7000	----	----	----	----	----	3.36	+	0.11	.2983	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.48	+	0.04	.1553	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.84	+	0.02	.0945	----	----	----	----	1	UNCH
TOTAL														52	
OCT19															
7000	----	----	----	----	----	3.44	+	0.13	.3022	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.54	+	0.05	.1594	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.87	+	0.02	.0969	----	----	----	----	1	UNCH
TOTAL														52	
NOV19															
7000	----	----	----	----	----	3.50	+	0.13	.3052	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.60	+	0.06	.1633	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.92	+	0.03	.1007	----	----	----	----	1	UNCH
TOTAL														52	
DEC19															
7000	----	----	----	----	----	3.56	+	0.14	.3080	----	----	----	----	1	UNCH
8600	----	----	----	----	----	1.59	+	0.06	.1628	----	----	----	----	50	UNCH
10000	----	----	----	----	----	0.90	+	0.03	.0992	----	----	----	----	1	UNCH
TOTAL														52	
JAN20															
7000	----	----	----	----	----	3.66	+	0.13	.3124	----	----	----	----	1	UNCH
10000	----	----	----	----	----	0.94	+	0.02	.1022	----	----	----	----	1	UNCH
TOTAL														2	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL		CRUDE OIL APO OPTIONS													
FEB20															
7000	----	----	----	----	----	3.77	+	0.13	.3171	----	----	----	----	1	UNCH
10000	----	----	----	----	----	0.99	+	0.02	.1059	----	----	----	----	1	UNCH
TOTAL														2	
MAR20															
7000	----	----	----	----	----	3.81	+	0.12	.3190	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.01	+	0.03	.1074	----	----	----	----	1	UNCH
TOTAL														2	
APR20															
7000	----	----	----	----	----	3.87	+	0.12	.3218	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.02	+	0.05	.1082	----	----	----	----	1	UNCH
TOTAL														2	
MAY20															
7000	----	----	----	----	----	3.93	+	0.11	.3244	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.02	+	0.02	.1082	----	----	----	----	1	UNCH
TOTAL														2	
JUN20															
7000	----	----	----	----	----	4.00	+	0.12	.3272	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.05	+	0.02	.1103	----	----	----	----	1	UNCH
TOTAL														2	
JUL20															
7000	----	----	----	----	----	4.05	+	0.10	.3293	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.07	+	0.02	.1118	----	----	----	----	1	UNCH
TOTAL														2	
AUG20															
7000	----	----	----	----	----	4.14	+	0.10	.3330	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.10	+	0.01	.1139	----	----	----	----	1	UNCH
TOTAL														2	
SEP20															
7000	----	----	----	----	----	4.20	+	0.10	.3356	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.12	+	0.01	.1153	----	----	----	----	1	UNCH
TOTAL														2	
OCT20															
7000	----	----	----	----	----	4.30	+	0.10	.3397	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.17	+	0.02	.1188	----	----	----	----	1	UNCH
TOTAL														2	
NOV20															
7000	----	----	----	----	----	4.40	+	0.07	.3437	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.24	+	0.01	.1235	----	----	----	----	1	UNCH
TOTAL														2	
DEC20															
7000	----	----	----	----	----	4.38	+	0.04	.3431	----	----	----	----	1	UNCH
10000	----	----	----	----	----	1.21	-	0.01	.1215	----	----	----	----	1	UNCH
TOTAL														2	
AO PUT		CRUDE OIL APO OPTIONS													
AUG16															
2800	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	1	UNCH
2850	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	2	UNCH
3000	----	----	----	----	----	0.01		UNCH	.0002	----	----	----	----	16	UNCH
3200	----	----	----	----	----	0.01	-	0.01	.0025	----	----	----	----	21	UNCH
3250	----	----	----	----	----	0.01	-	0.01	.0043	----	----	----	----	6	UNCH
3300	----	----	----	----	----	0.01	-	0.02	.0070	----	----	----	----	1	UNCH
3500	----	----	----	----	----	0.03	-	0.07	.0216	----	----	----	----	376	UNCH
3600	----	----	----	----	----	0.06	-	0.12	.0419	----	----	----	----	5	UNCH
3700	----	----	----	----	----	0.12	-	0.19	.0790	----	----	----	----	9	UNCH
3800	----	----	----	----	----	0.23	-	0.30	.1402	----	----	----	----	49	UNCH
3900	----	----	----	----	----	0.42	-	0.44	.2316	----	----	----	----	100	UNCH
3950	----	0.72	----	#0.72/*0.72	----	0.55		NEW	----	----	15	----	----	15 +	15
4000	----	----	----	----	----	0.71	-	0.60	.3508	----	----	----	----	1259	UNCH
4100	----	----	----	----	----	1.14	-	0.77	.4908	----	----	----	----	3	UNCH
4200	----	----	----	----	----	1.72	-	0.91	.6315	----	----	----	----	70	UNCH
4250	----	----	----	----	----	2.06	-	0.98	.6963	----	----	----	----	1	UNCH
4300	----	----	----	----	----	2.43	-	1.03	.7550	----	----	----	----	190	UNCH
4400	----	----	----	----	----	3.25	-	1.11	.8490	----	----	----	----	5	UNCH
4500	----	----	----	----	----	4.15	-	1.16	.9107	----	----	----	----	1026	UNCH
4600	----	----	----	----	----	5.09	-	1.18	.9516	----	----	----	----	50	UNCH
4700	----	----	----	----	----	6.06	-	1.20	.9743	----	----	----	----	251	UNCH
4750	----	----	----	----	----	6.55	-	1.20	.9757	----	----	----	----	50	UNCH
4800	----	----	----	----	----	7.05	-	1.19	.9832	----	----	----	----	125	UNCH
5000	----	----	----	----	----	9.03	-	1.20	.9959	----	----	----	----	1054	UNCH
5050	----	----	----	----	----	9.53	-	1.20	.9973	----	----	----	----	116	UNCH
5100	----	----	----	----	----	10.03	-	1.20	.9982	----	----	----	----	50	UNCH
5150	----	----	----	----	----	10.53	-	1.20	.9988	----	----	----	----	52	UNCH
5300	----	----	----	----	----	12.03	-	1.20	.9997	----	----	----	----	40	UNCH
5500	----	----	----	----	----	14.03	-	1.20	.9999	----	----	----	----	1273	UNCH
5700	----	----	----	----	----	16.03	-	1.20	.9999	----	----	----	----	176	UNCH
5800	----	----	----	----	----	17.03	-	1.20	1.0000	----	----	----	----	100	UNCH
6000	----	----	----	----	----	19.02	-	1.20	1.0000	----	----	----	----	1526	UNCH
6500	----	----	----	----	----	24.02	-	1.20	1.0000	----	----	----	----	480	UNCH
7000	----	----	----	----	----	29.02	-	1.20	1.0000	----	----	----	----	680	UNCH
7300	----	----	----	----	----	32.02	-	1.20	1.0000	----	----	----	----	25	UNCH
7500	----	----	----	----	----	34.02	-	1.20	1.0000	----	----	----	----	500	UNCH
7700	----	----	----	----	----	36.02	-	1.20	1.0000	----	----	----	----	22	UNCH
8000	----	----	----	----	----	39.02	-	1.20	1.0000	----	----	----	----	430	UNCH
8400	----	----	----	----	----	43.02	-	1.20	1.0000	----	----	----	----	26	UNCH
8500	----	----	----	----	----	44.02	-	1.20	1.0000	----	----	----	----	510	UNCH
9000	----	----	----	----	----	49.02	-	1.19	1.0000	----	----	----	----	530	UNCH
TOTAL											15			11221 +	15
SEP16															
2850	----	----	----	----	----	0.04	-	0.02	.0133	----	----	----	----	2	UNCH
3000	----	----	----	----	----	0.07	-	0.03	.0229	----	----	----	----	15	UNCH
3200	----	----	----	----	----	0.14	-	0.07	.0443	----	----	----	----	21	UNCH
3250	----	----	----	----	----	0.17	-	0.08	.0527	----	----	----	----	6	UNCH
3300	----	----	----	----	----	0.20	-	0.10	.0613	----	----	----	----	1	UNCH
3500	----	----	----	----	----	0.39	-	0.18	.1112	----	----	----	----	376	UNCH
3600	----	----	----	----	----	0.54	-	0.22	.1466	----	----	----	----	5	UNCH
3700	----	----	----	----	----	0.72	-	0.28	.1873	----	----	----	----	9	UNCH
3800	----	----	----	----	----	0.95	-	0.35	.2352	----	----	----	----	48	UNCH
4000	----	----	----	----	----	1.58	-	0.50	.3496	----	----	----	----	1360	UNCH
4100	----	----	----	----	----	1.99	-	0.58	.4138	----	----	----	----	3	UNCH
4200	----	----	----	----	----	2.46	-	0.68	.4803	----	----	----	----	59	UNCH
4250	----	----	----	----	----	2.72	-	0.72	.5141	----	----	----	----	1	UNCH
4300	----	----	----	----	----	3.00	-	0.77	.5476	----	----	----	----	90	UNCH
4400	----	----	----	----	----	3.61	-	0.85	.6133	----	----	----	----	3	UNCH
4500	----	----	----	----	----	4.28	-	0.92	.6759	----	----	----	----	1046	UNCH
4600	----	----	----	----	----	5.02	-	0.98	.7322	----	----	----	----	50	UNCH
4700	----	----	----	----	----	5.81	-	1.03	.7823	----	----	----	----	251	UNCH
4750	----	----	----	----	----	6.22	-	1.06	.8052	----	----	----	----	50	UNCH
4800	----	----	----	----	----	6.64	-	1.09	.8265	----	----	----	----	125	UNCH
4825	----	----	----	----	----	6.85	-	1.10	.8352	----	----	----	----	25	UNCH
4850	----	----	----	----	----	7.07	-	1.11	.8459	----	----	----	----	25	UNCH
4900	----	----	----	----	----	7.51	-	1.13	.8613	----	----	----	----	50	UNCH
5000	----	----	----	----	----	8.41	-	1.16	.8917	----	----	----	----	1128	UNCH
5050	----	----	----	----	----	8.87	-	1.18	.9045	----	----	----	----	116	UNCH
5100	----	----	----	----	----	9.34	-	1.19	.9148	----	----	----	----	50	UNCH
5150	----	----	----	----	----	9.81	-	1.20	.9250	----	----	----	----	52	UNCH
5300	----	----	----	----	----	11.25	-	1.21	.9498	----	----	----	----	40	UNCH
5500	----	----	----	----	----	13.19	-	1.24	.9694	----	----	----	----	1273	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO PUT		CRUDE OIL APO OPTIONS											
SEP16													
5700	----	----	----	----	----	15.16 - 1.25	.9817	----	----	----	----	176	UNCH
5800	----	----	----	----	----	16.15 - 1.25	.9860	----	----	----	----	100	UNCH
6000	----	----	----	----	----	18.14 - 1.25	.9906	----	----	----	----	1526	UNCH
6500	----	----	----	----	----	23.12 - 1.26	.9981	----	----	----	----	480	UNCH
7000	----	----	----	----	----	28.11 - 1.26	.9996	----	----	----	----	680	UNCH
7300	----	----	----	----	----	31.11 - 1.26	.9998	----	----	----	----	25	UNCH
7500	----	----	----	----	----	33.11 - 1.26	.9999	----	----	----	----	500	UNCH
7700	----	----	----	----	----	35.11 - 1.26	.9999	----	----	----	----	22	UNCH
8000	----	----	----	----	----	38.11 - 1.25	.9999	----	----	----	----	430	UNCH
8400	----	----	----	----	----	42.10 - 1.26	1.0000	----	----	----	----	26	UNCH
8500	----	----	----	----	----	43.10 - 1.26	1.0000	----	----	----	----	510	UNCH
9000	----	----	----	----	----	48.10 - 1.26	1.0000	----	----	----	----	530	UNCH
TOTAL												11285	
OCT16													
2850	----	----	----	----	----	0.13 - 0.04	.0306	----	----	----	----	2	UNCH
3000	----	----	----	----	----	0.20 - 0.07	.0458	----	----	----	----	125	UNCH
3200	----	----	----	----	----	0.36 - 0.10	.0772	----	----	----	----	18	UNCH
3250	----	----	----	----	----	0.41 - 0.12	.0866	----	----	----	----	5	UNCH
3300	----	----	----	----	----	0.46 - 0.14	.0963	----	----	----	----	1	UNCH
3500	----	----	----	----	----	0.76 - 0.20	.1479	----	----	----	----	276	UNCH
3600	----	----	----	----	----	0.95 - 0.24	.1786	----	----	----	----	3	UNCH
3700	----	----	----	----	----	1.18 - 0.29	.2135	----	----	----	----	9	UNCH
3750	----	----	----	----	----	1.31 - 0.31	.2323	----	----	----	----	15	UNCH
3800	----	----	----	----	----	1.45 - 0.33	.2519	----	----	----	----	49	UNCH
4000	----	----	----	----	----	2.11 - 0.44	.3376	----	----	----	----	1259	UNCH
4100	----	----	----	----	----	2.51 - 0.49	.3842	----	----	----	----	3	UNCH
4200	----	----	----	----	----	2.96 - 0.55	.4325	----	----	----	----	52	UNCH
4250	----	----	----	----	----	3.20 - 0.59	.4571	----	----	----	----	1	UNCH
4400	----	----	----	----	----	4.01 - 0.68	.5310	----	----	----	----	3	UNCH
4500	----	----	----	----	----	4.61 - 0.73	.5795	----	----	----	----	1866	UNCH
4600	----	----	----	----	----	5.25 - 0.79	.6270	----	----	----	----	50	UNCH
4700	----	----	----	----	----	5.94 - 0.84	.6720	----	----	----	----	152	UNCH
4750	----	----	----	----	----	6.30 - 0.87	.6937	----	----	----	----	150	UNCH
4800	----	----	----	----	----	6.67 - 0.90	.7137	----	----	----	----	125	UNCH
5000	----	----	----	----	----	8.26 - 0.98	.7881	----	----	----	----	778	UNCH
5050	----	----	----	----	----	8.67 - 1.01	.8039	----	----	----	----	116	UNCH
5100	----	----	----	----	----	9.09 - 1.03	.8197	----	----	----	----	50	UNCH
5150	----	----	----	----	----	9.53 - 1.04	.8328	----	----	----	----	52	UNCH
5300	----	----	----	----	----	10.86 - 1.08	.8701	----	----	----	----	40	UNCH
5500	----	----	----	----	----	12.70 - 1.13	.9066	----	----	----	----	1553	UNCH
5700	----	----	----	----	----	14.60 - 1.16	.9350	----	----	----	----	176	UNCH
5800	----	----	----	----	----	15.56 - 1.17	.9438	----	----	----	----	100	UNCH
6000	----	----	----	----	----	17.51 - 1.18	.9608	----	----	----	----	1625	UNCH
6500	----	----	----	----	----	22.43 - 1.20	.9826	----	----	----	----	480	UNCH
7000	----	----	----	----	----	27.40 - 1.20	.9897	----	----	----	----	1360	UNCH
7300	----	----	----	----	----	30.39 - 1.20	.9930	----	----	----	----	25	UNCH
7500	----	----	----	----	----	32.38 - 1.21	.9962	----	----	----	----	500	UNCH
7700	----	----	----	----	----	34.38 - 1.20	.9974	----	----	----	----	22	UNCH
8000	----	----	----	----	----	37.37 - 1.21	.9986	----	----	----	----	405	UNCH
8400	----	----	----	----	----	41.36 - 1.21	.9993	----	----	----	----	26	UNCH
8500	----	----	----	----	----	42.36 - 1.21	.9995	----	----	----	----	160	UNCH
9000	----	----	----	----	----	47.35 - 1.21	.9998	----	----	----	----	400	UNCH
TOTAL												12032	
NOV16													
3000	----	----	----	----	----	0.34 - 0.09	.0617	----	----	----	----	125	UNCH
3200	----	----	----	----	----	0.55 - 0.13	.0942	----	----	----	----	18	UNCH
3250	----	----	----	----	----	0.61 - 0.14	.1034	----	----	----	----	5	UNCH
3300	----	----	----	----	----	0.68 - 0.16	.1136	----	----	----	----	1	UNCH
3500	----	----	----	----	----	1.03 - 0.22	.1614	----	----	----	----	276	UNCH
3600	----	----	----	----	----	1.25 - 0.25	.1894	----	----	----	----	3	UNCH
3700	----	----	----	----	----	1.50 - 0.29	.2198	----	----	----	----	9	UNCH
3750	----	----	----	----	----	1.64 - 0.30	.2359	----	----	----	----	15	UNCH
3800	----	----	----	----	----	1.78 - 0.33	.2523	----	----	----	----	48	UNCH
4000	----	----	----	----	----	2.45 - 0.42	.3239	----	----	----	----	1255	UNCH
4100	----	----	----	----	----	2.85 - 0.46	.3625	----	----	----	----	3	UNCH
4200	----	----	----	----	----	3.28 - 0.50	.4022	----	----	----	----	52	UNCH
4250	----	----	----	----	----	3.51 - 0.53	.4224	----	----	----	----	1	UNCH
4400	----	----	----	----	----	4.27 - 0.60	.4838	----	----	----	----	1	UNCH
4500	----	----	----	----	----	4.82 - 0.66	.5248	----	----	----	----	1926	UNCH
4600	----	----	----	----	----	5.42 - 0.70	.5656	----	----	----	----	50	UNCH
4700	----	----	----	----	----	6.06 - 0.74	.6051	----	----	----	----	152	UNCH
4750	----	----	----	----	----	6.39 - 0.77	.6241	----	----	----	----	150	UNCH
4800	----	----	----	----	----	6.73 - 0.79	.6431	----	----	----	----	125	UNCH
5000	----	----	----	----	----	8.19 - 0.86	.7139	----	----	----	----	777	UNCH
5050	----	----	----	----	----	8.58 - 0.88	.7299	----	----	----	----	116	UNCH
5100	----	----	----	----	----	8.97 - 0.90	.7450	----	----	----	----	50	UNCH
5150	----	----	----	----	----	9.38 - 0.91	.7601	----	----	----	----	52	UNCH
5300	----	----	----	----	----	10.61 - 0.98	.8017	----	----	----	----	40	UNCH
5500	----	----	----	----	----	12.36 - 1.02	.8477	----	----	----	----	1553	UNCH
5700	----	----	----	----	----	14.17 - 1.06	.8829	----	----	----	----	176	UNCH
5800	----	----	----	----	----	15.09 - 1.09	.8989	----	----	----	----	100	UNCH
6000	----	----	----	----	----	16.98 - 1.11	.9229	----	----	----	----	1625	UNCH
6500	----	----	----	----	----	21.82 - 1.15	.9589	----	----	----	----	480	UNCH
7000	----	----	----	----	----	26.74 - 1.17	.9772	----	----	----	----	1360	UNCH
7300	----	----	----	----	----	29.71 - 1.17	.9851	----	----	----	----	25	UNCH
7500	----	----	----	----	----	31.70 - 1.17	.9880	----	----	----	----	500	UNCH
7700	----	----	----	----	----	33.69 - 1.17	.9884	----	----	----	----	22	UNCH
8000	----	----	----	----	----	36.68 - 1.17	.9912	----	----	----	----	405	UNCH
8400	----	----	----	----	----	40.66 - 1.18	.9940	----	----	----	----	26	UNCH
8500	----	----	----	----	----	41.66 - 1.17	.9941	----	----	----	----	160	UNCH
9000	----	----	----	----	----	46.65 - 1.17	.9979	----	----	----	----	400	UNCH
TOTAL												12082	
DEC16													
3000	----	----	----	----	----	0.48 - 0.09	.0732	----	----	----	----	125	UNCH
3200	----	----	----	----	----	0.73 - 0.13	.1055	----	----	----	----	18	UNCH
3250	----	----	----	----	----	0.80 - 0.15	.1144	----	----	----	----	5	UNCH
3300	----	----	----	----	----	0.89 - 0.15	.1249	----	----	----	----	1	UNCH
3500	----	----	----	----	----	1.27 - 0.21	.1690	----	----	----	----	276	UNCH
3600	----	----	----	----	----	1.50 - 0.24	.1940	----	----	----	----	3	UNCH
3700	----	----	----	----	----	1.77 - 0.27	.2215	----	----	----	----	9	UNCH
3750	----	----	----	----	----	1.91 - 0.29	.2356	----	----	----	----	15	UNCH
3800	----	----	----	----	----	2.06 - 0.30	.2503	----	----	----	----	49	UNCH
4000	----	----	----	----	----	2.73 - 0.38	.3126	----	----	----	----	1215	UNCH
4100	----	----	----	----	----	3.12 - 0.42	.3459	----	----	----	----	3	UNCH
4200	----	----	----	----	----	3.54 - 0.46	.3803	----	----	----	----	51	UNCH
4250	----	----	----	----	----	3.76 - 0.48	.3978	----	----	----	----	1	UNCH
4400	----	----	----	----	----	4.48 - 0.55	.4512	----	----	----	----	1	UNCH
4500	----	----	----	----	----	5.02 - 0.58	.4870	----	----	----	----	1926	UNCH
4600	----	----	----	----	----	5.59 - 0.62	.5228	----	----	----	----	50	UNCH
4700	----	----	----	----	----	6.19 - 0.66	.5582	----	----	----	----	152	UNCH
4750	----	----	----	----	----	6.50 - 0.69	.5754	----	----	----	----	150	UNCH
4800	----	----	----	----	----	6.82 - 0.70	.5927	----	----	----	----	125	UNCH
5000	----	----	----	----	----	8.18 - 0.78	.6589	----	----	----	----	776	UNCH
5050	----	----	----	----	----	8.55 - 0.79	.6747	----	----	----	----	116	UNCH
5100	----	----	----	----	----	8.92 - 0.80	.6900	----	----	----	----	50	UNCH
5150	----	----	----	----	----	9.30 - 0.82	.7047	----	----	----	----	52	UNCH
5300	----	----	----	----	----	10.47 - 0.87	.7460	----	----	----	----	40	UNCH
5500	----	----	----	----	----	12.11 - 0.94	.7960	----	----	----	----	1553	UNCH
5700	----	----	----	----	----	13.84 - 0.98	.8365	----	----	----	----	176	UNCH
5800	----	----	----	----	----	14.74 - 0.99	.8545	----	----	----	----	100	UNCH
6000	----	----	----	----	----	16.56 - 1.03	.8843	----	----	----	----	1625	UNCH
6500	----	----	----	----	----	21.29 - 1.09	.9346	----	----	----	----	480	UNCH
7000	----	----	----	----	----	26.16 - 1.10	.9626	----	----	----	----	1360	UNCH
7300	----	----	----	----	----	29.11 - 1.11	.9721	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO PUT		CRUDE OIL APO OPTIONS											
DEC16													
7500	----	----	----	----	----	31.09 - 1.11	.9769	----	----	----	----	500	UNCH
7700	----	----	----	----	----	33.07 - 1.11	.9816	----	----	----	----	22	UNCH
8000	----	----	----	----	----	36.04 - 1.12	.9845	----	----	----	----	405	UNCH
8400	----	----	----	----	----	40.02 - 1.12	.9894	----	----	----	----	26	UNCH
8500	----	----	----	----	----	41.01 - 1.13	.9895	----	----	----	----	160	UNCH
9000	----	----	----	----	----	45.99 - 1.13	.9944	----	----	----	----	400	UNCH
TOTAL												12041	
JAN17													
2500	----	----	----	----	----	0.20 - 0.04	.0300	----	----	----	----	70	UNCH
3000	----	----	----	----	----	0.62 - 0.11	.0824	----	----	----	----	172	UNCH
3250	----	----	----	----	----	0.99 - 0.16	.1234	----	----	----	----	1	UNCH
3500	----	----	----	----	----	1.50 - 0.22	.1748	----	----	----	----	247	UNCH
3700	----	----	----	----	----	2.02 - 0.27	.2229	----	----	----	----	4	UNCH
3750	----	----	----	----	----	2.16 - 0.29	.2357	----	----	----	----	6	UNCH
3800	----	----	----	----	----	2.32 - 0.30	.2492	----	----	----	----	16	UNCH
4000	----	----	----	----	----	3.00 - 0.37	.3052	----	----	----	----	2094	UNCH
4100	----	----	----	----	----	3.39 - 0.40	.3350	----	----	----	----	3	UNCH
4200	----	----	----	----	----	3.81 - 0.44	.3656	----	----	----	----	4	UNCH
4250	----	----	----	----	----	4.03 - 0.45	.3812	----	----	----	----	195	UNCH
4400	----	----	----	----	----	4.74 - 0.51	.4287	----	----	----	----	1	UNCH
4500	----	----	----	----	----	5.25 - 0.55	.4609	----	----	----	----	825	UNCH
4800	----	----	----	----	----	6.98 - 0.66	.5568	----	----	----	----	1	UNCH
4900	----	----	----	----	----	7.62 - 0.69	.5875	----	----	----	----	30	UNCH
5000	----	----	----	----	----	8.28 - 0.73	.6182	----	----	----	----	334	UNCH
5500	----	----	----	----	----	12.03 - 0.87	.7516	----	----	----	----	295	UNCH
6000	----	----	----	----	----	16.31 - 0.97	.8469	----	----	----	----	415	UNCH
6500	----	----	----	----	----	20.93 - 1.03	.9070	----	----	----	----	105	UNCH
7000	----	----	----	----	----	25.73 - 1.05	.9436	----	----	----	----	60	UNCH
7500	----	----	----	----	----	30.61 - 1.07	.9638	----	----	----	----	160	UNCH
8000	----	----	----	----	----	35.54 - 1.08	.9766	----	----	----	----	225	UNCH
8300	----	----	----	----	----	38.51 - 1.08	.9811	----	----	----	----	10	UNCH
TOTAL												5273	
FEB17													
2500	----	----	----	----	----	0.26 - 0.05	.0351	----	----	----	----	70	UNCH
3000	----	----	----	----	----	0.74 - 0.13	.0889	----	----	----	----	172	UNCH
3250	----	----	----	----	----	1.15 - 0.17	.1294	----	----	----	----	1	UNCH
3500	----	----	----	----	----	1.69 - 0.23	.1785	----	----	----	----	247	UNCH
3700	----	----	----	----	----	2.23 - 0.28	.2237	----	----	----	----	4	UNCH
3750	----	----	----	----	----	2.38 - 0.29	.2358	----	----	----	----	6	UNCH
3800	----	----	----	----	----	2.54 - 0.31	.2482	----	----	----	----	16	UNCH
4000	----	----	----	----	----	3.23 - 0.37	.3001	----	----	----	----	2094	UNCH
4100	----	----	----	----	----	3.62 - 0.40	.3274	----	----	----	----	3	UNCH
4200	----	----	----	----	----	4.04 - 0.42	.3555	----	----	----	----	4	UNCH
4250	----	----	----	----	----	4.26 - 0.44	.3698	----	----	----	----	180	UNCH
4400	----	----	----	----	----	4.95 - 0.49	.4134	----	----	----	----	1	UNCH
4500	----	----	----	----	----	5.45 - 0.53	.4429	----	----	----	----	825	UNCH
4800	----	----	----	----	----	7.14 - 0.63	.5316	----	----	----	----	1	UNCH
4900	----	----	----	----	----	7.75 - 0.67	.5606	----	----	----	----	30	UNCH
5000	----	----	----	----	----	8.40 - 0.70	.5890	----	----	----	----	319	UNCH
5500	----	----	----	----	----	12.02 - 0.83	.7176	----	----	----	----	295	UNCH
6000	----	----	----	----	----	16.16 - 0.95	.8177	----	----	----	----	415	UNCH
6500	----	----	----	----	----	20.69 - 1.00	.8835	----	----	----	----	105	UNCH
7000	----	----	----	----	----	25.42 - 1.03	.9257	----	----	----	----	60	UNCH
7500	----	----	----	----	----	30.26 - 1.05	.9509	----	----	----	----	160	UNCH
8000	----	----	----	----	----	35.16 - 1.06	.9679	----	----	----	----	225	UNCH
8300	----	----	----	----	----	38.12 - 1.06	.9938	----	----	----	----	10	UNCH
TOTAL												5243	
MAR17													
2500	----	----	----	----	----	0.31 - 0.06	.0387	----	----	----	----	70	UNCH
3000	----	----	----	----	----	0.85 - 0.14	.0937	----	----	----	----	172	UNCH
3250	----	----	----	----	----	1.28 - 0.19	.1329	----	----	----	----	1	UNCH
3500	----	----	----	----	----	1.84 - 0.25	.1800	----	----	----	----	247	UNCH
3700	----	----	----	----	----	2.39 - 0.30	.2228	----	----	----	----	4	UNCH
3750	----	----	----	----	----	2.54 - 0.31	.2341	----	----	----	----	6	UNCH
3800	----	----	----	----	----	2.70 - 0.32	.2457	----	----	----	----	1	UNCH
4000	----	----	----	----	----	3.40 - 0.37	.2945	----	----	----	----	2093	UNCH
4100	----	----	----	----	----	3.79 - 0.40	.3201	----	----	----	----	3	UNCH
4200	----	----	----	----	----	4.20 - 0.43	.3463	----	----	----	----	4	UNCH
4250	----	----	----	----	----	4.42 - 0.44	.3597	----	----	----	----	195	UNCH
4400	----	----	----	----	----	5.11 - 0.48	.4003	----	----	----	----	1	UNCH
4500	----	----	----	----	----	5.60 - 0.51	.4279	----	----	----	----	825	UNCH
4800	----	----	----	----	----	7.25 - 0.60	.5112	----	----	----	----	1	UNCH
4900	----	----	----	----	----	7.84 - 0.64	.5385	----	----	----	----	30	UNCH
5000	----	----	----	----	----	8.47 - 0.67	.5659	----	----	----	----	334	UNCH
5500	----	----	----	----	----	12.00 - 0.75	.6899	----	----	----	----	295	UNCH
6000	----	----	----	----	----	16.04 - 0.86	.7903	----	----	----	----	415	UNCH
6500	----	----	----	----	----	20.47 - 0.93	.8606	----	----	----	----	105	UNCH
7000	----	----	----	----	----	25.14 - 0.97	.9073	----	----	----	----	60	UNCH
7500	----	----	----	----	----	29.93 - 1.00	.9378	----	----	----	----	160	UNCH
8000	----	----	----	----	----	34.81 - 1.00	.9570	----	----	----	----	225	UNCH
8300	----	----	----	----	----	37.75 - 1.01	.9848	----	----	----	----	10	UNCH
TOTAL												5257	
APR17													
2500	----	----	----	----	----	0.37 - 0.08	.0427	----	----	----	----	40	UNCH
3000	----	----	----	----	----	0.96 - 0.15	.0983	----	----	----	----	83	UNCH
3500	----	----	----	----	----	2.01 - 0.24	.1825	----	----	----	----	273	UNCH
3700	----	----	----	----	----	2.57 - 0.29	.2233	----	----	----	----	7	UNCH
3750	----	----	----	----	----	2.72 - 0.31	.2339	----	----	----	----	6	UNCH
4000	----	----	----	----	----	3.59 - 0.37	.2911	----	----	----	----	2077	UNCH
4100	----	----	----	----	----	3.98 - 0.39	.3152	----	----	----	----	3	UNCH
4200	----	----	----	----	----	4.39 - 0.42	.3399	----	----	----	----	1	UNCH
4250	----	----	----	----	----	4.61 - 0.43	.3525	----	----	----	----	40	UNCH
4400	----	----	----	----	----	5.29 - 0.47	.3908	----	----	----	----	1	UNCH
4500	----	----	----	----	----	5.78 - 0.49	.4168	----	----	----	----	668	UNCH
4800	----	----	----	----	----	7.40 - 0.58	.4952	----	----	----	----	1	UNCH
4900	----	----	----	----	----	7.99 - 0.61	.5213	----	----	----	----	30	UNCH
5000	----	----	----	----	----	8.60 - 0.64	.5472	----	----	----	----	246	UNCH
5500	----	----	----	----	----	12.02 - 0.74	.6686	----	----	----	----	295	UNCH
6000	----	----	----	----	----	15.99 - 0.84	.7671	----	----	----	----	360	UNCH
6500	----	----	----	----	----	20.34 - 0.90	.8403	----	----	----	----	105	UNCH
7000	----	----	----	----	----	24.95 - 0.95	.8908	----	----	----	----	60	UNCH
7500	----	----	----	----	----	29.70 - 0.97	.9247	----	----	----	----	160	UNCH
8000	----	----	----	----	----	34.54 - 0.99	.9471	----	----	----	----	225	UNCH
8300	----	----	----	----	----	37.48 - 0.98	.9755	----	----	----	----	10	UNCH
TOTAL												4691	
MAY17													
2500	----	----	----	----	----	0.43 - 0.08	.0464	----	----	----	----	40	UNCH
3000	----	----	----	----	----	1.06 - 0.16	.1019	----	----	----	----	83	UNCH
3500	----	----	----	----	----	2.14 - 0.26	.1838	----	----	----	----	273	UNCH
3700	----	----	----	----	----	2.71 - 0.31	.2230	----	----	----	----	7	UNCH
3750	----	----	----	----	----	2.87 - 0.32	.2335	----	----	----	----	6	UNCH
4000	----	----	----	----	----	3.74 - 0.37	.2881	----	----	----	----	2076	UNCH
4100	----	----	----	----	----	4.13 - 0.39	.3111	----	----	----	----	3	UNCH
4200	----	----	----	----	----	4.55 - 0.41	.3347	----	----	----	----	1	UNCH
4250	----	----	----	----	----	4.76 - 0.42	.3466	----	----	----	----	40	UNCH
4400	----	----	----	----	----	5.44 - 0.46	.3831	----	----	----	----	1	UNCH
4500	----	----	----	----	----	5.93 - 0.47	.4078	----	----	----	----	668	UNCH
4800	----	----	----	----	----	7.53 - 0.55	.4828	----	----	----	----	1	UNCH
4900	----	----	----	----	----	8.11 - 0.58	.5076	----	----	----	----	30	UNCH
5000	----	----	----	----	----	8.71 - 0.61	.5325	----	----	----	----	246	UNCH
5500	----	----	----	----	----	12.07 - 0.71	.6494	----	----	----	----	315	UNCH
6000	----	----	----	----	----	15.96 - 0.82	.7483	----	----	----	----	360	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
AO PUT		CRUDE OIL APO OPTIONS										
MAY17												
6500	----	----	----	----	----	20.24 - 0.87	.8227	----	----	----	----	105 UNCH
7000	----	----	----	----	----	24.79 - 0.93	.8768	----	----	----	----	60 UNCH
7500	----	----	----	----	----	29.51 - 0.94	.9127	----	----	----	----	160 UNCH
8000	----	----	----	----	----	34.32 - 0.96	.9380	----	----	----	----	225 UNCH
8300	----	----	----	----	----	37.24 - 0.96	.9688	----	----	----	----	10 UNCH
TOTAL												4710
JUN17												
2500	----	----	----	----	----	0.49 - 0.07	.0496	----	----	----	----	40 UNCH
3000	----	----	----	----	----	1.15 - 0.15	.1047	----	----	----	----	83 UNCH
3500	----	----	----	----	----	2.25 - 0.25	.1842	----	----	----	----	273 UNCH
3700	----	----	----	----	----	2.84 - 0.28	.2223	----	----	----	----	7 UNCH
3750	----	----	----	----	----	3.00 - 0.29	.2323	----	----	----	----	6 UNCH
4000	----	----	----	----	----	3.87 - 0.35	.2847	----	----	----	----	2076 UNCH
4200	----	----	----	----	----	4.68 - 0.38	.3293	----	----	----	----	1 UNCH
4250	----	----	----	----	----	4.89 - 0.40	.3408	----	----	----	----	40 UNCH
4400	----	----	----	----	----	5.57 - 0.43	.3757	----	----	----	----	1 UNCH
4500	----	----	----	----	----	6.05 - 0.45	.3993	----	----	----	----	673 UNCH
4800	----	----	----	----	----	7.63 - 0.51	.4711	----	----	----	----	1 UNCH
4900	----	----	----	----	----	8.20 - 0.54	.4952	----	----	----	----	30 UNCH
5000	----	----	----	----	----	8.79 - 0.57	.5190	----	----	----	----	246 UNCH
5500	----	----	----	----	----	12.09 - 0.67	.6331	----	----	----	----	315 UNCH
6000	----	----	----	----	----	15.91 - 0.76	.7314	----	----	----	----	360 UNCH
6500	----	----	----	----	----	20.13 - 0.83	.8072	----	----	----	----	105 UNCH
7000	----	----	----	----	----	24.62 - 0.90	.8637	----	----	----	----	60 UNCH
7500	----	----	----	----	----	29.30 - 0.92	.9016	----	----	----	----	160 UNCH
8000	----	----	----	----	----	34.09 - 0.93	.9294	----	----	----	----	230 UNCH
8300	----	----	----	----	----	37.00 - 0.93	.9611	----	----	----	----	10 UNCH
TOTAL												4717
JUL17												
3000	----	----	----	----	----	1.23 - 0.15	.1069	----	----	----	----	92 UNCH
3500	----	----	----	----	----	2.36 - 0.24	.1848	----	----	----	----	392 UNCH
3700	----	----	----	----	----	2.95 - 0.27	.2216	----	----	----	----	7 UNCH
3750	----	----	----	----	----	3.11 - 0.28	.2313	----	----	----	----	5 UNCH
4000	----	----	----	----	----	3.99 - 0.33	.2819	----	----	----	250	1162 + 139
4200	----	----	----	----	----	4.79 - 0.38	.3250	----	----	----	----	1 UNCH
4250	----	----	----	----	----	5.00 - 0.39	.3360	----	----	----	----	40 UNCH
4400	----	----	----	----	----	5.68 - 0.42	.3696	----	----	----	----	1 UNCH
4500	----	----	----	----	----	6.16 - 0.44	.3924	----	----	----	----	971 UNCH
4800	----	----	----	----	----	7.73 - 0.50	.4618	----	----	----	----	1 UNCH
4900	----	----	----	----	----	8.30 - 0.51	.4848	----	----	----	----	30 UNCH
5000	----	----	----	----	----	8.88 - 0.54	.5078	----	----	----	----	344 UNCH
5500	----	----	----	----	----	12.14 - 0.65	.6186	----	----	----	----	315 UNCH
6000	----	----	----	----	----	15.88 - 0.74	.7165	----	----	----	----	130 UNCH
6500	----	----	----	----	----	20.04 - 0.82	.7936	----	----	----	----	55 UNCH
7000	----	----	----	----	----	24.50 - 0.87	.8506	----	----	----	----	25 UNCH
7500	----	----	----	----	----	29.15 - 0.89	.8911	----	----	----	----	35 UNCH
8000	----	----	----	----	----	33.90 - 0.91	.9202	----	----	----	----	225 UNCH
TOTAL											250	3831 + 139
AUG17												
3000	----	----	----	----	----	1.30 - 0.15	.1085	----	----	----	----	92 UNCH
3500	----	----	----	----	----	2.45 - 0.23	.1847	----	----	----	----	392 UNCH
3700	----	----	----	----	----	3.05 - 0.26	.2207	----	----	----	----	7 UNCH
3750	----	----	----	----	----	3.21 - 0.27	.2300	----	----	----	----	5 UNCH
4000	----	----	----	----	----	4.09 - 0.32	.2791	----	----	----	250	1162 + 139
4200	----	----	----	----	----	4.89 - 0.36	.3207	----	----	----	----	1 UNCH
4250	----	----	----	----	----	5.11 - 0.37	.3314	----	----	----	----	40 UNCH
4400	----	----	----	----	----	5.78 - 0.40	.3639	----	----	----	----	1 UNCH
4500	----	----	----	----	----	6.25 - 0.42	.3860	----	----	----	----	971 UNCH
4800	----	----	----	----	----	7.80 - 0.49	.4533	----	----	----	----	1 UNCH
4900	----	----	----	----	----	8.36 - 0.51	.4757	----	----	----	----	30 UNCH
5000	----	----	----	----	----	8.94 - 0.53	.4979	----	----	----	----	344 UNCH
5500	----	----	----	----	----	12.17 - 0.65	.6058	----	----	----	----	315 UNCH
6000	----	----	----	----	----	15.83 - 0.75	.7036	----	----	----	----	130 UNCH
6500	----	----	----	----	----	19.95 - 0.82	.7807	----	----	----	----	55 UNCH
7000	----	----	----	----	----	24.36 - 0.86	.8400	----	----	----	----	25 UNCH
7500	----	----	----	----	----	28.98 - 0.88	.8821	----	----	----	----	35 UNCH
8000	----	----	----	----	----	33.71 - 0.90	.9126	----	----	----	----	225 UNCH
TOTAL											250	3831 + 139
SEP17												
3000	----	----	----	----	----	1.35 - 0.16	.1091	----	----	----	----	92 UNCH
3500	----	----	----	----	----	2.52 - 0.23	.1840	----	----	----	----	392 UNCH
3700	----	----	----	----	----	3.11 - 0.26	.2187	----	----	----	----	7 UNCH
3750	----	----	----	----	----	3.28 - 0.26	.2280	----	----	----	----	5 UNCH
4000	----	----	----	----	----	4.16 - 0.30	.2757	----	----	----	250	1162 + 139
4200	----	----	----	----	----	4.95 - 0.35	.3161	----	----	----	----	1 UNCH
4250	----	----	----	----	----	5.16 - 0.36	.3265	----	----	----	----	40 UNCH
4400	----	----	----	----	----	5.83 - 0.38	.3581	----	----	----	----	1 UNCH
4500	----	----	----	----	----	6.29 - 0.41	.3796	----	----	----	----	971 UNCH
4800	----	----	----	----	----	7.83 - 0.48	.4452	----	----	----	----	1 UNCH
4900	----	----	----	----	----	8.39 - 0.50	.4669	----	----	----	----	30 UNCH
5000	----	----	----	----	----	8.96 - 0.52	.4887	----	----	----	----	344 UNCH
5500	----	----	----	----	----	12.13 - 0.64	.5949	----	----	----	----	295 UNCH
6000	----	----	----	----	----	15.75 - 0.74	.6922	----	----	----	----	130 UNCH
6500	----	----	----	----	----	19.84 - 0.80	.7692	----	----	----	----	55 UNCH
7000	----	----	----	----	----	24.20 - 0.85	.8306	----	----	----	----	25 UNCH
7500	----	----	----	----	----	28.78 - 0.87	.8745	----	----	----	----	35 UNCH
8000	----	----	----	----	----	33.48 - 0.90	.9063	----	----	----	----	225 UNCH
TOTAL											250	3811 + 139
OCT17												
3000	----	----	----	----	----	1.41 - 0.14	.1101	----	----	----	----	92 UNCH
3500	----	----	----	----	----	2.58 - 0.22	.1831	----	----	----	----	391 UNCH
3700	----	----	----	----	----	3.17 - 0.26	.2170	----	----	----	----	4 UNCH
3750	----	----	----	----	----	3.33 - 0.27	.2259	----	----	----	----	5 UNCH
4000	----	----	----	----	----	4.21 - 0.31	.2725	----	----	----	250	1162 + 139
4200	----	----	----	----	----	4.99 - 0.35	.3118	----	----	----	----	1 UNCH
4250	----	----	----	----	----	5.20 - 0.36	.3219	----	----	----	----	40 UNCH
4400	----	----	----	----	----	5.87 - 0.38	.3528	----	----	----	----	1 UNCH
4500	----	----	----	----	----	6.33 - 0.40	.3738	----	----	----	----	1151 UNCH
4800	----	----	----	----	----	7.85 - 0.45	.4378	----	----	----	----	1 UNCH
4900	----	----	----	----	----	8.40 - 0.47	.4592	----	----	----	----	30 UNCH
5000	----	----	----	----	----	8.96 - 0.50	.4806	----	----	----	----	344 UNCH
5500	----	----	----	----	----	12.09 - 0.60	.5853	----	----	----	----	295 UNCH
6000	----	----	----	----	----	15.70 - 0.71	.6800	----	----	----	----	130 UNCH
6500	----	----	----	----	----	19.73 - 0.77	.7581	----	----	----	----	55 UNCH
7000	----	----	----	----	----	24.05 - 0.84	.8201	----	----	----	----	25 UNCH
7500	----	----	----	----	----	28.60 - 0.86	.8654	----	----	----	----	35 UNCH
8000	----	----	----	----	----	33.28 - 0.89	.8993	----	----	----	----	25 UNCH
TOTAL											250	3787 + 139
NOV17												
3000	----	----	----	----	----	1.45 - 0.13	.1103	----	----	----	----	92 UNCH
3500	----	----	----	----	----	2.62 - 0.21	.1818	----	----	----	----	391 UNCH
3700	----	----	----	----	----	3.21 - 0.25	.2150	----	----	----	----	4 UNCH
3750	----	----	----	----	----	3.37 - 0.26	.2237	----	----	----	----	5 UNCH
4000	----	----	----	----	----	4.24 - 0.31	.2692	----	----	----	250	1162 + 139
4200	----	----	----	----	----	5.02 - 0.35	.3078	----	----	----	----	1 UNCH
4250	----	----	----	----	----	5.23 - 0.35	.3177	----	----	----	----	40 UNCH
4400	----	----	----	----	----	5.89 - 0.37	.3479	----	----	----	----	1 UNCH
4500	----	----	----	----	----	6.35 - 0.39	.3684	----	----	----	----	1151 UNCH
4800	----	----	----	----	----	7.86 - 0.45	.4311	----	----	----	----	1 UNCH
4900	----	----	----	----	----	8.40 - 0.47	.4521	----	----	----	----	30 UNCH
5000	----	----	----	----	----	8.97 - 0.48	.4731	----	----	----	----	344 UNCH
5500	----	----	----	----	----	12.07 - 0.58	.5758	----	----	----	----	295 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO PUT		CRUDE OIL APO OPTIONS											
NOV17													
6000	----	----	----	----	----	15.65 - 0.67	.6693	----	----	----	----	130	UNCH
6500	----	----	----	----	----	19.63 - 0.72	.7482	----	----	----	----	55	UNCH
7000	----	----	----	----	----	23.93 - 0.78	.8100	----	----	----	----	25	UNCH
7500	----	----	----	----	----	28.44 - 0.82	.8566	----	----	----	----	35	UNCH
8000	----	----	----	----	----	33.10 - 0.85	.8916	----	----	----	----	25	UNCH
TOTAL											250	3787 +	139
DEC17													
3000	----	----	----	----	----	1.47 - 0.14	.1100	----	----	----	----	92	UNCH
3500	----	----	----	----	----	2.65 - 0.20	.1808	----	----	----	----	391	UNCH
3700	----	----	----	----	----	3.24 - 0.24	.2135	----	----	----	----	4	UNCH
3750	----	----	----	----	----	3.40 - 0.24	.2220	----	----	----	----	5	UNCH
4000	----	----	----	----	----	4.26 - 0.29	.2667	----	----	----	250	1162 +	139
4200	----	----	----	----	----	5.03 - 0.34	.3046	----	----	----	----	1	UNCH
4250	----	----	----	----	----	5.24 - 0.35	.3144	----	----	----	----	40	UNCH
4400	----	----	----	----	----	5.89 - 0.37	.3441	----	----	----	----	1	UNCH
4500	----	----	----	----	----	6.35 - 0.39	.3643	----	----	----	----	1151	UNCH
4800	----	----	----	----	----	7.85 - 0.44	.4261	----	----	----	----	1	UNCH
4900	----	----	----	----	----	8.39 - 0.45	.4468	----	----	----	----	30	UNCH
5000	----	----	----	----	----	8.95 - 0.47	.4675	----	----	----	----	349	UNCH
5500	----	----	----	----	----	12.03 - 0.57	.5689	----	----	----	----	295	UNCH
6000	----	----	----	----	----	15.58 - 0.65	.6624	----	----	----	----	130	UNCH
6500	----	----	----	----	----	19.52 - 0.71	.7417	----	----	----	----	55	UNCH
7000	----	----	----	----	----	23.81 - 0.76	.8033	----	----	----	----	25	UNCH
7500	----	----	----	----	----	28.29 - 0.80	.8515	----	----	----	----	35	UNCH
8000	----	----	----	----	----	32.93 - 0.83	.8878	----	----	----	----	25	UNCH
TOTAL											250	3792 +	139
JAN18													
3000	----	----	----	----	----	1.51 - 0.14	.1106	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.31 - 0.29	.2648	----	----	----	----	77	UNCH
4200	----	----	----	----	----	5.08 - 0.34	.3020	----	----	----	----	1	UNCH
4400	----	----	----	----	----	5.93 - 0.37	.3407	----	----	----	----	1	UNCH
4500	----	----	----	----	----	6.39 - 0.39	.3606	----	----	----	----	20	UNCH
4800	----	----	----	----	----	7.88 - 0.43	.4213	----	----	----	----	1	UNCH
5000	----	----	----	----	----	8.98 - 0.45	.4621	----	----	----	----	86	UNCH
TOTAL												217	
FEB18													
3000	----	----	----	----	----	1.52 - 0.15	.1101	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.33 - 0.30	.2626	----	----	----	----	77	UNCH
4200	----	----	----	----	----	5.10 - 0.33	.2993	----	----	----	----	1	UNCH
4400	----	----	----	----	----	5.94 - 0.38	.3375	----	----	----	----	1	UNCH
4500	----	----	----	----	----	6.40 - 0.39	.3570	----	----	----	----	20	UNCH
4800	----	----	----	----	----	7.89 - 0.42	.4169	----	----	----	----	1	UNCH
5000	----	----	----	----	----	8.98 - 0.44	.4571	----	----	----	----	86	UNCH
TOTAL												217	
MAR18													
3000	----	----	----	----	----	1.57 - 0.14	.1107	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.34 - 0.30	.2600	----	----	----	----	77	UNCH
4200	----	----	----	----	----	5.11 - 0.33	.2961	----	----	----	----	1	UNCH
4400	----	----	----	----	----	5.95 - 0.37	.3338	----	----	----	----	1	UNCH
4500	----	----	----	----	----	6.41 - 0.38	.3530	----	----	----	----	20	UNCH
4800	----	----	----	----	----	7.88 - 0.42	.4120	----	----	----	----	1	UNCH
5000	----	----	----	----	----	8.95 - 0.46	.4518	----	----	----	----	86	UNCH
TOTAL												217	
APR18													
3000	----	----	----	----	----	1.60 - 0.13	.1108	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.39 - 0.27	.2581	----	----	----	----	75	UNCH
4500	----	----	----	----	----	6.45 - 0.35	.3494	----	----	----	----	20	UNCH
5000	----	----	----	----	----	8.97 - 0.43	.4465	----	----	----	----	85	UNCH
TOTAL												211	
MAY18													
3000	----	----	----	----	----	1.60 - 0.13	.1100	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.41 - 0.27	.2560	----	----	----	----	75	UNCH
4500	----	----	----	----	----	6.45 - 0.35	.3461	----	----	----	----	20	UNCH
5000	----	----	----	----	----	8.96 - 0.43	.4421	----	----	----	----	85	UNCH
TOTAL												211	
JUN18													
3000	----	----	----	----	----	1.63 - 0.15	.1102	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.41 - 0.30	.2541	----	----	----	----	75	UNCH
4500	----	----	----	----	----	6.45 - 0.36	.3433	----	----	----	----	20	UNCH
5000	----	----	----	----	----	8.94 - 0.43	.4384	----	----	----	----	85	UNCH
TOTAL												211	
JUL18													
3000	----	----	----	----	----	1.63 - 0.16	.1095	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.42 - 0.29	.2524	----	----	----	----	75	UNCH
4500	----	----	----	----	----	6.46 - 0.35	.3406	----	----	----	----	20	UNCH
5000	----	----	----	----	----	8.94 - 0.40	.4348	----	----	----	----	85	UNCH
TOTAL												211	
AUG18													
3000	----	----	----	----	----	1.63 - 0.15	.1088	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.43 - 0.28	.2505	----	----	----	----	75	UNCH
4500	----	----	----	----	----	6.45 - 0.35	.3377	----	----	----	----	20	UNCH
5000	----	----	----	----	----	8.91 - 0.40	.4311	----	----	----	----	85	UNCH
TOTAL												211	
SEP18													
3000	----	----	----	----	----	1.64 - 0.13	.1083	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.43 - 0.27	.2484	----	----	----	----	75	UNCH
4500	----	----	----	----	----	6.45 - 0.34	.3347	----	----	----	----	20	UNCH
5000	----	----	----	----	----	8.90 - 0.39	.4270	----	----	----	----	85	UNCH
TOTAL												211	
OCT18													
3000	----	----	----	----	----	1.67 - 0.11	.1084	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.46 - 0.23	.2467	----	----	----	----	75	UNCH
4500	----	----	----	----	----	6.46 - 0.29	.3317	----	----	----	----	20	UNCH
5000	----	----	----	----	----	8.89 - 0.35	.4231	----	----	----	----	85	UNCH
TOTAL												211	
NOV18													
3000	----	----	----	----	----	1.69 - 0.11	.1082	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.46 - 0.24	.2446	----	----	----	----	75	UNCH
4500	----	----	----	----	----	6.45 - 0.30	.3287	----	----	----	----	20	UNCH
5000	----	----	----	----	----	8.85 - 0.36	.4194	----	----	----	----	85	UNCH
TOTAL												211	
DEC18													
3000	----	----	----	----	----	1.70 - 0.13	.1081	----	----	----	----	31	UNCH
4000	----	----	----	----	----	4.47 - 0.25	.2436	----	----	----	----	75	UNCH
4500	----	----	----	----	----	6.46 - 0.31	.3271	----	----	----	----	20	UNCH
5000	----	----	----	----	----	8.86 - 0.37	.4170	----	----	----	----	85	UNCH
TOTAL												211	
JAN19													
3000	----	----	----	----	----	1.72 - 0.12	.1082	----	----	----	----	1	UNCH
TOTAL												1	
FEB19													
3000	----	----	----	----	----	1.73 - 0.13	.1081	----	----	----	----	1	UNCH
TOTAL												1	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

63
Side 27

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
AO PUT		CRUDE OIL APO OPTIONS										
MAR19												
3000	----	----	----	----	----	1.73 - 0.14	.1076	----	----	----	----	1 UNCH
TOTAL												1
APR19												
3000	----	----	----	----	----	1.76 - 0.12	.1078	----	----	----	----	1 UNCH
TOTAL												1
MAY19												
3000	----	----	----	----	----	1.78 - 0.11	.1078	----	----	----	----	1 UNCH
TOTAL												1
JUN19												
3000	----	----	----	----	----	1.79 - 0.11	.1078	----	----	----	----	1 UNCH
TOTAL												1
JUL19												
3000	----	----	----	----	----	1.80 - 0.12	.1076	----	----	----	----	1 UNCH
TOTAL												1
AUG19												
3000	----	----	----	----	----	1.80 - 0.11	.1070	----	----	----	----	1 UNCH
TOTAL												1
SEP19												
3000	----	----	----	----	----	1.81 - 0.10	.1067	----	----	----	----	1 UNCH
TOTAL												1
OCT19												
3000	----	----	----	----	----	1.83 - 0.09	.1066	----	----	----	----	1 UNCH
TOTAL												1
NOV19												
3000	----	----	----	----	----	1.84 - 0.08	.1063	----	----	----	----	1 UNCH
TOTAL												1
DEC19												
3000	----	----	----	----	----	1.83 - 0.10	.1057	----	----	----	----	1 UNCH
TOTAL												1
JAN20												
3000	----	----	----	----	----	1.83 - 0.09	.1054	----	----	----	----	1 UNCH
TOTAL												1
FEB20												
3000	----	----	----	----	----	1.86 - 0.06	.1058	----	----	----	----	1 UNCH
TOTAL												1
MAR20												
3000	----	----	----	----	----	1.85 - 0.08	.1052	----	----	----	----	1 UNCH
TOTAL												1
APR20												
3000	----	----	----	----	----	1.86 - 0.07	.1049	----	----	----	----	1 UNCH
TOTAL												1
MAY20												
3000	----	----	----	----	----	1.86 - 0.07	.1045	----	----	----	----	1 UNCH
TOTAL												1
JUN20												
3000	----	----	----	----	----	1.87 - 0.06	.1047	----	----	----	----	1 UNCH
TOTAL												1
JUL20												
3000	----	----	----	----	----	1.88 - 0.06	.1047	----	----	----	----	1 UNCH
TOTAL												1
AUG20												
3000	----	----	----	----	----	1.89 - 0.06	.1046	----	----	----	----	1 UNCH
TOTAL												1
SEP20												
3000	----	----	----	----	----	1.89 - 0.07	.1042	----	----	----	----	1 UNCH
TOTAL												1
OCT20												
3000	----	----	----	----	----	1.89 - 0.07	.1036	----	----	----	----	1 UNCH
TOTAL												1
NOV20												
3000	----	----	----	----	----	1.89 - 0.08	.1032	----	----	----	----	1 UNCH
TOTAL												1
DEC20												
3000	----	----	----	----	----	1.94 - 0.07	.1041	----	----	----	----	1 UNCH
TOTAL												1
LO1 CALL		CRUDE OIL OPTIONS										
AUG16												
3950	0.93	----	#1.74/0.75A	----	----	1.52 + 0.77	.8453	----	----	9	----	19 - 3
4000	0.63	----	1.28B/*0.48	----	----	1.15 + 0.63	.7381	----	----	37	----	20 + 7
4050	0.40	----	1.00/0.35A	----	----	0.83 + 0.48	.6040	----	----	16	----	23 + 2
4100	0.27	----	0.65/0.23A	----	----	0.56 + 0.34	.4548	----	----	13	----	42 + 5
4150	0.27	----	0.40B/0.27	----	----	0.37 + 0.24	.3132	----	----	2	----	13 + 2
4200	0.09	----	0.24B/*0.09	----	----	0.22 + 0.14	.1911	----	----	49	----	170 + 30
4250	0.07	----	0.13B/*0.04	----	----	0.13 + 0.09	.1079	----	----	15	----	104 UNCH
4300	0.07	----	0.07/0.07	----	----	0.07 + 0.05	.0536	----	----	1	----	61 + 1
4350	0.03	----	0.03/0.03	----	----	0.03 + 0.02	.0202	----	----	3	----	200 UNCH
4400	0.02	----	0.03/0.02	----	----	0.02 + 0.01	.0113	----	----	43	----	47 + 37
4450	----	----	----	----	----	0.01 UNCH	.0046	----	----	----	----	401 UNCH
4500	0.02	----	0.02/0.02	----	----	0.01 UNCH	.0016	----	----	11	----	174 - 8
4550	0.02	----	0.02/0.02	----	----	0.01 UNCH	.0005	----	----	30	----	389 - 4
4600	0.01	----	0.01/*0.01	----	----	0.01 UNCH	.0001	----	----	21	----	35 + 20
4650	0.01	----	0.01/*0.01	----	----	0.01 UNCH	.0000	----	----	10	----	13 UNCH
4700	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	14 UNCH
4750	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	2 UNCH
4800	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	3 UNCH
4850	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	11 UNCH
4950	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	1 UNCH
5000	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	11 UNCH
TOTAL										260		1753 + 89
LO1 PUT		CRUDE OIL OPTIONS										
AUG16												
3200	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	3 UNCH
3250	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	125 UNCH
3300	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	21 UNCH
3350	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	21 UNCH
3400	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	147 UNCH
3450	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	102 UNCH
3500	0.02	----	0.03/0.02	----	----	0.01 UNCH	.0000	----	----	30	----	121 + 23
3550	0.04	----	0.04/*0.01A	----	----	0.01 - 0.01	.0000	----	----	36	----	52 + 34
3600	0.03	----	0.05/*0.01A	----	----	0.01 - 0.02	.0003	----	----	17	----	22 + 8
3650	----	----	----/*0.02A	----	----	0.01 - 0.04	.0012	----	----	----	----	7 UNCH
3700	0.08	----	0.10/*0.02A	----	----	0.01 - 0.08	.0039	----	----	39	----	48 + 19
3750	0.04	----	0.04/*0.02	----	----	0.02 - 0.13	.0098	----	----	35	----	281 + 31
3800	0.18	----	0.18/*0.05	----	----	0.03 - 0.21	.0176	----	----	31	----	87 + 22

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO1 PUT		CRUDE OIL OPTIONS										
AUG16												
3850	0.22	----	0.22/*0.07A	----	----	0.06 - 0.30	.0410	----	----	46	----	25 + 14
3900	0.32	----	0.32/*0.09A	----	----	0.11 - 0.41	.0838	----	----	719	----	357 + 216
3950	0.63	----	0.63/*0.13A	----	----	0.19 - 0.55	.1546	----	----	105	----	89 + 51
4000	0.75	----	0.75/0.22	----	----	0.32 - 0.69	.2618	----	----	454	----	458 + 7
4050	0.50	----	0.50/0.35A	----	----	0.50 - 0.84	.3959	----	----	11	----	33 + 6
4100	1.43	----	1.43/0.49	----	----	0.73 - 0.98	.5451	----	----	222	----	217 + 16
4150	1.26	----	1.26/0.79A	----	----	1.04 - 1.08	.6867	----	----	3	----	13 + 2
4200	2.29	----	2.39B/1.17A	----	----	1.39 - 1.18	.8088	----	----	4	----	12 - 3
4250	----	----	----/1.55A	----	----	1.80 - 1.23	.8920	----	----	----	----	2 UNCH
4300	3.40	----	3.40/1.99A	----	----	2.24 - 1.27	.9464	----	----	1	----	6 UNCH
4350	----	----	----	----	----	2.70 - 1.30	.9797	----	----	----	----	3 UNCH
4400	----	----	----	----	----	3.19 - 1.31	.9886	----	----	----	----	16 UNCH
4450	----	----	----	----	----	3.68 - 1.31	.9953	----	----	----	----	2 UNCH
4500	----	----	----	----	----	4.17 - 1.32	.9983	----	----	----	----	1 UNCH
4750	----	----	----	----	----	6.67 - 1.32	1.0000	----	----	----	----	3 UNCH
TOTAL										1753		2274 + 446
LO2 CALL		CRUDE OIL OPTIONS										
AUG16												
3900	1.73	----	#2.50B/1.71A	----	----	2.33 + 0.82	.7508	----	----	3	----	4 + 1
4000	----	----	#1.76B/----	----	----	1.65 + 0.65	.6287	----	----	2	----	4 UNCH
4050	----	----	#1.47B/----	----	----	1.36 + 0.57	.5602	----	----	----	----	4 UNCH
4100	0.74	----	#1.20B/0.70A	----	----	1.09 + 0.47	.4893	----	----	1	----	7 + 1
4150	----	----	0.95B/----	----	----	0.87 + 0.39	.4184	----	----	----	----	1 UNCH
4200	0.45	----	0.74B/0.42A	----	----	0.69 + 0.33	.3514	----	----	1	----	3 + 1
4300	0.23	----	0.45/0.23	----	----	0.40 + 0.19	.2300	----	----	8	----	38 + 8
4400	----	----	#0.23B/----	----	----	0.23 + 0.10	.1422	----	----	----	----	3 UNCH
4500	0.12	----	0.13/0.12	----	----	0.13 + 0.05	.0841	----	----	3	----	29 + 3
4550	----	----	0.09B/----	----	----	0.10 + 0.04	.0651	----	----	----	----	1 UNCH
4600	----	----	0.07B/----	----	----	0.07 + 0.02	.0468	----	----	----	----	4 UNCH
4650	----	----	0.05B/----	----	----	0.06 + 0.02	.0391	----	----	----	----	1 UNCH
4850	----	----	----	----	----	0.02 UNCH	.0129	----	----	----	----	2 UNCH
5000	----	----	----	----	----	0.01 UNCH	.0061	----	----	----	----	4 UNCH
5100	----	----	----	----	----	0.01 UNCH	.0029	----	----	----	----	2 UNCH
5200	----	----	----	----	----	0.01 UNCH	.0013	----	----	----	----	1 UNCH
TOTAL										18		108 + 14
LO2 PUT		CRUDE OIL OPTIONS										
AUG16												
3400	----	----	----/0.06A	----	----	0.04 - 0.05	.0204	----	----	----	----	2 UNCH
3500	----	----	----/0.08A	----	----	0.06 - 0.09	.0322	----	----	----	----	7 UNCH
3600	----	----	----/0.11A	----	----	0.10 - 0.15	.0547	----	----	----	----	1 UNCH
3700	0.30	----	0.30/*0.12	----	----	0.17 - 0.24	.0931	----	----	46	----	28 + 23
3750	----	----	----/*0.20A	----	----	0.22 - 0.30	.1198	----	----	----	----	7 UNCH
3800	0.28	----	#0.29B/*0.25A	----	----	0.30 NEW	.1576	----	----	2	----	1 + 1
3850	----	----	----/*0.33A	----	----	0.39 - 0.42	.1999	----	----	----	----	32 UNCH
3900	0.42	----	0.42/0.42	----	----	0.50 - 0.50	.2491	----	----	8	----	13 + 8
3950	----	----	----/*0.55A	----	----	0.65 - 0.57	.3079	----	----	7	----	7 UNCH
4000	----	----	----/0.70A	----	----	0.82 - 0.67	.3712	----	----	----	----	5 UNCH
4050	----	----	----/0.88A	----	----	1.03 - 0.75	.4397	----	----	----	----	1 UNCH
4100	1.27	----	1.29B/1.09A	----	----	1.26 - 0.85	.5107	----	----	1	----	4 + 1
4150	----	----	----/1.35A	----	----	1.54 - 0.93	.5815	----	----	----	----	1 UNCH
TOTAL										64		109 + 33
LO3 CALL		CRUDE OIL OPTIONS										
AUG16												
4100	----	----	#1.97B/----	----	----	1.87 + 0.62	.5787	----	----	----	----	3 UNCH
4150	----	----	#1.71B/----	----	----	1.60 + 0.55	.5266	----	----	1	----	2 + 1
4200	----	----	#1.44B/----	----	----	1.36 + 0.49	.4740	----	----	----	----	1 UNCH
4500	0.30	----	#0.42B/*0.29A	----	----	0.41 NEW	.1952	----	----	2	----	2 + 2
TOTAL										3		8 + 3
LO3 PUT		CRUDE OIL OPTIONS										
AUG16												
3500	----	----	0.21B/*0.15A	----	----	0.08 - 0.09	.0391	----	----	----	----	2 UNCH
3700	----	----	----/*0.27A	----	----	0.24 - 0.21	.1066	----	----	----	----	1 UNCH
3800	0.45	----	0.45/*0.37	----	----	0.39 - 0.30	.1625	----	----	4	----	5 + 3
3850	----	----	----/*0.47A	----	----	0.49 - 0.35	.1969	----	----	----	----	1 UNCH
3900	----	----	----/*0.57A	----	----	0.61 - 0.40	.2355	----	----	----	----	1 UNCH
TOTAL										4		10 + 3
LO4 CALL		CRUDE OIL OPTIONS										
AUG16												
4100	2.05	----	#2.27B/*2.05	----	----	2.17 NEW	.5722	----	----	1	----	1 + 1
4200	1.55	----	#1.73B/*1.55	----	----	1.65 NEW	.4848	----	----	1	----	1 + 1
TOTAL										2		2 + 2
LO4 PUT		CRUDE OIL OPTIONS										
AUG16												
3850	----	----	----/*0.71A	----	----	0.72 - 0.38	.2332	----	----	----	----	10 UNCH
3900	1.03	----	#1.07B/*0.83A	----	----	0.86 NEW	.2683	----	----	1	----	1 + 1
TOTAL										1		11 + 1
CPF CALL		CSX COAL OPT ON QTRLY FUT STRP										
OCT16												
4000	----	----	----	----	----	5.00 UNCH	.9980	----	----	----	----	120 UNCH
4250	----	----	----	----	----	2.56 UNCH	.9204	----	----	----	----	45 UNCH
4500	----	----	----	----	----	0.72 - 0.01	.5082	----	----	----	----	100 UNCH
4750	----	----	----	----	----	0.12 - 0.01	.0982	----	----	----	----	100 UNCH
TOTAL												365
JAN17												
4250	----	----	----	----	----	3.66 + 0.02	.8585	----	----	----	----	20 UNCH
TOTAL												20
CPF PUT		CSX COAL OPT ON QTRLY FUT STRP										
OCT16												
4500	----	----	----	----	----	0.72 - 0.01	.4917	----	----	----	----	40 UNCH
TOTAL												40
DBP CALL		DATED BRENT(PLATTS) APO										
AUG16												
10800	----	----	----	----	----	0.01 UNCH	.0023	----	----	----	----	30 UNCH
12500	----	----	----	----	----	0.01 UNCH	.0005	----	----	----	----	50 UNCH
TOTAL												80
SEP16												
10800	----	----	----	----	----	0.01 UNCH	.0025	----	----	----	----	30 UNCH
12500	----	----	----	----	----	0.01 UNCH	.0005	----	----	----	----	50 UNCH
TOTAL												80
OCT16												
10800	----	----	----	----	----	0.01 UNCH	.0025	----	----	----	----	30 UNCH
12500	----	----	----	----	----	0.01 UNCH	.0005	----	----	----	----	50 UNCH
TOTAL												80
NOV16												
10800	----	----	----	----	----	0.01 UNCH	.0025	----	----	----	----	30 UNCH
12500	----	----	----	----	----	0.01 UNCH	.0005	----	----	----	----	50 UNCH
TOTAL												80
DEC16												
10800	----	----	----	----	----	0.01 UNCH	.0026	----	----	----	----	30 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
DBP CALL		DATED BRENT(PLATTS) APO												
DEC16														
12500	----	----	----	----	----	0.01	UNCH	.0005	----	----	----	----	50	UNCH
TOTAL													80	
DBP PUT		DATED BRENT(PLATTS) APO												
JUL16														
8000	----	----	----	----	----	34.90	UNCH	1.0000	----	----	----	----	0	UNCH
8500	----	----	----	----	----	39.90	UNCH	1.0000	----	----	----	----	0	UNCH
9000	----	----	----	----	----	44.90	UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL													0	
AUG16														
8000	----	----	----	----	----	38.40	- 1.20	.9707	----	----	----	----	50	UNCH
8500	----	----	----	----	----	43.40	- 1.20	.9813	----	----	----	----	50	UNCH
9000	----	----	----	----	----	48.39	- 1.20	.9881	----	----	----	----	30	UNCH
TOTAL													130	
SEP16														
8000	----	----	----	----	----	37.59	- 1.30	.9682	----	----	----	----	50	UNCH
8500	----	----	----	----	----	42.58	- 1.31	.9797	----	----	----	----	50	UNCH
9000	----	----	----	----	----	47.58	- 1.31	.9870	----	----	----	----	30	UNCH
TOTAL													130	
OCT16														
8000	----	----	----	----	----	37.18	- 1.26	.9672	----	----	----	----	50	UNCH
8500	----	----	----	----	----	42.18	- 1.26	.9790	----	----	----	----	50	UNCH
9000	----	----	----	----	----	47.17	- 1.26	.9866	----	----	----	----	30	UNCH
TOTAL													130	
NOV16														
8000	----	----	----	----	----	36.71	- 1.19	.9662	----	----	----	----	50	UNCH
8500	----	----	----	----	----	41.70	- 1.19	.9784	----	----	----	----	50	UNCH
9000	----	----	----	----	----	46.70	- 1.18	.9863	----	----	----	----	30	UNCH
TOTAL													130	
DEC16														
8000	----	----	----	----	----	36.22	- 1.14	.9652	----	----	----	----	50	UNCH
8500	----	----	----	----	----	41.21	- 1.14	.9779	----	----	----	----	50	UNCH
9000	----	----	----	----	----	46.20	- 1.14	.9860	----	----	----	----	30	UNCH
TOTAL													130	
AH CALL		DUBAI CRUDE OIL (PLATTS) APO												
APR18														
5300	----	----	----	----	----	3.887	+ 0.235	.4106	----	----	----	----	25	UNCH
TOTAL													25	
MAY18														
5300	----	----	----	----	----	4.144	+ 0.247	.4225	----	----	----	----	25	UNCH
TOTAL													25	
JUN18														
5300	----	----	----	----	----	4.399	+ 0.253	.4337	----	----	----	----	25	UNCH
TOTAL													25	
AH PUT		DUBAI CRUDE OIL (PLATTS) APO												
APR18														
3565	----	----	----	----	----	1.551	- 0.119	.1660	----	----	----	----	25	UNCH
TOTAL													25	
MAY18														
3565	----	----	----	----	----	1.587	- 0.120	.1647	----	----	----	----	25	UNCH
TOTAL													25	
JUN18														
3565	----	----	----	----	----	1.628	- 0.119	.1637	----	----	----	----	25	UNCH
TOTAL													25	
LB CALL		EURO HEATING OIL												
SEP16														
12000	----	----	----	----	0.0900N	0.1063	+ 0.0201	.7729	----	----	----	----	55	UNCH
TOTAL													55	
OCT16														
14500	----	----	----	----	0.0200N	0.0267	+ 0.0061	.2553	----	----	----	----	59	UNCH
16000	----	----	----	----	0.0000N	0.0065	+ 0.0017	.0812	----	----	----	----	59	UNCH
17000	----	----	----	----	0.0000N	0.0023	+ 0.0006	.0326	----	----	----	----	59	UNCH
TOTAL													177	
NOV16														
14500	----	----	----	----	0.0400N	0.0492	+ 0.0096	.3441	----	----	----	----	60	UNCH
15500	----	----	----	----	0.0200N	0.0255	+ 0.0055	.2109	----	----	----	----	60	UNCH
16000	----	----	----	----	0.0100N	0.0181	+ 0.0041	.1604	----	----	----	----	60	UNCH
TOTAL													180	
DEC16														
14500	----	----	----	----	0.0600N	0.0712	+ 0.0119	.4026	----	----	----	----	65	UNCH
15100	----	----	----	----	0.0400N	0.0523	+ 0.0096	.3246	----	----	----	----	2	UNCH
15500	----	----	----	----	0.0300N	0.0420	+ 0.0078	.2768	----	----	----	----	65	UNCH
16000	----	----	----	----	0.0300N	0.0321	+ 0.0063	.2252	----	----	----	----	65	UNCH
17000	----	----	----	----	0.0100N	0.0182	+ 0.0037	.1430	----	----	----	----	65	UNCH
TOTAL													262	
JAN17														
14000	----	----	----	----	0.1000N	0.1125	+ 0.0107	.5082	----	----	----	----	51	UNCH
15100	----	----	----	----	0.0600N	0.0711	+ 0.0073	.3743	----	----	----	----	4	UNCH
16000	----	----	----	----	0.0400N	0.0471	+ 0.0045	.2779	----	----	----	----	51	UNCH
TOTAL													106	
FEB17														
14000	----	----	----	----	0.1200N	0.1333	+ 0.0114	.5316	----	----	----	----	51	UNCH
15100	----	----	----	----	0.0800N	0.0895	+ 0.0082	.4103	----	----	----	----	5	UNCH
16000	----	----	----	----	0.0600N	0.0628	+ 0.0054	.3198	----	----	----	----	51	UNCH
TOTAL													107	
MAR17														
14000	----	----	----	----	0.1400N	0.1477	+ 0.0110	.5432	----	----	----	----	65	UNCH
15100	----	----	----	----	0.0900N	0.1028	+ 0.0080	.4306	----	----	----	----	5	UNCH
16000	----	----	----	----	0.0700N	0.0745	+ 0.0054	.3447	----	----	----	----	65	UNCH
TOTAL													135	
APR17														
15100	----	----	----	----	0.1000N	0.1115	+ 0.0091	.4404	----	----	----	----	4	UNCH
TOTAL													4	
LB PUT		EURO HEATING OIL												
OCT16														
13000	----	----	----	----	0.0900N	0.0712	- 0.0138	.4497	----	----	----	----	59	UNCH
TOTAL													59	
NOV16														
13000	----	----	----	----	0.0900N	0.0803	- 0.0119	.4115	----	----	----	----	60	UNCH
TOTAL													60	
DEC16														
13000	----	----	----	----	0.1000N	0.0889	- 0.0106	.3872	----	----	----	----	65	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LB PUT		EURO HEATING OIL											
TOTAL												65	
JAN17													
11500	----	----	----	----	0.0500N	0.0430 - 0.0083	.2012	----	----	----	----	58	UNCH
11900	----	----	----	----	0.0600N	0.0539 - 0.0097	.2410	----	----	----	----	5	UNCH
13900	----	----	----	----	0.1500N	0.1369 - 0.0174	.4791	----	----	----	----	5	UNCH
TOTAL												68	
FEB17													
11500	----	----	----	----	0.0600N	0.0505 - 0.0081	.2072	----	----	----	----	58	UNCH
12000	----	----	----	----	0.0700N	0.0651 - 0.0097	.2534	----	----	----	----	5	UNCH
TOTAL												63	
MAR17													
11500	----	----	----	----	0.0700N	0.0571 - 0.0084	.2134	----	----	----	----	72	UNCH
12000	----	----	----	----	0.0800N	0.0722 - 0.0101	.2570	----	----	----	----	5	UNCH
TOTAL												77	
APR17													
11500	----	----	----	----	0.0700N	0.0644 - 0.0077	.2219	----	----	----	----	7	UNCH
TOTAL												7	
MAY17													
11500	----	----	----	----	0.0800N	0.0687 - 0.0076	.2240	----	----	----	----	7	UNCH
TOTAL												7	
JUN17													
11500	----	----	----	----	0.0800N	0.0738 - 0.0071	.2252	----	----	----	----	7	UNCH
TOTAL												7	
JUL17													
11500	----	----	----	----	0.0800N	0.0726 - 0.0075	.2198	----	----	----	----	7	UNCH
TOTAL												7	
AUG17													
11500	----	----	----	----	0.0800N	0.0724 - 0.0067	.2149	----	----	----	----	7	UNCH
TOTAL												7	
SEP17													
11500	----	----	----	----	0.0800N	0.0723 - 0.0067	.2099	----	----	----	----	7	UNCH
TOTAL												7	
OCT17													
11500	----	----	----	----	0.0800N	0.0726 - 0.0058	.2056	----	----	----	----	7	UNCH
TOTAL												7	
NOV17													
11500	----	----	----	----	0.0800N	0.0728 - 0.0056	.2016	----	----	----	----	7	UNCH
TOTAL												7	
DEC17													
11500	----	----	----	----	0.0800N	0.0733 - 0.0054	.1984	----	----	----	----	7	UNCH
TOTAL												7	
GCE OFF		GASOIL EURO BOB CRACK SPREAD APO											
DEC16													
7000	----	----	----	----	----	0.133 + 0.035	.1127	----	----	----	----	416	UNCH
10000	----	----	----	----	----	0.024 + 0.007	.0216	----	----	----	----	40	UNCH
TOTAL												456	
GVR CALL		GULF COAST JET FUEL(PLATTS)APO											
AUG16													
13200	----	----	----	----	----	0.0006 + 0.0003	.0204	----	----	----	----	100	UNCH
14700	----	----	----	----	----	0.0001 UNCH	.0029	----	----	----	----	25	UNCH
15000	----	----	----	----	----	0.0001 UNCH	.0013	----	----	----	----	100	UNCH
17000	----	----	----	----	----	0.0001 UNCH	----	----	----	----	----	20	UNCH
20800	----	----	----	----	----	0.0001 UNCH	----	----	----	----	----	7	UNCH
26000	----	----	----	----	----	0.0001 UNCH	----	----	----	----	----	25	UNCH
31000	----	----	----	----	----	0.0001 UNCH	----	----	----	----	----	75	UNCH
TOTAL												352	
SEP16													
14700	----	----	----	----	----	0.0048 + 0.0015	.0675	----	----	----	----	25	UNCH
15000	----	----	----	----	----	0.0037 + 0.0011	.0531	----	----	----	----	100	UNCH
17000	----	----	----	----	----	0.0007 + 0.0002	.0110	----	----	----	----	20	UNCH
20800	----	----	----	----	----	0.0001 UNCH	.0015	----	----	----	----	7	UNCH
26000	----	----	----	----	----	0.0001 UNCH	.0000	----	----	----	----	25	UNCH
31000	----	----	----	----	----	0.0001 UNCH	----	----	----	----	----	75	UNCH
TOTAL												252	
OCT16													
14700	----	----	----	----	----	0.0106 + 0.0041	.1166	----	----	----	----	25	UNCH
20800	----	----	----	----	----	0.0001 UNCH	.0015	----	----	----	----	7	UNCH
26000	----	----	----	----	----	0.0001 UNCH	.0000	----	----	----	----	25	UNCH
31000	----	----	----	----	----	0.0001 UNCH	----	----	----	----	----	75	UNCH
TOTAL												132	
NOV16													
14700	----	----	----	----	----	0.0212 + 0.0067	.1799	----	----	----	----	25	UNCH
20800	----	----	----	----	----	0.0002 + 0.0001	.0029	----	----	----	----	7	UNCH
26000	----	----	----	----	----	0.0001 UNCH	.0012	----	----	----	----	25	UNCH
31000	----	----	----	----	----	0.0001 UNCH	.0000	----	----	----	----	75	UNCH
TOTAL												132	
DEC16													
14700	----	----	----	----	----	0.0336 + 0.0090	.2344	----	----	----	----	25	UNCH
20800	----	----	----	----	----	0.0010 + 0.0004	.0112	----	----	----	----	7	UNCH
26000	----	----	----	----	----	0.0001 UNCH	.0012	----	----	----	----	25	UNCH
31000	----	----	----	----	----	0.0001 UNCH	.0000	----	----	----	----	75	UNCH
TOTAL												132	
JAN17													
12800	----	----	----	----	----	0.1006 + 0.0162	.4922	----	----	----	----	14	UNCH
16500	----	----	----	----	----	0.0195 + 0.0044	.1409	----	----	----	----	100	UNCH
TOTAL												114	
FEB17													
12800	----	----	----	----	----	0.1160 + 0.0167	.5139	----	----	----	----	14	UNCH
16500	----	----	----	----	----	0.0272 + 0.0054	.1734	----	----	----	----	100	UNCH
TOTAL												114	
MAR17													
12800	----	----	----	----	----	0.1282 + 0.0169	.5259	----	----	----	----	14	UNCH
16500	----	----	----	----	----	0.0347 + 0.0062	.1999	----	----	----	----	100	UNCH
TOTAL												114	
APR17													
12800	----	----	----	----	----	0.1487 + 0.0164	.5508	----	----	----	----	14	UNCH
15500	----	----	----	----	----	0.0635 + 0.0080	.3034	----	----	----	----	55	UNCH
TOTAL												69	
MAY17													
12800	----	----	----	----	----	0.1617 + 0.0147	.5624	----	----	----	----	14	UNCH
15500	----	----	----	----	----	0.0736 + 0.0083	.3259	----	----	----	----	55	UNCH
TOTAL												69	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
GVR CALL		GULF COAST JET FUEL(PLATTS)APO											
JUN17													
12800	----	----	----	----	----	0.1761 + 0.0147	.5752	----	----	----	----	14	UNCH
15500	----	----	----	----	----	0.0850 + 0.0088	.3491	----	----	----	----	55	UNCH
TOTAL												69	
JUL17													
12800	----	----	----	----	----	0.1870 + 0.0149	.5903	----	----	----	----	14	UNCH
TOTAL												14	
AUG17													
12800	----	----	----	----	----	0.2018 + 0.0149	.6027	----	----	----	----	14	UNCH
TOTAL												14	
SEP17													
12800	----	----	----	----	----	0.2161 + 0.0147	.6139	----	----	----	----	14	UNCH
TOTAL												14	
OCT17													
12800	----	----	----	----	----	0.2274 + 0.0145	.6202	----	----	----	----	14	UNCH
TOTAL												14	
NOV17													
12800	----	----	----	----	----	0.2341 + 0.0127	.6216	----	----	----	----	14	UNCH
TOTAL												14	
DEC17													
12800	----	----	----	----	----	0.2409 + 0.0124	.6233	----	----	----	----	14	UNCH
TOTAL												14	
JAN18													
12700	----	----	----	----	----	0.2417 + 0.0172	.6352	----	----	----	----	50	UNCH
13600	----	----	----	----	----	0.2018 + 0.0153	.5671	----	----	----	----	25	UNCH
15300	----	----	----	----	----	0.1419 + 0.0120	.4468	----	----	----	----	15	UNCH
TOTAL												90	
FEB18													
12700	----	----	----	----	----	0.2498 + 0.0173	.6388	----	----	----	----	50	UNCH
13600	----	----	----	----	----	0.2098 + 0.0155	.5727	----	----	----	----	25	UNCH
15300	----	----	----	----	----	0.1495 + 0.0123	.4556	----	----	----	----	15	UNCH
TOTAL												90	
MAR18													
12700	----	----	----	----	----	0.2554 + 0.0176	.6398	----	----	----	----	50	UNCH
13600	----	----	----	----	----	0.2156 + 0.0158	.5754	----	----	----	----	25	UNCH
15300	----	----	----	----	----	0.1553 + 0.0126	.4613	----	----	----	----	15	UNCH
TOTAL												90	
APR18													
12700	----	----	----	----	----	0.2717 + 0.0151	.6514	----	----	----	----	50	UNCH
13600	----	----	----	----	----	0.2312 + 0.0136	.5893	----	----	----	----	25	UNCH
15300	----	----	----	----	----	0.1691 + 0.0110	.4783	----	----	----	----	15	UNCH
TOTAL												90	
MAY18													
12700	----	----	----	----	----	0.2807 + 0.0153	.6558	----	----	----	----	50	UNCH
13600	----	----	----	----	----	0.2401 + 0.0139	.5953	----	----	----	----	25	UNCH
15300	----	----	----	----	----	0.1775 + 0.0113	.4870	----	----	----	----	15	UNCH
TOTAL												90	
JUN18													
12700	----	----	----	----	----	0.2929 + 0.0156	.6627	----	----	----	----	50	UNCH
13600	----	----	----	----	----	0.2519 + 0.0142	.6039	----	----	----	----	25	UNCH
15300	----	----	----	----	----	0.1883 + 0.0116	.4983	----	----	----	----	15	UNCH
TOTAL												90	
GVR PUT		GULF COAST JET FUEL(PLATTS)APO											
JUL16													
15200	----	----	----	----	----	0.2627 UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL												0	
AUG16													
12500	----	----	----	----	----	0.0951 - 0.0376	.8944	----	----	----	----	5	UNCH
15200	----	----	----	----	----	0.3614 - 0.0395	.9991	----	----	----	----	20	UNCH
TOTAL												25	
SEP16													
12500	----	----	----	----	----	0.1003 - 0.0347	.6489	----	----	----	----	5	UNCH
15200	----	----	----	----	----	0.3402 - 0.0442	.9569	----	----	----	----	20	UNCH
TOTAL												25	
OCT16													
12500	----	----	----	----	----	0.1108 - 0.0276	.5787	----	----	----	----	5	UNCH
TOTAL												5	
NOV16													
12500	----	----	----	----	----	0.1174 - 0.0255	.5315	----	----	----	----	5	UNCH
TOTAL												5	
DEC16													
12500	----	----	----	----	----	0.1231 - 0.0234	.4961	----	----	----	----	5	UNCH
TOTAL												5	
JAN17													
13500	----	----	----	----	----	0.1876 - 0.0221	.5954	----	----	----	----	100	UNCH
TOTAL												100	
FEB17													
13500	----	----	----	----	----	0.1910 - 0.0206	.5677	----	----	----	----	100	UNCH
TOTAL												100	
MAR17													
13500	----	----	----	----	----	0.1979 - 0.0196	.5501	----	----	----	----	100	UNCH
TOTAL												100	
APR17													
13500	----	----	----	----	----	0.1979 - 0.0154	.5209	----	----	----	----	55	UNCH
TOTAL												55	
MAY17													
13500	----	----	----	----	----	0.2024 - 0.0144	.5055	----	----	----	----	55	UNCH
TOTAL												55	
JUN17													
13500	----	----	----	----	----	0.2058 - 0.0136	.4891	----	----	----	----	55	UNCH
TOTAL												55	
AT CALL		HEATING OIL APO (AVG PRICE) OPTIONS											
AUG16													
10700	----	----	----	----	0.1900N	0.2150 + 0.0258	.9979	----	----	----	----	75	UNCH
11500	----	----	----	----	0.1100N	0.1362 + 0.0237	.9659	----	----	----	----	25	UNCH
11600	----	----	----	----	0.1000N	0.1267 + 0.0232	.9536	----	----	----	----	50	UNCH
11700	----	----	----	----	0.0900N	0.1173 + 0.0225	.9393	----	----	----	----	100	UNCH
11800	----	----	----	----	0.0900N	0.1081 + 0.0217	.9212	----	----	----	----	50	UNCH
12000	----	----	----	----	0.0700N	0.0904 + 0.0199	.8736	----	----	----	----	71	UNCH
12500	----	----	----	----	0.0400N	0.0518 + 0.0139	.6862	----	----	----	----	75	UNCH
12600	----	----	----	----	0.0300N	0.0453 + 0.0126	.6388	----	----	----	----	18	UNCH
12800	----	----	----	----	0.0200N	0.0339 + 0.0100	.5377	----	----	----	----	51	UNCH
12900	----	----	----	----	0.0200N	0.0290 + 0.0088	.4862	----	----	----	----	63	UNCH
13000	----	----	----	----	0.0200N	0.0245 + 0.0076	.4349	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL		HEATING OIL APO (AVG PRICE) OPTIONS												
AUG16														
13100	----	----	----	----	0.0100N	0.0206	+ 0.0065	.3851	----	----	----	----	25	UNCH
13500	----	----	----	----	0.0100N	0.0093	+ 0.0032	.2115	----	----	----	----	131	UNCH
13600	----	----	----	----	0.0000N	0.0075	+ 0.0026	.1777	----	----	----	----	10	UNCH
14000	----	----	----	----	0.0000N	0.0028	+ 0.0010	.0777	----	----	----	----	50	UNCH
14500	----	----	----	----	0.0000N	0.0006	+ 0.0002	.0199	----	----	----	----	150	UNCH
15000	----	----	----	----	0.0000N	0.0001	UNCH	.0037	----	----	----	----	143	UNCH
15100	----	----	----	----	0.0000N	0.0001	UNCH	.0026	----	----	----	----	2	UNCH
15200	----	----	----	----	0.0000N	0.0001	UNCH	.0018	----	----	----	----	30	UNCH
15300	----	----	----	----	0.0000N	0.0001	UNCH	.0012	----	----	----	----	25	UNCH
15400	----	----	----	----	0.0000N	0.0001	UNCH	.0008	----	----	----	----	4	UNCH
15500	----	----	----	----	0.0000N	0.0001	UNCH	.0005	----	----	----	----	176	UNCH
15600	----	----	----	----	0.0000N	0.0001	UNCH	.0004	----	----	----	----	26	UNCH
15900	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	85	UNCH
16100	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	84	UNCH
16200	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	50	UNCH
16500	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	80	UNCH
16600	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	25	UNCH
16700	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	25	UNCH
16800	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	122	UNCH
16900	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	26	UNCH
17000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	278	UNCH
17100	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	5	UNCH
17200	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	94	UNCH
17300	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	45	UNCH
17500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	50	UNCH
17800	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	25	UNCH
18000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	71	UNCH
18100	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	111	UNCH
18200	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	10	UNCH
18400	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	86	UNCH
18500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	76	UNCH
18800	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	20	UNCH
18900	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	60	UNCH
19000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	27	UNCH
19300	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	1	UNCH
19500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	1	UNCH
19700	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	6	UNCH
19800	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	60	UNCH
19900	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	145	UNCH
20000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	376	UNCH
20100	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	55	UNCH
20200	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	55	UNCH
20300	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	50	UNCH
20400	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	275	UNCH
20500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	5	UNCH
21500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	110	UNCH
22000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	75	UNCH
22300	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	4	UNCH
22500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	300	UNCH
23000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	8	UNCH
24000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	10	UNCH
24500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	25	UNCH
25000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	100	UNCH
26500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	50	UNCH
27500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	25	UNCH
28200	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	1	UNCH
TOTAL													4592	
SEP16														
10700	----	----	----	----	0.2200N	0.2444	+ 0.0257	.9468	----	----	----	----	75	UNCH
11500	----	----	----	----	0.1500N	0.1731	+ 0.0227	.8607	----	----	----	----	25	UNCH
11600	----	----	----	----	0.1400N	0.1648	+ 0.0223	.8457	----	----	----	----	50	UNCH
11700	----	----	----	----	0.1300N	0.1567	+ 0.0218	.8296	----	----	----	----	100	UNCH
11800	----	----	----	----	0.1300N	0.1487	+ 0.0212	.8128	----	----	----	----	50	UNCH
12000	----	----	----	----	0.1100N	0.1334	+ 0.0202	.7756	----	----	----	----	71	UNCH
12400	----	----	----	----	0.0900N	0.1051	+ 0.0177	.6927	----	----	----	----	2	UNCH
12500	----	----	----	----	0.0800N	0.0986	+ 0.0171	.6700	----	----	----	----	75	UNCH
12600	----	----	----	----	0.0800N	0.0923	+ 0.0164	.6469	----	----	----	----	18	UNCH
12800	----	----	----	----	0.0700N	0.0804	+ 0.0150	.5990	----	----	----	----	50	UNCH
13000	----	----	----	----	0.0600N	0.0695	+ 0.0136	.5497	----	----	----	----	25	UNCH
13100	----	----	----	----	0.0500N	0.0644	+ 0.0128	.5248	----	----	----	----	25	UNCH
13500	----	----	----	----	0.0400N	0.0467	+ 0.0102	.4258	----	----	----	----	131	UNCH
13600	----	----	----	----	0.0300N	0.0428	+ 0.0095	.4015	----	----	----	----	10	UNCH
14000	----	----	----	----	0.0200N	0.0297	+ 0.0072	.3098	----	----	----	----	50	UNCH
14500	----	----	----	----	0.0100N	0.0178	+ 0.0048	.2108	----	----	----	----	150	UNCH
14900	----	----	----	----	0.0100N	0.0113	+ 0.0032	.1473	----	----	----	----	1	UNCH
15000	----	----	----	----	0.0100N	0.0101	+ 0.0029	.1343	----	----	----	----	144	UNCH
15100	----	----	----	----	0.0100N	0.0089	+ 0.0025	.1212	----	----	----	----	2	UNCH
15200	----	----	----	----	0.0100N	0.0079	+ 0.0022	.1098	----	----	----	----	30	UNCH
15300	----	----	----	----	0.0100N	0.0070	+ 0.0020	.0992	----	----	----	----	25	UNCH
15400	----	----	----	----	0.0000N	0.0063	+ 0.0019	.0905	----	----	----	----	3	UNCH
15500	----	----	----	----	0.0000N	0.0055	+ 0.0016	.0808	----	----	----	----	176	UNCH
15600	----	----	----	----	0.0000N	0.0049	+ 0.0015	.0731	----	----	----	----	28	UNCH
15700	----	----	----	----	0.0000N	0.0043	+ 0.0013	.0654	----	----	----	----	1	UNCH
15900	----	----	----	----	0.0000N	0.0033	+ 0.0010	.0520	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0000N	0.0029	+ 0.0009	.0464	----	----	----	----	85	UNCH
16100	----	----	----	----	0.0000N	0.0026	+ 0.0008	.0420	----	----	----	----	84	UNCH
16200	----	----	----	----	0.0000N	0.0022	+ 0.0007	.0364	----	----	----	----	50	UNCH
16500	----	----	----	----	0.0000N	0.0015	+ 0.0005	.0258	----	----	----	----	80	UNCH
16600	----	----	----	----	0.0000N	0.0013	+ 0.0004	.0227	----	----	----	----	25	UNCH
16700	----	----	----	----	0.0000N	0.0011	+ 0.0003	.0196	----	----	----	----	25	UNCH
16800	----	----	----	----	0.0000N	0.0010	+ 0.0003	.0178	----	----	----	----	122	UNCH
16900	----	----	----	----	0.0000N	0.0009	+ 0.0003	.0161	----	----	----	----	26	UNCH
17000	----	----	----	----	0.0000N	0.0008	+ 0.0003	.0144	----	----	----	----	276	UNCH
17200	----	----	----	----	0.0000N	0.0006	+ 0.0002	.0111	----	----	----	----	99	UNCH
17300	----	----	----	----	0.0000N	0.0005	+ 0.0001	.0094	----	----	----	----	45	UNCH
17500	----	----	----	----	0.0000N	0.0004	+ 0.0001	.0076	----	----	----	----	50	UNCH
17800	----	----	----	----	0.0000N	0.0003	+ 0.0001	.0057	----	----	----	----	25	UNCH
18000	----	----	----	----	0.0000N	0.0002	+ 0.0001	.0040	----	----	----	----	71	UNCH
18100	----	----	----	----	0.0000N	0.0002	+ 0.0001	.0039	----	----	----	----	111	UNCH
18200	----	----	----	----	0.0000N	0.0001	UNCH	.0021	----	----	----	----	10	UNCH
18400	----	----	----	----	0.0000N	0.0001	UNCH	.0015	----	----	----	----	86	UNCH
18500	----	----	----	----	0.0000N	0.0001	UNCH	.0013	----	----	----	----	76	UNCH
18800	----	----	----	----	0.0000N	0.0001	UNCH	.0008	----	----	----	----	20	UNCH
18900	----	----	----	----	0.0000N	0.0001	UNCH	.0007	----	----	----	----	60	UNCH
19000	----	----	----	----	0.0000N	0.0001	UNCH	.0006	----	----	----	----	27	UNCH
19500	----	----	----	----	0.0000N	0.0001	UNCH	.0002	----	----	----	----	1	UNCH
19700	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	6	UNCH
19800	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	60	UNCH
19900	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	145	UNCH
20000	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	377	UNCH
20100	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	55	UNCH
20200	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	55	UNCH
20300	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	50	UNCH
20400	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	275	UNCH
20500	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	5	UNCH
21500	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	110	UNCH
22000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	75	UNCH
22400	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	4	UNCH
22500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	300	UNCH
23300	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	6	UNCH
24000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	10	UNCH
24500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	25	UNCH
25000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	100	UNCH
26500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	50	UNCH
27500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL		HEATING OIL APO (AVG PRICE) OPTIONS												
SEP16														
28200	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	1	UNCH
TOTAL													4530	
OCT16														
10700	----	----	----	----	0.2500N	0.2730	+ 0.0258	.9068	----	----	----	----	75	UNCH
11000	----	----	----	----	0.2200N	0.2470	+ 0.0250	.8796	----	----	----	----	29	UNCH
11900	----	----	----	----	0.1500N	0.1754	+ 0.0219	.7704	----	----	----	----	6	UNCH
12000	----	----	----	----	0.1500N	0.1681	+ 0.0214	.7557	----	----	----	----	70	UNCH
12100	----	----	----	----	0.1400N	0.1610	+ 0.0210	.7409	----	----	----	----	1	UNCH
12300	----	----	----	----	0.1300N	0.1472	+ 0.0200	.7098	----	----	----	----	10	UNCH
12400	----	----	----	----	0.1200N	0.1406	+ 0.0196	.6936	----	----	----	----	3	UNCH
12500	----	----	----	----	0.1200N	0.1341	+ 0.0191	.6771	----	----	----	----	2	UNCH
12800	----	----	----	----	0.1000N	0.1158	+ 0.0176	.6256	----	----	----	----	51	UNCH
13000	----	----	----	----	0.0900N	0.1044	+ 0.0166	.5902	----	----	----	----	11	UNCH
13100	----	----	----	----	0.0800N	0.0990	+ 0.0160	.5722	----	----	----	----	1	UNCH
13200	----	----	----	----	0.0800N	0.0937	+ 0.0154	.5540	----	----	----	----	1	UNCH
13500	----	----	----	----	0.0700N	0.0792	+ 0.0137	.4994	----	----	----	----	164	UNCH
13600	----	----	----	----	0.0600N	0.0748	+ 0.0132	.4813	----	----	----	----	18	UNCH
14200	----	----	----	----	0.0400N	0.0517	+ 0.0103	.3756	----	----	----	----	110	UNCH
14500	----	----	----	----	0.0300N	0.0423	+ 0.0088	.3259	----	----	----	----	1	UNCH
14600	----	----	----	----	0.0300N	0.0395	+ 0.0084	.3102	----	----	----	----	51	UNCH
14900	----	----	----	----	0.0200N	0.0319	+ 0.0072	.2650	----	----	----	----	2	UNCH
15000	----	----	----	----	0.0200N	0.0296	+ 0.0067	.2506	----	----	----	----	194	UNCH
15100	----	----	----	----	0.0200N	0.0275	+ 0.0063	.2370	----	----	----	----	62	UNCH
15200	----	----	----	----	0.0200N	0.0255	+ 0.0058	.2237	----	----	----	----	4	UNCH
15300	----	----	----	----	0.0200N	0.0236	+ 0.0054	.2108	----	----	----	----	35	UNCH
15400	----	----	----	----	0.0200N	0.0219	+ 0.0050	.1988	----	----	----	----	1	UNCH
15500	----	----	----	----	0.0200N	0.0203	+ 0.0047	.1872	----	----	----	----	1	UNCH
15600	----	----	----	----	0.0100N	0.0189	+ 0.0045	.1766	----	----	----	----	28	UNCH
15800	----	----	----	----	0.0100N	0.0162	+ 0.0039	.1560	----	----	----	----	1	UNCH
15900	----	----	----	----	0.0100N	0.0150	+ 0.0037	.1465	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0100N	0.0138	+ 0.0034	.1369	----	----	----	----	65	UNCH
16100	----	----	----	----	0.0100N	0.0128	+ 0.0032	.1286	----	----	----	----	27	UNCH
16500	----	----	----	----	0.0100N	0.0092	+ 0.0024	.0977	----	----	----	----	125	UNCH
16600	----	----	----	----	0.0100N	0.0085	+ 0.0022	.0913	----	----	----	----	25	UNCH
16700	----	----	----	----	0.0100N	0.0078	+ 0.0020	.0850	----	----	----	----	25	UNCH
16800	----	----	----	----	0.0100N	0.0072	+ 0.0019	.0793	----	----	----	----	170	UNCH
16900	----	----	----	----	0.0000N	0.0066	+ 0.0017	.0736	----	----	----	----	76	UNCH
17000	----	----	----	----	0.0000N	0.0061	+ 0.0015	.0687	----	----	----	----	415	UNCH
17100	----	----	----	----	0.0000N	0.0057	+ 0.0015	.0646	----	----	----	----	79	UNCH
17300	----	----	----	----	0.0000N	0.0048	+ 0.0012	.0557	----	----	----	----	53	UNCH
17400	----	----	----	----	0.0000N	0.0045	+ 0.0012	.0525	----	----	----	----	16	UNCH
17500	----	----	----	----	0.0000N	0.0041	+ 0.0011	.0484	----	----	----	----	110	UNCH
17800	----	----	----	----	0.0000N	0.0032	+ 0.0008	.0388	----	----	----	----	25	UNCH
18000	----	----	----	----	0.0000N	0.0028	+ 0.0008	.0343	----	----	----	----	52	UNCH
18100	----	----	----	----	0.0000N	0.0025	+ 0.0007	.0311	----	----	----	----	61	UNCH
18400	----	----	----	----	0.0000N	0.0020	+ 0.0006	.0253	----	----	----	----	86	UNCH
18800	----	----	----	----	0.0000N	0.0014	+ 0.0004	.0184	----	----	----	----	20	UNCH
18900	----	----	----	----	0.0000N	0.0013	+ 0.0004	.0171	----	----	----	----	60	UNCH
19000	----	----	----	----	0.0000N	0.0012	+ 0.0003	.0159	----	----	----	----	37	UNCH
19100	----	----	----	----	0.0000N	0.0011	+ 0.0003	.0147	----	----	----	----	10	UNCH
19500	----	----	----	----	0.0000N	0.0008	+ 0.0002	.0109	----	----	----	----	1	UNCH
19800	----	----	----	----	0.0000N	0.0006	+ 0.0002	.0084	----	----	----	----	60	UNCH
20000	----	----	----	----	0.0000N	0.0005	+ 0.0001	.0071	----	----	----	----	78	UNCH
20100	----	----	----	----	0.0000N	0.0005	+ 0.0002	.0070	----	----	----	----	55	UNCH
20400	----	----	----	----	0.0000N	0.0004	+ 0.0001	.0057	----	----	----	----	225	UNCH
20500	----	----	----	----	0.0000N	0.0004	+ 0.0002	.0056	----	----	----	----	100	UNCH
21000	----	----	----	----	0.0000N	0.0002	UNCH	.0030	----	----	----	----	100	UNCH
21500	----	----	----	----	0.0000N	0.0002	+ 0.0001	.0029	----	----	----	----	100	UNCH
22000	----	----	----	----	0.0000N	0.0001	UNCH	.0015	----	----	----	----	25	UNCH
22500	----	----	----	----	0.0000N	0.0001	UNCH	.0009	----	----	----	----	405	UNCH
24500	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	25	UNCH
25000	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	100	UNCH
26500	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	50	UNCH
27500	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	25	UNCH
28200	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	1	UNCH
TOTAL													3844	
NOV16														
10700	----	----	----	----	0.2700N	0.2988	+ 0.0260	.8845	----	----	----	----	75	UNCH
11000	----	----	----	----	0.2500N	0.2736	+ 0.0252	.8579	----	----	----	----	29	UNCH
11500	----	----	----	----	0.2100N	0.2338	+ 0.0239	.8093	----	----	----	----	1	UNCH
11900	----	----	----	----	0.1800N	0.2039	+ 0.0226	.7636	----	----	----	----	6	UNCH
12000	----	----	----	----	0.1700N	0.1968	+ 0.0223	.7509	----	----	----	----	70	UNCH
12300	----	----	----	----	0.1500N	0.1761	+ 0.0212	.7129	----	----	----	----	10	UNCH
12400	----	----	----	----	0.1500N	0.1694	+ 0.0207	.6996	----	----	----	----	2	UNCH
12500	----	----	----	----	0.1400N	0.1629	+ 0.0204	.6860	----	----	----	----	1	UNCH
12800	----	----	----	----	0.1300N	0.1443	+ 0.0192	.6438	----	----	----	----	51	UNCH
13000	----	----	----	----	0.1100N	0.1325	+ 0.0183	.6148	----	----	----	----	12	UNCH
13300	----	----	----	----	0.1000N	0.1160	+ 0.0169	.5701	----	----	----	----	1	UNCH
13500	----	----	----	----	0.0900N	0.1057	+ 0.0157	.5399	----	----	----	----	131	UNCH
13600	----	----	----	----	0.0900N	0.1009	+ 0.0153	.5247	----	----	----	----	22	UNCH
13800	----	----	----	----	0.0800N	0.0918	+ 0.0144	.4944	----	----	----	----	1	UNCH
14000	----	----	----	----	0.0700N	0.0833	+ 0.0136	.4644	----	----	----	----	1	UNCH
14100	----	----	----	----	0.0700N	0.0792	+ 0.0131	.4494	----	----	----	----	1	UNCH
14200	----	----	----	----	0.0600N	0.0753	+ 0.0127	.4346	----	----	----	----	110	UNCH
14500	----	----	----	----	0.0500N	0.0644	+ 0.0114	.3910	----	----	----	----	4	UNCH
14600	----	----	----	----	0.0500N	0.0611	+ 0.0111	.3769	----	----	----	----	51	UNCH
14900	----	----	----	----	0.0400N	0.0517	+ 0.0098	.3354	----	----	----	----	1	UNCH
15000	----	----	----	----	0.0400N	0.0489	+ 0.0094	.3222	----	----	----	----	197	UNCH
15100	----	----	----	----	0.0400N	0.0461	+ 0.0090	.3089	----	----	----	----	61	UNCH
15200	----	----	----	----	0.0300N	0.0435	+ 0.0086	.2961	----	----	----	----	6	UNCH
15300	----	----	----	----	0.0300N	0.0410	+ 0.0081	.2836	----	----	----	----	38	UNCH
15400	----	----	----	----	0.0300N	0.0386	+ 0.0076	.2713	----	----	----	----	1	UNCH
15500	----	----	----	----	0.0300N	0.0363	+ 0.0071	.2592	----	----	----	----	1	UNCH
15600	----	----	----	----	0.0300N	0.0343	+ 0.0069	.2481	----	----	----	----	29	UNCH
15800	----	----	----	----	0.0200N	0.0305	+ 0.0062	.2266	----	----	----	----	1	UNCH
15900	----	----	----	----	0.0200N	0.0288	+ 0.0060	.2165	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0200N	0.0271	+ 0.0057	.2065	----	----	----	----	67	UNCH
16100	----	----	----	----	0.0200N	0.0255	+ 0.0054	.1968	----	----	----	----	25	UNCH
16500	----	----	----	----	0.0200N	0.0200	+ 0.0045	.1619	----	----	----	----	127	UNCH
16600	----	----	----	----	0.0100N	0.0188	+ 0.0043	.1540	----	----	----	----	25	UNCH
16700	----	----	----	----	0.0100N	0.0176	+ 0.0040	.1460	----	----	----	----	25	UNCH
16800	----	----	----	----	0.0100N	0.0165	+ 0.0037	.1385	----	----	----	----	170	UNCH
16900	----	----	----	----	0.0100N	0.0155	+ 0.0034	.1316	----	----	----	----	76	UNCH
17000	----	----	----	----	0.0100N	0.0145	+ 0.0032	.1246	----	----	----	----	415	UNCH
17100	----	----	----	----	0.0100N	0.0137	+ 0.0030	.1186	----	----	----	----	79	UNCH
17300	----	----	----	----	0.0100N	0.0122	+ 0.0028	.1074	----	----	----	----	50	UNCH
17400	----	----	----	----	0.0100N	0.0115	+ 0.0026	.1021	----	----	----	----	16	UNCH
17500	----	----	----	----	0.0100N	0.0108	+ 0.0025	.0968	----	----	----	----	112	UNCH
17800	----	----	----	----	0.0100N	0.0090	+ 0.0021	.0827	----	----	----	----	25	UNCH
18000	----	----	----	----	0.0100N	0.0080	+ 0.0019	.0746	----	----	----	----	52	UNCH
18100	----	----	----	----	0.0100N	0.0075	+ 0.0017	.0705	----	----	----	----	61	UNCH
18400	----	----	----	----	0.0000N	0.0063	+ 0.0015	.0604	----	----	----	----	86	UNCH
18800	----	----	----	----	0.0000N	0.0049	+ 0.0012	.0484	----	----	----	----	20	UNCH
18900	----	----	----	----	0.0000N	0.0046	+ 0.0011	.0458	----	----	----	----	60	UNCH
19000	----	----	----	----	0.0000N	0.0044	+ 0.0011	.0439	----	----	----	----	37	UNCH
19100	----	----	----	----	0.0000N	0.0041	+ 0.0010	.0413	----	----	----	----	10	UNCH
19500	----	----	----	----	0.0000N	0.0032	+ 0.0008	.0330	----	----	----	----	1	UNCH
19800	----	----	----	----	0.0000N	0.0027	+ 0.0007	.0283	----	----	----	----	60	UNCH
20000	----	----	----	----	0.0000N	0.0024	+ 0.0006	.0254	----	----	----	----	78	UNCH
20100	----	----	----	----	0.0000N	0.0022	+ 0.0006	.0235	----	----	----	----	55	UNCH
20400	----	----	----	----	0.0000N	0.0019	+ 0.0005	.0205	----	----	----	----	225	UNCH
20500	----	----	----	----	0.0000N	0.0017	+ 0.0004	.0186	----	----	----	----	100	UNCH
21000	----	----	----	----	0.0000N	0.0013	+ 0.0004	.0145	----	----	----	----	100	UNCH
21500	----	----	----	----	0.0000N	0.0010	+ 0.0003	.0113	----	----	----	----	100	UNCH
22000	----	----	----	----	0.0000N	0.0007	+ 0.0002	.0081	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL		HEATING OIL APO (AVG PRICE) OPTIONS												
NOV16														
22500	----	----	----	----	0.0000N	0.0005	+ 0.0001	.0059	----	----	----	----	404	UNCH
24500	----	----	----	----	0.0000N	0.0002	+ 0.0001	.0024	----	----	----	----	25	UNCH
25000	----	----	----	----	0.0000N	0.0001	UNCH	.0013	----	----	----	----	100	UNCH
26500	----	----	----	----	0.0000N	0.0001	UNCH	.0004	----	----	----	----	50	UNCH
27500	----	----	----	----	0.0000N	0.0001	UNCH	.0002	----	----	----	----	25	UNCH
28200	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	1	UNCH
TOTAL													3826	
DEC16														
10700	----	----	----	----	0.3000N	0.3215	+ 0.0232	.8794	----	----	----	----	75	UNCH
11000	----	----	----	----	0.2700N	0.2968	+ 0.0223	.8551	----	----	----	----	29	UNCH
11500	----	----	----	----	0.2400N	0.2574	+ 0.0206	.8087	----	----	----	----	1	UNCH
11900	----	----	----	----	0.2100N	0.2279	+ 0.0192	.7679	----	----	----	----	6	UNCH
12000	----	----	----	----	0.2000N	0.2208	+ 0.0188	.7565	----	----	----	----	70	UNCH
12300	----	----	----	----	0.1800N	0.2002	+ 0.0176	.7223	----	----	----	----	10	UNCH
12400	----	----	----	----	0.1800N	0.1936	+ 0.0173	.7108	----	----	----	----	2	UNCH
12500	----	----	----	----	0.1700N	0.1871	+ 0.0169	.6985	----	----	----	----	6	UNCH
12800	----	----	----	----	0.1500N	0.1684	+ 0.0157	.6615	----	----	----	----	52	UNCH
13000	----	----	----	----	0.1400N	0.1565	+ 0.0148	.6359	----	----	----	----	13	UNCH
13400	----	----	----	----	0.1200N	0.1344	+ 0.0133	.5835	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1200N	0.1292	+ 0.0128	.5702	----	----	----	----	131	UNCH
13600	----	----	----	----	0.1100N	0.1241	+ 0.0123	.5568	----	----	----	----	22	UNCH
13700	----	----	----	----	0.1100N	0.1192	+ 0.0119	.5434	----	----	----	----	3	UNCH
13800	----	----	----	----	0.1000N	0.1145	+ 0.0115	.5301	----	----	----	----	1	UNCH
14000	----	----	----	----	0.0900N	0.1054	+ 0.0107	.5033	----	----	----	----	2	UNCH
14100	----	----	----	----	0.0900N	0.1011	+ 0.0104	.4901	----	----	----	----	1	UNCH
14200	----	----	----	----	0.0900N	0.0969	+ 0.0100	.4768	----	----	----	----	110	UNCH
14300	----	----	----	----	0.0800N	0.0928	+ 0.0096	.4636	----	----	----	----	8	UNCH
14500	----	----	----	----	0.0800N	0.0850	+ 0.0089	.4375	----	----	----	----	5	UNCH
14600	----	----	----	----	0.0700N	0.0813	+ 0.0086	.4247	----	----	----	----	54	UNCH
14900	----	----	----	----	0.0600N	0.0709	+ 0.0077	.3868	----	----	----	----	1	UNCH
15000	----	----	----	----	0.0600N	0.0676	+ 0.0073	.3743	----	----	----	----	196	UNCH
15100	----	----	----	----	0.0600N	0.0645	+ 0.0070	.3622	----	----	----	----	61	UNCH
15200	----	----	----	----	0.0500N	0.0615	+ 0.0068	.3502	----	----	----	----	5	UNCH
15300	----	----	----	----	0.0500N	0.0586	+ 0.0065	.3384	----	----	----	----	38	UNCH
15400	----	----	----	----	0.0500N	0.0557	+ 0.0061	.3265	----	----	----	----	3	UNCH
15500	----	----	----	----	0.0500N	0.0530	+ 0.0057	.3150	----	----	----	----	3	UNCH
15600	----	----	----	----	0.0500N	0.0504	+ 0.0053	.3037	----	----	----	----	32	UNCH
15700	----	----	----	----	0.0400N	0.0479	+ 0.0049	.2927	----	----	----	----	1	UNCH
15800	----	----	----	----	0.0400N	0.0457	+ 0.0048	.2824	----	----	----	----	1	UNCH
15900	----	----	----	----	0.0400N	0.0435	+ 0.0045	.2721	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0400N	0.0414	+ 0.0043	.2620	----	----	----	----	68	UNCH
16100	----	----	----	----	0.0400N	0.0394	+ 0.0041	.2523	----	----	----	----	25	UNCH
16500	----	----	----	----	0.0300N	0.0322	+ 0.0033	.2157	----	----	----	----	127	UNCH
16600	----	----	----	----	0.0300N	0.0306	+ 0.0032	.2072	----	----	----	----	25	UNCH
16700	----	----	----	----	0.0300N	0.0290	+ 0.0029	.1987	----	----	----	----	25	UNCH
16800	----	----	----	----	0.0200N	0.0276	+ 0.0029	.1909	----	----	----	----	170	UNCH
16900	----	----	----	----	0.0200N	0.0262	+ 0.0027	.1831	----	----	----	----	76	UNCH
17000	----	----	----	----	0.0200N	0.0248	+ 0.0024	.1754	----	----	----	----	418	UNCH
17100	----	----	----	----	0.0200N	0.0235	+ 0.0022	.1680	----	----	----	----	79	UNCH
17300	----	----	----	----	0.0200N	0.0212	+ 0.0019	.1544	----	----	----	----	50	UNCH
17400	----	----	----	----	0.0200N	0.0202	+ 0.0019	.1482	----	----	----	----	16	UNCH
17500	----	----	----	----	0.0200N	0.0192	+ 0.0018	.1421	----	----	----	----	110	UNCH
17700	----	----	----	----	0.0200N	0.0173	+ 0.0015	.1303	----	----	----	----	2	UNCH
17800	----	----	----	----	0.0200N	0.0164	+ 0.0014	.1247	----	----	----	----	25	UNCH
18000	----	----	----	----	0.0100N	0.0148	+ 0.0012	.1143	----	----	----	----	52	UNCH
18100	----	----	----	----	0.0100N	0.0141	+ 0.0012	.1097	----	----	----	----	61	UNCH
18400	----	----	----	----	0.0100N	0.0121	+ 0.0010	.0962	----	----	----	----	86	UNCH
18800	----	----	----	----	0.0100N	0.0098	+ 0.0008	.0803	----	----	----	----	20	UNCH
18900	----	----	----	----	0.0100N	0.0093	+ 0.0007	.0767	----	----	----	----	60	UNCH
19000	----	----	----	----	0.0100N	0.0088	+ 0.0006	.0732	----	----	----	----	37	UNCH
19100	----	----	----	----	0.0100N	0.0084	+ 0.0007	.0702	----	----	----	----	10	UNCH
19500	----	----	----	----	0.0100N	0.0068	+ 0.0005	.0583	----	----	----	----	1	UNCH
19800	----	----	----	----	0.0100N	0.0058	+ 0.0004	.0507	----	----	----	----	60	UNCH
20000	----	----	----	----	0.0000N	0.0052	+ 0.0003	.0461	----	----	----	----	78	UNCH
20100	----	----	----	----	0.0000N	0.0049	+ 0.0003	.0437	----	----	----	----	55	UNCH
20400	----	----	----	----	0.0000N	0.0042	+ 0.0002	.0381	----	----	----	----	225	UNCH
20500	----	----	----	----	0.0000N	0.0040	+ 0.0002	.0364	----	----	----	----	100	UNCH
21000	----	----	----	----	0.0000N	0.0031	+ 0.0002	.0289	----	----	----	----	100	UNCH
21500	----	----	----	----	0.0000N	0.0024	+ 0.0001	.0229	----	----	----	----	100	UNCH
22000	----	----	----	----	0.0000N	0.0018	UNCH	.0177	----	----	----	----	25	UNCH
22500	----	----	----	----	0.0000N	0.0014	UNCH	.0140	----	----	----	----	395	UNCH
22600	----	----	----	----	0.0000N	0.0013	UNCH	.0131	----	----	----	----	9	UNCH
24500	----	----	----	----	0.0000N	0.0005	UNCH	.0054	----	----	----	----	25	UNCH
25000	----	----	----	----	0.0000N	0.0004	UNCH	.0043	----	----	----	----	100	UNCH
26500	----	----	----	----	0.0000N	0.0002	UNCH	.0022	----	----	----	----	50	UNCH
27500	----	----	----	----	0.0000N	0.0001	UNCH	.0009	----	----	----	----	25	UNCH
28200	----	----	----	----	0.0000N	0.0001	UNCH	.0006	----	----	----	----	1	UNCH
TOTAL													3859	
JAN17														
12400	----	----	----	----	0.2000N	0.2163	+ 0.0170	.7110	----	----	----	----	2	UNCH
12500	----	----	----	----	0.1900N	0.2099	+ 0.0166	.7001	----	----	----	----	127	UNCH
12800	----	----	----	----	0.1800N	0.1915	+ 0.0157	.6674	----	----	----	----	2	UNCH
12900	----	----	----	----	0.1700N	0.1855	+ 0.0153	.6562	----	----	----	----	75	UNCH
13000	----	----	----	----	0.1600N	0.1797	+ 0.0150	.6450	----	----	----	----	52	UNCH
13200	----	----	----	----	0.1500N	0.1684	+ 0.0144	.6222	----	----	----	----	76	UNCH
13400	----	----	----	----	0.1400N	0.1575	+ 0.0136	.5991	----	----	----	----	9	UNCH
13500	----	----	----	----	0.1400N	0.1523	+ 0.0134	.5874	----	----	----	----	12	UNCH
13600	----	----	----	----	0.1300N	0.1471	+ 0.0129	.5758	----	----	----	----	9	UNCH
13800	----	----	----	----	0.1300N	0.1372	+ 0.0121	.5523	----	----	----	----	1	UNCH
14000	----	----	----	----	0.1200N	0.1278	+ 0.0114	.5289	----	----	----	----	207	UNCH
14100	----	----	----	----	0.1100N	0.1233	+ 0.0111	.5172	----	----	----	----	52	UNCH
14300	----	----	----	----	0.1000N	0.1146	+ 0.0104	.4938	----	----	----	----	8	UNCH
14400	----	----	----	----	0.1000N	0.1105	+ 0.0102	.4823	----	----	----	----	1	UNCH
14500	----	----	----	----	0.1000N	0.1064	+ 0.0099	.4707	----	----	----	----	57	UNCH
14600	----	----	----	----	0.0900N	0.1025	+ 0.0096	.4592	----	----	----	----	4	UNCH
14700	----	----	----	----	0.0900N	0.0986	+ 0.0093	.4478	----	----	----	----	1	UNCH
14800	----	----	----	----	0.0900N	0.0949	+ 0.0090	.4365	----	----	----	----	12	UNCH
14900	----	----	----	----	0.0800N	0.0912	+ 0.0086	.4251	----	----	----	----	3	UNCH
15000	----	----	----	----	0.0800N	0.0877	+ 0.0084	.4140	----	----	----	----	147	UNCH
15100	----	----	----	----	0.0800N	0.0843	+ 0.0081	.4030	----	----	----	----	1	UNCH
15200	----	----	----	----	0.0700N	0.0809	+ 0.0078	.3919	----	----	----	----	11	UNCH
15300	----	----	----	----	0.0700N	0.0777	+ 0.0076	.3811	----	----	----	----	5	UNCH
15400	----	----	----	----	0.0700N	0.0746	+ 0.0073	.3704	----	----	----	----	35	UNCH
15500	----	----	----	----	0.0600N	0.0715	+ 0.0070	.3597	----	----	----	----	48	UNCH
15600	----	----	----	----	0.0600N	0.0686	+ 0.0066	.3493	----	----	----	----	10	UNCH
15700	----	----	----	----	0.0600N	0.0657	+ 0.0061	.3389	----	----	----	----	28	UNCH
15800	----	----	----	----	0.0600N	0.0630	+ 0.0058	.3288	----	----	----	----	181	UNCH
15900	----	----	----	----	0.0500N	0.0605	+ 0.0056	.3191	----	----	----	----	1	UNCH
16000	----	----	----	----	0.0500N	0.0581	+ 0.0054	.3096	----	----	----	----	163	UNCH
16100	----	----	----	----	0.0500N	0.0557	+ 0.0051	.3001	----	----	----	----	41	UNCH
16200	----	----	----	----	0.0500N	0.0535	+ 0.0049	.2911	----	----	----	----	7	UNCH
16400	----	----	----	----	0.0400N	0.0492	+ 0.0045	.2733	----	----	----	----	1	UNCH
16500	----	----	----	----	0.0400N	0.0472	+ 0.0043	.2647	----	----	----	----	145	UNCH
16800	----	----	----	----	0.0400N	0.0416	+ 0.0038	.2401	----	----	----	----	25	UNCH
17000	----	----	----	----	0.0300N	0.0382	+ 0.0035	.2247	----	----	----	----	91	UNCH
17500	----	----	----	----	0.0300N	0.0308	+ 0.0026	.1894	----	----	----	----	100	UNCH
17600	----	----	----	----	0.0300N	0.0295	+ 0.0025	.1829	----	----	----	----	12	UNCH
17800	----	----	----	----	0.0200N	0.0271	+ 0.0023	.1707	----	----	----	----	1	UNCH
17900	----	----	----	----	0.0200N	0.0260	+ 0.0022	.1649	----	----	----	----	11	UNCH
18000	----	----	----	----	0.0200N	0.0249	+ 0.0021	.1592	----	----	----	----	50	UNCH
18500	----	----	----	----	0.0200N	0.0201	+ 0.0017	.1333	----	----	----	----	36	UNCH
20000	----	----	----	----	0.0100N	0.0105	+ 0.0007	.0766	----	----	----	----	725	UNCH
21000	----	----	----	----	0.0100N	0.0068	+ 0.0004	.0523	----	----	----	----	45	UNCH
22500	----	----	----	----	0.0000N	0.0036	+ 0.0002	.0296	----	----	----	----	450	UNCH
22900	----	----	----	----	0.0000N	0.0030	+ 0.0001	.0251	----	----	----	----	4	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL		HEATING OIL APO (AVG PRICE) OPTIONS											
JAN17													
25000	----	----	----	----	0.0000N	0.0013 + 0.0001	.0116	----	----	----	----	1	UNCH
TOTAL												3085	
FEB17													
12400	----	----	----	----	0.2100N	0.2303 + 0.0159	.7087	----	----	----	----	2	UNCH
12500	----	----	----	----	0.2100N	0.2240 + 0.0156	.6986	----	----	----	----	127	UNCH
12800	----	----	----	----	0.1900N	0.2059 + 0.0147	.6683	----	----	----	----	3	UNCH
12900	----	----	----	----	0.1900N	0.2000 + 0.0143	.6579	----	----	----	----	75	UNCH
13000	----	----	----	----	0.1800N	0.1943 + 0.0141	.6476	----	----	----	----	52	UNCH
13200	----	----	----	----	0.1700N	0.1831 + 0.0134	.6266	----	----	----	----	75	UNCH
13400	----	----	----	----	0.1600N	0.1724 + 0.0128	.6054	----	----	----	----	8	UNCH
13500	----	----	----	----	0.1500N	0.1672 + 0.0125	.5947	----	----	----	----	12	UNCH
13600	----	----	----	----	0.1500N	0.1621 + 0.0122	.5841	----	----	----	----	10	UNCH
13700	----	----	----	----	0.1500N	0.1571 + 0.0119	.5733	----	----	----	----	1	UNCH
13800	----	----	----	----	0.1400N	0.1522 + 0.0116	.5626	----	----	----	----	2	UNCH
14000	----	----	----	----	0.1300N	0.1427 + 0.0109	.5410	----	----	----	----	209	UNCH
14100	----	----	----	----	0.1300N	0.1382 + 0.0107	.5303	----	----	----	----	51	UNCH
14200	----	----	----	----	0.1200N	0.1337 + 0.0104	.5196	----	----	----	----	1	UNCH
14500	----	----	----	----	0.1100N	0.1209 + 0.0095	.4875	----	----	----	----	59	UNCH
14600	----	----	----	----	0.1100N	0.1169 + 0.0093	.4770	----	----	----	----	6	UNCH
14700	----	----	----	----	0.1000N	0.1129 + 0.0090	.4664	----	----	----	----	2	UNCH
14800	----	----	----	----	0.1000N	0.1090 + 0.0087	.4559	----	----	----	----	12	UNCH
14900	----	----	----	----	0.1000N	0.1053 + 0.0085	.4455	----	----	----	----	2	UNCH
15000	----	----	----	----	0.0900N	0.1016 + 0.0082	.4351	----	----	----	----	146	UNCH
15100	----	----	----	----	0.0900N	0.0980 + 0.0079	.4248	----	----	----	----	2	UNCH
15200	----	----	----	----	0.0900N	0.0945 + 0.0077	.4145	----	----	----	----	9	UNCH
15300	----	----	----	----	0.0800N	0.0912 + 0.0075	.4045	----	----	----	----	5	UNCH
15400	----	----	----	----	0.0800N	0.0879 + 0.0073	.3945	----	----	----	----	35	UNCH
15500	----	----	----	----	0.0800N	0.0846 + 0.0069	.3844	----	----	----	----	45	UNCH
15600	----	----	----	----	0.0700N	0.0815 + 0.0067	.3746	----	----	----	----	7	UNCH
15700	----	----	----	----	0.0700N	0.0785 + 0.0063	.3649	----	----	----	----	26	UNCH
15800	----	----	----	----	0.0700N	0.0755 + 0.0059	.3551	----	----	----	----	181	UNCH
15900	----	----	----	----	0.0700N	0.0727 + 0.0055	.3457	----	----	----	----	1	UNCH
16000	----	----	----	----	0.0600N	0.0701 + 0.0053	.3366	----	----	----	----	163	UNCH
16100	----	----	----	----	0.0600N	0.0676 + 0.0051	.3277	----	----	----	----	40	UNCH
16200	----	----	----	----	0.0600N	0.0652 + 0.0049	.3190	----	----	----	----	6	UNCH
16300	----	----	----	----	0.0600N	0.0628 + 0.0047	.3103	----	----	----	----	1	UNCH
16400	----	----	----	----	0.0600N	0.0605 + 0.0045	.3018	----	----	----	----	3	UNCH
16500	----	----	----	----	0.0500N	0.0583 + 0.0043	.2935	----	----	----	----	145	UNCH
16800	----	----	----	----	0.0500N	0.0521 + 0.0039	.2695	----	----	----	----	25	UNCH
17000	----	----	----	----	0.0400N	0.0483 + 0.0036	.2543	----	----	----	----	90	UNCH
17500	----	----	----	----	0.0400N	0.0399 + 0.0027	.2191	----	----	----	----	100	UNCH
17600	----	----	----	----	0.0400N	0.0384 + 0.0025	.2125	----	----	----	----	12	UNCH
17800	----	----	----	----	0.0300N	0.0357 + 0.0024	.2004	----	----	----	----	1	UNCH
17900	----	----	----	----	0.0300N	0.0343 + 0.0022	.1941	----	----	----	----	11	UNCH
18000	----	----	----	----	0.0300N	0.0331 + 0.0022	.1885	----	----	----	----	50	UNCH
18500	----	----	----	----	0.0300N	0.0274 + 0.0017	.1615	----	----	----	----	36	UNCH
20000	----	----	----	----	0.0100N	0.0155 + 0.0008	.1000	----	----	----	----	725	UNCH
21000	----	----	----	----	0.0100N	0.0107 + 0.0005	.0725	----	----	----	----	45	UNCH
22500	----	----	----	----	0.0100N	0.0061 + 0.0001	.0441	----	----	----	----	450	UNCH
22900	----	----	----	----	0.0100N	0.0053 + 0.0001	.0388	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0000N	0.0025 UNCH	.0196	----	----	----	----	1	UNCH
TOTAL												3074	
MAR17													
12400	----	----	----	----	0.2200N	0.2377 + 0.0163	.7036	----	----	----	----	2	UNCH
12500	----	----	----	----	0.2200N	0.2316 + 0.0161	.6940	----	----	----	----	129	UNCH
12800	----	----	----	----	0.2000N	0.2137 + 0.0152	.6651	----	----	----	----	1	UNCH
12900	----	----	----	----	0.1900N	0.2079 + 0.0149	.6552	----	----	----	----	75	UNCH
13000	----	----	----	----	0.1900N	0.2022 + 0.0146	.6454	----	----	----	----	52	UNCH
13200	----	----	----	----	0.1800N	0.1912 + 0.0141	.6255	----	----	----	----	75	UNCH
13400	----	----	----	----	0.1700N	0.1805 + 0.0134	.6054	----	----	----	----	8	UNCH
13500	----	----	----	----	0.1600N	0.1754 + 0.0132	.5953	----	----	----	----	14	UNCH
13600	----	----	----	----	0.1600N	0.1703 + 0.0129	.5852	----	----	----	----	9	UNCH
13800	----	----	----	----	0.1500N	0.1605 + 0.0124	.5649	----	----	----	----	1	UNCH
13900	----	----	----	----	0.1400N	0.1557 + 0.0121	.5547	----	----	----	----	1	UNCH
14000	----	----	----	----	0.1400N	0.1510 + 0.0117	.5445	----	----	----	----	208	UNCH
14100	----	----	----	----	0.1400N	0.1465 + 0.0115	.5344	----	----	----	----	51	UNCH
14500	----	----	----	----	0.1200N	0.1292 + 0.0105	.4939	----	----	----	----	54	UNCH
14600	----	----	----	----	0.1100N	0.1251 + 0.0102	.4839	----	----	----	----	4	UNCH
14700	----	----	----	----	0.1100N	0.1211 + 0.0099	.4738	----	----	----	----	1	UNCH
14800	----	----	----	----	0.1100N	0.1172 + 0.0097	.4639	----	----	----	----	12	UNCH
14900	----	----	----	----	0.1000N	0.1134 + 0.0094	.4540	----	----	----	----	2	UNCH
15000	----	----	----	----	0.1000N	0.1097 + 0.0092	.4441	----	----	----	----	146	UNCH
15100	----	----	----	----	0.1000N	0.1060 + 0.0089	.4343	----	----	----	----	1	UNCH
15200	----	----	----	----	0.0900N	0.1025 + 0.0087	.4246	----	----	----	----	9	UNCH
15300	----	----	----	----	0.0900N	0.0991 + 0.0085	.4150	----	----	----	----	3	UNCH
15400	----	----	----	----	0.0900N	0.0957 + 0.0082	.4053	----	----	----	----	36	UNCH
15500	----	----	----	----	0.0800N	0.0924 + 0.0080	.3958	----	----	----	----	45	UNCH
15600	----	----	----	----	0.0800N	0.0892 + 0.0077	.3864	----	----	----	----	3	UNCH
15700	----	----	----	----	0.0800N	0.0861 + 0.0073	.3771	----	----	----	----	25	UNCH
15800	----	----	----	----	0.0800N	0.0831 + 0.0069	.3679	----	----	----	----	181	UNCH
16000	----	----	----	----	0.0700N	0.0775 + 0.0063	.3500	----	----	----	----	164	UNCH
16100	----	----	----	----	0.0700N	0.0749 + 0.0060	.3415	----	----	----	----	40	UNCH
16200	----	----	----	----	0.0700N	0.0724 + 0.0059	.3330	----	----	----	----	5	UNCH
16400	----	----	----	----	0.0600N	0.0676 + 0.0055	.3166	----	----	----	----	2	UNCH
16500	----	----	----	----	0.0600N	0.0653 + 0.0053	.3085	----	----	----	----	145	UNCH
16800	----	----	----	----	0.0500N	0.0588 + 0.0048	.2851	----	----	----	----	25	UNCH
17000	----	----	----	----	0.0500N	0.0548 + 0.0045	.2703	----	----	----	----	87	UNCH
17500	----	----	----	----	0.0400N	0.0459 + 0.0035	.2357	----	----	----	----	100	UNCH
17600	----	----	----	----	0.0400N	0.0444 + 0.0034	.2295	----	----	----	----	12	UNCH
17800	----	----	----	----	0.0400N	0.0414 + 0.0032	.2171	----	----	----	----	2	UNCH
17900	----	----	----	----	0.0400N	0.0400 + 0.0030	.2112	----	----	----	----	11	UNCH
18000	----	----	----	----	0.0400N	0.0386 + 0.0029	.2053	----	----	----	----	50	UNCH
18500	----	----	----	----	0.0300N	0.0324 + 0.0024	.1781	----	----	----	----	36	UNCH
20000	----	----	----	----	0.0200N	0.0193 + 0.0013	.1155	----	----	----	----	725	UNCH
21000	----	----	----	----	0.0100N	0.0137 + 0.0008	.0860	----	----	----	----	45	UNCH
22500	----	----	----	----	0.0100N	0.0083 + 0.0005	.0553	----	----	----	----	450	UNCH
22900	----	----	----	----	0.0100N	0.0072 + 0.0003	.0488	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0000N	0.0037 + 0.0002	.0267	----	----	----	----	1	UNCH
TOTAL												3052	
APR17													
12500	----	----	----	----	0.2300N	0.2428 + 0.0154	.6945	----	----	----	----	1	UNCH
12800	----	----	----	----	0.2100N	0.2251 + 0.0146	.6670	----	----	----	----	1	UNCH
12900	----	----	----	----	0.2100N	0.2194 + 0.0143	.6576	----	----	----	----	65	UNCH
13000	----	----	----	----	0.2000N	0.2138 + 0.0141	.6484	----	----	----	----	27	UNCH
13500	----	----	----	----	0.1700N	0.1872 + 0.0128	.6011	----	----	----	----	1	UNCH
13600	----	----	----	----	0.1700N	0.1821 + 0.0125	.5916	----	----	----	----	1	UNCH
13900	----	----	----	----	0.1600N	0.1676 + 0.0116	.5629	----	----	----	----	2	UNCH
14000	----	----	----	----	0.1500N	0.1630 + 0.0112	.5533	----	----	----	----	30	UNCH
14600	----	----	----	----	0.1300N	0.1377 + 0.0098	.4968	----	----	----	----	4	UNCH
14800	----	----	----	----	0.1200N	0.1300 + 0.0094	.4783	----	----	----	----	12	UNCH
14900	----	----	----	----	0.1200N	0.1263 + 0.0092	.4692	----	----	----	----	6	UNCH
15000	----	----	----	----	0.1100N	0.1226 + 0.0089	.4600	----	----	----	----	21	UNCH
15200	----	----	----	----	0.1100N	0.1156 + 0.0085	.4421	----	----	----	----	8	UNCH
15400	----	----	----	----	0.1000N	0.1088 + 0.0080	.4242	----	----	----	----	10	UNCH
15500	----	----	----	----	0.1000N	0.1056 + 0.0079	.4155	----	----	----	----	35	UNCH
15600	----	----	----	----	0.0900N	0.1024 + 0.0076	.4068	----	----	----	----	2	UNCH
15700	----	----	----	----	0.0900N	0.0993 + 0.0074	.3982	----	----	----	----	25	UNCH
15800	----	----	----	----	0.0900N	0.0963 + 0.0072	.3897	----	----	----	----	32	UNCH
16000	----	----	----	----	0.0800N	0.0905 + 0.0069	.3730	----	----	----	----	111	UNCH
16100	----	----	----	----	0.0800N	0.0877 + 0.0067	.3647	----	----	----	----	40	UNCH
16200	----	----	----	----	0.0800N	0.0850 + 0.0065	.3566	----	----	----	----	2	UNCH
16800	----	----	----	----	0.0600N	0.0700 + 0.0053	.3098	----	----	----	----	25	UNCH
17000	----	----	----	----	0.0600N	0.0657 + 0.0050	.2954	----	----	----	----	82	UNCH
17500	----	----	----	----	0.0500N	0.0560 + 0.0043	.2615	----	----	----	----	30	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL		HEATING OIL APO (AVG PRICE) OPTIONS											
APR17													
17600	----	----	----	----	0.0500N	0.0542 + 0.0041	.2550	----	----	----	----	12	UNCH
17900	----	----	----	----	0.0500N	0.0492 + 0.0038	.2365	----	----	----	----	13	UNCH
18500	----	----	----	----	0.0400N	0.0404 + 0.0030	.2025	----	----	----	----	36	UNCH
20000	----	----	----	----	0.0200N	0.0249 + 0.0018	.1362	----	----	----	----	335	UNCH
21000	----	----	----	----	0.0200N	0.0181 + 0.0012	.1039	----	----	----	----	105	UNCH
22500	----	----	----	----	0.0100N	0.0115 + 0.0007	.0699	----	----	----	----	50	UNCH
22900	----	----	----	----	0.0100N	0.0102 + 0.0006	.0629	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0100N	0.0055 + 0.0003	.0362	----	----	----	----	120	UNCH
TOTAL												1248	
MAY17													
12900	----	----	----	----	0.2200N	0.2327 + 0.0143	.6625	----	----	----	----	65	UNCH
13000	----	----	----	----	0.2100N	0.2271 + 0.0141	.6537	----	----	----	----	27	UNCH
13900	----	----	----	----	0.1700N	0.1806 + 0.0119	.5729	----	----	----	----	1	UNCH
14000	----	----	----	----	0.1600N	0.1759 + 0.0115	.5639	----	----	----	----	30	UNCH
14700	----	----	----	----	0.1400N	0.1462 + 0.0100	.5014	----	----	----	----	2	UNCH
14800	----	----	----	----	0.1300N	0.1423 + 0.0097	.4926	----	----	----	----	12	UNCH
14900	----	----	----	----	0.1300N	0.1385 + 0.0096	.4839	----	----	----	----	6	UNCH
15000	----	----	----	----	0.1300N	0.1347 + 0.0093	.4751	----	----	----	----	22	UNCH
15200	----	----	----	----	0.1200N	0.1275 + 0.0089	.4579	----	----	----	----	8	UNCH
15400	----	----	----	----	0.1100N	0.1205 + 0.0085	.4409	----	----	----	----	10	UNCH
15500	----	----	----	----	0.1100N	0.1172 + 0.0083	.4326	----	----	----	----	35	UNCH
15600	----	----	----	----	0.1100N	0.1139 + 0.0081	.4242	----	----	----	----	1	UNCH
15700	----	----	----	----	0.1000N	0.1107 + 0.0079	.4159	----	----	----	----	25	UNCH
15800	----	----	----	----	0.1000N	0.1076 + 0.0078	.4078	----	----	----	----	32	UNCH
16000	----	----	----	----	0.0900N	0.1015 + 0.0074	.3916	----	----	----	----	111	UNCH
16100	----	----	----	----	0.0900N	0.0986 + 0.0072	.3837	----	----	----	----	40	UNCH
16200	----	----	----	----	0.0900N	0.0957 + 0.0070	.3757	----	----	----	----	1	UNCH
16800	----	----	----	----	0.0700N	0.0800 + 0.0060	.3303	----	----	----	----	25	UNCH
17000	----	----	----	----	0.0700N	0.0752 + 0.0054	.3158	----	----	----	----	82	UNCH
17500	----	----	----	----	0.0600N	0.0649 + 0.0048	.2825	----	----	----	----	40	UNCH
17600	----	----	----	----	0.0600N	0.0630 + 0.0046	.2762	----	----	----	----	12	UNCH
17900	----	----	----	----	0.0500N	0.0576 + 0.0043	.2578	----	----	----	----	13	UNCH
18500	----	----	----	----	0.0400N	0.0480 + 0.0035	.2236	----	----	----	----	36	UNCH
20000	----	----	----	----	0.0300N	0.0306 + 0.0022	.1553	----	----	----	----	335	UNCH
21000	----	----	----	----	0.0200N	0.0229 + 0.0016	.1217	----	----	----	----	105	UNCH
22500	----	----	----	----	0.0100N	0.0151 + 0.0010	.0848	----	----	----	----	50	UNCH
22900	----	----	----	----	0.0100N	0.0135 + 0.0009	.0769	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0100N	0.0077 + 0.0005	.0466	----	----	----	----	120	UNCH
TOTAL												1250	
JUN17													
12900	----	----	----	----	0.2300N	0.2419 + 0.0135	.6702	----	----	----	----	65	UNCH
13000	----	----	----	----	0.2200N	0.2362 + 0.0132	.6617	----	----	----	----	27	UNCH
14000	----	----	----	----	0.1700N	0.1849 + 0.0109	.5739	----	----	----	----	30	UNCH
14800	----	----	----	----	0.1400N	0.1505 + 0.0092	.5041	----	----	----	----	12	UNCH
14900	----	----	----	----	0.1400N	0.1466 + 0.0090	.4955	----	----	----	----	4	UNCH
15000	----	----	----	----	0.1300N	0.1427 + 0.0087	.4869	----	----	----	----	23	UNCH
15200	----	----	----	----	0.1300N	0.1353 + 0.0084	.4700	----	----	----	----	8	UNCH
15400	----	----	----	----	0.1200N	0.1282 + 0.0080	.4533	----	----	----	----	10	UNCH
15500	----	----	----	----	0.1200N	0.1247 + 0.0078	.4450	----	----	----	----	35	UNCH
15700	----	----	----	----	0.1100N	0.1180 + 0.0074	.4286	----	----	----	----	25	UNCH
15800	----	----	----	----	0.1100N	0.1148 + 0.0073	.4205	----	----	----	----	31	UNCH
16000	----	----	----	----	0.1000N	0.1085 + 0.0069	.4045	----	----	----	----	111	UNCH
16100	----	----	----	----	0.1000N	0.1055 + 0.0067	.3966	----	----	----	----	40	UNCH
16800	----	----	----	----	0.0800N	0.0862 + 0.0056	.3436	----	----	----	----	25	UNCH
17000	----	----	----	----	0.0800N	0.0812 + 0.0052	.3291	----	----	----	----	82	UNCH
17500	----	----	----	----	0.0700N	0.0703 + 0.0044	.2955	----	----	----	----	30	UNCH
17600	----	----	----	----	0.0600N	0.0683 + 0.0043	.2891	----	----	----	----	12	UNCH
17900	----	----	----	----	0.0600N	0.0626 + 0.0039	.2705	----	----	----	----	11	UNCH
18000	----	----	----	----	0.0600N	0.0608 + 0.0038	.2645	----	----	----	----	10	UNCH
18100	----	----	----	----	0.0600N	0.0590 + 0.0037	.2585	----	----	----	----	2	UNCH
18500	----	----	----	----	0.0500N	0.0524 + 0.0032	.2358	----	----	----	----	36	UNCH
20000	----	----	----	----	0.0300N	0.0340 + 0.0020	.1663	----	----	----	----	335	UNCH
21000	----	----	----	----	0.0200N	0.0256 + 0.0013	.1313	----	----	----	----	105	UNCH
22500	----	----	----	----	0.0200N	0.0171 + 0.0008	.0927	----	----	----	----	50	UNCH
23000	----	----	----	----	0.0100N	0.0150 + 0.0007	.0826	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0100N	0.0090 + 0.0004	.0525	----	----	----	----	120	UNCH
TOTAL												1243	
JUL17													
12900	----	----	----	----	0.2400N	0.2534 + 0.0140	.6782	----	----	----	----	5	UNCH
13000	----	----	----	----	0.2300N	0.2478 + 0.0138	.6698	----	----	----	----	10	UNCH
14000	----	----	----	----	0.1800N	0.1959 + 0.0117	.5849	----	----	----	----	30	UNCH
14800	----	----	----	----	0.1500N	0.1609 + 0.0099	.5171	----	----	----	----	12	UNCH
15000	----	----	----	----	0.1400N	0.1530 + 0.0096	.5004	----	----	----	----	20	UNCH
15200	----	----	----	----	0.1400N	0.1454 + 0.0092	.4839	----	----	----	----	8	UNCH
15400	----	----	----	----	0.1300N	0.1381 + 0.0088	.4676	----	----	----	----	10	UNCH
15500	----	----	----	----	0.1300N	0.1345 + 0.0086	.4595	----	----	----	----	10	UNCH
15800	----	----	----	----	0.1200N	0.1243 + 0.0080	.4356	----	----	----	----	21	UNCH
15900	----	----	----	----	0.1100N	0.1211 + 0.0079	.4278	----	----	----	----	5	UNCH
16000	----	----	----	----	0.1100N	0.1179 + 0.0077	.4200	----	----	----	----	1	UNCH
16100	----	----	----	----	0.1100N	0.1148 + 0.0076	.4123	----	----	----	----	15	UNCH
16500	----	----	----	----	0.1000N	0.1030 + 0.0069	.3821	----	----	----	----	130	UNCH
16900	----	----	----	----	0.0900N	0.0922 + 0.0063	.3531	----	----	----	----	2	UNCH
17000	----	----	----	----	0.0800N	0.0896 + 0.0061	.3459	----	----	----	----	147	UNCH
17500	----	----	----	----	0.0700N	0.0781 + 0.0053	.3125	----	----	----	----	80	UNCH
17600	----	----	----	----	0.0700N	0.0759 + 0.0051	.3060	----	----	----	----	12	UNCH
17900	----	----	----	----	0.0700N	0.0699 + 0.0047	.2875	----	----	----	----	11	UNCH
18000	----	----	----	----	0.0600N	0.0680 + 0.0046	.2815	----	----	----	----	10	UNCH
18200	----	----	----	----	0.0600N	0.0643 + 0.0044	.2697	----	----	----	----	3	UNCH
18500	----	----	----	----	0.0600N	0.0591 + 0.0040	.2527	----	----	----	----	36	UNCH
20000	----	----	----	----	0.0400N	0.0391 + 0.0026	.1817	----	----	----	----	47	UNCH
21000	----	----	----	----	0.0300N	0.0298 + 0.0019	.1451	----	----	----	----	195	UNCH
22500	----	----	----	----	0.0200N	0.0204 + 0.0013	.1048	----	----	----	----	50	UNCH
23100	----	----	----	----	0.0200N	0.0175 + 0.0010	.0918	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0100N	0.0110 + 0.0006	.0609	----	----	----	----	1	UNCH
TOTAL												875	
AUG17													
12900	----	----	----	----	0.2500N	0.2645 + 0.0135	.6868	----	----	----	----	5	UNCH
13000	----	----	----	----	0.2500N	0.2588 + 0.0133	.6787	----	----	----	----	10	UNCH
14000	----	----	----	----	0.1900N	0.2060 + 0.0113	.5959	----	----	----	----	30	UNCH
14800	----	----	----	----	0.1600N	0.1701 + 0.0093	.5293	----	----	----	----	12	UNCH
15000	----	----	----	----	0.1500N	0.1621 + 0.0090	.5130	----	----	----	----	20	UNCH
15200	----	----	----	----	0.1500N	0.1543 + 0.0086	.4968	----	----	----	----	8	UNCH
15400	----	----	----	----	0.1400N	0.1468 + 0.0082	.4807	----	----	----	----	10	UNCH
15500	----	----	----	----	0.1400N	0.1432 + 0.0081	.4728	----	----	----	----	10	UNCH
15800	----	----	----	----	0.1300N	0.1328 + 0.0076	.4492	----	----	----	----	21	UNCH
15900	----	----	----	----	0.1200N	0.1294 + 0.0074	.4415	----	----	----	----	5	UNCH
16000	----	----	----	----	0.1200N	0.1262 + 0.0073	.4338	----	----	----	----	1	UNCH
16100	----	----	----	----	0.1200N	0.1230 + 0.0071	.4262	----	----	----	----	15	UNCH
16500	----	----	----	----	0.1000N	0.1108 + 0.0064	.3963	----	----	----	----	130	UNCH
16900	----	----	----	----	0.0900N	0.0997 + 0.0059	.3677	----	----	----	----	2	UNCH
17000	----	----	----	----	0.0900N	0.0970 + 0.0057	.3606	----	----	----	----	147	UNCH
17500	----	----	----	----	0.0800N	0.0848 + 0.0048	.3269	----	----	----	----	80	UNCH
17600	----	----	----	----	0.0800N	0.0826 + 0.0047	.3206	----	----	----	----	12	UNCH
17900	----	----	----	----	0.0700N	0.0762 + 0.0043	.3018	----	----	----	----	11	UNCH
18000	----	----	----	----	0.0700N	0.0742 + 0.0042	.2958	----	----	----	----	10	UNCH
18400	----	----	----	----	0.0600N	0.0666 + 0.0038	.2724	----	----	----	----	3	UNCH
18500	----	----	----	----	0.0600N	0.0648 + 0.0037	.2668	----	----	----	----	36	UNCH
20000	----	----	----	----	0.0400N	0.0434 + 0.0023	.1942	----	----	----	----	47	UNCH
21000	----	----	----	----	0.0300N	0.0333 + 0.0015	.1562	----	----	----	----	195	UNCH
22500	----	----	----	----	0.0200N	0.0230 + 0.0009	.1139	----	----	----	----	50	UNCH
23300	----	----	----	----	0.0200N	0.0190 + 0.0007	.0965	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0100N	0.0128 + 0.0004	.0681	----	----	----	----	1	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL		HEATING OIL APO (AVG PRICE) OPTIONS												
TOTAL													875	
SEP17														
12900	----	----	----	----	0.2600N	0.2766	+ 0.0139	.6946	----	----	----	----	5	UNCH
13000	----	----	----	----	0.2600N	0.2708	+ 0.0137	.6867	----	----	----	----	10	UNCH
14000	----	----	----	----	0.2100N	0.2172	+ 0.0118	.6064	----	----	----	----	30	UNCH
14800	----	----	----	----	0.1700N	0.1805	+ 0.0101	.5415	----	----	----	----	12	UNCH
15000	----	----	----	----	0.1600N	0.1722	+ 0.0097	.5255	----	----	----	----	20	UNCH
15200	----	----	----	----	0.1500N	0.1642	+ 0.0093	.5096	----	----	----	----	8	UNCH
15400	----	----	----	----	0.1500N	0.1566	+ 0.0091	.4939	----	----	----	----	10	UNCH
15500	----	----	----	----	0.1400N	0.1529	+ 0.0089	.4861	----	----	----	----	10	UNCH
15800	----	----	----	----	0.1300N	0.1421	+ 0.0084	.4629	----	----	----	----	21	UNCH
15900	----	----	----	----	0.1300N	0.1387	+ 0.0082	.4554	----	----	----	----	5	UNCH
16000	----	----	----	----	0.1300N	0.1353	+ 0.0081	.4478	----	----	----	----	1	UNCH
16100	----	----	----	----	0.1200N	0.1320	+ 0.0079	.4403	----	----	----	----	17	UNCH
16500	----	----	----	----	0.1100N	0.1194	+ 0.0073	.4108	----	----	----	----	130	UNCH
16900	----	----	----	----	0.1000N	0.1078	+ 0.0067	.3823	----	----	----	----	2	UNCH
17000	----	----	----	----	0.1000N	0.1050	+ 0.0065	.3753	----	----	----	----	147	UNCH
17500	----	----	----	----	0.0900N	0.0922	+ 0.0057	.3417	----	----	----	----	80	UNCH
17600	----	----	----	----	0.0800N	0.0899	+ 0.0056	.3354	----	----	----	----	12	UNCH
17900	----	----	----	----	0.0800N	0.0832	+ 0.0052	.3166	----	----	----	----	11	UNCH
18000	----	----	----	----	0.0800N	0.0811	+ 0.0051	.3106	----	----	----	----	10	UNCH
18500	----	----	----	----	0.0700N	0.0712	+ 0.0045	.2815	----	----	----	----	39	UNCH
20000	----	----	----	----	0.0500N	0.0483	+ 0.0030	.2075	----	----	----	----	47	UNCH
21000	----	----	----	----	0.0400N	0.0373	+ 0.0022	.1682	----	----	----	----	195	UNCH
22500	----	----	----	----	0.0200N	0.0262	+ 0.0015	.1246	----	----	----	----	50	UNCH
23400	----	----	----	----	0.0200N	0.0213	+ 0.0012	.1041	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0100N	0.0149	+ 0.0008	.0760	----	----	----	----	1	UNCH
TOTAL													877	
OCT17														
12900	----	----	----	----	0.2700N	0.2883	+ 0.0136	.7016	----	----	----	----	5	UNCH
13000	----	----	----	----	0.2700N	0.2824	+ 0.0134	.6940	----	----	----	----	10	UNCH
14800	----	----	----	----	0.1800N	0.1906	+ 0.0099	.5526	----	----	----	----	12	UNCH
15000	----	----	----	----	0.1700N	0.1822	+ 0.0096	.5370	----	----	----	----	20	UNCH
15200	----	----	----	----	0.1600N	0.1741	+ 0.0093	.5214	----	----	----	----	8	UNCH
15400	----	----	----	----	0.1600N	0.1662	+ 0.0089	.5060	----	----	----	----	10	UNCH
15800	----	----	----	----	0.1400N	0.1513	+ 0.0082	.4756	----	----	----	----	21	UNCH
16000	----	----	----	----	0.1400N	0.1443	+ 0.0079	.4607	----	----	----	----	1	UNCH
16100	----	----	----	----	0.1300N	0.1409	+ 0.0078	.4533	----	----	----	----	15	UNCH
17000	----	----	----	----	0.1100N	0.1131	+ 0.0065	.3892	----	----	----	----	82	UNCH
17500	----	----	----	----	0.0900N	0.0997	+ 0.0058	.3558	----	----	----	----	275	UNCH
17600	----	----	----	----	0.0900N	0.0972	+ 0.0056	.3493	----	----	----	----	12	UNCH
17900	----	----	----	----	0.0900N	0.0902	+ 0.0052	.3306	----	----	----	----	11	UNCH
18000	----	----	----	----	0.0800N	0.0880	+ 0.0051	.3246	----	----	----	----	10	UNCH
18500	----	----	----	----	0.0700N	0.0776	+ 0.0045	.2953	----	----	----	----	36	UNCH
18600	----	----	----	----	0.0700N	0.0757	+ 0.0045	.2898	----	----	----	----	2	UNCH
20000	----	----	----	----	0.0500N	0.0534	+ 0.0031	.2206	----	----	----	----	201	UNCH
22500	----	----	----	----	0.0300N	0.0291	+ 0.0015	.1338	----	----	----	----	275	UNCH
23500	----	----	----	----	0.0200N	0.0230	+ 0.0012	.1094	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0200N	0.0163	+ 0.0009	.0812	----	----	----	----	174	UNCH
TOTAL													1184	
NOV17														
12900	----	----	----	----	0.2900N	0.2984	+ 0.0134	.7077	----	----	----	----	5	UNCH
13000	----	----	----	----	0.2800N	0.2925	+ 0.0132	.7003	----	----	----	----	10	UNCH
14800	----	----	----	----	0.1900N	0.1994	+ 0.0099	.5620	----	----	----	----	12	UNCH
15000	----	----	----	----	0.1800N	0.1908	+ 0.0096	.5466	----	----	----	----	20	UNCH
15200	----	----	----	----	0.1700N	0.1825	+ 0.0093	.5314	----	----	----	----	8	UNCH
15300	----	----	----	----	0.1700N	0.1784	+ 0.0091	.5237	----	----	----	----	1	UNCH
15400	----	----	----	----	0.1700N	0.1745	+ 0.0090	.5162	----	----	----	----	10	UNCH
15800	----	----	----	----	0.1500N	0.1593	+ 0.0084	.4863	----	----	----	----	21	UNCH
16000	----	----	----	----	0.1400N	0.1521	+ 0.0080	.4715	----	----	----	----	1	UNCH
16100	----	----	----	----	0.1400N	0.1486	+ 0.0079	.4642	----	----	----	----	15	UNCH
17000	----	----	----	----	0.1100N	0.1200	+ 0.0066	.4007	----	----	----	----	82	UNCH
17500	----	----	----	----	0.1000N	0.1061	+ 0.0059	.3674	----	----	----	----	275	UNCH
17600	----	----	----	----	0.1000N	0.1035	+ 0.0057	.3609	----	----	----	----	12	UNCH
17900	----	----	----	----	0.0900N	0.0962	+ 0.0053	.3421	----	----	----	----	11	UNCH
18000	----	----	----	----	0.0900N	0.0939	+ 0.0052	.3361	----	----	----	----	10	UNCH
18500	----	----	----	----	0.0800N	0.0831	+ 0.0046	.3068	----	----	----	----	36	UNCH
18700	----	----	----	----	0.0700N	0.0791	+ 0.0044	.2956	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0500N	0.0577	+ 0.0031	.2313	----	----	----	----	201	UNCH
22500	----	----	----	----	0.0300N	0.0320	+ 0.0016	.1426	----	----	----	----	275	UNCH
23700	----	----	----	----	0.0200N	0.0244	+ 0.0013	.1131	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0200N	0.0182	+ 0.0009	.0878	----	----	----	----	174	UNCH
TOTAL													1184	
DEC17														
12900	----	----	----	----	0.3000N	0.3093	+ 0.0130	.7137	----	----	----	----	5	UNCH
13000	----	----	----	----	0.2900N	0.3034	+ 0.0129	.7064	----	----	----	----	10	UNCH
14800	----	----	----	----	0.2000N	0.2090	+ 0.0097	.5716	----	----	----	----	12	UNCH
15000	----	----	----	----	0.1900N	0.2002	+ 0.0093	.5565	----	----	----	----	20	UNCH
15200	----	----	----	----	0.1800N	0.1918	+ 0.0090	.5415	----	----	----	----	8	UNCH
15300	----	----	----	----	0.1800N	0.1877	+ 0.0089	.5341	----	----	----	----	1	UNCH
15400	----	----	----	----	0.1700N	0.1836	+ 0.0087	.5266	----	----	----	----	10	UNCH
15800	----	----	----	----	0.1600N	0.1681	+ 0.0081	.4972	----	----	----	----	21	UNCH
16000	----	----	----	----	0.1500N	0.1607	+ 0.0078	.4827	----	----	----	----	1	UNCH
16100	----	----	----	----	0.1500N	0.1571	+ 0.0076	.4755	----	----	----	----	15	UNCH
17000	----	----	----	----	0.1200N	0.1277	+ 0.0065	.4128	----	----	----	----	82	UNCH
17500	----	----	----	----	0.1100N	0.1134	+ 0.0058	.3798	----	----	----	----	275	UNCH
17600	----	----	----	----	0.1100N	0.1107	+ 0.0057	.3733	----	----	----	----	12	UNCH
17900	----	----	----	----	0.1000N	0.1031	+ 0.0052	.3546	----	----	----	----	11	UNCH
18500	----	----	----	----	0.0800N	0.0894	+ 0.0045	.3192	----	----	----	----	36	UNCH
18800	----	----	----	----	0.0800N	0.0833	+ 0.0043	.3026	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0600N	0.0628	+ 0.0031	.2432	----	----	----	----	201	UNCH
22500	----	----	----	----	0.0300N	0.0355	+ 0.0017	.1526	----	----	----	----	275	UNCH
23800	----	----	----	----	0.0300N	0.0267	+ 0.0012	.1198	----	----	----	----	4	UNCH
25000	----	----	----	----	0.0200N	0.0206	+ 0.0009	.0958	----	----	----	----	174	UNCH
TOTAL													1174	
JAN18														
13600	----	----	----	----	0.2600N	0.2727	+ 0.0113	.6658	----	----	----	----	50	UNCH
14100	----	----	----	----	0.2400N	0.2476	+ 0.0105	.6284	----	----	----	----	7	UNCH
14500	----	----	----	----	0.2200N	0.2289	+ 0.0098	.5987	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2100N	0.2245	+ 0.0097	.5913	----	----	----	----	40	UNCH
15300	----	----	----	----	0.1900N	0.1951	+ 0.0086	.5403	----	----	----	----	1	UNCH
16000	----	----	----	----	0.1600N	0.1691	+ 0.0076	.4909	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1500N	0.1590	+ 0.0072	.4705	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1500N	0.1557	+ 0.0071	.4638	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1300N	0.1374	+ 0.0064	.4247	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0700N	0.0720	+ 0.0035	.2617	----	----	----	----	1	UNCH
TOTAL													189	
FEB18														
13600	----	----	----	----	0.2600N	0.2749	+ 0.0119	.6651	----	----	----	----	50	UNCH
14100	----	----	----	----	0.2400N	0.2499	+ 0.0111	.6283	----	----	----	----	7	UNCH
14500	----	----	----	----	0.2200N	0.2313	+ 0.0104	.5989	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2200N	0.2269	+ 0.0104	.5916	----	----	----	----	40	UNCH
15300	----	----	----	----	0.1900N	0.1976	+ 0.0093	.5412	----	----	----	----	1	UNCH
16000	----	----	----	----	0.1600N	0.1717	+ 0.0083	.4926	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1500N	0.1615	+ 0.0078	.4724	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1500N	0.1583	+ 0.0078	.4658	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1300N	0.1399	+ 0.0070	.4271	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0700N	0.0742	+ 0.0041	.2657	----	----	----	----	1	UNCH
TOTAL													189	
MAR18														
13600	----	----	----	----	0.2600N	0.2744	+ 0.0127	.6621	----	----	----	----	50	UNCH
14100	----	----	----	----	0.2400N	0.2497	+ 0.0120	.6255	----	----	----	----	7	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL		HEATING OIL APO (AVG PRICE) OPTIONS											
MAR18													
14500	----	----	----	----	0.2200N	0.2312 + 0.0113	.5964	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2200N	0.2268 + 0.0112	.5892	----	----	----	----	40	UNCH
15300	----	----	----	----	0.1900N	0.1978 + 0.0101	.5394	----	----	----	----	1	UNCH
16000	----	----	----	----	0.1600N	0.1722 + 0.0092	.4914	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1500N	0.1621 + 0.0087	.4714	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1500N	0.1588 + 0.0086	.4648	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1300N	0.1406 + 0.0078	.4266	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0700N	0.0751 + 0.0047	.2668	----	----	----	----	1	UNCH
TOTAL												189	
APR18													
13600	----	----	----	----	0.2700N	0.2798 + 0.0138	.6648	----	----	----	----	50	UNCH
14100	----	----	----	----	0.2400N	0.2550 + 0.0130	.6288	----	----	----	----	7	UNCH
14500	----	----	----	----	0.2200N	0.2366 + 0.0125	.6002	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2200N	0.2321 + 0.0122	.5931	----	----	----	----	40	UNCH
16000	----	----	----	----	0.1700N	0.1771 + 0.0102	.4965	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1600N	0.1670 + 0.0098	.4768	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1500N	0.1637 + 0.0097	.4703	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1400N	0.1453 + 0.0089	.4325	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0700N	0.0787 + 0.0056	.2738	----	----	----	----	1	UNCH
TOTAL												188	
MAY18													
13600	----	----	----	----	0.2700N	0.2851 + 0.0140	.6690	----	----	----	----	50	UNCH
14100	----	----	----	----	0.2500N	0.2602 + 0.0133	.6333	----	----	----	----	7	UNCH
14500	----	----	----	----	0.2300N	0.2416 + 0.0127	.6049	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2200N	0.2371 + 0.0125	.5979	----	----	----	----	40	UNCH
16000	----	----	----	----	0.1700N	0.1816 + 0.0105	.5020	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1600N	0.1713 + 0.0101	.4824	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1600N	0.1680 + 0.0100	.4759	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1400N	0.1493 + 0.0091	.4382	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0800N	0.0815 + 0.0057	.2794	----	----	----	----	1	UNCH
TOTAL												188	
JUN18													
13600	----	----	----	----	0.2800N	0.2934 + 0.0142	.6759	----	----	----	----	50	UNCH
14100	----	----	----	----	0.2500N	0.2682 + 0.0135	.6407	----	----	----	----	7	UNCH
14500	----	----	----	----	0.2400N	0.2493 + 0.0129	.6126	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2300N	0.2447 + 0.0127	.6056	----	----	----	----	40	UNCH
16000	----	----	----	----	0.1800N	0.1882 + 0.0107	.5104	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1700N	0.1777 + 0.0102	.4909	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1600N	0.1743 + 0.0101	.4844	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1500N	0.1552 + 0.0093	.4468	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0800N	0.0856 + 0.0059	.2876	----	----	----	----	1	UNCH
TOTAL												188	
JUL18													
14100	----	----	----	----	0.2600N	0.2769 + 0.0137	.6488	----	----	----	----	7	UNCH
16400	----	----	----	----	0.1700N	0.1813 + 0.0103	.4938	----	----	----	----	4	UNCH
TOTAL												11	
AUG18													
14100	----	----	----	----	0.2700N	0.2864 + 0.0138	.6578	----	----	----	----	7	UNCH
16400	----	----	----	----	0.1800N	0.1888 + 0.0105	.5038	----	----	----	----	4	UNCH
TOTAL												11	
SEP18													
14100	----	----	----	----	0.2800N	0.2942 + 0.0137	.6657	----	----	----	----	7	UNCH
16400	----	----	----	----	0.1800N	0.1947 + 0.0105	.5120	----	----	----	----	4	UNCH
TOTAL												11	
OCT18													
14100	----	----	----	----	0.2900N	0.3023 + 0.0135	.6728	----	----	----	----	7	UNCH
16400	----	----	----	----	0.1900N	0.2012 + 0.0104	.5201	----	----	----	----	4	UNCH
TOTAL												11	
NOV18													
14100	----	----	----	----	0.3000N	0.3097 + 0.0135	.6791	----	----	----	----	7	UNCH
16400	----	----	----	----	0.2000N	0.2072 + 0.0105	.5274	----	----	----	----	4	UNCH
TOTAL												11	
DEC18													
14100	----	----	----	----	0.3100N	0.3190 + 0.0137	.6833	----	----	----	----	7	UNCH
16400	----	----	----	----	0.2100N	0.2158 + 0.0107	.5349	----	----	----	----	4	UNCH
TOTAL												11	
AT PUT		HEATING OIL APO (AVG PRICE) OPTIONS											
AUG16													
10000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	3	UNCH
10500	----	----	----	----	0.0000N	0.0001 UNCH	.0008	----	----	----	----	50	UNCH
10800	----	----	----	----	0.0000N	0.0001 - 0.0003	.0032	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0100N	0.0054 - 0.0061	.1263	----	----	----	----	100	UNCH
12500	----	----	----	----	0.0300N	0.0168 - 0.0121	.3137	----	----	----	----	101	UNCH
13000	----	----	----	----	0.0600N	0.0395 - 0.0184	.5650	----	----	----	----	25	UNCH
13500	----	----	----	----	0.1000N	0.0743 - 0.0228	.7884	----	----	----	----	100	UNCH
14000	----	----	----	----	0.1400N	0.1178 - 0.0249	.9222	----	----	----	----	59	UNCH
15000	----	----	----	----	0.2400N	0.2150 - 0.0260	.9962	----	----	----	----	151	UNCH
15500	----	----	----	----	0.2900N	0.2649 - 0.0260	.9994	----	----	----	----	1	UNCH
15700	----	----	----	----	0.3100N	0.2849 - 0.0260	.9997	----	----	----	----	10	UNCH
16000	----	----	----	----	0.3400N	0.3149 - 0.0260	.9999	----	----	----	----	202	UNCH
17000	----	----	----	----	0.4400N	0.4149 - 0.0260	1.0000	----	----	----	----	80	UNCH
17500	----	----	----	----	0.4900N	0.4648 - 0.0260	1.0000	----	----	----	----	15	UNCH
18500	----	----	----	----	0.5900N	0.5648 - 0.0260	1.0000	----	----	----	----	7	UNCH
19000	----	----	----	----	0.6400N	0.6148 - 0.0260	1.0000	----	----	----	----	11	UNCH
19500	----	----	----	----	0.6900N	0.6648 - 0.0260	1.0000	----	----	----	----	100	UNCH
20000	----	----	----	----	0.7400N	0.7148 - 0.0260	1.0000	----	----	----	----	80	UNCH
TOTAL												1096	
SEP16													
10000	----	----	----	----	0.0000N	0.0013 - 0.0008	.0184	----	----	----	----	3	UNCH
10500	----	----	----	----	0.0000N	0.0032 - 0.0015	.0413	----	----	----	----	50	UNCH
12000	----	----	----	----	0.0300N	0.0233 - 0.0075	.2243	----	----	----	----	226	UNCH
12500	----	----	----	----	0.0500N	0.0384 - 0.0107	.3299	----	----	----	----	101	UNCH
13000	----	----	----	----	0.0700N	0.0593 - 0.0141	.4502	----	----	----	----	25	UNCH
13500	----	----	----	----	0.1000N	0.0865 - 0.0174	.5741	----	----	----	----	200	UNCH
13900	----	----	----	----	0.1300N	0.1124 - 0.0199	.6682	----	----	----	----	4	UNCH
14000	----	----	----	----	0.1400N	0.1195 - 0.0204	.6901	----	----	----	----	59	UNCH
15000	----	----	----	----	0.2200N	0.1997 - 0.0249	.8656	----	----	----	----	151	UNCH
15500	----	----	----	----	0.2700N	0.2452 - 0.0260	.9191	----	----	----	----	1	UNCH
15700	----	----	----	----	0.2900N	0.2639 - 0.0264	.9346	----	----	----	----	10	UNCH
16000	----	----	----	----	0.3200N	0.2925 - 0.0268	.9535	----	----	----	----	202	UNCH
17000	----	----	----	----	0.4200N	0.3903 - 0.0275	.9855	----	----	----	----	80	UNCH
17200	----	----	----	----	0.4400N	0.4101 - 0.0275	.9888	----	----	----	----	1	UNCH
17500	----	----	----	----	0.4700N	0.4399 - 0.0276	.9923	----	----	----	----	15	UNCH
18500	----	----	----	----	0.5700N	0.5395 - 0.0277	.9986	----	----	----	----	7	UNCH
19000	----	----	----	----	0.6200N	0.5895 - 0.0276	.9993	----	----	----	----	11	UNCH
19500	----	----	----	----	0.6700N	0.6394 - 0.0277	.9997	----	----	----	----	100	UNCH
20000	----	----	----	----	0.7200N	0.6894 - 0.0276	.9998	----	----	----	----	80	UNCH
TOTAL												1326	
OCT16													
9900	----	----	----	----	0.0100N	0.0047 - 0.0014	.0430	----	----	----	----	1	UNCH
10000	----	----	----	----	0.0100N	0.0053 - 0.0015	.0479	----	----	----	----	3	UNCH
11200	----	----	----	----	0.0200N	0.0187 - 0.0043	.1418	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0400N	0.0365 - 0.0073	.2442	----	----	----	----	1	UNCH
13000	----	----	----	----	0.0800N	0.0727 - 0.0121	.4098	----	----	----	----	35	UNCH
13500	----	----	----	----	0.1100N	0.0975 - 0.0149	.5005	----	----	----	----	25	UNCH
13900	----	----	----	----	0.1400N	0.1207 - 0.0170	.5725	----	----	----	----	2	UNCH
14000	----	----	----	----	0.1400N	0.1270 - 0.0174	.5900	----	----	----	----	3	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT PUT		HEATING OIL APO (AVG PRICE) OPTIONS											
OCT16													
14100	----	----	----	----	0.1500N	0.1333 - 0.0180	.6075	----	----	----	----	5	UNCH
14900	----	----	----	----	0.2100N	0.1900 - 0.0215	.7349	----	----	----	----	1	UNCH
15000	----	----	----	----	0.2200N	0.1978 - 0.0219	.7493	----	----	----	----	1	UNCH
15500	----	----	----	----	0.2600N	0.2384 - 0.0239	.8127	----	----	----	----	1	UNCH
15700	----	----	----	----	0.2800N	0.2555 - 0.0245	.8355	----	----	----	----	10	UNCH
16100	----	----	----	----	0.3200N	0.2908 - 0.0255	.8713	----	----	----	----	1	UNCH
16500	----	----	----	----	0.3500N	0.3272 - 0.0262	.9022	----	----	----	----	10	UNCH
18500	----	----	----	----	0.5500N	0.5196 - 0.0282	.9820	----	----	----	----	7	UNCH
19000	----	----	----	----	0.6000N	0.5689 - 0.0284	.9840	----	----	----	----	6	UNCH
TOTAL												113	
NOV16													
9900	----	----	----	----	0.0100N	0.0092 - 0.0018	.0639	----	----	----	----	1	UNCH
10000	----	----	----	----	0.0100N	0.0101 - 0.0019	.0694	----	----	----	----	3	UNCH
11000	----	----	----	----	0.0300N	0.0233 - 0.0038	.1420	----	----	----	----	4	UNCH
11100	----	----	----	----	0.0300N	0.0251 - 0.0041	.1512	----	----	----	----	1	UNCH
11200	----	----	----	----	0.0300N	0.0270 - 0.0044	.1607	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0500N	0.0463 - 0.0068	.2490	----	----	----	----	1	UNCH
13000	----	----	----	----	0.0900N	0.0819 - 0.0107	.3851	----	----	----	----	35	UNCH
13300	----	----	----	----	0.1100N	0.0953 - 0.0122	.4298	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1200N	0.1050 - 0.0133	.4601	----	----	----	----	25	UNCH
13600	----	----	----	----	0.1200N	0.1102 - 0.0138	.4752	----	----	----	----	2	UNCH
13900	----	----	----	----	0.1400N	0.1267 - 0.0151	.5206	----	----	----	----	1	UNCH
14000	----	----	----	----	0.1500N	0.1325 - 0.0155	.5355	----	----	----	----	3	UNCH
15000	----	----	----	----	0.2200N	0.1980 - 0.0196	.6777	----	----	----	----	1	UNCH
15200	----	----	----	----	0.2300N	0.2126 - 0.0204	.7038	----	----	----	----	1	UNCH
15500	----	----	----	----	0.2600N	0.2354 - 0.0218	.7407	----	----	----	----	1	UNCH
15700	----	----	----	----	0.2700N	0.2514 - 0.0225	.7636	----	----	----	----	10	UNCH
16500	----	----	----	----	0.3400N	0.3189 - 0.0246	.8380	----	----	----	----	10	UNCH
18500	----	----	----	----	0.5300N	0.5045 - 0.0276	.9477	----	----	----	----	7	UNCH
19000	----	----	----	----	0.5800N	0.5529 - 0.0280	.9560	----	----	----	----	6	UNCH
20600	----	----	----	----	0.7400N	0.7100 - 0.0286	.9908	----	----	----	----	2	UNCH
TOTAL												116	
DEC16													
9900	----	----	----	----	0.0200N	0.0117 - 0.0034	.0712	----	----	----	----	3	UNCH
10000	----	----	----	----	0.0200N	0.0128 - 0.0035	.0769	----	----	----	----	4	UNCH
10300	----	----	----	----	0.0200N	0.0163 - 0.0042	.0947	----	----	----	----	1	UNCH
11400	----	----	----	----	0.0400N	0.0354 - 0.0075	.1816	----	----	----	----	1	UNCH
11500	----	----	----	----	0.0500N	0.0377 - 0.0079	.1912	----	----	----	----	2	UNCH
11600	----	----	----	----	0.0500N	0.0401 - 0.0083	.2011	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0600N	0.0510 - 0.0097	.2434	----	----	----	----	1	UNCH
12300	----	----	----	----	0.0700N	0.0604 - 0.0109	.2776	----	----	----	----	1	UNCH
12500	----	----	----	----	0.0800N	0.0672 - 0.0117	.3014	----	----	----	----	4	UNCH
13000	----	----	----	----	0.1000N	0.0866 - 0.0136	.3640	----	----	----	----	35	UNCH
13300	----	----	----	----	0.1100N	0.0997 - 0.0149	.4032	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1200N	0.1092 - 0.0157	.4297	----	----	----	----	25	UNCH
13600	----	----	----	----	0.1300N	0.1141 - 0.0162	.4431	----	----	----	----	2	UNCH
13900	----	----	----	----	0.1500N	0.1297 - 0.0175	.4833	----	----	----	----	1	UNCH
14000	----	----	----	----	0.1500N	0.1353 - 0.0178	.4966	----	----	----	----	3	UNCH
15000	----	----	----	----	0.2200N	0.1973 - 0.0212	.6256	----	----	----	----	2	UNCH
15100	----	----	----	----	0.2300N	0.2041 - 0.0216	.6377	----	----	----	----	1	UNCH
15300	----	----	----	----	0.2400N	0.2182 - 0.0221	.6615	----	----	----	----	1	UNCH
15500	----	----	----	----	0.2600N	0.2326 - 0.0228	.6849	----	----	----	----	1	UNCH
15700	----	----	----	----	0.2700N	0.2475 - 0.0236	.7072	----	----	----	----	11	UNCH
16500	----	----	----	----	0.3400N	0.3116 - 0.0252	.7842	----	----	----	----	10	UNCH
18500	----	----	----	----	0.5200N	0.4905 - 0.0276	.9127	----	----	----	----	7	UNCH
19000	----	----	----	----	0.5700N	0.5378 - 0.0279	.9268	----	----	----	----	6	UNCH
20600	----	----	----	----	0.7200N	0.6925 - 0.0283	.9738	----	----	----	----	1	UNCH
TOTAL												125	
JAN17													
9900	----	----	----	----	0.0200N	0.0167 - 0.0037	.0856	----	----	----	----	1	UNCH
10000	----	----	----	----	0.0200N	0.0180 - 0.0039	.0912	----	----	----	----	7	UNCH
10300	----	----	----	----	0.0300N	0.0222 - 0.0046	.1091	----	----	----	----	3	UNCH
11300	----	----	----	----	0.0500N	0.0414 - 0.0073	.1834	----	----	----	----	20	UNCH
11500	----	----	----	----	0.0500N	0.0464 - 0.0078	.2010	----	----	----	----	2	UNCH
12000	----	----	----	----	0.0700N	0.0605 - 0.0095	.2482	----	----	----	----	1	UNCH
12500	----	----	----	----	0.0900N	0.0773 - 0.0112	.2999	----	----	----	----	1	UNCH
12900	----	----	----	----	0.1100N	0.0928 - 0.0125	.3438	----	----	----	----	20	UNCH
13300	----	----	----	----	0.1200N	0.1101 - 0.0139	.3893	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1300N	0.1194 - 0.0146	.4125	----	----	----	----	12	UNCH
13600	----	----	----	----	0.1400N	0.1243 - 0.0149	.4241	----	----	----	----	2	UNCH
13900	----	----	----	----	0.1600N	0.1395 - 0.0161	.4593	----	----	----	----	2	UNCH
14000	----	----	----	----	0.1600N	0.1449 - 0.0164	.4710	----	----	----	----	3	UNCH
14500	----	----	----	----	0.1900N	0.1734 - 0.0179	.5292	----	----	----	----	51	UNCH
15000	----	----	----	----	0.2200N	0.2045 - 0.0195	.5859	----	----	----	----	128	UNCH
15400	----	----	----	----	0.2500N	0.2313 - 0.0206	.6295	----	----	----	----	1	UNCH
15500	----	----	----	----	0.2600N	0.2383 - 0.0208	.6402	----	----	----	----	1	UNCH
15600	----	----	----	----	0.2700N	0.2453 - 0.0212	.6506	----	----	----	----	1	UNCH
15800	----	----	----	----	0.2800N	0.2596 - 0.0221	.6711	----	----	----	----	52	UNCH
20600	----	----	----	----	0.7100N	0.6837 - 0.0274	.9472	----	----	----	----	1	UNCH
TOTAL												310	
FEB17													
9900	----	----	----	----	0.0300N	0.0211 - 0.0042	.0964	----	----	----	----	1	UNCH
10000	----	----	----	----	0.0300N	0.0225 - 0.0044	.1019	----	----	----	----	5	UNCH
10300	----	----	----	----	0.0300N	0.0273 - 0.0050	.1199	----	----	----	----	2	UNCH
11300	----	----	----	----	0.0600N	0.0481 - 0.0076	.1919	----	----	----	----	20	UNCH
11500	----	----	----	----	0.0600N	0.0533 - 0.0082	.2085	----	----	----	----	3	UNCH
11800	----	----	----	----	0.0700N	0.0618 - 0.0092	.2347	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0800N	0.0680 - 0.0099	.2530	----	----	----	----	1	UNCH
12500	----	----	----	----	0.1000N	0.0856 - 0.0114	.3014	----	----	----	----	1	UNCH
12900	----	----	----	----	0.1100N	0.1015 - 0.0126	.3420	----	----	----	----	20	UNCH
13300	----	----	----	----	0.1300N	0.1191 - 0.0139	.3839	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1400N	0.1285 - 0.0145	.4052	----	----	----	----	12	UNCH
13600	----	----	----	----	0.1500N	0.1334 - 0.0148	.4159	----	----	----	----	2	UNCH
13700	----	----	----	----	0.1500N	0.1383 - 0.0152	.4266	----	----	----	----	3	UNCH
13900	----	----	----	----	0.1600N	0.1486 - 0.0158	.4481	----	----	----	----	2	UNCH
14000	----	----	----	----	0.1700N	0.1539 - 0.0161	.4589	----	----	----	----	1	UNCH
14500	----	----	----	----	0.2000N	0.1820 - 0.0174	.5124	----	----	----	----	50	UNCH
15000	----	----	----	----	0.2300N	0.2125 - 0.0188	.5648	----	----	----	----	128	UNCH
15400	----	----	----	----	0.2600N	0.2387 - 0.0198	.6054	----	----	----	----	1	UNCH
15800	----	----	----	----	0.2900N	0.2662 - 0.0212	.6448	----	----	----	----	51	UNCH
15900	----	----	----	----	0.2900N	0.2734 - 0.0215	.6542	----	----	----	----	1	UNCH
20600	----	----	----	----	0.7100N	0.6818 - 0.0266	.9259	----	----	----	----	1	UNCH
TOTAL												307	
MAR17													
9900	----	----	----	----	0.0300N	0.0254 - 0.0040	.1064	----	----	----	----	1	UNCH
10300	----	----	----	----	0.0400N	0.0322 - 0.0048	.1300	----	----	----	----	1	UNCH
11000	----	----	----	----	0.0500N	0.0469 - 0.0064	.1778	----	----	----	----	5	UNCH
11300	----	----	----	----	0.0600N	0.0545 - 0.0071	.2009	----	----	----	----	20	UNCH
12000	----	----	----	----	0.0800N	0.0753 - 0.0091	.2599	----	----	----	----	1	UNCH
12900	----	----	----	----	0.1200N	0.1096 - 0.0116	.3447	----	----	----	----	20	UNCH
13300	----	----	----	----	0.1400N	0.1274 - 0.0127	.3844	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1500N	0.1369 - 0.0133	.4046	----	----	----	----	12	UNCH
13600	----	----	----	----	0.1600N	0.1418 - 0.0136	.4147	----	----	----	----	2	UNCH
13900	----	----	----	----	0.1700N	0.1571 - 0.0145	.4452	----	----	----	----	2	UNCH
14000	----	----	----	----	0.1800N	0.1624 - 0.0147	.4554	----	----	----	----	1	UNCH
14500	----	----	----	----	0.2100N	0.1904 - 0.0161	.5060	----	----	----	----	51	UNCH
15000	----	----	----	----	0.2400N	0.2207 - 0.0174	.5558	----	----	----	----	126	UNCH
15800	----	----	----	----	0.2900N	0.2739 - 0.0197	.6320	----	----	----	----	52	UNCH
20600	----	----	----	----	0.7100N	0.6851 - 0.0255	.9116	----	----	----	----	1	UNCH
TOTAL												296	
APR17													
9900	----	----	----	----	0.0300N	0.0292 - 0.0041	.1132	----	----	----	----	2	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT PUT		HEATING OIL APO (AVG PRICE) OPTIONS											
APR17													
11300	----	----	----	----	0.0700N	0.0598 - 0.0070	.2053	----	----	----	----	20	UNCH
12000	----	----	----	----	0.0900N	0.0811 - 0.0089	.2617	----	----	----	----	1	UNCH
12900	----	----	----	----	0.1300N	0.1161 - 0.0112	.3423	----	----	----	----	20	UNCH
13500	----	----	----	----	0.1600N	0.1436 - 0.0128	.3988	----	----	----	----	12	UNCH
15000	----	----	----	----	0.2500N	0.2286 - 0.0167	.5399	----	----	----	----	1	UNCH
15700	----	----	----	----	0.2900N	0.2750 - 0.0182	.6017	----	----	----	----	1	UNCH
15800	----	----	----	----	0.3000N	0.2820 - 0.0183	.6102	----	----	----	----	1	UNCH
TOTAL												58	
MAY17													
9900	----	----	----	----	0.0400N	0.0331 - 0.0039	.1187	----	----	----	----	2	UNCH
11300	----	----	----	----	0.0700N	0.0648 - 0.0066	.2075	----	----	----	----	20	UNCH
12000	----	----	----	----	0.0900N	0.0863 - 0.0084	.2611	----	----	----	----	1	UNCH
12900	----	----	----	----	0.1300N	0.1214 - 0.0105	.3374	----	----	----	----	20	UNCH
13500	----	----	----	----	0.1600N	0.1489 - 0.0118	.3908	----	----	----	----	12	UNCH
14000	----	----	----	----	0.1900N	0.1742 - 0.0133	.4361	----	----	----	----	1	UNCH
14500	----	----	----	----	0.2200N	0.2024 - 0.0144	.4809	----	----	----	----	10	UNCH
15000	----	----	----	----	0.2500N	0.2326 - 0.0155	.5248	----	----	----	----	1	UNCH
15700	----	----	----	----	0.3000N	0.2783 - 0.0169	.5840	----	----	----	----	2	UNCH
TOTAL												69	
JUN17													
9900	----	----	----	----	0.0400N	0.0311 - 0.0041	.1131	----	----	----	----	2	UNCH
11300	----	----	----	----	0.0700N	0.0633 - 0.0069	.2020	----	----	----	----	20	UNCH
12000	----	----	----	----	0.0900N	0.0854 - 0.0085	.2551	----	----	----	----	1	UNCH
12900	----	----	----	----	0.1300N	0.1204 - 0.0106	.3298	----	----	----	----	20	UNCH
13500	----	----	----	----	0.1600N	0.1477 - 0.0120	.3819	----	----	----	----	12	UNCH
15000	----	----	----	----	0.2500N	0.2304 - 0.0153	.5130	----	----	----	----	11	UNCH
TOTAL												66	
JUL17													
9900	----	----	----	----	0.0400N	0.0314 - 0.0037	.1115	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0900N	0.0859 - 0.0076	.2498	----	----	----	----	1	UNCH
14500	----	----	----	----	0.2100N	0.1997 - 0.0131	.4576	----	----	----	----	90	UNCH
15000	----	----	----	----	0.2400N	0.2291 - 0.0141	.4995	----	----	----	----	11	UNCH
TOTAL												103	
AUG17													
9900	----	----	----	----	0.0400N	0.0316 - 0.0037	.1096	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0900N	0.0852 - 0.0076	.2433	----	----	----	----	1	UNCH
14500	----	----	----	----	0.2100N	0.1966 - 0.0131	.4459	----	----	----	----	90	UNCH
15000	----	----	----	----	0.2400N	0.2256 - 0.0140	.4869	----	----	----	----	11	UNCH
TOTAL												103	
SEP17													
9900	----	----	----	----	0.0400N	0.0323 - 0.0033	.1085	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0900N	0.0855 - 0.0067	.2379	----	----	----	----	1	UNCH
14500	----	----	----	----	0.2100N	0.1949 - 0.0117	.4343	----	----	----	----	90	UNCH
15000	----	----	----	----	0.2400N	0.2234 - 0.0126	.4744	----	----	----	----	11	UNCH
TOTAL												103	
OCT17													
12000	----	----	----	----	0.0900N	0.0860 - 0.0065	.2332	----	----	----	----	1	UNCH
15000	----	----	----	----	0.2300N	0.2217 - 0.0120	.4630	----	----	----	----	11	UNCH
TOTAL												12	
NOV17													
12000	----	----	----	----	0.0900N	0.0862 - 0.0061	.2290	----	----	----	----	1	UNCH
15000	----	----	----	----	0.2300N	0.2197 - 0.0115	.4533	----	----	----	----	11	UNCH
TOTAL												12	
DEC17													
12000	----	----	----	----	0.0900N	0.0866 - 0.0060	.2249	----	----	----	----	1	UNCH
15000	----	----	----	----	0.2300N	0.2182 - 0.0111	.4434	----	----	----	----	1	UNCH
TOTAL												2	
E7 CALL		HENRY HUB FINANCIAL LAST DAY O											
SEP16													
225	----	----	----	----	0.4900N	0.5915 + 0.1046	.9813	----	----	----	----	3	UNCH
250	----	----	----	----	0.2600N	0.3571 + 0.0933	.8902	----	----	----	----	57	UNCH
265	----	----	----	----	0.1600N	0.2350 + 0.0771	.7607	----	----	----	----	1	UNCH
275	----	----	----	----	0.1000N	0.1673 + 0.0629	.6404	----	----	----	----	6	UNCH
280	----	----	----	----	0.0800N	0.1382 + 0.0554	.5737	----	----	----	----	201	UNCH
285	----	----	----	----	0.0600N	0.1126 + 0.0479	.5052	----	----	----	----	20	UNCH
290	----	----	----	----	0.0500N	0.0903 + 0.0405	.4369	----	----	----	----	8	UNCH
300	----	----	----	----	0.0300N	0.0558 + 0.0276	.3094	----	----	----	----	26	UNCH
325	----	----	----	----	0.0100N	0.0137 + 0.0075	.0983	----	----	----	----	6	UNCH
335	----	----	----	----	0.0000N	0.0076 + 0.0042	.0581	----	----	----	----	16	UNCH
340	----	----	----	----	0.0000N	0.0056 + 0.0031	.0440	----	----	----	----	1	UNCH
345	----	----	----	----	0.0000N	0.0041 + 0.0022	.0331	----	----	----	----	1	UNCH
350	----	----	----	----	0.0000N	0.0031 + 0.0017	.0254	----	----	----	----	18	UNCH
365	----	----	----	----	0.0000N	0.0012 + 0.0006	.0104	----	----	----	----	2	UNCH
375	----	----	----	----	0.0000N	0.0006 + 0.0003	.0053	----	----	----	----	6	UNCH
385	----	----	----	----	0.0000N	0.0003 + 0.0001	.0027	----	----	----	----	1	UNCH
400	----	----	----	----	0.0000N	0.0001 UNCH	.0009	----	----	----	----	4	UNCH
425	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	12	UNCH
430	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	2	UNCH
500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	29	UNCH
TOTAL												420	
OCT16													
225	----	----	----	----	0.5500N	0.6463 + 0.0932	.9351	----	----	----	----	2	UNCH
250	----	----	----	----	0.3500N	0.4278 + 0.0825	.8298	----	----	----	----	45	UNCH
265	----	----	----	----	0.2400N	0.3143 + 0.0720	.7288	----	----	----	----	1	UNCH
275	----	----	----	----	0.1900N	0.2484 + 0.0632	.6472	----	----	----	----	5	UNCH
280	----	----	----	----	0.1600N	0.2186 + 0.0583	.6035	----	----	----	----	1	UNCH
285	----	----	----	----	0.1400N	0.1911 + 0.0535	.5585	----	----	----	----	20	UNCH
300	----	----	----	----	0.0800N	0.1230 + 0.0398	.4218	----	----	----	----	26	UNCH
305	----	----	----	----	0.0700N	0.1049 + 0.0353	.3780	----	----	----	----	7	UNCH
325	----	----	----	----	0.0300N	0.0525 + 0.0206	.2261	----	----	----	----	5	UNCH
340	----	----	----	----	0.0200N	0.0297 + 0.0127	.1431	----	----	----	----	1	UNCH
345	----	----	----	----	0.0100N	0.0244 + 0.0107	.1215	----	----	----	----	1	UNCH
350	----	----	----	----	0.0100N	0.0200 + 0.0089	.1028	----	----	----	----	14	UNCH
365	----	----	----	----	0.0100N	0.0111 + 0.0051	.0615	----	----	----	----	2	UNCH
375	----	----	----	----	0.0000N	0.0076 + 0.0036	.0438	----	----	----	----	4	UNCH
385	----	----	----	----	0.0000N	0.0052 + 0.0026	.0309	----	----	----	----	1	UNCH
400	----	----	----	----	0.0000N	0.0030 + 0.0016	.0186	----	----	----	----	3	UNCH
425	----	----	----	----	0.0000N	0.0012 + 0.0007	.0078	----	----	----	----	4	UNCH
430	----	----	----	----	0.0000N	0.0010 + 0.0006	.0066	----	----	----	----	2	UNCH
500	----	----	----	----	0.0000N	0.0001 UNCH	.0007	----	----	----	----	22	UNCH
TOTAL												166	
NOV16													
250	----	----	----	----	0.5000N	0.5790 + 0.0779	.8629	----	----	----	----	30	UNCH
265	----	----	----	----	0.3900N	0.4598 + 0.0705	.7906	----	----	----	----	1	UNCH
275	----	----	----	----	0.3200N	0.3877 + 0.0643	.7316	----	----	----	----	7	UNCH
280	----	----	----	----	0.2900N	0.3542 + 0.0611	.6999	----	----	----	----	1	UNCH
300	----	----	----	----	0.1900N	0.2380 + 0.0473	.5608	----	----	----	----	16	UNCH
305	----	----	----	----	0.1700N	0.2138 + 0.0441	.5247	----	----	----	----	7	UNCH
325	----	----	----	----	0.1000N	0.1347 + 0.0309	.3850	----	----	----	----	29	UNCH
340	----	----	----	----	0.0700N	0.0927 + 0.0226	.2928	----	----	----	----	1	UNCH
345	----	----	----	----	0.0600N	0.0814 + 0.0201	.2652	----	----	----	----	1	UNCH
350	----	----	----	----	0.0500N	0.0714 + 0.0179	.2396	----	----	----	----	21	UNCH
365	----	----	----	----	0.0400N	0.0481 + 0.0129	.1743	----	----	----	----	7	UNCH
375	----	----	----	----	0.0300N	0.0368 + 0.0103	.1396	----	----	----	----	10	UNCH
385	----	----	----	----	0.0200N	0.0281 + 0.0082	.1110	----	----	----	----	1	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
E7 CALL		HENRY HUB FINANCIAL LAST DAY O											
NOV16													
395	----	----	----	----	0.0200N	0.0214 + 0.0063	.0878	----	----	----	----	8	UNCH
400	----	----	----	----	0.0100N	0.0187 + 0.0056	.0780	----	----	----	----	22	UNCH
425	----	----	----	----	0.0100N	0.0095 + 0.0029	.0427	----	----	----	----	15	UNCH
430	----	----	----	----	0.0100N	0.0083 + 0.0025	.0378	----	----	----	----	2	UNCH
500	----	----	----	----	0.0000N	0.0013 + 0.0005	.0067	----	----	----	----	10	UNCH
TOTAL												189	
DEC16													
250	----	----	----	----	0.7400N	0.8079 + 0.0710	.9108	----	----	----	----	30	UNCH
265	----	----	----	----	0.6100N	0.6799 + 0.0668	.8638	----	----	----	----	1	UNCH
275	----	----	----	----	0.5400N	0.6003 + 0.0636	.8228	----	----	----	----	7	UNCH
280	----	----	----	----	0.5000N	0.5624 + 0.0619	.8011	----	----	----	----	1	UNCH
300	----	----	----	----	0.3700N	0.4250 + 0.0535	.6994	----	----	----	----	24	UNCH
305	----	----	----	----	0.3400N	0.3944 + 0.0511	.6717	----	----	----	----	7	UNCH
325	----	----	----	----	0.2500N	0.2873 + 0.0411	.5568	----	----	----	----	27	UNCH
340	----	----	----	----	0.1900N	0.2230 + 0.0342	.4714	----	----	----	----	1	UNCH
345	----	----	----	----	0.1700N	0.2045 + 0.0322	.4440	----	----	----	----	1	UNCH
350	----	----	----	----	0.1600N	0.1872 + 0.0301	.4173	----	----	----	----	17	UNCH
365	----	----	----	----	0.1200N	0.1430 + 0.0238	.3427	----	----	----	----	7	UNCH
375	----	----	----	----	0.1000N	0.1196 + 0.0203	.2986	----	----	----	----	6	UNCH
385	----	----	----	----	0.0800N	0.1000 + 0.0174	.2592	----	----	----	----	1	UNCH
395	----	----	----	----	0.0700N	0.0835 + 0.0145	.2240	----	----	----	----	8	UNCH
400	----	----	----	----	0.0600N	0.0763 + 0.0132	.2080	----	----	----	----	10	UNCH
425	----	----	----	----	0.0400N	0.0488 + 0.0084	.1427	----	----	----	----	4	UNCH
430	----	----	----	----	0.0400N	0.0448 + 0.0078	.1324	----	----	----	----	2	UNCH
500	----	----	----	----	0.0100N	0.0143 + 0.0030	.0474	----	----	----	----	23	UNCH
TOTAL												177	
JAN17													
275	----	----	----	----	0.6600N	0.7259 + 0.0660	.8333	----	----	----	----	7	UNCH
300	----	----	----	----	0.4900N	0.5511 + 0.0578	.7316	----	----	----	----	34	UNCH
310	----	----	----	----	0.4400N	0.4901 + 0.0538	.6863	----	----	----	----	3	UNCH
320	----	----	----	----	0.3900N	0.4346 + 0.0496	.6397	----	----	----	----	1	UNCH
325	----	----	----	----	0.3600N	0.4090 + 0.0476	.6163	----	----	----	----	32	UNCH
335	----	----	----	----	0.3200N	0.3615 + 0.0435	.5697	----	----	----	----	5	UNCH
350	----	----	----	----	0.2600N	0.2998 + 0.0378	.5019	----	----	----	----	78	UNCH
365	----	----	----	----	0.2200N	0.2489 + 0.0330	.4387	----	----	----	----	5	UNCH
370	----	----	----	----	0.2000N	0.2340 + 0.0316	.4190	----	----	----	----	93	UNCH
375	----	----	----	----	0.1900N	0.2200 + 0.0301	.3998	----	----	----	----	6	UNCH
395	----	----	----	----	0.1500N	0.1724 + 0.0247	.3304	----	----	----	----	8	UNCH
400	----	----	----	----	0.1400N	0.1623 + 0.0234	.3148	----	----	----	----	20	UNCH
425	----	----	----	----	0.1000N	0.1209 + 0.0176	.2468	----	----	----	----	3	UNCH
500	----	----	----	----	0.0500N	0.0538 + 0.0082	.1214	----	----	----	----	28	UNCH
TOTAL												323	
FEB17													
275	----	----	----	----	0.6900N	0.7474 + 0.0600	.8056	----	----	----	----	7	UNCH
300	----	----	----	----	0.5300N	0.5840 + 0.0520	.7113	----	----	----	----	31	UNCH
310	----	----	----	----	0.4800N	0.5275 + 0.0489	.6707	----	----	----	----	3	UNCH
320	----	----	----	----	0.4300N	0.4758 + 0.0456	.6299	----	----	----	----	1	UNCH
325	----	----	----	----	0.4100N	0.4518 + 0.0441	.6095	----	----	----	----	26	UNCH
335	----	----	----	----	0.3700N	0.4071 + 0.0409	.5694	----	----	----	----	5	UNCH
350	----	----	----	----	0.3100N	0.3481 + 0.0358	.5113	----	----	----	----	69	UNCH
365	----	----	----	----	0.2700N	0.2980 + 0.0311	.4569	----	----	----	----	5	UNCH
370	----	----	----	----	0.2500N	0.2830 + 0.0296	.4397	----	----	----	----	84	UNCH
375	----	----	----	----	0.2400N	0.2689 + 0.0283	.4231	----	----	----	----	6	UNCH
395	----	----	----	----	0.2000N	0.2200 + 0.0239	.3619	----	----	----	----	8	UNCH
400	----	----	----	----	0.1900N	0.2094 + 0.0229	.3480	----	----	----	----	15	UNCH
500	----	----	----	----	0.0700N	0.0846 + 0.0108	.1609	----	----	----	----	21	UNCH
TOTAL												281	
MAR17													
275	----	----	----	----	0.6800N	0.7363 + 0.0554	.7769	----	----	----	----	6	UNCH
300	----	----	----	----	0.5300N	0.5838 + 0.0490	.6865	----	----	----	----	23	UNCH
310	----	----	----	----	0.4900N	0.5307 + 0.0446	.6488	----	----	----	----	3	UNCH
320	----	----	----	----	0.4400N	0.4830 + 0.0411	.6112	----	----	----	----	1	UNCH
325	----	----	----	----	0.4200N	0.4610 + 0.0398	.5926	----	----	----	----	26	UNCH
335	----	----	----	----	0.3800N	0.4199 + 0.0372	.5563	----	----	----	----	5	UNCH
350	----	----	----	----	0.3300N	0.3656 + 0.0336	.5043	----	----	----	----	75	UNCH
365	----	----	----	----	0.2900N	0.3189 + 0.0301	.4558	----	----	----	----	5	UNCH
370	----	----	----	----	0.2800N	0.3048 + 0.0290	.4405	----	----	----	----	93	UNCH
375	----	----	----	----	0.2600N	0.2913 + 0.0278	.4256	----	----	----	----	4	UNCH
395	----	----	----	----	0.2200N	0.2439 + 0.0239	.3705	----	----	----	----	8	UNCH
400	----	----	----	----	0.2100N	0.2334 + 0.0230	.3578	----	----	----	----	12	UNCH
500	----	----	----	----	0.1000N	0.1059 + 0.0101	.1828	----	----	----	----	29	UNCH
TOTAL												290	
APR17													
275	----	----	----	----	0.4600N	0.4916 + 0.0353	.7096	----	----	----	----	7	UNCH
300	----	----	----	----	0.3300N	0.3547 + 0.0294	.5876	----	----	----	----	11	UNCH
310	----	----	----	----	0.2800N	0.3091 + 0.0261	.5385	----	----	----	----	3	UNCH
320	----	----	----	----	0.2500N	0.2702 + 0.0233	.4910	----	----	----	----	1	UNCH
325	----	----	----	----	0.2300N	0.2528 + 0.0223	.4682	----	----	----	----	27	UNCH
335	----	----	----	----	0.2000N	0.2211 + 0.0195	.4246	----	----	----	----	10	UNCH
350	----	----	----	----	0.1700N	0.1816 + 0.0163	.3653	----	----	----	----	71	UNCH
370	----	----	----	----	0.1300N	0.1405 + 0.0135	.2976	----	----	----	----	90	UNCH
500	----	----	----	----	0.0300N	0.0330 + 0.0047	.0832	----	----	----	----	28	UNCH
TOTAL												248	
MAY17													
275	----	----	----	----	0.4500N	0.4778 + 0.0309	.6951	----	----	----	----	9	UNCH
300	----	----	----	----	0.3200N	0.3453 + 0.0261	.5742	----	----	----	----	14	UNCH
310	----	----	----	----	0.2800N	0.3013 + 0.0239	.5260	----	----	----	----	3	UNCH
320	----	----	----	----	0.2400N	0.2624 + 0.0221	.4792	----	----	----	----	1	UNCH
325	----	----	----	----	0.2200N	0.2446 + 0.0211	.4565	----	----	----	----	33	UNCH
335	----	----	----	----	0.1900N	0.2119 + 0.0190	.4126	----	----	----	----	10	UNCH
350	----	----	----	----	0.1500N	0.1702 + 0.0159	.3516	----	----	----	----	78	UNCH
370	----	----	----	----	0.1100N	0.1274 + 0.0133	.2812	----	----	----	----	93	UNCH
500	----	----	----	----	0.0200N	0.0268 + 0.0041	.0717	----	----	----	----	33	UNCH
TOTAL												274	
JUN17													
275	----	----	----	----	0.4800N	0.5064 + 0.0277	.7059	----	----	----	----	11	UNCH
300	----	----	----	----	0.3500N	0.3711 + 0.0235	.5894	----	----	----	----	15	UNCH
310	----	----	----	----	0.3000N	0.3257 + 0.0216	.5426	----	----	----	----	3	UNCH
320	----	----	----	----	0.2700N	0.2852 + 0.0199	.4968	----	----	----	----	1	UNCH
325	----	----	----	----	0.2500N	0.2667 + 0.0191	.4746	----	----	----	----	35	UNCH
335	----	----	----	----	0.2200N	0.2327 + 0.0174	.4315	----	----	----	----	10	UNCH
350	----	----	----	----	0.1700N	0.1887 + 0.0146	.3709	----	----	----	----	72	UNCH
370	----	----	----	----	0.1300N	0.1428 + 0.0121	.3001	----	----	----	----	90	UNCH
500	----	----	----	----	0.0200N	0.0266 + 0.0040	.0717	----	----	----	----	39	UNCH
TOTAL												276	
JUL17													
275	----	----	----	----	0.5100N	0.5365 + 0.0265	.7142	----	----	----	----	12	UNCH
300	----	----	----	----	0.3800N	0.3990 + 0.0226	.6029	----	----	----	----	17	UNCH
310	----	----	----	----	0.3300N	0.3525 + 0.0210	.5578	----	----	----	----	3	UNCH
320	----	----	----	----	0.2900N	0.3106 + 0.0193	.5135	----	----	----	----	1	UNCH
325	----	----	----	----	0.2700N	0.2914 + 0.0186	.4919	----	----	----	----	23	UNCH
335	----	----	----	----	0.2400N	0.2560 + 0.0171	.4499	----	----	----	----	5	UNCH
350	----	----	----	----	0.2000N	0.2100 + 0.0146	.3905	----	----	----	----	72	UNCH
370	----	----	----	----	0.1500N	0.1609 + 0.0118	.3199	----	----	----	----	93	UNCH
500	----	----	----	----	0.0300N	0.0336 + 0.0046	.0848	----	----	----	----	46	UNCH
TOTAL												272	
AUG17													
275	----	----	----	----	0.5300N	0.5518 + 0.0253	.7143	----	----	----	----	12	UNCH
300	----	----	----	----	0.3900N	0.4147 + 0.0219	.6066	----	----	----	----	15	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
E7 CALL		HENRY HUB FINANCIAL LAST DAY O											
AUG17													
310	----	----	----	----	0.3500N	0.3681 + 0.0204	.5630	----	----	----	----	3	UNCH
320	----	----	----	----	0.3100N	0.3260 + 0.0190	.5202	----	----	----	----	1	UNCH
325	----	----	----	----	0.2900N	0.3066 + 0.0183	.4992	----	----	----	----	23	UNCH
335	----	----	----	----	0.2500N	0.2708 + 0.0171	.4584	----	----	----	----	5	UNCH
350	----	----	----	----	0.2100N	0.2239 + 0.0146	.4005	----	----	----	----	67	UNCH
370	----	----	----	----	0.1600N	0.1734 + 0.0117	.3312	----	----	----	----	93	UNCH
500	----	----	----	----	0.0300N	0.0389 + 0.0053	.0938	----	----	----	----	50	UNCH
TOTAL												269	
SEP17													
275	----	----	----	----	0.5300N	0.5514 + 0.0235	.7027	----	----	----	----	10	UNCH
300	----	----	----	----	0.4000N	0.4185 + 0.0205	.5986	----	----	----	----	15	UNCH
310	----	----	----	----	0.3500N	0.3731 + 0.0190	.5568	----	----	----	----	3	UNCH
320	----	----	----	----	0.3100N	0.3321 + 0.0177	.5159	----	----	----	----	1	UNCH
325	----	----	----	----	0.3000N	0.3131 + 0.0172	.4958	----	----	----	----	20	UNCH
335	----	----	----	----	0.2600N	0.2780 + 0.0161	.4569	----	----	----	----	5	UNCH
350	----	----	----	----	0.2200N	0.2319 + 0.0138	.4016	----	----	----	----	60	UNCH
370	----	----	----	----	0.1700N	0.1820 + 0.0111	.3353	----	----	----	----	90	UNCH
500	----	----	----	----	0.0400N	0.0450 + 0.0056	.1032	----	----	----	----	36	UNCH
TOTAL												240	
OCT17													
275	----	----	----	----	0.5500N	0.5743 + 0.0219	.7072	----	----	----	----	10	UNCH
300	----	----	----	----	0.4200N	0.4404 + 0.0190	.6067	----	----	----	----	15	UNCH
310	----	----	----	----	0.3800N	0.3945 + 0.0177	.5663	----	----	----	----	3	UNCH
320	----	----	----	----	0.3400N	0.3528 + 0.0165	.5266	----	----	----	----	1	UNCH
325	----	----	----	----	0.3200N	0.3334 + 0.0159	.5071	----	----	----	----	16	UNCH
335	----	----	----	----	0.2800N	0.2974 + 0.0149	.4691	----	----	----	----	5	UNCH
350	----	----	----	----	0.2400N	0.2500 + 0.0129	.4150	----	----	----	----	62	UNCH
365	----	----	----	----	0.2000N	0.2099 + 0.0109	.3651	----	----	----	----	31	UNCH
370	----	----	----	----	0.1900N	0.1981 + 0.0103	.3495	----	----	----	----	93	UNCH
500	----	----	----	----	0.0500N	0.0526 + 0.0057	.1148	----	----	----	----	29	UNCH
TOTAL												265	
NOV17													
275	----	----	----	----	0.6000N	0.6195 + 0.0193	.7231	----	----	----	----	3	UNCH
300	----	----	----	----	0.4700N	0.4839 + 0.0185	.6271	----	----	----	----	14	UNCH
310	----	----	----	----	0.4200N	0.4368 + 0.0179	.5884	----	----	----	----	3	UNCH
320	----	----	----	----	0.3800N	0.3936 + 0.0171	.5502	----	----	----	----	1	UNCH
325	----	----	----	----	0.3600N	0.3734 + 0.0165	.5314	----	----	----	----	17	UNCH
335	----	----	----	----	0.3200N	0.3357 + 0.0152	.4947	----	----	----	----	5	UNCH
350	----	----	----	----	0.2700N	0.2855 + 0.0136	.4419	----	----	----	----	64	UNCH
365	----	----	----	----	0.2300N	0.2421 + 0.0120	.3925	----	----	----	----	31	UNCH
370	----	----	----	----	0.2200N	0.2291 + 0.0115	.3769	----	----	----	----	90	UNCH
375	----	----	----	----	0.2100N	0.2167 + 0.0110	.3617	----	----	----	----	4	UNCH
400	----	----	----	----	0.1600N	0.1645 + 0.0087	.2930	----	----	----	----	4	UNCH
500	----	----	----	----	0.0500N	0.0563 + 0.0031	.1209	----	----	----	----	25	UNCH
TOTAL												261	
DEC17													
275	----	----	----	----	0.7100N	0.7316 + 0.0186	.7574	----	----	----	----	3	UNCH
300	----	----	----	----	0.5700N	0.5859 + 0.0183	.6712	----	----	----	----	22	UNCH
310	----	----	----	----	0.5200N	0.5345 + 0.0180	.6356	----	----	----	----	3	UNCH
320	----	----	----	----	0.4700N	0.4870 + 0.0178	.6000	----	----	----	----	1	UNCH
325	----	----	----	----	0.4500N	0.4646 + 0.0176	.5824	----	----	----	----	14	UNCH
335	----	----	----	----	0.4100N	0.4224 + 0.0168	.5476	----	----	----	----	5	UNCH
350	----	----	----	----	0.3500N	0.3654 + 0.0151	.4969	----	----	----	----	66	UNCH
365	----	----	----	----	0.3000N	0.3161 + 0.0130	.4489	----	----	----	----	31	UNCH
370	----	----	----	----	0.2900N	0.3018 + 0.0124	.4338	----	----	----	----	93	UNCH
375	----	----	----	----	0.2800N	0.2884 + 0.0117	.4193	----	----	----	----	4	UNCH
400	----	----	----	----	0.2200N	0.2314 + 0.0100	.3533	----	----	----	----	4	UNCH
500	----	----	----	----	0.1000N	0.1031 + 0.0043	.1795	----	----	----	----	25	UNCH
TOTAL												271	
JAN18													
275	----	----	----	----	0.8100N	0.8294 + 0.0227	.7773	----	----	----	----	1	UNCH
300	----	----	----	----	0.6600N	0.6779 + 0.0205	.6986	----	----	----	----	32	UNCH
320	----	----	----	----	0.5500N	0.5727 + 0.0188	.6334	----	----	----	----	1	UNCH
325	----	----	----	----	0.5300N	0.5485 + 0.0183	.6171	----	----	----	----	11	UNCH
350	----	----	----	----	0.4300N	0.4425 + 0.0147	.5372	----	----	----	----	4	UNCH
375	----	----	----	----	0.3500N	0.3644 + 0.0123	.4654	----	----	----	----	4	UNCH
400	----	----	----	----	0.2900N	0.3013 + 0.0102	.4021	----	----	----	----	4	UNCH
500	----	----	----	----	0.1500N	0.1557 + 0.0037	.2305	----	----	----	----	32	UNCH
TOTAL												89	
FEB18													
275	----	----	----	----	0.7900N	0.8129 + 0.0208	.7641	----	----	----	----	1	UNCH
300	----	----	----	----	0.6500N	0.6664 + 0.0188	.6861	----	----	----	----	30	UNCH
320	----	----	----	----	0.5500N	0.5646 + 0.0172	.6223	----	----	----	----	1	UNCH
325	----	----	----	----	0.5200N	0.5412 + 0.0167	.6064	----	----	----	----	8	UNCH
350	----	----	----	----	0.4300N	0.4404 + 0.0132	.5292	----	----	----	----	4	UNCH
375	----	----	----	----	0.3500N	0.3653 + 0.0112	.4604	----	----	----	----	4	UNCH
400	----	----	----	----	0.3000N	0.3042 + 0.0092	.3996	----	----	----	----	4	UNCH
500	----	----	----	----	0.1600N	0.1648 + 0.0035	.2369	----	----	----	----	22	UNCH
TOTAL												74	
MAR18													
275	----	----	----	----	0.7500N	0.7660 + 0.0187	.7366	----	----	----	----	1	UNCH
300	----	----	----	----	0.6100N	0.6289 + 0.0167	.6592	----	----	----	----	18	UNCH
320	----	----	----	----	0.5200N	0.5341 + 0.0152	.5969	----	----	----	----	1	UNCH
325	----	----	----	----	0.5000N	0.5125 + 0.0147	.5816	----	----	----	----	8	UNCH
350	----	----	----	----	0.4100N	0.4233 + 0.0115	.5090	----	----	----	----	4	UNCH
375	----	----	----	----	0.3400N	0.3529 + 0.0099	.4443	----	----	----	----	4	UNCH
400	----	----	----	----	0.2900N	0.2952 + 0.0082	.3870	----	----	----	----	4	UNCH
500	----	----	----	----	0.1600N	0.1640 + 0.0029	.2341	----	----	----	----	28	UNCH
TOTAL												68	
APR18													
325	----	----	----	----	0.2200N	0.2269 + 0.0055	.4100	----	----	----	----	16	UNCH
500	----	----	----	----	0.0400N	0.0360 + 0.0007	.0866	----	----	----	----	28	UNCH
TOTAL												44	
MAY18													
325	----	----	----	----	0.2100N	0.2174 + 0.0048	.3973	----	----	----	----	12	UNCH
500	----	----	----	----	0.0400N	0.0358 + 0.0006	.0860	----	----	----	----	32	UNCH
TOTAL												44	
JUN18													
325	----	----	----	----	0.2300N	0.2335 + 0.0049	.4116	----	----	----	----	10	UNCH
500	----	----	----	----	0.0400N	0.0409 + 0.0005	.0944	----	----	----	----	44	UNCH
TOTAL												54	
JUL18													
325	----	----	----	----	0.2500N	0.2533 + 0.0051	.4280	----	----	----	----	5	UNCH
500	----	----	----	----	0.0500N	0.0475 + 0.0006	.1048	----	----	----	----	47	UNCH
TOTAL												52	
AUG18													
500	----	----	----	----	0.0500N	0.0526 + 0.0008	.1123	----	----	----	----	50	UNCH
TOTAL												50	
SEP18													
500	----	----	----	----	0.0500N	0.0539 + 0.0006	.1140	----	----	----	----	43	UNCH
TOTAL												43	
OCT18													
500	----	----	----	----	0.0600N	0.0607 + 0.0007	.1236	----	----	----	----	34	UNCH
TOTAL												34	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
E7 CALL		HENRY HUB FINANCIAL LAST DAY O												
NOV18														
500	----	----	----	----	0.0700N	0.0708	+ 0.0009	.1374	----	----	----	----	28	UNCH
TOTAL													28	
DEC18														
500	----	----	----	----	0.0900N	0.0943	+ 0.0005	.1667	----	----	----	----	32	UNCH
TOTAL													32	
E7 PUT		HENRY HUB FINANCIAL LAST DAY O												
SEP16														
150	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	3	UNCH
175	----	----	----	----	0.0000N	0.0001	UNCH	.0003	----	----	----	----	4	UNCH
180	----	----	----	----	0.0000N	0.0001	UNCH	.0006	----	----	----	----	1	UNCH
200	----	----	----	----	0.0000N	0.0002	UNCH	.0016	----	----	----	----	15	UNCH
215	----	----	----	----	0.0000N	0.0010	- 0.0004	.0075	----	----	----	----	17	UNCH
225	----	----	----	----	0.0000N	0.0026	- 0.0014	.0186	----	----	----	----	4	UNCH
240	----	----	----	----	0.0200N	0.0089	- 0.0061	.0581	----	----	----	----	1	UNCH
250	----	----	----	----	0.0300N	0.0182	- 0.0126	.1098	----	----	----	----	7	UNCH
255	----	----	----	----	0.0400N	0.0252	- 0.0173	.1454	----	----	----	----	20	UNCH
275	----	----	----	----	0.1200N	0.0783	- 0.0430	.3595	----	----	----	----	5	UNCH
300	----	----	----	----	0.3000N	0.2167	- 0.0785	.6905	----	----	----	----	17	UNCH
325	----	----	----	----	0.5200N	0.4246	- 0.0984	.9016	----	----	----	----	2	UNCH
350	----	----	----	----	0.7700N	0.6639	- 0.1043	.9745	----	----	----	----	3	UNCH
375	----	----	----	----	1.0200N	0.9114	- 0.1056	.9946	----	----	----	----	59	UNCH
TOTAL													158	
OCT16														
150	----	----	----	----	0.0000N	0.0001	UNCH	.0005	----	----	----	----	1	UNCH
175	----	----	----	----	0.0000N	0.0008	- 0.0001	.0040	----	----	----	----	4	UNCH
180	----	----	----	----	0.0000N	0.0012	- 0.0002	.0058	----	----	----	----	1	UNCH
200	----	----	----	----	0.0100N	0.0043	- 0.0009	.0195	----	----	----	----	17	UNCH
215	----	----	----	----	0.0100N	0.0096	- 0.0027	.0413	----	----	----	----	1	UNCH
225	----	----	----	----	0.0200N	0.0157	- 0.0047	.0649	----	----	----	----	2	UNCH
240	----	----	----	----	0.0400N	0.0309	- 0.0103	.1187	----	----	----	----	1	UNCH
250	----	----	----	----	0.0600N	0.0471	- 0.0154	.1702	----	----	----	----	6	UNCH
255	----	----	----	----	0.0800N	0.0574	- 0.0186	.2007	----	----	----	----	20	UNCH
275	----	----	----	----	0.1500N	0.1175	- 0.0348	.3527	----	----	----	----	12	UNCH
300	----	----	----	----	0.3000N	0.2419	- 0.0582	.5781	----	----	----	----	1	UNCH
325	----	----	----	----	0.5000N	0.4213	- 0.0773	.7738	----	----	----	----	2	UNCH
375	----	----	----	----	0.9700N	0.8760	- 0.0943	.9562	----	----	----	----	52	UNCH
TOTAL													120	
NOV16														
150	----	----	----	----	0.0000N	0.0002	- 0.0002	.0009	----	----	----	----	3	UNCH
175	----	----	----	----	0.0000N	0.0014	- 0.0007	.0056	----	----	----	----	5	UNCH
180	----	----	----	----	0.0000N	0.0019	- 0.0009	.0075	----	----	----	----	1	UNCH
200	----	----	----	----	0.0100N	0.0057	- 0.0020	.0210	----	----	----	----	3	UNCH
215	----	----	----	----	0.0200N	0.0115	- 0.0036	.0402	----	----	----	----	1	UNCH
225	----	----	----	----	0.0200N	0.0176	- 0.0052	.0592	----	----	----	----	17	UNCH
240	----	----	----	----	0.0400N	0.0315	- 0.0093	.0997	----	----	----	----	1	UNCH
250	----	----	----	----	0.0600N	0.0455	- 0.0131	.1370	----	----	----	----	25	UNCH
260	----	----	----	----	0.0800N	0.0645	- 0.0178	.1833	----	----	----	----	5	UNCH
275	----	----	----	----	0.1300N	0.1040	- 0.0266	.2683	----	----	----	----	12	UNCH
290	----	----	----	----	0.2000N	0.1586	- 0.0365	.3679	----	----	----	----	5	UNCH
325	----	----	----	----	0.4100N	0.3504	- 0.0601	.6149	----	----	----	----	4	UNCH
350	----	----	----	----	0.6100N	0.5369	- 0.0730	.7603	----	----	----	----	2	UNCH
375	----	----	----	----	0.8300N	0.7522	- 0.0805	.8603	----	----	----	----	40	UNCH
TOTAL													124	
DEC16														
150	----	----	----	----	0.0000N	0.0002	UNCH	.0007	----	----	----	----	3	UNCH
175	----	----	----	----	0.0000N	0.0010	- 0.0004	.0036	----	----	----	----	3	UNCH
180	----	----	----	----	0.0000N	0.0014	- 0.0004	.0049	----	----	----	----	1	UNCH
200	----	----	----	----	0.0100N	0.0042	- 0.0010	.0138	----	----	----	----	2	UNCH
215	----	----	----	----	0.0100N	0.0085	- 0.0017	.0264	----	----	----	----	1	UNCH
225	----	----	----	----	0.0200N	0.0131	- 0.0023	.0391	----	----	----	----	14	UNCH
240	----	----	----	----	0.0300N	0.0232	- 0.0039	.0654	----	----	----	----	1	UNCH
250	----	----	----	----	0.0400N	0.0329	- 0.0059	.0891	----	----	----	----	16	UNCH
260	----	----	----	----	0.0600N	0.0464	- 0.0086	.1195	----	----	----	----	5	UNCH
275	----	----	----	----	0.0900N	0.0750	- 0.0133	.1771	----	----	----	----	12	UNCH
290	----	----	----	----	0.1300N	0.1153	- 0.0186	.2478	----	----	----	----	9	UNCH
325	----	----	----	----	0.3000N	0.2613	- 0.0358	.4431	----	----	----	----	2	UNCH
375	----	----	----	----	0.6500N	0.5929	- 0.0566	.7013	----	----	----	----	53	UNCH
TOTAL													122	
JAN17														
150	----	----	----	----	0.0000N	0.0005	- 0.0002	.0015	----	----	----	----	3	UNCH
175	----	----	----	----	0.0000N	0.0021	- 0.0007	.0061	----	----	----	----	5	UNCH
200	----	----	----	----	0.0100N	0.0066	- 0.0011	.0178	----	----	----	----	157	UNCH
225	----	----	----	----	0.0200N	0.0168	- 0.0022	.0422	----	----	----	----	14	UNCH
250	----	----	----	----	0.0500N	0.0401	- 0.0050	.0901	----	----	----	----	23	UNCH
260	----	----	----	----	0.0600N	0.0549	- 0.0068	.1171	----	----	----	----	5	UNCH
275	----	----	----	----	0.1000N	0.0850	- 0.0109	.1666	----	----	----	----	155	UNCH
285	----	----	----	----	0.1300N	0.1112	- 0.0139	.2051	----	----	----	----	6	UNCH
290	----	----	----	----	0.1400N	0.1261	- 0.0156	.2256	----	----	----	----	14	UNCH
375	----	----	----	----	0.6200N	0.5773	- 0.0468	.6001	----	----	----	----	88	UNCH
TOTAL													470	
FEB17														
150	----	----	----	----	0.0000N	0.0016	- 0.0004	.0041	----	----	----	----	2	UNCH
175	----	----	----	----	0.0100N	0.0053	- 0.0008	.0126	----	----	----	----	2	UNCH
200	----	----	----	----	0.0200N	0.0135	- 0.0015	.0300	----	----	----	----	141	UNCH
225	----	----	----	----	0.0300N	0.0303	- 0.0036	.0622	----	----	----	----	15	UNCH
250	----	----	----	----	0.0700N	0.0632	- 0.0078	.1164	----	----	----	----	22	UNCH
260	----	----	----	----	0.0900N	0.0829	- 0.0099	.1449	----	----	----	----	5	UNCH
275	----	----	----	----	0.1300N	0.1207	- 0.0139	.1943	----	----	----	----	140	UNCH
285	----	----	----	----	0.1700N	0.1514	- 0.0172	.2306	----	----	----	----	6	UNCH
290	----	----	----	----	0.1900N	0.1685	- 0.0189	.2495	----	----	----	----	13	UNCH
375	----	----	----	----	0.6900N	0.6401	- 0.0456	.5768	----	----	----	----	81	UNCH
TOTAL													427	
MAR17														
150	----	----	----	----	0.0000N	0.0015	- 0.0007	.0040	----	----	----	----	1	UNCH
175	----	----	----	----	0.0100N	0.0063	- 0.0017	.0148	----	----	----	----	2	UNCH
200	----	----	----	----	0.0200N	0.0186	- 0.0032	.0385	----	----	----	----	157	UNCH
225	----	----	----	----	0.0500N	0.0437	- 0.0062	.0801	----	----	----	----	14	UNCH
250	----	----	----	----	0.1000N	0.0897	- 0.0091	.1432	----	----	----	----	19	UNCH
260	----	----	----	----	0.1300N	0.1147	- 0.0107	.1734	----	----	----	----	5	UNCH
275	----	----	----	----	0.1700N	0.1598	- 0.0134	.2230	----	----	----	----	155	UNCH
285	----	----	----	----	0.2100N	0.1952	- 0.0153	.2583	----	----	----	----	6	UNCH
290	----	----	----	----	0.2300N	0.2145	- 0.0165	.2765	----	----	----	----	9	UNCH
375	----	----	----	----	0.7500N	0.7123	- 0.0410	.5743	----	----	----	----	89	UNCH
TOTAL													457	
APR17														
150	----	----	----	----	0.0000N	0.0014	- 0.0002	.0045	----	----	----	----	1	UNCH
175	----	----	----	----	0.0100N	0.0059	- 0.0008	.0168	----	----	----	----	2	UNCH
200	----	----	----	----	0.0200N	0.0183	- 0.0020	.0461	----	----	----	----	152	UNCH
250	----	----	----	----	0.1000N	0.0915	- 0.0106	.1811	----	----	----	----	6	UNCH
275	----	----	----	----	0.1900N	0.1706	- 0.0165	.2903	----	----	----	----	150	UNCH
280	----	----	----	----	0.2100N	0.1904	- 0.0178	.3141	----	----	----	----	5	UNCH
285	----	----	----	----	0.2300N	0.2115	- 0.0191	.3383	----	----	----	----	6	UNCH
375	----	----	----	----	0.8500N	0.8080	- 0.0389	.7192	----	----	----	----	88	UNCH
TOTAL													410	
MAY17														
175	----	----	----	----	0.0100N	0.0074	- 0.0006	.0203	----	----	----	----	2	UNCH
200	----	----	----	----	0.0200N	0.0217	- 0.0016	.0527	----	----	----	----	158	UNCH
225	----	----	----	----	0.0500N	0.0505	- 0.0042	.1094	----	----	----	----	3	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
E7 PUT		HENRY HUB FINANCIAL LAST DAY O											
MAY17													
250	----	----	----	----	0.1100N	0.1020 - 0.0090	.1945	----	----	----	----	8	UNCH
275	----	----	----	----	0.2000N	0.1858 - 0.0139	.3048	----	----	----	----	155	UNCH
280	----	----	----	----	0.2200N	0.2065 - 0.0149	.3285	----	----	----	----	5	UNCH
285	----	----	----	----	0.2400N	0.2285 - 0.0159	.3526	----	----	----	----	6	UNCH
375	----	----	----	----	0.8600N	0.8233 - 0.0321	.7367	----	----	----	----	93	UNCH
TOTAL												430	
JUN17													
175	----	----	----	----	0.0100N	0.0079 - 0.0005	.0208	----	----	----	----	2	UNCH
200	----	----	----	----	0.0200N	0.0219 - 0.0019	.0517	----	----	----	----	153	UNCH
225	----	----	----	----	0.0600N	0.0509 - 0.0041	.1069	----	----	----	----	4	UNCH
250	----	----	----	----	0.1100N	0.1026 - 0.0077	.1891	----	----	----	----	7	UNCH
275	----	----	----	----	0.2000N	0.1836 - 0.0131	.2940	----	----	----	----	150	UNCH
280	----	----	----	----	0.2200N	0.2038 - 0.0141	.3168	----	----	----	----	5	UNCH
285	----	----	----	----	0.2400N	0.2253 - 0.0149	.3400	----	----	----	----	6	UNCH
375	----	----	----	----	0.8400N	0.8068 - 0.0292	.7181	----	----	----	----	99	UNCH
TOTAL												426	
JUL17													
175	----	----	----	----	0.0100N	0.0088 - 0.0007	.0220	----	----	----	----	3	UNCH
200	----	----	----	----	0.0300N	0.0241 - 0.0015	.0537	----	----	----	----	159	UNCH
225	----	----	----	----	0.0600N	0.0534 - 0.0040	.1069	----	----	----	----	4	UNCH
250	----	----	----	----	0.1100N	0.1041 - 0.0083	.1850	----	----	----	----	6	UNCH
275	----	----	----	----	0.2000N	0.1850 - 0.0124	.2857	----	----	----	----	155	UNCH
280	----	----	----	----	0.2200N	0.2048 - 0.0132	.3074	----	----	----	----	5	UNCH
285	----	----	----	----	0.2400N	0.2258 - 0.0141	.3295	----	----	----	----	1	UNCH
375	----	----	----	----	0.8200N	0.7950 - 0.0276	.6983	----	----	----	----	106	UNCH
TOTAL												439	
AUG17													
175	----	----	----	----	0.0100N	0.0104 - 0.0005	.0246	----	----	----	----	3	UNCH
200	----	----	----	----	0.0300N	0.0271 - 0.0014	.0575	----	----	----	----	159	UNCH
225	----	----	----	----	0.0600N	0.0577 - 0.0039	.1105	----	----	----	----	3	UNCH
250	----	----	----	----	0.1200N	0.1105 - 0.0078	.1879	----	----	----	----	6	UNCH
275	----	----	----	----	0.2000N	0.1925 - 0.0114	.2857	----	----	----	----	155	UNCH
280	----	----	----	----	0.2200N	0.2124 - 0.0122	.3067	----	----	----	----	5	UNCH
285	----	----	----	----	0.2500N	0.2335 - 0.0130	.3281	----	----	----	----	1	UNCH
375	----	----	----	----	0.8200N	0.7990 - 0.0256	.6868	----	----	----	----	110	UNCH
TOTAL												442	
SEP17													
175	----	----	----	----	0.0100N	0.0136 - 0.0006	.0300	----	----	----	----	3	UNCH
200	----	----	----	----	0.0400N	0.0336 - 0.0015	.0665	----	----	----	----	154	UNCH
225	----	----	----	----	0.0700N	0.0679 - 0.0044	.1220	----	----	----	----	2	UNCH
250	----	----	----	----	0.1300N	0.1264 - 0.0079	.2010	----	----	----	----	6	UNCH
275	----	----	----	----	0.2200N	0.2132 - 0.0113	.2972	----	----	----	----	150	UNCH
280	----	----	----	----	0.2500N	0.2339 - 0.0121	.3177	----	----	----	----	5	UNCH
285	----	----	----	----	0.2700N	0.2559 - 0.0127	.3384	----	----	----	----	1	UNCH
375	----	----	----	----	0.8500N	0.8282 - 0.0242	.6823	----	----	----	----	96	UNCH
TOTAL												417	
OCT17													
150	----	----	----	----	0.0100N	0.0052 - 0.0003	.0121	----	----	----	----	1	UNCH
175	----	----	----	----	0.0200N	0.0151 - 0.0009	.0318	----	----	----	----	3	UNCH
200	----	----	----	----	0.0400N	0.0362 - 0.0019	.0685	----	----	----	----	158	UNCH
225	----	----	----	----	0.0800N	0.0713 - 0.0051	.1230	----	----	----	----	1	UNCH
250	----	----	----	----	0.1400N	0.1307 - 0.0085	.1999	----	----	----	----	6	UNCH
275	----	----	----	----	0.2300N	0.2173 - 0.0118	.2927	----	----	----	----	155	UNCH
280	----	----	----	----	0.2500N	0.2378 - 0.0126	.3125	----	----	----	----	36	UNCH
285	----	----	----	----	0.2700N	0.2596 - 0.0132	.3324	----	----	----	----	1	UNCH
375	----	----	----	----	0.8500N	0.8245 - 0.0241	.6680	----	----	----	----	89	UNCH
TOTAL												450	
NOV17													
150	----	----	----	----	0.0100N	0.0056 - 0.0003	.0124	----	----	----	----	2	UNCH
175	----	----	----	----	0.0200N	0.0168 - 0.0009	.0330	----	----	----	----	2	UNCH
200	----	----	----	----	0.0400N	0.0391 - 0.0019	.0689	----	----	----	----	152	UNCH
250	----	----	----	----	0.1400N	0.1287 - 0.0086	.1900	----	----	----	----	6	UNCH
275	----	----	----	----	0.2200N	0.2099 - 0.0126	.2768	----	----	----	----	150	UNCH
280	----	----	----	----	0.2400N	0.2304 - 0.0126	.2957	----	----	----	----	36	UNCH
285	----	----	----	----	0.2600N	0.2520 - 0.0127	.3148	----	----	----	----	1	UNCH
375	----	----	----	----	0.8200N	0.8012 - 0.0208	.6382	----	----	----	----	85	UNCH
TOTAL												434	
DEC17													
150	----	----	----	----	0.0100N	0.0058 - 0.0003	.0117	----	----	----	----	2	UNCH
175	----	----	----	----	0.0200N	0.0171 - 0.0006	.0307	----	----	----	----	2	UNCH
200	----	----	----	----	0.0400N	0.0389 - 0.0012	.0628	----	----	----	----	156	UNCH
250	----	----	----	----	0.1300N	0.1232 - 0.0060	.1683	----	----	----	----	6	UNCH
275	----	----	----	----	0.2000N	0.1931 - 0.0113	.2425	----	----	----	----	155	UNCH
280	----	----	----	----	0.2200N	0.2116 - 0.0112	.2593	----	----	----	----	36	UNCH
285	----	----	----	----	0.2400N	0.2311 - 0.0113	.2764	----	----	----	----	1	UNCH
375	----	----	----	----	0.7600N	0.7435 - 0.0181	.5806	----	----	----	----	85	UNCH
TOTAL												443	
JAN18													
150	----	----	----	----	0.0000N	0.0043 - 0.0002	.0089	----	----	----	----	2	UNCH
250	----	----	----	----	0.1200N	0.1191 - 0.0041	.1544	----	----	----	----	1	UNCH
285	----	----	----	----	0.2400N	0.2288 - 0.0069	.2544	----	----	----	----	1	UNCH
375	----	----	----	----	0.7400N	0.7209 - 0.0166	.5345	----	----	----	----	62	UNCH
TOTAL												66	
FEB18													
150	----	----	----	----	0.0100N	0.0058 - 0.0002	.0113	----	----	----	----	2	UNCH
250	----	----	----	----	0.1400N	0.1349 - 0.0041	.1666	----	----	----	----	1	UNCH
285	----	----	----	----	0.2600N	0.2524 - 0.0068	.2673	----	----	----	----	1	UNCH
375	----	----	----	----	0.7800N	0.7594 - 0.0156	.5395	----	----	----	----	52	UNCH
TOTAL												56	
MAR18													
150	----	----	----	----	0.0100N	0.0092 - 0.0004	.0167	----	----	----	----	1	UNCH
175	----	----	----	----	0.0300N	0.0246 - 0.0009	.0397	----	----	----	----	2	UNCH
200	----	----	----	----	0.0600N	0.0535 - 0.0017	.0768	----	----	----	----	1	UNCH
250	----	----	----	----	0.1700N	0.1677 - 0.0044	.1919	----	----	----	----	1	UNCH
285	----	----	----	----	0.3100N	0.2989 - 0.0069	.2944	----	----	----	----	1	UNCH
375	----	----	----	----	0.8500N	0.8360 - 0.0149	.5556	----	----	----	----	58	UNCH
TOTAL												64	
APR18													
175	----	----	----	----	0.0200N	0.0173 - 0.0004	.0415	----	----	----	----	2	UNCH
200	----	----	----	----	0.0500N	0.0454 - 0.0011	.0939	----	----	----	----	2	UNCH
375	----	----	----	----	1.0000N	0.9933 - 0.0111	.7483	----	----	----	----	58	UNCH
TOTAL												62	
MAY18													
175	----	----	----	----	0.0200N	0.0203 - 0.0004	.0474	----	----	----	----	1	UNCH
200	----	----	----	----	0.0500N	0.0517 - 0.0012	.1040	----	----	----	----	2	UNCH
375	----	----	----	----	1.0400N	1.0274 - 0.0104	.7564	----	----	----	----	62	UNCH
TOTAL												65	
JUN18													
200	----	----	----	----	0.0500N	0.0519 - 0.0011	.1019	----	----	----	----	2	UNCH
375	----	----	----	----	1.0200N	1.0123 - 0.0105	.7429	----	----	----	----	74	UNCH
TOTAL												76	
JUL18													
200	----	----	----	----	0.0500N	0.0525 - 0.0012	.0999	----	----	----	----	1	UNCH
375	----	----	----	----	1.0100N	0.9962 - 0.0103	.7267	----	----	----	----	77	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
E7 PUT		HENRY HUB FINANCIAL LAST DAY O											
TOTAL												78	
AUG18													
375	----	----	----	----	1.0100N	0.9969 - 0.0102	.7178	----	----	----	----	80	UNCH
TOTAL												80	
SEP18													
375	----	----	----	----	1.0200N	1.0143 - 0.0096	.7198	----	----	----	----	73	UNCH
TOTAL												73	
OCT18													
375	----	----	----	----	1.0100N	1.0021 - 0.0094	.7063	----	----	----	----	64	UNCH
TOTAL												64	
NOV18													
375	----	----	----	----	0.9700N	0.9616 - 0.0087	.6825	----	----	----	----	58	UNCH
TOTAL												58	
DEC18													
375	----	----	----	----	0.8800N	0.8746 - 0.0060	.6304	----	----	----	----	62	UNCH
TOTAL												62	
FA CALL		HO 1 MONTH CALENDAR OPTIONS											
OCT16													
- 170	----	----	----	----	0.0000N	0.0021 - 0.0004	.3232	----	----	----	----	200	UNCH
TOTAL												200	
NOV16													
- 170	----	----	----	----	0.0000N	0.0031 - 0.0002	.4209	----	----	----	----	200	UNCH
TOTAL												200	
DEC16													
- 170	----	----	----	----	0.0000N	0.0029 + 0.0002	.4046	----	----	----	----	200	UNCH
TOTAL												200	
30 CALL		JET KEROSENE NWE (PLATTS) APO											
AUG16													
47000	----	----	----	----	----	0.04 UNCH	.0043	----	----	----	----	10	UNCH
TOTAL												10	
SEP16													
47000	----	----	----	----	----	3.52 + 0.48	.1334	----	----	----	----	10	UNCH
TOTAL												10	
OCT16													
47000	----	----	----	----	----	9.33 + 0.86	.2355	----	----	----	----	10	UNCH
TOTAL												10	
NOV16													
47000	----	----	----	----	----	15.24 + 1.11	.3027	----	----	----	----	10	UNCH
TOTAL												10	
DEC16													
47000	----	----	----	----	----	21.18 + 1.33	.3522	----	----	----	----	10	UNCH
TOTAL												10	
WJO OPT		LLS ARGUS V.WTI CRUDE OIL AVG PRICE											
AUG16													
350	----	----	----	----	----	0.01 UNCH	.0236	----	----	----	----	340	UNCH
TOTAL												340	
SEP16													
350	----	----	----	----	----	0.01 UNCH	.0250	----	----	----	----	340	UNCH
TOTAL												340	
OCT16													
350	----	----	----	----	----	0.01 UNCH	.0249	----	----	----	----	340	UNCH
TOTAL												340	
NOV16													
350	----	----	----	----	----	0.01 UNCH	.0247	----	----	----	----	340	UNCH
TOTAL												340	
DEC16													
350	----	----	----	----	----	0.02 UNCH	.0411	----	----	----	----	340	UNCH
TOTAL												340	
JAN17													
190	----	----	----	----	----	0.14 - 0.01	.2839	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.08 - 0.01	.2081	----	----	----	----	200	UNCH
TOTAL												325	
FEB17													
190	----	----	----	----	----	0.15 - 0.02	.2887	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.09 - 0.01	.2178	----	----	----	----	200	UNCH
TOTAL												325	
MAR17													
190	----	----	----	----	----	0.16 - 0.02	.2869	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.10 - 0.01	.2214	----	----	----	----	200	UNCH
TOTAL												325	
APR17													
190	----	----	----	----	----	0.18 - 0.01	.2988	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.11 - 0.01	.2308	----	----	----	----	200	UNCH
TOTAL												325	
MAY17													
190	----	----	----	----	----	0.20 - 0.02	.3113	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.13 - 0.01	.2492	----	----	----	----	200	UNCH
TOTAL												325	
JUN17													
190	----	----	----	----	----	0.23 - 0.02	.3331	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.15 - 0.01	.2708	----	----	----	----	200	UNCH
TOTAL												325	
JUL17													
190	----	----	----	----	----	0.25 - 0.02	.3410	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.16 - 0.02	.2774	----	----	----	----	200	UNCH
TOTAL												325	
AUG17													
190	----	----	----	----	----	0.26 - 0.02	.3446	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.18 - 0.01	.2893	----	----	----	----	200	UNCH
TOTAL												325	
SEP17													
190	----	----	----	----	----	0.28 - 0.02	.3514	----	----	----	----	125	UNCH
200	----	----	----	----	----	0.19 - 0.02	.2948	----	----	----	----	200	UNCH
TOTAL												325	
OCT17													
190	----	----	----	----	----	0.28 - 0.02	.3417	----	----	----	----	125	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
WJO OPT		LLS ARGUS V.WTI CRUDE OIL AVG PRICE										
OCT17												
200	----	----	----	----	----	0.19 - 0.01	.2860	----	----	----	----	200 UNCH
TOTAL												325
NOV17												
190	----	----	----	----	----	0.29 - 0.02	.3450	----	----	----	----	125 UNCH
200	----	----	----	----	----	0.20 - 0.01	.2912	----	----	----	----	200 UNCH
TOTAL												325
DEC17												
190	----	----	----	----	----	0.31 - 0.01	.3511	----	----	----	----	125 UNCH
200	----	----	----	----	----	0.21 - 0.02	.2961	----	----	----	----	200 UNCH
TOTAL												325
4J PUT		MT BELVIEU ETHANE 5-DCML (OPIS)										
JUL16												
2500	----	----	----	----	----	0.05834 UNCH	1.0000	----	----	----	----	0 UNCH
TOTAL												0
AUG16												
1900	----	----	----	----	----	0.01549 -0.00678	.9191	----	----	----	----	75 UNCH
2500	----	----	----	----	----	0.07509 -0.00705	1.0000	----	----	----	----	35 UNCH
TOTAL												110
SEP16												
1900	----	----	----	----	----	0.00901 -0.00443	.4764	----	----	----	----	75 UNCH
2500	----	----	----	----	----	0.06005 -0.00786	.9929	----	----	----	----	35 UNCH
TOTAL												110
OCT16												
1900	----	----	----	----	----	0.00813 -0.00119	.3301	----	----	----	----	75 UNCH
2500	----	----	----	----	----	0.04946 -0.00620	.9148	----	----	----	----	35 UNCH
TOTAL												110
NOV16												
1900	----	----	----	----	----	0.00853 -0.00201	.2649	----	----	----	----	75 UNCH
2500	----	----	----	----	----	0.04117 -0.00547	.7933	----	----	----	----	35 UNCH
TOTAL												110
DEC16												
1900	----	----	----	----	----	0.00868 -0.00161	.2284	----	----	----	----	75 UNCH
2500	----	----	----	----	----	0.03588 -0.00446	.6828	----	----	----	----	35 UNCH
TOTAL												110
JAN17												
1700	----	----	----	----	----	0.00115 -0.00038	.0507	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.01725 -0.00284	.4211	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.02890 -0.00381	.5786	----	----	----	----	60 UNCH
TOTAL												310
FEB17												
1700	----	----	----	----	----	0.00117 -0.00032	.0464	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.01561 -0.00228	.3616	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.02606 -0.00312	.5051	----	----	----	----	60 UNCH
TOTAL												310
MAR17												
1700	----	----	----	----	----	0.00120 -0.00027	.0430	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.01434 -0.00184	.3143	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.02380 -0.00254	.4433	----	----	----	----	60 UNCH
TOTAL												310
APR17												
1700	----	----	----	----	----	0.00092 -0.00018	.0334	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.01226 -0.00135	.2752	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.02082 -0.00194	.3988	----	----	----	----	60 UNCH
TOTAL												310
MAY17												
1700	----	----	----	----	----	0.00096 -0.00014	.0321	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.01159 -0.00099	.2472	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.01952 -0.00142	.3591	----	----	----	----	60 UNCH
TOTAL												310
JUN17												
1700	----	----	----	----	----	0.00100 -0.00010	.0310	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.01106 -0.00071	.2239	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.01846 -0.00101	.3253	----	----	----	----	60 UNCH
TOTAL												310
JUL17												
1700	----	----	----	----	----	0.00074 -0.00008	.0239	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.00942 -0.00063	.1993	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.01617 -0.00092	.2977	----	----	----	----	60 UNCH
TOTAL												310
AUG17												
1700	----	----	----	----	----	0.00079 -0.00008	.0240	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.00926 -0.00058	.1868	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.01571 -0.00086	.2776	----	----	----	----	60 UNCH
TOTAL												310
SEP17												
1700	----	----	----	----	----	0.00083 -0.00009	.0237	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.00901 -0.00063	.1741	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.01516 -0.00091	.2581	----	----	----	----	60 UNCH
TOTAL												310
OCT17												
1700	----	----	----	----	----	0.00057 -0.00007	.0174	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.00743 -0.00055	.1527	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.01295 -0.00083	.2342	----	----	----	----	60 UNCH
TOTAL												310
NOV17												
1700	----	----	----	----	----	0.00060 -0.00008	.0174	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.00732 -0.00058	.1447	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.01264 -0.00088	.2208	----	----	----	----	60 UNCH
TOTAL												310
DEC17												
1700	----	----	----	----	----	0.00064 -0.00007	.0176	----	----	----	----	150 UNCH
2300	----	----	----	----	----	0.00728 -0.00055	.1384	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.01244 -0.00083	.2100	----	----	----	----	60 UNCH
TOTAL												310
4H CALL		MT BELVIEU PROPANE 5-DCML (OPIS)										
AUG16												
12000	----	----	----	----	----	0.00001 UNCH	.0002	----	----	----	----	50 UNCH
TOTAL												50
SEP16												
5400	----	----	----	----	----	0.00658 +0.00227	.1722	----	----	----	----	1 UNCH
12000	----	----	----	----	----	0.00001 UNCH	.0003	----	----	----	----	50 UNCH
TOTAL												51

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
4H CALL		MT BELVIEU PROPANE 5-DCML (OPIS)												
OCT16														
5400	----	----	----	----	----	0.02056	+).00424	.3235	----	----	----	----	1	UNCH
7000	----	----	----	----	----	0.00594	+).00120	.1032	----	----	----	----	30	UNCH
12000	----	----	----	----	----	0.00190	+).00026	.0269	----	----	----	----	50	UNCH
TOTAL													81	
NOV16														
5050	----	----	----	----	----	0.03748	+).00525	.4809	----	----	----	----	1	UNCH
7000	----	----	----	----	----	0.00910	+).00113	.1388	----	----	----	----	30	UNCH
12000	----	----	----	----	----	0.00300	+).00021	.0385	----	----	----	----	50	UNCH
TOTAL													81	
DEC16														
5050	----	----	----	----	----	0.04465	+).00544	.5172	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.03385	+).00425	.4178	----	----	----	----	2	UNCH
7000	----	----	----	----	----	0.01167	+).00147	.1641	----	----	----	----	30	UNCH
12000	----	----	----	----	----	0.00347	+).00032	.0431	----	----	----	----	50	UNCH
TOTAL													83	
JAN17														
5050	----	----	----	----	----	0.05286	+).00559	.5542	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.04000	+).00417	.4550	----	----	----	----	2	UNCH
5500	----	----	----	----	----	0.03701	+).00388	.4291	----	----	----	----	1	UNCH
5675	----	----	----	----	----	0.03232	+).00342	.3865	----	----	----	----	25	UNCH
6000	----	----	----	----	----	0.02524	+).00271	.3173	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.01751	+).00189	.2337	----	----	----	----	10	UNCH
10000	----	----	----	----	----	0.00281	+).00026	.0424	----	----	----	----	50	UNCH
TOTAL													94	
FEB17														
5050	----	----	----	----	----	0.05093	+).00492	.5430	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.03885	+).00392	.4456	----	----	----	----	2	UNCH
5500	----	----	----	----	----	0.03598	+).00367	.4202	----	----	----	----	1	UNCH
5675	----	----	----	----	----	0.03150	+).00327	.3788	----	----	----	----	25	UNCH
6000	----	----	----	----	----	0.02473	+).00263	.3115	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.01734	+).00188	.2309	----	----	----	----	10	UNCH
10000	----	----	----	----	----	0.00314	+).00032	.0461	----	----	----	----	50	UNCH
TOTAL													94	
MAR17														
5050	----	----	----	----	----	0.04909	+).00381	.5150	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.03817	+).00307	.4265	----	----	----	----	2	UNCH
5500	----	----	----	----	----	0.03556	+).00288	.4036	----	----	----	----	1	UNCH
5675	----	----	----	----	----	0.03147	+).00258	.3663	----	----	----	----	25	UNCH
6000	----	----	----	----	----	0.02523	+).00209	.3057	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.01832	+).00153	.2327	----	----	----	----	10	UNCH
10000	----	----	----	----	----	0.00412	+).00031	.0563	----	----	----	----	50	UNCH
TOTAL													94	
APR17														
5400	----	----	----	----	----	0.03696	+).00276	.4109	----	----	----	----	2	UNCH
6000	----	----	----	----	----	0.02498	+).00191	.2985	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.01851	+).00142	.2305	----	----	----	----	10	UNCH
TOTAL													17	
MAY17														
6000	----	----	----	----	----	0.02745	+).00105	.3105	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.02086	+).00077	.2450	----	----	----	----	10	UNCH
TOTAL													15	
JUN17														
6000	----	----	----	----	----	0.03197	+).00181	.3349	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.02490	+).00145	.2700	----	----	----	----	10	UNCH
TOTAL													15	
JUL17														
6000	----	----	----	----	----	0.03362	+).00095	.3453	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.02634	+).00070	.2797	----	----	----	----	10	UNCH
TOTAL													15	
AUG17														
6000	----	----	----	----	----	0.03851	+).00142	.3689	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.03074	+).00116	.3039	----	----	----	----	10	UNCH
TOTAL													15	
SEP17														
6000	----	----	----	----	----	0.04331	+).00120	.3910	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.03504	+).00099	.3260	----	----	----	----	10	UNCH
TOTAL													15	
OCT17														
6000	----	----	----	----	----	0.04589	+).00043	.4038	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.03733	+).00029	.3381	----	----	----	----	10	UNCH
TOTAL													15	
NOV17														
6000	----	----	----	----	----	0.05081	+).00079	.4229	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.04185	+).00066	.3581	----	----	----	----	10	UNCH
TOTAL													15	
DEC17														
6000	----	----	----	----	----	0.05508	+).00045	.4388	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.04578	+).00038	.3746	----	----	----	----	10	UNCH
TOTAL													15	
4H PUT		MT BELVIEU PROPANE 5-DCML (OPIS)												
JUL16														
5000	----	----	----	----	----	0.02269	UNCH	1.0000	----	----	----	----	0	UNCH
5250	----	----	----	----	----	0.04769	UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL													0	
AUG16														
2500	----	----	----	----	----	0.00001	UNCH	.0000	----	----	----	----	315	UNCH
2700	----	----	----	----	----	0.00001	UNCH	.0004	----	----	----	----	250	UNCH
4000	----	----	----	----	----	0.00266	-).00318	.1339	----	----	----	----	500	UNCH
4500	----	----	----	----	----	0.02153	-).01110	.6339	----	----	----	----	150	UNCH
4662	----	----	----	----	----	0.03351	-).01276	.7863	----	----	----	----	10	UNCH
5000	----	----	----	----	----	0.06384	-).01429	.9538	----	----	----	----	75	UNCH
TOTAL													1300	
SEP16														
2500	----	----	----	----	----	0.00013	-).00005	.0034	----	----	----	----	315	UNCH
2700	----	----	----	----	----	0.00029	-).00011	.0074	----	----	----	----	250	UNCH
4000	----	----	----	----	----	0.01103	-).00339	.2091	----	----	----	----	500	UNCH
4500	----	----	----	----	----	0.02739	-).00774	.4340	----	----	----	----	150	UNCH
5000	----	----	----	----	----	0.05804	-).01227	.6833	----	----	----	----	75	UNCH
TOTAL													1290	
NOV16														
3500	----	----	----	----	----	0.00896	-).00086	.1088	----	----	----	----	2	UNCH
4400	----	----	----	----	----	0.02793	-).00311	.3033	----	----	----	----	3	UNCH
5400	----	----	----	----	----	0.08188	-).01066	.6208	----	----	----	----	1	UNCH
TOTAL													6	
DEC16														
3500	----	----	----	----	----	0.01021	-).00102	.1110	----	----	----	----	2	UNCH
4400	----	----	----	----	----	0.02823	-).00292	.2854	----	----	----	----	3	UNCH
4700	----	----	----	----	----	0.03785	-).00392	.3705	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.07877	-).00823	.5821	----	----	----	----	2	UNCH
TOTAL													8	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
4H PUT		MT BELVIEU PROPANE 5-DCML (OPIS)											
JAN17													
3500	----	----	----	----	----	0.00494 -).00080	.0705	----	----	----	----	2	UNCH
3900	----	----	----	----	----	0.01096 -).00158	.1374	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.01304 -).00182	.1582	----	----	----	----	10	UNCH
4400	----	----	----	----	----	0.02405 -).00296	.2559	----	----	----	----	3	UNCH
4500	----	----	----	----	----	0.02753 -).00327	.2833	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.04943 -).00557	.4306	----	----	----	----	100	UNCH
5400	----	----	----	----	----	0.07409 -).00748	.5450	----	----	----	----	2	UNCH
TOTAL												287	
FEB17													
3500	----	----	----	----	----	0.00523 -).00081	.0744	----	----	----	----	2	UNCH
3900	----	----	----	----	----	0.01148 -).00155	.1435	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.01363 -).00177	.1649	----	----	----	----	10	UNCH
4400	----	----	----	----	----	0.02496 -).00282	.2648	----	----	----	----	3	UNCH
4500	----	----	----	----	----	0.02852 -).00311	.2927	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.05087 -).00531	.4420	----	----	----	----	100	UNCH
5400	----	----	----	----	----	0.07667 -).00647	.5544	----	----	----	----	2	UNCH
TOTAL												287	
MAR17													
3500	----	----	----	----	----	0.00778 -).00087	.0989	----	----	----	----	2	UNCH
3900	----	----	----	----	----	0.01567 -).00154	.1756	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.01826 -).00174	.1983	----	----	----	----	10	UNCH
4400	----	----	----	----	----	0.03141 -).00263	.3005	----	----	----	----	3	UNCH
4500	----	----	----	----	----	0.03542 -).00287	.3282	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.06046 -).00479	.4712	----	----	----	----	100	UNCH
5400	----	----	----	----	----	0.08760 -).00566	.5734	----	----	----	----	2	UNCH
TOTAL												287	
APR17													
3900	----	----	----	----	----	0.01871 -).00163	.1982	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.02160 -).00182	.2218	----	----	----	----	10	UNCH
4500	----	----	----	----	----	0.04025 -).00291	.3536	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.06741 -).00477	.4930	----	----	----	----	10	UNCH
5400	----	----	----	----	----	0.09551 -).00555	.5890	----	----	----	----	1	UNCH
TOTAL												191	
MAY17													
3900	----	----	----	----	----	0.02141 -).00101	.2098	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.02448 -).00113	.2329	----	----	----	----	10	UNCH
4500	----	----	----	----	----	0.04388 -).00177	.3598	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.07150 -).00319	.4919	----	----	----	----	10	UNCH
TOTAL												190	
JUN17													
3900	----	----	----	----	----	0.02285 -).00132	.2090	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.02595 -).00146	.2308	----	----	----	----	10	UNCH
4500	----	----	----	----	----	0.04529 -).00217	.3502	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.07257 -).00290	.4748	----	----	----	----	10	UNCH
TOTAL												190	
JUL17													
3900	----	----	----	----	----	0.02225 -).00081	.2016	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.02527 -).00089	.2228	----	----	----	----	10	UNCH
4500	----	----	----	----	----	0.04405 -).00140	.3389	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.06992 -).00278	.4628	----	----	----	----	10	UNCH
TOTAL												190	
AUG17													
3900	----	----	----	----	----	0.02309 -).00090	.1979	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.02610 -).00098	.2179	----	----	----	----	10	UNCH
4500	----	----	----	----	----	0.04465 -).00145	.3275	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.07000 -).00195	.4450	----	----	----	----	10	UNCH
TOTAL												190	
SEP17													
3900	----	----	----	----	----	0.02380 -).00071	.1928	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.02678 -).00078	.2116	----	----	----	----	10	UNCH
4500	----	----	----	----	----	0.04502 -).00113	.3147	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.06888 -).00151	.4267	----	----	----	----	10	UNCH
TOTAL												190	
OCT17													
3900	----	----	----	----	----	0.02330 -).00038	.1856	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.02619 -).00042	.2037	----	----	----	----	10	UNCH
4500	----	----	----	----	----	0.04390 -).00068	.3033	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.06709 -).00097	.4123	----	----	----	----	10	UNCH
TOTAL												190	
NOV17													
3900	----	----	----	----	----	0.02390 -).00044	.1821	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.02678 -).00048	.1994	----	----	----	----	10	UNCH
4500	----	----	----	----	----	0.04429 -).00068	.2943	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.06706 -).00090	.3985	----	----	----	----	10	UNCH
TOTAL												190	
DEC17													
3900	----	----	----	----	----	0.02471 -).00029	.1794	----	----	----	----	165	UNCH
4000	----	----	----	----	----	0.02759 -).00031	.1959	----	----	----	----	10	UNCH
4500	----	----	----	----	----	0.04496 -).00043	.2863	----	----	----	----	5	UNCH
5000	----	----	----	----	----	0.06736 -).00057	.3855	----	----	----	----	10	UNCH
TOTAL												190	
DEC18													
5500	----	----	----	----	----	0.09690 +).00072	.4688	----	----	----	----	10	UNCH
TOTAL												10	
G4 CALL		NATURAL GAS 1 M CSO FIN											
SEP16													
0	----	----	----	----	----	0.006 + 0.002	.2020	----	----	----	----	100	UNCH
TOTAL												100	
NOV16													
- 250	----	----	----	----	----	0.046 + 0.007	.5305	----	----	----	----	500	UNCH
- 100	----	----	----	----	----	0.003 + 0.001	.0691	----	----	----	----	500	UNCH
TOTAL												1000	
MAR17													
0	----	----	----	----	----	0.284 + 0.014	.8120	----	----	----	----	300	UNCH
200	----	----	----	----	----	0.215 + 0.012	.5480	----	----	----	----	250	UNCH
250	----	----	----	----	----	0.200 + 0.009	.5048	----	----	----	----	1350	UNCH
500	----	----	----	----	----	0.150 + 0.008	.3501	----	----	----	----	300	UNCH
750	----	----	----	----	----	0.118 + 0.007	.2572	----	----	----	----	850	UNCH
1000	----	----	----	----	----	0.095 + 0.005	.1958	----	----	----	----	1350	UNCH
TOTAL												4400	
G4 PUT		NATURAL GAS 1 M CSO FIN											
SEP16													
- 100	----	----	----	----	----	0.005 - 0.001	.1563	----	----	----	500	2000 +	500
- 50	----	----	----	----	----	0.019 - 0.002	.4430	----	----	----	----	1000	UNCH
TOTAL											500	3000 +	500
MAR17													
200	----	----	----	----	----	0.159 - 0.005	.4519	----	----	----	----	250	UNCH
TOTAL												250	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
G3 CALL		NATURAL GAS 3 M CSO FIN											
OCT16													
- 700	----	----	----	----	----	0.218 + 0.015	.7882	----	----	----	----	575	UNCH
- 650	----	----	----	----	----	0.176 + 0.014	.7331	----	----	----	----	1550	UNCH
- 600	----	----	----	----	----	0.138 + 0.012	.6609	----	----	----	----	1650	UNCH
- 550	----	----	----	----	----	0.102 + 0.011	.5768	----	----	----	----	775	UNCH
- 500	----	----	----	----	----	0.070 + 0.008	.4765	----	----	----	----	6300	UNCH
- 450	----	----	----	----	----	0.045 + 0.006	.3654	----	----	----	----	5150	UNCH
- 400	----	----	----	----	----	0.027 + 0.005	.2577	----	----	----	----	9692	UNCH
- 350	----	----	----	----	----	0.014 + 0.003	.1600	----	----	----	----	11050	UNCH
- 300	----	----	----	----	----	0.006 + 0.001	.0831	----	----	----	----	5200	UNCH
- 250	----	----	----	----	----	0.002 UNCH	.0338	----	----	----	----	30	UNCH
- 200	----	----	----	----	----	0.001 UNCH	.0176	----	----	----	----	50	UNCH
TOTAL												42022	
G3 PUT		NATURAL GAS 3 M CSO FIN											
OCT16													
-1000	----	----	----	----	----	0.007 - 0.002	.0526	----	----	----	----	1000	UNCH
- 750	----	----	----	----	----	0.022 - 0.005	.1649	----	----	----	----	1750	UNCH
- 700	----	----	----	----	----	0.029 - 0.006	.2117	----	----	----	----	1100	UNCH
- 650	----	----	----	----	----	0.037 - 0.007	.2668	----	----	----	----	1800	UNCH
- 600	----	----	----	----	----	0.049 - 0.009	.3390	----	----	----	----	3550	UNCH
- 550	----	----	----	----	----	0.063 - 0.010	.4231	----	----	----	----	1200	UNCH
- 500	----	----	----	----	----	0.081 - 0.013	.5234	----	----	----	----	375	UNCH
- 450	----	----	----	----	----	0.106 - 0.015	.6345	----	----	----	----	180	UNCH
- 350	----	----	----	----	----	0.175 - 0.018	.8399	----	----	----	----	500	UNCH
TOTAL												11455	
6J CALL		NATURAL GAS OPTION ON CALENDAR STRP											
JAN17													
2500	----	----	----	----	----	0.7006 + 0.0445	.9216	----	----	----	----	100	UNCH
3000	----	----	----	----	----	0.3030 + 0.0344	.6697	----	----	----	----	4740	UNCH
3200	----	----	----	----	----	0.1878 + 0.0203	.5147	----	----	----	----	200	UNCH
3250	----	----	----	----	----	0.1674 + 0.0185	.4754	----	----	----	----	400	UNCH
3500	----	----	----	----	----	0.0914 + 0.0107	.3028	----	----	----	----	400	UNCH
4000	----	----	----	----	----	0.0261 + 0.0032	.1056	----	----	----	----	388	UNCH
4250	----	----	----	----	----	0.0141 + 0.0017	.0608	----	----	----	----	400	UNCH
5000	----	----	----	----	----	0.0026 + 0.0003	.0125	----	----	----	----	800	UNCH
TOTAL												7428	
JAN18													
3300	----	----	----	----	----	0.1930 + 0.0062	.4087	----	----	----	----	200	UNCH
3500	----	----	----	----	----	0.1402 + 0.0048	.3222	----	----	----	----	200	UNCH
4000	----	----	----	----	----	0.0612 + 0.0024	.1661	----	----	----	----	60	UNCH
4250	----	----	----	----	----	0.0402 + 0.0017	.1166	----	----	----	----	80	UNCH
5000	----	----	----	----	----	0.0115 + 0.0006	.0388	----	----	----	----	500	UNCH
6000	----	----	----	----	----	0.0024 + 0.0001	.0092	----	----	----	----	900	UNCH
TOTAL												1940	
JAN19													
3500	----	----	----	----	----	0.1700 + 0.0012	.3433	----	----	----	----	24	UNCH
4000	----	----	----	----	----	0.0908 + 0.0007	.2059	----	----	----	----	114	UNCH
TOTAL												138	
6J PUT		NATURAL GAS OPTION ON CALENDAR STRP											
JAN17													
2250	----	----	----	----	----	0.0072 - 0.0007	.0282	----	----	----	----	600	UNCH
2500	----	----	----	----	----	0.0223 - 0.0024	.0783	----	----	----	----	100	UNCH
2650	----	----	----	----	----	0.0400 - 0.0043	.1304	----	----	----	----	1020	UNCH
2700	----	----	----	----	----	0.0479 - 0.0052	.1521	----	----	----	----	1660	UNCH
2750	----	----	----	----	----	0.0570 - 0.0061	.1762	----	----	----	----	600	UNCH
3000	----	----	----	----	----	0.1238 - 0.0126	.3302	----	----	----	----	640	UNCH
3500	----	----	----	----	----	0.4113 - 0.0364	.6971	----	----	----	----	160	UNCH
3600	----	----	----	----	----	0.4911 - 0.0386	.7517	----	----	----	----	360	UNCH
3700	----	----	----	----	----	0.5751 - 0.0404	.7980	----	----	----	----	120	UNCH
4250	----	----	----	----	----	1.0827 - 0.0454	.9391	----	----	----	----	1020	UNCH
TOTAL												6280	
ZR CALL		NORTHERN ROCKIES PIPE OPTION											
DEC16													
3500	----	----	----	----	----	0.2174 + 0.0300	.4528	----	----	----	----	496	UNCH
3750	----	----	----	----	----	0.1423 + 0.0211	.3321	----	----	----	----	372	UNCH
3900	----	----	----	----	----	0.1095 + 0.0167	.2711	----	----	----	----	124	UNCH
4000	----	----	----	----	----	0.0919 + 0.0143	.2357	----	----	----	----	527	UNCH
4250	----	----	----	----	----	0.0592 + 0.0092	.1639	----	----	----	----	62	UNCH
5250	----	----	----	----	----	0.0120 + 0.0019	.0393	----	----	----	----	124	UNCH
TOTAL												1705	
JAN17													
3500	----	----	----	----	----	0.2969 + 0.0342	.4986	----	----	----	----	496	UNCH
3750	----	----	----	----	----	0.2154 + 0.0245	.3955	----	----	----	----	372	UNCH
3900	----	----	----	----	----	0.1778 + 0.0201	.3415	----	----	----	----	124	UNCH
4000	----	----	----	----	----	0.1569 + 0.0180	.3093	----	----	----	----	527	UNCH
4250	----	----	----	----	----	0.1159 + 0.0134	.2410	----	----	----	----	62	UNCH
5250	----	----	----	----	----	0.0409 + 0.0051	.0951	----	----	----	----	124	UNCH
TOTAL												1705	
FEB17													
3500	----	----	----	----	----	0.3360 + 0.0305	.5015	----	----	----	----	448	UNCH
3750	----	----	----	----	----	0.2589 + 0.0243	.4138	----	----	----	----	336	UNCH
3900	----	----	----	----	----	0.2218 + 0.0210	.3672	----	----	----	----	112	UNCH
4000	----	----	----	----	----	0.2006 + 0.0191	.3390	----	----	----	----	476	UNCH
4250	----	----	----	----	----	0.1571 + 0.0152	.2775	----	----	----	----	56	UNCH
5250	----	----	----	----	----	0.0651 + 0.0064	.1287	----	----	----	----	112	UNCH
TOTAL												1540	
DEC17													
3750	----	----	----	----	----	0.2770 + 0.0094	.4093	----	----	----	----	341	UNCH
3900	----	----	----	----	----	0.2419 + 0.0084	.3688	----	----	----	----	124	UNCH
4000	----	----	----	----	----	0.2212 + 0.0078	.3437	----	----	----	----	93	UNCH
4250	----	----	----	----	----	0.1777 + 0.0064	.2882	----	----	----	----	31	UNCH
4500	----	----	----	----	----	0.1437 + 0.0053	.2418	----	----	----	----	31	UNCH
TOTAL												620	
JAN18													
3750	----	----	----	----	----	0.3325 + 0.0146	.4423	----	----	----	----	341	UNCH
3900	----	----	----	----	----	0.2969 + 0.0136	.4046	----	----	----	----	124	UNCH
4000	----	----	----	----	----	0.2773 + 0.0137	.3821	----	----	----	----	93	UNCH
4250	----	----	----	----	----	0.2359 + 0.0140	.3327	----	----	----	----	31	UNCH
4500	----	----	----	----	----	0.2034 + 0.0151	.2917	----	----	----	----	31	UNCH
TOTAL												620	
FEB18													
3750	----	----	----	----	----	0.3310 + 0.0136	.4356	----	----	----	----	308	UNCH
3900	----	----	----	----	----	0.2978 + 0.0132	.4001	----	----	----	----	112	UNCH
4000	----	----	----	----	----	0.2791 + 0.0134	.3789	----	----	----	----	84	UNCH
4250	----	----	----	----	----	0.2395 + 0.0139	.3319	----	----	----	----	28	UNCH
4500	----	----	----	----	----	0.2082 + 0.0153	.2929	----	----	----	----	28	UNCH
TOTAL												560	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
9T CALL		NYISO ZONE A OPTION											
DEC16													
4000	----	----	----	----	----	3.08 + 0.17	.6433	----	----	----	----	210	UNCH
TOTAL												210	
9T PUT		NYISO ZONE A OPTION											
DEC16													
4000	----	----	----	----	----	1.45 - 0.11	.3566	----	----	----	----	210	UNCH
TOTAL												210	
9U CALL		NYISO ZONE G OPTION											
DEC16													
5100	----	----	----	----	----	2.44 UNCH	.4204	----	----	----	----	210	UNCH
TOTAL												210	
9U PUT		NYISO ZONE G OPTION											
DEC16													
5100	----	----	----	----	----	5.06 - 0.03	.5795	----	----	----	----	210	UNCH
TOTAL												210	
LC CALL		NYMEX CRUDE OIL (EURO) OPTS (PHY)											
SEP16													
2000	----	----	----	----	19.51N	20.83 + 1.32	.9999	----	----	----	----	225	UNCH
4500	----	----	----	----	0.15N	0.23 + 0.08	.1268	----	----	----	----	100	UNCH
4700	----	----	----	----	0.08N	0.10 + 0.02	.0577	----	----	----	----	2	UNCH
4800	----	----	----	----	0.06N	0.08 + 0.02	.0445	----	----	----	----	1	UNCH
4900	----	----	----	----	0.05N	0.06 + 0.01	.0328	----	----	----	----	1	UNCH
5000	----	----	----	----	0.04N	0.05 + 0.01	.0264	----	----	----	----	50	UNCH
5200	----	----	----	----	0.03N	0.03 UNCH	.0153	----	----	----	----	1954	UNCH
5300	----	----	----	----	0.02N	0.02 UNCH	.0103	----	----	----	----	1100	UNCH
5500	----	----	----	----	0.02N	0.02 UNCH	.0092	----	----	----	----	3000	UNCH
5700	----	----	----	----	0.01N	0.01 UNCH	.0046	----	----	----	----	6	UNCH
6000	----	----	----	----	0.01N	0.01 UNCH	.0013	----	----	----	----	2	UNCH
6200	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	2	UNCH
6700	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	1	UNCH
12000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	225	UNCH
15000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	50	UNCH
TOTAL												6719	
OCT16													
4500	----	----	----	----	0.80N	1.14 + 0.34	.3142	----	----	----	----	4	UNCH
4700	----	----	----	----	0.46N	0.68 + 0.22	.2121	----	----	----	----	3	UNCH
4800	----	----	----	----	0.36N	0.52 + 0.16	.1710	----	----	----	----	1	UNCH
5200	----	----	----	----	0.13N	0.18 + 0.05	.0685	----	----	----	----	4	UNCH
5700	----	----	----	----	0.05N	0.06 + 0.01	.0243	----	----	----	----	6	UNCH
6000	----	----	----	----	0.03N	0.03 UNCH	.0126	----	----	----	----	2	UNCH
6200	----	----	----	----	0.02N	0.02 UNCH	.0084	----	----	----	----	2	UNCH
6700	----	----	----	----	0.01N	0.01 UNCH	.0041	----	----	----	----	1	UNCH
TOTAL												23	
NOV16													
4500	----	----	----	----	1.68N	2.15 + 0.47	.4102	----	----	----	----	4	UNCH
4600	----	----	----	----	1.40N	1.80 + 0.40	.3636	----	----	----	----	100	UNCH
4700	----	----	----	----	1.15N	1.51 + 0.36	.3203	----	----	----	----	3	UNCH
4800	----	----	----	----	0.94N	1.25 + 0.31	.2791	----	----	----	----	1	UNCH
5200	----	----	----	----	0.42N	0.57 + 0.15	.1506	----	----	----	----	4	UNCH
5300	----	----	----	----	0.35N	0.47 + 0.12	.1282	----	----	----	----	100	UNCH
5700	----	----	----	----	0.17N	0.23 + 0.06	.0683	----	----	----	----	6	UNCH
6000	----	----	----	----	0.11N	0.14 + 0.03	.0433	----	----	----	----	2	UNCH
6200	----	----	----	----	0.08N	0.10 + 0.02	.0318	----	----	----	----	2	UNCH
6700	----	----	----	----	0.04N	0.05 + 0.01	.0163	----	----	----	----	1	UNCH
TOTAL												223	
DEC16													
2000	----	----	----	----	21.93N	23.11 + 1.18	.9941	----	----	----	----	765	UNCH
4500	----	----	----	----	2.58N	3.11 + 0.53	.4694	----	----	----	----	4	UNCH
4700	----	----	----	----	1.91N	2.35 + 0.44	.3904	----	----	----	----	2	UNCH
4800	----	----	----	----	1.64N	2.04 + 0.40	.3534	----	----	----	----	101	UNCH
4900	----	----	----	----	1.40N	1.76 + 0.36	.3179	----	----	----	----	1	UNCH
5000	----	----	----	----	1.19N	1.51 + 0.32	.2843	----	----	----	----	125	UNCH
5100	----	----	----	----	1.02N	1.29 + 0.27	.2528	----	----	----	----	1550	UNCH
5200	----	----	----	----	0.86N	1.10 + 0.24	.2238	----	----	----	----	104	UNCH
5300	----	----	----	----	0.73N	0.94 + 0.21	.1977	----	----	----	----	2000	UNCH
5400	----	----	----	----	0.62N	0.80 + 0.18	.1739	----	----	----	----	1004	UNCH
5500	----	----	----	----	0.53N	0.69 + 0.16	.1538	----	----	----	----	150	UNCH
5700	----	----	----	----	0.39N	0.51 + 0.12	.1192	----	----	----	----	6	UNCH
5800	----	----	----	----	0.34N	0.43 + 0.09	.1034	----	----	----	----	450	UNCH
6000	----	----	----	----	0.25N	0.32 + 0.07	.0799	----	----	----	----	2	UNCH
6200	----	----	----	----	0.19N	0.24 + 0.05	.0618	----	----	----	----	2	UNCH
6700	----	----	----	----	0.11N	0.13 + 0.02	.0350	----	----	----	----	1	UNCH
7000	----	----	----	----	0.08N	0.09 + 0.01	.0248	----	----	----	----	100	UNCH
8250	----	----	----	----	0.02N	0.03 + 0.01	.0084	----	----	----	----	20	UNCH
8300	----	----	----	----	0.02N	0.03 + 0.01	.0083	----	----	----	----	10	UNCH
8500	----	----	----	----	0.02N	0.02 UNCH	.0058	----	----	----	----	1000	UNCH
8700	----	----	----	----	0.02N	0.02 UNCH	.0056	----	----	----	----	1000	UNCH
9000	----	----	----	----	0.01N	0.02 + 0.01	.0054	----	----	----	----	1100	UNCH
9800	----	----	----	----	0.01N	0.01 UNCH	.0028	----	----	----	----	1000	UNCH
10000	----	----	----	----	0.01N	0.01 UNCH	.0022	----	----	----	----	2000	UNCH
10700	----	----	----	----	0.01N	0.01 UNCH	.0010	----	----	----	----	125	UNCH
11000	----	----	----	----	0.01N	0.01 UNCH	.0007	----	----	----	----	600	UNCH
11500	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	740	UNCH
12000	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	765	UNCH
12500	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	1200	UNCH
14500	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	400	UNCH
20000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1205	UNCH
TOTAL												17532	
JAN17													
4500	----	----	----	----	3.39N	3.93 + 0.54	.5074	----	----	----	----	100	UNCH
4950	----	----	----	----	1.90N	2.27 + 0.37	.3530	----	----	----	----	1	UNCH
6300	----	----	----	----	0.31N	0.38 + 0.07	.0843	----	----	----	----	1	UNCH
6500	----	----	----	----	0.25N	0.29 + 0.04	.0667	----	----	----	----	6	UNCH
7000	----	----	----	----	0.14N	0.17 + 0.03	.0407	----	----	----	----	5	UNCH
TOTAL												113	
FEB17													
4950	----	----	----	----	2.52N	2.91 + 0.39	.3934	----	----	----	----	1	UNCH
6300	----	----	----	----	0.50N	0.59 + 0.09	.1142	----	----	----	----	1	UNCH
6500	----	----	----	----	0.40N	0.47 + 0.07	.0940	----	----	----	----	6	UNCH
7000	----	----	----	----	0.24N	0.28 + 0.04	.0593	----	----	----	----	5	UNCH
TOTAL												13	
MAR17													
4950	----	----	----	----	3.10N	3.49 + 0.39	.4237	----	----	----	----	1	UNCH
6300	----	----	----	----	0.72N	0.82 + 0.10	.1420	----	----	----	----	1	UNCH
6500	----	----	----	----	0.59N	0.67 + 0.08	.1196	----	----	----	----	6	UNCH
7000	----	----	----	----	0.36N	0.40 + 0.04	.0768	----	----	----	----	5	UNCH
TOTAL												13	
APR17													
4950	----	----	----	----	3.59N	3.98 + 0.39	.4461	----	----	----	----	1	UNCH
6300	----	----	----	----	0.93N	1.05 + 0.12	.1661	----	----	----	----	1	UNCH
6500	----	----	----	----	0.76N	0.86 + 0.10	.1411	----	----	----	----	6	UNCH
7000	----	----	----	----	0.48N	0.54 + 0.06	.0948	----	----	----	----	5	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LC CALL		NYMEX CRUDE OIL (EURO) OPTS (PHY)													
TOTAL														13	
MAY17															
4950	----	----	----	----	4.04N	4.46	+	0.42	.4652	----	----	----	----	1	UNCH
6300	----	----	----	----	1.15N	1.29	+	0.14	.1886	----	----	----	----	1	UNCH
6500	----	----	----	----	0.95N	1.07	+	0.12	.1622	----	----	----	----	6	UNCH
7000	----	----	----	----	0.61N	0.69	+	0.08	.1122	----	----	----	----	5	UNCH
TOTAL														13	
JUN17															
4950	----	----	----	----	4.45N	4.85	+	0.40	.4795	----	----	----	----	1	UNCH
6300	----	----	----	----	1.35N	1.49	+	0.14	.2056	----	----	----	----	1	UNCH
6500	----	----	----	----	1.14N	1.26	+	0.12	.1795	----	----	----	----	6	UNCH
7000	----	----	----	----	0.75N	0.82	+	0.07	.1260	----	----	----	----	5	UNCH
TOTAL														13	
JUL17															
4950	----	----	----	----	4.80N	5.23	+	0.43	.4921	----	----	----	----	1	UNCH
6300	----	----	----	----	1.54N	1.71	+	0.17	.2228	----	----	----	----	1	UNCH
6500	----	----	----	----	1.30N	1.44	+	0.14	.1947	----	----	----	----	6	UNCH
7000	----	----	----	----	0.87N	0.95	+	0.08	.1388	----	----	----	----	5	UNCH
10000	----	----	----	----	0.12N	0.15	+	0.03	.0261	----	----	----	----	4600	UNCH
TOTAL														4613	
AUG17															
4950	----	----	----	----	5.14N	5.57	+	0.43	.5028	----	----	----	----	1	UNCH
6300	----	----	----	----	1.73N	1.90	+	0.17	.2368	----	----	----	----	1	UNCH
6500	----	----	----	----	1.47N	1.62	+	0.15	.2089	----	----	----	----	6	UNCH
7000	----	----	----	----	1.00N	1.09	+	0.09	.1517	----	----	----	----	5	UNCH
TOTAL														13	
SEP17															
4950	----	----	----	----	5.46N	5.89	+	0.43	.5126	----	----	----	----	1	UNCH
5800	----	----	----	----	2.85N	3.10	+	0.25	.3346	----	----	----	----	1704	UNCH
6000	----	----	----	----	2.44N	2.65	+	0.21	.2986	----	----	----	----	1000	UNCH
6200	----	----	----	----	2.08N	2.27	+	0.19	.2659	----	----	----	----	3250	UNCH
6300	----	----	----	----	1.92N	2.09	+	0.17	.2499	----	----	----	----	1	UNCH
6500	----	----	----	----	1.64N	1.79	+	0.15	.2216	----	----	----	----	6	UNCH
7000	----	----	----	----	1.13N	1.22	+	0.09	.1630	----	----	----	----	5	UNCH
TOTAL														5967	
OCT17															
4950	----	----	----	----	5.75N	6.18	+	0.43	.5214	----	----	----	----	1	UNCH
6300	----	----	----	----	2.10N	2.26	+	0.16	.2613	----	----	----	----	1	UNCH
6500	----	----	----	----	1.80N	1.94	+	0.14	.2324	----	----	----	----	6	UNCH
7000	----	----	----	----	1.24N	1.33	+	0.09	.1723	----	----	----	----	5	UNCH
TOTAL														13	
NOV17															
4950	----	----	----	----	6.01N	6.44	+	0.43	.5292	----	----	----	----	1	UNCH
6300	----	----	----	----	2.24N	2.43	+	0.19	.2721	----	----	----	----	1	UNCH
6500	----	----	----	----	1.95N	2.09	+	0.14	.2427	----	----	----	----	6	UNCH
7000	----	----	----	----	1.36N	1.44	+	0.08	.1811	----	----	----	----	5	UNCH
TOTAL														13	
DEC17															
4950	----	----	----	----	6.28N	6.70	+	0.42	.5369	----	----	----	----	1	UNCH
5500	----	----	----	----	4.30N	4.62	+	0.32	.4241	----	----	----	----	1500	UNCH
5600	----	----	----	----	4.01N	4.31	+	0.30	.4047	----	----	----	----	2000	UNCH
5700	----	----	----	----	3.73N	4.01	+	0.28	.3855	----	----	----	----	1000	UNCH
6300	----	----	----	----	2.40N	2.59	+	0.19	.2819	----	----	----	----	1	UNCH
6500	----	----	----	----	2.08N	2.24	+	0.16	.2526	----	----	----	----	6	UNCH
7000	----	----	----	----	1.46N	1.56	+	0.10	.1904	----	----	----	----	5	UNCH
7500	----	----	----	----	1.03N	1.11	+	0.08	.1440	----	----	----	----	50	UNCH
8000	----	----	----	----	0.75N	0.81	+	0.06	.1100	----	----	----	----	3500	UNCH
8500	----	----	----	----	0.56N	0.59	+	0.03	.0837	----	----	----	----	2050	UNCH
9000	----	----	----	----	0.42N	0.45	+	0.03	.0656	----	----	----	----	1250	UNCH
9500	----	----	----	----	0.33N	0.34	+	0.01	.0510	----	----	----	----	50	UNCH
10000	----	----	----	----	0.26N	0.27	+	0.01	.0412	----	----	----	----	120	UNCH
12500	----	----	----	----	0.10N	0.10		UNCH	.0161	----	----	----	----	5000	UNCH
TOTAL														16533	
JAN18															
6600	----	----	----	----	2.03N	2.19	+	0.16	.2460	----	----	----	----	1	UNCH
TOTAL														1	
FEB18															
6600	----	----	----	----	2.13N	2.30	+	0.17	.2531	----	----	----	----	1	UNCH
TOTAL														1	
MAR18															
6600	----	----	----	----	2.22N	2.40	+	0.18	.2594	----	----	----	----	1	UNCH
TOTAL														1	
APR18															
6600	----	----	----	----	2.33N	2.50	+	0.17	.2655	----	----	----	----	1	UNCH
TOTAL														1	
MAY18															
6600	----	----	----	----	2.45N	2.61	+	0.16	.2721	----	----	----	----	1	UNCH
TOTAL														1	
JUN18															
6600	----	----	----	----	2.58N	2.73	+	0.15	.2790	----	----	----	----	1	UNCH
TOTAL														1	
JUL18															
6600	----	----	----	----	2.64N	2.80	+	0.16	.2831	----	----	----	----	1	UNCH
TOTAL														1	
AUG18															
6600	----	----	----	----	2.71N	2.88	+	0.17	.2876	----	----	----	----	1	UNCH
TOTAL														1	
SEP18															
6600	----	----	----	----	2.80N	2.99	+	0.19	.2935	----	----	----	----	1	UNCH
TOTAL														1	
OCT18															
6600	----	----	----	----	2.88N	3.08	+	0.20	.2984	----	----	----	----	1	UNCH
TOTAL														1	
NOV18															
6600	----	----	----	----	2.98N	3.18	+	0.20	.3037	----	----	----	----	1	UNCH
TOTAL														1	
DEC18															
6600	----	----	----	----	3.12N	3.30	+	0.18	.3099	----	----	----	----	1	UNCH
TOTAL														1	
DEC19															
10500	----	----	----	----	0.76N	0.79	+	0.03	.0874	----	----	----	----	200	UNCH
TOTAL														200	
DEC20															
10000	----	----	----	----	1.21N	1.23	+	0.02	.1228	----	----	----	----	60	UNCH
12500	----	----	----	----	0.54N	0.55	+	0.01	.0598	----	----	----	----	10000	UNCH
15000	----	----	----	----	0.26N	0.26		UNCH	.0303	----	----	----	----	30	UNCH
TOTAL														10090	
DEC21															

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LC CALL		NYMEX CRUDE OIL (EURO) OPTS (PHY)												
DEC21														
9000	----	----	----	----	2.02N	2.02	UNCH	.1833	----	----	----	----	40	UNCH
TOTAL													40	
DEC22														
7000	----	----	----	----	----	5.28	NEW	.3787	----	----	----	31	31 +	31
10000	----	----	----	----	1.53N	1.45	- 0.08	.1374	----	----	----	----	410	UNCH
10500	----	----	----	----	1.28N	1.21	- 0.07	.1175	----	----	----	----	490	UNCH
TOTAL												31	931 +	31
DEC23														
10000	----	----	----	----	1.58N	1.47	- 0.11	.1388	----	----	----	----	70	UNCH
TOTAL													70	
LC PUT		NYMEX CRUDE OIL (EURO) OPTS (PHY)												
SEP16														
2000	----	----	----	----	0.01N	0.01	UNCH	.0000	----	----	----	----	225	UNCH
2500	----	----	----	----	0.01N	0.01	UNCH	.0030	----	----	----	----	7	UNCH
3000	----	----	----	----	0.05N	0.03	- 0.02	.0114	----	----	----	----	51	UNCH
3500	----	----	----	----	0.26N	0.12	- 0.14	.0566	----	----	----	----	64	UNCH
3800	----	----	----	----	0.84N	0.45	- 0.39	.1968	----	----	----	----	6	UNCH
4000	----	----	----	----	1.69N	1.03	- 0.66	.3875	----	----	----	----	2001	UNCH
4150	----	----	----	----	2.64N	1.75	- 0.89	.5628	----	----	----	----	2	UNCH
4400	----	----	----	----	4.70N	3.53	- 1.17	.8118	----	----	----	----	1200	UNCH
4500	----	----	----	----	5.64N	4.40	- 1.24	.8731	----	----	----	----	4	UNCH
5000	----	----	----	----	10.53N	9.21	- 1.32	.9735	----	----	----	----	50	UNCH
12000	----	----	----	----	80.48N	79.16	- 1.32	1.0000	----	----	----	----	225	UNCH
15000	----	----	----	----	110.47N	109.15	- 1.32	1.0000	----	----	----	----	50	UNCH
TOTAL													3885	
OCT16														
2500	----	----	----	----	0.03N	0.02	- 0.01	.0060	----	----	----	----	7	UNCH
3000	----	----	----	----	0.15N	0.10	- 0.05	.0299	----	----	----	----	1	UNCH
3500	----	----	----	----	0.69N	0.49	- 0.20	.1289	----	----	----	----	2014	UNCH
3600	----	----	----	----	0.90N	0.65	- 0.25	.1647	----	----	----	----	7	UNCH
4000	----	----	----	----	2.31N	1.78	- 0.53	.3701	----	----	----	----	2000	UNCH
4150	----	----	----	----	3.10N	2.45	- 0.65	.4652	----	----	----	----	2	UNCH
4500	----	----	----	----	5.50N	4.56	- 0.94	.6857	----	----	----	----	5	UNCH
4600	----	----	----	----	6.31N	5.30	- 1.01	.7405	----	----	----	----	7	UNCH
TOTAL													4043	
NOV16														
2500	----	----	----	----	0.08N	0.06	- 0.02	.0139	----	----	----	----	7	UNCH
3000	----	----	----	----	0.32N	0.24	- 0.08	.0523	----	----	----	----	1	UNCH
3500	----	----	----	----	1.06N	0.84	- 0.22	.1580	----	----	----	----	14	UNCH
3600	----	----	----	----	1.31N	1.05	- 0.26	.1901	----	----	----	----	10	UNCH
4000	----	----	----	----	2.71N	2.25	- 0.46	.3497	----	----	----	----	21	UNCH
4150	----	----	----	----	3.44N	2.89	- 0.55	.4201	----	----	----	----	2	UNCH
4500	----	----	----	----	5.56N	4.80	- 0.76	.5897	----	----	----	----	5	UNCH
4600	----	----	----	----	6.27N	5.45	- 0.82	.6363	----	----	----	----	7	UNCH
TOTAL													67	
DEC16														
2000	----	----	----	----	0.03N	0.03	UNCH	.0058	----	----	----	----	765	UNCH
2500	----	----	----	----	0.14N	0.11	- 0.03	.0210	----	----	----	----	32	UNCH
3000	----	----	----	----	0.48N	0.39	- 0.09	.0678	----	----	----	----	76	UNCH
3500	----	----	----	----	1.35N	1.12	- 0.23	.1696	----	----	----	----	164	UNCH
3600	----	----	----	----	1.61N	1.35	- 0.26	.1979	----	----	----	----	7	UNCH
4000	----	----	----	----	3.02N	2.59	- 0.43	.3322	----	----	----	----	18	UNCH
4150	----	----	----	----	3.70N	3.21	- 0.49	.3898	----	----	----	----	2	UNCH
4500	----	----	----	----	5.65N	5.00	- 0.65	.5305	----	----	----	----	155	UNCH
4600	----	----	----	----	6.30N	5.60	- 0.70	.5705	----	----	----	----	7	UNCH
5000	----	----	----	----	9.26N	8.39	- 0.87	.7156	----	----	----	----	250	UNCH
5100	----	----	----	----	10.09N	9.17	- 0.92	.7471	----	----	----	----	50	UNCH
5500	----	----	----	----	13.60N	12.56	- 1.04	.8461	----	----	----	----	134	UNCH
6000	----	----	----	----	18.31N	17.19	- 1.12	.9200	----	----	----	----	100	UNCH
10000	----	----	----	----	58.02N	56.83	- 1.19	.9977	----	----	----	----	500	UNCH
12000	----	----	----	----	77.99N	76.81	- 1.18	.9997	----	----	----	----	765	UNCH
TOTAL													3025	
JAN17														
3000	----	----	----	----	0.63N	0.52	- 0.11	.0774	----	----	----	----	5	UNCH
3500	----	----	----	----	1.58N	1.35	- 0.23	.1753	----	----	----	----	7	UNCH
4000	----	----	----	----	3.25N	2.85	- 0.40	.3192	----	----	----	----	10	UNCH
4200	----	----	----	----	4.15N	3.67	- 0.48	.3864	----	----	----	----	1	UNCH
4550	----	----	----	----	6.06N	5.44	- 0.62	.5103	----	----	----	----	1	UNCH
4600	----	----	----	----	6.37N	5.73	- 0.64	.5280	----	----	----	----	2	UNCH
4650	----	----	----	----	6.69N	6.02	- 0.67	.5459	----	----	----	----	1	UNCH
5000	----	----	----	----	9.15N	8.35	- 0.80	.6632	----	----	----	----	5	UNCH
TOTAL													32	
FEB17														
3000	----	----	----	----	0.79N	0.65	- 0.14	.0853	----	----	----	----	5	UNCH
3500	----	----	----	----	1.81N	1.56	- 0.25	.1792	----	----	----	----	7	UNCH
4000	----	----	----	----	3.49N	3.09	- 0.40	.3102	----	----	----	----	10	UNCH
4200	----	----	----	----	4.38N	3.91	- 0.47	.3705	----	----	----	----	1	UNCH
4550	----	----	----	----	6.23N	5.64	- 0.59	.4813	----	----	----	----	1	UNCH
4600	----	----	----	----	6.53N	5.92	- 0.61	.4973	----	----	----	----	2	UNCH
4650	----	----	----	----	6.83N	6.20	- 0.63	.5134	----	----	----	----	1	UNCH
5000	----	----	----	----	9.16N	8.42	- 0.74	.6219	----	----	----	----	5	UNCH
TOTAL													32	
MAR17														
3000	----	----	----	----	0.92N	0.78	- 0.14	.0919	----	----	----	----	5	UNCH
4000	----	----	----	----	3.70N	3.32	- 0.38	.3035	----	----	----	----	10	UNCH
4200	----	----	----	----	4.58N	4.14	- 0.44	.3587	----	----	----	----	1	UNCH
4550	----	----	----	----	6.39N	5.83	- 0.56	.4600	----	----	----	----	1	UNCH
4650	----	----	----	----	6.97N	6.38	- 0.59	.4894	----	----	----	----	1	UNCH
5000	----	----	----	----	9.20N	8.51	- 0.69	.5909	----	----	----	----	5	UNCH
TOTAL													23	
APR17														
3000	----	----	----	----	1.05N	0.90	- 0.15	.0971	----	----	----	----	5	UNCH
4000	----	----	----	----	3.88N	3.51	- 0.37	.2982	----	----	----	----	10	UNCH
4200	----	----	----	----	4.74N	4.31	- 0.43	.3495	----	----	----	----	1	UNCH
4550	----	----	----	----	6.51N	5.98	- 0.53	.4442	----	----	----	----	1	UNCH
4650	----	----	----	----	7.08N	6.52	- 0.56	.4717	----	----	----	----	1	UNCH
5000	----	----	----	----	9.25N	8.60	- 0.65	.5675	----	----	----	----	5	UNCH
TOTAL													23	
MAY17														
3000	----	----	----	----	1.17N	1.02	- 0.15	.1018	----	----	----	----	5	UNCH
4000	----	----	----	----	4.06N	3.69	- 0.37	.2939	----	----	----	----	10	UNCH
4200	----	----	----	----	4.91N	4.50	- 0.41	.3423	----	----	----	----	1	UNCH
4550	----	----	----	----	6.65N	6.15	- 0.50	.4313	----	----	----	----	1	UNCH
4650	----	----	----	----	7.20N	6.68	- 0.52	.4572	----	----	----	----	1	UNCH
5000	----	----	----	----	9.33N	8.72	- 0.61	.5478	----	----	----	----	5	UNCH
TOTAL													23	
JUN17														
3000	----	----	----	----	1.27N	1.11	- 0.16	.1046	----	----	----	----	5	UNCH
4000	----	----	----	----	4.20N	3.83	- 0.37	.2902	----	----	----	----	10	UNCH
4200	----	----	----	----	5.05N	4.63	- 0.42	.3364	----	----	----	----	1	UNCH
4550	----	----	----	----	6.77N	6.27	- 0.50	.4214	----	----	----	----	1	UNCH
4650	----	----	----	----	7.32N	6.80	- 0.52	.4461	----	----	----	----	1	UNCH
5000	----	----	----	----	9.41N	8.80	- 0.61	.5331	----	----	----	----	5	UNCH
TOTAL													23	
JUL17														
3000	----	----	----	----	1.35N	1.20	- 0.15	.1073	----	----	----	----	5	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LC PUT		NYMEX CRUDE OIL (EURO) OPTS (PHY)										
JUL17												
4000	----	----	----	----	4.32N	3.97 - 0.35	.2872	----	----	----	----	10 UNCH
4200	----	----	----	----	5.17N	4.78 - 0.39	.3315	----	----	----	----	1 UNCH
4550	----	----	----	----	6.87N	6.41 - 0.46	.4127	----	----	----	----	1 UNCH
4650	----	----	----	----	7.40N	6.92 - 0.48	.4365	----	----	----	----	1 UNCH
5000	----	----	----	----	9.47N	8.91 - 0.56	.5199	----	----	----	----	5 UNCH
TOTAL												23
AUG17												
3000	----	----	----	----	1.43N	1.28 - 0.15	.1094	----	----	----	----	5 UNCH
4000	----	----	----	----	4.42N	4.08 - 0.34	.2842	----	----	----	----	10 UNCH
4200	----	----	----	----	5.27N	4.89 - 0.38	.3270	----	----	----	----	1 UNCH
4550	----	----	----	----	6.97N	6.52 - 0.45	.4053	----	----	----	----	1 UNCH
4650	----	----	----	----	7.50N	7.03 - 0.47	.4282	----	----	----	----	1 UNCH
5000	----	----	----	----	9.53N	8.99 - 0.54	.5089	----	----	----	----	5 UNCH
TOTAL												23
SEP17												
3000	----	----	----	----	1.51N	1.35 - 0.16	.1108	----	----	----	----	5 UNCH
3500	----	----	----	----	2.76N	2.53 - 0.23	.1874	----	----	----	----	2 UNCH
4000	----	----	----	----	4.51N	4.19 - 0.32	.2812	----	----	----	----	10 UNCH
4200	----	----	----	----	5.35N	4.99 - 0.36	.3225	----	----	----	----	1 UNCH
4550	----	----	----	----	7.04N	6.60 - 0.44	.3983	----	----	----	----	1 UNCH
4650	----	----	----	----	7.56N	7.11 - 0.45	.4205	----	----	----	----	1 UNCH
5000	----	----	----	----	9.57N	9.05 - 0.52	.4987	----	----	----	----	5 UNCH
TOTAL												25
OCT17												
3000	----	----	----	----	1.56N	1.40 - 0.16	.1114	----	----	----	----	5 UNCH
3500	----	----	----	----	2.82N	2.59 - 0.23	.1864	----	----	----	----	2 UNCH
4000	----	----	----	----	4.56N	4.25 - 0.31	.2779	----	----	----	----	10 UNCH
4200	----	----	----	----	5.40N	5.05 - 0.35	.3181	----	----	----	----	1 UNCH
4550	----	----	----	----	7.07N	6.64 - 0.43	.3919	----	----	----	----	1 UNCH
4650	----	----	----	----	7.60N	7.15 - 0.45	.4134	----	----	----	----	1 UNCH
5000	----	----	----	----	9.59N	9.07 - 0.52	.4898	----	----	----	----	5 UNCH
TOTAL												25
NOV17												
3000	----	----	----	----	1.60N	1.45 - 0.15	.1119	----	----	----	----	5 UNCH
3500	----	----	----	----	2.86N	2.65 - 0.21	.1854	----	----	----	----	2 UNCH
4000	----	----	----	----	4.60N	4.30 - 0.30	.2745	----	----	----	----	10 UNCH
4200	----	----	----	----	5.43N	5.10 - 0.33	.3137	----	----	----	----	1 UNCH
4550	----	----	----	----	7.08N	6.68 - 0.40	.3857	----	----	----	----	1 UNCH
4650	----	----	----	----	7.60N	7.18 - 0.42	.4068	----	----	----	----	1 UNCH
5000	----	----	----	----	9.57N	9.08 - 0.49	.4815	----	----	----	----	5 UNCH
TOTAL												25
DEC17												
3000	----	----	----	----	1.64N	1.49 - 0.15	.1120	----	----	----	----	5 UNCH
3500	----	----	----	----	2.91N	2.68 - 0.23	.1837	----	----	----	----	2 UNCH
4000	----	----	----	----	4.63N	4.32 - 0.31	.2709	----	----	----	----	10 UNCH
4200	----	----	----	----	5.46N	5.11 - 0.35	.3093	----	----	----	----	1 UNCH
4550	----	----	----	----	7.09N	6.68 - 0.41	.3798	----	----	----	----	1 UNCH
4650	----	----	----	----	7.60N	7.18 - 0.42	.4004	----	----	----	----	1 UNCH
5000	----	----	----	----	9.55N	9.06 - 0.49	.4738	----	----	----	----	5 UNCH
TOTAL												25
JAN18												
4800	----	----	----	----	8.40N	7.95 - 0.45	.4267	----	----	----	----	1 UNCH
TOTAL												1
FEB18												
4800	----	----	----	----	8.40N	7.97 - 0.43	.4218	----	----	----	----	1 UNCH
TOTAL												1
MAR18												
4800	----	----	----	----	8.40N	7.98 - 0.42	.4174	----	----	----	----	1 UNCH
TOTAL												1
APR18												
4800	----	----	----	----	8.39N	7.98 - 0.41	.4127	----	----	----	----	1 UNCH
TOTAL												1
MAY18												
4800	----	----	----	----	8.38N	7.99 - 0.39	.4080	----	----	----	----	1 UNCH
TOTAL												1
JUN18												
4800	----	----	----	----	8.37N	7.99 - 0.38	.4035	----	----	----	----	1 UNCH
6000	----	----	----	----	15.99N	15.37 - 0.62	.6323	----	----	----	----	38 UNCH
TOTAL												39
JUL18												
4800	----	----	----	----	8.37N	7.98 - 0.39	.4003	----	----	----	----	1 UNCH
TOTAL												1
AUG18												
4800	----	----	----	----	8.36N	7.97 - 0.39	.3972	----	----	----	----	1 UNCH
TOTAL												1
SEP18												
4800	----	----	----	----	8.35N	7.96 - 0.39	.3939	----	----	----	----	1 UNCH
TOTAL												1
OCT18												
4800	----	----	----	----	8.32N	7.95 - 0.37	.3902	----	----	----	----	1 UNCH
TOTAL												1
NOV18												
4800	----	----	----	----	8.27N	7.93 - 0.34	.3867	----	----	----	----	1 UNCH
TOTAL												1
DEC18												
4800	----	----	----	----	8.23N	7.91 - 0.32	.3829	----	----	----	----	1 UNCH
TOTAL												1
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
SEP16												
2950	----	----	10.37B/*10.01	----	10.05N	11.36 + 1.31	.9890	----	----	----	----	2 UNCH
3000	----	----	9.88B/9.51A	----	9.56N	10.86 + 1.30	.9885	----	----	----	----	2 UNCH
3100	----	----	8.89B/*8.54A	----	8.58N	9.87 + 1.29	.9841	----	----	----	----	2 UNCH
3200	----	----	7.91B/*7.55A	----	7.60N	8.88 + 1.28	.9791	----	----	----	----	26 UNCH
3250	----	----	7.42B/7.06A	----	7.11N	8.38 + 1.27	.9779	----	----	----	----	1 UNCH
3350	----	----	6.46B/6.11A	----	6.16N	7.40 + 1.24	.9681	----	----	----	----	85 UNCH
3400	----	----	5.98B/*5.64A	----	5.69N	6.92 + 1.23	.9593	----	----	26	----	351 + 26
3450	----	----	5.51B/5.17A	----	5.22N	6.43 + 1.21	.9533	----	----	----	----	200 UNCH
3500	----	----	5.05B/4.72A	----	4.77N	5.95 + 1.18	.9433	----	----	----	----	407 UNCH
3550	----	----	4.59B/*4.28A	----	4.32N	5.48 + 1.16	.9295	----	----	----	----	300 UNCH
3600	----	----	4.15B/3.85A	----	3.89N	5.01 + 1.12	.9147	----	----	----	----	130 UNCH
3650	4.12	----	4.85B/3.42A	----	3.48N	4.56 + 1.08	.8930	----	----	2	----	261 UNCH
3700	3.37	----	4.39B/3.03A	----	3.08N	4.11 + 1.03	.8675	----	----	2	----	698 UNCH
3750	2.97	----	3.95B/2.64A	----	2.70N	3.69 + 0.99	.8383	----	----	2	----	648 UNCH
3800	2.57	----	3.50B/2.29A	----	2.35N	3.28 + 0.93	.8031	----	----	275	----	1583 + 205
3850	2.91	----	3.10B/1.96A	----	2.02N	2.89 + 0.87	.7625	----	----	77	----	496 + 53
3900	1.80	----	2.71B/1.67A	----	1.71N	2.52 + 0.81	.7172	----	----	451	----	1909 + 111
3950	1.53	----	2.35B/*1.33	----	1.44N	2.18 + 0.74	.6664	----	----	167	----	4012 + 34
4000	1.29	----	2.06/*1.01	----	1.20N	1.86 + 0.66	.6124	----	----	2048	2050	11246 + 1498
4050	1.10	----	1.74B/*0.73	----	0.99N	1.57 + 0.58	.5553	----	----	363	----	2977 + 120

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
SEP16												
4100	0.87	----	1.46B/*0.70	----	0.80N	1.31 + 0.51	.4963	----	----	2834	2000	5247 + 2013
4150	0.70	----	1.22B/*0.60A	----	0.65N	1.08 + 0.43	.4371	----	----	1069	1000	3231 - 377
4200	0.54	0.59	1.02/*0.45	0.59/*0.59	0.59	0.88 + 0.36	.3791	----	4	2014	----	8870 + 100
4250	0.47	----	0.82/*0.38	----	0.42N	0.71 + 0.29	.3240	----	----	2528	----	5719 + 1512
4300	0.37	----	0.67/*0.30	----	0.33N	0.57 + 0.24	.2735	----	----	5153	----	7392 + 610
4350	0.28	----	0.52B/*0.24	----	0.27N	0.45 + 0.18	.2270	----	----	823	----	7306 + 214
4400	0.21	----	0.42/*0.19	----	0.22N	0.36 + 0.14	.1881	----	----	2752	150	8861 + 842
4450	0.19	----	0.33/*0.16	----	0.18N	0.29 + 0.11	.1555	----	----	618	----	3580 - 17
4500	0.17	----	0.27/*0.12	----	0.15N	0.23 + 0.08	.1268	----	----	3539	----	22160 + 987
4550	0.13	----	0.20/*0.10	----	0.13N	0.19 + 0.06	.1057	----	----	7046	----	7978 + 4670
4600	0.12	----	0.18/0.09	----	0.11N	0.15 + 0.04	.0853	----	----	3296	825	10372 + 330
4650	0.09	----	0.14/*0.08	----	0.09N	0.13 + 0.04	.0732	----	----	732	----	4380 + 521
4700	0.08	----	0.13/0.07	----	0.08N	0.10 + 0.02	.0577	----	----	3500	----	18533 + 1713
4750	0.06	----	0.10/0.06	----	0.07N	0.09 + 0.02	.0509	----	----	318	----	3338 + 145
4800	0.05	----	0.09/*0.05	----	0.06N	0.08 + 0.02	.0445	----	----	4799	1200	12655 + 141
4850	0.05	----	0.08/0.05	----	0.06N	0.07 + 0.01	.0385	----	----	220	----	4636 + 36
4900	0.05	----	0.06/*0.03	----	0.05N	0.06 + 0.01	.0328	----	----	2651	----	9340 - 259
4950	0.04	----	0.06/*0.04	----	0.05N	0.05 UNCH	.0274	----	----	934	----	4763 + 656
5000	0.04	----	0.05/*0.03	----	0.04N	0.05 + 0.01	.0264	----	----	528	----	40699 + 6
5050	0.03	----	0.04/*0.03	----	0.04N	0.04 UNCH	.0213	----	----	106	----	3796 + 53
5100	0.03	----	0.04/0.03	----	0.03N	0.04 + 0.01	.0206	----	----	47	----	11735 + 6
5150	0.03	----	0.03/0.03	----	0.03N	0.03 UNCH	.0158	----	----	216	----	3173 + 177
5200	0.03	----	0.03/0.03	----	0.03N	0.03 UNCH	.0153	----	----	207	----	10714 + 14
5250	0.02	----	0.03/0.02	----	0.03N	0.03 UNCH	.0148	----	----	113	----	3723 - 1
5300	0.02	----	0.03/0.02	----	0.02N	0.02 UNCH	.0103	----	----	291	----	11556 - 12
5350	0.02	----	0.03/0.02	----	0.02N	0.02 UNCH	.0100	----	----	17	----	1671 + 1
5400	0.02	----	0.02/0.02	----	0.02N	0.02 UNCH	.0097	----	----	1265	----	5538 + 295
5450	0.02	----	0.02/0.02	----	0.02N	0.02 UNCH	.0095	----	----	153	----	1783 + 32
5500	0.02	----	0.02/*0.01	----	0.02N	0.02 UNCH	.0092	----	----	1244	----	18144 + 958
5550	----	----	----	----	0.02N	0.02 UNCH	.0090	----	----	----	----	1620 UNCH
5600	0.02	----	0.02/0.02	----	0.01N	0.02 + 0.01	.0088	----	----	551	----	8381 + 550
5650	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0047	----	----	2	----	1604 - 2
5700	----	----	----	----	0.01N	0.01 UNCH	.0038	----	----	----	----	7816 UNCH
5750	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0031	----	----	22	----	3114 UNCH
5800	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0025	----	----	18	----	4954 + 9
5850	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0020	----	----	80	----	1218 + 78
5900	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0016	----	----	55	----	3184 + 55
5950	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0012	----	----	111	----	1554 + 30
6000	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0010	----	----	211	----	19412 + 31
6050	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	763 UNCH
6100	----	----	----	----	0.01N	0.01 UNCH	.0006	----	----	----	----	17045 UNCH
6150	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	1993 UNCH
6200	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0004	----	----	631	----	3407 - 438
6250	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	1462 UNCH
6300	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	1685 UNCH
6350	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	289 UNCH
6400	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	1687 UNCH
6450	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	141 UNCH
6500	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0000	----	----	150	----	12324 - 76
6550	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0000	----	----	86	----	559 UNCH
6600	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	1558 UNCH
6650	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	526 UNCH
6700	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	4289 UNCH
6750	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	481 UNCH
6800	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	12080 UNCH
6850	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	180 UNCH
6900	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	273 UNCH
6950	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	495 UNCH
7000	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	24942 UNCH
7050	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	199 UNCH
7100	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	267 UNCH
7150	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	17 UNCH
7200	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	8553 UNCH
7250	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	152 UNCH
7300	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3189 UNCH
7350	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	565 UNCH
7400	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2658 UNCH
7450	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	133 UNCH
7500	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3072 UNCH
7550	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2 UNCH
7600	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	47 UNCH
7700	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	44 UNCH
7750	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2 UNCH
7800	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	147 UNCH
7850	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	200 UNCH
7900	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	244 UNCH
7950	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	----	----	----	1	----	57 + 1
8000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	50	3928 + 50
8050	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	150 UNCH
8100	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
8200	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2 UNCH
8500	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	488 UNCH
8600	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
8650	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	132 UNCH
8750	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	50 UNCH
8800	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2 UNCH
8900	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
9000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1375 UNCH
9150	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	100 UNCH
9500	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	300 UNCH
9550	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3 UNCH
9600	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	4 UNCH
9650	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3 UNCH
9700	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3 UNCH
9750	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3 UNCH
10000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	30 UNCH
10200	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	250 UNCH
10500	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	100 UNCH
18000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	10 UNCH
18750	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	6 UNCH
TOTAL									4	54344	7275	451755 + 17701
OCT16												
2500	----	----	15.63B/*15.27/	----	15.32N	16.59 + 1.27	.9939	----	----	----	----	3 UNCH
3000	----	----	10.75B/*10.39/	----	10.45N	11.68 + 1.23	.9700	----	----	----	----	3 UNCH
3200	----	----	8.87B/*8.51A	----	8.58N	9.77 + 1.19	.9448	----	----	----	----	35 UNCH
3500	----	----	6.23B/*5.92A	----	5.98N	7.07 + 1.09	.8711	----	----	----	----	77 UNCH
3600	5.17	----	#6.45B/*5.13A	----	----	6.23 NEW	.8352	----	----	9	----	9 + 9
3750	----	----	#5.26B/4.04A	----	4.12N	5.06 + 0.94	.7685	----	----	----	----	3 UNCH
3800	----	----	4.88B/3.71A	----	3.78N	4.69 + 0.91	.7436	----	----	2	----	7 UNCH
3850	----	----	4.52B/3.39A	----	3.47N	4.34 + 0.87	.7168	----	----	24	----	41 - 10
3900	3.96	----	4.17B/3.09A	----	3.16N	4.00 + 0.84	.6889	----	----	30	----	129 + 20
3950	2.98	----	3.87/2.80A	----	2.88N	3.67 + 0.79	.6600	----	----	31	----	48 + 17
4000	2.80	----	3.52B/2.53A	----	2.61N	3.36 + 0.75	.6298	----	----	362	2400	2101 - 949
4050	2.41	----	3.22B/2.27A	----	2.35N	3.07 + 0.72	.5987	----	----	50	----	92 + 40
4100	2.15	----	2.94B/*1.99	----	2.12N	2.79 + 0.67	.5669	----	----	243	----	491 + 111
4150	1.99	----	2.67B/*1.81A	----	1.90N	2.53 + 0.63	.5347	----	----	222	300	2455 + 287
4200	1.77	----	2.43/*1.58	----	1.70N	2.28 + 0.58	.5022	----	----	280	50	1834 + 75
4250	1.62	----	2.17/*1.43A	----	1.51N	2.05 + 0.54	.4696	----	----	925	3000	4115 + 1769
4300	1.38	----	1.94B/*1.27A	----	1.34N	1.83 + 0.49	.4369	----	----	704	----	2361 + 125
4350	1.21	----	1.74/*1.12A	----	1.18N	1.63 + 0.45	.4047	----	----	90	----	893 + 12
4400	1.03	----	1.54B/*0.98A	----	1.04N	1.45 + 0.41	.3734	----	----	2065	4000	11128 + 4226
4450	0.93	----	1.37B/*0.87A	----	0.91N	1.29 + 0.38	.3435	----	----	118	----	476 + 79
4500	0.84	----	1.21/*0.72	----	0.80N	1.14 + 0.34	.3142	----	----	862	900	6246 + 752
4550	0.69	----	1.07B/*0.66A	----	0.70N	1.01 + 0.31	.2869	----	----	370	900	1619 + 912
4600	0.64	----	0.95/*0.57A	----	0.61N	0.89 + 0.28	.2607	----	----	219	----	2604 + 6
4650	0.48	----	0.82B/*0.48	----	0.53N	0.78 + 0.25	.2358	----	----	118	----	2022 + 27

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
OCT16												
4700	0.42	----	0.72B/*0.42	----	0.46N	0.68 + 0.22	.2121	----	----	2975	2000	7332 + 3422
4750	0.40	----	0.63/*0.38A	----	0.41N	0.60 + 0.19	.1915	----	----	221	----	943 + 134
4800	0.34	----	0.55B/*0.33A	----	0.36N	0.52 + 0.16	.1710	----	----	435	----	7341 + 119
4850	0.30	----	0.48/*0.28	----	0.31N	0.46 + 0.15	.1541	----	----	251	----	1549 + 205
4900	0.25	----	0.42/*0.25	----	0.27N	0.40 + 0.13	.1373	----	----	365	----	1506 + 69
4950	0.23	----	0.37/*0.22A	----	0.24N	0.35 + 0.11	.1226	----	----	199	----	2093 - 10
5000	0.23	----	0.32B/0.20	----	0.21N	0.31 + 0.10	.1102	----	----	646	2100	9563 + 625
5050	0.19	----	0.28B/*0.17	----	0.19N	0.27 + 0.08	.0979	----	----	98	----	820 + 79
5100	0.15	----	0.25/0.15	----	0.16N	0.24 + 0.08	.0880	----	----	203	----	4789 - 47
5150	0.16	----	0.21/0.14A	----	0.15N	0.21 + 0.06	.0783	----	----	42	----	784 + 29
5200	0.12	----	0.19B/0.12	----	0.13N	0.18 + 0.05	.0685	----	----	197	----	2643 - 51
5250	0.11	----	0.17/*0.11	----	0.12N	0.16 + 0.04	.0615	----	----	16	----	426 + 3
5300	0.11	----	0.15/0.10	----	0.10N	0.15 + 0.05	.0573	----	----	612	300	2248 - 256
5350	0.09	----	0.13/0.09	----	0.09N	0.13 + 0.04	.0505	----	----	8	----	579 - 1
5400	0.08	----	0.11/0.08	----	0.08N	0.11 + 0.03	.0436	----	----	97	----	2824 - 45
5450	0.07	----	0.10/*0.07	----	0.07N	0.10 + 0.03	.0397	----	----	8	----	384 UNCH
5500	0.07	----	0.10/0.07	----	0.07N	0.09 + 0.02	.0359	----	----	159	----	7898 + 74
5550	0.06	----	0.08/0.06	----	0.06N	0.08 + 0.02	.0322	----	----	14	----	352 - 11
5600	0.06	----	0.07/*0.05	----	0.06N	0.08 + 0.02	.0315	----	----	18	----	3043 - 1
5650	0.05	----	0.06/0.05	----	0.05N	0.07 + 0.02	.0279	----	----	23	----	278 - 16
5700	0.05	----	0.06B/0.05	----	0.05N	0.06 + 0.01	.0243	----	----	66	----	1375 + 46
5750	0.05	----	0.05/0.05	----	0.04N	0.06 + 0.02	.0238	----	----	28	300	926 + 284
5800	0.04	----	0.05/0.03	----	0.04N	0.05 + 0.01	.0203	----	----	56	----	2504 - 28
5850	0.03	----	0.05/0.03	----	0.04N	0.05 + 0.01	.0199	----	----	27	----	551 - 2
5900	----	----	0.04B/----	----	0.03N	0.04 + 0.01	.0164	----	----	----	----	355 UNCH
5950	0.03	----	0.03/0.03	----	0.03N	0.04 + 0.01	.0161	----	----	4	----	369 UNCH
6000	0.03	----	0.03/0.03	----	0.03N	0.03 UNCH	.0126	----	----	17	----	3661 + 5
6050	----	----	----	----	0.03N	0.03 UNCH	.0124	----	----	----	----	186 UNCH
6100	0.03	----	0.03/0.03	----	0.02N	0.03 + 0.01	.0122	----	----	1	----	465 + 1
6150	----	----	----	----	0.02N	0.03 + 0.01	.0120	----	----	----	----	334 UNCH
6200	0.03	----	0.03/0.03	----	0.02N	0.02 UNCH	.0084	----	----	3	----	1126 UNCH
6250	0.02	----	0.02/0.02	----	0.02N	0.02 UNCH	.0083	----	----	160	----	376 + 82
6300	0.02	----	0.02/0.02	----	0.02N	0.02 UNCH	.0082	----	----	226	----	1806 + 215
6350	----	----	----	----	0.02N	0.02 UNCH	.0081	----	----	----	----	41 UNCH
6400	----	----	----	----	0.02N	0.02 UNCH	.0080	----	----	----	----	228 UNCH
6450	----	----	----	----	0.02N	0.02 UNCH	.0079	----	----	----	----	122 UNCH
6500	0.02	----	0.02/0.02	----	0.01N	0.02 + 0.01	.0078	----	----	3	----	1950 - 3
6550	----	----	----	----	0.01N	0.01 UNCH	.0043	----	----	----	----	389 UNCH
6600	----	----	----	----	0.01N	0.01 UNCH	.0037	----	----	----	----	323 UNCH
6650	----	----	----	----	0.01N	0.01 UNCH	.0032	----	----	----	----	321 UNCH
6700	0.01	----	0.01/*0.01	----	0.01N	0.01 UNCH	.0028	----	----	19	----	221 + 18
6750	----	----	----	----	0.01N	0.01 UNCH	.0025	----	----	----	----	86 UNCH
6800	0.01	----	0.01/*0.01	----	0.01N	0.01 UNCH	.0021	----	----	1	----	648 UNCH
6850	----	----	----	----	0.01N	0.01 UNCH	.0019	----	----	----	----	51 UNCH
6900	----	----	----	----	0.01N	0.01 UNCH	.0016	----	----	----	----	77 UNCH
6950	----	----	----	----	0.01N	0.01 UNCH	.0014	----	----	----	----	24 UNCH
7000	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0012	----	----	2	----	2640 - 1
7050	----	----	----	----	0.01N	0.01 UNCH	.0010	----	----	----	----	120 UNCH
7100	----	----	----	----	0.01N	0.01 UNCH	.0009	----	----	----	----	165 UNCH
7150	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	104 UNCH
7200	----	----	----	----	0.01N	0.01 UNCH	.0007	----	----	----	----	482 UNCH
7250	----	----	----	----	0.01N	0.01 UNCH	.0006	----	----	----	----	890 UNCH
7300	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	483 UNCH
7350	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	58 UNCH
7400	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	3 UNCH
7450	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	20 UNCH
7500	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	1842 UNCH
7550	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	46 UNCH
7600	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	65 UNCH
7650	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	109 UNCH
7700	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	2 UNCH
7750	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	5 UNCH
7800	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	160 UNCH
8000	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	423 UNCH
8200	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	5 UNCH
8250	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	1 UNCH
8300	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	64 UNCH
8350	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	3 UNCH
8400	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	46 UNCH
8500	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	429 UNCH
8600	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	1 UNCH
8900	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
9000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	720 UNCH
9050	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	40 UNCH
9100	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	41 UNCH
10000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	176 UNCH
10100	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
10200	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
10250	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	100 UNCH
10300	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
TOTAL										13924	16250	123949 + 12446
NOV16												
1900	----	----	22.42B/*22.04/	----	22.12N	23.35 + 1.23	.9986	----	----	----	----	226 UNCH
3500	----	----	7.39B/7.08A	----	7.18N	8.19 + 1.01	.8419	----	----	----	----	1 UNCH
3700	----	----	6.84B/5.62A	----	5.71N	6.63 + 0.92	.7746	----	----	----	----	1 UNCH
3750	5.76	----	6.47B/5.27A	----	5.37N	6.27 NEW	.7560	----	----	3	----	3 + 3
3800	----	----	6.11B/4.94A	----	5.04N	5.91 + 0.87	.7360	----	----	----	----	104 UNCH
3850	5.08	----	5.76B/4.63A	----	4.72N	5.57 + 0.85	.7157	----	----	3	----	15 + 3
3900	----	----	5.42B/4.32A	----	4.41N	5.23 + 0.82	.6944	----	----	----	----	10 UNCH
4000	4.21	----	4.77B/3.75A	----	3.83N	4.60 + 0.77	.6502	----	----	6	----	208 - 4
4050	----	----	#4.47B/3.47A	----	3.56N	4.30 + 0.74	.6271	----	----	----	----	1 UNCH
4100	----	----	4.17B/3.22A	----	3.30N	4.01 + 0.71	.6036	----	----	10	----	121 + 10
4150	2.93	----	#3.89B/*2.93	----	3.06N	3.74 + 0.68	.5798	----	----	172	----	178 + 147
4200	2.94	----	3.62B/2.75A	----	2.83N	3.48 + 0.65	.5557	----	----	156	----	777 + 44
4250	2.77	----	3.36B/2.53A	----	2.61N	3.22 + 0.61	.5313	----	----	25	----	188 + 11
4300	2.43	----	3.12B/2.32A	----	2.40N	2.98 + 0.58	.5068	----	----	27	----	291 + 11
4350	2.27	----	2.88B/*2.12A	----	2.20N	2.76 + 0.56	.4826	----	----	5	----	18 + 4
4400	2.07	----	2.66B/*1.94A	----	2.02N	2.54 + 0.52	.4581	----	----	115	----	375 + 63
4450	1.92	----	2.45B/*1.78A	----	1.85N	2.34 + 0.49	.4340	----	----	1	----	169 - 1
4500	1.73	----	2.25B/*1.62A	----	1.68N	2.15 + 0.47	.4102	----	----	612	2000	2563 + 1912
4550	1.68	----	2.06B/*1.48A	----	1.53N	1.97 + 0.44	.3867	----	----	18	----	75 UNCH
4600	1.50	----	1.89/*1.34A	----	1.40N	1.80 + 0.40	.3636	----	----	224	----	1201 + 136
4650	1.39	----	1.73B/*1.22A	----	1.27N	1.65 + 0.38	.3416	----	----	45	----	234 + 22
4700	1.15	----	1.58B/*1.10A	----	1.15N	1.51 + 0.36	.3203	----	----	21	----	1330 + 19
4750	1.06	----	1.44B/*1.00A	----	1.04N	1.37 + 0.33	.2989	----	----	30	----	204 + 28
4800	0.96	----	1.31B/*0.90A	----	0.94N	1.25 + 0.31	.2791	----	----	39	----	1703 + 20
4850	0.87	----	1.19B/*0.82A	----	0.85N	1.14 + 0.29	.2602	----	----	1	----	134 UNCH
4900	0.79	----	1.09/*0.74A	----	0.77N	1.03 + 0.26	.2412	----	----	13	----	154 + 13
4950	----	----	0.98B/*0.67A	----	0.70N	0.94 + 0.24	.2244	----	----	----	----	357 UNCH
5000	0.61	----	0.89/*0.61	----	0.63N	0.85 + 0.22	.2076	----	----	89	----	3820 + 41
5050	0.55	----	0.80B/*0.55	----	0.57N	0.77 + 0.20	.1920	----	----	61	----	386 + 61
5100	0.52	----	0.73B/*0.50A	----	0.52N	0.70 + 0.18	.1778	----	----	31	----	603 + 14
5150	0.46	----	0.66B/*0.45A	----	0.47N	0.63 + 0.16	.1635	----	----	22	----	907 + 1
5200	0.43	----	0.60B/0.41A	----	0.42N	0.57 + 0.15	.1506	----	----	11	----	742 + 3
5250	0.53	----	0.54/*0.37A	----	0.38N	0.52 + 0.14	.1394	----	----	2	----	564 + 1
5300	0.38	----	0.50/*0.34A	----	0.35N	0.47 + 0.12	.1282	----	----	38	----	1271 + 2
5350	----	----	0.44B/*0.31A	----	0.32N	0.43 + 0.11	.1187	----	----	73	----	426 + 60
5400	0.30	----	0.40/*0.28A	----	0.29N	0.39 + 0.10	.1092	----	----	18	----	595 + 15
5450	0.30	----	0.36B/0.30	----	0.26N	0.36 + 0.10	.1016	----	----	90	----	283 + 86
5500	0.25	----	0.33/0.23A	----	0.24N	0.32 + 0.08	.0922	----	----	322	----	2600 + 18
5550	----	----	0.30B/----	----	0.22N	0.30 + 0.08	.0866	----	----	70	----	117 - 52
5600	0.20	----	0.27/*0.19	----	0.20N	0.27 + 0.07	.0791	----	----	28	----	412 + 23
5650	0.20	----	0.25B/*0.18A	----	0.19N	0.25 + 0.06	.0737	----	----	6	----	491 - 5
5700	0.18	----	0.22B/0.17A	----	0.17N	0.23 + 0.06	.0683	----	----	33	----	462 - 8
5750	0.15	----	0.20B/*0.15	----	0.16N	0.21 + 0.05	.0630	----	----	3	----	236 - 2
5800	0.14	----	0.19/0.14	----	0.15N	0.19 + 0.04	.0577	----	----	25	----	354 + 4

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
NOV16												
5850	0.12	----	0.17/*0.12	----	0.13N	0.17 + 0.04	.0524	----	----	18	----	130 - 4
5900	0.12	----	0.16B/0.12	----	0.12N	0.16 + 0.04	.0493	----	----	97	----	238 + 44
5950	0.11	----	0.14B/*0.11	----	0.12N	0.15 + 0.03	.0463	----	----	8	----	137 + 5
6000	0.11	----	0.14B/0.10A	----	0.11N	0.14 + 0.03	.0433	----	----	29	----	3248 - 6
6050	0.09	----	0.12B/*0.09	----	0.10N	0.13 + 0.03	.0404	----	----	24	----	809 + 19
6100	0.08	----	0.11B/*0.08	----	0.09N	0.12 + 0.03	.0375	----	----	2	----	264 UNCH
6150	----	----	0.11B/*0.08A	----	0.09N	0.11 + 0.02	.0346	----	----	4	----	150 + 4
6200	0.07	----	0.10/*0.07	----	0.08N	0.10 + 0.02	.0318	----	----	3	----	154 UNCH
6250	0.08	----	0.09B/0.08	----	0.07N	0.09 + 0.02	.0289	----	----	6	----	167 + 6
6300	----	----	0.08B/----	----	0.07N	0.09 + 0.02	.0285	----	----	----	----	791 UNCH
6350	0.08	----	0.08/0.08	----	0.06N	0.08 + 0.02	.0257	----	----	1	----	91 UNCH
6400	0.06	----	0.07B/0.06	----	0.06N	0.08 + 0.02	.0254	----	----	10	----	202 + 10
6450	0.07	----	0.07/0.07	----	0.06N	0.07 + 0.01	.0226	----	----	1	----	73 + 1
6500	----	----	0.06B/----	----	0.05N	0.07 + 0.02	.0223	----	----	1	----	1889 - 1
6550	0.06	----	0.06/0.06	----	0.05N	0.06 + 0.01	.0195	----	----	1	----	37 + 1
6600	----	----	----	----	0.05N	0.06 + 0.01	.0193	----	----	----	----	59 UNCH
6650	0.04	----	0.05B/*0.04	----	0.04N	0.05 + 0.01	.0165	----	----	1	----	15 + 1
6700	0.04	----	0.04/*0.04	----	0.04N	0.05 + 0.01	.0163	----	----	3	----	117 UNCH
6750	----	----	----	----	0.04N	0.05 + 0.01	.0161	----	----	----	----	30 UNCH
6800	0.04	----	0.04/*0.04	----	0.04N	0.04 UNCH	.0133	----	----	2	----	92 + 2
6850	----	----	----	----	0.03N	0.04 + 0.01	.0132	----	----	----	----	17 UNCH
6900	----	----	----	----	0.03N	0.04 + 0.01	.0130	----	----	----	----	83 UNCH
6950	----	----	----	----	0.03N	0.04 + 0.01	.0129	----	----	----	----	25 UNCH
7000	----	----	----	----	0.03N	0.03 UNCH	.0101	----	----	4	----	3338 UNCH
7100	----	----	----	----	0.03N	0.03 UNCH	.0099	----	----	----	----	2 UNCH
7200	----	----	----	----	0.02N	0.03 + 0.01	.0097	----	----	----	----	16 UNCH
7250	----	----	----	----	0.02N	0.03 + 0.01	.0096	----	----	----	----	79 UNCH
7300	----	----	----	----	0.02N	0.02 UNCH	.0068	----	----	----	----	1121 UNCH
7400	----	----	----	----	0.02N	0.02 UNCH	.0067	----	----	----	----	11 UNCH
7500	----	----	----	----	0.02N	0.02 UNCH	.0066	----	----	----	----	2133 UNCH
7600	----	----	----	----	0.02N	0.02 UNCH	.0065	----	----	----	----	60 UNCH
7650	----	----	----	----	0.02N	0.02 UNCH	.0064	----	----	----	----	41 UNCH
7700	----	----	----	----	0.02N	0.02 UNCH	.0063	----	----	----	----	31 UNCH
7800	----	----	----	----	0.01N	0.02 + 0.01	.0062	----	----	----	----	1 UNCH
8000	----	----	----	----	0.01N	0.01 UNCH	.0034	----	----	----	----	320 UNCH
8050	0.01	----	#0.01/*0.01	----	----	0.01 NEW	.0031	----	----	20	----	20 + 20
8100	----	----	----	----	0.01N	0.01 UNCH	.0028	----	----	----	----	22 UNCH
8200	----	----	----	----	0.01N	0.01 UNCH	.0024	----	----	----	----	2 UNCH
8250	----	----	----	----	0.01N	0.01 UNCH	.0022	----	----	----	----	2 UNCH
8300	----	----	----	----	0.01N	0.01 UNCH	.0020	----	----	----	----	42 UNCH
8350	----	----	----	----	0.01N	0.01 UNCH	.0018	----	----	----	----	6 UNCH
8400	----	----	----	----	0.01N	0.01 UNCH	.0017	----	----	----	----	70 UNCH
8450	----	----	----	----	0.01N	0.01 UNCH	.0016	----	----	----	----	3 UNCH
8500	----	----	----	----	0.01N	0.01 UNCH	.0014	----	----	----	----	684 UNCH
8550	----	----	----	----	0.01N	0.01 UNCH	.0013	----	----	----	----	4 UNCH
8600	----	----	----	----	0.01N	0.01 UNCH	.0012	----	----	----	----	2 UNCH
8650	----	----	----	----	0.01N	0.01 UNCH	.0011	----	----	----	----	1 UNCH
8700	----	----	----	----	0.01N	0.01 UNCH	.0010	----	----	----	----	2 UNCH
8750	----	----	----	----	0.01N	0.01 UNCH	.0009	----	----	----	----	2 UNCH
8800	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	8 UNCH
8850	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	9 UNCH
8900	----	----	----	----	0.01N	0.01 UNCH	.0007	----	----	----	----	10 UNCH
9000	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0006	----	----	50	----	717 UNCH
9100	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	1 UNCH
9150	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	2 UNCH
9200	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	15 UNCH
9300	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	3 UNCH
9400	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	2 UNCH
10000	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0001	----	----	10	----	43 UNCH
10500	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	330 UNCH
TOTAL										2743	2000	42883 + 2805
DEC16												
1700	----	----	----	----	24.92N	26.11 + 1.19	.9984	----	----	----	----	400 UNCH
2000	----	----	----	----	21.94N	23.12 + 1.18	.9941	----	----	----	----	500 UNCH
2500	----	----	----	----	17.05N	18.20 + 1.15	.9789	----	----	----	----	300 UNCH
3000	----	----	----	----	12.39N	13.49 + 1.10	.9321	----	----	----	----	12 UNCH
3250	----	----	----	----	10.24N	11.28 + 1.04	.8891	----	----	----	----	1 UNCH
3400	----	----	10.26B/----	----	9.03N	10.03 + 1.00	.8553	----	----	----	----	250 UNCH
3450	----	----	9.86B/----	----	8.64N	9.62 + 0.98	.8432	----	----	----	----	1201 UNCH
3500	----	----	9.45B/----	----	8.26N	9.23 + 0.97	.8303	----	----	----	----	5843 UNCH
3550	----	----	9.03B/----	----	7.89N	8.84 + 0.95	.8165	----	----	----	----	20 UNCH
3600	----	----	8.65B/----	----	7.53N	8.45 + 0.92	.8021	----	----	----	----	685 UNCH
3650	----	----	8.26B/----	----	7.17N	8.08 + 0.91	.7869	----	----	----	----	2701 UNCH
3700	----	----	7.89B/----	----	6.82N	7.71 + 0.89	.7716	----	----	----	----	593 UNCH
3750	----	----	7.53B/----	----	6.48N	7.36 + 0.88	.7556	----	----	----	----	3581 UNCH
3800	----	----	7.19B/----	----	6.16N	7.01 + 0.85	.7390	----	----	54	----	4392 - 2
3850	----	----	6.84B/----	----	5.84N	6.67 + 0.83	.7218	----	----	----	----	2371 UNCH
3900	----	----	6.50B/5.42A	----	5.53N	6.34 + 0.81	.7042	----	----	----	----	2997 UNCH
3950	----	----	6.18B/5.12A	----	5.22N	6.01 + 0.79	.6860	----	----	----	----	3638 UNCH
4000	----	----	5.86B/4.84A	----	4.93N	5.70 + 0.77	.6677	----	----	----	----	15285 UNCH
4050	----	----	5.55B/4.56A	----	4.65N	5.40 + 0.75	.6488	----	----	----	----	4022 UNCH
4100	----	----	5.25B/4.29A	----	4.38N	5.10 + 0.72	.6295	----	----	----	----	4260 UNCH
4150	----	----	4.96B/4.03A	----	4.12N	4.82 + 0.70	.6101	----	----	----	----	671 UNCH
4200	3.92	----	4.69B/3.78A	----	3.87N	4.55 + 0.68	.5903	----	----	91	----	3590 + 34
4250	3.70	----	4.42B/3.54A	----	3.63N	4.28 + 0.65	.5703	----	----	130	----	1943 + 28
4300	3.86	----	4.16B/3.31A	----	3.40N	4.03 + 0.63	.5503	----	----	292	150	5020 + 96
4350	----	----	3.91B/3.09A	----	3.18N	3.78 + 0.60	.5300	----	----	----	----	2113 UNCH
4400	3.20	----	3.67B/2.89A	----	2.97N	3.55 + 0.58	.5098	----	----	6	----	4070 + 4
4450	----	----	3.44B/2.69A	----	2.77N	3.33 + 0.56	.4897	----	----	----	----	1195 UNCH
4500	2.73	----	3.25/2.50A	----	2.58N	3.11 + 0.53	.4694	----	----	1156	900	23979 - 764
4550	----	----	3.01B/2.32A	----	2.40N	2.91 + 0.51	.4495	----	----	----	----	3038 UNCH
4600	2.78	----	2.81B/*2.16A	----	2.23N	2.71 + 0.48	.4294	----	----	35	19	3851 + 40
4650	----	----	2.62B/*2.00A	----	2.07N	2.53 + 0.46	.4100	----	----	12	----	1487 UNCH
4700	1.96	----	2.44B/*1.85A	----	1.91N	2.35 + 0.44	.3904	----	----	148	2000	6169 + 1716
4750	1.90	----	2.27B/*1.72A	----	1.77N	2.19 + 0.42	.3716	----	----	41	----	1315 + 1
4800	1.67	----	2.11B/*1.52	----	1.64N	2.04 + 0.40	.3534	----	----	41	----	12404 + 4
4850	----	----	1.96B/*1.46A	----	1.52N	1.89 + 0.37	.3350	----	----	----	----	4689 UNCH
4900	1.49	----	1.82B/*1.35A	----	1.40N	1.76 + 0.36	.3179	----	----	12	900	5222 + 891
4950	----	----	1.69B/*1.25A	----	1.29N	1.63 + 0.34	.3008	----	----	----	----	4120 UNCH
5000	1.24	----	1.57B/*1.09	----	1.19N	1.51 + 0.32	.2843	----	----	1807	----	29967 + 361
5050	1.12	----	1.45B/*1.06A	----	1.10N	1.39 + 0.29	.2677	----	----	1	----	8189 UNCH
5100	1.00	----	1.34B/*0.98A	----	1.02N	1.29 + 0.27	.2528	----	----	13	----	6116 - 1
5150	0.96	----	1.24B/*0.91A	----	0.94N	1.19 + 0.25	.2378	----	----	20	----	4827 - 20
5200	0.88	----	1.15/*0.84A	----	0.86N	1.10 + 0.24	.2238	----	----	236	31	8342 - 21
5250	0.78	----	1.06B/*0.77A	----	0.80N	1.02 + 0.22	.2108	----	----	34	----	4695 + 2
5300	0.77	----	0.97B/*0.71A	----	0.74N	0.94 + 0.20	.1977	----	----	201	----	7848 + 1
5350	----	----	0.90B/*0.66A	----	0.68N	0.87 + 0.19	.1858	----	----	21	----	1457 + 21
5400	0.63	----	0.83B/*0.61A	----	0.62N	0.80 + 0.18	.1739	----	----	3	----	4011 + 1
5450	----	----	0.76B/*0.56A	----	0.58N	0.74 + 0.16	.1632	----	----	----	----	1609 UNCH
5500	0.53	----	0.71B/*0.49	----	0.53N	0.69 + 0.16	.1538	----	----	1176	----	38659 - 223
5550	----	----	0.65B/*0.48A	----	0.49N	0.64 + 0.15	.1444	----	----	----	----	3008 UNCH
5600	----	----	0.60B/*0.45A	----	0.46N	0.59 + 0.13	.1350	----	----	75	----	2119 UNCH
5650	----	----	0.55B/*0.41A	----	0.42N	0.55 + 0.13	.1271	----	----	----	----	2694 UNCH
5700	0.42	----	0.51B/*0.38A	----	0.39N	0.51 + 0.12	.1192	----	----	132	----	1877 + 2
5750	----	----	0.47B/----	----	0.36N	0.47 + 0.11	.1113	----	----	565	----	1592 UNCH
5800	0.34	----	0.44B/*0.33A	----	0.34N	0.43 + 0.09	.1034	----	----	5	----	5554 + 1
5850	0.39	----	0.40B/0.38	----	0.31N	0.40 + 0.09	.0971	----	----	3	----	749 + 3
5900	----	----	0.37B/----	----	0.29N	0.37 + 0.08	.0908	----	----	----	----	4280 UNCH
5950	----	----	0.35B/----	----	0.27N	0.35 + 0.08	.0862	----	----	----	----	1578 UNCH
6000	0.27	----	0.32B/0.25A	----	0.25N	0.32 + 0.07	.0799	----	----	127	----	37293 - 25
6050	0.23	----	0.30B/*0.23	----	0.24N	0.30 + 0.06	.0753	----	----	2	----	1116 UNCH
6100	0.22	----	0.28B/0.22	----	0.22N	0.28 + 0.06	.0708	----	----	1	----	4636 + 1
6150	----	----	0.26B/*0.20A	----	0.21N	0.26 + 0.05	.0663	----	----	----	----	1524 UNCH
6200	0.20	----	0.24B/0.20	----	0.19N	0.24 + 0.05	.0618	----	----	6	----	4825 - 2
6250	0.18	----	0.22B/*0.18	----	0.18N	0.23 + 0.05	.0592	----	----	2	----	4580 + 2
6300	----	----	0.21B/----	----	0.17N	0.21 + 0.04	.0548	----	----	----	----	6429 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
DEC16												
6350	----	----	0.19B/----	----	0.16N	0.20 + 0.04	.0522	----	----	----	----	5179 UNCH
6400	0.16	----	0.18B/0.15A	----	0.15N	0.19 + 0.04	.0497	----	----	1	----	4273 + 1
6450	----	----	0.17B/----	----	0.14N	0.17 + 0.03	.0452	----	----	----	----	6153 UNCH
6500	0.15	----	0.16B/0.13A	----	0.14N	0.16 + 0.02	.0427	----	----	303	----	28702 + 50
6550	----	----	0.15B/*0.12A	----	0.13N	0.15 + 0.02	.0403	----	----	----	----	1370 UNCH
6600	0.13	----	0.14B/0.13	----	0.12N	0.15 + 0.03	.0398	----	----	1	----	1450 - 1
6650	0.14	----	0.14/0.14	----	0.11N	0.14 + 0.03	.0374	----	----	100	----	232 + 100
6700	----	----	0.12B/----	----	0.11N	0.13 + 0.02	.0350	----	----	----	----	3876 UNCH
6750	----	----	0.11B/----	----	0.10N	0.12 + 0.02	.0326	----	----	----	----	1828 UNCH
6800	0.08	----	0.11B/*0.08	----	0.10N	0.12 + 0.02	.0322	----	----	2	----	1117 UNCH
6850	----	----	0.10B/----	----	0.09N	0.11 + 0.02	.0298	----	----	----	----	156 UNCH
6900	----	----	----	----	0.09N	0.10 + 0.01	.0274	----	----	----	----	440 UNCH
6950	----	----	0.09B/----	----	0.08N	0.10 + 0.02	.0272	----	----	----	----	125 UNCH
7000	0.08	----	0.09/0.08	----	0.08N	0.09 + 0.01	.0248	----	----	668	----	35159 + 215
7050	0.08	----	0.08/*0.08	----	0.07N	0.09 + 0.02	.0245	----	----	100	----	392 + 100
7100	0.08	----	0.08/0.08	----	0.07N	0.08 + 0.01	.0222	----	----	1	----	519 UNCH
7150	----	----	0.07B/----	----	0.06N	0.08 + 0.02	.0220	----	----	----	----	163 UNCH
7200	0.06	----	0.07B/0.06	----	0.06N	0.07 + 0.01	.0196	----	----	4	----	1522 UNCH
7250	----	----	----	----	0.06N	0.07 + 0.01	.0194	----	----	----	----	169 UNCH
7300	----	----	----	----	0.06N	0.07 + 0.01	.0192	----	----	----	----	1511 UNCH
7350	----	----	----	----	0.05N	0.06 + 0.01	.0169	----	----	----	----	250 UNCH
7400	----	----	----	----	0.05N	0.06 + 0.01	.0167	----	----	----	----	459 UNCH
7450	----	----	----	----	0.05N	0.06 + 0.01	.0166	----	----	----	----	880 UNCH
7500	0.05	----	0.05/0.05	----	0.05N	0.05 UNCH	.0142	----	----	1	----	22340 UNCH
7550	----	----	----	----	0.04N	0.05 + 0.01	.0141	----	----	----	----	10 UNCH
7600	0.04	----	0.04/*0.04	----	0.04N	0.05 + 0.01	.0140	----	----	1	----	104 - 1
7650	----	----	----	----	0.04N	0.05 + 0.01	.0139	----	----	----	----	148 UNCH
7700	----	----	----	----	0.04N	0.04 UNCH	.0115	----	----	----	----	1072 UNCH
7750	----	----	----	----	0.04N	0.04 UNCH	.0114	----	----	----	----	553 UNCH
7800	----	----	----	----	0.03N	0.04 + 0.01	.0113	----	----	----	----	680 UNCH
7850	----	----	----	----	0.03N	0.04 + 0.01	.0112	----	----	----	----	20 UNCH
7900	----	----	----	----	0.03N	0.04 + 0.01	.0111	----	----	----	----	1753 UNCH
7950	----	----	----	----	0.03N	0.04 + 0.01	.0110	----	----	----	----	53 UNCH
8000	----	----	----	----	0.03N	0.03 UNCH	.0087	----	----	----	----	22669 UNCH
8050	----	----	----	----	0.03N	0.03 UNCH	.0086	----	----	----	----	1300 UNCH
8100	----	----	----	----	0.03N	0.03 UNCH	.0085	----	----	----	----	1975 UNCH
8200	----	----	----	----	0.02N	0.03 + 0.01	.0084	----	----	----	----	1766 UNCH
8250	----	----	----	----	0.02N	0.03 + 0.01	.0084	----	----	----	----	205 UNCH
8300	----	----	----	----	0.02N	0.03 + 0.01	.0083	----	----	----	----	1538 UNCH
8350	----	----	----	----	0.02N	0.02 UNCH	.0059	----	----	----	----	1783 UNCH
8400	----	----	----	----	0.02N	0.02 UNCH	.0058	----	----	----	----	651 UNCH
8450	----	----	----	----	0.02N	0.02 UNCH	.0058	----	----	----	----	82 UNCH
8500	----	----	----	----	0.02N	0.02 UNCH	.0058	----	----	----	----	16327 UNCH
8550	----	----	----	----	0.02N	0.02 UNCH	.0057	----	----	----	----	239 UNCH
8600	----	----	----	----	0.02N	0.02 UNCH	.0057	----	----	----	----	1051 UNCH
8650	----	----	----	----	0.02N	0.02 UNCH	.0057	----	----	----	----	925 UNCH
8700	----	----	----	----	0.02N	0.02 UNCH	.0056	----	----	----	----	1594 UNCH
8750	----	----	----	----	0.02N	0.02 UNCH	.0056	----	----	----	----	111 UNCH
8800	----	----	----	----	0.02N	0.02 UNCH	.0056	----	----	----	----	1406 UNCH
8850	----	----	----	----	0.02N	0.02 UNCH	.0055	----	----	----	----	108 UNCH
8900	----	----	----	----	0.02N	0.02 UNCH	.0055	----	----	----	----	2129 UNCH
8950	----	----	----	----	0.01N	0.02 + 0.01	.0055	----	----	----	----	201 UNCH
9000	----	----	----	----	0.01N	0.02 + 0.01	.0054	----	----	----	----	19787 UNCH
9050	----	----	----	----	0.01N	0.02 + 0.01	.0054	----	----	----	----	665 UNCH
9100	----	----	----	----	0.01N	0.02 + 0.01	.0054	----	----	----	----	2261 UNCH
9150	----	----	----	----	0.01N	0.02 + 0.01	.0053	----	----	----	----	3 UNCH
9200	----	----	----	----	0.01N	0.01 UNCH	.0029	----	----	----	----	934 UNCH
9250	----	----	----	----	0.01N	0.01 UNCH	.0028	----	----	----	----	79 UNCH
9300	----	----	----	----	0.01N	0.01 UNCH	.0026	----	----	----	----	652 UNCH
9350	----	----	----	----	0.01N	0.01 UNCH	.0024	----	----	----	----	281 UNCH
9400	----	----	----	----	0.01N	0.01 UNCH	.0023	----	----	----	----	100 UNCH
9450	----	----	----	----	0.01N	0.01 UNCH	.0021	----	----	----	----	70 UNCH
9500	----	----	----	----	0.01N	0.01 UNCH	.0020	----	----	----	----	6100 UNCH
9550	----	----	----	----	0.01N	0.01 UNCH	.0019	----	----	----	----	1041 UNCH
9600	----	----	----	----	0.01N	0.01 UNCH	.0018	----	----	----	----	1526 UNCH
9650	----	----	----	----	0.01N	0.01 UNCH	.0016	----	----	----	----	25 UNCH
9700	----	----	----	----	0.01N	0.01 UNCH	.0015	----	----	----	----	170 UNCH
9750	----	----	----	----	0.01N	0.01 UNCH	.0014	----	----	----	----	5 UNCH
9800	----	----	----	----	0.01N	0.01 UNCH	.0014	----	----	----	----	90 UNCH
9850	----	----	----	----	0.01N	0.01 UNCH	.0013	----	----	----	----	12 UNCH
9900	----	----	----	----	0.01N	0.01 UNCH	.0012	----	----	----	----	20 UNCH
9950	----	----	----	----	0.01N	0.01 UNCH	.0011	----	----	----	----	10 UNCH
10000	----	----	----	----	0.01N	0.01 UNCH	.0010	----	----	----	----	33559 UNCH
10100	----	----	----	----	0.01N	0.01 UNCH	.0009	----	----	----	----	70 UNCH
10200	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	120 UNCH
10300	----	----	----	----	0.01N	0.01 UNCH	.0007	----	----	----	----	4 UNCH
10400	----	----	----	----	0.01N	0.01 UNCH	.0006	----	----	----	----	1 UNCH
10500	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	8330 UNCH
10600	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	2 UNCH
10700	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	72 UNCH
10800	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	221 UNCH
11000	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	25332 UNCH
11050	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	10 UNCH
11100	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	350 UNCH
11150	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	2 UNCH
11250	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	4 UNCH
11300	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	202 UNCH
11500	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	6499 UNCH
11800	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	500 UNCH
12000	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	34864 UNCH
12100	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	2 UNCH
12200	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	27 UNCH
12300	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	2 UNCH
12500	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	7272 UNCH
12550	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	500 UNCH
12650	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	16 UNCH
13000	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	1535 UNCH
13300	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	600 UNCH
13500	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	202 UNCH
14000	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	429 UNCH
14700	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
15000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2616 UNCH
16000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	226 UNCH
17500	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	4 UNCH
18000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	36 UNCH
20000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2771 UNCH
TOTAL										7630	4000	676432 + 2615
JAN17												
3500	----	----	----	----	9.19N	10.10 + 0.91	.8246	----	----	----	----	1 UNCH
3600	----	----	----	----	8.46N	9.35 + 0.89	.7993	----	----	----	----	6 UNCH
3700	----	----	7.91B/----	----	7.76N	8.62 + 0.86	.7720	----	----	----	----	7 UNCH
3900	6.97	----	7.41B/6.45A	----	6.46N	7.25 + 0.79	.7126	----	----	1	----	5 + 1
4000	----	----	6.76B/5.82A	----	5.86N	6.61 + 0.75	.6807	----	----	----	----	12 UNCH
4150	----	----	5.86B/4.99A	----	5.03N	5.72 + 0.69	.6307	----	----	----	----	550 UNCH
4200	4.80	----	5.57B/4.73A	----	4.77N	5.44 + 0.67	.6135	----	----	2	----	553 + 2
4250	----	----	#5.30B/4.48A	----	4.51N	5.16 + 0.65	.5961	----	----	10	----	82 + 10
4300	----	----	#5.03B/*4.24A	----	4.27N	4.90 + 0.63	.5785	----	----	5	----	10 + 5
4350	----	----	#4.77B/*3.96A	----	4.04N	4.64 + 0.60	.5608	----	----	----	50	120 + 50
4400	----	----	4.52B/*3.73A	----	3.81N	4.39 + 0.58	.5430	----	----	7	----	178 - 7
4500	3.90	----	4.04B/*3.31A	----	3.39N	3.93 + 0.54	.5074	----	----	20	----	309 + 20
4550	----	----	3.83B/*3.12A	----	3.19N	3.71 + 0.52	.4896	----	----	----	----	505 UNCH
4600	----	----	3.61B/*2.93A	----	3.00N	3.50 + 0.50	.4719	----	----	----	----	221 UNCH
4650	3.07	----	#3.40B/*3.07	----	----	3.30 NEW	.4543	----	----	7	----	7 + 7
4700	----	----	3.20B/*2.58A	----	2.64N	3.11 + 0.47	.4370	----	----	----	----	16 UNCH
4750	----	----	3.02B/*2.41A	----	2.48N	2.92 + 0.44	.4195	----	----	----	----	1 UNCH
4800	----	----	2.83B/*2.26A	----	2.32N	2.75 + 0.43	.4026	----	----	----	----	355 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
JAN17												
4850	----	----	2.66B/*2.12A	----	2.18N	2.58 + 0.40	.3857	----	----	----	----	216 UNCH
4900	----	----	2.50B/*1.98A	----	2.04N	2.42 + 0.38	.3691	----	----	----	----	110 UNCH
4950	----	----	2.35B/*1.85A	----	1.90N	2.27 + 0.37	.3530	----	----	----	----	231 UNCH
5000	----	----	2.20B/1.73A	----	1.78N	2.13 + 0.35	.3373	----	----	1	----	618 + 1
5100	1.52	----	1.93B/*1.51A	----	1.55N	1.87 + 0.32	.3070	----	----	15	----	142 - 1
5150	----	----	1.80B/*1.41A	----	1.45N	1.75 + 0.30	.2924	----	----	----	----	124 UNCH
5200	1.45	----	1.69/*1.31A	----	1.35N	1.64 + 0.29	.2786	----	----	12	----	105 + 5
5250	----	----	1.57B/*1.22A	----	1.26N	1.53 + 0.27	.2646	----	----	----	----	213 UNCH
5300	1.23	----	1.47B/*1.14A	----	1.18N	1.43 + 0.25	.2514	----	----	3	----	125 + 3
5400	1.29	----	1.29/*0.99A	----	1.02N	1.24 + 0.22	.2257	----	----	1	----	78 + 1
5500	0.88	----	1.11B/*0.87A	----	0.89N	1.08 + 0.19	.2027	----	----	10	----	1875 + 6
5550	----	----	1.04B/*0.81A	----	0.83N	1.01 + 0.18	.1921	----	----	----	----	33 UNCH
5600	----	----	0.97B/*0.75A	----	0.78N	0.95 + 0.17	.1826	----	----	----	----	36 UNCH
5650	----	----	0.90B/*0.70A	----	0.73N	0.88 + 0.15	.1720	----	----	----	----	9 UNCH
5700	----	----	0.84B/*0.66A	----	0.68N	0.83 + 0.15	.1637	----	----	----	----	6 UNCH
5750	----	----	0.78B/*0.62A	----	0.63N	0.77 + 0.14	.1542	----	----	----	----	46 UNCH
5800	0.58	----	0.73B/*0.58	----	0.59N	0.72 + 0.13	.1458	----	----	2	----	610 + 1
5850	----	----	0.68B/*0.54A	----	0.55N	0.68 + 0.13	.1388	----	----	----	----	29 UNCH
5900	0.51	----	0.64B/*0.49	----	0.52N	0.64 + 0.12	.1317	----	----	51	----	98 + 40
6000	0.45	----	0.56/*0.44A	----	0.45N	0.56 + 0.11	.1177	----	----	73	----	905 + 50
6050	----	----	0.52B/0.42A	----	0.43N	0.52 + 0.09	.1107	----	----	----	----	5 UNCH
6100	0.47	----	0.48B/0.39A	----	0.40N	0.49 + 0.09	.1051	----	----	4	----	40 + 2
6150	----	----	0.45B/----	----	0.37N	0.46 + 0.09	.0995	----	----	----	----	21 UNCH
6200	0.39	----	0.42B/0.39	----	0.35N	0.43 + 0.08	.0939	----	----	1	----	62 UNCH
6250	----	----	0.39B/----	----	0.33N	0.40 + 0.07	.0884	----	----	----	----	35 UNCH
6300	0.32	----	0.37B/0.32	----	0.31N	0.38 + 0.07	.0843	----	----	3	----	40 + 3
6350	----	----	0.35B/----	----	0.29N	0.35 + 0.06	.0787	----	----	----	----	34 UNCH
6400	0.30	----	0.33B/0.30	----	0.28N	0.33 + 0.05	.0747	----	----	1	----	163 + 1
6450	----	----	0.31B/----	----	0.26N	0.31 + 0.05	.0707	----	----	----	----	60 UNCH
6500	0.25	----	0.29B/0.25	----	0.25N	0.29 + 0.04	.0667	----	----	11	----	243 + 8
6550	----	----	0.27B/----	----	0.23N	0.28 + 0.05	.0643	----	----	----	----	30 UNCH
6600	----	----	0.25B/----	----	0.22N	0.26 + 0.04	.0603	----	----	----	----	5 UNCH
6650	----	----	0.24B/----	----	0.21N	0.25 + 0.04	.0580	----	----	----	----	1 UNCH
6700	0.21	----	0.23B/0.21	----	0.20N	0.23 + 0.03	.0541	----	----	1	----	44 - 1
6750	----	----	0.21B/----	----	0.19N	0.22 + 0.03	.0518	----	----	----	----	5 UNCH
6800	0.18	----	0.20B/0.18	----	0.18N	0.21 + 0.03	.0495	----	----	3	----	71 - 2
6900	0.17	----	0.18B/0.16	----	0.16N	0.19 + 0.03	.0451	----	----	2	----	20 UNCH
6950	----	----	#0.17B/----	----	0.15N	0.18 + 0.03	.0429	----	----	----	----	50 UNCH
7000	----	----	0.16B/----	----	0.14N	0.17 + 0.03	.0407	----	----	----	----	1786 UNCH
7050	----	----	0.15B/----	----	0.14N	0.16 + 0.02	.0386	----	----	----	----	1 UNCH
7150	0.12	----	0.14B/*0.12	----	0.12N	0.14 + 0.02	.0342	----	----	1	----	5 + 1
7200	----	----	0.13B/----	----	0.12N	0.14 + 0.02	.0339	----	----	----	----	110 UNCH
7300	0.12	----	0.12/0.12	----	0.11N	0.13 + 0.02	.0315	----	----	71	----	102 + 71
7400	----	----	0.11B/----	----	0.10N	0.11 + 0.01	.0272	----	----	----	----	20 UNCH
7450	----	----	0.10B/----	----	0.09N	0.11 + 0.02	.0270	----	----	----	----	25 UNCH
7500	0.08	----	0.10B/*0.08	----	0.09N	0.10 + 0.01	.0249	----	----	60	----	243 + 16
7600	----	----	0.09B/----	----	0.08N	0.09 + 0.01	.0226	----	----	----	----	7 UNCH
7700	----	----	0.08B/----	----	0.07N	0.09 + 0.02	.0222	----	----	----	----	2 UNCH
7750	----	----	----	----	0.07N	0.08 + 0.01	.0201	----	----	----	----	3 UNCH
7900	----	----	----	----	0.06N	0.07 + 0.01	.0177	----	----	----	----	10 UNCH
8000	----	----	----	----	0.06N	0.07 + 0.01	.0174	----	----	----	----	688 UNCH
8100	----	----	----	----	0.05N	0.06 + 0.01	.0152	----	----	----	----	3 UNCH
8300	----	----	----	----	0.05N	0.05 UNCH	.0128	----	----	----	----	5 UNCH
8350	----	----	----	----	0.04N	0.05 + 0.01	.0127	----	----	----	----	1 UNCH
8450	----	----	----	----	0.04N	0.05 + 0.01	.0125	----	----	----	----	69 UNCH
8500	----	----	----	----	0.04N	0.04 UNCH	.0104	----	----	----	----	72 UNCH
8600	----	----	----	----	0.04N	0.04 UNCH	.0102	----	----	----	----	47 UNCH
8650	----	----	----	----	0.04N	0.04 UNCH	.0102	----	----	----	----	1 UNCH
8700	----	----	----	----	0.03N	0.04 + 0.01	.0101	----	----	----	----	156 UNCH
9000	----	----	----	----	0.03N	0.03 UNCH	.0077	----	----	----	----	41 UNCH
9300	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0053	----	----	1	----	1 UNCH
9350	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0053	----	----	6	----	6 UNCH
9450	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0052	----	----	3	----	3 UNCH
9500	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0052	----	----	2	----	60 UNCH
9550	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0052	----	----	4	----	4 UNCH
9600	----	----	----	----	0.02N	0.02 UNCH	.0052	----	----	----	----	5 UNCH
9650	----	----	----	----	0.02N	0.02 UNCH	.0051	----	----	----	----	1 UNCH
9700	----	----	----	----	0.02N	0.02 UNCH	.0051	----	----	----	----	5 UNCH
9750	----	----	----	----	0.02N	0.02 UNCH	.0051	----	----	----	----	5 UNCH
9800	----	----	----	----	0.02N	0.02 UNCH	.0051	----	----	----	----	8 UNCH
10000	----	----	----	----	0.02N	0.02 UNCH	.0050	----	----	----	----	32 UNCH
11500	----	----	----	----	0.01N	0.01 UNCH	.0024	----	----	----	----	45 UNCH
12500	----	----	----	----	0.01N	0.01 UNCH	.0010	----	----	----	----	3 UNCH
TOTAL										394	50	13051 + 293
FEB17												
3800	8.70	----	8.82B/7.81A	----	7.94N	8.70 + 0.76	.7459	----	----	2	----	2 - 2
3900	----	----	#8.19B/*7.19A	----	7.30N	8.04 + 0.74	.7186	----	----	----	----	1 UNCH
4000	----	----	7.55B/*6.58A	----	6.70N	7.41 + 0.71	.6897	----	----	----	----	1 UNCH
4200	----	----	6.36B/5.49A	----	5.58N	6.23 + 0.65	.6294	----	----	----	----	50 UNCH
4300	----	----	5.81B/*4.98A	----	5.08N	5.68 + 0.60	.5982	----	----	----	----	107 UNCH
4350	----	----	#5.54B/4.74A	----	4.83N	5.42 + 0.59	.5824	----	----	57	----	423 + 57
4400	----	----	5.28B/*4.50A	----	4.60N	5.17 + 0.57	.5665	----	----	----	----	500 UNCH
4450	----	----	#5.03B/*4.27A	----	4.38N	4.93 + 0.55	.5506	----	----	----	----	13 UNCH
4500	4.64	----	4.79B/4.05A	----	4.16N	4.69 + 0.53	.5346	----	----	3	----	478 + 3
4600	----	----	4.33B/*3.65A	----	3.74N	4.24 + 0.50	.5026	----	----	----	----	14 UNCH
4700	----	----	3.91B/*3.27A	----	3.36N	3.82 + 0.46	.4708	----	----	----	----	103 UNCH
4800	----	----	3.51B/*2.93A	----	3.00N	3.43 + 0.43	.4393	----	----	----	----	1005 UNCH
4900	----	----	3.15B/*2.61A	----	2.67N	3.07 + 0.40	.4083	----	----	----	----	9 UNCH
5000	----	----	2.81B/*2.32A	----	2.38N	2.75 + 0.37	.3785	----	----	----	----	749 UNCH
5050	----	----	2.65B/*2.19A	----	2.24N	2.60 + 0.36	.3640	----	----	----	----	326 UNCH
5100	----	----	2.51B/*2.06A	----	2.12N	2.45 + 0.33	.3494	----	----	----	----	45 UNCH
5150	----	----	2.36B/*1.94A	----	1.99N	2.32 + 0.33	.3358	----	----	----	----	1 UNCH
5200	----	----	2.23B/*1.83A	----	1.88N	2.18 + 0.30	.3216	----	----	----	----	1 UNCH
5250	----	----	2.10B/*1.72A	----	1.77N	2.06 + 0.29	.3084	----	----	----	----	50 UNCH
5300	----	----	1.98B/*1.62A	----	1.67N	1.94 + 0.27	.2953	----	----	----	----	21 UNCH
5400	1.70	----	#1.75B/*1.70	----	----	1.72 NEW	.2701	----	----	2	----	2 + 2
5500	1.30	----	1.55B/*1.27A	----	1.31N	1.53 + 0.22	.2471	----	----	2	----	906 - 2
5600	1.11	----	1.37B/*1.11	----	1.16N	1.36 + 0.20	.2255	----	----	1	----	24 + 1
5750	----	----	1.14B/0.94A	----	0.97N	1.14 + 0.17	.1961	----	----	----	----	10 UNCH
5900	----	----	0.95B/0.78A	----	0.80N	0.95 + 0.15	.1695	----	----	----	----	14 UNCH
6000	0.70	----	0.85/0.70	----	0.71N	0.84 + 0.13	.1535	----	----	8	----	877 - 7
6100	----	----	0.74B/0.62A	----	0.63N	0.75 + 0.12	.1396	----	----	----	----	4 UNCH
6200	----	----	0.66B/0.55A	----	0.56N	0.66 + 0.10	.1257	----	----	----	----	40 UNCH
6250	----	----	0.62B/0.52A	----	0.53N	0.62 + 0.09	.1193	----	----	----	----	1 UNCH
6300	----	----	0.58B/0.49A	----	0.50N	0.59 + 0.09	.1142	----	----	----	----	3 UNCH
6350	----	----	0.55B/----	----	0.47N	0.56 + 0.09	.1091	----	----	----	----	200 UNCH
6400	0.47	----	0.52B/0.44A	----	0.45N	0.53 + 0.08	.1041	----	----	1	----	10 UNCH
6500	0.42	----	0.46B/0.42	----	0.40N	0.47 + 0.07	.0940	----	----	2	----	56 + 2
6700	----	----	0.37B/----	----	0.32N	0.38 + 0.06	.0779	----	----	----	----	40 UNCH
7000	----	----	0.26B/----	----	0.24N	0.28 + 0.04	.0593	----	----	----	----	144 UNCH
7200	----	----	0.21B/----	----	0.19N	0.23 + 0.04	.0496	----	----	----	----	10 UNCH
7500	----	----	0.16B/----	----	0.15N	0.18 + 0.03	.0393	----	----	----	----	194 UNCH
7900	----	----	0.11B/----	----	0.10N	0.12 + 0.02	.0272	----	----	----	----	25 UNCH
8000	----	----	0.10B/----	----	0.09N	0.11 + 0.02	.0250	----	----	----	----	161 UNCH
8200	----	----	----	----	0.08N	0.09 + 0.01	.0208	----	----	----	----	71 UNCH
8400	----	----	----	----	0.07N	0.08 + 0.01	.0185	----	----	----	----	35 UNCH
8500	----	----	----	----	0.06N	0.07 + 0.01	.0164	----	----	----	----	10 UNCH
8900	0.08	----	0.08/0.08	----	0.04N	0.05 + 0.01	.0119	----	----	2	----	16 UNCH
8950	0.07	----	#0.07/0.07	----	0.04N	0.05 + 0.01	.0119	----	----	10	----	9 - 1
9000	----	----	----	----	0.04N	0.05 + 0.01	.0118	----	----	----	----	77 UNCH
9050	----	----	----	----	0.04N	0.05 + 0.01	.0118	----	----	----	----	17 UNCH
9100	----	----	----	----	0.04N	0.05 + 0.01	.0117	----	----	----	----	4 UNCH
9150	----	----	----	----	0.04N	0.05 + 0.01	.0116	----	----	----	----	17 UNCH
9200	----	----	----	----	0.04N	0.04 UNCH	.0096	----	----	----	----	3 UNCH
9300	0.06	----	0.06/0.06	----	0.03N	0.04 + 0.01	.0095	----	----	2	----	3 UNCH
9350	----	----	----	----	0.03N	0.04 + 0.01	.0095	----	----	----	----	10 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
FEB17												
9400	----	----	----	----	0.03N	0.04 + 0.01	.0094	----	----	----	----	20 UNCH
9450	----	----	----	----	0.03N	0.04 + 0.01	.0094	----	----	----	----	7 UNCH
9500	----	----	----	----	0.03N	0.04 + 0.01	.0093	----	----	----	----	12 UNCH
9550	----	----	----	----	0.03N	0.03 UNCH	.0073	----	----	----	----	7 UNCH
9600	----	----	----	----	0.03N	0.03 UNCH	.0073	----	----	----	----	5 UNCH
9650	----	----	----	----	0.03N	0.03 UNCH	.0073	----	----	----	----	4 UNCH
9700	----	----	----	----	0.02N	0.03 + 0.01	.0072	----	----	----	----	3 UNCH
10000	----	----	----	----	0.02N	0.03 + 0.01	.0070	----	----	----	----	16 UNCH
12000	----	----	----	----	0.01N	0.01 UNCH	.0024	----	----	----	----	1 UNCH
TOTAL										92		6967 + 53
MAR17												
3700	----	----	9.41B/*9.17A	----	9.31N	10.08 + 0.77	.7726	----	----	----	----	400 UNCH
3950	----	----	#8.57B/*7.60A	----	7.72N	8.42 + 0.70	.7096	----	----	----	----	1 UNCH
4000	----	----	8.25B/7.29A	----	7.42N	8.10 + 0.68	.6964	----	----	----	----	772 UNCH
4100	----	----	7.63B/*6.72A	----	6.84N	7.50 + 0.66	.6691	----	----	----	----	600 UNCH
4150	----	----	7.34B/*6.45A	----	6.57N	7.21 + 0.64	.6553	----	----	----	----	750 UNCH
4200	----	----	7.05B/6.19A	----	6.30N	6.92 + 0.62	.6412	----	----	----	----	52 UNCH
4250	----	----	6.77B/*5.92A	----	6.04N	6.64 + 0.60	.6271	----	----	----	----	500 UNCH
4300	----	----	6.50B/*5.67A	----	5.78N	6.37 + 0.59	.6128	----	----	----	----	602 UNCH
4350	----	----	6.23B/*5.42A	----	5.53N	6.11 + 0.58	.5983	----	----	----	----	966 UNCH
4400	----	----	5.97B/*5.19A	----	5.29N	5.85 + 0.56	.5838	----	----	92	300	1197 + 267
4450	----	----	5.72B/*4.95A	----	5.06N	5.60 + 0.54	.5692	----	----	----	----	632 UNCH
4500	5.00	----	5.47B/4.72A	----	4.83N	5.36 + 0.53	.5546	----	----	245	100	2718 + 225
4550	----	----	5.23B/*4.50A	----	4.61N	5.12 + 0.51	.5399	----	----	----	----	1235 UNCH
4600	----	----	4.99B/*4.29A	----	4.40N	4.89 + 0.49	.5252	----	----	----	----	493 UNCH
4650	----	----	4.76B/*4.09A	----	4.19N	4.67 + 0.48	.5105	----	----	----	----	300 UNCH
4700	----	----	4.54B/*3.89A	----	3.99N	4.46 + 0.47	.4960	----	----	----	----	625 UNCH
4750	----	----	4.33B/*3.70A	----	3.80N	4.25 + 0.45	.4813	----	----	----	----	216 UNCH
4800	----	----	4.13B/*3.52A	----	3.61N	4.05 + 0.44	.4668	----	----	----	----	82 UNCH
4850	----	----	3.93B/*3.35A	----	3.43N	3.85 + 0.42	.4521	----	----	----	----	301 UNCH
4900	----	----	3.74B/*3.18A	----	3.26N	3.67 + 0.41	.4380	----	----	----	----	1980 UNCH
4950	----	----	3.56B/*3.02A	----	3.10N	3.49 + 0.39	.4237	----	----	----	----	405 UNCH
5000	3.22	----	3.38B/2.86A	----	2.94N	3.32 + 0.38	.4098	----	----	4	----	6193 + 4
5050	----	----	3.21B/*2.71A	----	2.79N	3.15 + 0.36	.3957	----	----	----	----	1196 UNCH
5100	----	----	3.05B/*2.57A	----	2.64N	2.99 + 0.35	.3820	----	----	----	----	2752 UNCH
5150	----	----	2.90B/*2.43A	----	2.51N	2.84 + 0.33	.3686	----	----	----	----	2134 UNCH
5200	----	----	2.75B/*2.31A	----	2.38N	2.70 + 0.32	.3556	----	----	----	----	1727 UNCH
5250	----	----	2.61B/2.19A	----	2.25N	2.56 + 0.31	.3426	----	----	----	----	2236 UNCH
5300	----	----	2.47B/*2.07A	----	2.14N	2.43 + 0.29	.3300	----	----	----	----	1078 UNCH
5350	----	----	2.34B/*1.96A	----	2.03N	2.30 + 0.27	.3174	----	----	----	----	258 UNCH
5400	----	----	2.22B/1.86A	----	1.92N	2.18 + 0.26	.3053	----	----	----	----	10 UNCH
5450	----	----	2.10B/1.76A	----	1.82N	2.07 + 0.25	.2937	----	----	----	----	45 UNCH
5500	1.89	----	1.99B/1.66A	----	1.73N	1.96 + 0.23	.2822	----	----	5	----	7176 + 2
5550	----	----	1.88B/1.57A	----	1.64N	1.85 + 0.21	.2705	----	----	----	----	35 UNCH
5600	----	----	1.78B/1.49A	----	1.55N	1.75 + 0.20	.2595	----	----	----	----	26 UNCH
5650	----	----	1.69B/1.41A	----	1.47N	1.66 + 0.19	.2492	----	----	----	----	27 UNCH
5700	1.49	----	1.60B/1.33A	----	1.39N	1.57 + 0.18	.2389	----	----	10	----	65 + 10
5800	----	----	1.43B/1.19A	----	1.24N	1.41 + 0.17	.2197	----	----	----	----	242 UNCH
5900	----	----	#1.28B/*1.07A	----	1.11N	1.26 + 0.15	.2013	----	----	----	----	2 UNCH
6000	----	----	1.14B/0.96A	----	1.00N	1.13 + 0.13	.1845	----	----	200	----	8162 - 10
6100	----	----	1.02B/0.86A	----	0.89N	1.02 + 0.13	.1697	----	----	----	----	4 UNCH
6200	----	----	0.91B/0.78A	----	0.80N	0.91 + 0.11	.1548	----	----	----	----	75 UNCH
6250	----	----	0.87B/0.74A	----	0.76N	0.87 + 0.11	.1489	----	----	----	----	50 UNCH
6300	----	----	0.82B/0.70A	----	0.72N	0.82 + 0.10	.1420	----	----	----	----	1 UNCH
6350	----	----	0.78B/0.67A	----	0.68N	0.78 + 0.10	.1361	----	----	----	----	64 UNCH
6400	----	----	0.74B/0.63A	----	0.65N	0.74 + 0.09	.1302	----	----	----	----	65 UNCH
6450	----	----	0.70B/0.60A	----	0.62N	0.70 + 0.08	.1244	----	----	----	----	132 UNCH
6500	0.59	----	0.66B/0.55	----	0.59N	0.67 + 0.08	.1196	----	----	674	----	4566 - 376
6700	----	----	0.53B/0.47A	----	0.48N	0.54 + 0.06	.0997	----	----	----	----	40 UNCH
6900	----	----	0.43B/0.39A	----	0.40N	0.45 + 0.05	.0848	----	----	----	----	211 UNCH
6950	----	----	0.41B/0.37A	----	0.38N	0.42 + 0.04	.0801	----	----	----	----	1 UNCH
7000	0.39	----	0.39/0.35A	----	0.36N	0.40 + 0.04	.0768	----	----	20	----	3122 UNCH
7100	----	----	0.35B/0.32A	----	0.33N	0.37 + 0.04	.0714	----	----	----	----	191 UNCH
7200	----	----	0.32B/0.29A	----	0.30N	0.33 + 0.03	.0647	----	----	----	----	10 UNCH
7250	----	----	#0.31B/0.28A	----	0.29N	0.32 + 0.03	.0628	----	----	----	----	138 UNCH
7300	----	----	0.29B/----	----	0.27N	0.31 + 0.04	.0609	----	----	----	----	48 UNCH
7400	----	----	0.26B/----	----	0.25N	0.28 + 0.03	.0557	----	----	----	----	392 UNCH
7500	----	----	0.24B/0.22A	----	0.23N	0.26 + 0.03	.0519	----	----	----	----	1925 UNCH
7600	----	----	0.22B/----	----	0.21N	0.23 + 0.02	.0467	----	----	----	----	887 UNCH
7700	----	----	0.20B/----	----	0.19N	0.21 + 0.02	.0430	----	----	----	----	232 UNCH
7800	----	----	----	----	0.18N	0.20 + 0.02	.0409	----	----	----	----	391 UNCH
7900	----	----	----	----	0.16N	0.18 + 0.02	.0372	----	----	----	----	3 UNCH
7950	----	----	----	----	0.16N	0.17 + 0.01	.0354	----	----	----	----	2 UNCH
8000	----	----	----	----	0.15N	0.16 + 0.01	.0336	----	----	----	----	1214 UNCH
8200	----	----	----	----	0.13N	0.14 + 0.01	.0295	----	----	----	----	2 UNCH
8500	0.11	----	0.11/0.11	----	0.10N	0.11 + 0.01	.0236	----	----	2	----	455 + 2
8700	----	----	----/0.08A	----	0.09N	0.09 UNCH	.0197	----	----	----	----	158 UNCH
8800	----	----	----	----	0.08N	0.09 + 0.01	.0195	----	----	----	----	1 UNCH
8900	----	----	----	----	0.08N	0.08 UNCH	.0175	----	----	----	----	39 UNCH
9000	----	----	----	----	0.07N	0.08 + 0.01	.0173	----	----	----	----	92 UNCH
9100	----	----	----	----	0.07N	0.07 UNCH	.0154	----	----	----	----	89 UNCH
9200	0.10	----	0.10/0.10	----	0.06N	0.07 + 0.01	.0152	----	----	2	----	94 UNCH
9300	----	----	----	----	0.06N	0.06 UNCH	.0133	----	----	----	----	8 UNCH
9350	0.05	----	#0.10/0.05	----	0.05N	0.06 + 0.01	.0133	----	----	12	----	15 + 5
9400	0.05	----	0.05/0.05	----	0.05N	0.06 + 0.01	.0132	----	----	2	----	56 + 2
9500	0.05	----	0.05/0.05	----	0.05N	0.05 UNCH	.0113	----	----	1	----	79 + 1
9600	----	----	----	----	0.05N	0.05 UNCH	.0112	----	----	----	----	5 UNCH
9900	----	----	----	----	0.04N	0.04 UNCH	.0090	----	----	----	----	49 UNCH
10000	----	----	----	----	0.04N	0.04 UNCH	.0090	----	----	----	----	505 UNCH
10500	----	----	----	----	0.03N	0.03 UNCH	.0068	----	----	----	----	31 UNCH
11000	----	----	----	----	0.02N	0.02 UNCH	.0046	----	----	----	----	115 UNCH
TOTAL										1269	400	63748 + 132
APR17												
4000	----	----	8.79B/7.98A	----	8.02N	8.69 + 0.67	.7017	----	----	----	----	1 UNCH
4200	----	----	----	----	6.89N	7.50 + 0.61	.6504	----	----	----	----	50 UNCH
4400	----	----	----	----	5.86N	6.42 + 0.56	.5968	----	----	----	----	250 UNCH
5000	----	----	3.85B/3.39A	----	3.42N	3.81 + 0.39	.4331	----	----	----	----	210 UNCH
5300	----	----	----	----	2.54N	2.86 + 0.32	.3564	----	----	----	----	5 UNCH
5400	----	----	----	----	2.29N	2.59 + 0.30	.3323	----	----	----	----	20 UNCH
5500	----	----	2.36B/2.06A	----	2.07N	2.35 + 0.28	.3096	----	----	----	----	37 UNCH
5600	----	----	----	----	1.87N	2.12 + 0.25	.2873	----	----	----	----	20 UNCH
6000	----	----	1.41B/1.24A	----	1.25N	1.42 + 0.17	.2115	----	----	----	----	68 UNCH
6100	----	----	----	----	1.13N	1.28 + 0.15	.1950	----	----	----	----	43 UNCH
6200	----	----	----	----	1.03N	1.16 + 0.13	.1801	----	----	----	----	61 UNCH
6500	----	----	0.85B/----	----	0.76N	0.86 + 0.10	.1411	----	----	----	----	145 UNCH
6700	----	----	----	----	0.63N	0.71 + 0.08	.1201	----	----	----	----	80 UNCH
7000	----	----	0.52B/----	----	0.48N	0.54 + 0.06	.0948	----	----	----	----	33 UNCH
7200	----	----	----	----	0.40N	0.45 + 0.05	.0809	----	----	----	----	10 UNCH
7500	----	----	0.32B/----	----	0.31N	0.35 + 0.04	.0647	----	----	----	----	20 UNCH
8000	----	----	----	----	0.21N	0.24 + 0.03	.0457	----	----	----	----	12 UNCH
9000	----	----	----	----	0.10N	0.12 + 0.02	.0239	----	----	----	----	40 UNCH
10000	----	----	----	----	0.05N	0.07 + 0.02	.0142	----	----	----	----	729 UNCH
15000	----	----	----	----	0.01N	0.01 UNCH	.0020	----	----	----	----	500 UNCH
TOTAL												2334
MAY17												
4200	----	----	----	----	7.43N	8.03 + 0.60	.6576	----	----	----	----	50 UNCH
4900	----	----	----	----	4.23N	4.66 + 0.43	.4781	----	----	----	----	200 UNCH
5000	----	----	4.32B/3.84A	----	3.87N	4.27 + 0.40	.4524	----	----	----	----	60 UNCH
5300	----	----	----	----	2.94N	3.27 + 0.33	.3785	----	----	----	----	5 UNCH
5400	----	----	----	----	2.68N	2.98 + 0.30	.3550	----	----	----	----	20 UNCH
5500	----	----	2.74B/2.41A	----	2.44N	2.72 + 0.28	.3327	----	----	----	----	32 UNCH
5600	----	----	----	----	2.22N	2.48 + 0.26	.3112	----	----	----	----	20 UNCH
6000	----	----	1.70B/1.50A	----	1.52N	1.70 + 0.18	.2345	----	----	----	----	68 UNCH
6100	----	----	----	----	1.39N	1.55 + 0.16	.2182	----	----	----	----	40 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)													
MAY17															
6200	----	----	----	----	1.26N	1.41	+	0.15	.2026	----	----	----	----	60	UNCH
6300	----	----	----	----	1.15N	1.29	+	0.14	.1886	----	----	----	----	1	UNCH
6500	----	----	1.05B/0.94A	----	0.95N	1.07	+	0.12	.1622	----	----	----	----	121	UNCH
6700	----	----	----	----	0.79N	0.89	+	0.10	.1393	----	----	----	----	80	UNCH
6900	----	----	----	----	0.67N	0.75	+	0.08	.1205	----	----	----	----	15	UNCH
7000	----	----	0.66B/0.61A	----	0.62N	0.69	+	0.07	.1122	----	----	----	----	130	UNCH
7200	----	----	----	----	0.52N	0.58	+	0.06	.0967	----	----	----	----	10	UNCH
7500	----	----	0.43B/----	----	0.41N	0.46	+	0.05	.0787	----	----	----	----	20	UNCH
8500	----	----	----	----	0.19N	0.22	+	0.03	.0404	----	----	----	----	70	UNCH
9000	----	----	----	----	0.14N	0.16	+	0.02	.0300	----	----	----	----	41	UNCH
10000	----	----	----	----	0.08N	0.09	+	0.01	.0174	----	----	----	----	75	UNCH
TOTAL														1118	
JUN17															
3500	----	----	----	----	12.28N	13.01	+	0.73	.8134	----	----	----	----	251	UNCH
3900	----	----	----	----	9.63N	10.28	+	0.65	.7319	----	----	----	----	100	UNCH
4000	----	----	----	----	9.02N	9.65	+	0.63	.7097	----	----	----	----	1106	UNCH
4100	----	----	----	----	8.44N	9.05	+	0.61	.6869	----	----	----	----	500	UNCH
4150	----	----	----	----	8.16N	8.75	+	0.59	.6753	----	----	----	----	1850	UNCH
4200	----	----	#8.32B/7.85A	----	7.88N	8.46	+	0.58	.6635	----	----	----	----	525	UNCH
4250	----	----	----	----	7.61N	8.18	+	0.57	.6516	----	----	----	----	900	UNCH
4300	----	----	#7.96B/7.32A	----	7.35N	7.91	+	0.56	.6397	----	----	----	----	800	UNCH
4350	----	----	----	----	7.09N	7.64	+	0.55	.6276	----	----	----	----	600	UNCH
4400	----	----	#7.42B/6.81A	----	6.84N	7.37	+	0.53	.6155	----	----	----	----	710	UNCH
4450	----	----	----	----	6.59N	7.11	+	0.52	.6032	----	----	----	----	1900	UNCH
4500	----	----	6.89B/6.31A	----	6.35N	6.86	+	0.51	.5909	----	----	51	----	3930	+ 1
4550	----	----	6.74B/6.08A	----	6.12N	6.62	+	0.50	.5786	----	----	----	300	2050	+ 300
4600	----	----	6.49B/5.85A	----	5.89N	6.38	+	0.49	.5663	----	----	----	700	1402	+ 699
4650	----	----	6.25B/5.63A	----	5.67N	6.14	+	0.47	.5538	----	----	----	----	300	UNCH
4700	5.35	----	6.02B/*5.35	----	5.45N	5.91	+	0.46	.5414	----	----	1	----	2625	UNCH
4750	----	----	5.79B/5.20A	----	5.24N	5.69	+	0.45	.5291	----	----	----	----	1651	UNCH
4800	----	----	5.56B/5.00A	----	5.03N	5.47	+	0.44	.5166	----	----	----	----	2141	UNCH
4850	----	----	5.34B/4.80A	----	4.83N	5.26	+	0.43	.5043	----	----	----	----	605	UNCH
4900	----	----	5.13B/4.60A	----	4.64N	5.05	+	0.41	.4918	----	----	----	----	300	UNCH
4950	----	----	4.93B/4.41A	----	4.45N	4.85	+	0.40	.4795	----	----	----	----	167	UNCH
5000	4.40	----	4.74B/4.21A	----	4.27N	4.66	+	0.39	.4673	----	----	170	700	5723	+ 530
5050	----	----	4.55B/*4.04A	----	4.09N	4.47	+	0.38	.4551	----	----	----	----	5225	UNCH
5100	----	----	4.37B/3.87A	----	3.92N	4.29	+	0.37	.4430	----	----	----	----	3450	UNCH
5150	----	----	4.19B/*3.71A	----	3.75N	4.11	+	0.36	.4309	----	----	----	----	2900	UNCH
5200	----	----	4.01B/3.55A	----	3.60N	3.94	+	0.34	.4190	----	----	----	----	2401	UNCH
5250	----	----	3.84B/3.40A	----	3.44N	3.78	+	0.34	.4074	----	----	----	----	3351	UNCH
5300	----	----	3.68B/3.26A	----	3.30N	3.62	+	0.32	.3958	----	----	----	----	1608	UNCH
5350	----	----	3.52B/3.12A	----	3.16N	3.47	+	0.31	.3844	----	----	----	----	1250	UNCH
5400	----	----	3.37B/2.98A	----	3.02N	3.32	+	0.30	.3730	----	----	----	----	270	UNCH
5500	----	----	3.09B/2.73A	----	2.77N	3.05	+	0.28	.3513	----	----	575	----	12949	- 119
5550	----	----	2.96B/2.61A	----	2.65N	2.91	+	0.26	.3401	----	----	----	----	450	UNCH
5600	----	----	2.83B/2.50A	----	2.54N	2.79	+	0.25	.3299	----	----	----	----	220	UNCH
5700	----	----	2.59B/2.29A	----	2.32N	2.55	+	0.23	.3093	----	----	----	----	800	UNCH
5800	----	----	2.37B/2.09A	----	2.12N	2.34	+	0.22	.2901	----	----	----	----	904	UNCH
5900	----	----	2.16B/1.91A	----	1.94N	2.14	+	0.20	.2715	----	----	----	----	1204	UNCH
6000	1.83	----	1.97B/1.74A	----	1.77N	1.95	+	0.18	.2533	----	----	3	----	11554	UNCH
6050	----	----	1.88B/1.66A	----	1.69N	1.86	+	0.17	.2445	----	----	----	----	100	UNCH
6100	----	----	1.80B/1.59A	----	1.62N	1.78	+	0.16	.2363	----	----	----	----	193	UNCH
6200	----	----	1.64B/1.46A	----	1.48N	1.63	+	0.15	.2206	----	----	----	----	760	UNCH
6300	----	----	1.50B/1.34A	----	1.35N	1.49	+	0.14	.2056	----	----	----	----	300	UNCH
6400	1.43	----	#1.43/*1.43	----	----	1.37		NEW	.1922	----	----	1	----	1	+ 1
6500	----	----	1.26B/1.12A	----	1.14N	1.26	+	0.12	.1795	----	----	----	----	7729	UNCH
6600	----	----	1.15B/1.03A	----	1.05N	1.15	+	0.10	.1669	----	----	----	----	275	UNCH
6700	----	----	1.05B/0.95A	----	0.96N	1.06	+	0.10	.1559	----	----	----	----	80	UNCH
6800	----	----	0.96B/0.87A	----	0.89N	0.97	+	0.08	.1450	----	----	----	----	100	UNCH
7000	----	----	0.81B/0.74A	----	0.75N	0.82	+	0.07	.1260	----	----	----	----	3134	UNCH
7200	----	----	0.68B/----	----	0.64N	0.70	+	0.06	.1100	----	----	----	----	10	UNCH
7300	----	----	0.63B/----	----	0.59N	0.64	+	0.05	.1020	----	----	----	----	20	UNCH
7500	----	----	0.53B/----	----	0.50N	0.55	+	0.05	.0893	----	----	----	----	4249	UNCH
7900	----	----	0.38B/----	----	0.37N	0.41	+	0.04	.0688	----	----	----	----	1	UNCH
8000	----	----	0.37B/----	----	0.35N	0.38	+	0.03	.0644	----	----	----	----	6203	UNCH
8500	----	----	----	----	0.25N	0.27	+	0.02	.0472	----	----	----	----	7008	UNCH
8800	----	----	----	----	0.20N	0.22	+	0.02	.0392	----	----	----	----	101	UNCH
8900	----	----	----	----	0.19N	0.21	+	0.02	.0374	----	----	----	----	1	UNCH
9000	----	----	----	----	0.18N	0.20	+	0.02	.0357	----	----	----	----	2124	UNCH
9050	----	----	----	----	0.17N	0.19	+	0.02	.0341	----	----	----	----	1	UNCH
9300	----	----	----	----	0.15N	0.16	+	0.01	.0292	----	----	----	----	58	UNCH
9400	----	----	----	----	0.14N	0.15	+	0.01	.0275	----	----	----	----	58	UNCH
9500	----	----	----	----	0.13N	0.15	+	0.02	.0272	----	----	----	----	576	UNCH
9600	----	----	----	----	0.13N	0.14	+	0.01	.0256	----	----	----	----	1	UNCH
9700	----	----	----	----	0.12N	0.13	+	0.01	.0239	----	----	----	----	1	UNCH
9800	----	----	----	----	0.11N	0.12	+	0.01	.0223	----	----	----	----	1	UNCH
10000	----	----	----	----	0.10N	0.11	+	0.01	.0204	----	----	----	----	4137	UNCH
10500	----	----	----	----	0.08N	0.08		UNCH	.0152	----	----	----	----	72	UNCH
11000	----	----	----	----	0.06N	0.07	+	0.01	.0132	----	----	----	----	2	UNCH
11500	----	----	----	----	0.05N	0.05		UNCH	.0097	----	----	----	----	1	UNCH
12000	----	----	----	----	0.04N	0.04		UNCH	.0078	----	----	----	----	23	UNCH
12500	0.07	----	#0.07/*0.07	----	----	0.04		NEW	.0076	----	----	1	----	1	+ 1
15000	----	----	----	----	0.01N	0.02	+	0.01	.0037	----	----	----	----	542	UNCH
TOTAL												802	1700	116535	+ 1413
JUL17															
3700	----	----	----	----	11.31N	12.00	+	0.69	.7755	----	----	----	----	13	UNCH
4200	----	----	----	----	8.29N	8.88	+	0.59	.6685	----	----	----	----	50	UNCH
4800	----	----	----	----	5.40N	5.86	+	0.46	.5278	----	----	----	----	2	UNCH
5000	----	----	5.08B/4.60A	----	4.62N	5.03	+	0.41	.4803	----	----	----	----	52	UNCH
5500	----	----	3.37B/----	----	3.05N	3.36	+	0.31	.3674	----	----	----	----	13	UNCH
6000	----	----	2.19B/1.97A	----	1.99N	2.20	+	0.21	.2705	----	----	----	----	43	UNCH
6500	----	----	1.41B/1.29A	----	1.30N	1.44	+	0.14	.1947	----	----	----	----	24	UNCH
7000	----	----	----	----	0.87N	0.95	+	0.08	.1388	----	----	----	----	31	UNCH
7200	----	----	----	----	0.75N	0.82	+	0.07	.1224	----	----	----	----	10	UNCH
7500	----	----	0.62B/----	----	0.59N	0.65	+	0.06	.1003	----	----	----	----	12	UNCH
TOTAL														250	
AUG17															
4200	----	----	----	----	8.66N	9.23	+	0.57	.6730	----	----	----	----	50	UNCH
5000	----	----	----	----	4.95N	5.37	+	0.42	.4914	----	----	300	----	350	+ 300
5250	----	----	4.46B/4.06A	----	4.08N	4.45	+	0.37	.4354	----	----	----	----	18	UNCH
5500	----	----	3.66B/3.33A	----	3.34N	3.66	+	0.32	.3818	----	----	----	----	13	UNCH
6000	----	----	2.42B/2.20A	----	2.21N	2.43	+	0.22	.2852	----	----	300	----	340	+ 300
6500	----	----	1.59B/----	----	1.47N	1.62	+	0.15	.2089	----	----	----	----	23	UNCH
7000	----	----	1.05B/0.99A	----	1.00N	1.09	+	0.09	.1517	----	----	----	----	30	UNCH
7200	----	----	----	----	0.86N	0.94	+	0.08	.1339	----	----	----	----	10	UNCH
TOTAL												600		834	+ 600
SEP17															
4000	----	----	10.54B/----	----	10.16N	10.78	+	0.62	.7187	----	----	----	----	1	UNCH
4200	----	----	----	----	9.01N	9.60	+	0.59	.6774	----	----	----	----	50	UNCH
4700	----	----	----	----	6.52N	7.00	+	0.48	.5684	----	----	----	----	100	UNCH
5000	----	----	5.53B/----	----	5.27N	5.69	+	0.42	.5016	----	----	----	----	1785	UNCH
5050	----	----	----	----	5.08N	5.49	+	0.41	.4906	----	----	----	----	1300	UNCH
5100	----	----	----	----	4.90N	5.30	+	0.40	.4796	----	----	----	----	2700	UNCH
5150	----	----	----	----	4.72N	5.11	+	0.39	.4687	----	----	----	----	900	UNCH
5200	----	----	----	----	4.55N	4.93	+	0.38	.4579	----	----	----	----	50	UNCH
5250	----	----	----	----	4.38N	4.75	+	0.37	.4470	----	----	----	----	300	UNCH
5300	----	----	----	----	4.22N	4.57	+	0.35	.4361	----	----	----	----	1508	UNCH
5500	----	----	3.79B/----	----	3.62N	3.93	+	0.31	.3942	----	----	----	----	813	UNCH
5750	----	----	----	----	2.97N	3.23	+	0.26	.3443	----	----	----	----	184	UNCH
6000	----	----	2.54B/----	----	2.44N	2.65	+	0.21	.2986	----	----	----	----	600	UNCH
6500	----	----	1.70B/----	----	1.64N	1.79	+	0.15	.2216	----	----	----	----	273	UNCH
6800	----	----	----	----	1.31N	1.42	+	0.11	.1844	----	----	----	----	1	UNCH
7000	----	----	1.15B/----	----	1.13N	1.22	+	0.09	.1630	----	----	----	----	555	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
SEP17												
7200	----	----	----	----	0.97N	1.05 + 0.08	.1441	----	----	----	----	10 UNCH
7500	----	----	----	----	0.78N	0.85 + 0.07	.1205	----	----	----	----	20 UNCH
8000	----	----	----	----	0.56N	0.60 + 0.04	.0893	----	----	----	----	700 UNCH
TOTAL												11850
OCT17												
4200	----	----	----	----	9.33N	9.91 + 0.58	.6819	----	----	----	----	50 UNCH
5000	----	----	----	----	5.56N	5.98 + 0.42	.5107	----	----	----	----	50 UNCH
5500	----	----	----	----	3.85N	4.16 + 0.31	.4046	----	----	----	----	10 UNCH
6000	----	----	2.73B/----	----	2.63N	2.84 + 0.21	.3097	----	----	----	----	40 UNCH
6500	----	----	1.84B/----	----	1.80N	1.94 + 0.14	.2324	----	----	----	----	20 UNCH
7000	----	----	----	----	1.24N	1.33 + 0.09	.1723	----	----	----	----	30 UNCH
7200	----	----	----	----	1.07N	1.15 + 0.08	.1529	----	----	----	----	10 UNCH
TOTAL												210
NOV17												
4200	----	----	----	----	9.63N	10.22 + 0.59	.6862	----	----	----	----	50 UNCH
5000	----	----	----	----	5.81N	6.24 + 0.43	.5188	----	----	----	----	50 UNCH
5500	----	----	4.29B/----	----	4.07N	4.40 + 0.33	.4149	----	----	----	----	10 UNCH
6000	----	----	2.94B/----	----	2.81N	3.04 + 0.23	.3209	----	----	----	----	40 UNCH
6500	----	----	2.00B/----	----	1.95N	2.09 + 0.14	.2427	----	----	----	----	20 UNCH
7000	----	----	----	----	1.36N	1.45 + 0.09	.1819	----	----	----	----	30 UNCH
7200	----	----	----	----	1.18N	1.26 + 0.08	.1622	----	----	----	----	10 UNCH
TOTAL												210
DEC17												
3500	----	----	----	----	14.35N	15.03 + 0.68	.8162	----	----	----	----	2 UNCH
3800	----	----	----	----	12.35N	12.98 + 0.63	.7655	----	----	----	----	150 UNCH
4000	----	----	----	----	11.11N	11.70 + 0.59	.7289	----	----	----	----	645 UNCH
4050	----	----	----	----	10.81N	11.39 + 0.58	.7198	----	----	----	----	100 UNCH
4100	----	----	----	----	10.51N	11.09 + 0.58	.7102	----	----	----	----	600 UNCH
4150	----	----	----	----	10.22N	10.79 + 0.57	.7005	----	----	----	----	1800 UNCH
4200	----	----	----	----	9.94N	10.50 + 0.56	.6906	----	----	----	----	150 UNCH
4250	----	----	----	----	9.66N	10.21 + 0.55	.6808	----	----	----	----	100 UNCH
4300	----	----	----/9.36A	----	9.39N	9.93 + 0.54	.6709	----	----	----	----	2400 UNCH
4350	----	----	----	----	9.12N	9.65 + 0.53	.6609	----	----	----	----	1250 UNCH
4400	----	----	#9.37B/8.83A	----	8.85N	9.38 + 0.53	.6508	----	----	----	----	3301 UNCH
4450	----	----	9.19B/8.57A	----	8.59N	9.11 + 0.52	.6406	----	----	----	----	450 UNCH
4500	----	----	8.92B/8.31A	----	8.34N	8.85 + 0.51	.6304	----	----	----	----	3947 UNCH
4550	----	----	8.65B/8.07A	----	8.09N	8.59 + 0.50	.6201	----	----	----	----	2000 UNCH
4600	----	----	8.40B/7.82A	----	7.85N	8.34 + 0.49	.6099	----	----	----	----	2565 UNCH
4650	----	----	8.16B/7.59A	----	7.61N	8.09 + 0.48	.5996	----	----	----	----	815 UNCH
4700	----	----	7.90B/7.35A	----	7.38N	7.85 + 0.47	.5891	----	----	----	----	2250 UNCH
4750	----	----	7.67B/7.12A	----	7.15N	7.61 + 0.46	.5787	----	----	----	----	18 UNCH
4800	----	----	7.42B/6.90A	----	6.93N	7.37 + 0.44	.5682	----	----	----	----	1475 UNCH
4850	----	----	7.20B/6.69A	----	6.71N	7.15 + 0.44	.5579	----	----	----	----	300 UNCH
4900	----	----	6.97B/6.46A	----	6.50N	6.92 + 0.42	.5473	----	----	----	----	1700 UNCH
4950	----	----	6.76B/6.26A	----	6.29N	6.70 + 0.41	.5369	----	----	----	----	1450 UNCH
5000	----	----	6.53B/6.05A	----	6.08N	6.49 + 0.41	.5265	----	----	----	----	12147 UNCH
5050	----	----	6.32B/*5.85A	----	5.88N	6.28 + 0.40	.5160	----	----	----	----	1701 UNCH
5100	----	----	6.12B/5.65A	----	5.69N	6.08 + 0.39	.5057	----	----	----	----	4850 UNCH
5150	----	----	5.91B/5.47A	----	5.50N	5.88 + 0.38	.4953	----	----	----	----	3870 UNCH
5200	----	----	5.72B/5.28A	----	5.31N	5.68 + 0.37	.4849	----	----	----	----	2314 UNCH
5250	----	----	5.53B/5.11A	----	5.13N	5.50 + 0.37	.4748	----	----	----	----	2269 UNCH
5300	----	----	5.34B/4.92A	----	4.95N	5.31 + 0.36	.4644	----	----	----	----	2710 UNCH
5350	----	----	5.16B/4.77A	----	4.78N	5.13 + 0.35	.4542	----	----	----	----	1850 UNCH
5400	----	----	4.99B/4.58A	----	4.62N	4.96 + 0.34	.4443	----	----	----	----	2005 UNCH
5450	----	----	4.82B/*4.44A	----	4.46N	4.79 + 0.33	.4342	----	----	----	----	2750 UNCH
5500	----	----	4.65B/4.27A	----	4.30N	4.63 + 0.33	.4245	----	----	----	50	9377 UNCH
5550	----	----	4.49B/4.14A	----	4.16N	4.47 + 0.31	.4146	----	----	----	----	354 UNCH
5600	----	----	4.33B/3.97A	----	4.01N	4.31 + 0.30	.4047	----	----	----	----	1050 UNCH
5650	----	----	4.18B/3.86A	----	3.87N	4.16 + 0.29	.3951	----	----	----	----	900 UNCH
5700	----	----	4.03B/3.69A	----	3.73N	4.01 + 0.28	.3855	----	----	----	----	3500 UNCH
5750	----	----	3.88B/3.58A	----	3.60N	3.87 + 0.27	.3761	----	----	----	----	2 UNCH
5800	----	----	3.75B/3.43A	----	3.47N	3.74 + 0.27	.3671	----	----	----	----	1800 UNCH
5900	----	----	3.48B/3.19A	----	3.23N	3.47 + 0.24	.3486	----	----	----	----	1000 UNCH
5950	----	----	3.35B/3.09A	----	3.11N	3.35 + 0.24	.3399	----	----	----	----	2 UNCH
6000	2.85	----	3.25/2.85	----	3.00N	3.23 + 0.23	.3312	----	----	52	----	26204 - 2
6050	----	----	3.11B/2.87A	----	2.89N	3.12 + 0.23	.3229	----	----	----	----	150 UNCH
6100	----	----	2.99B/2.75A	----	2.78N	3.01 + 0.23	.3145	----	----	----	----	3797 UNCH
6150	----	----	2.89B/2.66A	----	2.68N	2.90 + 0.22	.3062	----	----	----	----	250 UNCH
6200	----	----	2.77B/2.56A	----	2.58N	2.79 + 0.21	.2978	----	----	----	----	2006 UNCH
6250	----	----	2.68B/2.48A	----	2.49N	2.69 + 0.20	.2899	----	----	----	----	369 UNCH
6300	----	----	2.58B/2.38A	----	2.40N	2.59 + 0.19	.2819	----	----	----	----	1225 UNCH
6400	----	----	2.39B/2.21A	----	2.23N	2.41 + 0.18	.2670	----	----	----	----	656 UNCH
6500	----	----	2.22B/2.06A	----	2.08N	2.24 + 0.16	.2526	----	----	5	----	13488 - 5
6550	----	----	2.14B/1.99A	----	2.01N	2.16 + 0.15	.2457	----	----	----	----	1925 UNCH
6600	----	----	2.06B/1.92A	----	1.94N	2.08 + 0.14	.2388	----	----	----	----	1400 UNCH
6650	----	----	1.99B/1.85A	----	1.87N	2.01 + 0.14	.2324	----	----	----	----	1500 UNCH
6700	----	----	1.90B/1.78A	----	1.81N	1.94 + 0.13	.2261	----	----	----	----	2952 UNCH
6750	----	----	1.84B/1.72A	----	1.74N	1.87 + 0.13	.2197	----	----	----	----	1 UNCH
6800	----	----	1.76B/1.66A	----	1.68N	1.80 + 0.12	.2133	----	----	----	----	120 UNCH
6900	----	----	1.65B/1.55A	----	1.57N	1.68 + 0.11	.2019	----	----	----	----	400 UNCH
7000	1.55	----	1.55/1.44A	----	1.46N	1.56 + 0.10	.1904	----	----	29	----	19256 - 1
7100	----	----	1.42B/1.35A	----	1.36N	1.46 + 0.10	.1804	----	----	----	----	2 UNCH
7200	----	----	1.32B/----	----	1.27N	1.36 + 0.09	.1703	----	----	----	----	1010 UNCH
7250	----	----	1.27B/1.22A	----	1.23N	1.31 + 0.08	.1653	----	----	----	----	1 UNCH
7500	----	----	1.08B/----	----	1.03N	1.11 + 0.08	.1440	----	----	16	----	16551 - 6
7700	----	----	0.94B/----	----	0.91N	0.98 + 0.07	.1295	----	----	----	----	1110 UNCH
7800	----	----	0.88B/----	----	0.85N	0.92 + 0.07	.1227	----	----	----	----	112 UNCH
7850	----	----	0.84B/----	----	0.83N	0.89 + 0.06	.1193	----	----	----	----	500 UNCH
7900	----	----	0.83B/----	----	0.80N	0.86 + 0.06	.1159	----	----	----	----	6 UNCH
8000	----	----	0.78B/----	----	0.75N	0.81 + 0.06	.1100	----	----	----	----	13642 UNCH
8100	----	----	0.73B/----	----	0.71N	0.76 + 0.05	.1042	----	----	----	----	4860 UNCH
8200	----	----	0.68B/----	----	0.67N	0.71 + 0.04	.0983	----	----	----	----	500 UNCH
8250	----	----	----	----	0.65N	0.69 + 0.04	.0959	----	----	----	----	100 UNCH
8300	----	----	0.64B/----	----	0.63N	0.67 + 0.04	.0934	----	----	----	----	860 UNCH
8400	----	----	0.60B/----	----	0.59N	0.63 + 0.04	.0886	----	----	----	----	60 UNCH
8500	----	----	----	----	0.56N	0.59 + 0.03	.0837	----	----	2	----	9076 - 2
8600	----	----	----	----	0.53N	0.56 + 0.03	.0798	----	----	----	----	110 UNCH
8700	----	----	----	----	0.50N	0.53 + 0.03	.0760	----	----	----	----	2051 UNCH
8800	----	----	----	----	0.47N	0.50 + 0.03	.0722	----	----	----	----	1901 UNCH
8900	----	----	----	----	0.45N	0.47 + 0.02	.0684	----	----	----	----	825 UNCH
9000	0.43	----	0.43/0.43	----	0.42N	0.45 + 0.03	.0656	----	----	6	----	18502 - 5
9100	----	----	----	----	0.40N	0.42 + 0.02	.0618	----	----	----	----	1 UNCH
9200	----	----	----	----	0.38N	0.40 + 0.02	.0591	----	----	----	----	1 UNCH
9250	----	----	----	----	0.37N	0.39 + 0.02	.0578	----	----	----	----	2120 UNCH
9500	----	----	----	----	0.33N	0.34 + 0.01	.0510	----	----	5	----	5240 - 5
10000	----	----	----	----	0.26N	0.27 + 0.01	.0412	----	----	----	----	6720 UNCH
10100	----	----	----	----	0.25N	0.25 UNCH	.0385	----	----	----	----	2 UNCH
10200	----	----	----	----	0.24N	0.24 UNCH	.0371	----	----	----	----	50 UNCH
10400	----	----	----	----	0.22N	0.22 UNCH	.0342	----	----	----	----	22 UNCH
10500	----	----	----	----	0.21N	0.21 UNCH	.0327	----	----	----	----	1636 UNCH
10600	----	----	----	----	0.20N	0.20 UNCH	.0313	----	----	----	----	2 UNCH
10700	----	----	----	----	0.19N	0.19 UNCH	.0298	----	----	----	----	13 UNCH
10900	----	----	----	----	0.18N	0.18 UNCH	.0282	----	----	----	----	28 UNCH
11000	0.17	----	0.17/0.17	----	0.17N	0.17 UNCH	.0268	----	----	180	----	4531 + 100
11400	----	----	----	----	0.15N	0.15 UNCH	.0237	----	----	----	----	5 UNCH
11500	----	----	----	----	0.14N	0.14 UNCH	.0223	----	----	----	----	213 UNCH
12000	----	----	----	----	0.12N	0.12 UNCH	.0191	----	----	----	----	1386 UNCH
12500	----	----	----	----	0.10N	0.10 UNCH	.0161	----	----	----	----	6729 UNCH
13000	----	----	----	----	0.09N	0.09 UNCH	.0144	----	----	----	----	3965 UNCH
13500	----	----	----	----	0.07N	0.08 + 0.01	.0127	----	----	----	----	18 UNCH
14000	----	----	----	----	0.06N	0.07 + 0.01	.0112	----	----	----	----	4 UNCH
15000	----	----	----	----	0.05N	0.05 UNCH	.0081	----	----	----	----	920 UNCH
17500	----	----	----	----	0.03N	0.04 + 0.01	.0062	----	----	----	----	1210 UNCH
20000	0.02	----	0.02/0.02	----	0.02N	0.03 + 0.01	.0045	----	----	5	----	47 + 5

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
TOTAL										300	50	264260 + 79
JAN18												
3700	----	----	----	----	13.22N	13.87 + 0.65	.7854	----	----	----	----	17 UNCH
5000	----	----	----	----	6.27N	6.68 + 0.41	.5321	----	----	----	----	100 UNCH
6000	----	----	----	----	3.12N	3.37 + 0.25	.3385	----	----	----	----	40 UNCH
7000	----	----	----	----	1.55N	1.67 + 0.12	.1985	----	----	----	----	45 UNCH
7500	----	----	----	----	1.10N	1.18 + 0.08	.1499	----	----	----	----	1 UNCH
10000	----	----	----	----	0.27N	0.28 + 0.01	.0423	----	----	----	----	101 UNCH
11000	----	----	----	----	0.18N	0.18 UNCH	.0280	----	----	----	----	100 UNCH
TOTAL												404
FEB18												
5000	----	----	----	----	6.46N	6.89 + 0.43	.5378	----	----	----	----	100 UNCH
6000	----	----	----	----	3.26N	3.52 + 0.26	.3460	----	----	----	----	40 UNCH
7000	----	----	----	----	1.63N	1.76 + 0.13	.2050	----	----	----	----	100 UNCH
10000	----	----	----	----	0.29N	0.31 + 0.02	.0457	----	----	----	----	100 UNCH
11000	----	----	----	----	0.19N	0.20 + 0.01	.0304	----	----	----	----	100 UNCH
TOTAL												440
MAR18												
4850	----	----	----	----	7.29N	7.74 + 0.45	.5727	----	----	----	----	150 UNCH
5000	----	----	6.66B/----	----	6.64N	7.08 + 0.44	.5429	----	----	----	----	101 UNCH
6000	----	----	----	----	3.39N	3.65 + 0.26	.3524	----	----	----	----	40 UNCH
7000	----	----	----	----	1.71N	1.83 + 0.12	.2100	----	----	----	----	40 UNCH
10000	----	----	----	----	0.31N	0.33 + 0.02	.0479	----	----	----	----	100 UNCH
11000	----	----	----	----	0.20N	0.22 + 0.02	.0328	----	----	----	----	100 UNCH
TOTAL												531
APR18												
4200	----	----	----	----	10.80N	11.34 + 0.54	.7025	----	----	----	----	1 UNCH
5000	----	----	----	----	6.84N	7.26 + 0.42	.5479	----	----	----	----	101 UNCH
6000	----	----	----	----	3.54N	3.78 + 0.24	.3587	----	----	----	----	40 UNCH
7000	----	----	----	----	1.81N	1.93 + 0.12	.2169	----	----	----	----	40 UNCH
10000	----	----	----	----	0.33N	0.35 + 0.02	.0501	----	----	----	----	100 UNCH
11000	----	----	----	----	0.21N	0.23 + 0.02	.0339	----	----	----	----	100 UNCH
TOTAL												382
MAY18												
5000	----	----	----	----	7.04N	7.46 + 0.42	.5531	----	----	----	----	101 UNCH
6000	----	----	----	----	3.69N	3.92 + 0.23	.3653	----	----	----	----	40 UNCH
7000	----	----	----	----	1.91N	2.03 + 0.12	.2236	----	----	----	----	40 UNCH
10000	----	----	----	----	0.36N	0.38 + 0.02	.0533	----	----	----	----	100 UNCH
11000	----	----	----	----	0.23N	0.25 + 0.02	.0361	----	----	----	----	100 UNCH
TOTAL												381
JUN18												
4700	----	----	----	----	8.60N	9.06 + 0.46	.6155	----	----	----	----	1000 UNCH
4750	----	----	#8.70B/*8.35A	----	8.36N	8.82 + 0.46	.6060	----	----	----	----	200 UNCH
4800	----	----	----	----	8.12N	8.58 + 0.46	.5965	----	----	----	----	300 UNCH
5000	----	----	7.52B/7.22A	----	7.24N	7.66 + 0.42	.5582	----	----	----	----	703 UNCH
5050	----	----	----	----	7.03N	7.44 + 0.41	.5486	----	----	----	----	1200 UNCH
5100	----	----	----	----	6.83N	7.22 + 0.39	.5389	----	----	----	----	350 UNCH
5150	----	----	----	----	6.62N	7.01 + 0.39	.5293	----	----	----	----	200 UNCH
5200	----	----	----	----	6.43N	6.80 + 0.37	.5197	----	----	----	----	1000 UNCH
5300	----	----	----	----	6.04N	6.40 + 0.36	.5006	----	----	----	----	950 UNCH
5400	----	----	----	----	5.67N	6.01 + 0.34	.4814	----	----	----	----	550 UNCH
5500	----	----	5.51B/5.29A	----	5.32N	5.64 + 0.32	.4624	----	----	----	----	1300 UNCH
6000	----	----	3.94B/3.81A	----	3.84N	4.06 + 0.22	.3718	----	----	----	----	640 UNCH
6500	----	----	2.78B/2.74A	----	2.77N	2.92 + 0.15	.2933	----	----	----	----	101 UNCH
7000	----	----	----/1.99A	----	2.00N	2.10 + 0.10	.2283	----	----	----	----	1365 UNCH
8000	----	----	----	----	1.09N	1.14 + 0.05	.1387	----	----	----	----	600 UNCH
8500	----	----	----	----	0.83N	0.86 + 0.03	.1090	----	----	----	----	900 UNCH
9000	----	----	----	----	0.64N	0.66 + 0.02	.0865	----	----	----	----	1025 UNCH
9500	----	----	----	----	0.50N	0.52 + 0.02	.0698	----	----	----	----	25 UNCH
10000	----	----	----	----	0.39N	0.42 + 0.03	.0574	----	----	----	----	650 UNCH
11000	----	----	----	----	0.25N	0.29 + 0.04	.0405	----	----	----	----	100 UNCH
TOTAL												13159
JUL18												
3700	----	----	----	----	14.52N	15.12 + 0.60	.7942	----	----	----	----	3 UNCH
5000	----	----	----	----	7.38N	7.79 + 0.41	.5616	----	----	----	----	101 UNCH
6000	----	----	----	----	3.93N	4.17 + 0.24	.3767	----	----	----	----	40 UNCH
7000	----	----	----	----	2.07N	2.18 + 0.11	.2334	----	----	----	----	40 UNCH
10000	----	----	----	----	0.41N	0.43 + 0.02	.0584	----	----	----	----	100 UNCH
11000	----	----	----	----	0.26N	0.28 + 0.02	.0394	----	----	----	----	100 UNCH
TOTAL												384
AUG18												
5000	----	----	----	----	7.53N	7.93 + 0.40	.5651	----	----	----	----	101 UNCH
6000	----	----	----	----	4.02N	4.28 + 0.26	.3815	----	----	----	----	40 UNCH
7000	----	----	----	----	2.13N	2.25 + 0.12	.2378	----	----	----	----	40 UNCH
10000	----	----	----	----	0.42N	0.45 + 0.03	.0604	----	----	----	----	100 UNCH
11000	----	----	----	----	0.27N	0.29 + 0.02	.0405	----	----	----	----	100 UNCH
TOTAL												381
SEP18												
5000	----	----	----	----	7.68N	8.07 + 0.39	.5687	----	----	----	----	101 UNCH
6000	----	----	----	----	4.13N	4.39 + 0.26	.3862	----	----	----	----	50 UNCH
7000	----	----	----	----	2.18N	2.32 + 0.14	.2422	----	----	----	----	40 UNCH
7500	----	----	----	----	1.60N	1.69 + 0.09	.1888	----	----	----	----	20 UNCH
10000	----	----	----	----	0.44N	0.47 + 0.03	.0624	----	----	----	----	100 UNCH
11000	----	----	----	----	0.29N	0.31 + 0.02	.0426	----	----	----	----	100 UNCH
TOTAL												411
OCT18												
5000	----	----	----	----	7.83N	8.23 + 0.40	.5727	----	----	----	----	101 UNCH
6000	----	----	----	----	4.24N	4.52 + 0.28	.3917	----	----	----	----	40 UNCH
7000	----	----	----	----	2.27N	2.41 + 0.14	.2476	----	----	----	----	40 UNCH
10000	----	----	----	----	0.47N	0.49 + 0.02	.0643	----	----	----	----	100 UNCH
11000	----	----	----	----	0.31N	0.32 + 0.01	.0436	----	----	----	----	100 UNCH
TOTAL												381
NOV18												
5000	----	----	----	----	7.99N	8.39 + 0.40	.5766	----	----	----	----	101 UNCH
6000	----	----	----	----	4.38N	4.65 + 0.27	.3971	----	----	----	----	40 UNCH
7000	----	----	----	----	2.36N	2.49 + 0.13	.2524	----	----	----	----	40 UNCH
10000	----	----	----	----	0.50N	0.51 + 0.01	.0662	----	----	----	----	100 UNCH
11000	----	----	----	----	0.32N	0.33 + 0.01	.0446	----	----	----	----	100 UNCH
TOTAL												381
DEC18												
3500	----	----	----	----	16.80N	17.39 + 0.59	.8286	----	----	----	----	1 UNCH
4100	----	----	----	----	12.89N	13.41 + 0.52	.7388	----	----	----	----	600 UNCH
4500	----	----	----	----	10.62N	11.09 + 0.47	.6706	----	----	----	----	405 UNCH
4600	----	----	----	----	10.09N	10.55 + 0.46	.6529	----	----	----	----	1400 UNCH
4650	----	----	----	----	9.83N	10.28 + 0.45	.6440	----	----	----	----	650 UNCH
4700	----	----	----	----	9.58N	10.02 + 0.44	.6350	----	----	----	----	2100 UNCH
4750	----	----	9.54B/----	----	9.33N	9.77 + 0.44	.6261	----	----	----	----	100 UNCH
4800	----	----	----	----	9.08N	9.52 + 0.44	.6171	----	----	----	----	1201 UNCH
4850	----	----	----	----	8.84N	9.27 + 0.43	.6080	----	----	----	----	1705 UNCH
4900	----	----	----	----	8.60N	9.03 + 0.43	.5990	----	----	----	----	750 UNCH
5000	----	----	8.33B/----	----	8.14N	8.55 + 0.41	.5807	----	----	----	----	3105 UNCH
5100	----	----	----	----	7.70N	8.10 + 0.40	.5625	----	----	----	----	600 UNCH
5150	----	----	----	----	7.48N	7.88 + 0.40	.5534	----	----	----	----	200 UNCH
5200	----	----	----	----	7.27N	7.66 + 0.39	.5442	----	----	----	----	1450 UNCH
5250	----	----	#7.22B/----	----	7.06N	7.45 + 0.39	.5351	----	----	----	----	300 UNCH
5300	----	----	----	----	6.86N	7.24 + 0.38	.5259	----	----	----	----	1890 UNCH
5350	----	----	----	----	6.66N	7.04 + 0.38	.5169	----	----	----	----	1160 UNCH
5400	----	----	----	----	6.47N	6.84 + 0.37	.5078	----	----	----	----	1501 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)													
DEC18															
5500	6.14	----	6.22B/6.14	----	6.10N	6.45	+	0.35	.4896	----	----	1	----	2494	UNCH
5550	----	----	----	----	5.92N	6.27	+	0.35	.4808	----	----	----	----	400	UNCH
5600	----	----	----	----	5.75N	6.09	+	0.34	.4719	----	----	----	----	700	UNCH
5650	----	----	----	----	5.58N	5.91	+	0.33	.4630	----	----	----	----	500	UNCH
5700	----	----	----	----	5.41N	5.74	+	0.33	.4542	----	----	----	----	366	UNCH
5750	----	----	5.33B/----	----	5.25N	5.57	+	0.32	.4455	----	----	----	----	600	UNCH
5800	----	----	----	----	5.09N	5.41	+	0.32	.4369	----	----	----	----	500	UNCH
6000	----	----	4.55B/----	----	4.51N	4.79	+	0.28	.4028	----	50	----	----	5197	+ 50
6300	----	----	----	----	3.76N	3.98	+	0.22	.3544	----	----	----	----	300	UNCH
6400	----	----	----	----	3.54N	3.74	+	0.20	.3391	----	----	----	----	101	UNCH
6500	----	----	----	----	3.33N	3.52	+	0.19	.3245	----	----	----	----	4785	UNCH
6600	----	----	----	----	3.13N	3.31	+	0.18	.3103	----	----	----	----	700	UNCH
6700	----	----	----	----	2.94N	3.11	+	0.17	.2964	----	----	----	----	1052	UNCH
6750	----	----	----	----	2.85N	3.01	+	0.16	.2895	----	----	----	----	200	UNCH
7000	----	----	----	----	2.44N	2.58	+	0.14	.2577	----	----	----	----	2893	UNCH
7200	----	----	----	----	2.16N	2.28	+	0.12	.2344	----	----	----	----	5	UNCH
7250	----	----	----	----	2.10N	2.21	+	0.11	.2288	----	----	----	----	100	UNCH
7500	----	----	----	----	1.81N	1.91	+	0.10	.2038	----	----	22	----	3565	+ 22
7900	----	----	----	----	1.45N	1.52	+	0.07	.1692	----	----	----	----	31	UNCH
8000	----	----	----	----	1.37N	1.44	+	0.07	.1618	----	----	23	----	2928	+ 23
8100	----	----	----	----	1.30N	1.36	+	0.06	.1543	----	----	----	----	148	UNCH
8200	----	----	----	----	1.23N	1.29	+	0.06	.1476	----	----	----	----	100	UNCH
8500	----	----	----	----	1.05N	1.09	+	0.04	.1282	----	----	7	----	248	+ 3
8600	----	----	----	----	1.00N	1.04	+	0.04	.1231	----	----	----	----	498	UNCH
8700	----	----	----	----	0.95N	0.98	+	0.03	.1171	----	----	----	----	141	UNCH
8900	----	----	----	----	0.86N	0.89	+	0.03	.1077	----	----	----	----	250	UNCH
9000	----	----	----	----	0.82N	0.85	+	0.03	.1034	----	----	----	----	1471	UNCH
9100	----	----	----	----	0.79N	0.81	+	0.02	.0991	----	----	----	----	600	UNCH
9250	----	----	----	----	0.74N	0.75	+	0.01	.0927	----	----	----	----	20	UNCH
9500	----	----	----	----	0.66N	0.67	+	0.01	.0838	----	----	----	----	1733	UNCH
10000	----	----	----	----	0.54N	0.54		UNCH	.0690	----	----	----	----	6164	UNCH
10100	----	----	----	----	0.52N	0.52		UNCH	.0666	----	----	----	----	1	UNCH
10500	----	----	----	----	0.45N	0.44	-	0.01	.0573	----	----	----	----	310	UNCH
11000	----	----	----	----	0.37N	0.36	-	0.01	.0477	----	----	----	----	500	UNCH
12000	----	----	----	----	0.27N	0.25	-	0.02	.0340	----	----	----	----	1355	UNCH
12500	----	----	----	----	0.23N	0.21	-	0.02	.0289	----	----	----	----	10241	UNCH
13500	----	----	----	----	0.17N	0.16	-	0.01	.0222	----	----	----	----	1	UNCH
13750	----	----	----	----	0.16N	0.15	-	0.01	.0208	----	----	----	----	1	UNCH
14000	----	----	----	----	0.15N	0.14	-	0.01	.0195	----	----	----	----	114	UNCH
15000	----	----	----	----	0.12N	0.10	-	0.02	.0142	----	----	----	----	600	UNCH
TOTAL											50	53		71031	+ 98
JAN19															
5000	----	----	----	----	8.27N	8.65	+	0.38	.5829	----	----	----	----	90	UNCH
9000	----	----	----	----	0.86N	0.88	+	0.02	.1059	----	----	----	----	1	UNCH
TOTAL														91	
DEC19															
4000	----	----	----	----	15.06N	15.51	+	0.45	.7687	----	----	----	----	1	UNCH
4700	----	----	----	----	11.04N	11.41	+	0.37	.6599	----	----	----	----	100	UNCH
4750	----	----	----	----	10.79N	11.15	+	0.36	.6516	----	----	----	----	500	UNCH
4900	----	----	----	----	10.06N	10.41	+	0.35	.6267	----	----	----	----	500	UNCH
5000	----	----	----	----	9.60N	9.93	+	0.33	.6102	----	----	----	----	10	UNCH
5100	----	----	----	----	----	9.48		NEW	.5935	----	----	----	1300	1300	+ 1300
5150	----	----	----	----	8.94N	9.25	+	0.31	.5851	----	----	----	----	200	UNCH
5300	----	----	----	----	8.32N	8.62	+	0.30	.5604	----	----	----	----	622	UNCH
5400	----	----	----	----	7.92N	8.21	+	0.29	.5438	----	----	----	----	251	UNCH
5450	----	----	----	----	7.73N	8.01	+	0.28	.5356	----	----	----	----	400	UNCH
5500	----	----	----	----	7.54N	7.82	+	0.28	.5275	----	----	----	----	703	UNCH
5750	----	----	----	----	6.65N	6.91	+	0.26	.4873	----	----	----	----	219	UNCH
5800	----	----	----	----	6.48N	6.73	+	0.25	.4791	----	----	----	----	700	UNCH
5850	----	----	----	----	6.31N	6.56	+	0.25	.4712	----	----	----	----	1504	UNCH
5900	----	----	----	----	6.14N	6.39	+	0.25	.4633	----	----	----	----	700	UNCH
6000	----	----	----	----	5.82N	6.06	+	0.24	.4475	----	----	----	----	816	UNCH
6400	----	----	----	----	4.69N	4.88	+	0.19	.3867	----	----	----	----	500	UNCH
6500	----	----	----	----	4.45N	4.63	+	0.18	.3726	----	----	----	----	716	UNCH
6600	----	----	----	----	4.21N	4.39	+	0.18	.3587	----	----	----	----	625	UNCH
6800	----	----	----	----	3.78N	3.94	+	0.16	.3319	----	----	----	----	250	UNCH
7000	----	----	----	----	3.39N	3.53	+	0.14	.3064	----	----	----	----	730	UNCH
8000	----	----	----	----	2.07N	2.15	+	0.08	.2077	----	----	----	----	1326	UNCH
8200	----	----	----	----	1.89N	1.96	+	0.07	.1925	----	----	----	----	200	UNCH
8250	----	----	----	----	1.84N	1.91	+	0.07	.1886	----	----	----	----	21	UNCH
8500	----	----	----	----	1.64N	1.70	+	0.06	.1713	----	----	----	----	545	UNCH
8700	----	----	----	----	1.49N	1.55	+	0.06	.1586	----	----	----	----	500	UNCH
9000	----	----	----	----	1.30N	1.35	+	0.05	.1412	----	----	----	----	1165	UNCH
9250	----	----	----	----	1.17N	1.22	+	0.05	.1293	----	----	----	----	20	UNCH
9500	----	----	----	----	1.07N	1.10	+	0.03	.1182	----	----	----	----	67	UNCH
10000	----	----	----	----	0.90N	0.93	+	0.03	.1015	----	----	----	----	551	UNCH
10500	----	----	----	----	0.77N	0.79	+	0.02	.0874	----	----	----	----	200	UNCH
10950	----	----	----	----	0.67N	0.69	+	0.02	.0771	----	----	----	----	2	UNCH
11000	----	----	----	----	0.66N	0.68	+	0.02	.0760	----	----	----	----	250	UNCH
12000	----	----	----	----	0.49N	0.51	+	0.02	.0581	----	----	----	----	200	UNCH
12500	----	----	----	----	0.43N	0.44	+	0.01	.0507	----	----	----	----	2600	UNCH
13000	----	----	----	----	0.38N	0.39	+	0.01	.0452	----	----	----	----	200	UNCH
13500	----	----	----	----	0.34N	0.35	+	0.01	.0407	----	----	----	----	11	UNCH
14000	----	----	----	----	0.30N	0.31	+	0.01	.0363	----	----	----	----	3	UNCH
15000	----	----	----	----	0.24N	0.25	+	0.01	.0295	----	----	----	----	25	UNCH
TOTAL													1300	19233	+ 1300
JUN20															
5300	----	----	----	----	8.88N	9.14	+	0.26	.5725	----	----	----	----	9	UNCH
5600	----	----	----	----	7.73N	7.96	+	0.23	.5250	----	----	----	----	39	UNCH
10000	----	----	----	----	1.04N	1.07	+	0.03	.1117	----	----	----	----	1	UNCH
TOTAL														49	
DEC20															
4000	----	----	----	----	16.25N	16.57	+	0.32	.7822	----	----	----	----	5	UNCH
4750	----	----	----	----	11.94N	12.20	+	0.26	.6697	----	----	----	----	10	UNCH
4800	----	----	----	----	11.69N	11.94	+	0.25	.6621	----	----	----	----	300	UNCH
4900	----	----	----	----	11.20N	11.45	+	0.25	.6461	----	----	----	----	1	UNCH
5000	----	----	----	----	10.74N	10.97	+	0.23	.6304	----	----	----	----	28	UNCH
5300	----	----	----	----	9.43N	9.64	+	0.21	.5834	----	----	----	----	200	UNCH
5500	----	----	----	----	8.64N	8.83	+	0.19	.5525	----	----	----	----	150	UNCH
5700	----	----	----	----	7.91N	8.08	+	0.17	.5220	----	----	----	----	202	UNCH
5950	----	----	----	----	7.06N	7.22	+	0.16	.4849	----	----	----	----	260	UNCH
6000	----	----	----	----	6.90N	7.06	+	0.16	.4777	----	----	----	----	211	UNCH
6200	----	----	----	----	6.29N	6.43	+	0.14	.4488	----	----	----	----	1	UNCH
6500	----	----	----	----	5.46N	5.59	+	0.13	.4075	----	----	----	----	20	UNCH
6650	----	----	----	----	5.09N	5.21	+	0.12	.3877	----	----	----	----	1	UNCH
6800	----	----	----	----	4.75N	4.86	+	0.11	.3688	----	----	----	----	1	UNCH
7000	----	----	----	----	4.33N	4.43	+	0.10	.3447	----	----	----	----	101	UNCH
9100	----	----	----	----	1.74N	1.77	+	0.03	.1669	----	----	----	----	302	UNCH
9500	----	----	----	----	1.48N	1.50	+	0.02	.1454	----	----	----	----	30	UNCH
10000	----	----	----	----	1.22N	1.24	+	0.02	.1235	----	----	----	----	128	UNCH
12000	----	----	----	----	0.64N	0.65	+	0.01	.0694	----	----	----	----	1	UNCH
13000	----	----	----	----	0.47N	0.48	+	0.01	.0527	----	----	----	----	2	UNCH
14000	----	----	----	----	0.35N	0.35		UNCH	.0397	----	----	----	----	25	UNCH
15000	----	----	----	----	0.27N	0.27		UNCH	.0312	----	----	----	----	650	UNCH
TOTAL														2629	
DEC21															
5000	----	----	----	----	11.74N	11.94	+	0.20	.6465	----	----	----	----	1	UNCH
7000	----	----	----	----	4.84N	4.90	+	0.06	.3638	----	----	----	----	25	UNCH
8100	----	----	----	----	2.97N	2.98	+	0.01	.2502	----	----	----	----	100	UNCH
9900	----	----	----	----	1.42N	1.42		UNCH	.1363	----	----	----	----	1	UNCH
10000	----	----	----	----	1.37N	1.36	-	0.01	.1315	----	----	----	----	11	UNCH
13000	----	----	----	----	0.53N	0.52	-	0.01	.0559	----	----	----	----	100	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)										
TOTAL												238
DEC22												
6000	----	----	----	----	8.50N	8.49 - 0.01	.5163	----	----	----	----	16 UNCH
6050	----	----	----	----	8.32N	8.30 - 0.02	.5091	----	----	----	----	1 UNCH
7500	----	----	----	----	4.33N	4.24 - 0.09	.3224	----	----	----	----	1 UNCH
10500	----	----	----	----	1.31N	1.23 - 0.08	.1188	----	----	----	----	465 UNCH
TOTAL												483
DEC23												
10000	----	----	----	----	1.63N	1.51 - 0.12	.1413	----	----	----	----	1 UNCH
TOTAL												1
LO PUT		NYMEX CRUDE OIL OPTIONS (PHY)										
SEP16												
1000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	200 UNCH
1300	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2 UNCH
1500	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1215 UNCH
1600	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	110 UNCH
1650	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	20 UNCH
1700	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	250 UNCH
1800	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	477 UNCH
1850	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2 UNCH
1900	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	231 UNCH
1950	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	65 UNCH
2000	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	6312 UNCH
2050	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	21 UNCH
2100	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	28 UNCH
2150	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	15 UNCH
2200	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	536 UNCH
2250	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	60 UNCH
2300	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	59 UNCH
2350	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	145 UNCH
2400	----	----	----	----	0.01N	0.01 UNCH	.0007	----	----	----	----	568 UNCH
2450	----	----	----	----	0.01N	0.01 UNCH	.0010	----	----	----	----	169 UNCH
2500	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0015	----	----	253	----	10122 + 61
2550	0.01	----	0.01/*0.01	----	0.02N	0.01 - 0.01	.0023	----	----	70	----	183 + 70
2600	0.01	----	0.01/0.01	----	0.02N	0.01 - 0.01	.0032	----	----	136	----	10541 UNCH
2650	0.01	----	0.01/0.01	----	0.02N	0.02 UNCH	.0060	----	----	12	----	652 + 12
2700	0.02	----	0.02/0.01	----	0.02N	0.02 UNCH	.0063	----	----	1349	----	13298 + 633
2750	0.02	----	0.02/0.02	----	0.03N	0.02 - 0.01	.0066	----	----	29	----	1195 + 4
2800	0.03	----	0.03/0.02	----	0.03N	0.02 - 0.01	.0068	----	----	938	----	12572 + 2
2850	0.03	----	0.03/0.02	----	0.03N	0.02 - 0.01	.0071	----	----	75	----	1505 + 54
2900	0.03	----	0.04/0.02	----	0.04N	0.02 - 0.02	.0075	----	----	223	----	9292 + 2
2950	0.04	----	0.04/0.03A	----	0.04N	0.03 - 0.01	.0109	----	----	257	----	2339 + 253
3000	0.05	----	0.05/0.03	----	0.05N	0.03 - 0.02	.0114	----	----	1412	----	12876 + 939
3050	0.06	----	0.06/0.03	----	0.06N	0.03 - 0.03	.0119	----	----	257	----	3132 + 161
3100	0.06	----	0.06/0.03	----	0.07N	0.04 - 0.03	.0158	----	----	324	----	4253 - 90
3150	0.06	----	0.06/0.04	----	0.08N	0.04 - 0.04	.0166	----	----	272	----	1780 - 186
3200	0.08	----	0.09/0.03	----	0.09N	0.05 - 0.04	.0208	----	----	590	----	6699 - 105
3250	0.10	----	0.10/0.04	----	0.10N	0.05 - 0.05	.0220	----	----	418	----	2280 - 35
3300	0.11	----	0.12/0.05	----	0.12N	0.06 - 0.06	.0267	----	----	1885	----	4831 - 90
3350	0.14	----	0.15/0.06	----	0.15N	0.07 - 0.08	.0318	----	----	318	----	1355 + 101
3400	0.15	----	0.17/0.06	----	0.18N	0.09 - 0.09	.0406	----	----	1296	----	7715 + 378
3450	0.19	----	0.20/0.09	----	0.21N	0.10 - 0.11	.0466	----	----	92	----	1817 + 34
3500	0.23	----	0.26/0.10	----	0.26N	0.12 - 0.14	.0566	----	----	4378	----	26273 + 120
3550	0.27	----	0.30/0.12	----	0.31N	0.15 - 0.16	.0704	----	----	764	----	2639 + 36
3600	0.35	----	0.39/0.15	----	0.38N	0.18 - 0.20	.0852	----	----	5139	----	8352 + 2481
3650	0.44	----	0.45/0.19	----	0.47N	0.23 - 0.24	.1069	----	----	388	----	1403 + 90
3700	----	----	0.57/0.23	----	0.57N	0.29 - 0.28	.1324	----	----	2578	100	6684 + 282
3750	0.62	----	0.68B/0.29	----	0.69N	0.36 - 0.33	.1616	----	----	1840	----	5446 + 192
3800	0.74	----	0.91/0.37	----	0.84N	0.45 - 0.39	.1968	----	----	4134	----	11373 - 658
3850	0.92	----	1.01/0.46	----	1.01N	0.56 - 0.45	.2374	----	----	1522	----	1867 - 358
3900	1.10	----	1.44/0.58	----	1.20N	0.69 - 0.51	.2827	----	----	4486	1000	10531 + 1231
3950	1.35	----	1.44B/0.73A	----	1.43N	0.85 - 0.58	.3335	----	----	590	----	3673 - 100
4000	1.57	----	1.68/0.90	----	1.69N	1.03 - 0.66	.3875	----	----	6435	1050	26247 - 2348
4050	1.86	----	1.97B/1.09A	----	1.98N	1.24 - 0.74	.4447	----	----	321	----	2075 - 7
4100	2.05	----	2.20/1.30	----	2.29N	1.48 - 0.81	.5036	----	----	2615	----	8087 - 384
4150	2.54	----	2.54/1.57A	----	2.64N	1.75 - 0.89	.5628	----	----	904	----	4318 + 291
4200	2.69	----	2.87B/1.85A	----	3.01N	2.05 - 0.96	.6208	----	----	1526	----	16006 - 836
4250	3.21	----	3.67/2.17A	----	3.41N	2.38 - 1.03	.6759	----	----	256	----	4452 - 46
4300	3.36	----	3.83B/2.50	----	3.82N	2.74 - 1.08	.7264	----	----	326	----	10873 - 9
4350	3.95	----	4.27B/2.88A	----	4.26N	3.12 - 1.14	.7729	----	----	12	----	3839 - 1
4400	4.59	----	4.72B/3.28A	----	4.70N	3.53 - 1.17	.8118	----	----	1131	----	13246 + 770
4450	4.24	----	5.18B/3.70A	----	5.17N	3.96 - 1.21	.8444	----	----	45	----	5783 - 12
4500	5.34	----	5.65B/4.10	----	5.64N	4.40 - 1.24	.8731	----	----	504	----	17708 - 44
4550	5.78	----	6.13B/4.55A	----	6.11N	4.86 - 1.25	.8942	----	----	7	----	3250 - 2
4600	6.26	----	6.62B/5.01A	----	6.60N	5.32 - 1.28	.9146	----	----	128	----	6856 + 102
4650	6.75	----	7.10B/5.48A	----	7.08N	5.79 - 1.29	.9267	----	----	5	----	2796 + 1
4700	6.40	----	7.59B/6.11	----	7.57N	6.27 - 1.30	.9422	----	----	27	----	8470 - 2
4750	----	----	#8.08B/7.73A	----	8.06N	6.76 - 1.30	.9490	----	----	----	----	1041 UNCH
4800	----	----	8.58B/8.22A	----	8.55N	7.25 - 1.30	.9554	----	----	40	----	3754 + 40
4850	----	----	#9.07B/8.71A	----	9.04N	7.73 - 1.31	.9614	----	----	----	----	715 UNCH
4900	----	----	9.57B/9.21A	----	9.54N	8.23 - 1.31	.9671	----	----	----	----	4308 UNCH
4950	----	----	10.06B/9.70A	----	10.03N	8.72 - 1.31	.9725	----	----	----	----	1191 UNCH
5000	----	----	10.57B/9.75A	----	10.53N	9.21 - 1.32	.9735	----	----	----	----	6479 UNCH
5050	----	----	#11.05B/9.95A	----	11.03N	9.71 - 1.32	.9786	----	----	----	----	306 UNCH
5100	----	----	11.55B/11.19A	----	11.52N	10.20 - 1.32	.9793	----	----	----	----	960 UNCH
5150	----	----	12.05B/11.69A	----	12.02N	10.70 - 1.32	.9841	----	----	----	----	417 UNCH
5200	----	----	12.56B/12.19A	----	12.52N	11.20 - 1.32	.9846	----	----	----	----	384 UNCH
5250	----	----	#13.04B/12.69A	----	13.01N	11.70 - 1.31	.9851	----	----	----	----	80 UNCH
5300	----	----	#13.54B/13.18A	----	13.51N	12.19 - 1.32	.9896	----	----	----	----	159 UNCH
5350	----	----	#14.04B/13.68A	----	14.01N	12.69 - 1.32	.9899	----	----	----	----	47 UNCH
5400	----	----	#14.54B/14.18A	----	14.51N	13.19 - 1.32	.9902	----	----	----	----	22 UNCH
5450	----	----	15.04B/14.68A	----	15.00N	13.69 - 1.31	.9904	----	----	----	----	100 UNCH
5500	----	----	15.54B/15.18A	----	15.50N	14.19 - 1.31	.9907	----	----	----	----	1385 UNCH
5750	----	----	18.03B/17.67A	----	18.00N	16.68 - 1.32	.9968	----	----	----	----	300 UNCH
5900	----	----	#19.53B/19.17A	----	19.50N	18.18 - 1.32	.9983	----	----	----	----	10 UNCH
6000	----	----	20.53B/20.17A	----	20.50N	19.18 - 1.32	.9989	----	----	----	----	842 UNCH
6050	----	----	#21.03B/20.67A	----	21.00N	19.68 - 1.32	.9991	----	----	----	----	4 UNCH
6200	----	----	22.53B/22.17A	----	22.50N	21.18 - 1.32	.9996	----	----	----	----	2 UNCH
6500	----	----	#25.53B/25.17A	----	25.50N	24.17 - 1.33	.9999	----	----	----	----	196 UNCH
6600	----	----	26.53B/26.17A	----	26.50N	25.17 - 1.33	.9999	----	----	----	----	100 UNCH
7000	----	----	30.54B/30.17A	----	30.50N	29.17 - 1.33	.9999	----	----	----	----	150 UNCH
7500	----	----	35.53B/35.17A	----	35.49N	34.17 - 1.32	1.0000	----	----	----	----	175 UNCH
8500	----	----	45.52B/45.17A	----	45.49N	44.17 - 1.32	1.0000	----	----	----	----	300 UNCH
8700	----	----	47.52B/47.17A	----	47.49N	46.17 - 1.32	1.0000	----	----	----	----	150 UNCH
20000	----	----	----	----	160.49N	159.17 - 1.32	1.0000	----	----	----	----	8 UNCH
TOTAL										50307	2150	354754 + 3027
OCT16												
1600	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	10 UNCH
1800	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	15 UNCH
1900	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	34 UNCH
1950	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	9 UNCH
2000	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	74 UNCH
2050	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	14 UNCH
2100	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	8 UNCH
2150	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	531 UNCH
2200	----	----	----	----	0.01N	0.01 UNCH	.0011	----	----	----	----	526 UNCH
2250	----	----	----	----	0.01N	0.01 UNCH	.0016	----	----	----	----	17 UNCH
2300	----	----	----	----	0.02N	0.01 - 0.01	.0022	----	----	----	----	25 UNCH
2350	----	----	----	----	0.02N	0.01 - 0.01	.0030	----	----	----	----	1 UNCH
2400	0.03	----	0.03/0.02A	----	0.02N	0.02 UNCH	.0056	----	----	1	----	303 UNCH
2450	----	----	----	----	0.02N	0.02 UNCH	.0058	----	----	----	----	24 UNCH
2500	0.03	----	0.03/0.02	----	0.03N	0.02 - 0.01	.0060	----	----	206	----	783 + 206
2550	----	----	----/0.02A	----	0.03N	0.02 - 0.01	.0062	----	----	60	----	577 UNCH
2600	0.02	----	0.02/0.02	----	0.04N	0.03 - 0.01	.0089	----	----	105	----	1648 + 65

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO PUT		NYMEX CRUDE OIL OPTIONS (PHY)										
OCT16												
2650	0.04	----	0.04/0.03A	----	0.05N	0.03 - 0.02	.0092	----	----	7	----	175 + 6
2700	0.05	----	0.05/0.03	----	0.05N	0.04 - 0.01	.0120	----	----	3	----	327 + 2
2750	0.05	----	0.05/0.04A	----	0.06N	0.05 - 0.01	.0147	----	----	1	----	700 + 1
2800	0.05	----	0.06/0.05	----	0.08N	0.05 - 0.03	.0153	----	----	88	----	1449 - 17
2850	0.08	----	0.08/0.05	----	0.09N	0.06 - 0.03	.0183	----	----	17	----	626 + 14
2900	0.11	----	0.11/0.06	----	0.11N	0.08 - 0.03	.0235	----	----	318	----	871 + 184
2950	0.11	----	0.11/0.08	----	0.13N	0.09 - 0.04	.0266	----	----	32	----	203 + 12
3000	0.14	----	0.14/0.09	----	0.15N	0.10 - 0.05	.0299	----	----	314	----	1987 + 97
3050	0.17	----	0.18/0.10	----	0.18N	0.12 - 0.06	.0355	----	----	38	----	289 + 13
3100	0.16	----	0.17B/0.12	----	0.21N	0.14 - 0.07	.0412	----	----	136	----	1227 + 85
3150	0.20	----	0.22B/0.14	----	0.24N	0.17 - 0.07	.0490	----	----	20	----	608 + 6
3200	0.24	----	0.27/0.17	----	0.28N	0.19 - 0.09	.0551	----	----	236	----	2157 + 139
3250	0.32	----	0.32/0.20	----	0.33N	0.23 - 0.10	.0652	----	----	58	----	628 + 17
3300	0.38	----	0.40/0.23	----	0.38N	0.27 - 0.11	.0754	----	----	212	----	1200 - 8
3350	0.41	----	0.43/0.28	----	0.44N	0.31 - 0.13	.0859	----	----	110	----	503 + 37
3400	0.49	----	0.55/0.32	----	0.52N	0.36 - 0.16	.0984	----	----	244	----	1313 + 128
3450	0.56	----	0.58/0.38	----	0.60N	0.42 - 0.18	.1128	----	----	115	----	499 + 5
3500	0.63	----	0.67/0.44	----	0.69N	0.49 - 0.20	.1289	----	----	2319	2285	11305 - 2033
3550	0.77	----	0.77/0.51A	----	0.79N	0.57 - 0.22	.1466	----	----	380	----	603 + 131
3600	0.81	----	0.96/0.59	----	0.90N	0.65 - 0.25	.1647	----	----	1143	----	3379 + 475
3650	0.94	----	1.02B/0.68A	----	1.03N	0.75 - 0.28	.1855	----	----	219	----	554 + 90
3700	1.15	----	1.20/0.78	----	1.16N	0.86 - 0.30	.2078	----	----	381	135	3129 + 100
3750	1.29	----	1.31B/0.89A	----	1.32N	0.98 - 0.34	.2314	----	----	796	----	1861 + 84
3800	1.36	----	1.48B/0.99	----	1.48N	1.11 - 0.37	.2563	----	----	501	----	4579 + 27
3850	1.60	----	1.66B/1.15A	----	1.67N	1.26 - 0.41	.2831	----	----	136	----	639 - 13
3900	1.80	----	1.96/1.30	----	1.86N	1.42 - 0.44	.3110	----	----	1405	----	3521 + 785
3950	1.89	----	2.06B/1.45	----	2.08N	1.59 - 0.49	.3399	----	----	598	----	1559 - 306
4000	2.29	----	2.38/1.63	----	2.31N	1.78 - 0.53	.3701	----	----	931	200	15356 - 297
4050	2.42	----	2.56B/1.84A	----	2.55N	1.99 - 0.56	.4012	----	----	69	----	809 + 21
4100	2.78	----	2.81B/2.05	----	2.82N	2.21 - 0.61	.4330	----	----	444	50	3793 + 125
4150	2.68	----	2.86B/2.28	----	3.10N	2.45 - 0.65	.4652	----	----	344	----	825 + 188
4200	3.25	----	3.39B/2.51	----	3.40N	2.70 - 0.70	.4977	----	----	781	----	2954 - 150
4250	3.15	----	3.15/2.78A	----	3.71N	2.97 - 0.74	.5303	----	----	52	----	984 + 30
4300	4.01	----	4.04B/3.05	----	4.04N	3.25 - 0.79	.5630	----	----	21	----	3285 - 10
4350	4.21	----	4.39B/3.35A	----	4.38N	3.55 - 0.83	.5952	----	----	109	----	925 - 1
4400	4.71	----	4.74B/3.67A	----	4.74N	3.87 - 0.87	.6265	----	----	15	----	3367 - 2
4450	----	----	5.13B/4.00A	----	5.11N	4.20 - 0.91	.6565	----	----	74	----	1213 + 42
4500	5.49	----	5.52B/4.34A	----	5.50N	4.56 - 0.94	.6857	----	----	23	----	7423 - 10
4550	4.68	----	5.91B/4.68	----	5.90N	4.92 - 0.98	.7130	----	----	2	----	492 + 1
4600	----	----	6.34B/5.07A	----	6.31N	5.30 - 1.01	.7392	----	----	----	----	1956 UNCH
4650	----	----	6.76B/5.46A	----	6.73N	5.70 - 1.03	.7642	----	----	----	----	784 UNCH
4700	----	----	7.20B/5.85A	----	7.16N	6.10 - 1.06	.7878	----	----	103	----	1444 - 6
4750	----	----	7.64B/6.26A	----	7.60N	6.51 - 1.09	.8084	----	----	5	----	721 - 5
4800	----	----	8.08B/6.68A	----	8.05N	6.94 - 1.11	.8289	----	----	----	----	2848 UNCH
4850	----	----	8.55B/7.11A	----	8.51N	7.37 - 1.14	.8458	----	----	----	----	796 UNCH
4900	----	----	#9.01B/8.66A	----	8.97N	7.82 - 1.15	.8626	----	----	----	----	1075 UNCH
4950	----	----	#9.48B/9.13A	----	9.44N	8.27 - 1.17	.8773	----	----	----	----	87 UNCH
5000	----	----	9.95B/9.60A	----	9.91N	8.72 - 1.19	.8897	----	----	----	100	2005 - 100
5050	----	----	#10.43B/10.07A	----	10.38N	9.19 - 1.19	.9020	----	----	----	----	296 UNCH
5100	----	----	#10.91B/10.55A	----	10.86N	9.65 - 1.21	.9119	----	----	----	----	249 UNCH
5150	----	----	#11.39B/11.03A	----	11.34N	10.13 - 1.21	.9217	----	----	----	----	161 UNCH
5200	----	----	#11.87B/11.51A	----	11.82N	10.60 - 1.22	.9314	----	----	----	----	148 UNCH
5250	----	----	#12.36B/12.00A	----	12.31N	11.08 - 1.23	.9384	----	----	----	----	32 UNCH
5300	----	----	#12.85B/12.49A	----	12.80N	11.56 - 1.24	.9426	----	----	----	----	30 UNCH
5350	----	----	#13.34B/12.98A	----	13.29N	12.04 - 1.25	.9494	----	----	----	----	5 UNCH
5500	----	----	#14.82B/14.45A	----	14.76N	13.51 - 1.25	.9640	----	----	----	----	176 UNCH
5600	----	----	#15.81B/15.44A	----	15.75N	14.49 - 1.26	.9684	----	----	----	----	301 UNCH
5700	----	----	#16.80B/16.43A	----	16.74N	15.48 - 1.26	.9756	----	----	----	----	2 UNCH
6000	----	----	#19.78B/19.41A	----	19.72N	18.45 - 1.27	.9873	----	----	----	----	1 UNCH
7000	----	----	#29.76B/29.39A	----	29.71N	28.43 - 1.28	.9987	----	----	----	----	3 UNCH
8000	----	----	#39.75B/39.40A	----	39.70N	38.42 - 1.28	.9999	----	----	----	----	4 UNCH
8200	----	----	#41.76B/41.39A	----	41.70N	40.42 - 1.28	.9999	----	----	----	----	2 UNCH
18000	----	----	----	----	139.70N	138.42 - 1.28	1.0000	----	----	----	----	3 UNCH
20000	----	----	----	----	159.70N	158.42 - 1.28	1.0000	----	----	----	----	9 UNCH
TOTAL										13172	2770	105054 + 158
NOV16												
1500	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	7 UNCH
1700	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	1 UNCH
1750	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	40 UNCH
1800	----	----	----	----	0.01N	0.01 UNCH	.0007	----	----	----	----	1 UNCH
1950	----	----	----	----	0.01N	0.01 UNCH	.0018	----	----	----	----	3 UNCH
2000	----	----	----	----	0.02N	0.01 - 0.01	.0024	----	----	----	----	146 UNCH
2050	----	----	----	----	0.02N	0.02 UNCH	.0044	----	----	----	----	60 UNCH
2100	----	----	----	----	0.02N	0.02 UNCH	.0045	----	----	----	----	30 UNCH
2150	----	----	----	----	0.03N	0.02 - 0.01	.0047	----	----	----	----	25 UNCH
2200	----	----	----	----	0.03N	0.02 - 0.01	.0048	----	----	----	----	52 UNCH
2250	----	----	----/0.03A	----	0.04N	0.03 - 0.01	.0069	----	----	----	----	70 UNCH
2300	----	----	----	----	0.04N	0.03 - 0.01	.0071	----	----	----	----	74 UNCH
2350	0.04	----	0.04/0.04	----	0.05N	0.04 - 0.01	.0092	----	----	5	----	35 + 5
2400	----	----	----/0.05A	----	0.06N	0.04 - 0.02	.0095	----	----	----	----	205 UNCH
2450	0.05	----	0.05/0.05	----	0.07N	0.05 - 0.02	.0117	----	----	2	----	16 + 2
2500	0.05	----	0.06/0.05	----	0.08N	0.06 - 0.02	.0139	----	----	173	----	895 + 78
2550	----	----	----/0.07A	----	0.09N	0.07 - 0.02	.0161	----	----	----	----	21 UNCH
2600	0.09	----	0.09/0.08	----	0.10N	0.08 - 0.02	.0184	----	----	118	----	446 + 103
2650	0.09	----	0.09/0.09	----	0.12N	0.09 - 0.03	.0207	----	----	3	----	224 UNCH
2700	0.12	----	0.13/0.09	----	0.14N	0.10 - 0.04	.0232	----	----	157	----	350 + 82
2750	0.12	----	0.12/0.11	----	0.16N	0.12 - 0.04	.0273	----	----	16	----	166 + 13
2800	0.15	----	0.15/0.12	----	0.18N	0.14 - 0.04	.0315	----	----	108	----	558 + 5
2850	----	----	----/0.15A	----	0.21N	0.16 - 0.05	.0358	----	----	----	----	87 UNCH
2900	0.20	----	0.20/0.17	----	0.24N	0.18 - 0.06	.0402	----	----	118	----	332 + 58
2950	0.19	----	0.19/0.19	----	0.28N	0.21 - 0.07	.0462	----	----	10	----	167 + 4
3000	0.30	----	0.31/0.21	----	0.32N	0.24 - 0.08	.0523	----	----	294	----	3209 - 64
3050	0.26	----	0.26/0.26	----	0.36N	0.28 - 0.08	.0599	----	----	1	----	334 - 1
3100	0.35	----	0.38B/0.28	----	0.41N	0.32 - 0.09	.0676	----	----	5	----	569 + 2
3150	0.40	----	0.45B/0.33A	----	0.47N	0.36 - 0.11	.0754	----	----	8	----	144 + 7
3200	0.48	----	0.51/0.38A	----	0.53N	0.41 - 0.12	.0847	----	----	271	----	3523 + 168
3250	----	----	----/0.43A	----	0.60N	0.47 - 0.13	.0953	----	----	----	----	101 UNCH
3300	0.62	----	0.65B/0.49A	----	0.67N	0.53 - 0.14	.1060	----	----	75	----	369 + 48
3350	----	----	----/0.55A	----	0.76N	0.60 - 0.16	.1180	----	----	----	----	124 UNCH
3400	0.68	----	0.68/0.62A	----	0.85N	0.67 - 0.18	.1301	----	----	21	----	206 + 20
3450	0.74	----	0.75B/0.70A	----	0.95N	0.75 - 0.20	.1435	----	----	6	----	466 + 1
3500	1.03	----	1.03/0.78	----	1.06N	0.84 - 0.22	.1580	----	----	398	250	2795 - 155
3550	1.07	----	1.07/0.88A	----	1.18N	0.94 - 0.24	.1736	----	----	3	----	144 + 3
3600	1.20	----	1.27B/0.98A	----	1.31N	1.05 - 0.26	.1901	----	----	352	----	2416 - 138
3650	1.39	----	1.41B/1.09A	----	1.45N	1.16 - 0.29	.2069	----	----	11	----	262 - 11
3700	1.52	----	1.58/1.21A	----	1.59N	1.29 - 0.30	.2253	----	----	58	----	515 - 5
3750	1.65	----	1.73B/1.34A	----	1.75N	1.42 - 0.33	.2439	----	----	36	----	355 + 35
3800	1.83	----	1.90B/1.48A	----	1.92N	1.57 - 0.35	.2639	----	----	26	----	619 - 1
3850	2.00	----	2.09B/1.63A	----	2.10N	1.72 - 0.38	.2842	----	----	20	----	328 + 3
3900	1.99	----	2.12B/1.79A	----	2.29N	1.89 - 0.40	.3055	----	----	8	----	236 + 8
3950	----	----	----/1.96A	----	2.50N	2.06 - 0.44	.3272	----	----	----	----	583 UNCH
4000	2.65	----	2.67B/2.14A	----	2.71N	2.25 - 0.46	.3497	----	----	587	250	6165 - 446
4050	2.79	----	2.90B/2.33A	----	2.94N	2.45 - 0.49	.3728	----	----	11	----	357 UNCH
4100	3.09	----	3.15B/2.53A	----	3.18N	2.67 - 0.51	.3963	----	----	129	----	284 + 23
4150	3.12	----	3.40B/2.75A	----	3.44N	2.89 - 0.55	.4201	----	----	80	----	216 + 56
4200	3.04	----	3.15B/2.98A	----	3.71N	3.13 - 0.58	.4442	----	----	147	----	551 - 28
4250	----	----	----/3.21A	----	3.99N	3.37 - 0.62	.4686	----	----	----	----	587 UNCH
4300	4.08	----	4.12B/3.47A	----	4.28N	3.63 - 0.65	.4931	----	----	16	----	679 + 14
4350	----	----	4.59B/3.73A	----	4.58N	3.91 - 0.67	.5174	----	----	----	----	39 UNCH
4400	----	----	----/4.01A	----	4.90N	4.19 - 0.71	.5418	----	----	----	----	416 UNCH
4450	----	----	5.23B/4.30A	----	5.22N	4.49 - 0.73	.5659	----	----	----	----	108 UNCH
4500	----	----	5.57B/4.60A	----	5.56N	4.80 - 0.76	.5897	----	----	----	----	1997 UNCH
4550	5.50	----	5.93B/4.91A	----	5.91N	5.12 - 0.79	.6132	----	----	10	----	124 - 10
4600	----	----	6.28B/5.24A	----	6.27N	5.45 - 0.82	.6363	----	----	----	----	312 UNCH
4650	----	----	6.67B/5.58A	----	6.64N	5.80 - 0.84	.6583	----	----	----	----	335 UNCH
4700	----	----	7.04B/5.93A	----	7.02N	6.15 - 0.87	.6796	----	----	----	----	206 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO PUT		NYMEX CRUDE OIL OPTIONS (PHY)										
NOV16												
4750	----	----	7.44B/6.29A	----	7.42N	6.52 - 0.90	.7010	----	----	----	----	462 UNCH
4800	----	----	7.84B/6.66A	----	7.82N	6.90 - 0.92	.7208	----	----	----	----	918 UNCH
4850	----	----	8.26B/7.04A	----	8.23N	7.28 - 0.95	.7397	----	----	----	----	122 UNCH
4900	----	----	8.68B/7.43A	----	8.65N	7.68 - 0.97	.7587	----	----	----	----	70 UNCH
4950	----	----	9.10B/7.83A	----	9.07N	8.08 - 0.99	.7755	----	----	----	----	36 UNCH
5000	----	----	9.54B/8.24A	----	9.50N	8.49 - 1.01	.7923	----	----	----	----	2177 UNCH
5050	----	----	#9.98B/9.66A	----	9.94N	8.91 - 1.03	.8079	----	----	----	----	138 UNCH
5100	----	----	#10.43B/10.11A	----	10.39N	9.34 - 1.05	.8222	----	----	----	----	478 UNCH
5150	----	----	#10.88B/10.56A	----	10.84N	9.78 - 1.06	.8364	----	----	----	----	461 UNCH
5200	----	----	#11.34B/11.00A	----	11.29N	10.22 - 1.07	.8493	----	----	----	----	17 UNCH
5250	----	----	#11.80B/11.47A	----	11.76N	10.66 - 1.10	.8605	----	----	----	----	33 UNCH
5300	----	----	#12.27B/11.93A	----	12.22N	11.12 - 1.10	.8717	----	----	----	----	10 UNCH
5350	----	----	#12.75B/12.40A	----	12.69N	11.57 - 1.12	.8813	----	----	----	----	24 UNCH
5400	----	----	#13.21B/12.87A	----	13.16N	12.03 - 1.13	.8907	----	----	----	----	31 UNCH
5450	----	----	#13.69B/13.33A	----	13.63N	12.50 - 1.13	.8983	----	----	----	----	35 UNCH
5500	----	----	#14.17B/13.81A	----	14.11N	12.97 - 1.14	.9077	----	----	----	----	33 UNCH
5600	----	----	#15.12B/14.77A	----	15.07N	13.91 - 1.16	.9208	----	----	----	----	8 UNCH
5650	----	----	#15.61B/15.26A	----	15.56N	14.39 - 1.17	.9262	----	----	----	----	5 UNCH
5750	----	----	#16.58B/16.23A	----	16.53N	15.35 - 1.18	.9369	----	----	----	----	20 UNCH
5800	----	----	#17.08B/16.71A	----	17.02N	15.83 - 1.19	.9422	----	----	----	----	20 UNCH
7500	----	----	#33.96B/33.59A	----	33.89N	32.66 - 1.23	.9933	----	----	----	----	2 UNCH
7900	----	----	#37.97B/37.58A	----	37.88N	36.65 - 1.23	.9953	----	----	----	----	2 UNCH
8900	----	----	#47.95B/47.60A	----	47.88N	46.65 - 1.23	.9992	----	----	----	----	200 UNCH
TOTAL										3283	500	38987 - 121
DEC16												
1000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	151 UNCH
1100	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	5 UNCH
1200	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	152 UNCH
1350	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	50 UNCH
1400	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	505 UNCH
1450	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	30 UNCH
1500	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	3822 UNCH
1550	----	----	----	----	0.01N	0.01 UNCH	.0006	----	----	----	----	105 UNCH
1600	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	720 UNCH
1650	----	----	----	----	0.01N	0.01 UNCH	.0011	----	----	----	----	10 UNCH
1700	----	----	----	----	0.01N	0.01 UNCH	.0015	----	----	----	----	230 UNCH
1750	----	----	----	----	0.02N	0.01 - 0.01	.0020	----	----	----	----	98 UNCH
1800	----	----	----	----	0.02N	0.02 UNCH	.0037	----	----	----	----	831 UNCH
1850	----	----	----	----	0.02N	0.02 UNCH	.0038	----	----	----	----	40 UNCH
1900	----	----	----	----	0.03N	0.02 - 0.01	.0039	----	----	----	----	1038 UNCH
1950	----	----	----	----	0.03N	0.02 - 0.01	.0040	----	----	----	----	134 UNCH
2000	0.04	----	0.04/0.03A	----	0.03N	0.03 UNCH	.0058	----	----	12	----	13837 + 6
2050	----	----	----	----	0.04N	0.03 - 0.01	.0059	----	----	----	----	476 UNCH
2100	----	----	----/0.04A	----	0.05N	0.04 - 0.01	.0077	----	----	----	----	1226 UNCH
2150	----	----	----	----	0.05N	0.04 - 0.01	.0079	----	----	----	----	5 UNCH
2200	----	----	----/0.05A	----	0.06N	0.05 - 0.01	.0097	----	----	----	----	846 UNCH
2250	0.07	----	0.07/0.06A	----	0.07N	0.05 - 0.02	.0100	----	----	54	----	549 + 52
2300	0.07	----	0.07/0.07	----	0.08N	0.06 - 0.02	.0118	----	----	1	----	1035 - 1
2350	0.07	----	0.08/0.07	----	0.09N	0.07 - 0.02	.0137	----	----	2	----	712 UNCH
2400	----	----	----/0.09A	----	0.11N	0.08 - 0.03	.0156	----	----	----	----	769 UNCH
2450	----	----	----/0.10A	----	0.12N	0.10 - 0.02	.0190	----	----	----	----	102 UNCH
2500	0.12	----	0.12/0.10	----	0.14N	0.11 - 0.03	.0210	----	----	176	----	21337 - 122
2550	0.14	----	0.14/0.12A	----	0.16N	0.13 - 0.03	.0244	----	----	30	----	82 UNCH
2600	0.13	----	0.14B/0.13	----	0.18N	0.14 - 0.04	.0265	----	----	105	----	1247 + 105
2650	0.18	----	0.19B/0.15A	----	0.20N	0.16 - 0.04	.0301	----	----	2	----	184 + 2
2700	0.19	----	0.20B/0.18A	----	0.23N	0.18 - 0.05	.0337	----	----	100	----	4558 UNCH
2750	0.26	----	0.26/0.20A	----	0.26N	0.21 - 0.05	.0386	----	----	2	----	1180 + 1
2800	----	----	----/0.23A	----	0.30N	0.24 - 0.06	.0436	----	----	----	----	1409 UNCH
2850	----	----	----/0.25A	----	0.34N	0.27 - 0.07	.0487	----	----	----	----	170 UNCH
2900	0.35	----	0.36B/0.29A	----	0.38N	0.31 - 0.07	.0550	----	----	2	----	1173 UNCH
2950	----	----	----/0.32A	----	0.43N	0.34 - 0.09	.0602	----	----	----	----	670 UNCH
3000	0.46	----	0.47/0.36	----	0.48N	0.39 - 0.09	.0678	----	----	349	----	46148 + 17
3050	----	----	----/0.41A	----	0.54N	0.44 - 0.10	.0754	----	----	----	----	446 UNCH
3100	0.55	----	0.58/0.45	----	0.60N	0.49 - 0.11	.0831	----	----	201	----	561 - 8
3150	----	----	----/0.51A	----	0.67N	0.55 - 0.12	.0919	----	----	----	----	242 UNCH
3200	0.59	----	0.61B/0.56	----	0.75N	0.61 - 0.14	.1009	----	----	7	----	5874 + 5
3250	0.77	----	0.81B/0.63A	----	0.83N	0.68 - 0.15	.1108	----	----	12	----	3013 + 12
3300	0.87	----	0.90B/0.70A	----	0.92N	0.76 - 0.16	.1217	----	----	412	50	3114 + 214
3350	----	----	----/0.78A	----	1.01N	0.84 - 0.17	.1327	----	----	----	----	425 UNCH
3400	1.00	----	1.00/0.87A	----	1.12N	0.93 - 0.19	.1446	----	----	2	----	1752 UNCH
3450	----	----	----/0.96A	----	1.23N	1.02 - 0.21	.1567	----	----	----	----	1797 UNCH
3500	1.34	----	1.34/1.06A	----	1.35N	1.12 - 0.23	.1696	----	----	926	100	29938 - 474
3550	----	----	----/1.16A	----	1.48N	1.23 - 0.25	.1834	----	----	----	----	569 UNCH
3600	1.58	----	1.58/1.28A	----	1.61N	1.35 - 0.26	.1979	----	----	74	----	4522 UNCH
3650	----	----	----/1.40A	----	1.76N	1.48 - 0.28	.2130	----	----	----	----	4011 UNCH
3700	1.74	----	1.86B/1.53A	----	1.91N	1.61 - 0.30	.2283	----	----	195	100	9369 - 95
3750	----	----	----/1.66A	----	2.07N	1.75 - 0.32	.2443	----	----	100	----	3208 + 100
3800	2.16	----	2.20B/1.81A	----	2.24N	1.90 - 0.34	.2609	----	----	68	----	9564 - 29
3850	----	----	----/1.96A	----	2.42N	2.06 - 0.36	.2781	----	----	----	----	2660 UNCH
3900	----	----	----/2.12A	----	2.61N	2.23 - 0.38	.2958	----	----	25	----	3305 UNCH
3950	----	----	----/2.29A	----	2.81N	2.41 - 0.40	.3139	----	----	----	----	1041 UNCH
4000	2.77	----	2.97B/2.47	----	3.02N	2.59 - 0.43	.3322	----	----	197	1000	37071 + 21
4050	----	----	----/2.66A	----	3.23N	2.79 - 0.44	.3512	----	----	----	----	870 UNCH
4100	3.03	----	3.04B/2.87A	----	3.46N	3.00 - 0.46	.3704	----	----	54	50	3436 + 52
4150	3.13	----	3.23B/3.08A	----	3.70N	3.21 - 0.49	.3898	----	----	115	----	613 + 9
4200	3.79	----	3.90B/3.30A	----	3.95N	3.44 - 0.51	.4096	----	----	96	----	3847 + 73
4250	----	----	----/3.52A	----	4.21N	3.67 - 0.54	.4296	----	----	117	----	2637 - 116
4300	3.84	----	3.94B/3.76A	----	4.48N	3.92 - 0.56	.4496	----	----	318	150	4120 + 69
4350	----	----	----/4.01A	----	4.76N	4.17 - 0.59	.4699	----	----	----	----	2311 UNCH
4400	4.30	----	4.46B/4.27A	----	5.05N	4.44 - 0.61	.4901	----	----	1	500	3617 - 200
4450	----	----	5.35B/4.54A	----	5.34N	4.71 - 0.63	.5102	----	----	----	----	551 UNCH
4500	4.93	----	5.66B/4.83A	----	5.65N	5.00 - 0.65	.5305	----	----	813	----	32789 - 410
4550	----	----	5.98B/5.11A	----	5.97N	5.29 - 0.68	.5504	----	----	----	----	579 UNCH
4600	5.52	----	6.32B/5.41	----	6.30N	5.60 - 0.70	.5705	----	----	31	----	1818 + 30
4650	----	----	6.66B/5.72A	----	6.64N	5.91 - 0.73	.5899	----	----	----	----	744 UNCH
4700	6.20	----	7.01B/6.04A	----	6.99N	6.24 - 0.75	.6096	----	----	1	----	2744 UNCH
4750	----	----	7.37B/6.38A	----	7.35N	6.58 - 0.77	.6283	----	----	----	----	1544 UNCH
4800	6.90	----	7.74B/6.72A	----	7.71N	6.92 - 0.79	.6465	----	----	6	----	7553 - 6
4850	----	----	8.12B/7.07A	----	8.09N	7.28 - 0.81	.6649	----	----	----	----	1147 UNCH
4900	----	----	8.51B/7.43A	----	8.47N	7.64 - 0.83	.6820	----	----	----	----	1500 UNCH
4950	----	----	8.90B/7.80A	----	8.86N	8.01 - 0.85	.6991	----	----	----	----	252 UNCH
5000	8.35	----	9.31B/8.17A	----	9.26N	8.39 - 0.87	.7156	----	----	68	----	24928 UNCH
5050	----	----	9.71B/8.56A	----	9.67N	8.78 - 0.89	.7322	----	----	----	----	553 UNCH
5100	----	----	10.13B/8.95A	----	10.09N	9.17 - 0.92	.7471	----	----	----	----	1821 UNCH
5150	----	----	10.55B/9.34A	----	10.51N	9.57 - 0.94	.7621	----	----	----	----	836 UNCH
5200	----	----	10.98B/9.76A	----	10.93N	9.98 - 0.95	.7761	----	----	----	----	923 UNCH
5250	11.01	----	11.42B/10.14A	----	11.37N	10.40 - 0.97	.7891	----	----	1	----	1619 UNCH
5300	10.73	----	11.86B/10.56A	----	11.80N	10.82 - 0.98	.8022	----	----	1	----	773 - 1
5350	11.85	----	12.29B/10.98A	----	12.25N	11.25 - 1.00	.8141	----	----	1	----	596 - 1
5400	----	----	12.74B/12.43A	----	12.69N	11.68 - 1.01	.8260	----	----	----	----	940 UNCH
5500	12.50	----	13.66B/12.45	----	13.60N	12.57 - 1.03	.8461	----	----	3	----	15824 - 3
5550	----	----	14.12B/13.79A	----	14.06N	13.02 - 1.04	.8555	----	----	----	----	120 UNCH
5600	----	----	14.58B/14.25A	----	14.52N	13.47 - 1.05	.8649	----	----	----	----	324 UNCH
5700	----	----	15.53B/15.18A	----	15.46N	14.38 - 1.08	.8807	----	----	----	----	4 UNCH
5750	----	----	15.99B/15.65A	----	15.93N	14.85 - 1.08	.8886	----	----	----	----	1115 UNCH
5800	----	----	16.47B/16.13A	----	16.40N	15.31 - 1.09	.8965	----	----	----	----	574 UNCH
5850	----	----	16.94B/16.60A	----	16.88N	15.78 - 1.10	.9028	----	----	----	----	50 UNCH
5900	----	----	17.43B/17.08A	----	17.36N	16.25 - 1.11	.9091	----	----	----	----	475 UNCH
5950	----	----	17.90B/17.56A	----	17.84N	16.72 - 1.12	.9137	----	----	----	----	450 UNCH
6000	----	----	18.39B/18.04A	----	18.32N	17.20 - 1.12	.9200	----	----	----	----	11901 UNCH
6050	----	----	18.88B/18.52A	----	18.80N	17.67 - 1.13	.9246	----	----	----	----	125 UNCH
6100	----	----	19.36B/19.00A	----	19.28N	18.15 - 1.13	.9291	----	----	----	----	344 UNCH
6150	----	----	19.84B/19.49A	----	19.77N	18.63 - 1.14	.9336	----	----	----	----	150 UNCH
6200	----	----	20.34B/19.98A	----	20.26N	19.12 - 1.14	.9381	----	----	----	----	1900 UNCH
6250	----	----	20.83B/20.46A	----	20.74N	19.60 - 1.14	.9407	----	----	----	----	1450 UNCH
6300	----	----	21.32B/20.95A	----	21.23N	20.09 - 1.14	.9451	----	----	----	----	1205 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO PUT		NYMEX CRUDE OIL OPTIONS (PHY)										
DEC16												
6350	----	----	21.81B/21.44A	----	21.72N	20.57 - 1.15	.9477	----	----	----	----	1354 UNCH
6400	----	----	22.30B/21.93A	----	22.21N	21.06 - 1.15	.9502	----	----	----	----	1079 UNCH
6450	----	----	22.79B/22.42A	----	22.71N	21.55 - 1.16	.9547	----	----	----	----	2975 UNCH
6500	----	----	23.28B/22.91A	----	23.20N	22.04 - 1.16	.9572	----	----	----	----	6298 UNCH
6550	----	----	23.77B/23.41A	----	23.69N	22.53 - 1.16	.9596	----	----	----	----	225 UNCH
6600	----	----	24.27B/23.90A	----	24.18N	23.02 - 1.16	.9601	----	----	----	----	105 UNCH
6700	----	----	25.26B/24.89A	----	25.17N	24.00 - 1.17	.9649	----	----	----	----	31 UNCH
6750	----	----	25.75B/25.38A	----	25.66N	24.49 - 1.17	.9674	----	----	----	----	1000 UNCH
6800	----	----	26.25B/25.87A	----	26.16N	24.99 - 1.17	.9677	----	----	----	----	50 UNCH
6900	----	----	27.24B/26.87A	----	27.15N	25.97 - 1.18	.9725	----	----	----	----	1 UNCH
6950	----	----	27.72B/27.36A	----	27.64N	26.47 - 1.17	.9728	----	----	----	----	16 UNCH
7000	----	----	28.23B/27.86A	----	28.14N	26.96 - 1.18	.9751	----	----	----	----	8967 UNCH
7050	----	----	28.73B/28.35A	----	28.63N	27.46 - 1.17	.9754	----	----	----	----	1 UNCH
7100	----	----	29.21B/28.85A	----	29.13N	27.95 - 1.18	.9777	----	----	----	----	2 UNCH
7200	----	----	30.22B/29.84A	----	30.12N	28.94 - 1.18	.9803	----	----	----	----	200 UNCH
7250	----	----	30.70B/30.34A	----	30.62N	29.44 - 1.18	.9805	----	----	----	----	1 UNCH
7300	----	----	31.21B/30.84A	----	31.11N	29.94 - 1.17	.9807	----	----	----	----	179 UNCH
7400	----	----	32.20B/31.83A	----	32.11N	30.93 - 1.18	.9832	----	----	----	----	76 UNCH
7450	----	----	32.69B/32.33A	----	32.61N	31.43 - 1.18	.9833	----	----	----	----	1 UNCH
7500	----	----	33.20B/32.83A	----	33.10N	31.92 - 1.18	.9857	----	----	----	----	6375 UNCH
7700	----	----	35.18B/34.82A	----	35.10N	33.91 - 1.19	.9884	----	----	----	----	51 UNCH
7750	----	----	35.68B/35.32A	----	35.60N	34.41 - 1.19	.9885	----	----	----	----	100 UNCH
7800	----	----	36.18B/35.82A	----	36.09N	34.91 - 1.18	.9886	----	----	----	----	550 UNCH
7850	----	----	36.69B/36.32A	----	36.59N	35.41 - 1.18	.9887	----	----	----	----	1 UNCH
7900	----	----	37.19B/36.82A	----	37.09N	35.91 - 1.18	.9888	----	----	----	----	150 UNCH
8000	----	----	38.19B/37.82A	----	38.09N	36.90 - 1.19	.9912	----	----	----	----	4749 UNCH
8050	----	----	38.69B/38.31A	----	38.59N	37.40 - 1.19	.9913	----	----	----	----	450 UNCH
8100	----	----	39.19B/38.81A	----	39.09N	37.90 - 1.19	.9914	----	----	----	----	225 UNCH
8200	----	----	40.17B/39.81A	----	40.09N	38.90 - 1.19	.9915	----	----	----	----	2150 UNCH
8300	----	----	41.17B/40.81A	----	41.08N	39.90 - 1.18	.9916	----	----	----	----	950 UNCH
8500	----	----	43.17B/42.81A	----	43.08N	41.89 - 1.19	.9941	----	----	----	----	5760 UNCH
8600	----	----	44.17B/43.81A	----	44.08N	42.89 - 1.19	.9942	----	----	----	----	100 UNCH
8650	----	----	44.67B/44.31A	----	44.58N	43.39 - 1.19	.9942	----	----	----	----	0 UNCH
8700	----	----	45.17B/44.81A	----	45.08N	43.89 - 1.19	.9943	----	----	----	----	650 UNCH
8800	----	----	46.17B/45.81A	----	46.08N	44.89 - 1.19	.9944	----	----	----	----	425 UNCH
8900	----	----	47.17B/46.81A	----	47.08N	45.89 - 1.19	.9944	----	----	----	----	125 UNCH
8950	----	----	47.67B/47.31A	----	47.58N	46.39 - 1.19	.9944	----	----	----	----	50 UNCH
9000	----	----	48.17B/47.81A	----	48.08N	46.89 - 1.19	.9945	----	----	----	----	1955 UNCH
9100	----	----	49.17B/48.81A	----	49.08N	47.89 - 1.19	.9945	----	----	----	----	625 UNCH
9200	----	----	50.17B/49.81A	----	50.08N	48.89 - 1.19	.9970	----	----	----	----	275 UNCH
9300	----	----	51.17B/50.81A	----	51.08N	49.89 - 1.19	.9973	----	----	----	----	325 UNCH
9600	----	----	54.18B/53.81A	----	54.08N	52.89 - 1.19	.9982	----	----	----	----	350 UNCH
10000	----	----	58.18B/57.81A	----	58.08N	56.89 - 1.19	.9989	----	----	----	----	425 UNCH
10100	----	----	59.17B/58.81A	----	59.08N	57.89 - 1.19	.9990	----	----	----	----	50 UNCH
10350	----	----	----	----	61.58N	60.39 - 1.19	.9993	----	----	----	----	1 UNCH
10400	----	----	62.17B/61.81A	----	62.08N	60.89 - 1.19	.9993	----	----	----	----	3 UNCH
10450	----	----	----	----	62.58N	61.39 - 1.19	.9993	----	----	----	----	6 UNCH
10600	----	----	64.17B/63.81A	----	64.08N	62.89 - 1.19	.9995	----	----	----	----	2 UNCH
10650	----	----	----	----	64.58N	63.39 - 1.19	.9995	----	----	----	----	4 UNCH
10700	----	----	65.17B/64.81A	----	65.08N	63.89 - 1.19	.9995	----	----	----	----	8 UNCH
10750	----	----	----	----	65.58N	64.39 - 1.19	.9995	----	----	----	----	22 UNCH
10800	----	----	66.17B/65.81A	----	66.08N	64.89 - 1.19	.9996	----	----	----	----	1 UNCH
10850	----	----	----	----	66.58N	65.39 - 1.19	.9996	----	----	----	----	7 UNCH
10900	----	----	67.17B/66.81A	----	67.08N	65.89 - 1.19	.9996	----	----	----	----	6 UNCH
10950	----	----	----	----	67.58N	66.39 - 1.19	.9996	----	----	----	----	5 UNCH
11000	----	----	68.18B/67.81A	----	68.08N	66.89 - 1.19	.9997	----	----	----	----	209 UNCH
11050	----	----	----	----	68.58N	67.39 - 1.19	.9997	----	----	----	----	4 UNCH
11100	----	----	69.18B/68.81A	----	69.08N	67.89 - 1.19	.9997	----	----	----	----	8 UNCH
12200	----	----	#80.18B/79.81	----	80.08N	78.89 - 1.19	.9999	----	----	----	----	25 UNCH
12550	----	----	----	----	83.58N	82.39 - 1.19	.9999	----	----	----	----	500 UNCH
13000	----	----	#88.17B/87.81	----	88.08N	86.89 - 1.19	.9999	----	----	----	----	100 UNCH
13300	----	----	#91.18B/90.81	----	91.08N	89.89 - 1.19	.9999	----	----	----	----	500 UNCH
20000	----	----	#158.18B/157.	----	158.08N	156.89 - 1.19	1.0000	----	----	----	----	5 UNCH
TOTAL										4680	1950	420633 - 698
JAN17												
1100	----	----	----	----	0.01N	0.01 UNCH	.0013	----	----	----	----	1 UNCH
1800	----	----	----	----	0.03N	0.02 - 0.01	.0036	----	----	----	----	5 UNCH
1900	----	----	----	----	0.04N	0.03 - 0.01	.0053	----	----	----	----	1 UNCH
2000	----	----	----	----	0.05N	0.04 - 0.01	.0070	----	----	----	----	144 UNCH
2100	0.06	----	0.06/0.06	----	0.07N	0.06 - 0.01	.0102	----	----	10	----	34 + 10
2150	----	----	----/0.07A	----	0.08N	0.06 - 0.02	.0105	----	----	----	----	13 UNCH
2200	----	----	----/0.08A	----	0.09N	0.07 - 0.02	.0122	----	----	----	----	12 UNCH
2250	----	----	----/0.09A	----	0.10N	0.08 - 0.02	.0139	----	----	----	----	2 UNCH
2300	----	----	----/0.10A	----	0.12N	0.10 - 0.02	.0168	----	----	----	----	112 UNCH
2350	0.10	----	0.10/0.10	----	0.14N	0.11 - 0.03	.0186	----	----	230	----	235 + 228
2400	----	----	----/0.13A	----	0.16N	0.12 - 0.04	.0204	----	----	----	----	254 UNCH
2450	----	----	----/0.14A	----	0.18N	0.14 - 0.04	.0235	----	----	----	----	19 UNCH
2500	----	----	----/0.16A	----	0.20N	0.16 - 0.04	.0265	----	----	118	----	738 + 117
2550	----	----	----/0.18A	----	0.23N	0.18 - 0.05	.0297	----	----	----	----	4 UNCH
2600	----	----	----/0.20A	----	0.26N	0.21 - 0.05	.0340	----	----	----	----	140 UNCH
2650	----	----	----/0.23A	----	0.29N	0.23 - 0.06	.0373	----	----	----	----	36 UNCH
2700	0.26	----	0.26/0.25A	----	0.33N	0.27 - 0.06	.0427	----	----	2	----	118 + 2
2750	----	----	----/0.29A	----	0.37N	0.30 - 0.07	.0472	----	----	----	----	90 UNCH
2800	0.32	----	0.33B/0.32	----	0.41N	0.34 - 0.07	.0527	----	----	3	----	128 + 3
2850	----	----	----/0.36A	----	0.46N	0.38 - 0.08	.0583	----	----	----	----	59 UNCH
2900	0.41	----	0.41/0.40	----	0.51N	0.42 - 0.09	.0640	----	----	3	----	54 + 2
2950	----	----	----/0.45A	----	0.57N	0.47 - 0.10	.0707	----	----	----	----	66 UNCH
3000	0.60	----	0.60/0.49	----	0.63N	0.52 - 0.11	.0774	----	----	8	----	2686 + 2
3050	----	----	----/0.55A	----	0.70N	0.58 - 0.12	.0851	----	----	----	----	36 UNCH
3100	0.61	----	0.63/0.59	----	0.77N	0.64 - 0.13	.0929	----	----	4	----	69 + 4
3150	0.67	----	0.70B/0.67	----	0.85N	0.71 - 0.14	.1016	----	----	1	----	113 + 1
3200	0.75	----	0.77B/0.73	----	0.93N	0.78 - 0.15	.1104	----	----	2	----	73 UNCH
3250	0.82	----	0.85B/0.82	----	1.03N	0.86 - 0.17	.1200	----	----	2	----	337 + 2
3300	1.04	----	1.10B/0.90A	----	1.12N	0.95 - 0.17	.1303	----	----	1	----	24 + 1
3350	1.13	----	1.16B/0.98	----	1.23N	1.04 - 0.19	.1408	----	----	61	----	52 + 38
3400	1.09	----	1.13B/1.08A	----	1.34N	1.13 - 0.21	.1514	----	----	1	----	241 + 1
3450	----	----	----/1.18A	----	1.46N	1.24 - 0.22	.1633	----	----	----	----	65 UNCH
3500	1.46	----	1.51B/1.28A	----	1.58N	1.35 - 0.23	.1753	----	----	159	----	2881 + 118
3550	----	----	----/1.40A	----	1.71N	1.46 - 0.25	.1874	----	----	----	----	11 UNCH
3600	1.54	----	1.58B/1.52A	----	1.85N	1.59 - 0.26	.2006	----	----	1	----	28 + 1
3700	2.03	----	2.13B/1.78A	----	2.15N	1.86 - 0.29	.2279	----	----	1	----	155 + 1
3750	----	----	----/1.92A	----	2.31N	2.00 - 0.31	.2420	----	----	----	----	432 UNCH
3800	----	----	----/2.07A	----	2.48N	2.16 - 0.32	.2569	----	----	----	----	126 UNCH
3850	----	----	----/2.22A	----	2.66N	2.32 - 0.34	.2719	----	----	----	----	50 UNCH
3900	----	----	----/2.39A	----	2.85N	2.49 - 0.36	.2874	----	----	----	----	267 UNCH
3950	----	----	----/2.56A	----	3.04N	2.66 - 0.38	.3030	----	----	----	----	34 UNCH
4000	----	----	----/2.74A	----	3.25N	2.85 - 0.40	.3192	----	----	60	----	2299 + 60
4050	----	----	----/2.93A	----	3.46N	3.04 - 0.42	.3356	----	----	1	----	91 + 1
4100	----	----	----/3.13A	----	3.68N	3.24 - 0.44	.3523	----	----	----	----	90 UNCH
4150	----	----	----/3.33A	----	3.91N	3.45 - 0.46	.3693	----	----	----	----	358 UNCH
4200	4.04	----	4.07B/3.54A	----	4.15N	3.67 - 0.48	.3864	----	----	3	----	433 + 2
4250	4.07	----	4.07/3.76A	----	4.39N	3.89 - 0.50	.4038	----	----	30	----	102 - 10
4300	4.48	----	4.57B/3.99A	----	4.65N	4.13 - 0.52	.4214	----	----	20	----	428 + 12
4350	----	----	----/4.23A	----	4.91N	4.37 - 0.54	.4391	----	----	----	50	131 + 50
4400	----	----	----/4.49A	----	5.19N	4.62 - 0.57	.4569	----	----	7	----	281 - 7
4450	----	----	5.48B/4.74A	----	5.47N	4.89 - 0.58	.4746	----	----	----	----	13 UNCH
4500	5.12	----	5.77B/5.00A	----	5.76N	5.16 - 0.60	.4925	----	----	15	----	1337 + 15
4600	----	----	6.38B/5.58A	----	6.37N	5.73 - 0.64	.5280	----	----	----	----	137 UNCH
4700	----	----	7.03B/6.18A	----	7.02N	6.33 - 0.69	.5629	----	----	----	----	58 UNCH
4750	----	----	7.37B/6.49A	----	7.35N	6.65 - 0.70	.5805	----	----	----	----	130 UNCH
4800	----	----	7.72B/6.81A	----	7.70N	6.97 - 0.73	.5973	----	----	----	----	753 UNCH
4850	----	----	8.07B/7.13A	----	8.05N	7.31 - 0.74	.6142	----	----	----	----	1 UNCH
4900	7.96	----	8.43B/7.47A	----	8.41N	7.65 - 0.76	.6308	----	----	3	----	25 - 3
4950	----	----	8.80B/7.81A	----	8.77N	8.00 - 0.77	.6469	----	----	----	----	190 UNCH
5000	----	----	9.18B/8.16A	----	9.15N	8.36 - 0.79	.6626	----	----	----	----	372 UNCH
5050	----	----	9.56B/8.52A	----	9.53N	8.72 - 0.81	.6784	----	----	----	----	10 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

LO PUT	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
		NYMEX CRUDE OIL OPTIONS (PHY)										
JAN17												
5100	----	----	9.95B/8.89A	----	9.92N	9.09 - 0.83	.6929	----	----	----	----	16 UNCH
5150	----	----	10.35B/9.26A	----	10.32N	9.47 - 0.85	.7075	----	----	----	----	37 UNCH
5200	9.83	----	10.76B/9.65A	----	10.72N	9.86 - 0.86	.7214	----	----	2	----	32 - 1
5250	----	----	11.17B/10.03A	----	11.13N	10.25 - 0.88	.7353	----	----	----	----	170 UNCH
5300	----	----	11.58B/10.44A	----	11.54N	10.65 - 0.89	.7485	----	----	----	----	13 UNCH
5400	----	----	#12.43B/12.15/	----	12.39N	11.46 - 0.93	.7742	----	----	----	----	11 UNCH
5450	----	----	#12.87B/12.58/	----	12.82N	11.88 - 0.94	.7867	----	----	----	----	14 UNCH
5500	----	----	13.30B/13.01A	----	13.26N	12.30 - 0.96	.7973	----	----	----	----	22 UNCH
5550	----	----	#13.74B/13.45/	----	13.70N	12.73 - 0.97	.8078	----	----	----	----	10 UNCH
TOTAL										748	50	17509 + 650
FEB17												
1800	----	----	----	----	0.03N	0.03 UNCH	.0049	----	----	----	----	136 UNCH
2000	0.05	----	0.05/0.05	----	0.07N	0.05 - 0.02	.0082	----	----	1	----	173 + 1
2100	----	----	----/0.08A	----	0.09N	0.07 - 0.02	.0112	----	----	----	----	1 UNCH
2150	----	----	----/0.09A	----	0.10N	0.08 - 0.02	.0128	----	----	----	----	22 UNCH
2200	----	----	----/0.10A	----	0.12N	0.09 - 0.03	.0144	----	----	----	----	15 UNCH
2250	----	----	----/0.12A	----	0.14N	0.11 - 0.03	.0171	----	----	----	----	25 UNCH
2300	----	----	----/0.13A	----	0.16N	0.13 - 0.03	.0199	----	----	----	----	7 UNCH
2350	----	----	----/0.15A	----	0.18N	0.14 - 0.04	.0216	----	----	----	----	1 UNCH
2400	----	----	----/0.17A	----	0.20N	0.17 - 0.03	.0255	----	----	----	----	158 UNCH
2500	----	----	----/0.22A	----	0.26N	0.21 - 0.05	.0312	----	----	----	----	805 UNCH
2600	----	----	----/0.27A	----	0.34N	0.27 - 0.07	.0392	----	----	----	----	111 UNCH
2700	----	----	----/0.34A	----	0.43N	0.35 - 0.08	.0491	----	----	----	----	44 UNCH
2800	----	----	----/*0.43A	----	0.53N	0.43 - 0.10	.0593	----	----	----	----	2 UNCH
2900	0.51	----	0.52B/0.51	----	0.65N	0.53 - 0.12	.0714	----	----	10	----	14 + 10
3000	0.61	----	0.64B/0.61	----	0.79N	0.65 - 0.14	.0853	----	----	260	----	1745 + 250
3200	----	----	----/0.92A	----	1.13N	0.95 - 0.18	.1181	----	----	----	----	6 UNCH
3300	----	----	----/1.10A	----	1.33N	1.13 - 0.20	.1369	----	----	----	----	2 UNCH
3400	1.47	----	1.50B/1.29A	----	1.56N	1.33 - 0.23	.1571	----	----	1	----	14 + 1
3450	1.56	----	#1.56/*1.39A	----	----	1.44 NEW	.1679	----	----	30	----	30 + 30
3500	1.53	----	1.55B/1.49A	----	1.81N	1.56 - 0.25	.1792	----	----	252	----	1187 + 252
3600	----	----	----/1.76A	----	2.09N	1.81 - 0.28	.2026	----	----	----	----	7 UNCH
3700	2.12	----	2.12/2.03A	----	2.40N	2.09 - 0.31	.2276	----	----	1	----	951 + 1
3750	----	----	----/2.16A	----	2.56N	2.24 - 0.32	.2406	----	----	----	----	39 UNCH
3800	----	----	----/2.33A	----	2.73N	2.40 - 0.33	.2541	----	----	----	----	34 UNCH
3950	----	----	----/2.83A	----	3.29N	2.91 - 0.38	.2958	----	----	----	----	5 UNCH
4000	3.31	----	3.31/3.00A	----	3.49N	3.09 - 0.40	.3102	----	----	66	----	2309 + 65
4150	----	----	----/3.60A	----	4.14N	3.69 - 0.45	.3551	----	----	----	----	5 UNCH
4200	----	----	----/3.81A	----	4.38N	3.91 - 0.47	.3705	----	----	----	----	1 UNCH
4250	4.05	----	#4.14B/*4.04A	----	----	4.13 NEW	.3860	----	----	3	----	3 + 3
4300	4.28	----	4.37B/4.26A	----	4.87N	4.36 - 0.51	.4017	----	----	14	----	18 + 14
4350	4.51	----	4.61B/4.49A	----	5.12N	4.60 - 0.52	.4175	----	----	58	----	424 + 58
4400	4.76	----	4.85B/4.73A	----	5.39N	4.85 - 0.54	.4334	----	----	8	----	8 + 6
4450	----	----	----/4.98A	----	5.66N	5.10 - 0.56	.4493	----	----	----	----	13 UNCH
4500	----	----	----/5.23A	----	5.94N	5.37 - 0.57	.4653	----	----	----	----	1045 UNCH
4600	----	----	----/5.78A	----	6.53N	5.92 - 0.61	.4973	----	----	----	----	9 UNCH
4700	----	----	----/6.35A	----	7.14N	6.50 - 0.64	.5291	----	----	----	----	100 UNCH
4750	----	----	7.47B/6.64A	----	7.46N	6.80 - 0.66	.5450	----	----	----	----	110 UNCH
4800	----	----	7.79B/6.96A	----	7.78N	7.11 - 0.67	.5607	----	----	----	----	2001 UNCH
4900	----	----	8.47B/7.59A	----	8.45N	7.75 - 0.70	.5916	----	----	----	----	5 UNCH
5000	----	----	9.18B/8.25A	----	9.16N	8.42 - 0.74	.6214	----	----	----	----	616 UNCH
5050	----	----	9.54B/8.59A	----	9.52N	8.77 - 0.75	.6359	----	----	----	----	50 UNCH
5150	----	----	10.29B/9.30A	----	10.27N	9.48 - 0.79	.6641	----	----	----	----	1 UNCH
5200	----	----	10.68B/9.67A	----	10.66N	9.85 - 0.81	.6784	----	----	----	----	6 UNCH
5250	----	----	11.07B/10.04A	----	11.05N	10.23 - 0.82	.6915	----	----	----	----	50 UNCH
5300	11.18	----	11.47B/*10.41/	----	11.45N	10.61 - 0.84	.7046	----	----	2	----	5 + 1
5500	----	----	#13.11B/12.03/	----	13.09N	12.19 - 0.90	.7528	----	----	----	----	47 UNCH
5700	----	----	#14.83B/14.54/	----	14.80N	13.87 - 0.93	.7961	----	----	----	----	1 UNCH
5750	----	----	#15.27B/14.99/	----	15.23N	14.29 - 0.94	.8038	----	----	----	----	1 UNCH
TOTAL										706		12362 + 692
MAR17												
1500	----	----	----	----	0.02N	0.01 - 0.01	.0016	----	----	----	----	13 UNCH
1700	----	----	----	----	0.03N	0.03 UNCH	.0045	----	----	----	----	3 UNCH
1800	----	----	----	----	0.05N	0.04 - 0.01	.0060	----	----	----	----	16 UNCH
1900	----	----	----/0.06A	----	0.07N	0.05 - 0.02	.0076	----	----	----	----	1 UNCH
2000	0.07	----	0.07/0.07	----	0.09N	0.07 - 0.02	.0104	----	----	84	----	144 + 75
2100	----	----	----/0.10A	----	0.12N	0.10 - 0.02	.0144	----	----	----	----	3 UNCH
2150	----	----	----/0.12A	----	0.14N	0.11 - 0.03	.0158	----	----	----	----	6 UNCH
2200	----	----	----/0.13A	----	0.16N	0.13 - 0.03	.0184	----	----	----	----	36 UNCH
2250	----	----	----/0.15A	----	0.18N	0.15 - 0.03	.0210	----	----	----	----	23 UNCH
2300	----	----	----/0.17A	----	0.21N	0.17 - 0.04	.0235	----	----	----	----	8 UNCH
2400	----	----	----/0.22A	----	0.26N	0.22 - 0.04	.0298	----	----	----	----	1 UNCH
2500	0.35	----	0.35/0.28A	----	0.33N	0.28 - 0.05	.0370	----	----	48	----	443 + 33
2550	----	----	----/*0.31A	----	0.37N	0.31 - 0.06	.0407	----	----	----	----	1 UNCH
2600	----	----	----/0.35A	----	0.42N	0.35 - 0.07	.0453	----	----	----	----	211 UNCH
2650	----	----	----/0.39A	----	0.47N	0.39 - 0.08	.0499	----	----	----	----	16 UNCH
2700	----	----	----/0.43A	----	0.52N	0.44 - 0.08	.0554	----	----	----	----	310 UNCH
2750	----	----	----/0.47A	----	0.57N	0.48 - 0.09	.0601	----	----	----	----	160 UNCH
2800	----	----	----/0.52A	----	0.63N	0.54 - 0.09	.0664	----	----	----	----	274 UNCH
2900	0.72	----	0.72/0.63A	----	0.77N	0.65 - 0.12	.0783	----	----	1	----	83 + 1
2950	----	----	----/0.69A	----	0.84N	0.72 - 0.12	.0854	----	----	----	----	1 UNCH
3000	0.83	----	0.83/0.75	----	0.92N	0.78 - 0.14	.0919	----	----	472	----	5952 + 249
3050	----	----	----/0.83A	----	1.00N	0.86 - 0.14	.0997	----	----	----	----	357 UNCH
3200	1.12	----	1.17B/1.07A	----	1.28N	1.11 - 0.17	.1241	----	----	1	----	95 + 1
3250	----	----	----/1.16A	----	1.39N	1.20 - 0.19	.1327	----	----	----	----	300 UNCH
3300	----	----	----/1.25A	----	1.50N	1.30 - 0.20	.1420	----	----	----	----	10 UNCH
3450	----	----	----/1.58A	----	1.86N	1.63 - 0.23	.1715	----	----	----	----	5 UNCH
3500	1.90	----	1.94B/1.70A	----	2.00N	1.75 - 0.25	.1820	----	----	2	----	7871 UNCH
3550	1.99	----	1.99/1.82A	----	2.14N	1.88 - 0.26	.1929	----	----	35	----	427 + 35
3600	----	----	----/1.95A	----	2.29N	2.01 - 0.28	.2039	----	----	----	----	371 UNCH
3700	----	----	----/2.23A	----	2.60N	2.30 - 0.30	.2273	----	----	----	----	50 UNCH
3750	----	----	----/2.39A	----	2.77N	2.46 - 0.31	.2395	----	----	100	----	3210 + 100
3800	----	----	----/2.54A	----	2.94N	2.62 - 0.32	.2519	----	----	----	----	230 UNCH
3900	----	----	----/2.88A	----	3.31N	2.96 - 0.35	.2773	----	----	----	----	750 UNCH
3950	----	----	----/3.06A	----	3.50N	3.14 - 0.36	.2903	----	----	----	----	100 UNCH
4000	3.53	----	3.53/3.24A	----	3.71N	3.32 - 0.39	.3035	----	----	558	----	12747 - 18
4050	----	----	----/3.43A	----	3.91N	3.52 - 0.39	.3171	----	----	----	----	196 UNCH
4100	----	----	----/3.62A	----	4.13N	3.72 - 0.41	.3308	----	----	----	----	39 UNCH
4150	----	----	----/3.83A	----	4.35N	3.92 - 0.43	.3446	----	----	----	----	200 UNCH
4200	4.39	----	4.50B/4.04A	----	4.58N	4.14 - 0.44	.3587	----	----	100	----	722 + 100
4250	----	----	----/4.25A	----	4.82N	4.36 - 0.46	.3728	----	----	----	----	400 UNCH
4300	4.51	----	4.60/4.48A	----	5.06N	4.59 - 0.47	.3871	----	----	218	500	8044 + 493
4350	----	----	----/4.71A	----	5.31N	4.82 - 0.49	.4016	----	----	----	----	163 UNCH
4400	4.98	----	5.06B/4.95A	----	5.57N	5.06 - 0.51	.4161	----	----	95	----	8163 + 12
4450	5.22	----	5.31B/5.19A	----	5.84N	5.31 - 0.53	.4307	----	----	1	----	283 + 1
4500	5.49	----	5.57B/5.44A	----	6.11N	5.57 - 0.54	.4453	----	----	143	100	7649 + 3
4550	----	----	----/5.70A	----	6.39N	5.83 - 0.56	.4600	----	----	----	----	340 UNCH
4600	----	----	----/5.97A	----	6.68N	6.10 - 0.58	.4747	----	----	----	----	114 UNCH
4650	----	----	----/6.25A	----	6.97N	6.38 - 0.59	.4894	----	----	----	----	2 UNCH
4700	----	----	----/6.52A	----	7.27N	6.66 - 0.61	.5039	----	----	----	----	765 UNCH
4800	7.19	----	7.26B/7.11A	----	7.89N	7.25 - 0.64	.5331	----	----	6	----	473 + 6
4900	----	----	8.54B/7.72A	----	8.53N	7.87 - 0.66	.5619	----	----	----	----	217 UNCH
4950	----	----	----/8.03A	----	8.87N	8.19 - 0.68	.5762	----	----	----	----	55 UNCH
5000	8.47	----	8.53B/8.35A	----	9.21N	8.51 - 0.70	.5901	----	----	8	----	4861 + 8
5050	----	----	9.56B/8.68A	----	9.55N	8.85 - 0.70	.6042	----	----	----	----	667 UNCH
5100	9.54	----	9.92B/9.01A	----	9.91N	9.19 - 0.72	.6180	----	----	6	----	1190 UNCH
5150	----	----	10.28B/9.36A	----	10.27N	9.54 - 0.73	.6313	----	----	----	----	482 UNCH
5200	10.33	----	10.65B/9.71A	----	10.64N	9.89 - 0.75	.6443	----	----	4	----	11 + 4
5250	----	----	11.03B/10.07A	----	11.02N	10.25 - 0.77	.6573	----	----	----	----	2 UNCH
5300	----	----	11.41B/10.43A	----	11.40N	10.62 - 0.78	.6699	----	----	----	----	51 UNCH
5350	----	----	11.80B/10.80A	----	11.79N	10.99 - 0.80	.6825	----	----	----	----	236 UNCH
5450	----	----	12.59B/11.56A	----	12.58N	11.76 - 0.82	.7062	----	----	----	----	6 UNCH
5500	12.61	----	13.00B/11.94A	----	12.99N	12.15 - 0.84	.7178	----	----	7	----	79 UNCH
5550	----	----	13.41B/12.34A	----	13.39N	12.54 - 0.85	.7294	----	----	----	----	2 UNCH
6500	----	----	#21.89B/21.59/	----	21.83N	20.84 - 0.99	.8803	----	----	----	----	1 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO PUT		NYMEX CRUDE OIL OPTIONS (PHY)										
TOTAL										1889	600	69641 + 1103
APR17												
2000	----	----	----	----	0.11N	0.09 - 0.02	.0124	----	----	----	----	15 UNCH
2500	----	----	----/0.35A	----	0.40N	0.34 - 0.06	.0412	----	----	----	----	1 UNCH
2650	----	----	----	----	0.55N	0.47 - 0.08	.0550	----	----	----	----	14 UNCH
3000	0.86	----	0.87B/0.86	----	1.05N	0.90 - 0.15	.0971	----	----	5	----	74 + 4
3100	----	----	----	----	1.23N	1.06 - 0.17	.1119	----	----	----	----	20 UNCH
3300	----	----	----	----	1.66N	1.45 - 0.21	.1456	----	----	----	----	3 UNCH
3500	----	----	----/1.90A	----	2.17N	1.92 - 0.25	.1840	----	----	----	----	16 UNCH
3600	----	----	----	----	2.47N	2.19 - 0.28	.2049	----	----	----	----	6 UNCH
3750	----	----	----/2.61A	----	2.95N	2.64 - 0.31	.2382	----	----	----	----	2 UNCH
3800	----	----	----	----	3.13N	2.80 - 0.33	.2497	----	----	----	----	20 UNCH
4000	----	----	----/3.46A	----	3.88N	3.51 - 0.37	.2982	----	----	----	----	121 UNCH
4500	----	----	----/5.65A	----	6.24N	5.73 - 0.51	.4304	----	----	----	----	3 UNCH
5000	----	----	----/8.48A	----	9.26N	8.61 - 0.65	.5668	----	----	----	----	500 UNCH
TOTAL										5		795 + 4
MAY17												
2400	----	----	----	----	0.39N	0.32 - 0.07	.0369	----	----	----	----	15 UNCH
2500	----	----	----/0.41A	----	0.48N	0.40 - 0.08	.0450	----	----	----	----	1 UNCH
2700	----	----	----	----	0.70N	0.60 - 0.10	.0643	----	----	----	----	1 UNCH
3000	0.98	----	0.99B/0.98	----	1.17N	1.02 - 0.15	.1018	----	----	5	----	64 + 5
3100	----	----	----	----	1.36N	1.19 - 0.17	.1162	----	----	----	----	20 UNCH
3300	----	----	----	----	1.80N	1.60 - 0.20	.1490	----	----	----	----	4 UNCH
3500	----	----	----/2.07A	----	2.33N	2.09 - 0.24	.1859	----	----	----	----	3 UNCH
3600	----	----	----	----	2.63N	2.36 - 0.27	.2056	----	----	----	----	6 UNCH
3800	----	----	----	----	3.30N	2.98 - 0.32	.2482	----	----	----	----	22 UNCH
4000	3.66	----	3.66/3.65A	----	4.06N	3.69 - 0.37	.2939	----	----	1	----	6 + 1
5000	----	----	----/8.61A	----	9.33N	8.72 - 0.61	.5475	----	----	----	----	1 UNCH
TOTAL										6		143 + 6
JUN17												
1400	0.02	----	#0.02/*0.02	----	----	0.01 NEW	.0015	----	----	5	----	5 + 5
1500	0.03	----	0.03/0.03	----	0.03N	0.02 - 0.01	.0028	----	----	5	----	23 + 5
1700	----	----	----	----	0.07N	0.05 - 0.02	.0065	----	----	----	----	3 UNCH
1800	----	----	----	----	0.09N	0.07 - 0.02	.0089	----	----	----	----	17 UNCH
2000	----	----	----/0.15A	----	0.17N	0.14 - 0.03	.0166	----	----	----	100	304 + 100
2050	----	----	----/0.18A	----	0.19N	0.16 - 0.03	.0188	----	----	----	----	1 UNCH
2200	----	----	----/0.24A	----	0.28N	0.23 - 0.05	.0262	----	----	----	----	6 UNCH
2300	----	----	----/0.31A	----	0.36N	0.29 - 0.07	.0324	----	----	----	----	8 UNCH
2350	----	----	----/0.35A	----	0.40N	0.33 - 0.07	.0362	----	----	----	----	4 UNCH
2400	----	----	----/0.38A	----	0.44N	0.37 - 0.07	.0400	----	----	----	----	100 UNCH
2500	0.44	----	0.44/0.44	----	0.54N	0.46 - 0.08	.0485	----	----	12	----	3477 - 12
2600	----	----	----/0.57A	----	0.65N	0.56 - 0.09	.0577	----	----	----	----	566 UNCH
2650	----	----	----/0.63A	----	0.72N	0.61 - 0.11	.0623	----	----	----	----	4 UNCH
2700	----	----	----/0.68A	----	0.78N	0.67 - 0.11	.0676	----	----	----	----	1 UNCH
2800	----	----	----/0.81A	----	0.93N	0.80 - 0.13	.0789	----	----	----	----	305 UNCH
2900	----	----	----/0.96A	----	1.09N	0.94 - 0.15	.0909	----	----	----	----	1 UNCH
2950	----	----	----/1.03A	----	1.18N	1.02 - 0.16	.0975	----	----	----	----	2 UNCH
3000	1.10	----	1.10/1.09	----	1.27N	1.11 - 0.16	.1046	----	----	11	450	7583 + 150
3100	----	----	----/1.30A	----	1.47N	1.29 - 0.18	.1189	----	----	----	----	20 UNCH
3200	----	----	----/1.50A	----	1.69N	1.49 - 0.20	.1344	----	----	----	----	709 UNCH
3250	----	----	----/1.60A	----	1.80N	1.60 - 0.20	.1426	----	----	----	----	5 UNCH
3300	----	----	----/1.71A	----	1.93N	1.71 - 0.22	.1508	----	----	----	----	25 UNCH
3400	----	----	----/1.95A	----	2.19N	1.95 - 0.24	.1682	----	----	----	----	9 UNCH
3500	----	----	----/2.20A	----	2.47N	2.21 - 0.26	.1865	----	----	----	100	10381 UNCH
3600	----	----	----/2.48A	----	2.77N	2.49 - 0.28	.2057	----	----	----	----	435 UNCH
3700	2.79	----	2.79/2.78A	----	3.09N	2.79 - 0.30	.2256	----	----	1	----	858 + 1
3750	3.21	----	3.21/2.94A	----	3.26N	2.95 - 0.31	.2360	----	----	99	----	610 UNCH
3800	----	----	----/3.10A	----	3.44N	3.11 - 0.33	.2464	----	----	----	----	830 UNCH
3900	----	----	----/3.44A	----	3.81N	3.46 - 0.35	.2680	----	----	----	----	303 UNCH
4000	----	----	----/3.81A	----	4.20N	3.83 - 0.37	.2902	----	----	575	100	12935 - 100
4100	----	----	----/4.19A	----	4.61N	4.22 - 0.39	.3130	----	----	8	----	88 + 8
4250	----	----	----/4.81A	----	5.28N	4.85 - 0.43	.3483	----	----	----	----	750 UNCH
4300	----	----	----/*5.03A	----	5.51N	5.08 - 0.43	.3602	----	----	----	----	100 UNCH
4400	----	----	----/5.50A	----	6.00N	5.54 - 0.46	.3844	----	----	----	----	200 UNCH
4500	6.08	----	6.08/5.97A	----	6.51N	6.02 - 0.49	.4090	----	----	101	----	11957 + 1
4550	----	----	----/6.23A	----	6.78N	6.28 - 0.50	.4213	----	----	----	----	450 UNCH
4600	6.54	----	6.54/6.47A	----	7.05N	6.54 - 0.51	.4336	----	----	30	200	950 + 229
4700	----	----	----/6.99A	----	7.61N	7.07 - 0.54	.4585	----	----	----	----	5128 UNCH
4750	----	----	----/7.26A	----	7.89N	7.34 - 0.55	.4708	----	----	----	----	352 UNCH
4800	----	----	----/7.55A	----	8.19N	7.62 - 0.57	.4833	----	----	----	----	312 UNCH
4850	----	----	----/7.83A	----	8.48N	7.91 - 0.57	.4957	----	----	----	----	5 UNCH
4900	----	----	----/8.12A	----	8.79N	8.20 - 0.59	.5081	----	----	----	----	12 UNCH
4950	----	----	----/8.40A	----	9.10N	8.50 - 0.60	.5204	----	----	----	----	167 UNCH
5000	----	----	----/8.70A	----	9.41N	8.80 - 0.61	.5326	----	----	----	----	1963 UNCH
5050	----	----	----/9.01A	----	9.73N	9.11 - 0.62	.5448	----	----	----	----	125 UNCH
5100	----	----	----/9.32A	----	10.06N	9.43 - 0.63	.5569	----	----	----	----	6 UNCH
5150	----	----	----/9.64A	----	10.39N	9.75 - 0.64	.5690	----	----	----	----	300 UNCH
5200	----	----	----/9.97A	----	10.73N	10.08 - 0.65	.5809	----	----	----	----	200 UNCH
5250	----	----	----/10.30A	----	11.08N	10.42 - 0.66	.5925	----	----	----	----	52 UNCH
5300	----	----	----/10.64A	----	11.43N	10.76 - 0.67	.6041	----	----	----	----	600 UNCH
5400	----	----	----/11.32A	----	12.16N	11.46 - 0.70	.6269	----	----	----	----	50 UNCH
5500	----	----	----/12.03A	----	12.90N	12.18 - 0.72	.6486	----	----	----	----	2201 UNCH
5600	----	----	----/12.77A	----	13.67N	12.92 - 0.75	.6700	----	----	----	----	8 UNCH
6000	----	----	----/15.88A	----	16.89N	16.07 - 0.82	.7466	----	----	----	----	1105 UNCH
6100	----	----	----/16.71A	----	17.73N	16.90 - 0.83	.7636	----	----	----	----	150 UNCH
6300	----	----	----/18.41A	----	19.46N	18.60 - 0.86	.7943	----	----	----	----	200 UNCH
6500	----	----	----	----	21.24N	20.36 - 0.88	.8204	----	----	----	----	550 UNCH
6600	----	----	----	----	22.15N	21.26 - 0.89	.8331	----	----	----	----	275 UNCH
7000	----	----	----	----	25.85N	24.92 - 0.93	.8739	----	----	----	----	500 UNCH
9000	----	----	----	----	45.26N	44.27 - 0.99	.9642	----	----	----	----	20 UNCH
TOTAL										847	950	68306 + 387
JUL17												
2000	----	----	----	----	0.19N	0.16 - 0.03	.0181	----	----	----	----	3 UNCH
2400	----	----	----	----	0.49N	0.42 - 0.07	.0429	----	----	----	----	1 UNCH
2500	----	----	----/0.53A	----	0.59N	0.51 - 0.08	.0510	----	----	----	----	2 UNCH
3000	----	----	----/1.22A	----	1.36N	1.20 - 0.16	.1073	----	----	----	----	82 UNCH
3100	----	----	----	----	1.56N	1.39 - 0.17	.1215	----	----	----	----	3 UNCH
3500	----	----	----/*2.33A	----	2.58N	2.33 - 0.25	.1872	----	----	----	----	7 UNCH
3600	----	----	----	----	2.88N	2.62 - 0.26	.2058	----	----	----	----	4 UNCH
3800	----	----	----	----	3.56N	3.25 - 0.31	.2451	----	----	----	----	2 UNCH
4500	----	----	----/*6.11A	----	6.61N	6.16 - 0.45	.4009	----	----	----	----	7 UNCH
TOTAL												111
AUG17												
2500	----	----	----/0.58A	----	0.64N	0.56 - 0.08	.0534	----	----	----	----	2 UNCH
3000	----	----	----/1.30A	----	1.43N	1.28 - 0.15	.1094	----	----	----	----	54 UNCH
3100	----	----	----	----	1.64N	1.47 - 0.17	.1231	----	----	----	----	4 UNCH
3500	----	----	----/*2.44A	----	2.68N	2.43 - 0.25	.1874	----	----	----	----	7 UNCH
3600	----	----	----	----	2.98N	2.72 - 0.26	.2054	----	----	----	----	4 UNCH
4500	----	----	----/*6.22A	----	6.72N	6.27 - 0.45	.3939	----	----	----	----	7 UNCH
TOTAL												78
SEP17												
2000	----	----	----	----	0.24N	0.21 - 0.03	.0214	----	----	----	----	70 UNCH
2300	0.37	----	0.37/0.37	----	0.48N	0.41 - 0.07	.0392	----	----	1	----	2 + 1
2500	----	----	----/0.66A	----	0.69N	0.61 - 0.08	.0556	----	----	----	----	38 UNCH
3000	----	----	----/1.42A	----	1.51N	1.35 - 0.16	.1108	----	----	----	----	57 UNCH
3500	----	----	----/2.62A	----	2.76N	2.53 - 0.23	.1874	----	----	----	----	782 UNCH
3600	----	----	----	----	3.07N	2.82 - 0.25	.2048	----	----	----	----	4 UNCH
4000	4.25	----	4.29B/4.25	----	4.51N	4.19 - 0.32	.2812	----	----	10	----	1220 + 10
4500	----	----	----/6.47A	----	6.79N	6.36 - 0.43	.3872	----	----	----	----	507 UNCH
5200	----	----	----	----	10.86N	10.29 - 0.57	.5420	----	----	----	----	50 UNCH
5500	----	----	----/12.43A	----	12.91N	12.28 - 0.63	.6057	----	----	----	----	19 UNCH
TOTAL										11		2749 + 11

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

LO PUT	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
		NYMEX CRUDE OIL OPTIONS (PHY)										
OCT17												
3000	----	----	----/1.48A	----	1.56N	1.40 - 0.16	.1114	----	----	----	----	52 UNCH
3600	----	----	----	----	3.13N	2.88 - 0.25	.2034	----	----	----	----	4 UNCH
TOTAL												56
NOV17												
2000	----	----	----/0.28A	----	0.29N	0.24 - 0.05	.0230	----	----	----	----	43 UNCH
3000	----	----	----/1.52A	----	1.60N	1.46 - 0.14	.1123	----	----	----	----	52 UNCH
3600	----	----	----	----	3.18N	2.94 - 0.24	.2020	----	----	----	----	4 UNCH
TOTAL												99
DEC17												
1250	----	----	----	----	0.03N	0.02 - 0.01	.0023	----	----	----	----	50 UNCH
1500	----	----	----	----	0.07N	0.06 - 0.01	.0063	----	----	----	----	2452 UNCH
1600	----	----	----	----	0.10N	0.09 - 0.01	.0091	----	----	----	----	3 UNCH
1700	----	----	----/0.13A	----	0.14N	0.12 - 0.02	.0119	----	----	----	----	1 UNCH
1800	----	----	----/0.17A	----	0.18N	0.16 - 0.02	.0154	----	----	----	----	7 UNCH
2000	0.25	----	0.25/0.25	----	0.30N	0.26 - 0.04	.0241	----	----	19	----	994 - 19
2100	----	----	----/0.33A	----	0.37N	0.32 - 0.05	.0291	----	----	----	----	98 UNCH
2300	----	----	----/0.49A	----	0.56N	0.49 - 0.07	.0425	----	----	----	----	41 UNCH
2400	----	----	----/0.59A	----	0.67N	0.59 - 0.08	.0501	----	----	----	----	1 UNCH
2500	----	----	----/0.71A	----	0.79N	0.70 - 0.09	.0583	----	----	----	----	1704 UNCH
2600	----	----	----/0.83A	----	0.93N	0.83 - 0.10	.0676	----	----	----	----	4 UNCH
2700	----	----	----/0.98A	----	1.08N	0.97 - 0.11	.0775	----	----	----	----	200 UNCH
2750	----	----	----/1.07A	----	1.17N	1.05 - 0.12	.0829	----	----	----	----	10 UNCH
2850	----	----	----/1.24A	----	1.34N	1.21 - 0.13	.0938	----	----	----	----	1 UNCH
3000	----	----	----/1.50A	----	1.64N	1.49 - 0.15	.1120	----	----	----	----	8261 UNCH
3050	----	----	----/1.62A	----	1.75N	1.59 - 0.16	.1184	----	----	----	----	3 UNCH
3100	----	----	----/1.70A	----	1.86N	1.69 - 0.17	.1248	----	----	----	----	1 UNCH
3200	----	----	----/1.93A	----	2.10N	1.91 - 0.19	.1385	----	----	----	----	630 UNCH
3300	----	----	----/2.17A	----	2.35N	2.15 - 0.20	.1529	----	----	----	----	2 UNCH
3400	----	----	----/2.42A	----	2.62N	2.41 - 0.21	.1681	----	----	----	----	600 UNCH
3500	----	----	----/2.70A	----	2.91N	2.68 - 0.23	.1837	----	----	40	----	6389 + 40
3600	----	----	----/2.99A	----	3.22N	2.98 - 0.24	.2002	----	----	----	----	504 UNCH
3700	----	----	----/3.30A	----	3.55N	3.29 - 0.26	.2171	----	----	----	----	1 UNCH
3750	----	----	----/3.46A	----	3.72N	3.45 - 0.27	.2257	----	----	----	----	1 UNCH
3800	----	----	----/3.62A	----	3.89N	3.61 - 0.28	.2344	----	----	----	----	1400 UNCH
4000	4.64	----	4.64/4.33A	----	4.64N	4.33 - 0.31	.2710	----	----	12	2000	9200 + 1398
4200	----	----	----/5.11A	----	5.46N	5.12 - 0.34	.3093	----	----	----	----	400 UNCH
4250	----	----	----/5.33A	----	5.68N	5.33 - 0.35	.3191	----	----	----	----	400 UNCH
4300	----	----	----/5.53A	----	5.90N	5.54 - 0.36	.3291	----	----	----	----	50 UNCH
4500	----	----	----/6.44A	----	6.85N	6.45 - 0.40	.3695	----	----	----	400	10185 UNCH
4600	----	----	----/6.91A	----	7.35N	6.94 - 0.41	.3900	----	----	----	----	200 UNCH
4650	----	----	----/7.15A	----	7.61N	7.19 - 0.42	.4004	----	----	----	----	14 UNCH
4700	----	----	----/7.40A	----	7.88N	7.44 - 0.44	.4108	----	----	----	----	301 UNCH
4750	----	----	----/7.65A	----	8.15N	7.70 - 0.45	.4212	----	----	----	----	501 UNCH
4800	8.20	----	8.32B/7.91A	----	8.42N	7.96 - 0.46	.4317	----	----	1	----	1178 + 1
4900	----	----	----/8.46A	----	8.98N	8.50 - 0.48	.4526	----	----	----	----	11 UNCH
4950	----	----	----/8.73A	----	9.27N	8.78 - 0.49	.4631	----	----	----	----	300 UNCH
5000	----	----	----/9.01A	----	9.56N	9.07 - 0.49	.4734	----	----	----	----	9124 UNCH
5100	----	----	----/9.58A	----	10.16N	9.65 - 0.51	.4942	----	----	----	----	175 UNCH
5150	----	----	----/9.87A	----	10.47N	9.95 - 0.52	.5046	----	----	----	----	190 UNCH
5200	----	----	----/10.18A	----	10.78N	10.25 - 0.53	.5150	----	----	----	----	380 UNCH
5300	----	----	----/10.80A	----	11.42N	10.87 - 0.55	.5355	----	----	----	----	62 UNCH
5350	----	----	----/11.11A	----	11.75N	11.19 - 0.56	.5457	----	----	----	----	550 UNCH
5400	----	----	----/11.43A	----	12.08N	11.52 - 0.56	.5556	----	----	----	----	25 UNCH
5450	----	----	----/11.76A	----	12.42N	11.85 - 0.57	.5657	----	----	----	----	112 UNCH
5500	----	----	----/12.07A	----	12.76N	12.18 - 0.58	.5755	----	----	----	----	4680 UNCH
5550	----	----	----/12.42A	----	13.11N	12.52 - 0.59	.5853	----	----	----	----	400 UNCH
5700	----	----	----/13.44A	----	14.18N	13.56 - 0.62	.6145	----	----	----	----	250 UNCH
5800	----	----	----/14.15A	----	14.92N	14.27 - 0.65	.6328	----	----	----	----	200 UNCH
6000	----	----	----/15.61A	----	16.43N	15.76 - 0.67	.6687	----	----	----	----	820 UNCH
6300	----	----	----/17.94A	----	18.82N	18.11 - 0.71	.7180	----	----	----	----	125 UNCH
6500	----	----	----/19.58A	----	20.49N	19.75 - 0.74	.7473	----	----	----	----	2151 UNCH
7000	----	----	----	----	24.85N	24.05 - 0.80	.8095	----	----	----	----	1908 UNCH
7500	----	----	----	----	29.41N	28.58 - 0.83	.8559	----	----	----	----	1354 UNCH
7800	----	----	----	----	32.22N	31.38 - 0.84	.8772	----	----	----	----	10 UNCH
8000	----	----	----	----	34.12N	33.26 - 0.86	.8899	----	----	----	----	776 UNCH
8100	----	----	----	----	35.07N	34.21 - 0.86	.8957	----	----	----	----	400 UNCH
8200	----	----	----	----	36.03N	35.16 - 0.87	.9016	----	----	----	----	100 UNCH
8400	----	----	----	----	37.95N	37.08 - 0.87	.9113	----	----	----	----	50 UNCH
8500	----	----	----	----	38.91N	38.04 - 0.87	.9162	----	----	----	----	76 UNCH
8700	----	----	----	----	40.85N	39.97 - 0.88	.9239	----	----	----	----	50 UNCH
8900	----	----	----	----	42.80N	41.91 - 0.89	.9315	----	----	----	----	225 UNCH
9000	----	----	----	----	43.77N	42.89 - 0.88	.9343	----	----	----	----	100 UNCH
10000	----	----	----	----	53.61N	52.70 - 0.91	.9587	----	----	----	----	1100 UNCH
10200	----	----	----	----	55.59N	54.68 - 0.91	.9628	----	----	----	----	50 UNCH
TOTAL										72	2400	71541 + 1420
JAN18												
2800	----	----	----	----	1.28N	1.16 - 0.12	.0887	----	----	----	----	1 UNCH
2900	----	----	----	----	1.46N	1.33 - 0.13	.1000	----	----	----	----	36 UNCH
2950	----	----	----	----	1.56N	1.42 - 0.14	.1058	----	----	----	----	1 UNCH
3000	----	----	----	----	1.67N	1.52 - 0.15	.1121	----	----	----	----	11 UNCH
4000	----	----	----	----	4.65N	4.35 - 0.30	.2685	----	----	----	----	100 UNCH
TOTAL												149
FEB18												
1800	----	----	----	----	0.20N	0.17 - 0.03	.0159	----	----	----	----	1 UNCH
4000	----	----	----	----	4.68N	4.38 - 0.30	.2662	----	----	----	----	100 UNCH
TOTAL												101
MAR18												
4000	----	----	----/4.65A	----	4.70N	4.41 - 0.29	.2641	----	----	----	----	100 UNCH
TOTAL												100
APR18												
4000	----	----	----	----	4.71N	4.43 - 0.28	.2617	----	----	----	----	100 UNCH
TOTAL												100
MAY18												
4000	----	----	----	----	4.74N	4.46 - 0.28	.2594	----	----	----	----	100 UNCH
TOTAL												100
JUN18												
3000	----	----	----	----	1.77N	1.64 - 0.13	.1114	----	----	----	----	202 UNCH
4000	----	----	----/4.53A	----	4.75N	4.48 - 0.27	.2571	----	----	----	----	900 UNCH
4500	----	----	----/6.56A	----	6.90N	6.54 - 0.36	.3466	----	----	----	----	1750 UNCH
5000	----	----	----/9.00A	----	9.49N	9.07 - 0.42	.4417	----	----	----	----	1323 UNCH
5200	----	----	----	----	10.67N	10.20 - 0.47	.4802	----	----	----	----	200 UNCH
5300	----	----	----	----	11.27N	10.79 - 0.48	.4993	----	----	----	----	200 UNCH
5500	----	----	----/11.93A	----	12.54N	12.01 - 0.53	.5375	----	----	----	----	200 UNCH
6000	----	----	----/15.29A	----	16.03N	15.40 - 0.63	.6282	----	----	----	----	25 UNCH
6500	----	----	----	----	19.92N	19.23 - 0.69	.7066	----	----	----	----	20 UNCH
TOTAL												4820
JUL18												
4000	----	----	----	----	4.77N	4.49 - 0.28	.2554	----	----	----	----	100 UNCH
TOTAL												100
AUG18												
4000	----	----	----	----	4.79N	4.49 - 0.30	.2536	----	----	----	----	100 UNCH
TOTAL												100
SEP18												
4000	----	----	----/4.74A	----	4.80N	4.49 - 0.31	.2517	----	----	----	----	100 UNCH
TOTAL												100
OCT18												
4000	----	----	----	----	4.79N	4.51 - 0.28	.2498	----	----	----	----	100 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO PUT		NYMEX CRUDE OIL OPTIONS (PHY)											
TOTAL												100	
NOV18													
4000	----	----	----	----	4.77N	4.52 - 0.25	.2479	----	----	----	----	100	UNCH
TOTAL												100	
DEC18													
1500	----	----	----	----	0.11N	0.10 - 0.01	.0086	----	----	----	----	3	UNCH
2000	----	----	----	----	0.39N	0.35 - 0.04	.0271	----	----	----	----	100	UNCH
2500	----	----	----	----	0.94N	0.87 - 0.07	.0606	----	----	----	----	152	UNCH
2800	----	----	----	----	1.43N	1.33 - 0.10	.0878	----	----	----	----	80	UNCH
2850	----	----	----	----	1.52N	1.42 - 0.10	.0929	----	----	----	----	40	UNCH
3000	----	----	----	----	1.82N	1.71 - 0.11	.1089	----	----	----	----	1651	UNCH
3500	----	----	----/3.03A	----	3.08N	2.92 - 0.16	.1713	----	----	----	----	1900	UNCH
4000	----	----	----/4.61A	----	4.75N	4.52 - 0.23	.2456	----	----	----	----	3950	UNCH
4500	----	----	----/6.58A	----	6.81N	6.53 - 0.28	.3293	----	----	----	----	1261	UNCH
5000	----	----	----/8.97A	----	9.29N	8.95 - 0.34	.4192	----	----	----	----	1725	UNCH
5300	----	----	----	----	10.98N	10.61 - 0.37	.4740	----	----	----	----	40	UNCH
5400	----	----	----	----	11.58N	11.20 - 0.38	.4921	----	----	----	----	1	UNCH
5500	----	----	----/11.79A	----	12.20N	11.80 - 0.40	.5103	----	----	----	----	406	UNCH
5700	----	----	----	----	13.49N	13.07 - 0.42	.5457	----	----	----	----	700	UNCH
6000	----	----	----/15.02A	----	15.57N	15.10 - 0.47	.5971	----	----	----	----	205	UNCH
6500	----	----	----/18.65A	----	19.34N	18.78 - 0.56	.6754	----	----	----	----	100	UNCH
7000	----	----	----/22.64A	----	23.42N	22.80 - 0.62	.7422	----	----	----	----	228	UNCH
7200	----	----	----	----	25.12N	24.49 - 0.63	.7655	----	----	----	----	5	UNCH
8300	----	----	----	----	35.07N	34.36 - 0.71	.8590	----	----	----	----	100	UNCH
10000	----	----	----	----	51.40N	50.65 - 0.75	.9309	----	----	----	----	300	UNCH
TOTAL												12947	
DEC19													
3500	----	----	----	----	3.18N	3.07 - 0.11	.1640	----	----	----	----	900	UNCH
4000	----	----	----	----	4.75N	4.60 - 0.15	.2312	----	----	----	----	200	UNCH
5000	----	----	----	----	9.15N	8.89 - 0.26	.3897	----	----	----	----	450	UNCH
5300	----	----	----	----	10.83N	10.53 - 0.30	.4396	----	----	----	----	22	UNCH
5500	----	----	----	----	12.03N	11.70 - 0.33	.4724	----	----	----	----	1	UNCH
6600	----	----	----	----	19.55N	19.12 - 0.43	.6412	----	----	----	----	75	UNCH
7000	----	----	----	----	22.68N	22.22 - 0.46	.6935	----	----	----	----	200	UNCH
TOTAL												1848	
JUN20													
5300	----	----	----	----	10.72N	10.45 - 0.27	.4274	----	----	----	----	9	UNCH
5600	----	----	----	----	12.52N	12.21 - 0.31	.4749	----	----	----	----	39	UNCH
TOTAL												48	
DEC20													
2000	----	----	----	----	0.54N	0.52 - 0.02	.0320	----	----	----	----	1	UNCH
3000	----	----	----	----	2.00N	1.93 - 0.07	.1041	----	----	----	----	100	UNCH
4800	----	----	----	----	7.99N	7.79 - 0.20	.3378	----	----	----	----	200	UNCH
7000	----	----	----	----	22.23N	21.86 - 0.37	.6552	----	----	----	----	600	UNCH
9100	----	----	----	----	40.38N	39.94 - 0.44	.8330	----	----	----	----	300	UNCH
TOTAL												1201	
DEC21													
7000	----	----	----	----	21.66N	21.25 - 0.41	.6361	----	----	----	----	25	UNCH
8100	----	----	----	----	30.58N	30.13 - 0.45	.7497	----	----	----	----	100	UNCH
TOTAL												125	
OH CALL		NYMEX HEATING OIL (PHY) OPTIONS											
SEP16													
10200	----	----	----	----	0.2400N	0.2682 + 0.0278	.9877	----	----	----	----	100	UNCH
11000	----	----	----	----	0.1700N	0.1914 + 0.0258	.9398	----	----	----	----	61	UNCH
11100	----	----	----	----	0.1600N	0.1822 + 0.0255	.9292	----	----	----	----	1	UNCH
11500	----	----	----	----	0.1200N	0.1467 + 0.0235	.8748	----	----	----	----	202	UNCH
12000	----	----	----	----	0.0900N	0.1063 + 0.0201	.7724	----	----	----	----	6	UNCH
12400	----	----	0.0800B/----	----	0.0600N	0.0784 + 0.0169	.6655	----	----	----	----	50	UNCH
12500	----	----	0.0800B/----	----	0.0600N	0.0721 + 0.0160	.6360	----	----	----	----	2	UNCH
12600	----	----	0.0700B/----	----	0.0500N	0.0661 + 0.0151	.6057	----	----	----	----	251	UNCH
12700	----	----	0.0600B/----	----	0.0500N	0.0605 + 0.0142	.5746	----	----	----	----	3	UNCH
12800	0.0500	----	0.0600B/0.0500	----	0.0400N	0.0551 + 0.0133	.5432	----	21	1	----	47 +	22
12900	0.0500	----	0.0500B/0.0500	----	0.0400N	0.0500 + 0.0123	.5115	----	4	1	----	12 +	5
13000	0.0400	----	0.0500B/0.0400	----	0.0300N	0.0453 + 0.0115	.4798	----	----	5	150	294 +	7
13300	----	----	0.0400B/----	----	0.0200N	0.0330 + 0.0090	.3866	----	----	----	----	3	UNCH
13500	0.0300	----	0.0300B/0.0300	----	0.0200N	0.0263 + 0.0075	.3282	----	----	7	----	245 +	3
13600	----	----	0.0200B/----	----	0.0200N	0.0233 + 0.0068	.3002	----	----	----	----	50	UNCH
13700	----	----	#0.0200B/----	----	0.0100N	0.0206 + 0.0062	.2735	----	----	----	----	1	UNCH
13800	0.0200	----	0.0200B/0.0200	----	0.0100N	0.0182 + 0.0056	.2485	----	25	2	----	76 +	25
13900	----	----	0.0200B/----	----	0.0100N	0.0159 + 0.0049	.2240	----	----	----	----	1	UNCH
14000	----	----	0.0100B/----	----	0.0100N	0.0139 + 0.0044	.2014	----	----	----	----	809	UNCH
14100	----	----	0.0100B/----	----	0.0100N	0.0121 + 0.0039	.1803	----	----	----	----	1	UNCH
14200	----	----	0.0100B/----	----	0.0100N	0.0105 + 0.0035	.1607	----	----	----	----	1	UNCH
14300	----	----	0.0100B/----	----	0.0100N	0.0091 + 0.0031	.1427	----	----	----	----	55	UNCH
14400	----	----	0.0100B/----	----	0.0100N	0.0078 + 0.0027	.1257	----	----	----	----	16	UNCH
14500	0.0100	----	0.0100/*0.0100	----	0.0000N	0.0067 + 0.0024	.1106	----	----	1	----	476 +	1
14600	----	----	0.0100B/----	----	0.0000N	0.0057 + 0.0020	.0965	----	----	----	----	100	UNCH
14700	----	----	0.0000B/----	----	0.0000N	0.0049 + 0.0018	.0846	----	----	----	----	20	UNCH
14800	----	----	0.0000B/----	----	0.0000N	0.0041 + 0.0015	.0727	----	----	----	----	54	UNCH
15000	----	----	0.0000B/----	----	0.0000N	0.0029 + 0.0010	.0538	----	----	----	----	1394	UNCH
15100	----	----	0.0000B/----	----	0.0000N	0.0025 + 0.0009	.0469	----	----	----	----	8	UNCH
15200	----	----	----	----	0.0000N	0.0021 + 0.0008	.0402	----	----	----	----	101	UNCH
15300	----	----	----	----	0.0000N	0.0018 + 0.0007	.0348	----	----	----	----	47	UNCH
15400	----	----	----	----	0.0000N	0.0015 + 0.0006	.0295	----	----	----	----	284	UNCH
15500	----	----	----	----	0.0000N	0.0012 + 0.0004	.0242	----	----	----	----	556	UNCH
15700	----	----	----	----	0.0000N	0.0009 + 0.0004	.0184	----	----	----	----	24	UNCH
15800	----	----	----	----	0.0000N	0.0007 + 0.0003	.0147	----	----	----	----	11	UNCH
16000	----	----	----	----	0.0000N	0.0005 + 0.0002	.0107	----	----	----	----	336	UNCH
16200	----	----	----	----	0.0000N	0.0003 + 0.0001	.0067	----	----	----	----	2	UNCH
16300	----	----	----	----	0.0000N	0.0003 + 0.0001	.0065	----	----	----	----	8	UNCH
16400	----	----	----	----	0.0000N	0.0002 + 0.0001	.0045	----	----	----	----	3	UNCH
16500	----	----	----	----	0.0000N	0.0002 + 0.0001	.0044	----	----	----	----	68	UNCH
16900	----	----	----	----	0.0000N	0.0001 UNCH	.0022	----	----	----	----	3	UNCH
17000	----	----	----	----	0.0000N	0.0001 UNCH	.0018	----	----	----	----	1092	UNCH
17100	----	----	----	----	0.0000N	0.0001 UNCH	.0015	----	----	----	----	3	UNCH
17300	----	----	----	----	0.0000N	0.0001 UNCH	.0010	----	----	----	----	2	UNCH
17500	----	----	----	----	0.0000N	0.0001 UNCH	.0006	----	----	----	----	503	UNCH
18000	----	----	----	----	0.0000N	0.0001 UNCH	.0002	----	----	----	----	501	UNCH
19000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1	UNCH
19200	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1	UNCH
19500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	600	UNCH
21000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	5	UNCH
TOTAL									50	17	150	8491 +	63
OCT16													
10900	----	----	----	----	0.2100N	0.2311 + 0.0242	.8974	----	----	----	----	100	UNCH
11000	----	----	----	----	0.2000N	0.2224 + 0.0239	.8870	----	----	----	----	101	UNCH
11200	----	----	----	----	0.1800N	0.2054 + 0.0232	.8641	----	----	----	----	1	UNCH
11400	----	----	----	----	0.1700N	0.1889 + 0.0224	.8386	----	----	----	----	1	UNCH
11900	----	----	----	----	0.1300N	0.1503 + 0.0201	.7629	----	----	----	----	1	UNCH
12400	----	----	----	----	0.1000N	0.1160 + 0.0174	.6723	----	----	----	----	50	UNCH
12500	----	----	0.1000B/----	----	0.0900N	0.1098 + 0.0169	.6527	----	----	----	----	3	UNCH
12600	----	----	0.1000B/----	----	0.0900N	0.1037 + 0.0163	.6327	----	----	----	----	2	UNCH
12800	----	----	0.1000B/----	----	0.0800N	0.0921 + 0.0151	.5920	----	----	----	----	50	UNCH
12900	----	----	0.0900B/----	----	0.0700N	0.0867 + 0.0146	.5712	----	----	----	----	1	UNCH
13000	0.0800	----	0.0800B/0.0800	----	0.0700N	0.0814 + 0.0139	.5503	----	----	1	----	200	UNCH
13100	----	----	0.0800B/----	----	0.0600N	0.0763 + 0.0132	.5292	----	----	----	----	71	UNCH
13200	----	----	0.0700B/----	----	0.0600N	0.0715 + 0.0127	.5081	----	----	----	----	3	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OH CALL		NYMEX HEATING OIL (PHY) OPTIONS										
OCT16												
13300	----	----	#0.0700B/----	----	0.0500N	0.0669 + 0.0121	.4871	----	----	----	----	1 UNCH
13400	----	----	0.0700B/----	----	0.0500N	0.0625 + 0.0116	.4661	----	----	----	----	301 UNCH
13500	----	----	0.0600B/----	----	0.0500N	0.0583 + 0.0110	.4453	----	----	----	----	311 UNCH
13800	----	----	0.0500B/----	----	0.0400N	0.0469 + 0.0094	.3841	----	----	----	----	2 UNCH
14000	----	----	0.0400B/----	----	0.0300N	0.0402 + 0.0083	.3449	----	----	----	----	221 UNCH
14200	----	----	0.0400B/----	----	0.0300N	0.0343 + 0.0074	.3075	----	----	----	----	2 UNCH
14300	----	----	0.0300B/----	----	0.0200N	0.0316 + 0.0070	.2896	----	----	----	----	200 UNCH
14400	----	----	0.0300B/----	----	0.0200N	0.0291 + 0.0066	.2723	----	----	----	----	3 UNCH
14500	----	----	0.0300B/----	----	0.0200N	0.0267 + 0.0061	.2553	----	----	----	----	11 UNCH
14600	----	----	0.0300B/----	----	0.0200N	0.0244 + 0.0056	.2387	----	----	----	----	1 UNCH
14700	----	----	0.0200B/----	----	0.0200N	0.0224 + 0.0053	.2234	----	----	----	----	56 UNCH
14800	----	----	0.0200B/----	----	0.0200N	0.0204 + 0.0049	.2080	----	----	----	----	1 UNCH
14900	----	----	0.0200B/----	----	0.0100N	0.0186 + 0.0044	.1936	----	----	----	----	1 UNCH
15000	----	----	0.0200B/----	----	0.0100N	0.0169 + 0.0040	.1796	----	----	----	----	385 UNCH
15100	----	----	0.0200B/----	----	0.0100N	0.0154 + 0.0037	.1668	----	----	----	----	326 UNCH
15200	----	----	0.0100B/----	----	0.0100N	0.0140 + 0.0033	.1545	----	----	----	----	200 UNCH
15300	----	----	0.0100B/----	----	0.0100N	0.0128 + 0.0031	.1435	----	----	----	----	221 UNCH
15400	----	----	0.0100B/----	----	0.0100N	0.0117 + 0.0029	.1331	----	----	----	----	28 UNCH
15500	----	----	0.0100B/----	----	0.0100N	0.0106 + 0.0026	.1227	----	----	----	----	9 UNCH
15600	----	----	0.0100B/----	----	0.0100N	0.0096 + 0.0024	.1131	----	----	----	----	76 UNCH
15700	----	----	0.0100B/----	----	0.0100N	0.0087 + 0.0022	.1041	----	----	----	----	3 UNCH
15800	----	----	0.0100B/----	----	0.0100N	0.0079 + 0.0020	.0959	----	----	----	----	4 UNCH
15900	----	----	0.0100B/----	----	0.0100N	0.0072 + 0.0019	.0886	----	----	----	----	4 UNCH
16000	----	----	0.0100B/----	----	0.0000N	0.0065 + 0.0017	.0812	----	----	----	----	1855 UNCH
16300	----	----	0.0000B/----	----	0.0000N	0.0048 + 0.0013	.0625	----	----	----	----	1 UNCH
16500	----	----	0.0000B/----	----	0.0000N	0.0039 + 0.0010	.0521	----	----	----	----	56 UNCH
16900	----	----	----	----	0.0000N	0.0026 + 0.0007	.0363	----	----	----	----	4 UNCH
17000	----	----	----	----	0.0000N	0.0023 + 0.0006	.0326	----	----	----	----	327 UNCH
17200	----	----	----	----	0.0000N	0.0019 + 0.0005	.0274	----	----	----	----	2 UNCH
17400	----	----	----	----	0.0000N	0.0015 + 0.0004	.0222	----	----	----	----	1 UNCH
17500	----	----	----	----	0.0000N	0.0014 + 0.0004	.0207	----	----	----	----	51 UNCH
17600	----	----	----	----	0.0000N	0.0013 + 0.0004	.0193	----	----	----	----	4 UNCH
18000	----	----	----	----	0.0000N	0.0008 + 0.0002	.0124	----	----	----	----	110 UNCH
20000	----	----	----	----	0.0000N	0.0001 UNCH	.0017	----	----	----	----	3 UNCH
21000	----	----	----	----	0.0000N	0.0001 UNCH	.0005	----	----	----	----	50 UNCH
TOTAL										1		5415
NOV16												
11200	----	----	----	----	0.2100N	0.2351 + 0.0241	.8419	----	----	----	----	100 UNCH
11500	----	----	----	----	0.1900N	0.2114 + 0.0231	.8078	----	----	----	----	5 UNCH
11700	----	----	----	----	0.1700N	0.1962 + 0.0223	.7826	----	----	----	----	1 UNCH
12000	----	----	----	----	0.1500N	0.1745 + 0.0211	.7425	----	----	----	----	2 UNCH
12100	----	----	----	----	0.1500N	0.1676 + 0.0208	.7286	----	----	----	----	1 UNCH
12400	----	----	----	----	0.1300N	0.1477 + 0.0195	.6841	----	----	----	----	162 UNCH
12500	----	----	----	----	0.1200N	0.1413 + 0.0190	.6687	----	----	----	----	8 UNCH
12900	----	----	----	----	0.1000N	0.1175 + 0.0172	.6049	----	----	----	----	1 UNCH
13000	----	----	#0.1100B/----	----	0.1000N	0.1120 + 0.0167	.5884	----	----	----	----	8 UNCH
13100	----	----	#0.1100B/----	----	0.0900N	0.1066 + 0.0162	.5719	----	----	----	----	1 UNCH
13400	----	----	0.0900B/----	----	0.0800N	0.0916 + 0.0146	.5217	----	----	----	----	1 UNCH
13500	----	----	0.0900B/----	----	0.0700N	0.0869 + 0.0141	.5050	----	----	----	----	6 UNCH
13600	----	----	0.0800B/----	----	0.0700N	0.0824 + 0.0136	.4882	----	----	----	----	3 UNCH
13800	----	----	0.0800B/----	----	0.0600N	0.0740 + 0.0127	.4551	----	----	----	----	4 UNCH
13900	----	----	0.0700B/----	----	0.0600N	0.0700 + 0.0122	.4387	----	----	----	----	1 UNCH
14000	----	----	0.0700B/----	----	0.0500N	0.0661 + 0.0117	.4223	----	----	----	----	79 UNCH
14200	----	----	0.0600B/----	----	0.0500N	0.0589 + 0.0108	.3904	----	----	----	----	1 UNCH
14500	----	----	0.0500B/----	----	0.0400N	0.0492 + 0.0096	.3441	----	----	----	----	4 UNCH
14600	----	----	0.0500B/----	----	0.0400N	0.0462 + 0.0091	.3291	----	----	----	----	1 UNCH
14700	----	----	0.0400B/----	----	0.0300N	0.0434 + 0.0087	.3145	----	----	----	----	2 UNCH
14800	----	----	0.0400B/----	----	0.0300N	0.0407 + 0.0083	.3002	----	----	----	----	4 UNCH
14900	----	----	0.0400B/----	----	0.0300N	0.0381 + 0.0079	.2861	----	----	----	----	1 UNCH
15000	----	----	0.0400B/----	----	0.0300N	0.0357 + 0.0075	.2726	----	----	----	----	62 UNCH
15100	----	----	0.0300B/----	----	0.0300N	0.0334 + 0.0071	.2594	----	----	----	----	1 UNCH
15400	----	----	0.0300B/----	----	0.0200N	0.0272 + 0.0057	.2220	----	----	----	----	4 UNCH
15700	----	----	0.0200B/----	----	0.0200N	0.0223 + 0.0049	.1896	----	----	----	----	1 UNCH
15800	----	----	#0.0200B/----	----	0.0200N	0.0208 + 0.0046	.1794	----	----	----	----	1 UNCH
16000	----	----	0.0200B/----	----	0.0100N	0.0181 + 0.0041	.1604	----	----	----	----	31 UNCH
16300	----	----	#0.0100B/----	----	0.0100N	0.0147 + 0.0035	.1351	----	----	----	----	1 UNCH
16500	----	----	0.0100B/----	----	0.0100N	0.0127 + 0.0031	.1198	----	----	----	----	4 UNCH
16600	----	----	#0.0100B/----	----	0.0100N	0.0118 + 0.0028	.1127	----	----	----	----	1 UNCH
17600	----	----	----	----	0.0000N	0.0058 + 0.0014	.0611	----	----	----	----	4 UNCH
18000	----	----	----	----	0.0000N	0.0044 + 0.0011	.0477	----	----	----	----	1 UNCH
18400	----	----	----	----	0.0000N	0.0033 + 0.0008	.0369	----	----	----	----	2 UNCH
19500	----	----	----	----	0.0000N	0.0015 + 0.0004	.0180	----	----	----	----	1 UNCH
TOTAL												510
DEC16												
8600	----	----	----	----	0.4700N	0.4937 + 0.0285	.9776	----	----	----	----	25 UNCH
9600	----	----	----	----	0.3700N	0.3995 + 0.0275	.9420	----	----	----	----	200 UNCH
10000	----	----	----	----	0.3400N	0.3634 + 0.0270	.9192	----	----	----	----	1 UNCH
10200	----	----	----	----	0.3200N	0.3457 + 0.0267	.9080	----	----	----	----	200 UNCH
10500	----	----	----	----	0.2900N	0.3197 + 0.0260	.8861	----	----	----	----	100 UNCH
11000	----	----	----	----	0.2500N	0.2782 + 0.0249	.8455	----	----	----	----	150 UNCH
11100	----	----	----	----	0.2500N	0.2702 + 0.0247	.8371	----	----	----	----	50 UNCH
11300	----	----	----	----	0.2300N	0.2545 + 0.0242	.8179	----	----	----	----	150 UNCH
11400	----	----	----	----	0.2200N	0.2468 + 0.0239	.8079	----	----	----	----	25 UNCH
11500	----	----	----	----	0.2200N	0.2392 + 0.0237	.7972	----	----	----	----	56 UNCH
11700	----	----	----	----	0.2000N	0.2243 + 0.0231	.7761	----	----	----	----	401 UNCH
11800	----	----	----	----	0.1900N	0.2171 + 0.0228	.7645	----	----	----	----	101 UNCH
11900	----	----	----	----	0.1900N	0.2099 + 0.0224	.7532	----	----	----	----	1 UNCH
12000	----	----	----	----	0.1800N	0.2029 + 0.0221	.7415	----	----	----	----	157 UNCH
12100	----	----	----	----	0.1700N	0.1960 + 0.0218	.7297	----	----	----	----	1 UNCH
12200	----	----	----	----	0.1700N	0.1892 + 0.0215	.7175	----	----	----	----	246 UNCH
12300	----	----	----	----	0.1600N	0.1825 + 0.0211	.7050	----	----	----	----	25 UNCH
12400	----	----	----	----	0.1600N	0.1760 + 0.0207	.6926	----	----	----	----	314 UNCH
12500	----	----	----	----	0.1500N	0.1696 + 0.0204	.6796	----	----	----	----	523 UNCH
12600	----	----	----	----	0.1400N	0.1633 + 0.0200	.6667	----	----	----	----	600 UNCH
12700	----	----	----	----	0.1400N	0.1572 + 0.0197	.6533	----	----	----	----	337 UNCH
12800	----	----	----	----	0.1300N	0.1512 + 0.0193	.6400	----	----	----	----	1 UNCH
12900	----	----	----	----	0.1300N	0.1453 + 0.0189	.6264	----	----	----	----	50 UNCH
13000	----	----	----	----	0.1200N	0.1395 + 0.0184	.6127	----	----	----	----	718 UNCH
13100	----	----	----	----	0.1200N	0.1339 + 0.0180	.5988	----	----	----	----	131 UNCH
13200	----	----	----	----	0.1100N	0.1285 + 0.0177	.5849	----	----	----	----	301 UNCH
13300	----	----	----	----	0.1100N	0.1231 + 0.0171	.5708	----	----	----	----	428 UNCH
13400	----	----	----	----	0.1000N	0.1179 + 0.0165	.5566	----	----	----	----	227 UNCH
13500	----	----	----	----	0.1000N	0.1129 + 0.0160	.5424	----	----	----	150	958 + 150
13600	----	----	----	----	0.0900N	0.1081 + 0.0156	.5282	----	----	----	----	100 UNCH
13700	----	----	----	----	0.0900N	0.1034 + 0.0151	.5140	----	----	----	----	404 UNCH
13800	----	----	----	----	0.0800N	0.0989 + 0.0147	.4998	----	----	----	----	2 UNCH
13900	----	----	----	----	0.0800N	0.0946 + 0.0144	.4857	----	----	----	----	109 UNCH
14000	----	----	----	----	0.0800N	0.0904 + 0.0140	.4717	----	----	----	----	389 UNCH
14100	----	----	----	----	0.0700N	0.0863 + 0.0136	.4577	----	----	----	----	100 UNCH
14200	----	----	----	----	0.0700N	0.0823 + 0.0131	.4437	----	----	----	----	228 UNCH
14300	----	----	----	----	0.0700N	0.0785 + 0.0127	.4299	----	----	----	----	276 UNCH
14400	----	----	----	----	0.0600N	0.0748 + 0.0123	.4162	----	----	----	----	52 UNCH
14500	----	----	----	----	0.0600N	0.0712 + 0.0119	.4026	----	----	----	----	32 UNCH
14600	----	----	----	----	0.0600N	0.0677 + 0.0115	.3891	----	----	----	----	152 UNCH
14800	----	----	----	----	0.0500N	0.0612 + 0.0107	.3628	----	----	----	----	100 UNCH
14900	----	----	----	----	0.0500N	0.0581 + 0.0103	.3498	----	----	----	----	217 UNCH
15000	----	----	----	----	0.0500N	0.0552 + 0.0100	.3373	----	----	----	----	1666 UNCH
15100	----	----	----	----	0.0400N	0.0523 + 0.0096	.3246	----	----	----	----	325 UNCH
15200	----	----	----	----	0.0400N	0.0496 + 0.0093	.3124	----	----	----	----	51 UNCH
15300	----	----	----	----	0.0400N	0.0469 + 0.0087	.3002	----	----	----	----	900 UNCH
15400	----	----	----	----	0.0400N	0.0444 + 0.0082	.2884	----	----	----	----	600 UNCH
15500	----	----	----	----	0.0300N	0.0420 + 0.0078	.2768	----	----	----	----	1451 UNCH
15600	----	----	----	----	0.0300N	0.0398 + 0.0074	.2658	----	----	----	----	792 UNCH
15700	----	----	----	----	0.0300N	0.0378 + 0.0072	.2554	----	----	----	----	453 UNCH
15800	----	----	----	----	0.0300N	0.0358 + 0.0069	.2450	----	----	----	----	352 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OH CALL		NYMEX HEATING OIL (PHY) OPTIONS										
DEC16												
16000	----	----	----	----	0.0300N	0.0321 + 0.0063	.2252	----	----	----	----	1449 UNCH
16100	----	----	----	----	0.0200N	0.0304 + 0.0060	.2157	----	----	----	----	202 UNCH
16200	----	----	----	----	0.0200N	0.0288 + 0.0058	.2067	----	----	----	----	4 UNCH
16300	----	----	0.0200B/----	----	0.0200N	0.0272 + 0.0055	.1976	----	----	----	----	153 UNCH
16400	----	----	----	----	0.0200N	0.0257 + 0.0053	.1889	----	----	----	----	2 UNCH
16500	----	----	----	----	0.0200N	0.0243 + 0.0050	.1806	----	----	----	----	480 UNCH
16600	----	----	----	----	0.0200N	0.0230 + 0.0049	.1728	----	----	----	----	200 UNCH
16800	----	----	----	----	0.0200N	0.0205 + 0.0043	.1574	----	----	----	----	2 UNCH
16900	----	----	----	----	0.0200N	0.0193 + 0.0040	.1500	----	----	----	----	50 UNCH
17000	----	----	----	----	0.0100N	0.0182 + 0.0037	.1430	----	----	----	----	1051 UNCH
17100	----	----	----	----	0.0100N	0.0173 + 0.0036	.1369	----	----	----	----	25 UNCH
17200	----	----	----	----	0.0100N	0.0164 + 0.0034	.1308	----	----	----	----	205 UNCH
17400	----	----	----	----	0.0100N	0.0147 + 0.0031	.1193	----	----	----	----	2 UNCH
17500	----	----	----	----	0.0100N	0.0139 + 0.0029	.1138	----	----	----	----	1476 UNCH
18000	----	----	----	----	0.0100N	0.0106 + 0.0023	.0901	----	----	----	----	1050 UNCH
18400	----	----	----	----	0.0100N	0.0085 + 0.0019	.0743	----	----	----	----	2 UNCH
18500	----	----	----	----	0.0100N	0.0081 + 0.0018	.0712	----	----	----	----	300 UNCH
19000	----	----	----	----	0.0000N	0.0062 + 0.0015	.0562	----	----	----	----	153 UNCH
19500	----	----	----	----	0.0000N	0.0047 + 0.0011	.0439	----	----	----	----	2 UNCH
20000	----	----	----	----	0.0000N	0.0036 + 0.0009	.0345	----	----	----	----	325 UNCH
TOTAL											150	22361 + 150
JAN17												
8400	----	----	----	----	0.5100N	0.5333 + 0.0273	.9782	----	----	----	----	300 UNCH
8600	----	----	----	----	0.4900N	0.5141 + 0.0270	.9734	----	----	----	----	250 UNCH
9900	----	----	----	----	0.3700N	0.3942 + 0.0248	.9187	----	----	----	----	100 UNCH
10200	----	----	----	----	0.3400N	0.3679 + 0.0240	.9028	----	----	----	----	200 UNCH
10300	----	----	----	----	0.3400N	0.3593 + 0.0238	.8963	----	----	----	----	200 UNCH
10800	----	----	----	----	0.3000N	0.3175 + 0.0224	.8603	----	----	----	----	1 UNCH
10900	----	----	----	----	0.2900N	0.3094 + 0.0222	.8523	----	----	----	----	8 UNCH
11500	----	----	----	----	0.2400N	0.2627 + 0.0202	.7994	----	----	----	----	6 UNCH
11600	----	----	----	----	0.2400N	0.2553 + 0.0199	.7897	----	----	----	----	1 UNCH
11700	----	----	----	----	0.2300N	0.2480 + 0.0195	.7798	----	----	----	----	2 UNCH
11800	----	----	----	----	0.2200N	0.2408 + 0.0191	.7692	----	----	----	----	2 UNCH
11900	----	----	----	----	0.2100N	0.2337 + 0.0188	.7593	----	----	----	----	2 UNCH
12000	----	----	----	----	0.2100N	0.2268 + 0.0185	.7484	----	----	----	----	15 UNCH
12200	----	----	----	----	0.2000N	0.2132 + 0.0178	.7269	----	----	----	----	11 UNCH
12300	----	----	----	----	0.1900N	0.2065 + 0.0173	.7158	----	----	----	----	1 UNCH
12400	----	----	----	----	0.1800N	0.2000 + 0.0170	.7043	----	----	----	----	14 UNCH
12500	----	----	----	----	0.1800N	0.1936 + 0.0166	.6928	----	----	----	----	22 UNCH
12700	----	----	----	----	0.1700N	0.1812 + 0.0159	.6695	----	----	----	----	2 UNCH
12800	----	----	----	----	0.1600N	0.1752 + 0.0155	.6576	----	----	----	----	1 UNCH
13000	----	----	----	----	0.1500N	0.1634 + 0.0147	.6333	----	----	----	----	10 UNCH
13100	----	----	----	----	0.1400N	0.1578 + 0.0144	.6211	----	----	----	----	2 UNCH
13200	----	----	----	----	0.1400N	0.1522 + 0.0140	.6088	----	----	----	----	1 UNCH
13400	----	----	----	----	0.1300N	0.1415 + 0.0133	.5838	----	----	----	----	3 UNCH
13500	----	----	----	----	0.1200N	0.1363 + 0.0128	.5713	----	----	----	----	8 UNCH
13600	----	----	----	----	0.1200N	0.1313 + 0.0124	.5587	----	----	----	----	41 UNCH
13700	0.1300	----	0.1300/*0.130	----	0.1100N	0.1263 + 0.0118	.5460	----	----	1	----	12 + 1
13800	----	----	----	----	0.1100N	0.1216 + 0.0115	.5334	----	----	----	----	1 UNCH
13900	----	----	----	----	0.1100N	0.1170 + 0.0111	.5208	----	----	----	----	1 UNCH
14000	----	----	----	----	0.1000N	0.1125 + 0.0107	.5082	----	----	----	----	29 UNCH
14300	----	----	----	----	0.0900N	0.0999 + 0.0098	.4707	----	----	----	----	3 UNCH
14400	----	----	----	----	0.0900N	0.0959 + 0.0094	.4583	----	----	----	----	4 UNCH
14500	----	----	----	----	0.0800N	0.0920 + 0.0091	.4460	----	----	----	----	7 UNCH
14700	----	----	----	----	0.0800N	0.0846 + 0.0085	.4217	----	----	----	----	2 UNCH
14900	----	----	----	----	0.0700N	0.0776 + 0.0078	.3977	----	----	----	----	50 UNCH
15000	----	----	----	----	0.0700N	0.0743 + 0.0075	.3860	----	----	----	----	16 UNCH
15100	----	----	----	----	0.0600N	0.0711 + 0.0073	.3743	----	----	----	----	107 UNCH
15200	----	----	----	----	0.0600N	0.0680 + 0.0070	.3629	----	----	----	----	4 UNCH
15300	----	----	----	----	0.0600N	0.0650 + 0.0067	.3515	----	----	----	----	5 UNCH
15400	----	----	----	----	0.0600N	0.0621 + 0.0064	.3403	----	----	----	----	6 UNCH
15500	----	----	----	----	0.0500N	0.0593 + 0.0060	.3293	----	----	----	----	13 UNCH
15600	----	----	----	----	0.0500N	0.0566 + 0.0056	.3185	----	----	----	----	3 UNCH
15700	----	----	----	----	0.0500N	0.0539 + 0.0051	.3076	----	----	----	----	2 UNCH
15800	----	----	----	----	0.0500N	0.0516 + 0.0050	.2976	----	----	----	----	5 UNCH
16000	----	----	----	----	0.0400N	0.0471 + 0.0045	.2779	----	----	----	----	52 UNCH
16300	----	----	----	----	0.0400N	0.0410 + 0.0039	.2500	----	----	----	----	1 UNCH
16800	----	----	----	----	0.0300N	0.0324 + 0.0031	.2081	----	----	----	----	5 UNCH
16900	----	----	----	----	0.0300N	0.0308 + 0.0029	.2000	----	----	----	----	2 UNCH
17400	----	----	----	----	0.0200N	0.0243 + 0.0020	.1652	----	----	----	----	8 UNCH
17500	----	----	----	----	0.0200N	0.0232 + 0.0019	.1590	----	----	----	----	2 UNCH
17700	----	----	----	----	0.0200N	0.0211 + 0.0017	.1470	----	----	----	----	1 UNCH
18000	----	----	----	----	0.0200N	0.0183 + 0.0014	.1305	----	----	----	----	1 UNCH
19000	----	----	----	----	0.0100N	0.0114 + 0.0008	.0872	----	----	----	----	25 UNCH
19300	----	----	----	----	0.0100N	0.0099 + 0.0007	.0771	----	----	----	----	2 UNCH
19500	----	----	----	----	0.0100N	0.0090 + 0.0006	.0710	----	----	----	----	3 UNCH
19700	----	----	----	----	0.0100N	0.0082 + 0.0005	.0654	----	----	----	----	2 UNCH
20500	----	----	----	----	0.0100N	0.0056 + 0.0003	.0467	----	----	----	----	1 UNCH
TOTAL										1		1578 + 1
FEB17												
9000	----	----	----	----	0.4700N	0.4919 + 0.0256	.9512	----	----	----	----	100 UNCH
9300	----	----	----	----	0.4400N	0.4645 + 0.0250	.9391	----	----	----	----	100 UNCH
9600	----	----	----	----	0.4100N	0.4377 + 0.0245	.9250	----	----	----	----	100 UNCH
9800	----	----	----	----	0.4000N	0.4201 + 0.0241	.9147	----	----	----	----	200 UNCH
10200	----	----	----	----	0.3600N	0.3858 + 0.0232	.8914	----	----	----	----	400 UNCH
10300	----	----	----	----	0.3500N	0.3774 + 0.0230	.8851	----	----	----	----	100 UNCH
10600	----	----	----	----	0.3300N	0.3527 + 0.0223	.8648	----	----	----	----	100 UNCH
10900	----	----	----	----	0.3100N	0.3287 + 0.0215	.8427	----	----	----	----	8 UNCH
11400	----	----	----	----	0.2700N	0.2904 + 0.0201	.8020	----	----	----	----	1 UNCH
11500	----	----	----	----	0.2600N	0.2830 + 0.0197	.7933	----	----	----	----	6 UNCH
11700	----	----	----	----	0.2500N	0.2686 + 0.0191	.7752	----	----	----	----	1 UNCH
11800	----	----	----	----	0.2400N	0.2615 + 0.0188	.7655	----	----	----	----	3 UNCH
11900	----	----	----	----	0.2400N	0.2546 + 0.0185	.7564	----	----	----	----	2 UNCH
12000	----	----	----	----	0.2300N	0.2477 + 0.0181	.7466	----	----	----	----	14 UNCH
12200	----	----	----	----	0.2200N	0.2343 + 0.0175	.7272	----	----	----	----	11 UNCH
12300	----	----	----	----	0.2100N	0.2278 + 0.0172	.7171	----	----	----	----	1 UNCH
12400	----	----	----	----	0.2000N	0.2214 + 0.0169	.7067	----	----	----	----	12 UNCH
12500	----	----	----	----	0.2000N	0.2150 + 0.0165	.6964	----	----	----	----	23 UNCH
12600	----	----	----	----	0.1900N	0.2088 + 0.0162	.6861	----	----	----	----	1 UNCH
12700	----	----	----	----	0.1900N	0.2027 + 0.0159	.6755	----	----	----	----	3 UNCH
12800	----	----	----	----	0.1800N	0.1967 + 0.0156	.6648	----	----	----	----	1 UNCH
13000	----	----	----	----	0.1700N	0.1850 + 0.0149	.6432	----	----	----	----	21 UNCH
13100	----	----	----	----	0.1600N	0.1794 + 0.0146	.6323	----	----	----	----	6 UNCH
13200	----	----	----	----	0.1600N	0.1738 + 0.0143	.6213	----	----	----	----	1 UNCH
13400	----	----	----	----	0.1500N	0.1630 + 0.0136	.5991	----	----	----	----	1 UNCH
13500	----	----	----	----	0.1400N	0.1578 + 0.0133	.5879	----	----	----	----	77 UNCH
13600	----	----	----	----	0.1400N	0.1526 + 0.0128	.5767	----	----	----	----	2 UNCH
13900	----	----	----	----	0.1300N	0.1380 + 0.0118	.5429	----	----	----	----	2 UNCH
14000	----	----	----	----	0.1200N	0.1334 + 0.0115	.5317	----	----	----	----	29 UNCH
14100	----	----	----	----	0.1200N	0.1289 + 0.0112	.5204	----	----	----	----	1 UNCH
14200	----	----	----	----	0.1100N	0.1245 + 0.0109	.5092	----	----	----	----	4 UNCH
14500	----	----	----	----	0.1000N	0.1119 + 0.0099	.4757	----	----	----	----	10 UNCH
14600	----	----	----	----	0.1000N	0.1079 + 0.0096	.4646	----	----	----	----	1 UNCH
14700	----	----	----	----	0.0900N	0.1041 + 0.0094	.4537	----	----	----	----	1 UNCH
14800	----	----	----	----	0.0900N	0.1003 + 0.0091	.4427	----	----	----	----	1 UNCH
15100	----	----	----	----	0.0800N	0.0896 + 0.0083	.4105	----	----	----	----	1 UNCH
15200	----	----	----	----	0.0800N	0.0862 + 0.0080	.3998	----	----	----	----	3 UNCH
15300	----	----	----	----	0.0800N	0.0829 + 0.0077	.3893	----	----	----	----	187 UNCH
15400	----	----	----	----	0.0700N	0.0797 + 0.0074	.3789	----	----	----	----	33 UNCH
15500	----	----	----	----	0.0700N	0.0766 + 0.0072	.3686	----	----	----	----	20 UNCH
15600	----	----	----	----	0.0700N	0.0736 + 0.0068	.3584	----	----	----	----	5 UNCH
15700	----	----	----	----	0.0600N	0.0707 + 0.0063	.3484	----	----	----	----	6 UNCH
15800	----	----	----	----	0.0600N	0.0679 + 0.0059	.3386	----	----	----	----	206 UNCH
15900	----	----	----	----	0.0600N	0.0653 + 0.0057	.3291	----	----	----	----	1 UNCH
16000	----	----	----	----	0.0600N	0.0628 + 0.0054	.3198	----	----	----	----	9 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OH CALL		NYMEX HEATING OIL (PHY) OPTIONS										
FEB17												
16200	----	----	----	----	0.0500N	0.0582 + 0.0051	.3020	----	----	----	----	1 UNCH
16800	----	----	----	----	0.0400N	0.0458 + 0.0040	.2518	----	----	----	----	5 UNCH
17000	----	----	----	----	0.0400N	0.0422 + 0.0036	.2363	----	----	----	----	11 UNCH
17500	----	----	----	----	0.0300N	0.0345 + 0.0028	.2015	----	----	----	----	2 UNCH
17600	----	----	----	----	0.0300N	0.0331 + 0.0026	.1949	----	----	----	----	2 UNCH
18500	----	----	----	----	0.0200N	0.0230 + 0.0017	.1447	----	----	----	----	1 UNCH
19500	----	----	----	----	0.0100N	0.0153 + 0.0010	.1026	----	----	----	----	3 UNCH
19900	----	----	----	----	0.0100N	0.0130 + 0.0008	.0892	----	----	----	----	2 UNCH
20500	----	----	----	----	0.0100N	0.0102 + 0.0006	.0723	----	----	----	----	1 UNCH
TOTAL												1843
MAR17												
10900	----	----	----	----	0.3200N	0.3403 + 0.0203	.8335	----	----	----	----	8 UNCH
11300	----	----	----	----	0.2900N	0.3100 + 0.0192	.8036	----	----	----	----	200 UNCH
11400	----	----	----	----	0.2800N	0.3027 + 0.0190	.7954	----	----	----	----	1 UNCH
11500	----	----	----	----	0.2800N	0.2954 + 0.0186	.7871	----	----	----	----	5 UNCH
11800	----	----	----	----	0.2600N	0.2742 + 0.0176	.7608	----	----	----	----	500 UNCH
12000	----	----	----	----	0.2400N	0.2606 + 0.0170	.7429	----	----	----	----	11 UNCH
12200	----	----	----	----	0.2300N	0.2475 + 0.0164	.7247	----	----	----	----	11 UNCH
12300	----	----	----	----	0.2300N	0.2411 + 0.0161	.7152	----	----	----	----	1 UNCH
12400	----	----	----	----	0.2200N	0.2348 + 0.0158	.7057	----	----	----	----	12 UNCH
12500	----	----	----	----	0.2100N	0.2286 + 0.0155	.6960	----	----	----	----	20 UNCH
12700	----	----	----	----	0.2000N	0.2165 + 0.0149	.6764	----	----	----	----	2 UNCH
12800	----	----	----	----	0.2000N	0.2106 + 0.0146	.6664	----	----	----	----	2 UNCH
13000	----	----	----	----	0.1900N	0.1991 + 0.0140	.6463	----	----	----	----	9 UNCH
13100	----	----	----	----	0.1800N	0.1935 + 0.0137	.6362	----	----	----	----	2 UNCH
13400	----	----	----	----	0.1600N	0.1773 + 0.0128	.6055	----	----	----	----	2 UNCH
13500	----	----	----	----	0.1600N	0.1721 + 0.0125	.5952	----	----	----	----	2 UNCH
13600	----	----	----	----	0.1500N	0.1671 + 0.0123	.5848	----	----	----	----	1 UNCH
13700	----	----	----	----	0.1500N	0.1621 + 0.0119	.5744	----	----	----	----	2 UNCH
13800	----	----	----	----	0.1500N	0.1572 + 0.0116	.5641	----	----	----	----	1 UNCH
13900	0.1500	----	#0.1500/*0.15	----	0.1400N	0.1524 + 0.0113	.5536	----	----	1	----	2 + 1
14000	----	----	----	----	0.1400N	0.1477 + 0.0110	.5432	----	----	----	----	30 UNCH
14100	----	----	----	----	0.1300N	0.1432 + 0.0107	.5329	----	----	----	----	1 UNCH
14200	----	----	----	----	0.1300N	0.1387 + 0.0104	.5225	----	----	----	----	2 UNCH
14300	----	----	----	----	0.1200N	0.1343 + 0.0101	.5121	----	----	----	----	2 UNCH
14400	----	----	----	----	0.1200N	0.1301 + 0.0099	.5018	----	----	----	----	2 UNCH
14500	----	----	----	----	0.1200N	0.1259 + 0.0096	.4915	----	----	----	----	279 UNCH
14600	----	----	----	----	0.1100N	0.1218 + 0.0093	.4812	----	----	----	----	1 UNCH
14700	----	----	----	----	0.1100N	0.1178 + 0.0090	.4710	----	----	----	----	1 UNCH
14800	----	----	----	----	0.1100N	0.1140 + 0.0089	.4609	----	----	----	----	2 UNCH
15000	----	----	----	----	0.1000N	0.1065 + 0.0083	.4407	----	----	----	----	200 UNCH
15100	----	----	----	----	0.0900N	0.1029 + 0.0081	.4307	----	----	----	----	1 UNCH
15200	----	----	----	----	0.0900N	0.0993 + 0.0078	.4207	----	----	----	----	3 UNCH
15300	----	----	----	----	0.0900N	0.0959 + 0.0076	.4108	----	----	----	----	104 UNCH
15400	----	----	----	----	0.0900N	0.0926 + 0.0074	.4011	----	----	----	----	4 UNCH
15500	----	----	----	----	0.0800N	0.0893 + 0.0071	.3914	----	----	----	----	9 UNCH
15600	----	----	----	----	0.0800N	0.0861 + 0.0068	.3817	----	----	----	----	55 UNCH
15700	----	----	----	----	0.0800N	0.0831 + 0.0065	.3724	----	----	----	----	8 UNCH
15800	----	----	----	----	0.0700N	0.0801 + 0.0060	.3630	----	----	----	----	2 UNCH
15900	----	----	----	----	0.0700N	0.0771 + 0.0055	.3535	----	----	----	----	2 UNCH
16000	----	----	----	----	0.0700N	0.0745 + 0.0054	.3447	----	----	----	----	2 UNCH
16100	----	----	----	----	0.0700N	0.0720 + 0.0052	.3361	----	----	----	----	1 UNCH
16200	----	----	----	----	0.0600N	0.0695 + 0.0050	.3275	----	----	----	----	1 UNCH
17000	----	----	----	----	0.0500N	0.0522 + 0.0037	.2640	----	----	----	----	317 UNCH
17500	----	----	----	----	0.0400N	0.0435 + 0.0028	.2292	----	----	----	----	202 UNCH
18000	----	----	----	----	0.0300N	0.0364 + 0.0023	.1987	----	----	----	----	25 UNCH
18200	----	----	----	----	0.0300N	0.0338 + 0.0020	.1872	----	----	----	----	3 UNCH
18300	----	----	----	----	0.0300N	0.0326 + 0.0019	.1818	----	----	----	----	1 UNCH
18800	----	----	----	----	0.0300N	0.0272 + 0.0015	.1567	----	----	----	----	2 UNCH
19000	----	----	----	----	0.0200N	0.0253 + 0.0014	.1475	----	----	----	----	25 UNCH
19500	----	----	----	----	0.0200N	0.0211 + 0.0010	.1267	----	----	----	----	3 UNCH
20000	----	----	----	----	0.0200N	0.0177 + 0.0008	.1091	----	----	----	----	100 UNCH
20200	----	----	----	----	0.0200N	0.0165 + 0.0007	.1027	----	----	----	----	2 UNCH
20900	----	----	----	----	0.0100N	0.0129 + 0.0005	.0830	----	----	----	----	1 UNCH
25000	----	----	----	----	0.0000N	0.0031 UNCH	.0232	----	----	----	----	1 UNCH
26000	----	----	----	----	0.0000N	0.0023 UNCH	.0176	----	----	----	----	1 UNCH
TOTAL										1		2189 + 1
APR17												
10900	----	----	----	----	0.3300N	0.3464 + 0.0203	.8246	----	----	----	----	8 UNCH
11500	----	----	----	----	0.2800N	0.3024 + 0.0188	.7786	----	----	----	----	5 UNCH
12000	----	----	----	----	0.2500N	0.2682 + 0.0172	.7361	----	----	----	----	10 UNCH
12200	----	----	----	----	0.2400N	0.2554 + 0.0168	.7187	----	----	----	----	10 UNCH
12400	----	----	----	----	0.2300N	0.2428 + 0.0161	.7007	----	----	----	----	12 UNCH
12500	----	----	----	----	0.2200N	0.2367 + 0.0159	.6913	----	----	----	----	13 UNCH
12700	----	----	----	----	0.2100N	0.2248 + 0.0153	.6728	----	----	----	----	1 UNCH
12800	----	----	----	----	0.2000N	0.2190 + 0.0151	.6634	----	----	----	----	1 UNCH
13000	----	----	----	----	0.1900N	0.2076 + 0.0145	.6443	----	----	----	----	7 UNCH
13100	----	----	----	----	0.1900N	0.2021 + 0.0143	.6348	----	----	----	----	1 UNCH
13200	----	----	----	----	0.1800N	0.1967 + 0.0140	.6251	----	----	----	----	2 UNCH
13500	----	----	----	----	0.1700N	0.1809 + 0.0131	.5960	----	----	----	----	4 UNCH
13600	----	----	----	----	0.1600N	0.1759 + 0.0129	.5862	----	----	----	----	2 UNCH
13800	----	----	----	----	0.1500N	0.1661 + 0.0124	.5666	----	----	----	----	1 UNCH
13900	0.1700	----	#0.1700/*0.17	----	----	0.1613 NEW	.5568	----	----	1	----	1 + 1
14000	----	----	----	----	0.1400N	0.1566 + 0.0117	.5469	----	----	----	----	26 UNCH
14100	----	----	----	----	0.1400N	0.1521 + 0.0115	.5372	----	----	----	----	2 UNCH
14200	----	----	----	----	0.1400N	0.1476 + 0.0112	.5273	----	----	----	----	1 UNCH
14300	----	----	----	----	0.1300N	0.1432 + 0.0110	.5175	----	----	----	----	1 UNCH
14400	----	----	----	----	0.1300N	0.1390 + 0.0108	.5078	----	----	----	----	3 UNCH
14500	----	----	----	----	0.1200N	0.1348 + 0.0105	.4981	----	----	----	----	1 UNCH
14600	----	----	----	----	0.1200N	0.1307 + 0.0103	.4884	----	----	----	----	2 UNCH
14700	----	----	----	----	0.1200N	0.1267 + 0.0100	.4787	----	----	----	----	1 UNCH
15000	----	----	----	----	0.1100N	0.1152 + 0.0093	.4500	----	----	----	----	1 UNCH
15100	----	----	----	----	0.1000N	0.1115 + 0.0090	.4404	----	----	----	----	1 UNCH
15200	----	----	----	----	0.1000N	0.1079 + 0.0088	.4310	----	----	----	----	2 UNCH
15300	----	----	----	----	0.1000N	0.1044 + 0.0085	.4216	----	----	----	----	6 UNCH
15400	----	----	----	----	0.0900N	0.1010 + 0.0083	.4123	----	----	----	----	3 UNCH
15500	----	----	----	----	0.0900N	0.0977 + 0.0081	.4031	----	----	----	----	4 UNCH
15600	----	----	----	----	0.0900N	0.0945 + 0.0079	.3940	----	----	----	----	3 UNCH
15700	----	----	----	----	0.0800N	0.0913 + 0.0074	.3849	----	----	----	----	5 UNCH
15800	----	----	----	----	0.0800N	0.0882 + 0.0070	.3758	----	----	----	----	1 UNCH
16000	----	----	----	----	0.0800N	0.0825 + 0.0063	.3585	----	----	----	----	2 UNCH
16100	----	----	----	----	0.0700N	0.0799 + 0.0062	.3502	----	----	----	----	1 UNCH
17500	----	----	----	----	0.0500N	0.0501 + 0.0036	.2464	----	----	----	----	1 UNCH
18800	----	----	----	----	0.0300N	0.0326 + 0.0023	.1744	----	----	----	----	1 UNCH
18900	----	----	----	----	0.0300N	0.0316 + 0.0023	.1699	----	----	----	----	1 UNCH
19000	----	----	----	----	0.0300N	0.0305 + 0.0021	.1651	----	----	----	----	2 UNCH
19500	----	----	----	----	0.0200N	0.0258 + 0.0016	.1437	----	----	----	----	3 UNCH
20500	----	----	----	----	0.0200N	0.0187 + 0.0011	.1093	----	----	----	----	2 UNCH
21300	----	----	----	----	0.0100N	0.0145 + 0.0008	.0877	----	----	----	----	1 UNCH
30000	----	----	----	----	0.0000N	0.0011 UNCH	.0084	----	----	----	----	1 UNCH
TOTAL										1		156 + 1
MAY17												
12000	----	----	----	----	0.2600N	0.2779 + 0.0166	.7359	----	----	----	----	10 UNCH
12400	----	----	----	----	0.2400N	0.2528 + 0.0156	.7015	----	----	----	----	12 UNCH
12500	----	----	----	----	0.2300N	0.2468 + 0.0154	.6927	----	----	----	----	3 UNCH
13000	----	----	----	----	0.2000N	0.2179 + 0.0140	.6476	----	----	----	----	8 UNCH
13100	----	----	----	----	0.2000N	0.2125 + 0.0139	.6385	----	----	----	----	1 UNCH
13200	----	----	----	----	0.1900N	0.2071 + 0.0136	.6293	----	----	----	----	1 UNCH
13400	----	----	----	----	0.1800N	0.1965 + 0.0130	.6109	----	----	----	----	1 UNCH
13700	----	----	----	----	0.1700N	0.1815 + 0.0124	.5830	----	----	----	----	1 UNCH
13900	0.1800	----	#0.1800/*0.18	----	----	0.1719 NEW	.5643	----	----	1	----	1 + 1
14000	----	----	----	----	0.1600N	0.1673 + 0.0113	.5550	----	----	----	----	30 UNCH
14100	----	----	----	----	0.1500N	0.1629 + 0.0111	.5458	----	----	----	----	2 UNCH
14300	----	----	----	----	0.1400N	0.1543 + 0.0106	.5274	----	----	----	----	1 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
OH CALL		NYMEX HEATING OIL (PHY) OPTIONS											
MAY17													
14600	----	----	----	----	0.1300N	0.1420 + 0.0099	.4999	----	----	----	----	1	UNCH
14800	----	----	----	----	0.1200N	0.1343 + 0.0095	.4819	----	----	----	----	1	UNCH
15000	----	----	----	----	0.1200N	0.1269 + 0.0090	.4641	----	----	----	----	2	UNCH
15100	----	----	----	----	0.1100N	0.1233 + 0.0088	.4552	----	----	----	----	2	UNCH
15300	----	----	----	----	0.1100N	0.1164 + 0.0084	.4378	----	----	----	----	5	UNCH
15400	----	----	----	----	0.1000N	0.1130 + 0.0081	.4291	----	----	----	----	5	UNCH
15600	----	----	----	----	0.1000N	0.1065 + 0.0077	.4120	----	----	----	----	3	UNCH
15700	----	----	----	----	0.1000N	0.1034 + 0.0075	.4036	----	----	----	----	1	UNCH
16000	----	----	----	----	0.0900N	0.0945 + 0.0070	.3789	----	----	----	----	1	UNCH
17000	----	----	----	----	0.0600N	0.0693 + 0.0051	.3026	----	----	----	----	1	UNCH
19100	----	----	----	----	0.0300N	0.0360 + 0.0025	.1811	----	----	----	----	2	UNCH
19500	----	----	----	----	0.0300N	0.0318 + 0.0023	.1637	----	----	----	----	2	UNCH
21100	----	----	----	----	0.0200N	0.0195 + 0.0012	.1085	----	----	----	----	2	UNCH
21600	----	----	----	----	0.0200N	0.0168 + 0.0010	.0954	----	----	----	----	1	UNCH
TOTAL										1		100 +	1
JUN17													
11100	----	----	----	----	0.3300N	0.3533 + 0.0185	.8042	----	----	----	----	100	UNCH
12400	----	----	----	----	0.2500N	0.2660 + 0.0154	.7041	----	----	----	----	12	UNCH
12500	----	----	----	----	0.2400N	0.2600 + 0.0152	.6955	----	----	----	----	28	UNCH
12700	----	----	----	----	0.2300N	0.2482 + 0.0147	.6788	----	----	----	----	1	UNCH
12900	----	----	----	----	0.2200N	0.2368 + 0.0143	.6617	----	----	----	----	29	UNCH
13000	----	----	----	----	0.2200N	0.2312 + 0.0141	.6531	----	----	----	----	9	UNCH
13100	----	----	----	----	0.2100N	0.2257 + 0.0138	.6444	----	----	----	----	150	UNCH
13200	----	----	----	----	0.2100N	0.2203 + 0.0136	.6357	----	----	----	----	100	UNCH
13500	----	----	----	----	0.1900N	0.2046 + 0.0130	.6095	----	----	----	----	376	UNCH
13700	----	----	----	----	0.1800N	0.1945 + 0.0124	.5918	----	----	----	----	150	UNCH
13800	----	----	----	----	0.1800N	0.1896 + 0.0122	.5830	----	----	----	----	3	UNCH
14000	----	----	----	----	0.1700N	0.1801 NEW	.5653	----	----	----	150	150 +	150
14100	----	----	----	----	0.1600N	0.1756 + 0.0113	.5565	----	----	----	----	1	UNCH
14200	----	----	----	----	0.1600N	0.1712 + 0.0110	.5478	----	----	----	----	100	UNCH
14400	----	----	----	----	0.1500N	0.1627 + 0.0107	.5303	----	----	----	----	250	UNCH
14500	----	----	----	----	0.1500N	0.1585 + 0.0104	.5216	----	----	----	----	282	UNCH
14700	----	----	----	----	0.1400N	0.1504 + 0.0099	.5043	----	----	----	----	40	UNCH
15000	----	----	----	----	0.1300N	0.1389 + 0.0093	.4787	----	----	----	----	14	UNCH
15200	----	----	----	----	0.1200N	0.1317 + 0.0090	.4619	----	----	----	----	227	UNCH
15300	----	----	----	----	0.1200N	0.1281 + 0.0087	.4535	----	----	----	----	351	UNCH
15400	----	----	----	----	0.1200N	0.1247 + 0.0086	.4452	----	----	----	----	132	UNCH
15500	----	----	----	----	0.1100N	0.1213 + 0.0083	.4370	----	----	----	----	352	UNCH
15600	----	----	----	----	0.1100N	0.1180 + 0.0082	.4288	----	----	----	----	200	UNCH
16200	----	----	----	----	0.0900N	0.0997 + 0.0071	.3814	----	----	----	----	100	UNCH
16500	----	----	----	----	0.0800N	0.0914 + 0.0065	.3586	----	----	----	----	5	UNCH
16900	----	----	----	----	0.0800N	0.0813 + 0.0058	.3295	----	----	----	----	2	UNCH
17000	----	----	----	----	0.0700N	0.0789 + 0.0055	.3224	----	----	----	----	2	UNCH
17500	----	----	----	----	0.0600N	0.0684 + 0.0049	.2895	----	----	----	----	102	UNCH
18000	----	----	----	----	0.0500N	0.0592 + 0.0043	.2592	----	----	----	----	100	UNCH
19000	----	----	----	----	0.0400N	0.0443 + 0.0032	.2062	----	----	----	----	1	UNCH
19100	----	----	----	----	0.0400N	0.0430 + 0.0030	.2014	----	----	----	----	1	UNCH
19500	----	----	----	----	0.0400N	0.0383 + 0.0027	.1834	----	----	----	----	2	UNCH
20000	----	----	----	----	0.0300N	0.0331 + 0.0023	.1628	----	----	----	----	275	UNCH
21500	----	----	----	----	0.0200N	0.0219 + 0.0014	.1148	----	----	----	----	2	UNCH
22500	----	----	----	----	0.0200N	0.0168 + 0.0011	.0912	----	----	----	----	1	UNCH
TOTAL											150	3650 +	150
JUL17													
14500	----	----	----	----	0.1600N	0.1673 + 0.0098	.5325	----	----	----	----	22	UNCH
15000	----	----	----	----	0.1400N	0.1472 + 0.0088	.4904	----	----	----	----	1	UNCH
16200	----	----	----	----	0.1000N	0.1068 + 0.0067	.3944	----	----	----	----	1	UNCH
19500	----	----	----	----	0.0400N	0.0423 + 0.0025	.1952	----	----	----	----	1	UNCH
19700	----	----	----	----	0.0400N	0.0400 + 0.0023	.1866	----	----	----	----	1	UNCH
20100	----	----	----	----	0.0300N	0.0357 + 0.0020	.1701	----	----	----	----	1	UNCH
22000	----	----	----	----	0.0200N	0.0216 + 0.0010	.1112	----	----	----	----	2	UNCH
22900	----	----	----	----	0.0200N	0.0172 + 0.0008	.0912	----	----	----	----	1	UNCH
TOTAL												30	
AUG17													
14500	----	----	----	----	0.1700N	0.1771 + 0.0106	.5441	----	----	----	----	22	UNCH
15000	----	----	----	----	0.1500N	0.1567 + 0.0096	.5030	----	----	----	----	1	UNCH
15300	----	----	----	----	0.1400N	0.1454 + 0.0090	.4788	----	----	----	----	1	UNCH
16000	----	----	----	----	0.1100N	0.1215 + 0.0078	.4240	----	----	----	----	10	UNCH
19500	----	----	----	----	0.0400N	0.0474 + 0.0031	.2094	----	----	----	----	1	UNCH
20100	----	----	----	----	0.0400N	0.0404 + 0.0026	.1840	----	----	----	----	1	UNCH
22300	----	----	----	----	0.0200N	0.0232 + 0.0014	.1152	----	----	----	----	2	UNCH
22800	----	----	----	----	0.0200N	0.0205 + 0.0012	.1036	----	----	----	----	1	UNCH
TOTAL												39	
SEP17													
15000	----	----	----	----	0.1600N	0.1662 + 0.0090	.5155	----	----	----	----	1	UNCH
19500	----	----	----	----	0.0500N	0.0525 + 0.0026	.2230	----	----	----	----	1	UNCH
20600	----	----	----	----	0.0400N	0.0395 + 0.0019	.1772	----	----	----	----	1	UNCH
22800	----	----	----	----	0.0200N	0.0234 + 0.0009	.1135	----	----	----	----	2	UNCH
23300	----	----	----	----	0.0200N	0.0208 + 0.0007	.1025	----	----	----	----	1	UNCH
TOTAL												6	
OCT17													
12500	----	----	----	----	0.2900N	0.3041 + 0.0146	.7239	----	----	----	----	4	UNCH
15000	----	----	----	----	0.1700N	0.1761 + 0.0098	.5276	----	----	----	----	1	UNCH
19500	----	----	----	----	0.0500N	0.0577 + 0.0034	.2361	----	----	----	----	1	UNCH
21000	----	----	----	----	0.0400N	0.0397 + 0.0023	.1746	----	----	----	----	1	UNCH
23300	----	----	----	----	0.0200N	0.0236 + 0.0013	.1119	----	----	----	----	2	UNCH
23700	----	----	----	----	0.0200N	0.0216 + 0.0012	.1036	----	----	----	----	1	UNCH
TOTAL												10	
NOV17													
15000	----	----	----	----	0.1800N	0.1855 + 0.0097	.5386	----	----	----	----	1	UNCH
TOTAL												1	
DEC17													
13500	----	----	----	----	0.2600N	0.2677 + 0.0124	.6620	----	----	----	----	50	UNCH
13600	----	----	----	----	0.2500N	0.2622 + 0.0121	.6546	----	----	----	----	76	UNCH
13800	----	----	----	----	0.2400N	0.2516 + 0.0118	.6395	----	----	----	----	150	UNCH
13900	----	----	----	----	0.2300N	0.2464 + 0.0117	.6319	----	----	----	----	25	UNCH
14100	----	----	----	----	0.2200N	0.2362 + 0.0113	.6167	----	----	----	----	25	UNCH
14300	----	----	----	----	0.2200N	0.2263 + 0.0110	.6015	----	----	----	----	40	UNCH
14400	----	----	----	----	0.2100N	0.2215 + 0.0108	.5938	----	----	----	----	100	UNCH
14500	----	----	----	----	0.2100N	0.2167 + 0.0106	.5863	----	----	----	----	120	UNCH
14600	----	----	----	----	0.2000N	0.2121 + 0.0104	.5786	----	----	----	----	225	UNCH
14800	----	----	----	----	0.1900N	0.2031 + 0.0100	.5634	----	----	----	----	150	UNCH
15000	----	----	----	----	0.1800N	0.1945 + 0.0096	.5483	----	----	----	----	6	UNCH
15100	----	----	----	----	0.1800N	0.1903 + 0.0095	.5408	----	----	----	----	250	UNCH
15400	----	----	----	----	0.1700N	0.1781 + 0.0089	.5183	----	----	----	----	100	UNCH
15500	----	----	----	----	0.1700N	0.1742 + 0.0088	.5109	----	----	----	----	200	UNCH
15600	----	----	----	----	0.1600N	0.1704 + 0.0087	.5036	----	----	----	----	250	UNCH
15700	----	----	----	----	0.1600N	0.1666 + 0.0085	.4962	----	----	----	----	50	UNCH
15900	----	----	----	----	0.1500N	0.1593 + 0.0082	.4817	----	----	----	----	50	UNCH
16000	----	----	----	----	0.1500N	0.1557 + 0.0080	.4744	----	----	----	----	50	UNCH
16100	----	----	----	----	0.1400N	0.1522 + 0.0079	.4673	----	----	----	----	150	UNCH
16300	----	----	----	----	0.1400N	0.1454 + 0.0076	.4530	----	----	----	----	50	UNCH
18500	----	----	----	----	0.0800N	0.0862 + 0.0047	.3120	----	----	----	----	200	UNCH
TOTAL												2317	
JAN18													
14500	----	----	----	----	0.2200N	0.2265 + 0.0104	.5951	----	----	----	----	10	UNCH
TOTAL												10	
JUN18													
16100	----	----	----	----	0.1700N	0.1807 + 0.0104	.4972	----	----	----	----	100	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OH CALL		NYMEX HEATING OIL (PHY) OPTIONS										
TOTAL												100
OH PUT		NYMEX HEATING OIL (PHY) OPTIONS										
SEP16												
9500	----	----	----	----	0.0000N	0.0001 - 0.0002	.0019	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0000N	0.0005 - 0.0005	.0087	----	----	----	----	5 UNCH
10400	----	----	----	----	0.0000N	0.0012 - 0.0010	.0200	----	----	----	----	1 UNCH
10500	----	----	----	----	0.0000N	0.0015 - 0.0012	.0246	----	----	----	----	200 UNCH
10700	----	----	----	----	0.0000N	0.0023 - 0.0016	.0363	----	----	----	----	1 UNCH
10900	----	----	----	----	0.0100N	0.0033 - 0.0023	.0507	----	----	----	----	10 UNCH
11000	0.0100	----	0.0100/0.0000	----	0.0100N	0.0040 - 0.0026	.0601	----	----	5	----	607 UNCH
11100	----	----	----	----	0.0100N	0.0048 - 0.0030	.0707	----	----	----	----	1 UNCH
11200	----	----	----/0.0100A	----	0.0100N	0.0057 - 0.0034	.0823	----	25	----	----	27 + 25
11300	----	----	----/0.0100A	----	0.0100N	0.0067 - 0.0039	.0950	----	----	----	----	78 UNCH
11500	----	----	----/0.0100A	----	0.0100N	0.0092 - 0.0050	.1251	----	----	----	----	100 UNCH
11600	0.0100	----	0.0100B/0.010	----	0.0200N	0.0107 - 0.0056	.1423	----	----	1	----	1 UNCH
11800	----	----	----/0.0200A	----	0.0200N	0.0144 - 0.0069	.1822	----	----	----	----	64 UNCH
11900	----	----	----/0.0200A	----	0.0200N	0.0165 - 0.0076	.2039	----	----	----	----	1 UNCH
12000	0.0200	----	0.0200/0.0200	----	0.0300N	0.0189 - 0.0083	.2275	----	----	6	----	180 + 2
12300	----	----	----/*0.0300A	----	0.0400N	0.0275 - 0.0108	.3059	----	----	----	----	3 UNCH
12400	----	----	----/0.0300A	----	0.0400N	0.0309 - 0.0116	.3344	----	----	----	----	6 UNCH
12500	----	----	----/0.0300A	----	0.0500N	0.0346 - 0.0125	.3639	----	----	----	50	291 + 3
12600	0.0400	----	0.0500B/0.040	----	0.0500N	0.0386 - 0.0134	.3942	----	----	1	----	84 UNCH
12800	----	----	----/0.0400A	----	0.0600N	0.0476 - 0.0152	.4567	----	----	----	----	31 UNCH
12900	0.0500	----	0.0500/0.0500	----	0.0700N	0.0525 - 0.0162	.4884	----	----	302	----	353 + 302
13000	----	----	----/0.0500A	----	0.0700N	0.0578 - 0.0170	.5201	----	----	----	----	928 UNCH
13300	----	----	----	----	0.1000N	0.0755 - 0.0195	.6133	----	----	----	----	27 UNCH
13400	----	----	----	----	0.1000N	0.0820 - 0.0202	.6430	----	----	----	----	1 UNCH
13500	----	----	----	----	0.1100N	0.0888 - 0.0209	.6718	----	----	----	----	1015 UNCH
13600	----	----	----	----	0.1200N	0.0958 - 0.0217	.6997	----	----	----	----	13 UNCH
13800	----	----	----	----	0.1300N	0.1106 - 0.0230	.7514	----	----	----	----	50 UNCH
13900	----	----	----	----	0.1400N	0.1184 - 0.0235	.7759	----	----	----	----	1 UNCH
14000	----	----	----	----	0.1500N	0.1264 - 0.0241	.7985	----	----	----	----	1507 UNCH
14300	----	----	----	----	0.1800N	0.1516 - 0.0254	.8572	----	----	----	----	1 UNCH
14500	----	----	----	----	0.2000N	0.1692 - 0.0261	.8893	----	----	----	----	623 UNCH
14700	----	----	----	----	0.2100N	0.1873 - 0.0268	.9153	----	----	----	----	37 UNCH
14900	----	----	----	----	0.2300N	0.2059 - 0.0273	.9379	----	----	----	----	1 UNCH
15000	----	----	----	----	0.2400N	0.2154 - 0.0274	.9461	----	----	----	----	930 UNCH
15100	----	----	----	----	0.2500N	0.2249 - 0.0276	.9530	----	----	----	----	8 UNCH
15200	----	----	----	----	0.2600N	0.2345 - 0.0278	.9598	----	----	----	----	40 UNCH
15300	----	----	----	----	0.2700N	0.2442 - 0.0279	.9651	----	----	----	----	1 UNCH
15400	----	----	----	----	0.2800N	0.2539 - 0.0280	.9704	----	----	----	----	34 UNCH
15700	----	----	----	----	0.3100N	0.2833 - 0.0282	.9815	----	----	----	----	27 UNCH
15800	----	----	----	----	0.3200N	0.2932 - 0.0282	.9852	----	----	----	----	10 UNCH
16000	----	----	----	----	0.3400N	0.3129 - 0.0283	.9893	----	----	----	----	75 UNCH
16200	----	----	----	----	0.3600N	0.3328 - 0.0283	.9932	----	----	----	----	1 UNCH
16300	----	----	----	----	0.3700N	0.3427 - 0.0284	.9934	----	----	----	----	8 UNCH
16400	----	----	----	----	0.3800N	0.3527 - 0.0284	.9954	----	----	----	----	2 UNCH
TOTAL									25	315	50	7386 + 332
OCT16												
8800	----	----	----	----	0.0000N	0.0005 - 0.0002	.0063	----	----	----	----	5 UNCH
9500	0.0000	----	#0.0000/*0.00	----	----	0.0017 NEW	.0195	----	----	5	----	5 + 5
10000	----	----	----	----	0.0000N	0.0035 - 0.0014	.0377	----	----	----	----	42 UNCH
10800	----	----	----	----	0.0100N	0.0098 - 0.0032	.0934	----	----	----	----	1 UNCH
11100	----	----	----	----	0.0200N	0.0137 - 0.0042	.1243	----	----	----	----	1 UNCH
11500	----	----	----/0.0200A	----	0.0300N	0.0207 - 0.0058	.1753	----	----	----	----	330 UNCH
11600	----	----	----/*0.0200A	----	0.0300N	0.0228 - 0.0063	.1897	----	----	----	----	13 UNCH
11700	----	----	----/0.0300A	----	0.0300N	0.0251 - 0.0067	.2049	----	----	----	----	1 UNCH
12000	----	----	----/0.0300A	----	0.0400N	0.0329 - 0.0082	.2541	----	----	----	----	101 UNCH
12300	----	----	----/0.0400A	----	0.0500N	0.0424 - 0.0097	.3087	----	----	----	----	10 UNCH
12500	----	----	----/0.0500A	----	0.0600N	0.0496 - 0.0108	.3473	----	----	----	----	5 UNCH
12700	----	----	----/0.0600A	----	0.0700N	0.0576 - 0.0120	.3874	----	----	----	----	30 UNCH
13000	----	----	----/0.0700A	----	0.0900N	0.0712 - 0.0138	.4497	----	----	----	120	496 + 95
13100	----	----	----/0.0700A	----	0.0900N	0.0761 - 0.0144	.4707	----	----	----	----	71 UNCH
13200	----	----	----/0.0800A	----	0.1000N	0.0813 - 0.0150	.4918	----	----	----	----	2 UNCH
13300	----	----	----/0.0900A	----	0.1000N	0.0867 - 0.0156	.5128	----	----	----	----	1 UNCH
13500	----	----	----	----	0.1100N	0.0981 - 0.0167	.5546	----	----	----	----	1 UNCH
13700	----	----	----	----	0.1300N	0.1103 - 0.0177	.5957	----	----	----	----	1 UNCH
13800	----	----	----	----	0.1300N	0.1167 - 0.0182	.6158	----	----	----	----	1 UNCH
14000	----	----	----	----	0.1500N	0.1300 - 0.0193	.6550	----	----	----	----	91 UNCH
14200	----	----	----	----	0.1600N	0.1440 - 0.0203	.6924	----	----	----	----	1 UNCH
14500	----	----	----	----	0.1900N	0.1664 - 0.0216	.7446	----	----	----	----	3 UNCH
14600	----	----	----	----	0.2000N	0.1742 - 0.0220	.7612	----	----	----	----	1 UNCH
14700	----	----	----/0.2000A	----	0.2000N	0.1821 - 0.0224	.7765	----	----	----	----	25 UNCH
15100	----	----	----	----	0.2400N	0.2151 - 0.0240	.8331	----	----	----	----	36 UNCH
15200	----	----	----	----	0.2500N	0.2237 - 0.0244	.8454	----	----	----	----	1 UNCH
15300	----	----	----	----	0.2600N	0.2325 - 0.0246	.8564	----	----	----	----	95 UNCH
15400	----	----	----	----	0.2700N	0.2413 - 0.0249	.8668	----	----	----	----	27 UNCH
15500	----	----	----	----	0.2800N	0.2503 - 0.0250	.8772	----	----	----	----	8 UNCH
15600	----	----	----	----	0.2800N	0.2593 - 0.0253	.8868	----	----	----	----	28 UNCH
TOTAL										5	120	1433 + 100
NOV16												
9900	----	----	----	----	0.0100N	0.0070 - 0.0016	.0559	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0100N	0.0077 - 0.0019	.0610	----	----	----	----	10 UNCH
10500	----	----	----	----	0.0200N	0.0127 - 0.0028	.0941	----	----	----	----	5 UNCH
11800	----	----	----/0.0400A	----	0.0400N	0.0373 - 0.0067	.2302	----	----	----	----	2 UNCH
12000	----	----	----/0.0500A	----	0.0500N	0.0430 - 0.0075	.2575	----	----	----	----	7 UNCH
12500	----	----	----/0.0600A	----	0.0700N	0.0597 - 0.0096	.3312	----	----	----	----	2 UNCH
12700	----	----	----/0.0700A	----	0.0800N	0.0675 - 0.0105	.3627	----	----	----	----	1 UNCH
13000	----	----	----/0.0800A	----	0.0900N	0.0803 - 0.0120	.4115	----	----	----	----	11 UNCH
13200	----	----	----/0.0900A	----	0.1000N	0.0897 - 0.0131	.4447	----	----	----	----	5 UNCH
13500	----	----	----/0.1100A	----	0.1200N	0.1052 - 0.0146	.4950	----	----	----	----	2 UNCH
13600	----	----	----/0.1100A	----	0.1300N	0.1107 - 0.0151	.5117	----	----	----	----	1 UNCH
13700	----	----	----/0.1200A	----	0.1300N	0.1164 - 0.0155	.5283	----	----	----	----	1 UNCH
13900	----	----	----	----	0.1400N	0.1282 - 0.0165	.5612	----	----	----	----	2 UNCH
14000	----	----	----	----	0.1500N	0.1344 - 0.0169	.5776	----	----	----	----	26 UNCH
14500	----	----	----	----	0.1900N	0.1674 - 0.0191	.6558	----	----	----	----	2 UNCH
15000	----	----	----	----	0.2300N	0.2038 - 0.0212	.7273	----	----	----	----	1 UNCH
15300	----	----	----	----	0.2500N	0.2272 - 0.0226	.7669	----	----	----	----	1 UNCH
15600	----	----	----	----	0.2800N	0.2520 - 0.0234	.8006	----	----	----	----	6 UNCH
15700	----	----	----	----	0.2800N	0.2604 - 0.0238	.8103	----	----	----	----	1 UNCH
15800	----	----	----	----	0.2900N	0.2689 - 0.0241	.8205	----	----	----	----	1 UNCH
16500	----	----	----	----	0.3600N	0.3307 - 0.0256	.8801	----	----	----	----	2 UNCH
TOTAL												91
DEC16												
8800	----	----	----	----	0.0100N	0.0042 - 0.0008	.0296	----	----	----	----	1 UNCH
9000	----	----	----	----	0.0100N	0.0052 - 0.0009	.0358	----	----	----	----	452 UNCH
9900	----	----	----	----	0.0100N	0.0120 - 0.0019	.0752	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0200N	0.0130 - 0.0021	.0807	----	----	----	----	1209 UNCH
10500	----	----	----	----	0.0200N	0.0194 - 0.0030	.1138	----	----	----	----	230 UNCH
11000	----	----	----	----	0.0300N	0.0278 - 0.0041	.1544	----	----	----	----	980 UNCH
11500	----	----	----	----	0.0400N	0.0387 - 0.0054	.2028	----	----	----	----	878 UNCH
11800	----	----	----	----	0.0500N	0.0466 - 0.0063	.2354	----	----	----	----	1 UNCH
12000	----	----	----	----	0.0600N	0.0524 - 0.0069	.2584	----	----	----	----	732 UNCH
12100	----	----	----	----	0.0600N	0.0554 - 0.0073	.2702	----	----	----	----	1 UNCH
12200	----	----	----	----	0.0700N	0.0586 - 0.0077	.2824	----	----	----	----	46 UNCH
12300	----	----	----	----	0.0700N	0.0620 - 0.0079	.2949	----	----	----	----	2 UNCH
12500	----	----	----	----	0.0800N	0.0690 - 0.0087	.3203	----	----	----	----	801 UNCH
12700	----	----	----	----	0.0900N	0.0766 - 0.0094	.3466	----	----	----	----	112 UNCH
13000	----	----	----	----	0.1000N	0.0889 - 0.0106	.3872	----	----	----	----	716 UNCH
13100	----	----	----	----	0.1000N	0.0933 - 0.0110	.4011	----	----	----	----	5 UNCH
13200	----	----	----	----	0.1100N	0.0978 - 0.0114	.4150	----	----	----	----	1 UNCH
13300	----	----	----	----	0.1100N	0.1024 - 0.0120	.4291	----	----	----	----	28 UNCH
13500	----	----	----	----	0.1300N	0.1122 - 0.0130	.4575	----	----	----	----	1363 UNCH
13600	----	----	----	----	0.1300N	0.1174 - 0.0135	.4717	----	----	----	----	2 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OH PUT		NYMEX HEATING OIL (PHY) OPTIONS										
DEC16												
13700	----	----	----	----	0.1400N	0.1227 - 0.0139	.4859	----	----	----	----	21 UNCH
13800	----	----	----	----	0.1400N	0.1282 - 0.0143	.5001	----	----	----	----	1 UNCH
13900	----	----	----	----	0.1500N	0.1338 - 0.0148	.5142	----	----	----	----	58 UNCH
14000	----	----	----	----	0.1500N	0.1396 - 0.0151	.5282	----	----	----	----	551 UNCH
14100	----	----	----	----	0.1600N	0.1455 - 0.0155	.5422	----	----	----	----	3 UNCH
14200	----	----	----	----	0.1700N	0.1515 - 0.0160	.5562	----	----	----	----	3 UNCH
14500	----	----	----	----	0.1900N	0.1704 - 0.0171	.5973	----	----	----	----	151 UNCH
14700	----	----	----	----	0.2000N	0.1836 - 0.0179	.6242	----	----	----	----	4 UNCH
14900	----	----	----	----	0.2200N	0.1973 - 0.0187	.6501	----	----	----	----	15 UNCH
15000	----	----	----	----	0.2200N	0.2043 - 0.0191	.6627	----	----	----	----	857 UNCH
15200	----	----	----	----	0.2400N	0.2187 - 0.0198	.6875	----	----	----	----	25 UNCH
15300	----	----	----	----	0.2500N	0.2260 - 0.0203	.6997	----	----	----	----	4 UNCH
15400	----	----	----	----	0.2500N	0.2335 - 0.0208	.7115	----	----	----	----	3 UNCH
15500	----	----	----	----	0.2600N	0.2411 - 0.0213	.7231	----	----	----	----	101 UNCH
15600	----	----	----	----	0.2700N	0.2489 - 0.0216	.7341	----	----	----	----	17 UNCH
15700	----	----	----	----	0.2800N	0.2568 - 0.0219	.7445	----	----	----	----	1 UNCH
15800	----	----	----	----	0.2900N	0.2648 - 0.0223	.7549	----	----	----	----	103 UNCH
15900	----	----	----	----	0.3000N	0.2729 - 0.0225	.7650	----	----	----	----	1 UNCH
16000	----	----	----	----	0.3000N	0.2811 - 0.0228	.7748	----	----	----	----	231 UNCH
16500	----	----	----	----	0.3500N	0.3233 - 0.0240	.8193	----	----	----	----	2 UNCH
17000	----	----	----	----	0.3900N	0.3671 - 0.0254	.8570	----	----	----	----	5 UNCH
17100	----	----	----	----	0.4000N	0.3762 - 0.0255	.8630	----	----	----	----	25 UNCH
17200	----	----	----	----	0.4100N	0.3853 - 0.0257	.8691	----	----	----	----	200 UNCH
17400	----	----	----	----	0.4300N	0.4036 - 0.0260	.8806	----	----	----	----	4 UNCH
TOTAL												9948
JAN17												
9900	----	----	----	----	0.0200N	0.0146 - 0.0038	.0812	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0200N	0.0158 - 0.0040	.0869	----	----	----	----	30 UNCH
10100	----	----	----	----	0.0200N	0.0170 - 0.0043	.0926	----	----	----	----	6 UNCH
10500	----	----	----	----	0.0300N	0.0227 - 0.0053	.1185	----	----	----	----	9 UNCH
11000	----	----	----	----	0.0400N	0.0317 - 0.0067	.1567	----	----	----	----	6 UNCH
11800	----	----	----	----	0.0600N	0.0510 - 0.0094	.2307	----	----	----	----	2 UNCH
12000	----	----	----	----	0.0700N	0.0569 - 0.0101	.2516	----	----	----	----	8 UNCH
12400	----	----	----	----	0.0800N	0.0701 - 0.0116	.2956	----	----	----	----	15 UNCH
12500	----	----	----	----	0.0900N	0.0737 - 0.0120	.3071	----	----	----	----	14 UNCH
12700	----	----	----	----	0.0900N	0.0812 - 0.0127	.3304	----	----	----	----	2 UNCH
12900	----	----	----	----	0.1000N	0.0893 - 0.0134	.3544	----	----	----	----	1 UNCH
13000	----	----	----	----	0.1100N	0.0935 - 0.0138	.3666	----	----	----	----	64 UNCH
13400	----	----	----	----	0.1300N	0.1114 - 0.0153	.4161	----	----	----	----	6 UNCH
13600	----	----	----	----	0.1400N	0.1212 - 0.0162	.4412	----	----	----	----	23 UNCH
13700	0.1200	----	#0.1300B/*0.1	----	----	0.1262 NEW	.4539	----	----	1	----	1 + 1
13900	----	----	----	----	0.1500N	0.1369 - 0.0174	.4791	----	----	----	----	7 UNCH
14000	0.1500	----	#0.1500/0.150	----	0.1600N	0.1424 - 0.0178	.4918	----	----	1	----	26 UNCH
14100	----	----	----	----	0.1700N	0.1480 - 0.0182	.5043	----	----	----	----	1 UNCH
14200	----	----	----	----	0.1700N	0.1538 - 0.0185	.5168	----	----	----	----	2 UNCH
14300	----	----	----	----	0.1800N	0.1597 - 0.0188	.5292	----	----	----	----	1 UNCH
14400	----	----	----	----	0.1800N	0.1657 - 0.0191	.5416	----	----	----	----	1 UNCH
14500	----	----	----	----	0.1900N	0.1718 - 0.0194	.5539	----	----	----	----	1 UNCH
14600	----	----	----	----	0.2000N	0.1780 - 0.0198	.5663	----	----	----	----	3 UNCH
14700	----	----	----	----	0.2000N	0.1843 - 0.0201	.5782	----	----	----	----	1 UNCH
14900	----	----	----	----	0.2200N	0.1973 - 0.0208	.6022	----	----	----	----	3 UNCH
15000	----	----	----	----	0.2300N	0.2040 - 0.0210	.6139	----	----	----	----	1 UNCH
15100	----	----	----	----	0.2300N	0.2108 - 0.0213	.6256	----	----	----	----	3 UNCH
15500	----	----	----	----	0.2600N	0.2389 - 0.0226	.6706	----	----	----	----	2 UNCH
15600	----	----	----	----	0.2700N	0.2462 - 0.0229	.6814	----	----	----	----	3 UNCH
15700	----	----	----	----	0.2800N	0.2535 - 0.0234	.6923	----	----	----	----	3 UNCH
15800	----	----	----	----	0.2800N	0.2612 - 0.0236	.7023	----	----	----	----	1 UNCH
16000	----	----	----	----	0.3000N	0.2767 - 0.0240	.7220	----	----	----	----	3 UNCH
TOTAL										2		251 + 1
FEB17												
9900	----	----	----	----	0.0200N	0.0192 - 0.0040	.0925	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0200N	0.0206 - 0.0042	.0982	----	----	----	----	25 UNCH
10500	----	----	----	----	0.0300N	0.0285 - 0.0054	.1293	----	----	----	----	5 UNCH
11000	----	----	----	----	0.0500N	0.0384 - 0.0067	.1658	----	----	----	----	3 UNCH
11600	----	----	----	----	0.0600N	0.0533 - 0.0084	.2162	----	----	----	----	2 UNCH
11800	----	----	----	----	0.0700N	0.0590 - 0.0090	.2344	----	----	----	----	6 UNCH
12000	----	----	----	----	0.0700N	0.0651 - 0.0097	.2534	----	----	----	----	5 UNCH
12400	----	----	----	----	0.0900N	0.0787 - 0.0110	.2932	----	----	----	----	15 UNCH
12500	----	----	----	----	0.0900N	0.0824 - 0.0113	.3035	----	----	----	----	14 UNCH
12800	----	----	----	----	0.1100N	0.0940 - 0.0123	.3351	----	----	----	----	125 UNCH
12900	----	----	----	----	0.1100N	0.0981 - 0.0126	.3459	----	----	----	----	125 UNCH
13000	----	----	----	----	0.1200N	0.1023 - 0.0129	.3567	----	----	----	----	43 UNCH
13100	----	----	----	----	0.1200N	0.1066 - 0.0133	.3676	----	----	----	----	1 UNCH
13500	----	----	----	----	0.1400N	0.1249 - 0.0146	.4120	----	----	----	----	26 UNCH
13800	0.1400	----	#0.1400B/*0.1	----	----	0.1398 NEW	.4457	----	----	1	----	1 + 1
13900	----	----	----	----	0.1600N	0.1451 - 0.0161	.4570	----	----	----	----	1 UNCH
14000	----	----	----	----	0.1700N	0.1504 - 0.0164	.4682	----	----	----	----	48 UNCH
14100	----	----	----	----	0.1700N	0.1559 - 0.0167	.4795	----	----	----	----	2 UNCH
14200	----	----	----	----	0.1800N	0.1615 - 0.0170	.4907	----	----	----	----	1 UNCH
14300	----	----	----	----	0.1800N	0.1672 - 0.0173	.5020	----	----	----	----	4 UNCH
14500	----	----	----	----	0.2000N	0.1789 - 0.0179	.5242	----	----	----	----	5 UNCH
14600	----	----	----	----	0.2000N	0.1849 - 0.0182	.5353	----	----	----	----	1 UNCH
14800	----	----	----	----	0.2200N	0.1972 - 0.0188	.5572	----	----	----	----	1 UNCH
15000	----	----	----	----	0.2300N	0.2099 - 0.0194	.5791	----	----	----	----	9 UNCH
15100	----	----	----	----	0.2400N	0.2164 - 0.0196	.5895	----	----	----	----	2 UNCH
15200	----	----	----	----	0.2400N	0.2230 - 0.0199	.6001	----	----	----	----	10 UNCH
15300	----	----	----	----	0.2500N	0.2297 - 0.0202	.6106	----	----	----	----	2 UNCH
15400	----	----	----	----	0.2600N	0.2365 - 0.0204	.6210	----	----	----	----	27 UNCH
15600	----	----	----	----	0.2700N	0.2504 - 0.0211	.6415	----	----	----	----	3 UNCH
15700	----	----	----	----	0.2800N	0.2574 - 0.0216	.6515	----	----	----	----	4 UNCH
15800	----	----	----	----	0.2900N	0.2646 - 0.0219	.6613	----	----	----	----	1 UNCH
TOTAL										1		519 + 1
MAR17												
9900	----	----	----	----	0.0300N	0.0235 - 0.0044	.1021	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0300N	0.0250 - 0.0047	.1076	----	----	----	----	28 UNCH
10500	----	----	----	----	0.0400N	0.0337 - 0.0058	.1385	----	----	----	----	5 UNCH
10900	----	----	----	----	0.0500N	0.0421 - 0.0067	.1665	----	----	----	----	1 UNCH
11000	----	----	----	----	0.0500N	0.0444 - 0.0070	.1739	----	----	----	----	2 UNCH
11800	----	----	----	----	0.0800N	0.0659 - 0.0093	.2391	----	----	----	----	2 UNCH
12000	----	----	----	----	0.0800N	0.0722 - 0.0101	.2570	----	----	----	----	4 UNCH
13000	----	----	----	----	0.1200N	0.1105 - 0.0130	.3536	----	----	----	----	226 UNCH
13500	----	----	----	----	0.1500N	0.1334 - 0.0146	.4047	----	----	----	----	1 UNCH
13600	----	----	----	----	0.1500N	0.1383 - 0.0149	.4151	----	----	----	----	2 UNCH
13700	----	----	----	----	0.1600N	0.1433 - 0.0152	.4255	----	----	----	----	2 UNCH
13900	0.1500	----	#0.1500/*0.15	----	----	0.1536 NEW	.4463	----	----	1	----	1 + 1
14000	----	----	----	----	0.1800N	0.1589 - 0.0161	.4567	----	----	----	----	42 UNCH
14100	----	----	----	----	0.1800N	0.1643 - 0.0164	.4670	----	----	----	----	1 UNCH
14400	----	----	----	----	0.2000N	0.1812 - 0.0171	.4981	----	----	----	----	2 UNCH
14500	----	----	----	----	0.2000N	0.1870 - 0.0174	.5084	----	----	----	----	5 UNCH
14800	----	----	----	----	0.2200N	0.2050 - 0.0182	.5391	----	----	----	----	1 UNCH
14900	----	----	----	----	0.2300N	0.2111 - 0.0185	.5495	----	----	----	----	3 UNCH
15000	----	----	----	----	0.2400N	0.2174 - 0.0188	.5592	----	----	----	----	254 UNCH
15100	----	----	----	----	0.2400N	0.2238 - 0.0190	.5692	----	----	----	----	1 UNCH
15500	----	----	----	----	0.2700N	0.2502 - 0.0199	.6085	----	----	----	----	5 UNCH
15700	----	----	----	----	0.2800N	0.2639 - 0.0206	.6276	----	----	----	----	9 UNCH
15900	----	----	----	----	0.3000N	0.2779 - 0.0215	.6464	----	----	----	----	1 UNCH
16300	----	----	----	----	0.3300N	0.3078 - 0.0222	.6818	----	----	----	----	260 UNCH
17000	----	----	----	----	0.3900N	0.3628 - 0.0233	.7359	----	----	----	----	3 UNCH
TOTAL										1		863 + 1
APR17												
9900	----	----	----	----	0.0300N	0.0283 - 0.0042	.1124	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0300N	0.0300 - 0.0044	.1181	----	----	----	----	26 UNCH
11800	----	----	----	----	0.0800N	0.0735 - 0.0087	.2466	----	----	----	----	1 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OH PUT		NYMEX HEATING OIL (PHY) OPTIONS										
APR17												
12000	----	----	----	----	0.0900N	0.0801 - 0.0093	.2638	----	----	----	----	1 UNCH
12500	----	----	----	----	0.1100N	0.0985 - 0.0106	.3086	----	----	----	----	1 UNCH
13000	----	----	----	----	0.1300N	0.1193 - 0.0120	.3556	----	----	----	----	10 UNCH
13700	----	----	----	----	0.1700N	0.1524 - 0.0139	.4235	----	----	----	----	1 UNCH
14100	----	----	----	----	0.1900N	0.1734 - 0.0151	.4628	----	----	----	----	1 UNCH
14500	----	----	----	----	0.2100N	0.1960 - 0.0161	.5018	----	----	----	----	3 UNCH
15100	----	----	----	----	0.2500N	0.2326 - 0.0175	.5595	----	----	----	----	1 UNCH
15200	----	----	----	----	0.2600N	0.2390 - 0.0178	.5689	----	----	----	----	1 UNCH
15500	----	----	----	----	0.2800N	0.2587 - 0.0185	.5968	----	----	----	----	10 UNCH
16100	----	----	----	----	0.3200N	0.3008 - 0.0203	.6497	----	----	----	----	1 UNCH
TOTAL												59
MAY17												
9900	----	----	----	----	0.0400N	0.0315 - 0.0043	.1175	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0400N	0.0333 - 0.0044	.1231	----	----	----	----	27 UNCH
11800	----	----	----	----	0.0900N	0.0780 - 0.0084	.2478	----	----	----	----	1 UNCH
13000	----	----	----	----	0.1400N	0.1245 - 0.0116	.3523	----	----	----	----	10 UNCH
13200	----	----	----	----	0.1500N	0.1336 - 0.0120	.3706	----	----	----	----	1 UNCH
13500	----	----	----	----	0.1600N	0.1479 - 0.0128	.3983	----	----	----	----	1 UNCH
14000	0.1700	----	#0.1700/*0.17	----	----	0.1736 NEW	.4449	----	----	1	----	1 + 1
14100	----	----	----	----	0.1900N	0.1791 - 0.0146	.4541	----	----	----	----	4 UNCH
15300	----	----	----	----	0.2700N	0.2523 - 0.0172	.5621	----	----	----	----	1 UNCH
16500	----	----	----	----	0.3600N	0.3366 - 0.0196	.6618	----	----	----	----	5 UNCH
TOTAL										1		53 + 1
JUN17												
9900	----	----	----	----	0.0400N	0.0354 - 0.0041	.1226	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0400N	0.0373 - 0.0042	.1281	----	----	----	----	22 UNCH
12000	----	----	----	----	0.1000N	0.0899 - 0.0085	.2635	----	----	----	----	5 UNCH
12500	----	----	----	----	0.1200N	0.1088 - 0.0096	.3044	----	----	----	----	4 UNCH
13000	----	----	----	----	0.1400N	0.1298 - 0.0108	.3469	----	----	----	----	118 UNCH
13800	----	----	----	----	0.1800N	0.1680 - 0.0126	.4169	----	----	----	----	3 UNCH
14000	----	----	----	----	0.1900N	0.1784 - 0.0133	.4346	----	----	----	----	100 UNCH
15000	----	----	----	----	0.2500N	0.2369 - 0.0155	.5213	----	----	----	----	8 UNCH
15400	----	----	----	----	0.2800N	0.2626 - 0.0162	.5547	----	----	----	----	7 UNCH
15700	----	----	----	----	0.3000N	0.2826 - 0.0168	.5797	----	----	----	----	1 UNCH
16000	----	----	----	----	0.3200N	0.3032 - 0.0174	.6030	----	----	----	----	5 UNCH
16500	----	----	----	----	0.3600N	0.3390 - 0.0182	.6413	----	----	----	----	10 UNCH
TOTAL												285
JUL17												
9900	----	----	----	----	0.0400N	0.0334 - 0.0043	.1172	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0400N	0.0353 - 0.0045	.1226	----	----	----	----	22 UNCH
13000	----	----	----	----	0.1400N	0.1290 - 0.0108	.3391	----	----	----	----	5 UNCH
TOTAL												29
AUG17												
9900	----	----	----	----	0.0400N	0.0333 - 0.0038	.1148	----	----	----	----	2 UNCH
10000	----	----	----	----	0.0400N	0.0352 - 0.0039	.1201	----	----	----	----	22 UNCH
13000	----	----	----	----	0.1400N	0.1283 - 0.0098	.3309	----	----	----	----	13 UNCH
15300	----	----	----	----	0.2700N	0.2515 - 0.0146	.5211	----	----	----	----	1 UNCH
16500	----	----	----	----	0.3500N	0.3321 - 0.0167	.6143	----	----	----	----	10 UNCH
17500	----	----	----	----	0.4200N	0.4065 - 0.0183	.6840	----	----	----	----	5 UNCH
TOTAL												53
SEP17												
9900	----	----	----	----	0.0400N	0.0337 - 0.0038	.1131	----	----	----	----	2 UNCH
13000	----	----	----	----	0.1400N	0.1272 - 0.0097	.3223	----	----	----	----	1 UNCH
17000	----	----	----	----	0.3800N	0.3637 - 0.0172	.6353	----	----	----	----	5 UNCH
TOTAL												8
OCT17												
9900	----	----	----	----	0.0400N	0.0343 - 0.0033	.1118	----	----	----	----	2 UNCH
13000	----	----	----	----	0.1400N	0.1266 - 0.0086	.3143	----	----	----	----	1 UNCH
16500	----	----	----	----	0.3400N	0.3236 - 0.0151	.5860	----	----	----	----	5 UNCH
TOTAL												8
NOV17												
16500	----	----	----	----	0.3300N	0.3198 - 0.0145	.5733	----	----	----	----	5 UNCH
17500	----	----	----	----	0.4100N	0.3910 - 0.0158	.6419	----	----	----	----	5 UNCH
18000	----	----	----	----	0.4500N	0.4289 - 0.0166	.6734	----	----	----	----	15 UNCH
TOTAL												25
DEC17												
13500	----	----	----	----	0.1600N	0.1474 - 0.0087	.3379	----	----	----	----	205 UNCH
14500	----	----	----	----	0.2100N	0.1960 - 0.0104	.4137	----	----	----	----	40 UNCH
17000	----	----	----	----	0.3700N	0.3513 - 0.0145	.5966	----	----	----	----	15 UNCH
17500	----	----	----	----	0.4000N	0.3871 - 0.0151	.6300	----	----	----	----	20 UNCH
TOTAL												280
JAN18												
17500	----	----	----	----	0.4000N	0.3832 - 0.0146	.6180	----	----	----	----	20 UNCH
TOTAL												20
FEB18												
18000	----	----	----	----	0.4400N	0.4250 - 0.0153	.6346	----	----	----	----	5 UNCH
TOTAL												5
MAR18												
18000	----	----	----	----	0.4400N	0.4276 - 0.0146	.6320	----	----	----	----	5 UNCH
TOTAL												5
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
SEP16												
1900	----	----	0.9500B/----	----	0.8300N	0.9388 + 0.1060	.9998	----	----	----	----	100 UNCH
1950	----	----	0.9000B/----	----	0.7800N	0.8888 + 0.1060	.9996	----	----	----	----	22 UNCH
2000	----	----	0.8500B/----	----	0.7300N	0.8389 + 0.1060	.9991	----	----	----	----	1050 UNCH
2050	----	----	0.8000B/----	----	0.6800N	0.7890 + 0.1059	.9983	----	----	----	----	13 UNCH
2100	----	----	0.7500B/----	----	0.6300N	0.7392 + 0.1059	.9967	----	----	----	----	550 UNCH
2150	----	----	0.7000B/----	----	0.5800N	0.6894 + 0.1057	.9951	----	----	----	----	41 UNCH
2200	----	----	0.6500B/----	----	0.5300N	0.6399 + 0.1054	.9913	----	----	----	----	16 UNCH
2250	----	----	0.6000B/----	----	0.4900N	0.5906 + 0.1049	.9861	----	----	----	----	3782 UNCH
2300	----	----	0.5500B/----	----	0.4400N	0.5417 + 0.1040	.9788	----	----	----	----	3286 UNCH
2350	----	----	0.5000B/----	----	0.3900N	0.4933 + 0.1026	.9677	----	----	----	----	1550 UNCH
2400	----	----	0.4600B/----	----	0.3500N	0.4456 + 0.1006	.9524	----	----	----	----	1300 UNCH
2500	----	----	0.3600B/----	----	0.2600N	0.3537 + 0.0942	.9032	----	----	----	----	7584 UNCH
2550	----	----	0.3300B/----	----	0.2200N	0.3100 + 0.0896	.8681	----	----	----	----	1280 UNCH
2600	----	----	0.2900B/----	----	0.1800N	0.2684 + 0.0840	.8248	----	----	----	----	3763 UNCH
2650	----	----	0.2500B/----	----	0.1500N	0.2295 + 0.0777	.7728	----	----	----	----	5439 UNCH
2700	----	----	0.2100B/----	----	0.1200N	0.1934 + 0.0704	.7129	----	----	----	----	5432 UNCH
2750	0.1200	----	0.1800B/0.120	----	0.1000N	0.1606 + 0.0627	.6468	----	----	61	----	10682 - 14
2800	0.0900	----	0.1500B/0.090	----	0.0800N	0.1313 + 0.0547	.5760	----	----	73	50	3691 + 40
2850	0.0700	----	0.1200B/0.070	----	0.0600N	0.1056 + 0.0468	.5030	----	----	251	700	5111 + 201
2900	0.0800	----	0.0900B/0.080	----	0.0400N	0.0835 + 0.0391	.4303	----	----	779	220	6907 + 321
2950	0.0600	----	0.0700/0.0500	----	0.0300N	0.0649 + 0.0320	.3604	----	----	792	500	3150 - 98
3000	----	----	0.0600B/----	----	0.0200N	0.0497 + 0.0257	.2957	----	----	703	1350	25929 + 247
3050	0.0300	----	0.0400/0.0300	----	0.0200N	0.0375 + 0.0203	.2378	----	----	489	800	3600 + 293
3100	0.0200	----	0.0300/0.0200	----	0.0100N	0.0280 + 0.0158	.1879	----	----	265	1600	8202 + 900
3140	----	----	0.0300B/----	----	0.0100N	0.0219 + 0.0126	.1534	----	----	----	----	2 UNCH
3150	----	----	0.0300B/----	----	0.0100N	0.0206 + 0.0120	.1457	----	----	----	300	3172 UNCH
3170	----	----	0.0200B/----	----	0.0100N	0.0181 + 0.0105	.1307	----	----	----	----	2 UNCH
3200	----	----	0.0200B/----	----	0.0100N	0.0149 + 0.0086	.1108	----	----	551	----	7585 - 546
3250	0.0100	----	0.0100/0.0100	----	0.0000N	0.0108 + 0.0063	.0836	----	----	100	1250	12177 - 775
3300	----	----	0.0100B/----	----	0.0000N	0.0078 + 0.0045	.0625	----	----	----	----	1185 UNCH
3350	----	----	0.0100B/----	----	0.0000N	0.0056 + 0.0032	.0463	----	----	----	----	512 UNCH
3400	----	----	0.0100B/----	----	0.0000N	0.0040 + 0.0023	.0339	----	----	----	----	469 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
SEP16												
3450	----	----	0.0000B/----	----	0.0000N	0.0029 + 0.0017	.0251	----	----	----	----	375 UNCH
3500	----	----	0.0000B/----	----	0.0000N	0.0021 + 0.0012	.0185	----	----	----	----	17712 UNCH
3550	----	----	0.0000B/----	----	0.0000N	0.0015 + 0.0009	.0134	----	----	----	----	27 UNCH
3580	----	----	0.0000B/----	----	0.0000N	0.0012 + 0.0007	.0109	----	----	----	----	10 UNCH
3600	----	----	0.0000B/----	----	0.0000N	0.0010 + 0.0006	.0092	----	----	----	----	305 UNCH
3650	----	----	0.0000B/----	----	0.0000N	0.0007 + 0.0004	.0065	----	----	----	----	105 UNCH
3700	----	----	----	----	0.0000N	0.0005 + 0.0003	.0047	----	----	----	----	975 UNCH
3750	----	----	----	----	0.0000N	0.0004 + 0.0002	.0037	----	----	----	----	2185 UNCH
3800	----	----	----	----	0.0000N	0.0003 + 0.0002	.0028	----	----	----	----	325 UNCH
3850	----	----	----	----	0.0000N	0.0002 + 0.0001	.0019	----	----	----	----	125 UNCH
3900	----	----	----	----	0.0000N	0.0001 UNCH	.0010	----	----	----	----	334 UNCH
3950	----	----	----	----	0.0000N	0.0001 UNCH	.0006	----	----	----	----	210 UNCH
4000	----	----	----	----	0.0000N	0.0001 UNCH	.0004	----	----	----	----	3318 UNCH
4030	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	5 UNCH
4050	----	----	----	----	0.0000N	0.0001 UNCH	.0002	----	----	----	----	375 UNCH
4100	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	195 UNCH
4150	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	665 UNCH
4170	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	2 UNCH
4200	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	150 UNCH
4250	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1836 UNCH
4300	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	75 UNCH
4350	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	104 UNCH
4380	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	3 UNCH
4400	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	397 UNCH
4450	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	100 UNCH
4500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2230 UNCH
4580	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2 UNCH
4600	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	77 UNCH
4650	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	63 UNCH
4700	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	56 UNCH
4750	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2581 UNCH
4800	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	115 UNCH
4850	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	250 UNCH
5000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	3613 UNCH
5050	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1001 UNCH
5100	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1031 UNCH
5150	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1001 UNCH
5250	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1040 UNCH
5290	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	22 UNCH
5350	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	100 UNCH
5500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1231 UNCH
5550	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	50 UNCH
5700	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	85 UNCH
5750	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	595 UNCH
5800	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	165 UNCH
5850	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	16 UNCH
5900	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	70 UNCH
6000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	4030 UNCH
6100	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	25 UNCH
6150	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	75 UNCH
6200	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	15 UNCH
6250	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	157 UNCH
6350	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	50 UNCH
6400	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	195 UNCH
6500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2140 UNCH
6750	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	150 UNCH
6800	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	200 UNCH
7000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	4235 UNCH
7150	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	150 UNCH
7200	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	25 UNCH
7250	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	700 UNCH
7500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1050 UNCH
7750	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	263 UNCH
8000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1340 UNCH
8500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	350 UNCH
9000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2050 UNCH
10000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2475 UNCH
10500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	300 UNCH
11000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	200 UNCH
12000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	850 UNCH
13000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	850 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	225 UNCH
15750	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1 UNCH
16000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	800 UNCH
TOTAL										4064	6770	195792 + 569
OCT16												
1900	----	----	----	----	0.8900N	0.9826 + 0.0975	.9894	----	----	----	----	100 UNCH
2000	----	----	0.9000B/----	----	0.7900N	0.8845 + 0.0970	.9811	----	----	----	----	1400 UNCH
2100	----	----	0.8000B/----	----	0.6900N	0.7876 + 0.0961	.9687	----	----	----	----	350 UNCH
2150	----	----	0.7500B/----	----	0.6400N	0.7397 + 0.0953	.9598	----	----	----	----	130 UNCH
2200	----	----	0.7100B/----	----	0.6000N	0.6924 + 0.0944	.9494	----	----	----	----	10000 UNCH
2250	----	----	0.6600B/----	----	0.5500N	0.6457 + 0.0932	.9367	----	----	----	----	13385 UNCH
2300	----	----	0.6100B/----	----	0.5100N	0.5998 + 0.0918	.9217	----	----	----	----	1181 UNCH
2350	----	----	0.5700B/----	----	0.4600N	0.5547 + 0.0899	.9039	----	----	----	----	730 UNCH
2400	----	----	0.5200B/----	----	0.4200N	0.5108 + 0.0878	.8829	----	----	----	----	1280 UNCH
2450	----	----	0.4800B/----	----	0.3800N	0.4681 + 0.0854	.8590	----	----	----	----	1053 UNCH
2500	----	----	0.4400B/----	----	0.3400N	0.4268 + 0.0827	.8316	----	----	----	----	9716 UNCH
2550	----	----	0.4000B/----	----	0.3100N	0.3870 + 0.0794	.8009	----	----	----	----	335 UNCH
2600	----	----	0.3600B/----	----	0.2700N	0.3491 + 0.0760	.7670	----	----	----	----	871 UNCH
2650	----	----	0.3300B/----	----	0.2400N	0.3130 + 0.0721	.7300	----	----	5	----	3062 UNCH
2700	----	----	0.2900B/----	----	0.2100N	0.2789 + 0.0678	.6902	----	----	----	----	2623 UNCH
2750	----	----	0.2600B/----	----	0.1800N	0.2469 + 0.0631	.6480	----	----	----	----	15469 UNCH
2800	----	----	0.2300B/----	----	0.1600N	0.2171 + 0.0583	.6039	----	----	----	----	3592 UNCH
2850	----	----	0.2000B/----	----	0.1400N	0.1896 + 0.0535	.5584	----	----	5	----	4241 UNCH
2900	----	----	0.1800B/----	----	0.1200N	0.1645 + 0.0488	.5122	----	----	----	300	3560 + 5
2950	0.1500	----	0.1500B/0.140	----	0.1000N	0.1419 + 0.0442	.4661	----	----	27	----	1305 UNCH
3000	0.1000	----	0.1300B/0.100	----	0.0800N	0.1215 + 0.0396	.4206	----	----	287	----	28403 - 8
3050	0.0900	----	0.1100B/0.090	----	0.0700N	0.1034 + 0.0351	.3764	----	----	42	----	2026 UNCH
3100	0.0900	----	0.0900B/0.090	----	0.0600N	0.0875 + 0.0309	.3342	----	----	100	----	3622 UNCH
3140	----	----	0.0800B/----	----	0.0500N	0.0763 + 0.0278	.3023	----	----	----	----	2 UNCH
3150	----	----	0.0800B/----	----	0.0500N	0.0737 + 0.0270	.2946	----	----	----	----	1940 UNCH
3170	----	----	0.0700B/----	----	0.0400N	0.0686 + 0.0255	.2793	----	----	----	----	2 UNCH
3200	0.0600	----	0.0700B/0.050	----	0.0400N	0.0617 + 0.0235	.2576	----	----	200	----	1020 - 100
3250	0.0500	----	0.0600B/0.050	----	0.0300N	0.0514 + 0.0204	.2237	----	----	1215	500	14988 + 148
3300	----	----	0.0500B/----	----	0.0300N	0.0426 + 0.0174	.1929	----	----	----	----	687 UNCH
3350	----	----	0.0400B/----	----	0.0200N	0.0351 + 0.0147	.1652	----	----	----	----	2933 UNCH
3400	----	----	0.0300B/----	----	0.0200N	0.0289 + 0.0125	.1408	----	----	----	----	853 UNCH
3450	----	----	0.0300B/----	----	0.0100N	0.0236 + 0.0104	.1190	----	----	----	----	126 UNCH
3500	0.0200	----	0.0200/0.0200	----	0.0100N	0.0194 + 0.0088	.1007	----	----	556	500	22622 + 37
3550	----	----	0.0200B/----	----	0.0100N	0.0158 + 0.0072	.0845	----	----	----	----	167 UNCH
3600	----	----	0.0100B/----	----	0.0100N	0.0130 + 0.0060	.0712	----	----	----	----	559 UNCH
3650	----	----	0.0100B/----	----	0.0100N	0.0106 + 0.0049	.0595	----	----	----	----	438 UNCH
3700	0.0100	----	0.0100/0.0100	----	0.0000N	0.0088 + 0.0042	.0503	----	----	40	----	288 + 40
3750	----	----	0.0100B/----	----	0.0000N	0.0072 + 0.0035	.0420	----	----	----	----	3768 UNCH
3800	----	----	0.0100B/----	----	0.0000N	0.0060 + 0.0030	.0355	----	----	----	----	235 UNCH
3850	----	----	0.0100B/----	----	0.0000N	0.0049 + 0.0025	.0296	----	----	----	----	225 UNCH
3900	----	----	0.0000B/----	----	0.0000N	0.0041 + 0.0021	.0250	----	----	----	----	284 UNCH
3950	----	----	0.0000B/----	----	0.0000N	0.0034 + 0.0018	.0210	----	----	----	----	165 UNCH
4000	----	----	0.0000B/----	----	0.0000N	0.0028 + 0.0015	.0176	----	----	----	----	5897 UNCH
4030	----	----	----	----	0.0000N	0.0025 + 0.0014	.0158	----	----	----	----	5 UNCH
4050	----	----	0.0000B/----	----	0.0000N	0.0023 + 0.0013	.0146	----	----	----	----	422 UNCH
4100	----	----	0.0000B/----	----	0.0000N	0.0019 + 0.0011	.0122	----	----	----	----	195 UNCH
4150	----	----	0.0000B/----	----	0.0000N	0.0016 + 0.0009	.0104	----	----	----	----	635 UNCH
4170	----	----	0.0000B/----	----	0.0000N	0.0015 + 0.0009	.0097	----	----	----	----	2 UNCH
4200	0.0000	----	0.0000/0.0000	----	0.0000N	0.0013 + 0.0008	.0085	----	----	25	----	205 + 25
4250	----	----	0.0000B/----	----	0.0000N	0.0011 + 0.0007	.0073	----	----	----	----	2036 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
OCT16												
4300	----	----	----	----	0.0000N	0.0009 + 0.0005	.0060	----	----	----	----	75 UNCH
4350	----	----	----	----	0.0000N	0.0008 + 0.0005	.0053	----	----	----	----	79 UNCH
4380	----	----	----	----	0.0000N	0.0007 + 0.0004	.0047	----	----	----	----	3 UNCH
4400	----	----	----	----	0.0000N	0.0006 + 0.0004	.0041	----	----	----	----	312 UNCH
4450	----	----	----	----	0.0000N	0.0005 + 0.0003	.0034	----	----	----	----	100 UNCH
4500	----	----	----	----	0.0000N	0.0004 + 0.0003	.0028	----	----	----	----	5995 UNCH
4550	----	----	----	----	0.0000N	0.0004 + 0.0003	.0027	----	----	----	----	35 UNCH
4580	----	----	----	----	0.0000N	0.0003 + 0.0002	.0021	----	----	----	----	2 UNCH
4600	----	----	----	----	0.0000N	0.0003 + 0.0002	.0021	----	----	----	----	2 UNCH
4650	----	----	----	----	0.0000N	0.0002 + 0.0001	.0014	----	----	----	----	63 UNCH
4700	----	----	----	----	0.0000N	0.0002 + 0.0001	.0014	----	----	----	----	56 UNCH
4750	----	----	----	----	0.0000N	0.0002 + 0.0001	.0014	----	----	----	----	3015 UNCH
4800	----	----	----	----	0.0000N	0.0001 UNCH	.0007	----	----	----	----	115 UNCH
4850	----	----	----	----	0.0000N	0.0001 UNCH	.0006	----	----	----	----	250 UNCH
5000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	6150 UNCH
5050	----	----	----	----	0.0000N	0.0001 UNCH	.0002	----	----	----	----	1001 UNCH
5100	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	1031 UNCH
5150	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	1001 UNCH
5250	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	940 UNCH
5290	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	22 UNCH
5350	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	14 UNCH
5500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1405 UNCH
5550	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	50 UNCH
5700	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	85 UNCH
5750	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	595 UNCH
5800	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	165 UNCH
5850	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	16 UNCH
5900	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	70 UNCH
6000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	3237 UNCH
6100	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	25 UNCH
6150	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	75 UNCH
6200	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	15 UNCH
6250	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	157 UNCH
6350	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	50 UNCH
6400	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	195 UNCH
6500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1365 UNCH
6750	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	150 UNCH
6800	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	200 UNCH
7000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2055 UNCH
7150	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	150 UNCH
7200	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	25 UNCH
7250	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	900 UNCH
7500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1050 UNCH
7750	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	263 UNCH
8000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1340 UNCH
8500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	350 UNCH
9000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1600 UNCH
10000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1975 UNCH
10500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	300 UNCH
11000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	200 UNCH
12000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	950 UNCH
13000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	100 UNCH
14000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	100 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	225 UNCH
15750	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1 UNCH
16000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	800 UNCH
TOTAL										2502	1300	209633 + 147
NOV16												
2250	----	----	0.8100B/----	----	0.7100N	0.8004 + 0.0858	.9416	----	----	----	----	38 UNCH
2300	----	----	0.7600B/----	----	0.6700N	0.7543 + 0.0846	.9300	----	----	----	----	28 UNCH
2350	----	----	0.7100B/----	----	0.6300N	0.7089 + 0.0833	.9165	----	----	----	----	100 UNCH
2400	----	----	0.6700B/----	----	0.5800N	0.6643 + 0.0817	.9013	----	----	----	----	50 UNCH
2450	----	----	0.6300B/----	----	0.5400N	0.6207 + 0.0799	.8839	----	----	----	----	12 UNCH
2500	----	----	0.5900B/----	----	0.5000N	0.5782 + 0.0779	.8640	----	----	----	----	4081 UNCH
2550	----	----	0.5500B/----	----	0.4600N	0.5371 + 0.0758	.8420	----	----	----	----	580 UNCH
2600	----	----	0.5100B/----	----	0.4200N	0.4972 + 0.0732	.8177	----	----	----	----	663 UNCH
2650	----	----	0.4700B/----	----	0.3900N	0.4588 + 0.0705	.7912	----	----	----	----	854 UNCH
2700	----	----	0.4300B/----	----	0.3500N	0.4219 + 0.0675	.7628	----	----	----	----	735 UNCH
2750	----	----	0.4000B/----	----	0.3200N	0.3866 + 0.0644	.7325	----	----	----	----	8188 UNCH
2800	----	----	0.3600B/----	----	0.2900N	0.3530 + 0.0611	.7005	----	----	----	----	195 UNCH
2860	----	----	0.2700B/----	----	0.2600N	0.3151 + 0.0572	.6602	----	----	----	----	5 UNCH
2900	----	----	0.3000B/----	----	0.2400N	0.2912 + 0.0544	.6323	----	----	----	----	598 UNCH
2950	----	----	0.2700B/----	----	0.2100N	0.2630 + 0.0508	.5968	----	----	----	----	775 UNCH
2990	----	----	0.2000B/----	----	0.1900N	0.2418 + 0.0480	.5679	----	----	----	----	5 UNCH
3000	----	----	0.2500B/----	----	0.1900N	0.2367 + 0.0473	.5607	----	----	----	----	14140 UNCH
3050	----	----	0.2200B/----	----	0.1700N	0.2125 + 0.0440	.5244	----	----	----	300	455 + 300
3100	----	----	0.2000B/----	----	0.1500N	0.1900 + 0.0407	.4882	----	----	----	----	1801 UNCH
3140	----	----	0.1800B/----	----	0.1400N	0.1734 + 0.0381	.4597	----	----	----	----	2 UNCH
3150	----	----	0.1800B/----	----	0.1300N	0.1694 + 0.0374	.4526	----	----	----	----	915 UNCH
3170	----	----	0.1700B/----	----	0.1300N	0.1616 + 0.0360	.4385	----	----	----	----	2 UNCH
3200	----	----	0.1600B/----	----	0.1200N	0.1505 + 0.0340	.4177	----	----	----	200	1121 + 200
3250	----	----	0.1400B/----	----	0.1000N	0.1334 + 0.0307	.3839	----	----	----	600	11726 UNCH
3280	----	----	0.1300B/----	----	0.1000N	0.1240 + 0.0289	.3643	----	----	----	----	5 UNCH
3300	----	----	0.1200B/----	----	0.0900N	0.1180 + 0.0278	.3515	----	----	----	----	2300 UNCH
3350	----	----	0.1100B/----	----	0.0800N	0.1041 + 0.0250	.3206	----	----	----	----	365 UNCH
3400	0.0900	----	0.1000B/0.090(	----	0.0700N	0.0916 + 0.0225	.2913	----	----	25	----	734 + 25
3500	----	----	0.0700B/----	----	0.0500N	0.0704 + 0.0178	.2379	----	----	----	----	10491 UNCH
3550	----	----	0.0700B/----	----	0.0500N	0.0616 + 0.0158	.2141	----	----	----	----	45 UNCH
3600	----	----	0.0600B/----	----	0.0400N	0.0540 + 0.0142	.1925	----	----	----	200	1962 + 200
3650	----	----	0.0500B/----	----	0.0300N	0.0473 + 0.0128	.1727	----	----	----	----	143 UNCH
3700	----	----	0.0400B/----	----	0.0300N	0.0413 + 0.0114	.1544	----	----	----	----	170 UNCH
3750	----	----	0.0400B/----	----	0.0300N	0.0361 + 0.0102	.1380	----	----	----	250	5489 + 250
3800	----	----	0.0300B/----	----	0.0200N	0.0315 + 0.0090	.1230	----	----	----	----	1612 UNCH
3850	----	----	0.0300B/----	----	0.0200N	0.0275 + 0.0080	.1095	----	----	----	----	190 UNCH
3900	----	----	0.0200B/----	----	0.0200N	0.0239 + 0.0070	.0971	----	----	----	----	176 UNCH
3950	----	----	0.0200B/----	----	0.0100N	0.0209 + 0.0062	.0864	----	----	----	----	76 UNCH
4000	0.0200	----	0.0200/0.0200	----	0.0100N	0.0182 + 0.0055	.0766	----	----	11	----	9597 - 11
4030	----	----	0.0200B/----	----	0.0100N	0.0167 + 0.0050	.0710	----	----	----	----	5 UNCH
4050	----	----	0.0200B/----	----	0.0100N	0.0158 + 0.0047	.0677	----	----	----	----	30 UNCH
4100	----	----	0.0100B/----	----	0.0100N	0.0138 + 0.0042	.0600	----	----	----	----	200 UNCH
4150	----	----	0.0100B/----	----	0.0100N	0.0121 + 0.0037	.0533	----	----	----	----	30 UNCH
4170	----	----	0.0100B/----	----	0.0100N	0.0114 + 0.0035	.0506	----	----	----	----	2 UNCH
4200	----	----	0.0100B/----	----	0.0100N	0.0105 + 0.0032	.0470	----	----	----	----	269 UNCH
4250	----	----	0.0100B/----	----	0.0100N	0.0092 + 0.0028	.0417	----	----	----	250	4281 UNCH
4300	----	----	0.0100B/----	----	0.0100N	0.0080 + 0.0024	.0367	----	----	----	----	120 UNCH
4350	----	----	0.0100B/----	----	0.0000N	0.0070 + 0.0022	.0325	----	----	----	----	104 UNCH
4380	----	----	0.0100B/----	----	0.0000N	0.0065 + 0.0020	.0304	----	----	----	----	3 UNCH
4400	----	----	0.0100B/----	----	0.0000N	0.0062 + 0.0020	.0291	----	----	----	----	311 UNCH
4450	----	----	0.0100B/----	----	0.0000N	0.0054 + 0.0017	.0256	----	----	----	----	138 UNCH
4500	----	----	0.0000B/----	----	0.0000N	0.0047 + 0.0015	.0225	----	----	----	----	3375 UNCH
4550	----	----	0.0000B/----	----	0.0000N	0.0041 + 0.0013	.0199	----	----	----	----	35 UNCH
4580	----	----	----	----	0.0000N	0.0038 + 0.0013	.0185	----	----	----	----	2 UNCH
4600	----	----	0.0000B/----	----	0.0000N	0.0036 + 0.0012	.0176	----	----	----	----	2 UNCH
4650	----	----	0.0000B/----	----	0.0000N	0.0032 + 0.0011	.0158	----	----	----	----	3 UNCH
4700	----	----	0.0000B/----	----	0.0000N	0.0028 + 0.0010	.0139	----	----	----	----	56 UNCH
4750	----	----	0.0000B/----	----	0.0000N	0.0024 + 0.0008	.0121	----	----	----	----	1258 UNCH
4800	----	----	0.0000B/----	----	0.0000N	0.0021 + 0.0007	.0107	----	----	----	----	33 UNCH
4850	----	----	----	----	0.0000N	0.0018 + 0.0006	.0092	----	----	----	----	250 UNCH
5000	----	----	0.0000B/----	----	0.0000N	0.0012 + 0.0004	.0063	----	----	----	----	5947 UNCH
5100	----	----	#0.0000B/----	----	0.0000N	0.0009 + 0.0003	.0048	----	----	----	----	30 UNCH
5250	----	----	----	----	0.0000N	0.0006 + 0.0002	.0033	----	----	----	----	590 UNCH
5290	----	----	----	----	0.0000N	0.0006 + 0.0003	.0032	----	----	----	----	22 UNCH
5350	----	----	----	----	0.0000N	0.0005 + 0.0002	.0027	----	----	----	----	14 UNCH
5500	----	----	----	----	0.0000N	0.0003 + 0.0001	.0017	----	----	----	----	5165 UNCH
5700	----	----	----	----	0.0000N	0.0002 + 0.0001	.0011	----	----	----	----	85 UNCH
5750	----	----	----	----	0.0000N	0.0002 + 0.0001	.0011	----	----	----	----	505 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS												
NOV16														
5800	----	----	----	----	0.0000N	0.0001	UNCH	.0006	----	----	----	----	165	UNCH
5850	----	----	----	----	0.0000N	0.0001	UNCH	.0005	----	----	----	----	16	UNCH
5900	----	----	----	----	0.0000N	0.0001	UNCH	.0004	----	----	----	----	70	UNCH
6000	----	----	----	----	0.0000N	0.0001	UNCH	.0003	----	----	----	----	1912	UNCH
6100	----	----	----	----	0.0000N	0.0001	UNCH	.0002	----	----	----	----	25	UNCH
6200	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	15	UNCH
6250	----	----	----	----	0.0000N	0.0001	UNCH	.0001	----	----	----	----	157	UNCH
6400	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	195	UNCH
6500	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	2045	UNCH
6750	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	150	UNCH
7000	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	1870	UNCH
7150	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	150	UNCH
7200	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	25	UNCH
7250	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	400	UNCH
7500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	1275	UNCH
7750	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	263	UNCH
8000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	1570	UNCH
8500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	350	UNCH
9000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	1575	UNCH
10000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	2625	UNCH
10500	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	300	UNCH
11000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	200	UNCH
12000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	100	UNCH
13000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	100	UNCH
15000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	200	UNCH
TOTAL											36	1800	119067 +	964
DEC16														
1500	----	----	1.7700B/----	----	1.7000N	1.7738	+ 0.0768	.9995	----	----	----	----	10000	UNCH
2250	----	----	1.0300B/----	----	0.9600N	1.0369	+ 0.0747	.9627	----	----	----	----	38	UNCH
2300	----	----	0.9800B/----	----	0.9200N	0.9897	+ 0.0742	.9550	----	----	----	----	25	UNCH
2400	----	----	0.8900B/----	----	0.8200N	0.8968	+ 0.0731	.9366	----	----	----	----	225	UNCH
2500	----	----	0.8000B/----	----	0.7400N	0.8064	+ 0.0711	.9132	----	----	----	----	383	UNCH
2550	----	----	0.7600B/----	----	0.6900N	0.7625	+ 0.0698	.8989	----	----	----	----	480	UNCH
2600	----	----	0.7100B/----	----	0.6500N	0.7197	+ 0.0685	.8829	----	----	----	----	212	UNCH
2650	----	----	0.6700B/----	----	0.6100N	0.6779	+ 0.0669	.8653	----	----	----	----	192	UNCH
2700	----	----	0.6300B/----	----	0.5700N	0.6373	+ 0.0653	.8460	----	----	----	----	830	UNCH
2750	----	----	0.5900B/----	----	0.5300N	0.5979	+ 0.0636	.8253	----	----	----	----	3075	UNCH
2800	----	----	0.5500B/----	----	0.5000N	0.5599	+ 0.0620	.8029	----	----	----	----	242	UNCH
2850	----	----	0.5200B/----	----	0.4600N	0.5232	+ 0.0603	.7791	----	----	----	----	3	UNCH
2860	----	----	----	----	0.4600N	0.5161	+ 0.0600	.7746	----	----	----	----	5	UNCH
2900	----	----	0.4800B/----	----	0.4300N	0.4880	+ 0.0584	.7540	----	----	----	----	1247	UNCH
2950	----	----	0.4500B/----	----	0.4000N	0.4542	+ 0.0561	.7278	----	----	----	----	200	UNCH
2990	----	----	----	----	0.3700N	0.4283	+ 0.0541	.7063	----	----	----	----	5	UNCH
3000	----	----	0.4100B/----	----	0.3700N	0.4219	+ 0.0536	.7007	----	----	----	----	10326	UNCH
3050	----	----	0.3800B/----	----	0.3400N	0.3912	+ 0.0511	.6727	----	----	----	----	125	UNCH
3100	----	----	0.3500B/----	----	0.3100N	0.3620	+ 0.0486	.6441	----	----	----	----	488	UNCH
3140	----	----	0.3000B/----	----	0.2900N	0.3398	+ 0.0466	.6209	----	----	----	----	2	UNCH
3150	----	----	0.3300B/----	----	0.2900N	0.3344	+ 0.0461	.6151	----	----	----	----	381	UNCH
3170	----	----	0.2900B/----	----	0.2800N	0.3237	+ 0.0450	.6034	----	----	----	----	2	UNCH
3200	----	----	0.3100B/----	----	0.2600N	0.3083	+ 0.0436	.5858	----	----	----	----	2168	UNCH
3250	----	----	0.2900B/----	----	0.2400N	0.2837	+ 0.0410	.5565	----	----	----	----	7463	UNCH
3260	----	----	0.2500B/----	----	0.2400N	0.2790	+ 0.0405	.5506	----	----	----	----	3	UNCH
3280	----	----	0.2400B/----	----	0.2300N	0.2698	+ 0.0395	.5389	----	----	----	----	5	UNCH
3300	----	----	0.2600B/----	----	0.2200N	0.2608	+ 0.0386	.5272	----	----	----	----	283	UNCH
3350	----	----	0.2400B/----	----	0.2000N	0.2394	+ 0.0363	.4984	----	----	----	----	52	UNCH
3400	----	----	0.2200B/----	----	0.1900N	0.2195	+ 0.0341	.4700	----	----	----	----	295	UNCH
3450	----	----	0.2000B/----	----	0.1700N	0.2009	+ 0.0319	.4422	----	----	----	----	266	UNCH
3500	----	----	0.1900B/----	----	0.1500N	0.1838	+ 0.0300	.4152	----	----	----	100	12355	UNCH
3550	----	----	0.1700B/----	----	0.1400N	0.1679	+ 0.0279	.3891	----	----	----	----	7	UNCH
3600	----	----	0.1500B/----	----	0.1300N	0.1532	+ 0.0257	.3639	----	----	----	----	1300	UNCH
3650	----	----	0.1400B/----	----	0.1200N	0.1397	+ 0.0236	.3397	----	----	----	----	120	UNCH
3700	----	----	0.1300B/----	----	0.1100N	0.1275	+ 0.0217	.3168	----	----	----	----	150	UNCH
3750	----	----	0.1200B/----	----	0.1000N	0.1164	+ 0.0200	.2952	----	----	----	1000	7708 +	500
3800	----	----	0.1100B/----	----	0.0900N	0.1063	+ 0.0185	.2748	----	----	----	----	100	UNCH
3850	----	----	0.1000B/----	----	0.0800N	0.0971	+ 0.0171	.2556	----	----	----	----	125	UNCH
3900	----	----	0.0900B/----	----	0.0700N	0.0886	+ 0.0157	.2374	----	----	----	----	167	UNCH
3950	----	----	0.0800B/----	----	0.0700N	0.0808	+ 0.0143	.2202	----	----	----	----	50	UNCH
4000	----	----	0.0700B/----	----	0.0600N	0.0737	+ 0.0130	.2042	----	----	----	----	17299	UNCH
4030	----	----	0.0700B/----	----	0.0600N	0.0697	+ 0.0122	.1950	----	----	----	----	5	UNCH
4050	----	----	0.0700B/----	----	0.0600N	0.0672	+ 0.0118	.1891	----	----	----	----	35	UNCH
4100	----	----	0.0600B/----	----	0.0500N	0.0613	+ 0.0107	.1751	----	----	----	----	1591	UNCH
4150	----	----	0.0600B/----	----	0.0500N	0.0560	+ 0.0098	.1622	----	----	----	----	593	UNCH
4170	----	----	0.0500B/----	----	0.0400N	0.0540	+ 0.0095	.1573	----	----	----	----	2	UNCH
4200	----	----	0.0500B/----	----	0.0400N	0.0511	+ 0.0089	.1501	----	----	----	----	192	UNCH
4250	----	----	0.0500B/----	----	0.0400N	0.0467	+ 0.0082	.1389	----	----	----	----	2966	UNCH
4300	----	----	0.0400B/----	----	0.0400N	0.0428	+ 0.0076	.1287	----	----	----	----	149	UNCH
4350	----	----	0.0400B/----	----	0.0300N	0.0392	+ 0.0070	.1192	----	----	----	----	104	UNCH
4380	----	----	0.0300B/----	----	0.0300N	0.0372	+ 0.0067	.1139	----	----	----	----	3	UNCH
4400	----	----	0.0400B/----	----	0.0300N	0.0360	+ 0.0066	.1106	----	----	----	----	512	UNCH
4450	----	----	0.0300B/----	----	0.0300N	0.0330	+ 0.0061	.1024	----	----	----	----	319	UNCH
4500	----	----	0.0300B/----	----	0.0200N	0.0303	+ 0.0057	.0949	----	----	----	----	8525	UNCH
4550	----	----	0.0300B/----	----	0.0200N	0.0278	+ 0.0053	.0879	----	----	----	----	42	UNCH
4580	----	----	0.0200B/----	----	0.0200N	0.0265	+ 0.0051	.0841	----	----	----	----	2	UNCH
4600	----	----	0.0300B/----	----	0.0200N	0.0256	+ 0.0050	.0816	----	----	----	----	2	UNCH
4650	----	----	0.0200B/----	----	0.0200N	0.0235	+ 0.0046	.0755	----	----	----	----	3	UNCH
4700	----	----	0.0200B/----	----	0.0200N	0.0216	+ 0.0042	.0700	----	----	----	----	56	UNCH
4750	----	----	0.0200B/----	----	0.0200N	0.0199	+ 0.0040	.0650	----	----	----	----	1458	UNCH
4800	----	----	0.0200B/----	----	0.0100N	0.0183	+ 0.0037	.0602	----	----	----	----	15	UNCH
4850	----	----	0.0200B/----	----	0.0100N	0.0169	+ 0.0034	.0560	----	----	----	----	250	UNCH
5000	----	----	0.0100B/----	----	0.0100N	0.0133	+ 0.0028	.0449	----	----	----	----	7481	UNCH
5100	----	----	0.0100B/----	----	0.0100N	0.0114	+ 0.0025	.0389	----	----	----	----	30	UNCH
5250	----	----	0.0100B/----	----	0.0100N	0.0089	+ 0.0018	.0310	----	----	----	----	471	UNCH
5290	----	----	#0.0100B/----	----	0.0100N	0.0084	+ 0.0018	.0293	----	----	----	----	22	UNCH
5350	----	----	0.0100B/----	----	0.0100N	0.0076	+ 0.0016	.0267	----	----	----	----	14	UNCH
5500	----	----	0.0100B/----	----	0.0000N	0.0061	+ 0.0013	.0217	----	----	----	----	2941	UNCH
5700	----	----	0.0000B/----	----	0.0000N	0.0045	+ 0.0009	.0163	----	----	----	----	85	UNCH
5750	----	----	----	----	0.0000N	0.0042	+ 0.0008	.0153	----	----	----	----	605	UNCH
5800	----	----	----	----	0.0000N	0.0039	+ 0.0008	.0142	----	----	----	----	165	UNCH
5850	----	----	----	----	0.0000N	0.0036	+ 0.0007	.0132	----	----	----	----	16	UNCH
5900	----	----	----	----	0.0000N	0.0034	+ 0.0007	.0125	----	----	----	----	70	UNCH
6000	----	----	----	----	0.0000N	0.0029	+ 0.0005	.0107	----	----	----	----	3094	UNCH
6100	----	----	----	----	0.0000N	0.0025	+ 0.0004	.0093	----	----	----	----	25	UNCH
6200	----	----	----	----	0.0000N	0.0022	+ 0.0004	.0082	----	----	----	----	15	UNCH
6250	----	----	----	----	0.0000N	0.0021	+ 0.0004	.0079	----	----	----	----	157	UNCH
6400	----	----	----	----	0.0000N	0.0017	+ 0.0003	.0064	----	----	----	----	195	UNCH
6500	----	----	----	----	0.0000N	0.0015	+ 0.0002	.0057	----	----	----	----	2445	UNCH
6750	----	----	----	----	0.0000N	0.0011	+ 0.0002	.0042	----	----	----	----	150	UNCH
7000	----	----	----	----	0.0000N	0.0008	+ 0.0001	.0031	----	----	----	----	1870	UNCH
7150	----	----	----	----	0.0000N	0.0006	UNCH	.0023	----	----	----	----	150	UNCH
7200	----	----	----	----	0.0000N	0.0006	+ 0.0001	.0023	----	----	----	----	25	UNCH
7250	----	----	----	----	0.0000N	0.0006	+ 0.0001	.0023	----	----	----	----	400	UNCH
7500	----	----	----	----	0.0000N	0.0004	UNCH	.0016	----	----	----	----	1275	UNCH
7750	----	----	----	----	0.0000N	0.0003	UNCH	.0012	----	----	----	----	1013	UNCH
8000	----	----	----	----	0.0000N	0.0002	UNCH	.0008	----	----	----	----	1565	UNCH
8500	----	----	----	----	0.0000N	0.0001	UNCH	.0004	----	----	----	----	350	UNCH
9000	----	----	----	----	0.0000N	0.0001	UNCH	.0002	----	----	----	----	1625	UNCH
10000	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	2625	UNCH
10500	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	300	UNCH
11000	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	200	UNCH
12000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	100	UNCH
13000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	100	UNCH
15000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0000N	0.0001	UNCH	----	----	----	----	----	200	UNCH
TOTAL												1100	125030 +	500

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
JAN17												
2500	----	----	0.9100B/----	----	0.8600N	0.9301 + 0.0719	.9105	----	----	----	----	135 UNCH
2600	----	----	0.8300B/----	----	0.7700N	0.8450 + 0.0701	.8833	----	----	----	----	53 UNCH
2650	----	----	0.7900B/----	----	0.7400N	0.8039 + 0.0689	.8681	----	----	----	----	452 UNCH
2700	----	----	0.7500B/----	----	0.7000N	0.7640 + 0.0675	.8516	----	----	----	----	550 UNCH
2750	----	----	0.7100B/----	----	0.6600N	0.7252 + 0.0660	.8339	----	----	----	----	3501 UNCH
2800	----	----	0.6700B/----	----	0.6200N	0.6877 + 0.0646	.8151	----	----	----	----	527 UNCH
2850	----	----	0.6400B/----	----	0.5900N	0.6514 + 0.0630	.7954	----	----	----	----	375 UNCH
2900	----	----	0.6000B/----	----	0.5600N	0.6164 + 0.0613	.7749	----	----	----	----	1597 UNCH
3000	----	----	0.5300B/----	----	0.4900N	0.5501 + 0.0578	.7317	----	----	----	----	7787 UNCH
3050	----	----	0.5000B/----	----	0.4600N	0.5189 + 0.0559	.7093	----	----	----	----	380 UNCH
3100	----	----	0.4700B/----	----	0.4400N	0.4890 + 0.0538	.6864	----	----	----	----	662 UNCH
3120	----	----	----	----	0.4200N	0.4775 + 0.0530	.6773	----	----	----	----	5 UNCH
3130	----	----	----	----	0.4200N	0.4718 + 0.0525	.6726	----	----	----	----	3 UNCH
3150	----	----	0.4500B/----	----	0.4100N	0.4606 + 0.0517	.6632	----	----	----	----	925 UNCH
3200	----	----	0.4200B/----	----	0.3800N	0.4335 + 0.0496	.6398	----	----	----	----	555 UNCH
3220	----	----	0.3800B/----	----	0.3700N	0.4231 + 0.0488	.6304	----	----	----	----	13 UNCH
3250	----	----	0.4100B/----	----	0.3600N	0.4078 + 0.0475	.6163	----	----	----	----	5550 UNCH
3260	----	----	0.3600B/----	----	0.3600N	0.4029 + 0.0472	.6116	----	----	----	----	3 UNCH
3280	----	----	0.3500B/----	----	0.3500N	0.3931 + 0.0463	.6022	----	----	----	----	5 UNCH
3300	----	----	0.3900B/----	----	0.3400N	0.3835 + 0.0455	.5929	----	----	----	43	1521 - 43
3350	----	----	0.3600B/----	----	0.3200N	0.3604 + 0.0435	.5696	----	----	----	----	705 UNCH
3390	----	----	0.3100B/----	----	0.3000N	0.3428 + 0.0419	.5511	----	----	----	----	4 UNCH
3400	----	----	0.3400B/----	----	0.3000N	0.3385 + 0.0415	.5465	----	----	----	----	240 UNCH
3500	----	----	0.3000B/----	----	0.2600N	0.2986 + 0.0377	.5015	----	----	----	----	12087 UNCH
3550	----	----	0.2800B/----	----	0.2400N	0.2806 + 0.0361	.4798	----	----	----	----	32 UNCH
3590	----	----	0.2600B/----	----	0.2300N	0.2669 + 0.0348	.4629	----	----	----	----	13 UNCH
3600	----	----	0.2700B/----	----	0.2300N	0.2636 + 0.0345	.4587	----	----	----	----	1025 UNCH
3700	----	----	0.2300B/----	----	0.2000N	0.2328 + 0.0315	.4183	----	----	----	----	251 UNCH
3750	----	----	0.2200B/----	----	0.1900N	0.2188 + 0.0300	.3991	----	----	----	100	6483 + 3
3800	----	----	0.2100B/----	----	0.1800N	0.2057 + 0.0287	.3807	----	----	----	----	107 UNCH
3850	----	----	0.1900B/----	----	0.1700N	0.1934 + 0.0273	.3629	----	----	----	100	305 + 100
4000	----	----	0.1600B/----	----	0.1400N	0.1612 + 0.0233	.3139	----	----	----	443	22801 + 157
4050	----	----	0.1500B/----	----	0.1300N	0.1518 + 0.0220	.2989	----	----	----	----	25 UNCH
4100	----	----	0.1400B/----	----	0.1200N	0.1431 + 0.0209	.2847	----	----	----	----	118 UNCH
4140	----	----	0.1300B/----	----	0.1200N	0.1364 + 0.0199	.2737	----	----	----	----	4 UNCH
4150	----	----	0.1300B/----	----	0.1200N	0.1348 + 0.0196	.2711	----	----	----	----	229 UNCH
4200	----	----	0.1300B/----	----	0.1100N	0.1271 + 0.0185	.2581	----	----	----	----	60 UNCH
4250	----	----	0.1200B/----	----	0.1000N	0.1199 + 0.0175	.2458	----	----	----	200	4010 UNCH
4300	----	----	0.1100B/----	----	0.1000N	0.1131 + 0.0166	.2340	----	----	----	----	120 UNCH
4350	----	----	0.1100B/----	----	0.0900N	0.1068 + 0.0157	.2229	----	----	----	----	160 UNCH
4400	----	----	0.1000B/----	----	0.0900N	0.1009 + 0.0149	.2123	----	----	----	----	5 UNCH
4450	----	----	0.1000B/----	----	0.0800N	0.0953 + 0.0140	.2021	----	----	----	----	75 UNCH
4480	----	----	0.0900B/----	----	0.0800N	0.0922 + 0.0136	.1964	----	----	----	----	5 UNCH
4500	----	----	0.0900B/----	----	0.0800N	0.0901 + 0.0132	.1926	----	----	----	50	9109 UNCH
4550	----	----	0.0900B/----	----	0.0700N	0.0853 + 0.0126	.1836	----	----	----	----	25 UNCH
4600	----	----	0.0800B/----	----	0.0700N	0.0807 + 0.0119	.1749	----	----	----	----	325 UNCH
4650	----	----	0.0800B/----	----	0.0700N	0.0764 + 0.0112	.1667	----	----	----	----	118 UNCH
4700	----	----	0.0700B/----	----	0.0600N	0.0724 + 0.0107	.1590	----	----	----	----	25 UNCH
4750	----	----	0.0700B/----	----	0.0600N	0.0686 + 0.0101	.1516	----	----	----	----	2005 UNCH
4800	----	----	0.0700B/----	----	0.0600N	0.0651 + 0.0097	.1446	----	----	----	----	142 UNCH
4850	----	----	0.0600B/----	----	0.0500N	0.0618 + 0.0092	.1380	----	----	----	----	4 UNCH
4950	----	----	0.0600B/----	----	0.0500N	0.0558 + 0.0084	.1259	----	----	----	----	6 UNCH
5000	----	----	0.0500B/----	----	0.0500N	0.0531 + 0.0081	.1203	----	----	----	50	15642 UNCH
5250	----	----	0.0400B/----	----	0.0300N	0.0414 + 0.0066	.0960	----	----	----	----	913 UNCH
5500	----	----	0.0300B/----	----	0.0300N	0.0324 + 0.0053	.0767	----	----	----	----	2777 UNCH
5550	----	----	0.0300B/----	----	0.0300N	0.0309 + 0.0051	.0734	----	----	----	----	7 UNCH
5750	----	----	0.0300B/----	----	0.0200N	0.0258 + 0.0043	.0620	----	----	----	----	200 UNCH
6000	----	----	0.0200B/----	----	0.0200N	0.0208 + 0.0036	.0507	----	----	----	2500	11600 + 2150
6250	----	----	0.0200B/----	----	0.0100N	0.0167 + 0.0031	.0413	----	----	----	----	25 UNCH
6500	----	----	0.0100B/----	----	0.0100N	0.0132 + 0.0024	.0332	----	----	----	2500	13195 + 2250
6600	----	----	0.0100B/----	----	0.0100N	0.0121 + 0.0022	.0306	----	----	----	----	200 UNCH
6750	----	----	0.0100B/----	----	0.0100N	0.0106 + 0.0019	.0270	----	----	----	----	62 UNCH
6850	----	----	#0.0100B/----	----	0.0100N	0.0097 + 0.0017	.0249	----	----	----	----	5 UNCH
6950	0.0100	----	#0.0100/0.010	----	0.0100N	0.0089 + 0.0015	.0230	----	----	11	----	16 + 11
7000	----	----	----	----	0.0100N	0.0086 + 0.0015	.0222	----	----	----	----	2420 UNCH
7500	----	----	----	----	0.0000N	0.0057 + 0.0009	.0150	----	----	----	----	100 UNCH
8000	----	----	----	----	0.0000N	0.0039 + 0.0006	.0105	----	----	----	----	980 UNCH
8500	----	----	----	----	0.0000N	0.0027 + 0.0004	.0074	----	----	----	----	300 UNCH
9000	----	----	----	----	0.0000N	0.0019 + 0.0002	.0052	----	----	----	----	3400 UNCH
9500	----	----	----	----	0.0000N	0.0014 + 0.0002	.0039	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0010 + 0.0001	.0028	----	----	----	----	1510 UNCH
10500	----	----	----	----	0.0000N	0.0008 + 0.0001	.0022	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0003 UNCH	.0008	----	----	----	----	2725 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	850 UNCH
TOTAL										11	5986	142349 + 4628
FEB17												
2500	----	----	#0.9400B/----	----	0.8700N	0.9388 + 0.0661	.8840	----	----	----	----	135 UNCH
2600	----	----	#0.8500B/----	----	0.7900N	0.8586 + 0.0639	.8554	----	----	----	----	52 UNCH
2650	----	----	#0.8200B/----	----	0.7600N	0.8202 + 0.0628	.8397	----	----	----	----	202 UNCH
2700	----	----	#0.7800B/----	----	0.7200N	0.7829 + 0.0615	.8233	----	----	----	----	200 UNCH
2750	----	----	#0.7400B/----	----	0.6900N	0.7466 + 0.0600	.8061	----	----	----	----	4724 UNCH
2800	----	----	#0.7100B/----	----	0.6500N	0.7115 + 0.0584	.7882	----	----	----	----	1002 UNCH
2850	----	----	#0.6700B/----	----	0.6200N	0.6774 + 0.0566	.7698	----	----	----	----	900 UNCH
2900	----	----	#0.6400B/----	----	0.5900N	0.6446 + 0.0549	.7507	----	----	----	----	97 UNCH
3000	----	----	#0.5800B/----	----	0.5300N	0.5831 + 0.0520	.7113	----	----	----	----	11279 UNCH
3050	----	----	#0.5500B/----	----	0.5000N	0.5542 + 0.0505	.6911	----	----	----	----	3530 UNCH
3100	----	----	#0.5200B/----	----	0.4800N	0.5265 + 0.0489	.6708	----	----	----	----	612 UNCH
3120	----	----	----	----	0.4700N	0.5158 + 0.0482	.6627	----	----	----	----	5 UNCH
3130	----	----	----	----	0.4600N	0.5105 + 0.0479	.6586	----	----	----	----	3 UNCH
3150	----	----	#0.5000B/----	----	0.4500N	0.5000 + 0.0472	.6504	----	----	----	----	575 UNCH
3200	----	----	#0.4700B/----	----	0.4300N	0.4747 + 0.0455	.6299	----	----	----	----	145 UNCH
3220	----	----	----	----	0.4200N	0.4650 + 0.0450	.6218	----	----	----	----	13 UNCH
3250	----	----	#0.4500B/----	----	0.4100N	0.4507 + 0.0440	.6095	----	----	----	----	4850 UNCH
3260	----	----	----	----	0.4000N	0.4460 + 0.0437	.6055	----	----	----	----	3 UNCH
3280	----	----	----	----	0.3900N	0.4368 + 0.0431	.5974	----	----	----	----	5 UNCH
3300	----	----	#0.4300B/----	----	0.3900N	0.4278 + 0.0425	.5893	----	----	----	----	203 UNCH
3350	----	----	#0.4100B/----	----	0.3700N	0.4060 + 0.0409	.5693	----	----	----	----	52 UNCH
3390	----	----	----	----	0.3500N	0.3894 + 0.0396	.5534	----	----	----	----	4 UNCH
3400	----	----	#0.3800B/----	----	0.3500N	0.3853 + 0.0392	.5495	----	----	----	----	160 UNCH
3450	----	----	#0.3700B/----	----	0.3300N	0.3656 + 0.0374	.5301	----	----	----	----	5 UNCH
3500	----	----	#0.3500B/----	----	0.3100N	0.3470 + 0.0358	.5110	----	----	----	----	10732 UNCH
3550	----	----	#0.3300B/----	----	0.3000N	0.3293 + 0.0341	.4924	----	----	----	----	17 UNCH
3590	----	----	----	----	0.2800N	0.3159 + 0.0328	.4778	----	----	----	----	13 UNCH
3600	----	----	#0.3100B/----	----	0.2800N	0.3126 + 0.0325	.4742	----	----	----	----	801 UNCH
3650	----	----	#0.3000B/----	----	0.2700N	0.2968 + 0.0310	.4565	----	----	----	----	13 UNCH
3700	----	----	#0.2800B/----	----	0.2500N	0.2819 + 0.0296	.4393	----	----	----	----	239 UNCH
3750	----	----	#0.2700B/----	----	0.2400N	0.2678 + 0.0282	.4226	----	----	----	----	4375 UNCH
3800	----	----	#0.2500B/----	----	0.2300N	0.2545 + 0.0270	.4064	----	----	----	----	111 UNCH
3850	----	----	#0.2400B/----	----	0.2200N	0.2420 + 0.0260	.3908	----	----	----	----	74 UNCH
3900	----	----	#0.2300B/----	----	0.2100N	0.2301 + 0.0249	.3758	----	----	----	----	19 UNCH
3950	----	----	#0.2200B/----	----	0.2000N	0.2189 + 0.0239	.3612	----	----	----	----	32 UNCH
4000	----	----	#0.2100B/----	----	0.1900N	0.2083 + 0.0229	.3472	----	----	----	400	19914 + 325
4050	----	----	#0.2000B/----	----	0.1800N	0.1983 + 0.0220	.3337	----	----	----	----	4250 UNCH
4100	----	----	#0.1900B/----	----	0.1700N	0.1888 + 0.0210	.3207	----	----	----	----	220 UNCH
4140	----	----	----	----	0.1600N	0.1815 + 0.0203	.3106	----	----	----	----	4 UNCH
4150	----	----	#0.1800B/----	----	0.1600N	0.1798 + 0.0201	.3082	----	----	----	----	284 UNCH
4200	----	----	#0.1700B/----	----	0.1500N	0.1713 + 0.0193	.2962	----	----	----	----	60 UNCH
4250	----	----	#0.1600B/----	----	0.1400N	0.1632 + 0.0184	.2846	----	----	----	----	1695 UNCH
4300	----	----	#0.1500B/----	----	0.1400N	0.1556 + 0.0176	.2735	----	----	----	----	120 UNCH
4350	----	----	#0.1500B/----	----	0.1300N	0.1484 + 0.0168	.2629	----	----	----	----	110 UNCH
4400	----	----	#0.1400B/----	----	0.1300N	0.1416 + 0.0161	.2527	----	----	----	----	5 UNCH
4450	----	----	#0.1300B/----	----	0.1200N	0.1352 + 0.0154	.2430	----	----	----	----	75 UNCH
4480	----	----	----	----	0.1200N	0.1315 + 0.0149	.2373	----	----	----	----	5 UNCH
4500	----	----	#0.1300B/----	----	0.1100N	0.1291 + 0.0147	.2336	----	----	----	50	11479 + 50
4550	----	----	#0.1200B/----	----	0.1100N	0.1233 + 0.0140	.2246	----	----	----	----	25 UNCH
4600	----	----	#0.1200B/----	----	0.1000N	0.1179 + 0.0134	.2161	----	----	----	----	75 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
FEB17												
4650	----	----	#0.1100B/----	----	0.1000N	0.1127 + 0.0129	.2079	----	----	----	----	100 UNCH
4700	----	----	#0.1100B/----	----	0.1000N	0.1078 + 0.0124	.2000	----	----	----	----	25 UNCH
4750	----	----	#0.1000B/----	----	0.0900N	0.1032 + 0.0121	.1925	----	----	----	----	3270 UNCH
4800	----	----	#0.1000B/----	----	0.0900N	0.0988 + 0.0117	.1853	----	----	----	----	325 UNCH
4850	----	----	#0.0900B/----	----	0.0800N	0.0947 + 0.0114	.1785	----	----	----	----	4 UNCH
5000	----	----	#0.0800B/----	----	0.0700N	0.0838 + 0.0107	.1599	----	----	----	650	12240 + 175
5250	----	----	#0.0700B/----	----	0.0600N	0.0688 + 0.0097	.1338	----	----	----	----	900 UNCH
5500	----	----	#0.0600B/----	----	0.0500N	0.0564 + 0.0082	.1118	----	----	----	----	1935 UNCH
5750	----	----	#0.0500B/----	----	0.0400N	0.0465 + 0.0070	.0938	----	----	----	----	200 UNCH
6000	----	----	#0.0400B/----	----	0.0300N	0.0386 + 0.0062	.0791	----	----	----	----	1030 UNCH
6250	----	----	#0.0300B/----	----	0.0300N	0.0322 + 0.0055	.0669	----	----	----	----	71 UNCH
6500	----	----	#0.0300B/----	----	0.0200N	0.0270 + 0.0049	.0568	----	----	----	----	3320 UNCH
6750	----	----	#0.0200B/----	----	0.0200N	0.0228 + 0.0045	.0486	----	----	----	----	45 UNCH
7000	----	----	#0.0200B/----	----	0.0200N	0.0193 + 0.0041	.0416	----	----	----	----	506 UNCH
7500	----	----	----	----	0.0100N	0.0141 + 0.0036	.0309	----	----	----	----	100 UNCH
8000	----	----	----	----	0.0100N	0.0104 + 0.0031	.0232	----	----	----	----	974 UNCH
8500	----	----	----	----	0.0100N	0.0079 + 0.0027	.0178	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0000N	0.0060 + 0.0022	.0137	----	----	----	----	3400 UNCH
9500	----	----	----	----	0.0000N	0.0047 + 0.0019	.0108	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0037 + 0.0017	.0086	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0029 + 0.0014	.0068	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0015 + 0.0008	.0036	----	----	----	----	2925 UNCH
15000	----	----	----	----	0.0000N	0.0005 + 0.0003	.0012	----	----	----	----	850 UNCH
TOTAL											1100	116758 + 550
MAR17												
2250	----	----	#1.1100B/----	----	1.0600N	1.1186 + 0.0626	.9202	----	----	----	----	250 UNCH
2500	----	----	#0.9100B/----	----	0.8600N	0.9151 + 0.0598	.8572	----	----	----	----	385 UNCH
2600	----	----	#0.8300B/----	----	0.7800N	0.8402 + 0.0581	.8269	----	----	----	----	53 UNCH
2650	----	----	#0.7900B/----	----	0.7500N	0.8043 + 0.0573	.8109	----	----	----	----	102 UNCH
2700	----	----	#0.7600B/----	----	0.7100N	0.7694 + 0.0563	.7943	----	----	----	----	250 UNCH
2750	----	----	#0.7300B/----	----	0.6800N	0.7356 + 0.0554	.7772	----	----	----	----	5253 UNCH
2800	----	----	#0.6900B/----	----	0.6500N	0.7028 + 0.0544	.7598	----	----	----	----	102 UNCH
2850	----	----	#0.6600B/----	----	0.6200N	0.6712 + 0.0536	.7418	----	----	----	----	625 UNCH
2900	----	----	#0.6300B/----	----	0.5900N	0.6406 + 0.0524	.7236	----	----	----	----	497 UNCH
2950	----	----	#0.6000B/----	----	0.5600N	0.6112 + 0.0508	.7052	----	----	----	----	150 UNCH
3000	----	----	#0.5800B/----	----	0.5300N	0.5829 + 0.0490	.6865	----	----	----	----	9232 UNCH
3050	----	----	#0.5500B/----	----	0.5100N	0.5557 + 0.0468	.6677	----	----	----	----	530 UNCH
3100	----	----	#0.5300B/----	----	0.4900N	0.5298 + 0.0447	.6488	----	----	----	----	1362 UNCH
3120	----	----	----	----	0.4800N	0.5198 + 0.0438	.6413	----	----	----	----	5 UNCH
3130	----	----	----	----	0.4700N	0.5149 + 0.0435	.6375	----	----	----	----	3 UNCH
3150	----	----	#0.5000B/----	----	0.4600N	0.5052 + 0.0427	.6300	----	----	----	----	575 UNCH
3200	----	----	#0.4800B/----	----	0.4400N	0.4820 + 0.0411	.6112	----	----	----	----	95 UNCH
3220	----	----	----	----	0.4300N	0.4730 + 0.0404	.6037	----	----	----	----	13 UNCH
3250	----	----	#0.4600B/----	----	0.4200N	0.4600 + 0.0398	.5926	----	----	----	----	10403 UNCH
3260	----	----	----	----	0.4200N	0.4557 + 0.0395	.5889	----	----	----	----	3 UNCH
3280	----	----	----	----	0.4100N	0.4472 + 0.0390	.5815	----	----	----	----	5 UNCH
3300	----	----	#0.4400B/----	----	0.4000N	0.4390 + 0.0386	.5742	----	----	----	----	1178 UNCH
3350	----	----	#0.4200B/----	----	0.3800N	0.4189 + 0.0373	.5561	----	----	----	----	602 UNCH
3390	----	----	----	----	0.3700N	0.4035 + 0.0362	.5419	----	----	----	----	4 UNCH
3400	----	----	#0.4000B/----	----	0.3600N	0.3998 + 0.0359	.5384	----	----	----	----	435 UNCH
3500	----	----	#0.3600B/----	----	0.3300N	0.3645 + 0.0335	.5039	----	----	----	150	14073 + 150
3550	----	----	#0.3500B/----	----	0.3200N	0.3482 + 0.0324	.4874	----	----	----	----	17 UNCH
3590	----	----	----	----	0.3000N	0.3357 + 0.0314	.4744	----	----	----	----	13 UNCH
3600	----	----	#0.3300B/----	----	0.3000N	0.3327 + 0.0313	.4712	----	----	----	----	801 UNCH
3700	----	----	#0.3000B/----	----	0.2700N	0.3037 + 0.0289	.4400	----	----	----	----	225 UNCH
3750	----	----	#0.2900B/----	----	0.2600N	0.2903 + 0.0278	.4251	----	----	----	----	5861 UNCH
3850	----	----	#0.2600B/----	----	0.2400N	0.2653 + 0.0257	.3966	----	----	----	----	50 UNCH
3900	----	----	#0.2500B/----	----	0.2300N	0.2538 + 0.0248	.3830	----	----	----	----	4 UNCH
3950	----	----	#0.2400B/----	----	0.2200N	0.2428 + 0.0238	.3699	----	----	----	----	19 UNCH
4000	----	----	#0.2300B/----	----	0.2100N	0.2324 + 0.0230	.3572	----	----	----	100	16531 + 100
4050	----	----	#0.2200B/----	----	0.2000N	0.2225 + 0.0221	.3449	----	----	----	----	704 UNCH
4100	----	----	#0.2100B/----	----	0.1900N	0.2131 + 0.0212	.3331	----	----	----	----	6 UNCH
4140	----	----	----	----	0.1900N	0.2059 + 0.0205	.3239	----	----	----	----	4 UNCH
4150	----	----	#0.2000B/----	----	0.1800N	0.2041 + 0.0203	.3216	----	----	----	----	184 UNCH
4200	----	----	#0.1900B/----	----	0.1800N	0.1956 + 0.0195	.3106	----	----	----	----	60 UNCH
4250	----	----	#0.1900B/----	----	0.1700N	0.1875 + 0.0186	.2999	----	----	----	----	6295 UNCH
4300	----	----	#0.1800B/----	----	0.1600N	0.1798 + 0.0178	.2897	----	----	----	----	120 UNCH
4350	----	----	#0.1700B/----	----	0.1600N	0.1725 + 0.0169	.2798	----	----	----	----	110 UNCH
4400	----	----	#0.1600B/----	----	0.1500N	0.1656 + 0.0162	.2704	----	----	----	----	305 UNCH
4450	----	----	#0.1600B/----	----	0.1400N	0.1590 + 0.0154	.2612	----	----	----	----	75 UNCH
4480	----	----	----	----	0.1400N	0.1552 + 0.0150	.2559	----	----	----	----	5 UNCH
4500	----	----	#0.1500B/----	----	0.1400N	0.1527 + 0.0146	.2524	----	----	----	50	8639 + 50
4550	----	----	#0.1500B/----	----	0.1300N	0.1468 + 0.0140	.2440	----	----	----	----	225 UNCH
4600	----	----	#0.1400B/----	----	0.1300N	0.1411 + 0.0134	.2359	----	----	----	----	75 UNCH
4650	----	----	#0.1300B/----	----	0.1200N	0.1358 + 0.0129	.2282	----	----	----	----	100 UNCH
4700	----	----	#0.1300B/----	----	0.1200N	0.1307 + 0.0123	.2207	----	----	----	----	25 UNCH
4750	----	----	#0.1300B/----	----	0.1100N	0.1259 + 0.0119	.2136	----	----	----	----	2905 UNCH
4800	----	----	#0.1200B/----	----	0.1100N	0.1213 + 0.0114	.2067	----	----	----	----	25 UNCH
4850	----	----	#0.1200B/----	----	0.1100N	0.1170 + 0.0110	.2002	----	----	----	----	4 UNCH
5000	----	----	#0.1000B/----	----	0.1000N	0.1051 + 0.0100	.1820	----	----	----	50	13035 UNCH
5250	----	----	#0.0900B/----	----	0.0800N	0.0884 + 0.0093	.1558	----	----	----	----	900 UNCH
5500	----	----	#0.0700B/----	----	0.0700N	0.0746 + 0.0087	.1337	----	----	----	----	5200 UNCH
5750	----	----	#0.0600B/----	----	0.0600N	0.0631 + 0.0076	.1149	----	----	----	----	550 UNCH
6000	----	----	#0.0500B/----	----	0.0500N	0.0536 + 0.0065	.0991	----	----	----	----	3212 UNCH
6250	----	----	#0.0500B/----	----	0.0400N	0.0456 + 0.0056	.0855	----	----	----	----	25 UNCH
6300	----	----	#0.0400B/----	----	0.0400N	0.0442 + 0.0054	.0831	----	----	----	----	37 UNCH
6500	----	----	#0.0400B/----	----	0.0300N	0.0389 + 0.0049	.0740	----	----	----	----	3320 UNCH
6750	----	----	#0.0300B/----	----	0.0300N	0.0332 + 0.0043	.0640	----	----	----	----	45 UNCH
7000	----	----	#0.0300B/----	----	0.0200N	0.0285 + 0.0038	.0557	----	----	----	----	1756 UNCH
7500	----	----	----	----	0.0200N	0.0214 + 0.0030	.0426	----	----	----	----	100 UNCH
8000	----	----	----	----	0.0100N	0.0162 + 0.0024	.0329	----	----	----	----	1069 UNCH
8500	----	----	----	----	0.0100N	0.0123 + 0.0018	.0255	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0100N	0.0094 + 0.0013	.0198	----	----	----	----	3450 UNCH
9500	----	----	----	----	0.0100N	0.0071 + 0.0008	.0153	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0100N	0.0054 + 0.0004	.0118	----	----	----	----	855 UNCH
10500	----	----	----	----	0.0000N	0.0042 + 0.0002	.0093	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0020 - 0.0002	.0046	----	----	----	----	2925 UNCH
15000	----	----	----	----	0.0000N	0.0006 - 0.0002	.0014	----	----	----	----	850 UNCH
TOTAL											350	127301 + 300
APR17												
2200	----	----	----	----	0.8600N	0.9071 + 0.0478	.9168	----	----	----	----	325 UNCH
2250	----	----	----	----	0.8200N	0.8637 + 0.0470	.9008	----	----	----	----	50 UNCH
2450	----	----	----	----	0.6600N	0.6993 + 0.0424	.8382	----	----	----	----	250 UNCH
2500	----	----	----	----	0.6200N	0.6614 + 0.0413	.8191	----	----	----	----	480 UNCH
2550	----	----	----	----	0.5800N	0.6247 + 0.0402	.7990	----	----	----	----	300 UNCH
2600	----	----	----	----	0.5500N	0.5893 + 0.0391	.7779	----	----	----	----	452 UNCH
2700	----	----	----	----	0.4900N	0.5225 + 0.0366	.7332	----	----	----	----	425 UNCH
2750	----	----	----	----	0.4600N	0.4911 + 0.0354	.7099	----	----	----	----	2100 UNCH
2800	----	----	----	----	0.4300N	0.4610 + 0.0341	.6860	----	----	----	----	50 UNCH
2850	----	----	----	----	0.4000N	0.4323 + 0.0329	.6617	----	----	----	----	1000 UNCH
2900	----	----	----	----	0.3700N	0.4049 + 0.0317	.6371	----	----	----	----	1135 UNCH
2950	----	----	----	----	0.3500N	0.3788 + 0.0306	.6124	----	----	----	----	200 UNCH
3000	----	----	----	----	0.3200N	0.3540 + 0.0294	.5876	----	----	----	1000	4800 - 105
3050	----	----	----	----	0.3000N	0.3305 + 0.0279	.5629	----	----	----	----	2500 UNCH
3100	----	----	----	----	0.2800N	0.3084 + 0.0261	.5383	----	----	----	----	631 UNCH
3120	----	----	----	----	0.2700N	0.3001 + 0.0254	.5286	----	----	----	----	5 UNCH
3130	----	----	----	----	0.2700N	0.2961 + 0.0252	.5238	----	----	----	----	3 UNCH
3150	----	----	----	----	0.2600N	0.2882 + 0.0246	.5143	----	----	----	125	375 + 125
3200	----	----	----	----	0.2500N	0.2695 + 0.0233	.4908	----	----	----	----	20 UNCH
3250	----	----	----	----	0.2300N	0.2521 + 0.0222	.4680	----	----	----	----	4615 UNCH
3260	----	----	----	----	0.2300N	0.2488 + 0.0220	.4635	----	----	----	----	3 UNCH
3280	----	----	----	----	0.2200N	0.2422 + 0.0215	.4546	----	----	----	----	5 UNCH
3300	----	----	----	----	0.2100N	0.2357 + 0.0209	.4457	----	----	----	----	1000 UNCH
3350	----	----	----	----	0.2000N	0.2204 + 0.0195	.4243	----	----	----	----	288 UNCH
3390	----	----	----	----	0.1900N	0.2090 + 0.0185	.4077	----	----	----	----	4 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
APR17												
3400	----	----	----	----	0.1900N	0.2063 + 0.0183	.4036	----	----	----	----	210 UNCH
3450	----	----	----	----	0.1800N	0.1931 + 0.0171	.3838	----	----	----	----	15 UNCH
3500	----	----	----	----	0.1600N	0.1809 + 0.0162	.3648	----	----	----	----	6972 UNCH
3550	----	----	----	----	0.1500N	0.1695 + 0.0154	.3466	----	----	----	----	17 UNCH
3600	----	----	----	----	0.1400N	0.1588 + 0.0146	.3292	----	----	----	----	566 UNCH
3700	----	----	----	----	0.1300N	0.1398 + 0.0134	.2969	----	----	----	----	240 UNCH
3750	----	----	----	----	0.1200N	0.1313 + 0.0128	.2820	----	----	----	1100	4462 + 100
3850	----	----	----	----	0.1000N	0.1160 + 0.0119	.2543	----	----	----	----	700 UNCH
3900	----	----	----	----	0.1000N	0.1091 + 0.0114	.2415	----	----	----	----	25 UNCH
3950	----	----	----	----	0.0900N	0.1027 + 0.0110	.2294	----	----	----	----	100 UNCH
4000	----	----	----	----	0.0900N	0.0967 + 0.0106	.2180	----	----	----	----	7055 UNCH
4050	----	----	----	----	0.0800N	0.0911 + 0.0102	.2071	----	----	----	----	100 UNCH
4140	----	----	----	----	0.0700N	0.0820 + 0.0096	.1890	----	----	----	----	4 UNCH
4150	----	----	----	----	0.0700N	0.0810 + 0.0095	.1870	----	----	----	----	330 UNCH
4200	----	----	----	----	0.0700N	0.0765 + 0.0092	.1779	----	----	----	----	460 UNCH
4250	----	----	----	----	0.0600N	0.0723 + 0.0089	.1692	----	----	----	----	1880 UNCH
4300	----	----	----	----	0.0600N	0.0683 + 0.0086	.1610	----	----	----	----	1550 UNCH
4350	----	----	----	----	0.0600N	0.0646 + 0.0083	.1532	----	----	----	----	90 UNCH
4400	----	----	----	----	0.0500N	0.0611 + 0.0080	.1458	----	----	----	----	55 UNCH
4450	----	----	----	----	0.0500N	0.0578 + 0.0076	.1388	----	----	----	----	75 UNCH
4480	----	----	----	----	0.0500N	0.0560 + 0.0075	.1349	----	----	----	----	5 UNCH
4500	----	----	----	----	0.0500N	0.0548 + 0.0074	.1323	----	----	----	----	6105 UNCH
4550	----	----	----	----	0.0400N	0.0519 + 0.0070	.1260	----	----	----	----	37 UNCH
4600	----	----	----	----	0.0400N	0.0492 + 0.0067	.1201	----	----	----	----	88 UNCH
4650	----	----	----	----	0.0400N	0.0466 + 0.0063	.1143	----	----	----	----	100 UNCH
4750	----	----	----	----	0.0400N	0.0420 + 0.0057	.1040	----	----	----	----	660 UNCH
4850	----	----	----	----	0.0300N	0.0380 + 0.0053	.0949	----	----	----	----	4 UNCH
5000	----	----	----	----	0.0300N	0.0327 + 0.0046	.0827	----	----	----	----	3734 UNCH
5250	----	----	----	----	0.0200N	0.0255 + 0.0037	.0658	----	----	----	----	150 UNCH
5500	----	----	----	----	0.0200N	0.0201 + 0.0030	.0527	----	----	----	----	351 UNCH
5750	----	----	----	----	0.0100N	0.0160 + 0.0024	.0426	----	----	----	----	200 UNCH
5800	----	----	----	----	0.0100N	0.0153 + 0.0023	.0409	----	----	----	----	100 UNCH
6000	----	----	----	----	0.0100N	0.0128 + 0.0019	.0346	----	----	----	----	1637 UNCH
6250	----	----	----	----	0.0100N	0.0104 + 0.0016	.0284	----	----	----	----	25 UNCH
6500	----	----	----	----	0.0100N	0.0084 + 0.0013	.0232	----	----	----	----	1660 UNCH
6700	----	----	----	----	0.0100N	0.0071 + 0.0011	.0198	----	----	----	----	50 UNCH
6750	----	----	----	----	0.0100N	0.0069 + 0.0012	.0192	----	----	----	----	95 UNCH
7000	----	----	----	----	0.0000N	0.0056 + 0.0009	.0158	----	----	----	----	646 UNCH
7500	----	----	----	----	0.0000N	0.0037 + 0.0006	.0107	----	----	----	----	100 UNCH
7800	----	----	----	----	0.0000N	0.0030 + 0.0005	.0087	----	----	----	----	200 UNCH
8000	----	----	----	----	0.0000N	0.0026 + 0.0004	.0076	----	----	----	----	1128 UNCH
8500	----	----	----	----	0.0000N	0.0018 + 0.0003	.0053	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0000N	0.0013 + 0.0002	.0039	----	----	----	----	3212 UNCH
9500	----	----	----	----	0.0000N	0.0009 + 0.0001	.0027	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0007 + 0.0001	.0021	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0005 UNCH	.0015	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0003 + 0.0001	.0009	----	----	----	----	2675 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	850 UNCH
TOTAL											2225	70769 + 120
MAY17												
2200	----	----	----	----	0.8400N	0.8834 + 0.0415	.9076	----	----	----	----	325 UNCH
2250	----	----	----	----	0.8000N	0.8406 + 0.0407	.8909	----	----	----	----	50 UNCH
2450	----	----	----	----	0.6400N	0.6798 + 0.0368	.8253	----	----	----	----	100 UNCH
2500	----	----	----	----	0.6100N	0.6428 + 0.0359	.8057	----	----	----	----	280 UNCH
2600	----	----	----	----	0.5400N	0.5726 + 0.0340	.7637	----	----	----	----	150 UNCH
2700	----	----	----	----	0.4800N	0.5077 + 0.0319	.7187	----	----	----	----	25 UNCH
2750	----	----	----	----	0.4500N	0.4773 + 0.0310	.6953	----	----	----	----	620 UNCH
2850	----	----	----	----	0.3900N	0.4203 + 0.0289	.6473	----	----	----	----	150 UNCH
2900	----	----	----	----	0.3700N	0.3938 + 0.0280	.6230	----	----	----	----	385 UNCH
3000	----	----	----	----	0.3200N	0.3447 + 0.0261	.5742	----	----	----	1000	5256 + 20
3050	----	----	----	----	0.3000N	0.3220 + 0.0249	.5499	----	----	----	----	2500 UNCH
3100	----	----	----	----	0.2800N	0.3007 + 0.0239	.5259	----	----	----	----	456 UNCH
3150	----	----	----	----	----	0.2806 NEW	.5022	----	----	----	125	125 + 125
3200	----	----	----	----	0.2400N	0.2617 + 0.0220	.4789	----	----	----	----	20 UNCH
3250	----	----	----	----	0.2200N	0.2439 + 0.0210	.4562	----	----	----	----	3992 UNCH
3350	----	----	----	----	0.1900N	0.2113 + 0.0189	.4122	----	----	----	----	50 UNCH
3400	----	----	----	----	0.1800N	0.1965 + 0.0179	.3912	----	----	----	----	210 UNCH
3500	----	----	----	----	0.1500N	0.1697 + 0.0160	.3512	----	----	----	----	6597 UNCH
3550	----	----	----	----	0.1400N	0.1576 + 0.0151	.3322	----	----	----	----	93 UNCH
3600	----	----	----	----	0.1300N	0.1466 + 0.0144	.3143	----	----	----	----	566 UNCH
3700	----	----	----	----	0.1100N	0.1269 + 0.0133	.2807	----	----	----	----	240 UNCH
3750	----	----	----	----	0.1100N	0.1181 + 0.0127	.2652	----	----	----	1100	3907 + 100
3850	----	----	----	----	0.0900N	0.1025 + 0.0116	.2365	----	----	----	----	50 UNCH
3900	----	----	----	----	0.0800N	0.0957 + 0.0111	.2234	----	----	----	----	25 UNCH
3950	----	----	----	----	0.0800N	0.0894 + 0.0106	.2111	----	----	----	----	100 UNCH
4000	----	----	----	----	0.0700N	0.0836 + 0.0101	.1995	----	----	----	----	6805 UNCH
4050	----	----	----	----	0.0700N	0.0783 + 0.0097	.1887	----	----	----	----	100 UNCH
4150	----	----	----	----	0.0600N	0.0690 + 0.0090	.1691	----	----	----	----	355 UNCH
4200	----	----	----	----	0.0600N	0.0648 + 0.0086	.1601	----	----	----	----	460 UNCH
4250	----	----	----	----	0.0500N	0.0610 + 0.0084	.1518	----	----	----	----	1770 UNCH
4300	----	----	----	----	0.0500N	0.0574 + 0.0081	.1439	----	----	----	----	50 UNCH
4350	----	----	----	----	0.0500N	0.0540 + 0.0077	.1363	----	----	----	----	90 UNCH
4400	----	----	----	----	0.0400N	0.0509 + 0.0074	.1293	----	----	----	----	55 UNCH
4450	----	----	----	----	0.0400N	0.0480 + 0.0070	.1227	----	----	----	----	75 UNCH
4500	----	----	----	----	0.0400N	0.0453 + 0.0066	.1164	----	----	----	----	1499 UNCH
4550	----	----	----	----	0.0400N	0.0428 + 0.0063	.1106	----	----	----	----	25 UNCH
4600	----	----	----	----	0.0300N	0.0405 + 0.0059	.1052	----	----	----	----	75 UNCH
4650	----	----	----	----	0.0300N	0.0383 + 0.0056	.1000	----	----	----	----	100 UNCH
4750	----	----	----	----	0.0300N	0.0345 + 0.0051	.0908	----	----	----	----	590 UNCH
5000	----	----	----	----	0.0200N	0.0266 + 0.0041	.0713	----	----	----	----	2254 UNCH
5250	----	----	----	----	0.0200N	0.0206 + 0.0032	.0563	----	----	----	----	150 UNCH
5500	----	----	----	----	0.0100N	0.0162 + 0.0026	.0449	----	----	----	----	351 UNCH
5750	----	----	----	----	0.0100N	0.0129 + 0.0021	.0362	----	----	----	----	200 UNCH
5800	----	----	----	----	0.0100N	0.0124 + 0.0020	.0348	----	----	----	----	100 UNCH
6000	----	----	----	----	0.0100N	0.0104 + 0.0017	.0295	----	----	----	----	637 UNCH
6250	----	----	----	----	0.0100N	0.0084 + 0.0014	.0240	----	----	----	----	25 UNCH
6500	----	----	----	----	0.0100N	0.0069 + 0.0012	.0199	----	----	----	----	1660 UNCH
6700	----	----	----	----	0.0000N	0.0059 + 0.0010	.0171	----	----	----	----	50 UNCH
6750	----	----	----	----	0.0000N	0.0056 + 0.0009	.0163	----	----	----	----	95 UNCH
7000	----	----	----	----	0.0000N	0.0046 + 0.0007	.0135	----	----	----	----	646 UNCH
7500	----	----	----	----	0.0000N	0.0032 + 0.0005	.0095	----	----	----	----	100 UNCH
7800	----	----	----	----	0.0000N	0.0026 + 0.0004	.0078	----	----	----	----	200 UNCH
8000	----	----	----	----	0.0000N	0.0023 + 0.0004	.0069	----	----	----	----	1130 UNCH
8500	----	----	----	----	0.0000N	0.0016 + 0.0002	.0048	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0000N	0.0012 + 0.0002	.0036	----	----	----	----	3252 UNCH
9500	----	----	----	----	0.0000N	0.0009 + 0.0001	.0027	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0007 + 0.0001	.0021	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0006 + 0.0001	.0018	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0003 UNCH	.0009	----	----	----	----	2675 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	850 UNCH
TOTAL											2225	53731 + 245
JUN17												
2200	----	----	----	----	0.8800N	0.9139 + 0.0370	.9107	----	----	----	----	325 UNCH
2250	----	----	----	----	0.8300N	0.8715 + 0.0367	.8934	----	----	----	----	50 UNCH
2500	----	----	----	----	0.6400N	0.6741 + 0.0332	.8111	----	----	----	----	330 UNCH
2600	----	----	----	----	0.5700N	0.6027 + 0.0307	.7714	----	----	----	----	250 UNCH
2700	----	----	----	----	0.5100N	0.5369 + 0.0287	.7284	----	----	----	----	25 UNCH
2750	----	----	----	----	0.4800N	0.5059 + 0.0277	.7060	----	----	----	----	617 UNCH
2850	----	----	----	----	0.4200N	0.4480 + 0.0260	.6600	----	----	----	----	150 UNCH
2900	----	----	----	----	0.4000N	0.4210 + 0.0252	.6365	----	----	----	----	585 UNCH
2950	----	----	----	----	0.3700N	0.3952 + 0.0244	.6130	----	----	----	----	750 UNCH
3000	----	----	----	----	0.3500N	0.3706 + 0.0236	.5894	----	----	----	1000	3865 + 145
3100	----	----	----	----	0.3000N	0.3251 + 0.0216	.5425	----	----	----	----	456 UNCH
3150	----	----	----	----	----	0.3043 NEW	.5194	----	----	----	125	125 + 125
3200	----	----	----	----	0.2600N	0.2847 + 0.0199	.4967	----	----	----	----	20 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
JUN17												
3250	----	----	----	----	0.2500N	0.2662 + 0.0192	.4744	----	----	----	----	4136 UNCH
3350	----	----	----	----	0.2100N	0.2321 + 0.0174	.4311	----	----	----	----	50 UNCH
3400	----	----	----	----	0.2000N	0.2166 + 0.0165	.4104	----	----	----	----	210 UNCH
3500	----	----	----	----	0.1700N	0.1882 + 0.0146	.3705	----	----	----	----	7413 UNCH
3550	----	----	----	----	0.1600N	0.1754 + 0.0138	.3517	----	----	----	----	17 UNCH
3600	----	----	----	----	0.1500N	0.1635 + 0.0131	.3335	----	----	----	----	566 UNCH
3700	----	----	----	----	0.1300N	0.1423 + 0.0121	.2996	----	----	----	----	240 UNCH
3750	----	----	----	----	0.1200N	0.1328 + 0.0116	.2838	----	----	----	1100	3905 + 100
3850	----	----	----	----	0.1000N	0.1159 + 0.0110	.2545	----	----	----	----	50 UNCH
3900	----	----	----	----	0.1000N	0.1082 + 0.0105	.2408	----	----	----	----	25 UNCH
3950	----	----	----	----	0.0900N	0.1011 + 0.0101	.2279	----	----	----	----	100 UNCH
4000	----	----	----	----	0.0800N	0.0945 + 0.0098	.2156	----	----	----	----	5260 UNCH
4050	----	----	----	----	0.0800N	0.0884 + 0.0094	.2039	----	----	----	----	100 UNCH
4150	----	----	----	----	0.0700N	0.0775 + 0.0088	.1826	----	----	----	----	205 UNCH
4200	----	----	----	----	0.0600N	0.0727 + 0.0086	.1729	----	----	----	----	460 UNCH
4250	----	----	----	----	0.0600N	0.0681 + 0.0083	.1636	----	----	----	----	1995 UNCH
4300	----	----	----	----	0.0600N	0.0639 + 0.0081	.1549	----	----	----	----	50 UNCH
4350	----	----	----	----	0.0500N	0.0599 + 0.0078	.1465	----	----	----	----	90 UNCH
4400	----	----	----	----	0.0500N	0.0562 + 0.0075	.1387	----	----	----	----	55 UNCH
4450	----	----	----	----	0.0500N	0.0527 + 0.0072	.1312	----	----	----	----	75 UNCH
4500	----	----	----	----	0.0400N	0.0495 + 0.0070	.1242	----	----	----	----	1305 UNCH
4550	----	----	----	----	0.0400N	0.0464 + 0.0066	.1174	----	----	----	----	25 UNCH
4600	----	----	----	----	0.0400N	0.0435 + 0.0062	.1110	----	----	----	----	75 UNCH
4650	----	----	----	----	0.0300N	0.0408 + 0.0059	.1050	----	----	----	----	100 UNCH
4700	----	----	----	----	0.0300N	0.0383 + 0.0056	.0993	----	----	----	----	300 UNCH
4750	----	----	----	----	0.0300N	0.0360 + 0.0053	.0940	----	----	----	----	666 UNCH
5000	----	----	----	----	0.0200N	0.0264 + 0.0040	.0713	----	----	----	----	2204 UNCH
5250	----	----	----	----	0.0200N	0.0196 + 0.0030	.0545	----	----	----	----	200 UNCH
5500	----	----	----	----	0.0100N	0.0148 + 0.0024	.0421	----	----	----	----	601 UNCH
5750	----	----	----	----	0.0100N	0.0113 + 0.0018	.0328	----	----	----	----	300 UNCH
5800	----	----	----	----	0.0100N	0.0107 + 0.0017	.0312	----	----	----	----	100 UNCH
6000	----	----	----	----	0.0100N	0.0087 + 0.0014	.0257	----	----	----	----	1037 UNCH
6200	----	----	----	----	0.0100N	0.0072 + 0.0012	.0215	----	----	----	----	200 UNCH
6250	----	----	----	----	0.0100N	0.0068 + 0.0011	.0204	----	----	----	----	25 UNCH
6500	----	----	----	----	0.0000N	0.0054 + 0.0008	.0164	----	----	----	----	1660 UNCH
6700	----	----	----	----	0.0000N	0.0045 + 0.0007	.0138	----	----	----	----	50 UNCH
6750	----	----	----	----	0.0000N	0.0044 + 0.0007	.0134	----	----	----	----	95 UNCH
7000	----	----	----	----	0.0000N	0.0035 + 0.0005	.0108	----	----	----	----	646 UNCH
7500	----	----	----	----	0.0000N	0.0024 + 0.0004	.0075	----	----	----	----	100 UNCH
7800	----	----	----	----	0.0000N	0.0019 + 0.0003	.0060	----	----	----	----	200 UNCH
8000	----	----	----	----	0.0000N	0.0016 + 0.0002	.0051	----	----	----	----	1128 UNCH
8500	----	----	----	----	0.0000N	0.0012 + 0.0002	.0038	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0000N	0.0009 + 0.0002	.0028	----	----	----	----	3252 UNCH
9500	----	----	----	----	0.0000N	0.0006 UNCH	.0019	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0005 + 0.0001	.0016	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0004 + 0.0001	.0013	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0002 UNCH	.0006	----	----	----	----	2675 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	850 UNCH
TOTAL											2225	51379 + 370
JUL17												
2200	----	----	----	----	0.9100N	0.9453 + 0.0356	.9099	----	----	----	----	325 UNCH
2250	----	----	----	----	0.8700N	0.9025 + 0.0348	.8933	----	----	----	----	50 UNCH
2500	----	----	----	----	0.6700N	0.7042 + 0.0305	.8152	----	----	----	----	280 UNCH
2600	----	----	----	----	0.6000N	0.6334 + 0.0290	.7768	----	----	----	----	50 UNCH
2700	----	----	----	----	0.5400N	0.5673 + 0.0273	.7357	----	----	----	----	100 UNCH
2750	----	----	----	----	0.5100N	0.5361 + 0.0265	.7144	----	----	----	----	1005 UNCH
2800	----	----	----	----	0.4800N	0.5060 + 0.0256	.6926	----	----	----	----	25 UNCH
2850	----	----	----	----	0.4500N	0.4773 + 0.0248	.6705	----	----	----	----	150 UNCH
2900	----	----	----	----	0.4300N	0.4498 + 0.0240	.6480	----	----	----	----	385 UNCH
3000	----	----	----	----	0.3800N	0.3985 + 0.0226	.6029	----	----	----	1000	3006 + 20
3050	----	----	----	----	0.3500N	0.3747 + 0.0219	.5802	----	----	----	----	1150 UNCH
3100	----	----	----	----	0.3300N	0.3519 + 0.0209	.5577	----	----	----	----	1306 UNCH
3150	----	----	----	----	----	0.3304 NEW	.5354	----	----	----	125	125 + 125
3200	----	----	----	----	0.2900N	0.3101 + 0.0193	.5134	----	----	----	----	45 UNCH
3250	----	----	----	----	0.2700N	0.2909 + 0.0186	.4917	----	----	----	----	5386 UNCH
3350	----	----	----	----	0.2400N	0.2555 + 0.0171	.4496	----	----	----	----	65 UNCH
3400	----	----	----	----	0.2200N	0.2392 + 0.0163	.4293	----	----	----	----	210 UNCH
3500	----	----	----	----	0.1900N	0.2094 + 0.0145	.3901	----	----	----	----	4553 UNCH
3550	----	----	----	----	0.1800N	0.1959 + 0.0138	.3715	----	----	----	----	17 UNCH
3600	----	----	----	----	0.1700N	0.1831 + 0.0129	.3534	----	----	----	----	566 UNCH
3700	----	----	----	----	0.1500N	0.1604 + 0.0117	.3195	----	----	----	----	240 UNCH
3750	----	----	----	----	0.1400N	0.1503 + 0.0113	.3037	----	----	----	1100	2980 + 100
3850	----	----	----	----	0.1200N	0.1322 + 0.0107	.2743	----	----	----	----	50 UNCH
3900	----	----	----	----	0.1100N	0.1240 + 0.0104	.2605	----	----	----	----	25 UNCH
3950	----	----	----	----	0.1100N	0.1164 + 0.0102	.2475	----	----	----	----	100 UNCH
4000	----	----	----	----	0.1000N	0.1092 + 0.0098	.2349	----	----	----	----	7025 UNCH
4050	----	----	----	----	0.0900N	0.1025 + 0.0095	.2230	----	----	----	----	100 UNCH
4150	----	----	----	----	0.0800N	0.0905 + 0.0090	.2011	----	----	----	----	205 UNCH
4200	----	----	----	----	0.0800N	0.0851 + 0.0087	.1909	----	----	----	----	460 UNCH
4250	----	----	----	----	0.0700N	0.0801 + 0.0085	.1813	----	----	----	----	2350 UNCH
4300	----	----	----	----	0.0700N	0.0754 + 0.0083	.1722	----	----	----	----	50 UNCH
4350	----	----	----	----	0.0600N	0.0710 + 0.0081	.1636	----	----	----	----	60 UNCH
4400	----	----	----	----	0.0600N	0.0668 + 0.0077	.1553	----	----	----	----	30 UNCH
4450	----	----	----	----	0.0600N	0.0630 + 0.0076	.1476	----	----	----	----	125 UNCH
4500	----	----	----	----	0.0500N	0.0594 + 0.0073	.1403	----	----	----	----	1080 UNCH
4550	----	----	----	----	0.0500N	0.0560 + 0.0071	.1332	----	----	----	----	60 UNCH
4600	----	----	----	----	0.0500N	0.0528 + 0.0068	.1266	----	----	----	----	75 UNCH
4650	----	----	----	----	0.0400N	0.0498 + 0.0065	.1203	----	----	----	----	100 UNCH
4750	----	----	----	----	0.0400N	0.0443 + 0.0058	.1085	----	----	----	----	555 UNCH
4800	----	----	----	----	0.0400N	0.0419 + 0.0056	.1033	----	----	----	----	300 UNCH
5000	----	----	----	----	0.0300N	0.0334 + 0.0046	.0844	----	----	----	----	2129 UNCH
5250	----	----	----	----	0.0200N	0.0254 + 0.0036	.0660	----	----	----	----	200 UNCH
5500	----	----	----	----	0.0200N	0.0194 + 0.0028	.0517	----	----	----	----	351 UNCH
5750	----	----	----	----	0.0100N	0.0151 + 0.0023	.0410	----	----	----	----	200 UNCH
5800	----	----	----	----	0.0100N	0.0143 + 0.0021	.0390	----	----	----	----	100 UNCH
6000	----	----	----	----	0.0100N	0.0118 + 0.0018	.0326	----	----	----	----	637 UNCH
6250	----	----	----	----	0.0100N	0.0093 + 0.0014	.0261	----	----	----	----	25 UNCH
6500	----	----	----	----	0.0100N	0.0074 + 0.0011	.0211	----	----	----	----	1660 UNCH
6700	----	----	----	----	0.0100N	0.0062 + 0.0010	.0179	----	----	----	----	50 UNCH
6750	----	----	----	----	0.0100N	0.0059 + 0.0009	.0170	----	----	----	----	95 UNCH
7000	----	----	----	----	0.0000N	0.0048 + 0.0007	.0140	----	----	----	----	1146 UNCH
7500	----	----	----	----	0.0000N	0.0032 + 0.0005	.0095	----	----	----	----	100 UNCH
7800	----	----	----	----	0.0000N	0.0025 + 0.0003	.0075	----	----	----	----	200 UNCH
8000	----	----	----	----	0.0000N	0.0022 + 0.0003	.0066	----	----	----	----	1130 UNCH
8500	----	----	----	----	0.0000N	0.0015 + 0.0002	.0046	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0000N	0.0011 + 0.0001	.0034	----	----	----	----	3252 UNCH
9500	----	----	----	----	0.0000N	0.0008 + 0.0001	.0025	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0006 + 0.0001	.0019	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0005 + 0.0001	.0015	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0002 UNCH	.0006	----	----	----	----	2675 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	850 UNCH
TOTAL											2225	50604 + 245
AUG17												
2200	----	----	----	----	0.9200N	0.9570 + 0.0338	.9063	----	----	----	----	325 UNCH
2250	----	----	----	----	0.8800N	0.9145 + 0.0329	.8896	----	----	----	----	50 UNCH
2500	----	----	----	----	0.6900N	0.7183 + 0.0290	.8123	----	----	----	----	280 UNCH
2600	----	----	----	----	0.6200N	0.6481 + 0.0276	.7749	----	----	----	----	50 UNCH
2750	----	----	----	----	0.5300N	0.5514 + 0.0254	.7144	----	----	----	----	640 UNCH
2800	----	----	----	----	0.5000N	0.5215 + 0.0246	.6933	----	----	----	----	25 UNCH
2850	----	----	----	----	0.4700N	0.4928 + 0.0238	.6719	----	----	----	----	150 UNCH
2900	----	----	----	----	0.4400N	0.4655 + 0.0232	.6502	----	----	----	----	385 UNCH
3000	----	----	----	----	0.3900N	0.4142 + 0.0219	.6066	----	----	----	1000	3253 + 20
3100	----	----	----	----	0.3500N	0.3676 + 0.0204	.5629	----	----	----	----	456 UNCH
3150	----	----	----	----	----	0.3460 NEW	.5414	----	----	----	125	125 + 125
3200	----	----	----	----	0.3100N	0.3255 + 0.0189	.5201	----	----	----	----	45 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
AUG17												
3250	----	----	----	----	0.2900N	0.3061 + 0.0183	.4991	----	----	----	----	4136 UNCH
3350	----	----	----	----	0.2500N	0.2703 + 0.0170	.4582	----	----	----	----	65 UNCH
3400	----	----	----	----	0.2400N	0.2537 + 0.0162	.4384	----	----	----	----	210 UNCH
3500	----	----	----	----	0.2100N	0.2234 + 0.0146	.4002	----	----	----	----	4428 UNCH
3550	----	----	----	----	0.2000N	0.2095 + 0.0138	.3820	----	----	----	----	17 UNCH
3600	----	----	----	----	0.1800N	0.1965 + 0.0130	.3643	----	----	----	----	566 UNCH
3700	----	----	----	----	0.1600N	0.1730 + 0.0117	.3309	----	----	----	----	240 UNCH
3750	----	----	----	----	0.1500N	0.1625 + 0.0113	.3153	----	----	----	1100	2805 + 100
3850	----	----	----	----	0.1300N	0.1438 + 0.0106	.2862	----	----	----	----	50 UNCH
3900	----	----	----	----	0.1300N	0.1354 + 0.0104	.2727	----	----	----	----	675 UNCH
3950	----	----	----	----	0.1200N	0.1275 + 0.0102	.2597	----	----	----	----	100 UNCH
4000	----	----	----	----	0.1100N	0.1201 + 0.0100	.2474	----	----	----	----	4905 UNCH
4050	----	----	----	----	0.1000N	0.1131 + 0.0097	.2355	----	----	----	----	100 UNCH
4150	----	----	----	----	0.0900N	0.1005 + 0.0091	.2135	----	----	----	----	205 UNCH
4200	----	----	----	----	0.0900N	0.0949 + 0.0090	.2034	----	----	----	----	510 UNCH
4250	----	----	----	----	0.0800N	0.0896 + 0.0087	.1938	----	----	----	----	1775 UNCH
4300	----	----	----	----	0.0800N	0.0846 + 0.0085	.1846	----	----	----	----	50 UNCH
4350	----	----	----	----	0.0700N	0.0800 + 0.0083	.1759	----	----	----	----	360 UNCH
4400	----	----	----	----	0.0700N	0.0757 + 0.0082	.1677	----	----	----	----	30 UNCH
4450	----	----	----	----	0.0600N	0.0716 + 0.0080	.1599	----	----	----	----	125 UNCH
4500	----	----	----	----	0.0600N	0.0677 + 0.0078	.1523	----	----	----	----	1105 UNCH
4550	----	----	----	----	0.0600N	0.0640 + 0.0076	.1451	----	----	----	----	60 UNCH
4600	----	----	----	----	0.0500N	0.0605 + 0.0074	.1382	----	----	----	----	75 UNCH
4650	----	----	----	----	0.0500N	0.0572 + 0.0071	.1316	----	----	----	----	100 UNCH
4750	----	----	----	----	0.0400N	0.0511 + 0.0065	.1193	----	----	----	----	555 UNCH
5000	----	----	----	----	0.0300N	0.0386 + 0.0052	.0933	----	----	----	----	2729 UNCH
5250	----	----	----	----	0.0200N	0.0292 + 0.0043	.0729	----	----	----	----	200 UNCH
5500	----	----	----	----	0.0200N	0.0220 + 0.0034	.0567	----	----	----	----	351 UNCH
5750	----	----	----	----	0.0100N	0.0166 + 0.0026	.0441	----	----	----	----	200 UNCH
5800	----	----	----	----	0.0100N	0.0157 + 0.0025	.0419	----	----	----	----	100 UNCH
6000	----	----	----	----	0.0100N	0.0126 + 0.0021	.0343	----	----	----	----	637 UNCH
6250	----	----	----	----	0.0100N	0.0096 + 0.0017	.0268	----	----	----	----	25 UNCH
6500	----	----	----	----	0.0100N	0.0072 + 0.0013	.0207	----	----	----	----	1785 UNCH
6700	----	----	----	----	0.0000N	0.0058 + 0.0012	.0169	----	----	----	----	50 UNCH
6750	----	----	----	----	0.0000N	0.0054 + 0.0010	.0159	----	----	----	----	95 UNCH
7000	----	----	----	----	0.0000N	0.0041 + 0.0009	.0123	----	----	----	----	1146 UNCH
7500	----	----	----	----	0.0000N	0.0023 + 0.0005	.0072	----	----	----	----	100 UNCH
7800	----	----	----	----	0.0000N	0.0017 + 0.0004	.0054	----	----	----	----	200 UNCH
8000	----	----	----	----	0.0000N	0.0013 + 0.0003	.0043	----	----	----	----	1130 UNCH
8500	----	----	----	----	0.0000N	0.0008 + 0.0002	.0027	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0000N	0.0005 + 0.0001	.0017	----	----	----	----	3252 UNCH
9500	----	----	----	----	0.0000N	0.0003 + 0.0001	.0010	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0002 + 0.0001	.0007	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	2675 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	850 UNCH
TOTAL											2225	45591 + 245
SEP17												
2200	----	----	----	----	0.9100N	0.9449 + 0.0312	.8953	----	----	----	----	325 UNCH
2250	----	----	----	----	0.8700N	0.9034 + 0.0304	.8782	----	----	----	----	50 UNCH
2500	----	----	----	----	0.6900N	0.7130 + 0.0268	.7991	----	----	----	----	280 UNCH
2600	----	----	----	----	0.6200N	0.6450 + 0.0256	.7620	----	----	----	----	50 UNCH
2750	----	----	----	----	0.5300N	0.5510 + 0.0235	.7028	----	----	----	----	640 UNCH
2800	----	----	----	----	0.5000N	0.5220 + 0.0228	.6823	----	----	----	----	25 UNCH
2850	----	----	----	----	0.4700N	0.4942 + 0.0221	.6615	----	----	----	----	150 UNCH
2900	----	----	----	----	0.4500N	0.4677 + 0.0216	.6406	----	----	----	----	385 UNCH
3000	----	----	----	----	0.4000N	0.4180 + 0.0204	.5986	----	----	----	1000	3325 + 20
3100	----	----	----	----	0.3500N	0.3727 + 0.0191	.5567	----	----	----	----	456 UNCH
3150	----	----	----	----	----	0.3516 NEW	.5361	----	----	----	125	125 + 125
3200	----	----	----	----	0.3100N	0.3316 + 0.0177	.5157	----	----	----	----	45 UNCH
3250	----	----	----	----	0.3000N	0.3126 + 0.0171	.4957	----	----	----	----	4237 UNCH
3350	----	----	----	----	0.2600N	0.2775 + 0.0160	.4566	----	----	----	----	65 UNCH
3400	----	----	----	----	0.2500N	0.2613 + 0.0153	.4377	----	----	----	----	210 UNCH
3500	----	----	----	----	0.2200N	0.2314 + 0.0138	.4013	----	----	----	----	4356 UNCH
3550	----	----	----	----	0.2000N	0.2178 + 0.0131	.3839	----	----	----	----	17 UNCH
3600	----	----	----	----	0.1900N	0.2049 + 0.0124	.3670	----	----	----	----	566 UNCH
3700	----	----	----	----	0.1700N	0.1815 + 0.0111	.3349	----	----	----	----	240 UNCH
3750	----	----	----	----	0.1600N	0.1711 + 0.0106	.3199	----	----	----	1100	2882 + 100
3850	----	----	----	----	0.1400N	0.1525 + 0.0101	.2921	----	----	----	----	50 UNCH
3900	----	----	----	----	0.1300N	0.1441 + 0.0099	.2791	----	----	----	----	25 UNCH
3950	----	----	----	----	0.1300N	0.1363 + 0.0098	.2667	----	----	----	----	100 UNCH
4000	----	----	----	----	0.1200N	0.1288 + 0.0096	.2547	----	----	----	----	4980 UNCH
4050	----	----	----	----	0.1100N	0.1218 + 0.0094	.2433	----	----	----	----	100 UNCH
4150	----	----	----	----	0.1000N	0.1090 + 0.0089	.2219	----	----	----	----	205 UNCH
4200	----	----	----	----	0.0900N	0.1033 + 0.0088	.2121	----	----	----	----	460 UNCH
4250	----	----	----	----	0.0900N	0.0979 + 0.0086	.2027	----	----	----	----	1775 UNCH
4300	----	----	----	----	0.0800N	0.0928 + 0.0084	.1937	----	----	----	----	50 UNCH
4350	----	----	----	----	0.0800N	0.0880 + 0.0082	.1851	----	----	----	----	60 UNCH
4400	----	----	----	----	0.0800N	0.0836 + 0.0082	.1771	----	----	----	----	30 UNCH
4450	----	----	----	----	0.0700N	0.0793 + 0.0080	.1692	----	----	----	----	125 UNCH
4500	----	----	----	----	0.0700N	0.0753 + 0.0078	.1618	----	----	----	----	1430 UNCH
4550	----	----	----	----	0.0600N	0.0715 + 0.0077	.1547	----	----	----	----	60 UNCH
4600	----	----	----	----	0.0600N	0.0679 + 0.0075	.1479	----	----	----	----	75 UNCH
4650	----	----	----	----	0.0600N	0.0645 + 0.0074	.1415	----	----	----	----	100 UNCH
4750	----	----	----	----	0.0500N	0.0581 + 0.0069	.1292	----	----	----	----	555 UNCH
5000	----	----	----	----	0.0400N	0.0448 + 0.0057	.1029	----	----	----	----	2229 UNCH
5250	----	----	----	----	0.0300N	0.0345 + 0.0046	.0818	----	----	----	----	200 UNCH
5500	----	----	----	----	0.0200N	0.0265 + 0.0037	.0647	----	----	----	----	1275 UNCH
5750	----	----	----	----	0.0200N	0.0204 + 0.0030	.0513	----	----	----	----	200 UNCH
5800	----	----	----	----	0.0200N	0.0194 + 0.0029	.0490	----	----	----	----	100 UNCH
6000	----	----	----	----	0.0100N	0.0158 + 0.0025	.0407	----	----	----	----	637 UNCH
6250	----	----	----	----	0.0100N	0.0122 + 0.0020	.0323	----	----	----	----	25 UNCH
6500	----	----	----	----	0.0100N	0.0094 + 0.0016	.0255	----	----	----	----	2160 UNCH
6700	----	----	----	----	0.0100N	0.0077 + 0.0014	.0212	----	----	----	----	50 UNCH
6750	----	----	----	----	0.0100N	0.0073 + 0.0014	.0202	----	----	----	----	95 UNCH
7000	----	----	----	----	0.0000N	0.0056 + 0.0011	.0159	----	----	----	----	1146 UNCH
7500	----	----	----	----	0.0000N	0.0032 + 0.0006	.0095	----	----	----	----	100 UNCH
7800	----	----	----	----	0.0000N	0.0024 + 0.0005	.0073	----	----	----	----	200 UNCH
8000	----	----	----	----	0.0000N	0.0019 + 0.0004	.0059	----	----	----	----	1128 UNCH
8500	----	----	----	----	0.0000N	0.0011 + 0.0002	.0035	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0000N	0.0007 + 0.0002	.0023	----	----	----	----	3252 UNCH
9500	----	----	----	----	0.0000N	0.0004 + 0.0001	.0013	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0003 + 0.0001	.0010	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0002 + 0.0001	.0007	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	2675 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	850 UNCH
TOTAL											2225	45966 + 245
OCT17												
2200	----	----	----	----	0.9400N	0.9666 + 0.0295	.8943	----	----	----	----	325 UNCH
2250	----	----	----	----	0.9000N	0.9253 + 0.0287	.8771	----	----	----	----	50 UNCH
2500	----	----	----	----	0.7100N	0.7360 + 0.0253	.8002	----	----	----	----	280 UNCH
2600	----	----	----	----	0.6400N	0.6681 + 0.0240	.7644	----	----	----	----	50 UNCH
2750	----	----	----	----	0.5500N	0.5739 + 0.0219	.7073	----	----	----	----	1000 UNCH
2800	----	----	----	----	0.5200N	0.5447 + 0.0212	.6875	----	----	----	----	50 UNCH
2850	----	----	----	----	0.5000N	0.5167 + 0.0205	.6675	----	----	----	----	150 UNCH
2900	----	----	----	----	0.4700N	0.4900 + 0.0200	.6473	----	----	----	----	445 UNCH
2950	----	----	----	----	0.4500N	0.4644 + 0.0194	.6270	----	----	----	----	150 UNCH
3000	----	----	----	----	0.4200N	0.4399 + 0.0189	.6067	----	----	----	1000	3561 + 70
3100	----	----	----	----	0.3800N	0.3941 + 0.0177	.5662	----	----	----	----	456 UNCH
3150	----	----	----	----	0.3600N	0.3727 + 0.0171	.5462	----	----	----	125	150 + 125
3200	----	----	----	----	0.3400N	0.3523 + 0.0165	.5265	----	----	----	----	20 UNCH
3250	----	----	----	----	0.3200N	0.3329 + 0.0159	.5070	----	----	----	----	4235 UNCH
3350	----	----	----	----	0.2800N	0.2970 + 0.0150	.4689	----	----	----	----	100 UNCH
3400	----	----	----	----	0.2700N	0.2803 + 0.0143	.4504	----	----	----	----	210 UNCH
3500	----	----	----	----	0.2400N	0.2496 + 0.0130	.4148	----	----	----	----	5946 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
OCT17												
3550	----	----	----	----	0.2200N	0.2354 + 0.0122	.3976	----	----	----	----	17 UNCH
3600	----	----	----	----	0.2100N	0.2221 + 0.0115	.3810	----	----	----	----	566 UNCH
3700	----	----	----	----	0.1900N	0.1976 + 0.0102	.3492	----	----	----	----	240 UNCH
3750	----	----	----	----	0.1800N	0.1867 + 0.0098	.3343	----	----	----	1100	2809 + 100
3850	----	----	----	----	0.1600N	0.1671 + 0.0091	.3065	----	----	----	----	50 UNCH
3900	----	----	----	----	0.1500N	0.1583 + 0.0089	.2935	----	----	----	----	25 UNCH
3950	----	----	----	----	0.1400N	0.1501 + 0.0088	.2811	----	----	----	----	100 UNCH
4000	----	----	----	----	0.1300N	0.1424 + 0.0087	.2692	----	----	----	----	5080 UNCH
4050	----	----	----	----	0.1300N	0.1351 + 0.0087	.2579	----	----	----	----	100 UNCH
4150	----	----	----	----	0.1100N	0.1215 + 0.0083	.2363	----	----	----	----	205 UNCH
4200	----	----	----	----	0.1100N	0.1154 + 0.0082	.2263	----	----	----	----	460 UNCH
4250	----	----	----	----	0.1000N	0.1096 + 0.0080	.2167	----	----	----	----	1745 UNCH
4300	----	----	----	----	0.1000N	0.1041 + 0.0078	.2076	----	----	----	----	50 UNCH
4350	----	----	----	----	0.0900N	0.0990 + 0.0077	.1989	----	----	----	----	60 UNCH
4400	----	----	----	----	0.0900N	0.0942 + 0.0076	.1906	----	----	----	----	90 UNCH
4450	----	----	----	----	0.0800N	0.0897 + 0.0075	.1827	----	----	----	----	75 UNCH
4500	----	----	----	----	0.0800N	0.0854 + 0.0074	.1751	----	----	----	----	1430 UNCH
4550	----	----	----	----	0.0700N	0.0814 + 0.0074	.1680	----	----	----	----	55 UNCH
4600	----	----	----	----	0.0700N	0.0775 + 0.0072	.1610	----	----	----	----	75 UNCH
4650	----	----	----	----	0.0700N	0.0738 + 0.0071	.1543	----	----	----	----	100 UNCH
4750	----	----	----	----	0.0600N	0.0670 + 0.0069	.1419	----	----	----	----	590 UNCH
5000	----	----	----	----	0.0500N	0.0524 + 0.0058	.1145	----	----	----	----	3345 UNCH
5250	----	----	----	----	0.0400N	0.0410 + 0.0047	.0923	----	----	----	----	200 UNCH
5500	----	----	----	----	0.0300N	0.0321 + 0.0040	.0743	----	----	----	----	1525 UNCH
5750	----	----	----	----	0.0200N	0.0250 + 0.0032	.0596	----	----	----	----	200 UNCH
5800	----	----	----	----	0.0200N	0.0238 + 0.0031	.0570	----	----	----	----	100 UNCH
6000	----	----	----	----	0.0200N	0.0196 + 0.0026	.0479	----	----	----	----	907 UNCH
6250	----	----	----	----	0.0100N	0.0153 + 0.0021	.0384	----	----	----	----	25 UNCH
6500	----	----	----	----	0.0100N	0.0121 + 0.0018	.0310	----	----	----	----	1660 UNCH
6700	----	----	----	----	0.0100N	0.0099 + 0.0015	.0259	----	----	----	----	50 UNCH
6750	----	----	----	----	0.0100N	0.0095 + 0.0015	.0249	----	----	----	----	95 UNCH
7000	----	----	----	----	0.0100N	0.0074 + 0.0012	.0199	----	----	----	----	746 UNCH
7500	----	----	----	----	0.0000N	0.0044 + 0.0008	.0124	----	----	----	----	100 UNCH
7800	----	----	----	----	0.0000N	0.0033 + 0.0006	.0095	----	----	----	----	200 UNCH
8000	----	----	----	----	0.0000N	0.0027 + 0.0005	.0079	----	----	----	----	1130 UNCH
8500	----	----	----	----	0.0000N	0.0016 + 0.0003	.0049	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0000N	0.0010 + 0.0002	.0031	----	----	----	----	3452 UNCH
9500	----	----	----	----	0.0000N	0.0006 + 0.0001	.0019	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0004 + 0.0001	.0013	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0002 UNCH	.0007	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	2675 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	850 UNCH
TOTAL											2225	49395 + 295
NOV17												
2500	----	----	----	----	0.7600N	0.7864 + 0.0232	.8101	----	----	----	----	135 UNCH
2600	----	----	----	----	0.6900N	0.7146 + 0.0206	.7777	----	----	----	----	3 UNCH
2750	----	----	----	----	0.6000N	0.6191 + 0.0193	.7232	----	----	----	----	220 UNCH
2800	----	----	----	----	0.5700N	0.5898 + 0.0191	.7043	----	----	----	----	150 UNCH
2850	----	----	----	----	0.5400N	0.5617 + 0.0190	.6854	----	----	----	----	150 UNCH
2900	----	----	----	----	0.5200N	0.5346 + 0.0189	.6659	----	----	----	----	120 UNCH
3000	----	----	----	----	0.4700N	0.4835 + 0.0185	.6271	----	----	----	----	2565 UNCH
3100	----	----	----	----	0.4200N	0.4364 + 0.0180	.5884	----	----	----	----	456 UNCH
3150	----	----	----	----	0.4000N	0.4143 + 0.0176	.5692	----	----	----	----	25 UNCH
3200	----	----	----	----	0.3800N	0.3932 + 0.0171	.5502	----	----	----	----	20 UNCH
3250	----	----	----	----	0.3600N	0.3730 + 0.0165	.5314	----	----	----	----	1850 UNCH
3350	----	----	----	----	0.3200N	0.3353 + 0.0152	.4945	----	----	----	----	112 UNCH
3400	----	----	----	----	0.3000N	0.3177 + 0.0146	.4766	----	----	----	----	160 UNCH
3500	----	----	----	----	0.2700N	0.2850 + 0.0135	.4417	----	----	----	----	2947 UNCH
3550	----	----	----	----	0.2600N	0.2698 + 0.0130	.4248	----	----	----	----	17 UNCH
3600	----	----	----	----	0.2400N	0.2554 + 0.0125	.4083	----	----	----	----	616 UNCH
3700	----	----	----	----	0.2200N	0.2286 + 0.0115	.3766	----	----	----	----	225 UNCH
3750	----	----	----	----	0.2100N	0.2163 + 0.0110	.3614	----	----	----	----	1266 UNCH
3850	----	----	----	----	0.1800N	0.1936 + 0.0100	.3325	----	----	----	----	50 UNCH
4000	----	----	----	----	0.1600N	0.1641 + 0.0087	.2927	----	----	----	----	2610 UNCH
4150	----	----	----	----	0.1300N	0.1392 + 0.0076	.2570	----	----	----	----	180 UNCH
4200	----	----	----	----	0.1200N	0.1318 + 0.0073	.2460	----	----	----	----	60 UNCH
4250	----	----	----	----	0.1200N	0.1247 + 0.0069	.2353	----	----	----	----	445 UNCH
4300	----	----	----	----	0.1100N	0.1181 + 0.0066	.2252	----	----	----	----	50 UNCH
4350	----	----	----	----	0.1100N	0.1118 + 0.0062	.2154	----	----	----	----	60 UNCH
4400	----	----	----	----	0.1000N	0.1059 + 0.0059	.2060	----	----	----	----	65 UNCH
4450	----	----	----	----	0.0900N	0.1003 + 0.0056	.1970	----	----	----	----	75 UNCH
4500	----	----	----	----	0.0900N	0.0950 + 0.0053	.1884	----	----	----	----	1125 UNCH
4550	----	----	----	----	0.0800N	0.0900 + 0.0051	.1801	----	----	----	----	55 UNCH
4600	----	----	----	----	0.0800N	0.0853 + 0.0048	.1723	----	----	----	----	75 UNCH
4650	----	----	----	----	0.0800N	0.0808 + 0.0045	.1646	----	----	----	----	100 UNCH
4750	----	----	----	----	0.0700N	0.0727 + 0.0041	.1506	----	----	----	----	465 UNCH
5000	----	----	----	----	0.0500N	0.0561 + 0.0031	.1206	----	----	----	----	3088 UNCH
5250	----	----	----	----	0.0400N	0.0439 + 0.0024	.0973	----	----	----	----	200 UNCH
5500	----	----	----	----	0.0300N	0.0346 + 0.0019	.0788	----	----	----	----	225 UNCH
5750	----	----	----	----	0.0300N	0.0271 + 0.0016	.0634	----	----	----	----	200 UNCH
6000	----	----	----	----	0.0200N	0.0212 + 0.0013	.0509	----	----	----	----	537 UNCH
6250	----	----	----	----	0.0200N	0.0167 + 0.0011	.0411	----	----	----	----	25 UNCH
6500	----	----	----	----	0.0100N	0.0131 + 0.0008	.0330	----	----	----	----	1585 UNCH
6750	----	----	----	----	0.0100N	0.0103 + 0.0006	.0266	----	----	----	----	45 UNCH
7000	----	----	----	----	0.0100N	0.0081 + 0.0006	.0213	----	----	----	----	796 UNCH
7500	----	----	----	----	0.0000N	0.0049 + 0.0004	.0135	----	----	----	----	100 UNCH
8000	----	----	----	----	0.0000N	0.0030 + 0.0003	.0086	----	----	----	----	828 UNCH
8500	----	----	----	----	0.0000N	0.0018 + 0.0001	.0054	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0000N	0.0011 + 0.0001	.0034	----	----	----	----	3497 UNCH
9500	----	----	----	----	0.0000N	0.0007 + 0.0001	.0022	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0004 UNCH	.0013	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0003 + 0.0001	.0010	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	2725 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	850 UNCH
TOTAL												32188
DEC17												
2500	----	----	----	----	0.8900N	0.9098 + 0.0238	.8317	----	----	----	----	135 UNCH
2600	----	----	----	----	0.8100N	0.8348 + 0.0215	.8041	----	----	----	----	2 UNCH
2750	----	----	----	----	0.7100N	0.7312 + 0.0185	.7576	----	----	----	----	220 UNCH
2800	----	----	----	----	0.6800N	0.7000 + 0.0185	.7407	----	----	----	----	50 UNCH
2850	----	----	----	----	0.6500N	0.6699 + 0.0186	.7243	----	----	----	----	150 UNCH
2900	----	----	----	----	0.6200N	0.6407 + 0.0185	.7063	----	----	----	----	220 UNCH
2950	----	----	----	----	0.5900N	0.6126 + 0.0184	.6887	----	----	----	----	25 UNCH
3000	----	----	----	----	0.5700N	0.5855 + 0.0183	.6711	----	----	----	----	3040 UNCH
3100	----	----	----	----	0.5200N	0.5341 + 0.0181	.6356	----	----	----	----	456 UNCH
3150	----	----	----	----	0.4900N	0.5098 + 0.0179	.6178	----	----	----	----	25 UNCH
3200	----	----	----	----	0.4700N	0.4865 + 0.0177	.6000	----	----	----	----	20 UNCH
3250	----	----	----	----	0.4500N	0.4641 + 0.0175	.5824	----	----	----	----	2750 UNCH
3300	----	----	----	----	0.4300N	0.4426 + 0.0172	.5648	----	----	----	----	600 UNCH
3350	----	----	----	----	0.4100N	0.4219 + 0.0168	.5475	----	----	----	----	200 UNCH
3400	----	----	----	----	0.3900N	0.4021 + 0.0163	.5303	----	----	----	----	160 UNCH
3500	----	----	----	----	0.3500N	0.3649 + 0.0151	.4967	----	----	----	----	3704 UNCH
3550	----	----	----	----	0.3300N	0.3475 + 0.0145	.4803	----	----	----	----	17 UNCH
3600	----	----	----	----	0.3200N	0.3310 + 0.0138	.4642	----	----	----	----	566 UNCH
3700	----	----	----	----	0.2900N	0.3013 + 0.0123	.4336	----	----	----	----	225 UNCH
3750	----	----	----	----	0.2800N	0.2880 + 0.0117	.4191	----	----	----	----	1265 UNCH
3850	----	----	----	----	0.2500N	0.2636 + 0.0108	.3915	----	----	----	----	50 UNCH
4000	----	----	----	----	0.2200N	0.2309 + 0.0099	.3529	----	----	----	----	3407 UNCH
4150	----	----	----	----	0.1900N	0.2023 + 0.0089	.3178	----	----	----	----	180 UNCH
4200	----	----	----	----	0.1900N	0.1936 + 0.0086	.3068	----	----	----	----	60 UNCH
4250	----	----	----	----	0.1800N	0.1854 + 0.0083	.2962	----	----	----	----	1775 UNCH
4300	----	----	----	----	0.1700N	0.1775 + 0.0079	.2859	----	----	----	----	50 UNCH
4350	----	----	----	----	0.1600N	0.1701 + 0.0076	.2761	----	----	----	----	60 UNCH
4400	----	----	----	----	0.1600N	0.1630 + 0.0072	.2666	----	----	----	----	65 UNCH
4450	----	----	----	----	0.1500N	0.1564 + 0.0070	.2576	----	----	----	----	75 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
DEC17												
4500	----	----	----	----	0.1400N	0.1500 + 0.0066	.2488	----	----	----	----	1262 UNCH
4550	----	----	----	----	0.1400N	0.1441 + 0.0063	.2404	----	----	----	----	55 UNCH
4600	----	----	----	----	0.1300N	0.1384 + 0.0060	.2324	----	----	----	----	75 UNCH
4650	----	----	----	----	0.1300N	0.1331 + 0.0057	.2247	----	----	----	----	100 UNCH
4750	----	----	----	----	0.1200N	0.1233 + 0.0052	.2103	----	----	----	----	465 UNCH
5000	----	----	----	----	0.1000N	0.1027 + 0.0042	.1791	----	----	----	----	1992 UNCH
5250	----	----	----	----	0.0800N	0.0862 + 0.0037	.1532	----	----	----	----	200 UNCH
5500	----	----	----	----	0.0700N	0.0721 + 0.0032	.1308	----	----	----	----	452 UNCH
5750	----	----	----	----	0.0600N	0.0604 + 0.0027	.1118	----	----	----	----	200 UNCH
6000	----	----	----	----	0.0500N	0.0508 + 0.0024	.0957	----	----	----	----	1387 UNCH
6250	----	----	----	----	0.0400N	0.0426 + 0.0022	.0818	----	----	----	----	25 UNCH
6500	----	----	----	----	0.0300N	0.0355 + 0.0019	.0696	----	----	----	----	1585 UNCH
6750	----	----	----	----	0.0300N	0.0296 + 0.0016	.0592	----	----	----	----	45 UNCH
7000	----	----	----	----	0.0200N	0.0247 + 0.0013	.0503	----	----	----	----	1296 UNCH
7500	----	----	----	----	0.0200N	0.0174 + 0.0010	.0367	----	----	----	----	100 UNCH
8000	----	----	----	----	0.0100N	0.0122 + 0.0007	.0266	----	----	----	----	830 UNCH
8500	----	----	----	----	0.0100N	0.0085 + 0.0006	.0192	----	----	----	----	200 UNCH
9000	----	----	----	----	0.0100N	0.0059 + 0.0005	.0137	----	----	----	----	3197 UNCH
9500	----	----	----	----	0.0000N	0.0040 + 0.0003	.0096	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0000N	0.0028 + 0.0002	.0069	----	----	----	----	635 UNCH
10500	----	----	----	----	0.0000N	0.0020 + 0.0002	.0051	----	----	----	----	100 UNCH
12000	----	----	----	----	0.0000N	0.0007 + 0.0001	.0019	----	----	----	----	2725 UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	850 UNCH
TOTAL												37428
JAN18												
2600	----	----	----	----	0.9100N	0.9312 + 0.0240	.8215	----	----	----	----	25 UNCH
2750	----	----	----	----	0.8100N	0.8291 + 0.0228	.7760	----	----	----	----	150 UNCH
2800	----	----	----	----	0.7700N	0.7969 + 0.0223	.7609	----	----	----	----	25 UNCH
2950	----	----	----	----	0.6900N	0.7060 + 0.0210	.7142	----	----	----	----	10 UNCH
3000	----	----	----	----	0.6600N	0.6775 + 0.0205	.6983	----	----	----	----	765 UNCH
3100	----	----	----	----	0.6000N	0.6232 + 0.0197	.6661	----	----	----	----	10 UNCH
3150	----	----	----	----	0.5800N	0.5973 + 0.0192	.6498	----	----	----	----	50 UNCH
3200	----	----	----	----	0.5500N	0.5722 + 0.0187	.6334	----	----	----	----	25 UNCH
3250	----	----	----	----	0.5300N	0.5480 + 0.0182	.6171	----	----	----	----	610 UNCH
3260	----	----	----	----	0.5300N	0.5433 + 0.0182	.6138	----	----	----	----	10 UNCH
3400	----	----	----	----	0.4600N	0.4807 + 0.0165	.5684	----	----	----	----	225 UNCH
3500	----	----	----	----	0.4300N	0.4421 + 0.0147	.5371	----	----	----	----	2257 UNCH
3600	----	----	----	----	0.4000N	0.4086 + 0.0134	.5073	----	----	----	----	25 UNCH
3750	----	----	----	----	0.3500N	0.3639 + 0.0122	.4652	----	----	----	----	775 UNCH
3850	----	----	----	----	0.3300N	0.3369 + 0.0114	.4388	----	----	----	----	500 UNCH
4000	----	----	----	----	0.2900N	0.3008 + 0.0101	.4018	----	----	----	----	1400 UNCH
4250	----	----	----	----	0.2400N	0.2503 + 0.0085	.3469	----	----	----	----	200 UNCH
4300	----	----	----	----	0.2300N	0.2414 + 0.0082	.3369	----	----	----	----	29 UNCH
4400	----	----	----	----	0.2200N	0.2248 + 0.0077	.3178	----	----	----	----	55 UNCH
4450	----	----	----	----	0.2100N	0.2170 + 0.0074	.3087	----	----	----	----	50 UNCH
4500	----	----	----	----	0.2000N	0.2096 + 0.0072	.2999	----	----	----	----	485 UNCH
4600	----	----	----	----	0.1900N	0.1958 + 0.0066	.2832	----	----	----	----	90 UNCH
4700	----	----	----	----	0.1800N	0.1835 + 0.0060	.2679	----	----	----	----	45 UNCH
4750	----	----	----	----	0.1700N	0.1778 + 0.0056	.2607	----	----	----	----	945 UNCH
4800	----	----	----	----	0.1700N	0.1725 + 0.0052	.2538	----	----	----	----	25 UNCH
5000	----	----	----	----	0.1500N	0.1553 + 0.0037	.2302	----	----	----	----	827 UNCH
5250	----	----	----	----	0.1400N	0.1401 + 0.0020	.2074	----	----	----	----	75 UNCH
5500	----	----	----	----	0.1300N	0.1291 + 0.0008	.1897	----	----	----	----	76 UNCH
5800	----	----	----	----	0.1200N	0.1179 + 0.0001	.1719	----	----	----	----	2 UNCH
6000	----	----	----	----	0.1100N	0.1101 + 0.0001	.1603	----	----	----	----	250 UNCH
6500	----	----	----	----	0.0900N	0.0864 + 0.0005	.1291	----	----	----	----	260 UNCH
6750	----	----	----	----	0.0800N	0.0757 + 0.0004	.1150	----	----	----	----	150 UNCH
7000	----	----	----	----	0.0700N	0.0662 + 0.0003	.1023	----	----	----	----	11 UNCH
7250	----	----	----	----	0.0600N	0.0579 + 0.0003	.0910	----	----	----	----	20 UNCH
7500	----	----	----	----	0.0500N	0.0506 + 0.0002	.0809	----	----	----	----	100 UNCH
8000	----	----	----	----	0.0400N	0.0388 + 0.0001	.0640	----	----	----	----	25 UNCH
9000	----	----	----	----	0.0200N	0.0233 UNCH	.0406	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0100N	0.0142 - 0.0001	.0259	----	----	----	----	10 UNCH
TOTAL												10692
FEB18												
2600	----	----	----	----	0.8900N	0.9106 + 0.0220	.8087	----	----	----	----	25 UNCH
2750	----	----	----	----	0.7900N	0.8119 + 0.0208	.7631	----	----	----	----	150 UNCH
2800	----	----	----	----	0.7600N	0.7808 + 0.0204	.7481	----	----	----	----	25 UNCH
2950	----	----	----	----	0.6700N	0.6928 + 0.0192	.7017	----	----	----	----	10 UNCH
3000	----	----	----	----	0.6500N	0.6652 + 0.0188	.6860	----	----	----	----	765 UNCH
3100	----	----	----	----	0.5900N	0.6126 + 0.0180	.6542	----	----	----	----	10 UNCH
3150	----	----	----	----	0.5700N	0.5876 + 0.0176	.6382	----	----	----	----	50 UNCH
3200	----	----	----	----	0.5500N	0.5633 + 0.0171	.6222	----	----	----	----	25 UNCH
3250	----	----	----	----	0.5200N	0.5399 + 0.0167	.6063	----	----	----	----	610 UNCH
3260	----	----	----	----	0.5200N	0.5353 + 0.0166	.6031	----	----	----	----	10 UNCH
3400	----	----	----	----	0.4600N	0.4754 + 0.0148	.5590	----	----	----	----	225 UNCH
3500	----	----	----	----	0.4300N	0.4391 + 0.0132	.5289	----	----	----	----	2257 UNCH
3600	----	----	----	----	0.4000N	0.4072 + 0.0121	.5003	----	----	----	----	25 UNCH
3750	----	----	----	----	0.3500N	0.3639 + 0.0111	.4599	----	----	----	----	775 UNCH
3850	----	----	----	----	0.3300N	0.3378 + 0.0104	.4345	----	----	----	----	500 UNCH
4000	----	----	----	----	0.2900N	0.3028 + 0.0091	.3989	----	----	----	----	1400 UNCH
4250	----	----	----	----	0.2500N	0.2544 + 0.0076	.3466	----	----	----	----	200 UNCH
4400	----	----	----	----	0.2200N	0.2303 + 0.0069	.3191	----	----	----	----	55 UNCH
4450	----	----	----	----	0.2200N	0.2230 + 0.0066	.3106	----	----	----	----	50 UNCH
4500	----	----	----	----	0.2100N	0.2160 + 0.0064	.3023	----	----	----	----	515 UNCH
4600	----	----	----	----	0.2000N	0.2031 + 0.0060	.2867	----	----	----	----	90 UNCH
4700	----	----	----	----	0.1900N	0.1913 + 0.0054	.2722	----	----	----	----	45 UNCH
4750	----	----	----	----	0.1800N	0.1859 + 0.0052	.2654	----	----	----	----	945 UNCH
4800	----	----	----	----	0.1800N	0.1808 + 0.0049	.2588	----	----	----	----	25 UNCH
5000	----	----	----	----	0.1600N	0.1636 + 0.0035	.2359	----	----	----	----	596 UNCH
5250	----	----	----	----	0.1500N	0.1478 + 0.0020	.2132	----	----	----	----	75 UNCH
5500	----	----	----	----	0.1400N	0.1361 + 0.0009	.1953	----	----	----	----	76 UNCH
5800	----	----	----	----	0.1200N	0.1242 UNCH	.1772	----	----	----	----	2 UNCH
6000	----	----	----	----	0.1200N	0.1163 - 0.0002	.1658	----	----	----	500	750 + 500
6500	----	----	----	----	0.0900N	0.0934 + 0.0002	.1359	----	----	----	----	260 UNCH
6750	----	----	----	----	0.0800N	0.0825 + 0.0001	.1219	----	----	----	----	150 UNCH
7000	----	----	----	----	0.0700N	0.0729 + 0.0001	.1094	----	----	----	----	11 UNCH
7250	----	----	----	----	0.0600N	0.0643 UNCH	.0980	----	----	----	----	20 UNCH
7500	----	----	----	----	0.0600N	0.0567 + 0.0001	.0878	----	----	----	----	100 UNCH
8000	----	----	----	----	0.0400N	0.0439 UNCH	.0701	----	----	----	----	25 UNCH
9000	----	----	----	----	0.0300N	0.0267 - 0.0001	.0451	----	----	----	----	100 UNCH
10000	----	----	----	----	0.0200N	0.0165 - 0.0001	.0293	----	----	----	----	10 UNCH
TOTAL											500	10962 + 500
MAR18												
2600	----	----	----	----	0.8400N	0.8576 + 0.0197	.7818	----	----	----	----	25 UNCH
2750	----	----	----	----	0.7500N	0.7649 + 0.0186	.7360	----	----	----	----	150 UNCH
2800	----	----	----	----	0.7200N	0.7358 + 0.0183	.7209	----	----	----	----	25 UNCH
2900	----	----	----	----	0.6600N	0.6801 + 0.0176	.6902	----	----	----	----	275 UNCH
2950	----	----	----	----	0.6400N	0.6535 + 0.0172	.6747	----	----	----	----	10 UNCH
3000	----	----	----	----	0.6100N	0.6277 + 0.0167	.6592	----	----	----	----	940 UNCH
3050	----	----	----	----	0.5900N	0.6028 + 0.0164	.6436	----	----	----	----	300 UNCH
3100	----	----	----	----	0.5600N	0.5786 + 0.0160	.6280	----	----	----	----	285 UNCH
3150	----	----	----	----	0.5400N	0.5553 + 0.0156	.6123	----	----	----	----	50 UNCH
3200	----	----	----	----	0.5200N	0.5328 + 0.0152	.5969	----	----	----	----	275 UNCH
3250	----	----	----	----	0.5000N	0.5112 + 0.0147	.5814	----	----	----	----	610 UNCH
3260	----	----	----	----	0.4900N	0.5070 + 0.0146	.5783	----	----	----	----	10 UNCH
3400	----	----	----	----	0.4400N	0.4540 + 0.0124	.5366	----	----	----	----	225 UNCH
3500	----	----	----	----	0.4100N	0.4219 + 0.0114	.5086	----	----	----	----	3052 UNCH
3600	----	----	----	----	0.3800N	0.3925 + 0.0109	.4819	----	----	----	----	25 UNCH
3750	----	----	----	----	0.3400N	0.3515 + 0.0099	.4437	----	----	----	----	770 UNCH
3850	----	----	----	----	0.3200N	0.3269 + 0.0092	.4198	----	----	----	----	500 UNCH
4000	----	----	----	----	0.2900N	0.2938 + 0.0081	.3863	----	----	----	----	1400 UNCH
4250	----	----	----	----	0.2400N	0.2481 + 0.0068	.3370	----	----	----	----	200 UNCH
4400	----	----	----	----	0.2200N	0.2253 + 0.0061	.3110	----	----	----	----	55 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS											
MAR18													
4450	----	----	----	----	0.2100N	0.2184 + 0.0059	.3030	----	----	----	----	50	UNCH
4500	----	----	----	----	0.2100N	0.2118 + 0.0057	.2952	----	----	----	----	485	UNCH
4600	----	----	----	----	0.1900N	0.1996 + 0.0053	.2805	----	----	----	----	90	UNCH
4700	----	----	----	----	0.1800N	0.1885 + 0.0048	.2669	----	----	----	----	45	UNCH
4750	----	----	----	----	0.1800N	0.1834 + 0.0044	.2605	----	----	----	----	945	UNCH
4800	----	----	----	----	0.1700N	0.1787 + 0.0042	.2544	----	----	----	----	25	UNCH
5000	----	----	----	----	0.1600N	0.1628 + 0.0028	.2332	----	----	----	----	1527	UNCH
5250	----	----	----	----	0.1500N	0.1483 + 0.0015	.2122	----	----	----	----	75	UNCH
5500	----	----	----	----	0.1400N	0.1373 + 0.0004	.1954	----	----	----	----	76	UNCH
5800	----	----	----	----	0.1300N	0.1260 - 0.0004	.1782	----	----	----	----	2	UNCH
6000	----	----	----	----	0.1200N	0.1184 - 0.0005	.1673	----	----	----	----	250	UNCH
6500	----	----	----	----	0.1000N	0.0956 UNCH	.1380	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0800N	0.0848 UNCH	.1243	----	----	----	----	150	UNCH
7000	----	----	----	----	0.0800N	0.0751 UNCH	.1118	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0700N	0.0665 - 0.0001	.1006	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0600N	0.0588 - 0.0002	.0903	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0500N	0.0462 - 0.0002	.0731	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0300N	0.0290 - 0.0003	.0483	----	----	----	----	200	UNCH
10000	----	----	----	----	0.0200N	0.0186 - 0.0003	.0324	----	----	----	----	10	UNCH
TOTAL												13528	
APR18													
2600	----	----	----	----	0.4800N	0.4936 + 0.0097	.6844	----	----	----	----	25	UNCH
2750	----	----	----	----	0.4100N	0.4156 + 0.0087	.6177	----	----	----	----	250	UNCH
2800	----	----	----	----	0.3800N	0.3920 + 0.0085	.5956	----	----	----	----	100	UNCH
2850	----	----	----	----	0.3600N	0.3694 + 0.0081	.5736	----	----	----	----	400	UNCH
2950	----	----	----	----	0.3200N	0.3276 + 0.0076	.5302	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3000N	0.3082 + 0.0073	.5090	----	----	----	----	1405	UNCH
3100	----	----	----	----	0.2700N	0.2725 + 0.0066	.4677	----	----	----	----	10	UNCH
3250	----	----	----	----	0.2200N	0.2266 + 0.0055	.4098	----	----	----	----	560	UNCH
3260	----	----	----	----	0.2200N	0.2238 + 0.0053	.4061	----	----	----	----	10	UNCH
3350	----	----	----	----	0.2000N	0.2007 + 0.0048	.3743	----	----	----	----	200	UNCH
3400	----	----	----	----	0.1800N	0.1890 + 0.0045	.3575	----	----	----	----	150	UNCH
3500	----	----	----	----	0.1600N	0.1678 + 0.0039	.3260	----	----	----	----	2060	UNCH
3750	----	----	----	----	0.1200N	0.1264 + 0.0029	.2591	----	----	----	----	655	UNCH
4000	----	----	----	----	0.0900N	0.0959 + 0.0021	.2057	----	----	----	----	1200	UNCH
4150	----	----	----	----	0.0800N	0.0817 + 0.0018	.1794	----	----	----	----	100	UNCH
4250	----	----	----	----	0.0700N	0.0736 + 0.0016	.1639	----	----	----	----	400	UNCH
4400	----	----	----	----	0.0600N	0.0631 + 0.0014	.1434	----	----	----	----	95	UNCH
4450	----	----	----	----	0.0600N	0.0600 + 0.0013	.1371	----	----	----	----	50	UNCH
4500	----	----	----	----	0.0600N	0.0571 + 0.0012	.1313	----	----	----	----	460	UNCH
4600	----	----	----	----	0.0500N	0.0518 + 0.0011	.1204	----	----	----	----	90	UNCH
4750	----	----	----	----	0.0400N	0.0450 + 0.0009	.1061	----	----	----	----	1025	UNCH
4800	----	----	----	----	0.0400N	0.0430 + 0.0008	.1018	----	----	----	----	25	UNCH
5000	----	----	----	----	0.0400N	0.0359 + 0.0007	.0864	----	----	----	----	396	UNCH
5250	----	----	----	----	0.0300N	0.0286 + 0.0007	.0703	----	----	----	----	25	UNCH
5500	----	----	----	----	0.0200N	0.0227 + 0.0006	.0571	----	----	----	----	76	UNCH
5800	----	----	----	----	0.0200N	0.0173 + 0.0004	.0446	----	----	----	----	2	UNCH
6000	----	----	----	----	0.0100N	0.0145 + 0.0004	.0379	----	----	----	----	400	UNCH
6500	----	----	----	----	0.0100N	0.0093 + 0.0003	.0253	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0100N	0.0074 + 0.0002	.0205	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0100N	0.0059 + 0.0002	.0166	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0000N	0.0046 + 0.0002	.0133	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0000N	0.0036 + 0.0001	.0106	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0000N	0.0023 + 0.0001	.0070	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0000N	0.0009 UNCH	.0029	----	----	----	----	100	UNCH
10000	----	----	----	----	0.0000N	0.0004 UNCH	.0013	----	----	----	----	10	UNCH
TOTAL												10755	
MAY18													
2600	----	----	----	----	0.4600N	0.4726 + 0.0087	.6679	----	----	----	----	25	UNCH
2750	----	----	----	----	0.3900N	0.3976 + 0.0079	.6013	----	----	----	----	150	UNCH
2800	----	----	----	----	0.3700N	0.3749 + 0.0076	.5793	----	----	----	----	25	UNCH
2850	----	----	----	----	0.3500N	0.3533 + 0.0074	.5575	----	----	----	----	50	UNCH
2950	----	----	----	----	0.3100N	0.3131 + 0.0068	.5147	----	----	----	----	10	UNCH
3000	----	----	----	----	0.2900N	0.2946 + 0.0065	.4939	----	----	----	----	1405	UNCH
3100	----	----	----	----	0.2500N	0.2606 + 0.0059	.4535	----	----	----	----	10	UNCH
3250	----	----	----	----	0.2100N	0.2171 + 0.0047	.3971	----	----	----	----	560	UNCH
3260	----	----	----	----	0.2100N	0.2145 + 0.0047	.3936	----	----	----	----	10	UNCH
3350	----	----	----	----	0.1900N	0.1926 + 0.0042	.3628	----	----	----	----	200	UNCH
3400	----	----	----	----	0.1800N	0.1815 + 0.0039	.3466	----	----	----	----	150	UNCH
3500	----	----	----	----	0.1600N	0.1615 + 0.0033	.3162	----	----	----	----	2060	UNCH
3750	----	----	----	----	0.1200N	0.1222 + 0.0025	.2519	----	----	----	----	655	UNCH
4000	----	----	----	----	0.0900N	0.0932 + 0.0018	.2007	----	----	----	----	1200	UNCH
4150	----	----	----	----	0.0800N	0.0797 + 0.0015	.1754	----	----	----	----	100	UNCH
4250	----	----	----	----	0.0700N	0.0719 + 0.0013	.1605	----	----	----	----	400	UNCH
4400	----	----	----	----	0.0600N	0.0619 + 0.0011	.1407	----	----	----	----	95	UNCH
4450	----	----	----	----	0.0600N	0.0590 + 0.0011	.1349	----	----	----	----	50	UNCH
4500	----	----	----	----	0.0600N	0.0561 + 0.0010	.1290	----	----	----	----	460	UNCH
4600	----	----	----	----	0.0500N	0.0511 + 0.0009	.1187	----	----	----	----	90	UNCH
4750	----	----	----	----	0.0400N	0.0445 + 0.0007	.1048	----	----	----	----	1025	UNCH
4800	----	----	----	----	0.0400N	0.0426 + 0.0007	.1007	----	----	----	----	25	UNCH
5000	----	----	----	----	0.0400N	0.0357 + 0.0006	.0858	----	----	----	----	396	UNCH
5250	----	----	----	----	0.0300N	0.0286 + 0.0007	.0702	----	----	----	----	25	UNCH
5500	----	----	----	----	0.0200N	0.0227 + 0.0005	.0570	----	----	----	----	76	UNCH
5800	----	----	----	----	0.0200N	0.0174 + 0.0003	.0447	----	----	----	----	2	UNCH
6000	----	----	----	----	0.0100N	0.0147 + 0.0004	.0383	----	----	----	----	400	UNCH
6500	----	----	----	----	0.0100N	0.0095 + 0.0002	.0257	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0100N	0.0076 + 0.0002	.0209	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0100N	0.0061 + 0.0002	.0171	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0000N	0.0048 + 0.0002	.0137	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0000N	0.0038 + 0.0002	.0111	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0000N	0.0024 + 0.0001	.0073	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0000N	0.0010 + 0.0001	.0032	----	----	----	----	100	UNCH
10000	----	----	----	----	0.0000N	0.0004 UNCH	.0013	----	----	----	----	10	UNCH
TOTAL												10230	
JUN18													
2600	----	----	----	----	0.4900N	0.4946 + 0.0089	.6776	----	----	----	----	25	UNCH
2750	----	----	----	----	0.4100N	0.4182 + 0.0081	.6126	----	----	----	----	150	UNCH
2800	----	----	----	----	0.3900N	0.3950 + 0.0078	.5910	----	----	----	----	25	UNCH
2850	----	----	----	----	0.3700N	0.3728 + 0.0074	.5696	----	----	----	----	50	UNCH
2950	----	----	----	----	0.3200N	0.3317 + 0.0069	.5275	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3100N	0.3127 + 0.0066	.5070	----	----	----	----	1405	UNCH
3100	----	----	----	----	0.2700N	0.2776 + 0.0060	.4670	----	----	----	----	10	UNCH
3250	----	----	----	----	0.2300N	0.2324 + 0.0049	.4110	----	----	----	----	560	UNCH
3260	----	----	----	----	0.2200N	0.2297 + 0.0048	.4074	----	----	----	----	10	UNCH
3350	----	----	----	----	0.2000N	0.2069 + 0.0043	.3767	----	----	----	----	200	UNCH
3400	----	----	----	----	0.1900N	0.1953 + 0.0041	.3604	----	----	----	----	150	UNCH
3500	----	----	----	----	0.1700N	0.1742 + 0.0034	.3298	----	----	----	----	2060	UNCH
3750	----	----	----	----	0.1300N	0.1327 + 0.0024	.2646	----	----	----	----	655	UNCH
4000	----	----	----	----	0.1000N	0.1022 + 0.0018	.2126	----	----	----	----	1200	UNCH
4150	----	----	----	----	0.0900N	0.0879 + 0.0015	.1868	----	----	----	----	100	UNCH
4250	----	----	----	----	0.0800N	0.0797 + 0.0014	.1716	----	----	----	----	400	UNCH
4400	----	----	----	----	0.0700N	0.0690 + 0.0011	.1513	----	----	----	----	95	UNCH
4450	----	----	----	----	0.0600N	0.0658 + 0.0011	.1451	----	----	----	----	50	UNCH
4500	----	----	----	----	0.0600N	0.0628 + 0.0010	.1392	----	----	----	----	460	UNCH
4600	----	----	----	----	0.0600N	0.0572 + 0.0009	.1282	----	----	----	----	90	UNCH
4750	----	----	----	----	0.0500N	0.0500 + 0.0007	.1136	----	----	----	----	1025	UNCH
4800	----	----	----	----	0.0500N	0.0479 + 0.0007	.1093	----	----	----	----	25	UNCH
5000	----	----	----	----	0.0400N	0.0404 + 0.0006	.0937	----	----	----	----	411	UNCH
5250	----	----	----	----	0.0300N	0.0327 + 0.0006	.0773	----	----	----	----	25	UNCH
5500	----	----	----	----	0.0300N	0.0262 + 0.0005	.0633	----	----	----	----	76	UNCH
5800	----	----	----	----	0.0200N	0.0203 + 0.0004	.0502	----	----	----	----	2	UNCH
6000	----	----	----	----	0.0200N	0.0171 + 0.0003	.0430	----	----	----	----	400	UNCH
6500	----	----	----	----	0.0100N	0.0113 + 0.0002	.0294	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0100N	0.0092 + 0.0002	.0243	----	----	----	----	50	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS											
JUN18													
7000	----	----	----	----	0.0100N	0.0074 + 0.0002	.0200	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0100N	0.0059 + 0.0002	.0162	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0000N	0.0047 + 0.0002	.0132	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0000N	0.0030 + 0.0001	.0087	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0000N	0.0012 UNCH	.0037	----	----	----	----	100	UNCH
10000	----	----	----	----	0.0000N	0.0005 UNCH	.0016	----	----	----	----	10	UNCH
TOTAL												10245	
JUL18													
2600	----	----	----	----	0.5100N	0.5225 + 0.0090	.6878	----	----	----	----	25	UNCH
2650	----	----	----	----	0.4900N	0.4954 + 0.0087	.6669	----	----	----	----	25	UNCH
2750	----	----	----	----	0.4400N	0.4447 + 0.0082	.6249	----	----	----	----	150	UNCH
2800	----	----	----	----	0.4100N	0.4209 + 0.0078	.6041	----	----	----	----	25	UNCH
2900	----	----	----	----	0.3700N	0.3767 + 0.0073	.5627	----	----	----	----	80	UNCH
2950	----	----	----	----	0.3500N	0.3561 + 0.0071	.5423	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3300N	0.3365 + 0.0068	.5222	----	----	----	----	1405	UNCH
3100	----	----	----	----	0.2900N	0.3003 + 0.0062	.4831	----	----	----	----	10	UNCH
3250	----	----	----	----	0.2500N	0.2531 + 0.0051	.4278	----	----	----	----	560	UNCH
3260	----	----	----	----	0.2500N	0.2502 + 0.0050	.4243	----	----	----	----	10	UNCH
3350	----	----	----	----	0.2200N	0.2263 + 0.0045	.3938	----	----	----	----	200	UNCH
3400	----	----	----	----	0.2100N	0.2141 + 0.0042	.3776	----	----	----	----	150	UNCH
3500	----	----	----	----	0.1900N	0.1918 + 0.0037	.3470	----	----	----	----	2060	UNCH
3750	----	----	----	----	0.1400N	0.1475 + 0.0026	.2811	----	----	----	----	655	UNCH
4000	----	----	----	----	0.1100N	0.1148 + 0.0019	.2281	----	----	----	----	1200	UNCH
4150	----	----	----	----	0.1000N	0.0994 + 0.0016	.2017	----	----	----	----	100	UNCH
4250	----	----	----	----	0.0900N	0.0906 + 0.0014	.1861	----	----	----	----	450	UNCH
4400	----	----	----	----	0.0800N	0.0791 + 0.0012	.1653	----	----	----	----	55	UNCH
4450	----	----	----	----	0.0700N	0.0756 + 0.0011	.1589	----	----	----	----	100	UNCH
4500	----	----	----	----	0.0700N	0.0724 + 0.0011	.1529	----	----	----	----	460	UNCH
4600	----	----	----	----	0.0700N	0.0663 + 0.0010	.1414	----	----	----	----	90	UNCH
4750	----	----	----	----	0.0600N	0.0582 + 0.0008	.1260	----	----	----	----	1025	UNCH
4800	----	----	----	----	0.0600N	0.0558 + 0.0008	.1213	----	----	----	----	25	UNCH
5000	----	----	----	----	0.0500N	0.0474 + 0.0007	.1047	----	----	----	----	411	UNCH
5250	----	----	----	----	0.0400N	0.0388 + 0.0006	.0873	----	----	----	----	25	UNCH
5500	----	----	----	----	0.0300N	0.0316 + 0.0006	.0726	----	----	----	----	76	UNCH
5800	----	----	----	----	0.0200N	0.0246 + 0.0005	.0579	----	----	----	----	2	UNCH
6000	----	----	----	----	0.0200N	0.0210 + 0.0005	.0501	----	----	----	----	400	UNCH
6500	----	----	----	----	0.0100N	0.0141 + 0.0003	.0349	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0100N	0.0116 + 0.0003	.0292	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0100N	0.0095 + 0.0002	.0243	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0100N	0.0078 + 0.0003	.0203	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0100N	0.0063 + 0.0003	.0167	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0000N	0.0040 + 0.0001	.0111	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0000N	0.0017 + 0.0001	.0050	----	----	----	----	100	UNCH
10000	----	----	----	----	0.0000N	0.0008 + 0.0001	.0025	----	----	----	----	10	UNCH
TOTAL												10360	
AUG18													
2600	----	----	----	----	0.5300N	0.5349 + 0.0089	.6896	----	----	----	----	25	UNCH
2650	----	----	----	----	0.5000N	0.5079 + 0.0087	.6692	----	----	----	----	25	UNCH
2750	----	----	----	----	0.4500N	0.4571 + 0.0082	.6282	----	----	----	----	150	UNCH
2800	----	----	----	----	0.4300N	0.4334 + 0.0080	.6078	----	----	----	----	25	UNCH
2900	----	----	----	----	0.3800N	0.3890 + 0.0074	.5673	----	----	----	----	80	UNCH
2950	----	----	----	----	0.3600N	0.3683 + 0.0071	.5474	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3400N	0.3486 + 0.0068	.5277	----	----	----	----	1405	UNCH
3100	----	----	----	----	0.3100N	0.3121 + 0.0063	.4894	----	----	----	----	10	UNCH
3250	----	----	----	----	0.2600N	0.2643 + 0.0052	.4351	----	----	----	----	560	UNCH
3260	----	----	----	----	0.2600N	0.2615 + 0.0052	.4317	----	----	----	----	10	UNCH
3350	----	----	----	----	0.2300N	0.2372 + 0.0046	.4016	----	----	----	----	200	UNCH
3400	----	----	----	----	0.2200N	0.2248 + 0.0043	.3857	----	----	----	----	150	UNCH
3500	----	----	----	----	0.2000N	0.2021 + 0.0038	.3554	----	----	----	----	2060	UNCH
3750	----	----	----	----	0.1500N	0.1565 + 0.0027	.2898	----	----	----	----	655	UNCH
4000	----	----	----	----	0.1200N	0.1229 + 0.0021	.2371	----	----	----	----	1200	UNCH
4150	----	----	----	----	0.1100N	0.1069 + 0.0016	.2105	----	----	----	----	100	UNCH
4250	----	----	----	----	0.1000N	0.0978 + 0.0015	.1949	----	----	----	----	450	UNCH
4400	----	----	----	----	0.0800N	0.0859 + 0.0013	.1740	----	----	----	----	55	UNCH
4450	----	----	----	----	0.0800N	0.0823 + 0.0012	.1675	----	----	----	----	100	UNCH
4500	----	----	----	----	0.0800N	0.0789 + 0.0011	.1614	----	----	----	----	460	UNCH
4600	----	----	----	----	0.0700N	0.0726 + 0.0011	.1499	----	----	----	----	90	UNCH
4750	----	----	----	----	0.0600N	0.0641 + 0.0010	.1342	----	----	----	----	1025	UNCH
4800	----	----	----	----	0.0600N	0.0615 + 0.0009	.1294	----	----	----	----	25	UNCH
5000	----	----	----	----	0.0500N	0.0524 + 0.0007	.1121	----	----	----	----	411	UNCH
5250	----	----	----	----	0.0400N	0.0432 + 0.0006	.0941	----	----	----	----	25	UNCH
5500	----	----	----	----	0.0400N	0.0356 + 0.0006	.0790	----	----	----	----	76	UNCH
5800	----	----	----	----	0.0300N	0.0280 + 0.0005	.0637	----	----	----	----	2	UNCH
6000	----	----	----	----	0.0200N	0.0239 + 0.0004	.0552	----	----	----	----	400	UNCH
6500	----	----	----	----	0.0200N	0.0164 + 0.0004	.0392	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0100N	0.0136 + 0.0003	.0330	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0100N	0.0112 + 0.0002	.0277	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0100N	0.0093 + 0.0003	.0233	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0100N	0.0076 + 0.0002	.0194	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0000N	0.0050 + 0.0002	.0133	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0000N	0.0022 + 0.0001	.0062	----	----	----	----	100	UNCH
10000	----	----	----	----	0.0000N	0.0010 + 0.0001	.0030	----	----	----	----	10	UNCH
TOTAL												10360	
SEP18													
2600	----	----	----	----	0.5200N	0.5274 + 0.0082	.6823	----	----	----	----	25	UNCH
2650	----	----	----	----	0.4900N	0.5008 + 0.0079	.6620	----	----	----	----	25	UNCH
2750	----	----	----	----	0.4400N	0.4510 + 0.0075	.6213	----	----	----	----	150	UNCH
2800	----	----	----	----	0.4200N	0.4277 + 0.0072	.6011	----	----	----	----	25	UNCH
2900	----	----	----	----	0.3800N	0.3841 + 0.0067	.5610	----	----	----	----	80	UNCH
2950	----	----	----	----	0.3600N	0.3639 + 0.0065	.5414	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3400N	0.3446 + 0.0062	.5220	----	----	----	----	1405	UNCH
3100	----	----	----	----	0.3000N	0.3088 + 0.0056	.4842	----	----	----	----	10	UNCH
3250	----	----	----	----	0.2600N	0.2622 + 0.0047	.4309	----	----	----	----	560	UNCH
3260	----	----	----	----	0.2500N	0.2594 + 0.0046	.4275	----	----	----	----	10	UNCH
3350	----	----	----	----	0.2300N	0.2356 + 0.0040	.3980	----	----	----	----	200	UNCH
3400	----	----	----	----	0.2200N	0.2235 + 0.0038	.3824	----	----	----	----	150	UNCH
3500	----	----	----	----	0.2000N	0.2013 + 0.0034	.3528	----	----	----	----	2060	UNCH
3750	----	----	----	----	0.1500N	0.1566 + 0.0023	.2886	----	----	----	----	655	UNCH
4000	----	----	----	----	0.1200N	0.1235 + 0.0017	.2368	----	----	----	----	1200	UNCH
4150	----	----	----	----	0.1100N	0.1078 + 0.0013	.2108	----	----	----	----	100	UNCH
4250	----	----	----	----	0.1000N	0.0988 + 0.0012	.1955	----	----	----	----	450	UNCH
4400	----	----	----	----	0.0900N	0.0871 + 0.0010	.1750	----	----	----	----	55	UNCH
4450	----	----	----	----	0.0800N	0.0835 + 0.0009	.1686	----	----	----	----	100	UNCH
4500	----	----	----	----	0.0800N	0.0802 + 0.0009	.1626	----	----	----	----	460	UNCH
4600	----	----	----	----	0.0700N	0.0739 + 0.0008	.1513	----	----	----	----	90	UNCH
4750	----	----	----	----	0.0600N	0.0655 + 0.0008	.1358	----	----	----	----	1025	UNCH
4800	----	----	----	----	0.0600N	0.0629 + 0.0007	.1310	----	----	----	----	25	UNCH
5000	----	----	----	----	0.0500N	0.0538 + 0.0006	.1139	----	----	----	----	411	UNCH
5250	----	----	----	----	0.0400N	0.0445 + 0.0005	.0959	----	----	----	----	25	UNCH
5500	----	----	----	----	0.0400N	0.0369 + 0.0006	.0810	----	----	----	----	76	UNCH
5800	----	----	----	----	0.0300N	0.0292 + 0.0005	.0656	----	----	----	----	2	UNCH
6000	----	----	----	----	0.0200N	0.0250 + 0.0004	.0570	----	----	----	----	400	UNCH
6500	----	----	----	----	0.0200N	0.0172 + 0.0003	.0406	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0100N	0.0143 + 0.0002	.0343	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0100N	0.0119 + 0.0002	.0290	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0100N	0.0099 + 0.0002	.0245	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0100N	0.0082 + 0.0002	.0206	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0100N	0.0055 + 0.0002	.0143	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0000N	0.0024 UNCH	.0067	----	----	----	----	100	UNCH
10000	----	----	----	----	0.0000N	0.0011 UNCH	.0032	----	----	----	----	10	UNCH
TOTAL												10360	
OCT18													
2600	----	----	----	----	0.5400N	0.5505 + 0.0083	.6904	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS											
OCT18													
2750	----	----	----	----	0.4700N	0.4731 + 0.0076	.6310	----	----	----	----	150	UNCH
2800	----	----	----	----	0.4400N	0.4494 + 0.0074	.6113	----	----	----	----	25	UNCH
2900	----	----	----	----	0.4000N	0.4050 + 0.0069	.5721	----	----	----	----	350	UNCH
2950	----	----	----	----	0.3800N	0.3843 + 0.0066	.5528	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3600N	0.3645 + 0.0063	.5338	----	----	----	----	1405	UNCH
3050	----	----	----	----	0.3400N	0.3457 + 0.0060	.5151	----	----	----	----	50	UNCH
3100	----	----	----	----	0.3200N	0.3279 + 0.0058	.4967	----	----	----	----	10	UNCH
3150	----	----	----	----	0.3100N	0.3109 + 0.0055	.4787	----	----	----	----	25	UNCH
3250	----	----	----	----	0.2700N	0.2797 + 0.0048	.4440	----	----	----	----	585	UNCH
3260	----	----	----	----	0.2700N	0.2768 + 0.0048	.4406	----	----	----	----	10	UNCH
3350	----	----	----	----	0.2500N	0.2522 + 0.0042	.4113	----	----	----	----	200	UNCH
3400	----	----	----	----	0.2400N	0.2396 + 0.0040	.3958	----	----	----	----	150	UNCH
3500	----	----	----	----	0.2100N	0.2166 + 0.0036	.3663	----	----	----	----	2060	UNCH
3750	----	----	----	----	0.1700N	0.1696 + 0.0025	.3017	----	----	----	----	655	UNCH
4000	----	----	----	----	0.1300N	0.1347 + 0.0019	.2493	----	----	----	----	1200	UNCH
4150	----	----	----	----	0.1200N	0.1180 + 0.0014	.2228	----	----	----	----	100	UNCH
4250	----	----	----	----	0.1100N	0.1085 + 0.0013	.2071	----	----	----	----	450	UNCH
4400	----	----	----	----	0.1000N	0.0960 + 0.0010	.1861	----	----	----	----	55	UNCH
4450	----	----	----	----	0.0900N	0.0923 + 0.0010	.1797	----	----	----	----	50	UNCH
4500	----	----	----	----	0.0900N	0.0887 + 0.0009	.1735	----	----	----	----	460	UNCH
4600	----	----	----	----	0.0800N	0.0821 + 0.0008	.1620	----	----	----	----	135	UNCH
4750	----	----	----	----	0.0700N	0.0732 + 0.0008	.1462	----	----	----	----	1025	UNCH
4800	----	----	----	----	0.0700N	0.0705 + 0.0008	.1414	----	----	----	----	25	UNCH
5000	----	----	----	----	0.0600N	0.0605 + 0.0007	.1233	----	----	----	----	396	UNCH
5250	----	----	----	----	0.0500N	0.0504 + 0.0006	.1046	----	----	----	----	25	UNCH
5500	----	----	----	----	0.0400N	0.0421 + 0.0006	.0889	----	----	----	----	76	UNCH
5800	----	----	----	----	0.0300N	0.0337 + 0.0006	.0728	----	----	----	----	2	UNCH
6000	----	----	----	----	0.0300N	0.0290 + 0.0005	.0636	----	----	----	----	660	UNCH
6500	----	----	----	----	0.0200N	0.0202 + 0.0004	.0458	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0200N	0.0169 + 0.0003	.0390	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0100N	0.0142 + 0.0003	.0333	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0100N	0.0119 + 0.0003	.0283	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0100N	0.0099 + 0.0002	.0239	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0100N	0.0068 + 0.0002	.0170	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0000N	0.0032 + 0.0001	.0085	----	----	----	----	100	UNCH
10000	----	----	----	----	0.0000N	0.0015 UNCH	.0042	----	----	----	----	10	UNCH
TOTAL												10945	
NOV18													
2600	----	----	----	----	0.5900N	0.6008 + 0.0085	.7108	----	----	----	----	25	UNCH
2750	----	----	----	----	0.5100N	0.5202 + 0.0078	.6536	----	----	----	----	150	UNCH
2800	----	----	----	----	0.4900N	0.4954 + 0.0076	.6347	----	----	----	----	25	UNCH
2950	----	----	----	----	0.4200N	0.4269 + 0.0070	.5781	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4000N	0.4060 + 0.0067	.5595	----	----	----	----	1445	UNCH
3050	----	----	----	----	0.3800N	0.3860 + 0.0064	.5412	----	----	----	----	50	UNCH
3100	----	----	----	----	0.3600N	0.3671 + 0.0062	.5232	----	----	----	----	10	UNCH
3150	----	----	----	----	0.3400N	0.3490 + 0.0059	.5054	----	----	----	----	25	UNCH
3250	----	----	----	----	0.3100N	0.3154 + 0.0054	.4710	----	----	----	----	660	UNCH
3260	----	----	----	----	0.3100N	0.3123 + 0.0055	.4677	----	----	----	----	10	UNCH
3400	----	----	----	----	0.2700N	0.2708 + 0.0048	.4222	----	----	----	----	150	UNCH
3500	----	----	----	----	0.2400N	0.2447 + 0.0044	.3917	----	----	----	----	2060	UNCH
3750	----	----	----	----	0.1900N	0.1913 + 0.0032	.3241	----	----	----	----	430	UNCH
4000	----	----	----	----	0.1500N	0.1524 + 0.0024	.2692	----	----	----	----	1100	UNCH
4250	----	----	----	----	0.1200N	0.1229 + 0.0016	.2246	----	----	----	----	250	UNCH
4400	----	----	----	----	0.1100N	0.1091 + 0.0014	.2024	----	----	----	----	55	UNCH
4450	----	----	----	----	0.1000N	0.1050 + 0.0013	.1957	----	----	----	----	50	UNCH
4500	----	----	----	----	0.1000N	0.1011 + 0.0012	.1893	----	----	----	----	335	UNCH
4600	----	----	----	----	0.0900N	0.0939 + 0.0011	.1772	----	----	----	----	135	UNCH
4750	----	----	----	----	0.0800N	0.0842 + 0.0010	.1607	----	----	----	----	800	UNCH
4800	----	----	----	----	0.0800N	0.0813 + 0.0010	.1557	----	----	----	----	25	UNCH
5000	----	----	----	----	0.0700N	0.0704 + 0.0010	.1369	----	----	----	----	346	UNCH
5250	----	----	----	----	0.0600N	0.0588 + 0.0008	.1165	----	----	----	----	25	UNCH
5500	----	----	----	----	0.0500N	0.0495 + 0.0007	.0997	----	----	----	----	76	UNCH
5800	----	----	----	----	0.0400N	0.0402 + 0.0007	.0826	----	----	----	----	2	UNCH
6000	----	----	----	----	0.0300N	0.0348 + 0.0007	.0726	----	----	----	----	250	UNCH
6500	----	----	----	----	0.0200N	0.0244 + 0.0005	.0528	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0200N	0.0205 + 0.0004	.0451	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0200N	0.0173 + 0.0003	.0386	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0100N	0.0146 + 0.0003	.0331	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0100N	0.0124 + 0.0003	.0285	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0100N	0.0087 + 0.0002	.0207	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0000N	0.0042 + 0.0001	.0106	----	----	----	----	100	UNCH
10000	----	----	----	----	0.0000N	0.0021 + 0.0001	.0056	----	----	----	----	10	UNCH
TOTAL												9075	
DEC18													
2600	----	----	----	----	0.7000N	0.7099 + 0.0067	.7530	----	----	----	----	25	UNCH
2750	----	----	----	----	0.6200N	0.6224 + 0.0063	.6996	----	----	----	----	150	UNCH
2800	----	----	----	----	0.5900N	0.5952 + 0.0061	.6821	----	----	----	----	25	UNCH
2950	----	----	----	----	0.5100N	0.5193 + 0.0057	.6291	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4900N	0.4958 + 0.0056	.6114	----	----	----	----	2990	UNCH
3050	----	----	----	----	0.4700N	0.4732 + 0.0054	.5936	----	----	----	----	50	UNCH
3100	----	----	----	----	0.4500N	0.4516 + 0.0053	.5761	----	----	----	----	10	UNCH
3150	----	----	----	----	0.4300N	0.4308 + 0.0050	.5587	----	----	----	----	25	UNCH
3250	----	----	----	----	0.3900N	0.3922 + 0.0046	.5248	----	----	----	----	825	UNCH
3260	----	----	----	----	0.3800N	0.3885 + 0.0045	.5214	----	----	----	----	10	UNCH
3400	----	----	----	----	0.3400N	0.3408 + 0.0041	.4760	----	----	----	----	150	UNCH
3500	----	----	----	----	0.3100N	0.3102 + 0.0038	.4451	----	----	----	----	2460	UNCH
3750	----	----	----	----	0.2400N	0.2454 + 0.0029	.3742	----	----	----	----	455	UNCH
4000	----	----	----	----	0.1900N	0.1965 + 0.0019	.3144	----	----	----	----	1100	UNCH
4250	----	----	----	----	0.1600N	0.1602 + 0.0013	.2655	----	----	----	----	250	UNCH
4400	----	----	----	----	0.1400N	0.1425 + 0.0012	.2404	----	----	----	----	55	UNCH
4450	----	----	----	----	0.1400N	0.1372 + 0.0011	.2327	----	----	----	----	50	UNCH
4500	----	----	----	----	0.1300N	0.1322 + 0.0010	.2253	----	----	----	----	335	UNCH
4600	----	----	----	----	0.1200N	0.1229 + 0.0007	.2115	----	----	----	----	135	UNCH
4750	----	----	----	----	0.1100N	0.1109 + 0.0006	.1930	----	----	----	----	800	UNCH
4800	----	----	----	----	0.1100N	0.1072 + 0.0005	.1873	----	----	----	----	25	UNCH
5000	----	----	----	----	0.0900N	0.0941 + 0.0005	.1665	----	----	----	----	346	UNCH
5250	----	----	----	----	0.0800N	0.0801 + 0.0005	.1440	----	----	----	----	25	UNCH
5500	----	----	----	----	0.0700N	0.0679 + 0.0004	.1243	----	----	----	----	76	UNCH
5800	----	----	----	----	0.0600N	0.0560 + 0.0004	.1045	----	----	----	----	2	UNCH
6000	----	----	----	----	0.0500N	0.0493 + 0.0004	.0932	----	----	----	----	250	UNCH
6500	----	----	----	----	0.0400N	0.0355 + 0.0004	.0695	----	----	----	----	260	UNCH
6750	----	----	----	----	0.0300N	0.0301 + 0.0003	.0599	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0300N	0.0256 + 0.0003	.0518	----	----	----	----	11	UNCH
7250	----	----	----	----	0.0200N	0.0219 + 0.0003	.0450	----	----	----	----	20	UNCH
7500	----	----	----	----	0.0200N	0.0187 + 0.0002	.0390	----	----	----	----	100	UNCH
8000	----	----	----	----	0.0100N	0.0137 + 0.0002	.0294	----	----	----	----	25	UNCH
9000	----	----	----	----	0.0100N	0.0072 + 0.0002	.0164	----	----	----	----	100	UNCH
10000	----	----	----	----	0.0000N	0.0037 + 0.0001	.0089	----	----	----	----	10	UNCH
TOTAL												11210	
JAN19													
2800	----	----	----	----	0.6500N	0.6593 + 0.0067	.7198	----	----	----	----	50	UNCH
2850	----	----	----	----	0.6200N	0.6303 + 0.0066	.7026	----	----	----	----	15	UNCH
2950	----	----	----	----	0.5700N	0.5752 + 0.0062	.6675	----	----	----	----	125	UNCH
3000	----	----	----	----	0.5400N	0.5491 + 0.0061	.6497	----	----	----	----	376	UNCH
3250	----	----	----	----	0.4300N	0.4328 + 0.0052	.5607	----	----	----	----	180	UNCH
3500	----	----	----	----	0.3400N	0.3403 + 0.0041	.4763	----	----	----	----	1090	UNCH
3750	----	----	----	----	0.2600N	0.2679 + 0.0032	.4004	----	----	----	----	160	UNCH
4000	----	----	----	----	0.2100N	0.2125 + 0.0022	.3350	----	----	----	----	685	UNCH
4250	----	----	----	----	0.1700N	0.1715 + 0.0015	.2813	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1400N	0.1405 + 0.0010	.2375	----	----	----	----	175	UNCH
4650	----	----	----	----	0.1300N	0.1259 + 0.0006	.2157	----	----	----	----	55	UNCH
4750	----	----	----	----	0.1200N	0.1176 + 0.0005	.2029	----	----	----	----	150	UNCH
5000	----	----	----	----	0.1000N	0.1003 + 0.0002	.1753	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0900N	0.0917 + 0.0003	.1613	----	----	----	----	50	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS											
JAN19													
5250	----	----	----	----	0.0900N	0.0863 + 0.0003	.1525	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0700N	0.0737 + 0.0005	.1321	----	----	----	----	125	UNCH
6000	----	----	----	----	0.0500N	0.0532 + 0.0004	.0986	----	----	----	----	475	UNCH
6500	----	----	----	----	0.0400N	0.0387 + 0.0003	.0740	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0300N	0.0286 + 0.0002	.0562	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0200N	0.0215 + 0.0001	.0432	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0100N	0.0098 + 0.0001	.0208	----	----	----	----	400	UNCH
TOTAL												4561	
FEB19													
2800	----	----	----	----	0.6400N	0.6432 + 0.0073	.7089	----	----	----	----	50	UNCH
2850	----	----	----	----	0.6100N	0.6149 + 0.0071	.6917	----	----	----	----	15	UNCH
2950	----	----	----	----	0.5500N	0.5613 + 0.0067	.6566	----	----	----	----	125	UNCH
3000	----	----	----	----	0.5300N	0.5359 + 0.0066	.6390	----	----	----	----	376	UNCH
3250	----	----	----	----	0.4200N	0.4231 + 0.0055	.5509	----	----	----	----	180	UNCH
3500	----	----	----	----	0.3300N	0.3337 + 0.0044	.4681	----	----	----	----	1090	UNCH
3750	----	----	----	----	0.2600N	0.2638 + 0.0034	.3942	----	----	----	----	160	UNCH
4000	----	----	----	----	0.2100N	0.2103 + 0.0024	.3307	----	----	----	----	685	UNCH
4250	----	----	----	----	0.1700N	0.1707 + 0.0017	.2787	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1400N	0.1406 + 0.0011	.2363	----	----	----	----	175	UNCH
4650	----	----	----	----	0.1300N	0.1264 + 0.0008	.2151	----	----	----	----	55	UNCH
4750	----	----	----	----	0.1200N	0.1183 + 0.0006	.2026	----	----	----	----	150	UNCH
5000	----	----	----	----	0.1000N	0.1013 + 0.0004	.1757	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0900N	0.0928 + 0.0004	.1619	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0900N	0.0875 + 0.0005	.1534	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0700N	0.0750 + 0.0006	.1333	----	----	----	----	125	UNCH
6000	----	----	----	----	0.0500N	0.0547 + 0.0005	.1004	----	----	----	----	475	UNCH
6500	----	----	----	----	0.0400N	0.0402 + 0.0004	.0760	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0300N	0.0299 + 0.0003	.0581	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0200N	0.0227 + 0.0002	.0451	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0100N	0.0105 + 0.0001	.0220	----	----	----	----	400	UNCH
TOTAL												4561	
MAR19													
2800	----	----	----	----	0.6000N	0.6036 + 0.0084	.6881	----	----	----	----	50	UNCH
2850	----	----	----	----	0.5700N	0.5766 + 0.0082	.6705	----	----	----	----	15	UNCH
2950	----	----	----	----	0.5200N	0.5256 + 0.0078	.6350	----	----	----	----	125	UNCH
3000	----	----	----	----	0.4900N	0.5014 + 0.0075	.6172	----	----	----	----	376	UNCH
3250	----	----	----	----	0.3900N	0.3952 + 0.0062	.5295	----	----	----	----	180	UNCH
3500	----	----	----	----	0.3100N	0.3115 + 0.0050	.4484	----	----	----	----	1090	UNCH
3700	----	----	----	----	0.2500N	0.2582 + 0.0040	.3903	----	----	----	----	100	UNCH
3750	----	----	----	----	0.2400N	0.2466 + 0.0039	.3769	----	----	----	----	160	UNCH
4000	----	----	----	----	0.1900N	0.1974 + 0.0027	.3164	----	----	----	----	685	UNCH
4250	----	----	----	----	0.1600N	0.1610 + 0.0021	.2671	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1300N	0.1333 + 0.0014	.2270	----	----	----	----	175	UNCH
4650	----	----	----	----	0.1200N	0.1203 + 0.0010	.2072	----	----	----	----	55	UNCH
4750	----	----	----	----	0.1100N	0.1129 + 0.0009	.1955	----	----	----	----	150	UNCH
5000	----	----	----	----	0.1000N	0.0971 + 0.0008	.1701	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0900N	0.0889 + 0.0007	.1567	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0800N	0.0838 + 0.0008	.1484	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0700N	0.0717 + 0.0008	.1289	----	----	----	----	25	UNCH
6000	----	----	----	----	0.0500N	0.0525 + 0.0007	.0974	----	----	----	----	475	UNCH
6500	----	----	----	----	0.0400N	0.0387 + 0.0006	.0740	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0300N	0.0289 + 0.0003	.0567	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0200N	0.0220 + 0.0002	.0441	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0100N	0.0103 + 0.0001	.0218	----	----	----	----	400	UNCH
TOTAL												4561	
APR19													
2600	----	----	----	----	0.5300N	0.5277 + 0.0016	.6685	----	----	----	----	25	UNCH
2800	----	----	----	----	0.4300N	0.4310 + 0.0013	.5912	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4100N	0.4094 + 0.0012	.5720	----	----	----	----	15	UNCH
2950	----	----	----	----	0.3700N	0.3693 + 0.0009	.5345	----	----	----	----	125	UNCH
3000	----	----	----	----	0.3500N	0.3507 + 0.0007	.5162	----	----	----	----	426	UNCH
3250	----	----	----	----	0.2700N	0.2710 + 0.0003	.4304	----	----	----	----	135	UNCH
3400	----	----	----	----	0.2300N	0.2326 UNCH	.3842	----	----	----	----	100	UNCH
3500	----	----	----	----	0.2100N	0.2104 - 0.0003	.3558	----	----	----	----	590	UNCH
3750	----	----	----	----	0.1700N	0.1658 - 0.0010	.2943	----	----	----	----	235	UNCH
4000	----	----	----	----	0.1300N	0.1331 - 0.0013	.2449	----	----	----	----	740	UNCH
4250	----	----	----	----	0.1100N	0.1099 - 0.0018	.2068	----	----	----	----	200	UNCH
4500	----	----	----	----	0.0900N	0.0931 - 0.0018	.1774	----	----	----	----	125	UNCH
4650	----	----	----	----	0.0900N	0.0845 - 0.0014	.1622	----	----	----	----	55	UNCH
4750	----	----	----	----	0.0800N	0.0791 - 0.0010	.1527	----	----	----	----	125	UNCH
5000	----	----	----	----	0.0700N	0.0655 - 0.0003	.1294	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0600N	0.0580 - 0.0002	.1165	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0500N	0.0535 - 0.0001	.1086	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0400N	0.0436 - 0.0001	.0909	----	----	----	----	25	UNCH
6000	----	----	----	----	0.0300N	0.0292 - 0.0001	.0639	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0200N	0.0199 - 0.0001	.0454	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0100N	0.0137 - 0.0001	.0324	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0100N	0.0096 UNCH	.0234	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0000N	0.0034 - 0.0001	.0090	----	----	----	----	400	UNCH
TOTAL												4096	
MAY19													
2600	----	----	----	----	0.5200N	0.5259 + 0.0016	.6643	----	----	----	----	25	UNCH
2800	----	----	----	----	0.4300N	0.4305 + 0.0013	.5879	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4100N	0.4092 + 0.0012	.5689	----	----	----	----	15	UNCH
2950	----	----	----	----	0.3700N	0.3696 + 0.0009	.5320	----	----	----	----	125	UNCH
3000	----	----	----	----	0.3500N	0.3513 + 0.0007	.5140	----	----	----	----	426	UNCH
3250	----	----	----	----	0.2700N	0.2726 + 0.0003	.4295	----	----	----	----	135	UNCH
3500	----	----	----	----	0.2100N	0.2126 - 0.0003	.3562	----	----	----	----	590	UNCH
3750	----	----	----	----	0.1700N	0.1684 - 0.0010	.2958	----	----	----	----	235	UNCH
4000	----	----	----	----	0.1400N	0.1359 - 0.0013	.2471	----	----	----	----	740	UNCH
4250	----	----	----	----	0.1100N	0.1125 - 0.0019	.2092	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1000N	0.0956 - 0.0018	.1801	----	----	----	----	125	UNCH
4650	----	----	----	----	0.0900N	0.0870 - 0.0014	.1650	----	----	----	----	55	UNCH
4750	----	----	----	----	0.0800N	0.0815 - 0.0012	.1555	----	----	----	----	125	UNCH
5000	----	----	----	----	0.0700N	0.0680 - 0.0003	.1325	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0600N	0.0604 - 0.0002	.1196	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0600N	0.0558 - 0.0002	.1117	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0500N	0.0457 - 0.0001	.0939	----	----	----	----	25	UNCH
6000	----	----	----	----	0.0300N	0.0309 - 0.0001	.0666	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0200N	0.0212 - 0.0001	.0476	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0100N	0.0148 UNCH	.0344	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0100N	0.0104 - 0.0001	.0250	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0000N	0.0038 UNCH	.0099	----	----	----	----	400	UNCH
TOTAL												3996	
JUN19													
2600	----	----	----	----	0.5500N	0.5510 + 0.0016	.6739	----	----	----	----	25	UNCH
2800	----	----	----	----	0.4500N	0.4539 + 0.0014	.5994	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4300N	0.4321 + 0.0013	.5808	----	----	----	----	15	UNCH
2950	----	----	----	----	0.3900N	0.3914 + 0.0009	.5445	----	----	----	----	125	UNCH
3000	----	----	----	----	0.3700N	0.3726 + 0.0008	.5268	----	----	----	----	426	UNCH
3250	----	----	----	----	0.2900N	0.2914 + 0.0003	.4433	----	----	----	----	135	UNCH
3500	----	----	----	----	0.2300N	0.2290 - 0.0002	.3703	----	----	----	----	590	UNCH
3750	----	----	----	----	0.1800N	0.1824 - 0.0010	.3093	----	----	----	----	235	UNCH
4000	----	----	----	----	0.1500N	0.1481 - 0.0011	.2600	----	----	----	----	740	UNCH
4250	----	----	----	----	0.1200N	0.1225 - 0.0017	.2205	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1100N	0.1040 - 0.0019	.1900	----	----	----	----	125	UNCH
4650	----	----	----	----	0.1000N	0.0949 - 0.0017	.1745	----	----	----	----	55	UNCH
4750	----	----	----	----	0.0900N	0.0893 - 0.0015	.1650	----	----	----	----	125	UNCH
5000	----	----	----	----	0.0800N	0.0759 - 0.0005	.1426	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0700N	0.0679 - 0.0003	.1294	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0600N	0.0630 - 0.0002	.1213	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0500N	0.0520 - 0.0002	.1027	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS											
JUN19													
5750	----	----	----	----	0.0400N	0.0430 - 0.0001	.0871	----	----	----	----	13	UNCH
6000	----	----	----	----	0.0400N	0.0356 - 0.0001	.0738	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0200N	0.0248 - 0.0001	.0535	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0200N	0.0174 - 0.0001	.0390	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0100N	0.0124 - 0.0001	.0287	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0000N	0.0047 UNCH	.0118	----	----	----	----	400	UNCH
TOTAL												4009	
JUL19													
2700	----	----	----	----	0.5000N	0.5064 + 0.0016	.6489	----	----	----	----	25	UNCH
2800	----	----	----	----	0.4600N	0.4579 + 0.0014	.6106	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4300N	0.4352 + 0.0013	.5914	----	----	----	----	15	UNCH
2950	----	----	----	----	0.3900N	0.3928 + 0.0010	.5536	----	----	----	----	125	UNCH
3000	----	----	----	----	0.3700N	0.3732 + 0.0008	.5351	----	----	----	----	426	UNCH
3050	----	----	----	----	0.3500N	0.3547 + 0.0008	.5169	----	----	----	----	25	UNCH
3100	----	----	----	----	0.3400N	0.3370 + 0.0006	.4990	----	----	----	----	25	UNCH
3250	----	----	----	----	0.2900N	0.2891 + 0.0004	.4478	----	----	----	----	135	UNCH
3500	----	----	----	----	0.2200N	0.2246 - 0.0002	.3712	----	----	----	----	590	UNCH
3750	----	----	----	----	0.1800N	0.1769 - 0.0009	.3074	----	----	----	----	235	UNCH
4000	----	----	----	----	0.1400N	0.1421 - 0.0012	.2562	----	----	----	----	740	UNCH
4250	----	----	----	----	0.1200N	0.1168 - 0.0019	.2159	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1000N	0.0989 - 0.0020	.1852	----	----	----	----	125	UNCH
4650	----	----	----	----	0.0900N	0.0902 - 0.0017	.1698	----	----	----	----	55	UNCH
4750	----	----	----	----	0.0900N	0.0847 - 0.0014	.1602	----	----	----	----	125	UNCH
5000	----	----	----	----	0.0700N	0.0713 - 0.0004	.1373	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0600N	0.0634 - 0.0003	.1240	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0600N	0.0586 - 0.0002	.1158	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0500N	0.0479 - 0.0002	.0972	----	----	----	----	25	UNCH
5750	----	----	----	----	0.0400N	0.0392 - 0.0001	.0816	----	----	----	----	13	UNCH
6000	----	----	----	----	0.0300N	0.0323 - 0.0001	.0688	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0200N	0.0221 - 0.0001	.0491	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0200N	0.0153 - 0.0001	.0353	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0100N	0.0108 UNCH	.0257	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0000N	0.0039 UNCH	.0101	----	----	----	----	400	UNCH
TOTAL												4059	
AUG19													
2700	----	----	----	----	0.5200N	0.5200 + 0.0015	.6534	----	----	----	----	25	UNCH
2800	----	----	----	----	0.4700N	0.4713 + 0.0014	.6157	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4500N	0.4484 + 0.0013	.5969	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4000N	0.4057 + 0.0011	.5596	----	----	----	----	125	UNCH
3000	----	----	----	----	0.3900N	0.3858 + 0.0008	.5414	----	----	----	----	426	UNCH
3050	----	----	----	----	0.3700N	0.3670 + 0.0007	.5235	----	----	----	----	25	UNCH
3100	----	----	----	----	0.3500N	0.3492 + 0.0007	.5059	----	----	----	----	25	UNCH
3250	----	----	----	----	0.3000N	0.3006 + 0.0004	.4552	----	----	----	----	135	UNCH
3500	----	----	----	----	0.2400N	0.2349 - 0.0002	.3793	----	----	----	----	590	UNCH
3750	----	----	----	----	0.1900N	0.1859 - 0.0009	.3156	----	----	----	----	235	UNCH
4000	----	----	----	----	0.1500N	0.1501 - 0.0013	.2642	----	----	----	----	740	UNCH
4250	----	----	----	----	0.1300N	0.1235 - 0.0019	.2232	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1100N	0.1047 - 0.0020	.1919	----	----	----	----	125	UNCH
4650	----	----	----	----	0.1000N	0.0956 - 0.0018	.1762	----	----	----	----	55	UNCH
4750	----	----	----	----	0.0900N	0.0900 - 0.0016	.1666	----	----	----	----	125	UNCH
5000	----	----	----	----	0.0800N	0.0766 - 0.0007	.1439	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0700N	0.0686 - 0.0003	.1307	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0600N	0.0635 - 0.0003	.1222	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0500N	0.0524 - 0.0001	.1035	----	----	----	----	25	UNCH
5750	----	----	----	----	0.0400N	0.0432 - 0.0001	.0874	----	----	----	----	13	UNCH
6000	----	----	----	----	0.0400N	0.0356 - 0.0002	.0738	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0200N	0.0246 - 0.0001	.0532	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0200N	0.0173 - 0.0001	.0387	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0100N	0.0122 - 0.0001	.0282	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0000N	0.0045 - 0.0001	.0113	----	----	----	----	400	UNCH
TOTAL												4059	
SEP19													
2700	----	----	----	----	0.5100N	0.5163 + 0.0015	.6484	----	----	----	----	25	UNCH
2800	----	----	----	----	0.4700N	0.4684 + 0.0015	.6111	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4400N	0.4458 + 0.0013	.5924	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4000N	0.4038 + 0.0010	.5557	----	----	----	----	125	UNCH
3000	----	----	----	----	0.3800N	0.3843 + 0.0008	.5377	----	----	----	----	426	UNCH
3050	----	----	----	----	0.3700N	0.3658 + 0.0007	.5200	----	----	----	----	25	UNCH
3100	----	----	----	----	0.3500N	0.3482 + 0.0006	.5027	----	----	----	----	25	UNCH
3250	----	----	----	----	0.3000N	0.3004 + 0.0004	.4528	----	----	----	----	135	UNCH
3500	----	----	----	----	0.2400N	0.2357 - 0.0003	.3782	----	----	----	----	590	UNCH
3750	----	----	----	----	0.1900N	0.1874 - 0.0010	.3157	----	----	----	----	235	UNCH
4000	----	----	----	----	0.1500N	0.1520 - 0.0013	.2652	----	----	----	----	740	UNCH
4250	----	----	----	----	0.1300N	0.1256 - 0.0018	.2248	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1100N	0.1067 - 0.0020	.1937	----	----	----	----	125	UNCH
4650	----	----	----	----	0.1000N	0.0975 - 0.0018	.1781	----	----	----	----	55	UNCH
4750	----	----	----	----	0.0900N	0.0919 - 0.0016	.1685	----	----	----	----	125	UNCH
5000	----	----	----	----	0.0800N	0.0786 - 0.0007	.1461	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0700N	0.0706 - 0.0004	.1331	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0700N	0.0655 - 0.0003	.1247	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0500N	0.0543 - 0.0002	.1060	----	----	----	----	25	UNCH
5750	----	----	----	----	0.0500N	0.0449 - 0.0001	.0898	----	----	----	----	13	UNCH
6000	----	----	----	----	0.0400N	0.0373 - 0.0001	.0763	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0300N	0.0259 - 0.0002	.0552	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0200N	0.0183 - 0.0001	.0404	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0100N	0.0131 UNCH	.0299	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0100N	0.0049 - 0.0001	.0122	----	----	----	----	400	UNCH
TOTAL												4059	
OCT19													
2800	----	----	----	----	0.4800N	0.4837 + 0.0015	.6175	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4600N	0.4609 + 0.0014	.5992	----	----	----	----	40	UNCH
2950	----	----	----	----	0.4200N	0.4183 + 0.0011	.5629	----	----	----	----	125	UNCH
3000	----	----	----	----	0.4000N	0.3985 + 0.0009	.5452	----	----	----	----	426	UNCH
3250	----	----	----	----	0.3100N	0.3132 + 0.0004	.4613	----	----	----	----	135	UNCH
3500	----	----	----	----	0.2500N	0.2471 - 0.0002	.3871	----	----	----	----	590	UNCH
3750	----	----	----	----	0.2000N	0.1972 - 0.0010	.3245	----	----	----	----	235	UNCH
4000	----	----	----	----	0.1600N	0.1607 - 0.0014	.2738	----	----	----	----	740	UNCH
4250	----	----	----	----	0.1300N	0.1330 - 0.0017	.2327	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1100N	0.1129 - 0.0020	.2006	----	----	----	----	125	UNCH
4650	----	----	----	----	0.1100N	0.1033 - 0.0019	.1847	----	----	----	----	55	UNCH
4750	----	----	----	----	0.1000N	0.0975 - 0.0017	.1750	----	----	----	----	125	UNCH
5000	----	----	----	----	0.0900N	0.0840 - 0.0010	.1526	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0800N	0.0761 - 0.0004	.1398	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0700N	0.0708 - 0.0004	.1314	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0600N	0.0591 - 0.0002	.1123	----	----	----	----	25	UNCH
6000	----	----	----	----	0.0400N	0.0410 - 0.0001	.0816	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0300N	0.0288 - 0.0001	.0597	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0200N	0.0205 - 0.0001	.0441	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0100N	0.0148 UNCH	.0328	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0100N	0.0057 UNCH	.0137	----	----	----	----	400	UNCH
TOTAL												3996	
NOV19													
2800	----	----	----	----	0.5300N	0.5335 + 0.0015	.6419	----	----	----	----	50	UNCH
2850	----	----	----	----	0.5100N	0.5096 + 0.0015	.6243	----	----	----	----	40	UNCH
2950	----	----	----	----	0.4600N	0.4644 + 0.0013	.5890	----	----	----	----	125	UNCH
3000	----	----	----	----	0.4400N	0.4433 + 0.0012	.5715	----	----	----	----	376	UNCH
3250	----	----	----	----	0.3500N	0.3517 + 0.0005	.4885	----	----	----	----	80	UNCH
3500	----	----	----	----	0.2800N	0.2798 - 0.0002	.4138	----	----	----	----	590	UNCH
3750	----	----	----	----	0.2300N	0.2247 - 0.0009	.3496	----	----	----	----	160	UNCH
4000	----	----	----	----	0.1900N	0.1840 - 0.0015	.2969	----	----	----	----	710	UNCH
4250	----	----	----	----	0.1500N	0.1531 - 0.0015	.2538	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1300N	0.1294 - 0.0019	.2189	----	----	----	----	125	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS											
NOV19													
4650	----	----	----	----	0.1200N	0.1181 - 0.0020	.2015	----	----	----	----	55	UNCH
4750	----	----	----	----	0.1100N	0.1115 - 0.0019	.1910	----	----	----	----	125	UNCH
5000	----	----	----	----	0.1000N	0.0968 - 0.0015	.1677	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0900N	0.0887 - 0.0011	.1549	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0800N	0.0835 - 0.0007	.1467	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0700N	0.0706 - 0.0004	.1268	----	----	----	----	25	UNCH
6000	----	----	----	----	0.0500N	0.0501 - 0.0001	.0941	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0400N	0.0357 - 0.0001	.0698	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0300N	0.0257 - 0.0001	.0521	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0200N	0.0187 - 0.0001	.0392	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0100N	0.0075 UNCH	.0171	----	----	----	----	400	UNCH
TOTAL												3786	
DEC19													
2800	----	----	----	----	0.6300N	0.6342 + 0.0016	.6871	----	----	----	----	50	UNCH
2850	----	----	----	----	0.6100N	0.6079 + 0.0015	.6707	----	----	----	----	40	UNCH
2950	----	----	----	----	0.5600N	0.5580 + 0.0015	.6375	----	----	----	----	125	UNCH
3000	----	----	----	----	0.5300N	0.5343 + 0.0014	.6209	----	----	----	----	421	UNCH
3250	----	----	----	----	0.4300N	0.4294 + 0.0008	.5391	----	----	----	----	80	UNCH
3500	----	----	----	----	0.3500N	0.3459 + 0.0002	.4636	----	----	----	----	590	UNCH
3750	----	----	----	----	0.2800N	0.2803 - 0.0004	.3965	----	----	----	----	160	UNCH
4000	----	----	----	----	0.2300N	0.2299 - 0.0013	.3393	----	----	----	----	910	UNCH
4250	----	----	----	----	0.1900N	0.1929 - 0.0019	.2928	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1700N	0.1640 - 0.0015	.2543	----	----	----	----	125	UNCH
4650	----	----	----	----	0.1500N	0.1491 - 0.0017	.2340	----	----	----	----	55	UNCH
4750	----	----	----	----	0.1400N	0.1403 - 0.0018	.2217	----	----	----	----	125	UNCH
5000	----	----	----	----	0.1200N	0.1216 - 0.0017	.1949	----	----	----	----	80	UNCH
5150	----	----	----	----	0.1100N	0.1119 - 0.0015	.1808	----	----	----	----	50	UNCH
5250	----	----	----	----	0.1100N	0.1059 - 0.0014	.1720	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0900N	0.0920 - 0.0008	.1516	----	----	----	----	25	UNCH
6000	----	----	----	----	0.0700N	0.0674 - 0.0003	.1156	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0500N	0.0491 - 0.0002	.0876	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0400N	0.0359 - 0.0002	.0665	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0300N	0.0266 - 0.0001	.0509	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0100N	0.0112 UNCH	.0233	----	----	----	----	400	UNCH
TOTAL												4031	
JAN20													
3000	----	----	----	----	0.5900N	0.5879 + 0.0016	.6589	----	----	----	----	60	UNCH
3250	----	----	----	----	0.4700N	0.4709 + 0.0012	.5746	----	----	----	----	25	UNCH
3500	----	----	----	----	0.3700N	0.3752 + 0.0009	.4938	----	----	----	----	375	UNCH
3750	----	----	----	----	0.3000N	0.2973 + 0.0008	.4192	----	----	----	----	465	UNCH
4000	----	----	----	----	0.2300N	0.2347 + 0.0005	.3524	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1500N	0.1537 + 0.0002	.2538	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0900N	0.0932 - 0.0002	.1684	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0800N	0.0817 - 0.0003	.1507	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0800N	0.0782 - 0.0003	.1452	----	----	----	----	75	UNCH
TOTAL												1615	
FEB20													
3000	----	----	----	----	0.5700N	0.5718 + 0.0015	.6485	----	----	----	----	60	UNCH
3250	----	----	----	----	0.4600N	0.4581 + 0.0011	.5645	----	----	----	----	25	UNCH
3500	----	----	----	----	0.3600N	0.3652 + 0.0009	.4847	----	----	----	----	375	UNCH
3750	----	----	----	----	0.2900N	0.2896 + 0.0007	.4113	----	----	----	----	465	UNCH
4000	----	----	----	----	0.2300N	0.2290 + 0.0005	.3458	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1500N	0.1505 + 0.0001	.2495	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0900N	0.0919 - 0.0002	.1663	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0800N	0.0807 - 0.0003	.1490	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0800N	0.0773 - 0.0003	.1436	----	----	----	----	75	UNCH
TOTAL												1615	
MAR20													
3000	----	----	----	----	0.5300N	0.5346 + 0.0015	.6276	----	----	----	----	60	UNCH
3250	----	----	----	----	0.4300N	0.4269 + 0.0010	.5434	----	----	----	----	25	UNCH
3500	----	----	----	----	0.3400N	0.3392 + 0.0009	.4644	----	----	----	----	375	UNCH
3750	----	----	----	----	0.2700N	0.2683 + 0.0007	.3925	----	----	----	----	465	UNCH
4000	----	----	----	----	0.2100N	0.2117 + 0.0004	.3288	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1400N	0.1390 UNCH	.2363	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0900N	0.0850 - 0.0002	.1572	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0700N	0.0747 - 0.0002	.1409	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0700N	0.0716 - 0.0002	.1358	----	----	----	----	75	UNCH
TOTAL												1615	
APR20													
3000	----	----	----	----	0.3800N	0.3844 + 0.0010	.5347	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3000N	0.2997 + 0.0008	.4505	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2300N	0.2325 + 0.0007	.3748	----	----	----	----	375	UNCH
3750	----	----	----	----	0.1800N	0.1800 + 0.0003	.3089	----	----	----	----	465	UNCH
4000	----	----	----	----	0.1400N	0.1398 + 0.0002	.2533	----	----	----	----	440	UNCH
4450	----	----	----	----	0.0900N	0.0896 - 0.0002	.1762	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0500N	0.0535 - 0.0003	.1136	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0500N	0.0468 - 0.0003	.1011	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0500N	0.0448 - 0.0002	.0973	----	----	----	----	75	UNCH
TOTAL												1615	
MAY20													
3000	----	----	----	----	0.3800N	0.3856 + 0.0010	.5335	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3000N	0.3015 + 0.0009	.4502	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2300N	0.2346 + 0.0006	.3754	----	----	----	----	375	UNCH
3750	----	----	----	----	0.1800N	0.1823 + 0.0003	.3102	----	----	----	----	465	UNCH
4000	----	----	----	----	0.1400N	0.1421 + 0.0001	.2551	----	----	----	----	440	UNCH
4450	----	----	----	----	0.0900N	0.0918 - 0.0001	.1786	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0600N	0.0553 - 0.0003	.1161	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0500N	0.0485 - 0.0003	.1035	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0500N	0.0464 - 0.0003	.0996	----	----	----	----	75	UNCH
TOTAL												1615	
JUN20													
3000	----	----	----	----	0.4100N	0.4068 + 0.0010	.5460	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3200N	0.3202 + 0.0008	.4635	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2500N	0.2509 + 0.0007	.3889	----	----	----	----	375	UNCH
3750	----	----	----	----	0.2000N	0.1962 + 0.0003	.3233	----	----	----	----	465	UNCH
4000	----	----	----	----	0.1500N	0.1539 + 0.0001	.2676	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1000N	0.1004 - 0.0002	.1892	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0600N	0.0613 - 0.0003	.1246	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0500N	0.0539 - 0.0003	.1114	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0500N	0.0517 - 0.0003	.1074	----	----	----	----	75	UNCH
TOTAL												1615	
JUL20													
3000	----	----	----	----	0.4100N	0.4089 + 0.0010	.5552	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3200N	0.3192 + 0.0008	.4692	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2500N	0.2477 + 0.0006	.3912	----	----	----	----	375	UNCH
3750	----	----	----	----	0.1900N	0.1917 + 0.0004	.3229	----	----	----	----	465	UNCH
4000	----	----	----	----	0.1500N	0.1487 + 0.0002	.2649	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1000N	0.0950 - 0.0001	.1841	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0600N	0.0564 - 0.0003	.1183	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0500N	0.0493 - 0.0003	.1052	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0500N	0.0471 - 0.0003	.1011	----	----	----	----	75	UNCH
TOTAL												1615	
AUG20													
3000	----	----	----	----	0.4300N	0.4288 + 0.0010	.5662	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3400N	0.3370 + 0.0009	.4811	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2600N	0.2633 + 0.0007	.4036	----	----	----	----	375	UNCH
3750	----	----	----	----	0.2000N	0.2051 + 0.0004	.3351	----	----	----	----	465	UNCH
4000	----	----	----	----	0.1600N	0.1600 + 0.0001	.2765	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1000N	0.1033 - 0.0002	.1942	----	----	----	----	50	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS											
AUG20													
5000	----	----	----	----	0.0600N	0.0622 - 0.0003	.1265	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0500N	0.0545 - 0.0003	.1128	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0500N	0.0522 - 0.0003	.1086	----	----	----	----	75	UNCH
TOTAL												1615	
SEP20													
3000	----	----	----	----	0.4300N	0.4333 + 0.0010	.5673	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3400N	0.3415 + 0.0008	.4830	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2700N	0.2677 + 0.0006	.4061	----	----	----	----	375	UNCH
3750	----	----	----	----	0.2100N	0.2092 + 0.0004	.3381	----	----	----	----	465	UNCH
4000	----	----	----	----	0.1600N	0.1639 + 0.0002	.2799	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1100N	0.1065 - 0.0001	.1977	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0700N	0.0647 - 0.0003	.1298	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0600N	0.0568 - 0.0003	.1160	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0500N	0.0544 - 0.0003	.1117	----	----	----	----	75	UNCH
TOTAL												1615	
OCT20													
3000	----	----	----	----	0.4500N	0.4542 + 0.0010	.5784	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3600N	0.3601 + 0.0008	.4950	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2800N	0.2840 + 0.0006	.4185	----	----	----	----	375	UNCH
3750	----	----	----	----	0.2200N	0.2233 + 0.0004	.3504	----	----	----	----	465	UNCH
4000	----	----	----	----	0.1800N	0.1758 + 0.0001	.2916	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1200N	0.1154 - 0.0001	.2080	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0700N	0.0709 - 0.0003	.1381	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0600N	0.0624 - 0.0004	.1237	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0600N	0.0599 - 0.0003	.1194	----	----	----	----	75	UNCH
TOTAL												1615	
NOV20													
3000	----	----	----	----	0.5000N	0.5008 + 0.0012	.6037	----	----	----	----	60	UNCH
3250	----	----	----	----	0.4000N	0.4009 + 0.0008	.5213	----	----	----	----	25	UNCH
3500	----	----	----	----	0.3200N	0.3194 + 0.0007	.4450	----	----	----	----	375	UNCH
3750	----	----	----	----	0.2500N	0.2537 + 0.0005	.3763	----	----	----	----	465	UNCH
4000	----	----	----	----	0.2000N	0.2014 + 0.0003	.3159	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1300N	0.1340 - 0.0001	.2287	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0800N	0.0837 - 0.0003	.1545	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0700N	0.0740 - 0.0003	.1390	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0700N	0.0710 - 0.0004	.1342	----	----	----	----	75	UNCH
TOTAL												1615	
DEC20													
3000	----	----	----	----	0.5900N	0.5959 + 0.0013	.6502	----	----	----	----	60	UNCH
3250	----	----	----	----	0.4800N	0.4838 + 0.0009	.5703	----	----	----	----	25	UNCH
3500	----	----	----	----	0.3900N	0.3916 + 0.0008	.4945	----	----	----	----	375	UNCH
3750	----	----	----	----	0.3200N	0.3157 + 0.0007	.4246	----	----	----	----	465	UNCH
4000	----	----	----	----	0.2500N	0.2540 + 0.0004	.3617	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1700N	0.1726 UNCH	.2682	----	----	----	----	50	UNCH
5000	----	----	----	----	0.1100N	0.1098 - 0.0003	.1853	----	----	----	----	100	UNCH
5150	----	----	----	----	0.1000N	0.0976 - 0.0004	.1677	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0900N	0.0939 - 0.0004	.1623	----	----	----	----	75	UNCH
TOTAL												1615	
JAN21													
3500	----	----	----	----	0.4400N	0.4375 + 0.0009	.5313	----	----	----	----	100	UNCH
4000	----	----	----	----	0.2800N	0.2829 + 0.0005	.3904	----	----	----	----	25	UNCH
5200	----	----	----	----	0.1000N	0.0994 - 0.0001	.1706	----	----	----	----	100	UNCH
TOTAL												225	
FEB21													
3500	----	----	----	----	0.4300N	0.4261 + 0.0008	.5227	----	----	----	----	100	UNCH
4000	----	----	----	----	0.2800N	0.2756 + 0.0005	.3835	----	----	----	----	25	UNCH
5200	----	----	----	----	0.1000N	0.0973 - 0.0001	.1678	----	----	----	----	100	UNCH
TOTAL												225	
MAR21													
3500	----	----	----	----	0.4000N	0.3974 + 0.0008	.5030	----	----	----	----	100	UNCH
4000	----	----	----	----	0.2600N	0.2556 + 0.0004	.3662	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0900N	0.0898 - 0.0001	.1586	----	----	----	----	100	UNCH
TOTAL												225	
APR21													
3500	----	----	----	----	0.2800N	0.2822 + 0.0006	.4171	----	----	----	----	100	UNCH
4000	----	----	----	----	0.1700N	0.1750 + 0.0001	.2907	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0600N	0.0578 - 0.0003	.1166	----	----	----	----	100	UNCH
TOTAL												225	
MAY21													
3500	----	----	----	----	0.2800N	0.2840 + 0.0006	.4174	----	----	----	----	100	UNCH
4000	----	----	----	----	0.1800N	0.1771 + 0.0001	.2921	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0600N	0.0593 - 0.0003	.1185	----	----	----	----	100	UNCH
TOTAL												225	
JUN21													
3500	----	----	----	----	0.3000N	0.3006 + 0.0006	.4297	----	----	----	----	100	UNCH
4000	----	----	----	----	0.1900N	0.1894 + 0.0002	.3037	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0700N	0.0648 - 0.0003	.1259	----	----	----	----	100	UNCH
TOTAL												225	
JUL21													
3500	----	----	----	----	0.3200N	0.3201 + 0.0006	.4436	----	----	----	----	100	UNCH
4000	----	----	----	----	0.2000N	0.2039 + 0.0002	.3169	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0700N	0.0715 - 0.0002	.1347	----	----	----	----	100	UNCH
TOTAL												225	
AUG21													
3500	----	----	----	----	0.3400N	0.3389 + 0.0006	.4562	----	----	----	----	100	UNCH
4000	----	----	----	----	0.2200N	0.2181 + 0.0002	.3292	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0800N	0.0784 - 0.0001	.1433	----	----	----	----	100	UNCH
TOTAL												225	
SEP21													
3500	----	----	----	----	0.3400N	0.3439 + 0.0006	.4587	----	----	----	----	100	UNCH
4000	----	----	----	----	0.2200N	0.2225 + 0.0002	.3324	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0800N	0.0810 - 0.0002	.1463	----	----	----	----	100	UNCH
TOTAL												225	
OCT21													
3500	----	----	----	----	0.3600N	0.3640 + 0.0006	.4716	----	----	----	----	100	UNCH
4000	----	----	----	----	0.2400N	0.2380 + 0.0003	.3450	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0900N	0.0886 - 0.0002	.1553	----	----	----	----	100	UNCH
TOTAL												225	
NOV21													
3500	----	----	----	----	0.4000N	0.4052 + 0.0011	.4975	----	----	----	----	100	UNCH
4000	----	----	----	----	0.2700N	0.2691 + 0.0007	.3698	----	----	----	----	25	UNCH
5200	----	----	----	----	0.1000N	0.1036 UNCH	.1723	----	----	----	----	100	UNCH
TOTAL												225	
DEC21													
3500	----	----	----	----	0.4800N	0.4867 + 0.0034	.5443	----	----	----	----	100	UNCH
4000	----	----	----	----	0.3300N	0.3312 + 0.0024	.4150	----	----	----	----	25	UNCH
5200	----	----	----	----	0.1300N	0.1339 + 0.0008	.2038	----	----	----	----	100	UNCH
TOTAL												225	
JAN22													
3500	----	----	----	----	0.5400N	0.5417 + 0.0058	.5830	----	----	----	----	10	UNCH
TOTAL												10	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS											
FEB22													
3500	----	----	----	----	0.5300N	0.5310 + 0.0057	.5762	----	----	----	----	10	UNCH
TOTAL												10	
MAR22													
3500	----	----	----	----	0.4900N	0.4997 + 0.0055	.5583	----	----	----	----	10	UNCH
TOTAL												10	
APR22													
3500	----	----	----	----	0.3700N	0.3704 + 0.0025	.4783	----	----	----	----	10	UNCH
TOTAL												10	
MAY22													
3500	----	----	----	----	0.3700N	0.3711 + 0.0024	.4778	----	----	----	----	10	UNCH
TOTAL												10	
JUN22													
3500	----	----	----	----	0.3900N	0.3892 + 0.0026	.4888	----	----	----	----	10	UNCH
TOTAL												10	
JUL22													
3500	----	----	----	----	0.4100N	0.4108 + 0.0025	.5016	----	----	----	----	10	UNCH
TOTAL												10	
AUG22													
3500	----	----	----	----	0.4300N	0.4315 + 0.0026	.5134	----	----	----	----	10	UNCH
TOTAL												10	
SEP22													
3500	----	----	----	----	0.4300N	0.4372 + 0.0026	.5157	----	----	----	----	10	UNCH
TOTAL												10	
OCT22													
3500	----	----	----	----	0.4600N	0.4606 + 0.0027	.5284	----	----	----	----	10	UNCH
TOTAL												10	
NOV22													
3500	----	----	----	----	0.5000N	0.5051 + 0.0033	.5520	----	----	----	----	10	UNCH
TOTAL												10	
DEC22													
3500	----	----	----	----	0.5900N	0.5927 + 0.0057	.5948	----	----	----	----	10	UNCH
TOTAL												10	
JAN23													
3500	----	----	----	----	0.6700N	0.6820 + 0.0079	.6331	----	----	----	----	10	UNCH
5250	----	----	----	----	0.2100N	0.2106 + 0.0031	.2689	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1800N	0.1789 + 0.0025	.2357	----	----	----	----	50	UNCH
TOTAL												90	
FEB23													
3500	----	----	----	----	0.6600N	0.6700 + 0.0078	.6270	----	----	----	----	10	UNCH
5250	----	----	----	----	0.2000N	0.2072 + 0.0031	.2658	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1700N	0.1763 + 0.0025	.2332	----	----	----	----	50	UNCH
TOTAL												90	
MAR23													
3500	----	----	----	----	0.6300N	0.6361 + 0.0076	.6114	----	----	----	----	10	UNCH
5250	----	----	----	----	0.1900N	0.1945 + 0.0030	.2552	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1600N	0.1656 + 0.0023	.2238	----	----	----	----	50	UNCH
TOTAL												90	
APR23													
3500	----	----	----	----	0.4900N	0.4909 - 0.0009	.5395	----	----	----	----	10	UNCH
5250	----	----	----	----	0.1400N	0.1385 - 0.0009	.2054	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1200N	0.1179 - 0.0009	.1793	----	----	----	----	50	UNCH
TOTAL												90	
MAY23													
3500	----	----	----	----	0.4900N	0.4910 - 0.0009	.5387	----	----	----	----	10	UNCH
5250	----	----	----	----	0.1400N	0.1397 - 0.0009	.2064	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1200N	0.1191 - 0.0010	.1803	----	----	----	----	50	UNCH
TOTAL												90	
JUN23													
3500	----	----	----	----	0.5100N	0.5104 - 0.0010	.5482	----	----	----	----	10	UNCH
5250	----	----	----	----	0.1500N	0.1484 - 0.0009	.2143	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1300N	0.1267 - 0.0010	.1876	----	----	----	----	50	UNCH
TOTAL												90	
JUL23													
3500	----	----	----	----	0.5300N	0.5336 - 0.0010	.5591	----	----	----	----	10	UNCH
5250	----	----	----	----	0.1600N	0.1589 - 0.0009	.2236	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1400N	0.1359 - 0.0010	.1962	----	----	----	----	50	UNCH
TOTAL												90	
AUG23													
3500	----	----	----	----	0.5600N	0.5556 - 0.0010	.5692	----	----	----	----	10	UNCH
5250	----	----	----	----	0.1700N	0.1690 - 0.0009	.2323	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1500N	0.1448 - 0.0010	.2042	----	----	----	----	50	UNCH
TOTAL												90	
SEP23													
3500	----	----	----	----	0.5600N	0.5635 - 0.0011	.5721	----	----	----	----	10	UNCH
5250	----	----	----	----	0.1700N	0.1738 - 0.0009	.2362	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1500N	0.1491 - 0.0011	.2079	----	----	----	----	50	UNCH
TOTAL												90	
OCT23													
3500	----	----	----	----	0.5900N	0.5908 - 0.0011	.5842	----	----	----	----	10	UNCH
5250	----	----	----	----	0.1900N	0.1865 - 0.0009	.2466	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1600N	0.1603 - 0.0010	.2176	----	----	----	----	50	UNCH
TOTAL												90	
NOV23													
3500	----	----	----	----	0.6400N	0.6385 UNCH	.6047	----	----	----	----	10	UNCH
5250	----	----	----	----	0.2100N	0.2087 - 0.0003	.2640	----	----	----	----	30	UNCH
5500	----	----	----	----	0.1800N	0.1795 - 0.0006	.2335	----	----	----	----	50	UNCH
TOTAL												90	
DEC23													
3500	----	----	----	----	0.7300N	0.7319 + 0.0024	.6421	----	----	----	----	10	UNCH
5250	----	----	----	----	0.2500N	0.2524 + 0.0007	.2960	----	----	----	----	30	UNCH
5500	----	----	----	----	0.2200N	0.2184 + 0.0006	.2635	----	----	----	----	50	UNCH
TOTAL												90	
JAN24													
5300	----	----	----	----	0.2900N	0.2900 + 0.0017	.3193	----	----	----	----	60	UNCH
TOTAL												60	
FEB24													
5300	----	----	----	----	0.2800N	0.2857 + 0.0017	.3161	----	----	----	----	60	UNCH
TOTAL												60	
MAR24													
5300	----	----	----	----	0.2700N	0.2698 + 0.0008	.3053	----	----	----	----	60	UNCH
TOTAL												60	
APR24													
5300	----	----	----	----	0.2000N	0.2036 - 0.0006	.2573	----	----	----	----	60	UNCH
TOTAL												60	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
MAY24												
5300	----	----	----	----	0.2000N	0.2038 - 0.0006	.2572	----	----	----	----	60 UNCH
TOTAL												60
JUN24												
5300	----	----	----	----	0.2200N	0.2145 - 0.0006	.2651	----	----	----	----	60 UNCH
TOTAL												60
JUL24												
5300	----	----	----	----	0.2300N	0.2283 - 0.0007	.2751	----	----	----	----	60 UNCH
TOTAL												60
AUG24												
5300	----	----	----	----	0.2400N	0.2404 - 0.0008	.2835	----	----	----	----	60 UNCH
TOTAL												60
SEP24												
5300	----	----	----	----	0.2500N	0.2461 - 0.0008	.2873	----	----	----	----	60 UNCH
TOTAL												60
OCT24												
5300	----	----	----	----	0.2600N	0.2622 - 0.0009	.2981	----	----	----	----	60 UNCH
TOTAL												60
NOV24												
5300	----	----	----	----	0.2900N	0.2884 - 0.0009	.3150	----	----	----	----	60 UNCH
TOTAL												60
DEC24												
5300	----	----	----	----	0.3400N	0.3377 - 0.0008	.3448	----	----	----	----	60 UNCH
TOTAL												60
LN PUT		NYMEX NATURAL GAS (EURO) OPTS										
SEP16												
1000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	400 UNCH
1200	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	25 UNCH
1250	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1003 UNCH
1350	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	4145 UNCH
1550	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	20 UNCH
1600	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2050 UNCH
1650	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	3878 UNCH
1700	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	503 UNCH
1750	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	11861 UNCH
1800	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1115 UNCH
1850	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	350 UNCH
1900	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	3575 UNCH
1950	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	135 UNCH
2000	----	----	----	----	0.0000N	0.0001 UNCH	.0008	----	----	----	----	35920 UNCH
2050	----	----	----	----	0.0000N	0.0002 UNCH	.0016	----	----	----	----	2714 UNCH
2100	----	----	----	----	0.0000N	0.0004 - 0.0001	.0032	----	----	----	----	3285 UNCH
2150	----	----	----	----	0.0000N	0.0006 - 0.0003	.0048	----	----	----	----	2033 UNCH
2200	----	----	----	----	0.0000N	0.0011 - 0.0005	.0086	----	----	----	----	6762 UNCH
2250	0.0000	----	0.0000/*0.000	----	0.0000N	0.0018 - 0.0011	.0138	----	----	400	500	25625 - 788
2300	----	----	----/*0.0000A	----	0.0000N	0.0028 - 0.0020	.0211	----	----	----	----	7392 UNCH
2350	----	----	----/*0.0000A	----	0.0100N	0.0044 - 0.0034	.0322	----	----	----	----	5835 UNCH
2400	----	----	----/*0.0100A	----	0.0100N	0.0067 - 0.0054	.0475	----	----	----	500	13422 + 100
2450	0.0100	----	0.0100B/*0.01	----	0.0200N	0.0101 - 0.0081	.0689	----	----	53	500	3214 + 288
2500	0.0200	----	0.0200/*0.010	----	0.0300N	0.0148 - 0.0117	.0967	----	----	1175	1700	32548 - 549
2550	----	----	----/*0.0200A	----	0.0400N	0.0211 - 0.0164	.1318	----	----	20	700	3700 + 628
2600	0.0300	----	0.0300B/*0.03	----	0.0500N	0.0295 - 0.0220	.1752	----	----	390	1250	9127 - 46
2650	0.0500	----	0.0500B/*0.04	----	0.0700N	0.0405 - 0.0283	.2271	----	----	638	1450	9886 + 299
2700	0.0700	----	0.0700/*0.050	----	0.0900N	0.0545 - 0.0355	.2870	----	----	459	620	5511 - 378
2750	0.0900	----	0.0900/0.0600	----	0.1100N	0.0716 - 0.0433	.3531	----	----	900	1950	12453 + 108
2800	0.0800	----	0.0900B/0.080	----	0.1400N	0.0923 - 0.0512	.4239	----	----	827	----	6664 + 481
2850	0.1500	----	0.1500/0.1100	----	0.1800N	0.1166 - 0.0592	.4969	----	----	194	300	4882 + 152
2900	----	----	----/0.1300A	----	0.2100N	0.1445 - 0.0668	.5696	----	----	72	----	1982 + 26
2950	----	----	----/0.1600A	----	0.2500N	0.1759 - 0.0739	.6395	----	----	----	----	20 UNCH
3000	0.2000	----	0.2100B/0.200	----	0.2900N	0.2106 - 0.0803	.7042	----	----	41	----	2370 + 41
3050	----	----	----/0.2300A	----	0.3300N	0.2484 - 0.0858	.7621	----	----	----	----	5 UNCH
3100	----	----	----/0.2700A	----	0.3800N	0.2889 - 0.0902	.8120	----	----	----	----	111 UNCH
3150	----	----	----/0.3100A	----	0.4300N	0.3315 - 0.0940	.8542	----	----	----	----	523 UNCH
3200	----	----	----/0.3600A	----	0.4700N	0.3759 - 0.0972	.8892	----	----	----	----	300 UNCH
3250	----	----	----	----	0.5200N	0.4217 - 0.0997	.9163	----	----	----	----	1322 UNCH
3300	----	----	----	----	0.5700N	0.4686 - 0.1015	.9374	----	----	----	----	300 UNCH
3500	----	----	----	----	0.7700N	0.6629 - 0.1048	.9814	----	----	----	----	1802 UNCH
3580	----	----	----	----	0.8500N	0.7420 - 0.1053	.9891	----	----	----	----	16 UNCH
3600	----	----	----	----	0.8700N	0.7618 - 0.1054	.9907	----	----	----	----	100 UNCH
3650	----	----	----	----	0.9200N	0.8115 - 0.1056	.9934	----	----	----	----	25 UNCH
3700	----	----	----	----	0.9700N	0.8613 - 0.1057	.9952	----	----	----	----	128 UNCH
3750	----	----	----	----	1.0200N	0.9111 - 0.1058	.9962	----	----	----	----	1450 UNCH
3800	----	----	----	----	1.0700N	0.9610 - 0.1058	.9971	----	----	----	----	265 UNCH
3850	----	----	----	----	1.1200N	1.0109 - 0.1059	.9981	----	----	----	----	30 UNCH
3900	----	----	----	----	1.1700N	1.0609 - 0.1059	.9990	----	----	----	----	1 UNCH
3950	----	----	----	----	1.2200N	1.1108 - 0.1059	.9993	----	----	----	----	170 UNCH
4000	----	----	----	----	1.2700N	1.1608 - 0.1059	.9995	----	----	----	----	1777 UNCH
4050	----	----	----	----	1.3200N	1.2107 - 0.1060	.9997	----	----	----	----	375 UNCH
4100	----	----	----	----	1.3700N	1.2607 - 0.1060	.9998	----	----	----	----	195 UNCH
4150	----	----	----	----	1.4200N	1.3107 - 0.1059	.9998	----	----	----	----	638 UNCH
4200	----	----	----	----	1.4700N	1.3607 - 0.1059	.9999	----	----	----	----	104 UNCH
4250	----	----	----	----	1.5200N	1.4106 - 0.1060	.9999	----	----	----	----	820 UNCH
4300	----	----	----	----	1.5700N	1.4606 - 0.1060	.9999	----	----	----	----	75 UNCH
4350	----	----	----	----	1.6200N	1.5106 - 0.1060	.9999	----	----	----	----	50 UNCH
4400	----	----	----	----	1.6700N	1.5606 - 0.1060	.9999	----	----	----	----	385 UNCH
4450	----	----	----	----	1.7200N	1.6106 - 0.1059	.9999	----	----	----	----	100 UNCH
4500	----	----	----	----	1.7700N	1.6606 - 0.1059	1.0000	----	----	----	----	1290 UNCH
4850	----	----	----	----	2.1200N	2.0105 - 0.1059	1.0000	----	----	----	----	150 UNCH
5000	----	----	----	----	2.2700N	2.1604 - 0.1060	1.0000	----	----	----	----	50 UNCH
5250	----	----	----	----	2.5200N	2.4104 - 0.1059	1.0000	----	----	----	----	400 UNCH
5350	----	----	----	----	2.6200N	2.5104 - 0.1059	1.0000	----	----	----	----	100 UNCH
5500	----	----	----	----	2.7700N	2.6603 - 0.1060	1.0000	----	----	----	----	25 UNCH
5550	----	----	----	----	2.8200N	2.7103 - 0.1060	1.0000	----	----	----	----	50 UNCH
5700	----	----	----	----	2.9700N	2.8603 - 0.1059	1.0000	----	----	----	----	85 UNCH
5750	----	----	----	----	3.0200N	2.9103 - 0.1059	1.0000	----	----	----	----	190 UNCH
5800	----	----	----	----	3.0700N	2.9602 - 0.1060	1.0000	----	----	----	----	150 UNCH
5900	----	----	----	----	3.1700N	3.0602 - 0.1060	1.0000	----	----	----	----	45 UNCH
6000	----	----	----	----	3.2700N	3.1602 - 0.1059	1.0000	----	----	----	----	205 UNCH
6100	----	----	----	----	3.3700N	3.2602 - 0.1059	1.0000	----	----	----	----	25 UNCH
6150	----	----	----	----	3.4200N	3.3102 - 0.1059	1.0000	----	----	----	----	75 UNCH
6200	----	----	----	----	3.4700N	3.3601 - 0.1060	1.0000	----	----	----	----	15 UNCH
6250	----	----	----	----	3.5200N	3.4101 - 0.1060	1.0000	----	----	----	----	10 UNCH
6350	----	----	----	----	3.6200N	3.5101 - 0.1059	1.0000	----	----	----	----	50 UNCH
6400	----	----	----	----	3.6700N	3.5601 - 0.1059	1.0000	----	----	----	----	195 UNCH
6500	----	----	----	----	3.7700N	3.6601 - 0.1059	1.0000	----	----	----	----	25 UNCH
7150	----	----	----	----	4.4200N	4.3099 - 0.1059	1.0000	----	----	----	----	125 UNCH
7200	----	----	----	----	4.4700N	4.3599 - 0.1059	1.0000	----	----	----	----	25 UNCH
TOTAL										5169	9470	238907 + 362
OCT16												
1000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	400 UNCH
1200	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	25 UNCH
1250	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1003 UNCH
1350	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	10604 UNCH
1550	----	----	----	----	0.0000N	0.0001 UNCH	.0005	----	----	----	----	50 UNCH
1600	----	----	----	----	0.0000N	0.0002 UNCH	.0010	----	----	----	----	2300 UNCH
1650	----	----	----	----	0.0000N	0.0003 - 0.0001	.0016	----	----	----	----	634 UNCH
1700	----	----	----	----	0.0000N	0.0005 - 0.0001	.0025	----	----	----	----	1703 UNCH
1750	----	----	----	----	0.0000N	0.0007 - 0.0002	.0035	----	----	1401	----	34992 + 200

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN PUT		NYMEX NATURAL GAS (EURO) OPTS										
OCT16												
1800	----	----	----	----	0.0000N	0.0011 - 0.0002	.0054	----	----	----	----	600 UNCH
1850	----	----	----	----	0.0000N	0.0016 - 0.0002	.0077	----	----	----	----	3675 UNCH
1900	----	----	----	----	0.0000N	0.0022 - 0.0004	.0105	----	----	----	----	1190 UNCH
1950	----	----	----/*0.0000A	----	0.0000N	0.0030 - 0.0006	.0140	----	----	----	----	2260 UNCH
2000	----	----	----/0.0000A	----	0.0100N	0.0041 - 0.0009	.0188	----	----	1401	20000	53426 - 3706
2050	----	----	----/*0.0100A	----	0.0100N	0.0054 - 0.0013	.0244	----	----	----	----	200 UNCH
2100	----	----	----/*0.0100A	----	0.0100N	0.0070 - 0.0019	.0312	----	----	----	----	3411 UNCH
2150	0.0100	----	0.0100/*0.010	----	0.0100N	0.0092 - 0.0026	.0401	----	----	40	----	4489 - 16
2200	0.0100	----	0.0100B/*0.01	----	0.0200N	0.0118 - 0.0035	.0505	----	----	10	----	17315 + 10
2250	0.0100	----	0.0200/0.0100	----	0.0200N	0.0151 - 0.0047	.0632	----	----	1762	12000	54737 + 6425
2300	0.0200	----	0.0200B/0.020	----	0.0300N	0.0191 - 0.0062	.0782	----	----	60	----	2759 UNCH
2350	0.0200	----	0.0200B/*0.02	----	0.0300N	0.0240 - 0.0081	.0960	----	----	10	----	6572 UNCH
2400	0.0300	----	0.0300B/0.030	----	0.0400N	0.0301 - 0.0101	.1170	----	----	1382	1250	10848 + 596
2450	----	----	----/0.0400A	----	0.0500N	0.0373 - 0.0126	.1409	----	----	5	----	2387 + 5
2500	----	----	----/0.0400A	----	0.0600N	0.0460 - 0.0153	.1683	----	----	1253	1950	34615 + 362
2550	----	----	----/0.0500A	----	0.0700N	0.0563 - 0.0184	.1990	----	----	----	----	6861 UNCH
2600	0.0700	----	0.0700/0.0600/	----	0.0900N	0.0682 - 0.0220	.2329	----	----	417	300	16777 + 21
2650	----	----	----/0.0800A	----	0.1100N	0.0821 - 0.0259	.2699	----	----	----	250	2673 + 250
2700	----	----	----/0.0900A	----	0.1300N	0.0980 - 0.0302	.3097	----	----	----	----	6175 UNCH
2750	0.1100	----	0.1200B/0.110	----	0.1500N	0.1160 - 0.0348	.3519	----	----	743	300	13969 - 99
2800	0.1500	----	0.1500/0.1300/	----	0.1800N	0.1362 - 0.0396	.3960	----	----	60	----	1889 + 37
2850	----	----	----/0.1500A	----	0.2000N	0.1586 - 0.0445	.4415	----	----	----	----	2050 UNCH
2900	----	----	----/0.1700A	----	0.2300N	0.1835 - 0.0492	.4877	----	----	----	300	2081 + 300
2950	----	----	----/0.2000A	----	0.2600N	0.2108 - 0.0538	.5338	----	----	----	----	120 UNCH
3000	----	----	----/0.2300A	----	0.3000N	0.2404 - 0.0584	.5793	----	----	----	----	6941 UNCH
3050	----	----	----/0.2600A	----	0.3400N	0.2723 - 0.0629	.6235	----	----	----	----	46 UNCH
3100	----	----	----/0.2900A	----	0.3700N	0.3064 - 0.0670	.6657	----	----	----	----	111 UNCH
3150	----	----	----/0.3300A	----	0.4100N	0.3425 - 0.0709	.7053	----	----	----	----	522 UNCH
3200	----	----	----/0.3700A	----	0.4500N	0.3805 - 0.0744	.7423	----	----	----	----	300 UNCH
3250	----	----	----/0.4100A	----	0.5000N	0.4202 - 0.0776	.7762	----	----	----	----	1352 UNCH
3300	----	----	----/0.4500A	----	0.5400N	0.4613 - 0.0806	.8070	----	----	----	----	300 UNCH
3500	----	----	----/0.6200A	----	0.7300N	0.6380 - 0.0892	.8992	----	----	----	----	2195 UNCH
3580	----	----	----	----	0.8000N	0.7126 - 0.0915	.9253	----	----	----	----	16 UNCH
3600	----	----	----	----	0.8200N	0.7315 - 0.0920	.9287	----	----	----	----	100 UNCH
3650	----	----	----	----	0.8700N	0.7791 - 0.0930	.9404	----	----	----	----	25 UNCH
3700	----	----	----	----	0.9200N	0.8273 - 0.0937	.9496	----	----	----	----	128 UNCH
3750	----	----	----	----	0.9700N	0.8757 - 0.0944	.9579	----	----	----	----	2575 UNCH
3800	----	----	----	----	1.0200N	0.9244 - 0.0950	.9644	----	----	----	----	265 UNCH
3850	----	----	----	----	1.0700N	0.9733 - 0.0955	.9703	----	----	----	----	30 UNCH
3900	----	----	----	----	1.1200N	1.0225 - 0.0958	.9749	----	----	----	----	1 UNCH
3950	----	----	----	----	1.1700N	1.0717 - 0.0962	.9789	----	----	----	----	170 UNCH
4000	----	----	----	----	1.2200N	1.1211 - 0.0964	.9824	----	----	----	----	2403 UNCH
4050	----	----	----	----	1.2700N	1.1706 - 0.0967	.9853	----	----	----	----	375 UNCH
4100	----	----	----	----	1.3200N	1.2202 - 0.0968	.9877	----	----	----	----	195 UNCH
4150	----	----	----	----	1.3700N	1.2698 - 0.0970	.9896	----	----	----	----	638 UNCH
4200	----	----	----	----	1.4200N	1.3195 - 0.0972	.9914	----	----	----	----	104 UNCH
4250	----	----	----	----	1.4700N	1.3693 - 0.0972	.9927	----	----	----	----	1010 UNCH
4300	----	----	----	----	1.5200N	1.4190 - 0.0974	.9939	----	----	----	----	75 UNCH
4350	----	----	----	----	1.5700N	1.4688 - 0.0975	.9946	----	----	----	----	50 UNCH
4400	----	----	----	----	1.6200N	1.5187 - 0.0975	.9958	----	----	----	----	385 UNCH
4450	----	----	----	----	1.6700N	1.5686 - 0.0976	.9965	----	----	----	----	100 UNCH
4500	----	----	----	----	1.7200N	1.6184 - 0.0977	.9972	----	----	----	----	1575 UNCH
4850	----	----	----	----	2.0700N	1.9679 - 0.0979	.9994	----	----	----	----	150 UNCH
5000	----	----	----	----	2.2200N	2.1178 - 0.0978	.9997	----	----	----	----	50 UNCH
5250	----	----	----	----	2.4700N	2.3676 - 0.0979	.9999	----	----	----	----	400 UNCH
5500	----	----	----	----	2.7200N	2.6174 - 0.0979	.9999	----	----	----	----	25 UNCH
5550	----	----	----	----	2.7700N	2.6674 - 0.0979	.9999	----	----	----	----	50 UNCH
5700	----	----	----	----	2.9200N	2.8173 - 0.0979	.9999	----	----	----	----	85 UNCH
5750	----	----	----	----	2.9700N	2.8672 - 0.0980	.9999	----	----	----	----	190 UNCH
5800	----	----	----	----	3.0200N	2.9172 - 0.0979	.9999	----	----	----	----	150 UNCH
5900	----	----	----	----	3.1200N	3.0171 - 0.0980	1.0000	----	----	----	----	45 UNCH
6000	----	----	----	----	3.2200N	3.1171 - 0.0979	1.0000	----	----	----	----	525 UNCH
6100	----	----	----	----	3.3100N	3.2170 - 0.0979	1.0000	----	----	----	----	25 UNCH
6150	----	----	----	----	3.3600N	3.2670 - 0.0979	1.0000	----	----	----	----	75 UNCH
6200	----	----	----	----	3.4100N	3.3170 - 0.0979	1.0000	----	----	----	----	15 UNCH
6250	----	----	----	----	3.4600N	3.3669 - 0.0980	1.0000	----	----	----	----	10 UNCH
6350	----	----	----	----	3.5600N	3.4669 - 0.0979	1.0000	----	----	----	----	50 UNCH
6400	----	----	----	----	3.6100N	3.5168 - 0.0980	1.0000	----	----	----	----	195 UNCH
6500	----	----	----	----	3.7100N	3.6168 - 0.0979	1.0000	----	----	----	----	25 UNCH
7150	----	----	----	----	4.3600N	4.2664 - 0.0979	1.0000	----	----	----	----	125 UNCH
7200	----	----	----	----	4.4100N	4.3163 - 0.0980	1.0000	----	----	----	----	25 UNCH
TOTAL										8544	36350	327142 + 4385
NOV16												
1200	----	----	----	----	0.0000N	0.0001 UNCH	.0002	----	----	----	----	25 UNCH
1250	----	----	----	----	0.0000N	0.0001 UNCH	.0004	----	----	----	----	225 UNCH
1500	----	----	----	----	0.0000N	0.0002 - 0.0001	.0009	----	----	----	----	2100 UNCH
1550	----	----	----	----	0.0000N	0.0003 - 0.0002	.0013	----	----	----	----	261 UNCH
1650	----	----	----	----	0.0000N	0.0006 - 0.0005	.0025	----	----	----	----	1800 UNCH
1700	----	----	----	----	0.0000N	0.0009 - 0.0006	.0037	----	----	----	----	2300 UNCH
1750	----	----	----	----	0.0000N	0.0013 - 0.0007	.0053	----	----	----	----	7375 UNCH
1850	----	----	----/*0.0000A	----	0.0000N	0.0024 - 0.0011	.0094	----	----	----	----	675 UNCH
1900	----	----	----/*0.0000A	----	0.0000N	0.0032 - 0.0014	.0123	----	----	----	----	140 UNCH
1950	----	----	----/*0.0100A	----	0.0100N	0.0042 - 0.0017	.0159	----	----	----	----	60 UNCH
2000	----	----	----/*0.0100A	----	0.0100N	0.0055 - 0.0020	.0204	----	----	----	150	16619 UNCH
2050	----	----	----/*0.0100A	----	0.0100N	0.0070 - 0.0025	.0256	----	----	----	----	1082 UNCH
2100	----	----	----/*0.0100A	----	0.0100N	0.0089 - 0.0029	.0319	----	----	----	----	411 UNCH
2150	----	----	----/0.0100A	----	0.0100N	0.0112 - 0.0035	.0394	----	----	----	----	2199 UNCH
2200	----	----	----/*0.0100A	----	0.0200N	0.0139 - 0.0042	.0481	----	----	----	----	2711 UNCH
2250	0.0200	----	0.0200/*0.020	----	0.0200N	0.0172 - 0.0051	.0583	----	----	101	----	12630 - 24
2300	0.0200	----	0.0200/*0.020	----	0.0300N	0.0210 - 0.0063	.0699	----	----	111	----	699 + 86
2350	----	----	----/*0.0300A	----	0.0300N	0.0256 - 0.0076	.0834	----	----	----	----	2786 UNCH
2400	----	----	----/*0.0300A	----	0.0400N	0.0309 - 0.0092	.0986	----	----	----	----	520 UNCH
2450	----	----	----/*0.0400A	----	0.0500N	0.0372 - 0.0111	.1160	----	----	----	----	990 UNCH
2500	----	----	----/*0.0400A	----	0.0600N	0.0448 - 0.0129	.1359	----	----	75	1400	16270 + 590
2550	----	----	----/0.0500A	----	0.0700N	0.0535 - 0.0152	.1579	----	----	----	----	645 UNCH
2600	----	----	----/*0.0600A	----	0.0800N	0.0636 - 0.0177	.1822	----	----	----	----	4681 UNCH
2650	----	----	----/*0.0700A	----	0.1000N	0.0752 - 0.0204	.2087	----	----	----	----	1778 UNCH
2700	----	----	----/*0.0800A	----	0.1100N	0.0882 - 0.0234	.2371	----	----	----	----	1335 UNCH
2750	----	----	----/*0.1000A	----	0.1300N	0.1029 - 0.0265	.2674	----	----	----	1500	10883 - 750
2800	----	----	----/*0.1100A	----	0.1500N	0.1192 - 0.0298	.2994	----	----	----	----	2306 UNCH
2850	----	----	----/*0.1300A	----	0.1700N	0.1374 - 0.0331	.3329	----	----	----	----	280 UNCH
2900	----	----	----/0.1500A	----	0.1900N	0.1573 - 0.0365	.3676	----	----	----	----	2674 UNCH
2950	----	----	----/0.1700A	----	0.2200N	0.1791 - 0.0401	.4031	----	----	----	----	707 UNCH
3000	----	----	----/0.2000A	----	0.2500N	0.2028 - 0.0436	.4392	----	----	----	300	5360 + 250
3050	----	----	----/0.2200A	----	0.2800N	0.2284 - 0.0470	.4755	----	----	----	300	410 + 300
3100	----	----	----/0.2500A	----	0.3100N	0.2560 - 0.0502	.5117	----	----	----	----	557 UNCH
3150	----	----	----/0.2800A	----	0.3400N	0.2853 - 0.0535	.5473	----	----	----	----	472 UNCH
3200	----	----	----/0.3100A	----	0.3700N	0.3164 - 0.0569	.5822	----	----	----	----	300 UNCH
3250	----	----	----/0.3400A	----	0.4100N	0.3492 - 0.0602	.6160	----	----	----	----	825 UNCH
3300	----	----	----/0.3700A	----	0.4500N	0.3837 - 0.0632	.6484	----	----	----	----	309 UNCH
3350	----	----	----/0.4100A	----	0.4900N	0.4198 - 0.0659	.6793	----	----	----	----	2 UNCH
3500	----	----	----/0.5300A	----	0.6100N	0.5359 - 0.0732	.7620	----	----	----	----	1337 UNCH
3580	----	----	----	----	0.6800N	0.6024 - 0.0761	.8000	----	----	----	----	16 UNCH
3600	----	----	----/0.6100A	----	0.7000N	0.6194 - 0.0767	.8074	----	----	----	----	100 UNCH
3700	----	----	----/0.6900A	----	0.7900N	0.7067 - 0.0795	.8455	----	----	----	----	128 UNCH
3750	----	----	----/0.7400A	----	0.8300N	0.7514 - 0.0808	.8620	----	----	----	----	1635 UNCH
3800	----	----	----/0.7800A	----	0.8800N	0.7968 - 0.0818	.8769	----	----	----	----	125 UNCH
3850	----	----	----/0.8300A	----	0.9300N	0.8427 - 0.0829	.8904	----	----	----	----	30 UNCH
3900	----	----	----	----	0.9700N	0.8891 - 0.0839	.9028	----	----	----	----	1 UNCH
3950	----	----	----	----	1.0200N	0.9360 - 0.0847	.9135	----	----	----	----	55 UNCH
4000	----	----	----	----	1.0700N	0.9832 - 0.0855	.9233	----	----	----	----	2472 UNCH
4050	----	----	----	----	1.1200N	1.0309 - 0.0861	.9322	----	----	----	----	30 UNCH
4100	----	----	----	----	1.1700N	1.0788 - 0.0867	.9399	----	----	----	----	180 UNCH
4150	----	----	----	----	1.2100N	1.1270 - 0.0872	.9466	----	----	----	----	36 UNCH
4200	----	----	----	----	1.2600N	1.1754 - 0.0877	.9529	----	----	----	----	104 UNCH
4250	----	----	----	----	1.3100N	1.2240 - 0.0881	.9582	----	----	----	----	820 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN PUT		NYMEX NATURAL GAS (EURO) OPTS										
NOV16												
4300	----	----	----	----	1.3600N	1.2728 - 0.0885	.9632	----	----	----	----	120 UNCH
4350	----	----	----	----	1.4100N	1.3218 - 0.0887	.9674	----	----	----	----	75 UNCH
4400	----	----	----	----	1.4600N	1.3709 - 0.0889	.9709	----	----	----	----	585 UNCH
4450	----	----	----	----	1.5100N	1.4200 - 0.0892	.9743	----	----	----	----	100 UNCH
4500	----	----	----	----	1.5600N	1.4693 - 0.0894	.9774	----	----	----	----	1250 UNCH
4850	----	----	----	----	1.9100N	1.8161 - 0.0903	.9907	----	----	----	----	150 UNCH
5500	----	----	----	----	2.5500N	2.4640 - 0.0908	.9982	----	----	----	----	25 UNCH
5700	----	----	----	----	2.7500N	2.6637 - 0.0908	.9988	----	----	----	----	85 UNCH
5750	----	----	----	----	2.8000N	2.7136 - 0.0908	.9988	----	----	----	----	115 UNCH
5800	----	----	----	----	2.8500N	2.7635 - 0.0909	.9993	----	----	----	----	150 UNCH
5900	----	----	----	----	2.9500N	2.8634 - 0.0909	.9995	----	----	----	----	45 UNCH
6000	----	----	----	----	3.0500N	2.9633 - 0.0908	.9996	----	----	----	----	205 UNCH
6100	----	----	----	----	3.1500N	3.0631 - 0.0909	.9997	----	----	----	----	25 UNCH
6200	----	----	----	----	3.2500N	3.1630 - 0.0909	.9998	----	----	----	----	15 UNCH
6250	----	----	----	----	3.3000N	3.2130 - 0.0909	.9998	----	----	----	----	10 UNCH
6400	----	----	----	----	3.4500N	3.3628 - 0.0909	.9999	----	----	----	----	195 UNCH
6500	----	----	----	----	3.5500N	3.4627 - 0.0909	.9999	----	----	----	----	25 UNCH
7150	----	----	----	----	4.2000N	4.1121 - 0.0909	.9999	----	----	----	----	125 UNCH
7200	----	----	----	----	4.2500N	4.1620 - 0.0910	.9999	----	----	----	----	25 UNCH
TOTAL										287	3650	115796 + 452
DEC16												
1200	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	25 UNCH
1250	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	200 UNCH
1500	----	----	----	----	0.0000N	0.0001 - 0.0001	.0004	----	----	----	----	10500 UNCH
1750	----	----	----	----	0.0000N	0.0009 - 0.0003	.0033	----	----	----	----	1400 UNCH
1800	----	----	----	----	0.0000N	0.0012 - 0.0005	.0043	----	----	----	----	2 UNCH
1850	----	----	----	----	0.0000N	0.0017 - 0.0005	.0060	----	----	----	----	25 UNCH
1900	----	----	----	----	0.0000N	0.0023 - 0.0006	.0080	----	----	----	----	2 UNCH
1950	----	----	----	----	0.0000N	0.0030 - 0.0007	.0102	----	----	----	----	60 UNCH
2000	----	----	----	----	0.0000N	0.0039 - 0.0009	.0130	----	----	200	1000	8581 + 265
2100	----	----	----/*0.0100A	----	0.0100N	0.0063 - 0.0014	.0203	----	----	----	----	750 UNCH
2150	----	----	----/0.0100A	----	0.0100N	0.0079 - 0.0016	.0251	----	----	----	----	500 UNCH
2200	----	----	----/0.0100A	----	0.0100N	0.0099 - 0.0019	.0308	----	----	----	----	1300 UNCH
2250	----	----	----/0.0100A	----	0.0100N	0.0122 - 0.0023	.0372	----	----	200	1000	11416 + 419
2300	----	----	----/*0.0200A	----	0.0200N	0.0150 - 0.0027	.0449	----	----	----	----	1050 UNCH
2350	----	----	----/0.0200A	----	0.0200N	0.0182 - 0.0032	.0534	----	----	----	----	4750 UNCH
2400	----	----	----/*0.0200A	----	0.0300N	0.0220 - 0.0038	.0633	----	----	----	----	1823 UNCH
2450	----	----	----/0.0300A	----	0.0300N	0.0263 - 0.0047	.0742	----	----	----	----	20 UNCH
2500	----	----	----/0.0300A	----	0.0400N	0.0314 - 0.0058	.0867	----	----	----	----	7362 UNCH
2550	----	----	----/0.0400A	----	0.0400N	0.0375 - 0.0070	.1010	----	----	----	----	450 UNCH
2600	----	----	----/0.0500A	----	0.0500N	0.0446 - 0.0084	.1170	----	----	----	----	459 UNCH
2650	----	----	----/0.0500A	----	0.0600N	0.0528 - 0.0099	.1347	----	----	----	----	157 UNCH
2700	----	----	----/0.0600A	----	0.0700N	0.0621 - 0.0115	.1539	----	----	----	----	955 UNCH
2750	----	----	----/0.0700A	----	0.0900N	0.0726 - 0.0132	.1747	----	----	----	----	6265 UNCH
2800	----	----	----/0.0800A	----	0.1000N	0.0845 - 0.0149	.1970	----	----	----	----	2055 UNCH
2850	----	----	----/0.1000A	----	0.1100N	0.0978 - 0.0166	.2208	----	----	----	----	12 UNCH
2900	----	----	----/0.1100A	----	0.1300N	0.1125 - 0.0185	.2459	----	----	----	----	1364 UNCH
2950	----	----	----/0.1300A	----	0.1500N	0.1286 - 0.0208	.2721	----	----	----	----	596 UNCH
3000	----	----	----/0.1400A	----	0.1700N	0.1463 - 0.0233	.2992	----	----	----	300	7642 UNCH
3050	----	----	----/0.1600A	----	0.1900N	0.1655 - 0.0258	.3272	----	----	----	----	280 UNCH
3100	----	----	----/0.1800A	----	0.2100N	0.1863 - 0.0282	.3558	----	----	----	----	7 UNCH
3150	----	----	----/0.2100A	----	0.2400N	0.2085 - 0.0308	.3848	----	----	----	----	772 UNCH
3200	----	----	----/0.2300A	----	0.2700N	0.2324 - 0.0333	.4141	----	----	----	----	2120 UNCH
3250	----	----	----/0.2500A	----	0.2900N	0.2578 - 0.0359	.4435	----	----	----	----	2050 UNCH
3300	----	----	----/0.2800A	----	0.3200N	0.2848 - 0.0383	.4727	----	----	----	----	375 UNCH
3350	----	----	----/0.3100A	----	0.3500N	0.3133 - 0.0406	.5015	----	----	----	----	4 UNCH
3450	----	----	----/0.3700A	----	0.4200N	0.3747 - 0.0449	.5577	----	----	----	----	21 UNCH
3500	----	----	----/0.4000A	----	0.4500N	0.4075 - 0.0470	.5847	----	----	----	----	2347 UNCH
3580	----	----	----	----	0.5100N	0.4625 - 0.0504	.6264	----	----	----	----	16 UNCH
3600	----	----	----/0.4700A	----	0.5300N	0.4767 - 0.0513	.6360	----	----	----	----	101 UNCH
3700	----	----	----	----	0.6100N	0.5510 - 0.0552	.6831	----	----	----	----	128 UNCH
3750	----	----	----	----	0.6500N	0.5898 - 0.0569	.7047	----	----	----	----	2215 UNCH
3800	----	----	----	----	0.6900N	0.6296 - 0.0584	.7251	----	----	----	----	125 UNCH
3850	----	----	----	----	0.7300N	0.6703 - 0.0598	.7444	----	----	----	----	30 UNCH
3900	----	----	----	----	0.7700N	0.7118 - 0.0612	.7625	----	----	----	----	1 UNCH
3950	----	----	----	----	0.8200N	0.7539 - 0.0627	.7797	----	----	----	----	55 UNCH
4000	----	----	----	----	0.8600N	0.7967 - 0.0640	.7957	----	----	----	----	12347 UNCH
4050	----	----	----	----	0.9100N	0.8402 - 0.0651	.8108	----	----	----	----	30 UNCH
4100	----	----	----	----	0.9500N	0.8842 - 0.0662	.8248	----	----	----	----	180 UNCH
4150	----	----	----	----	1.0000N	0.9288 - 0.0671	.8377	----	----	----	----	36 UNCH
4200	----	----	----	----	1.0400N	0.9739 - 0.0680	.8498	----	----	----	----	104 UNCH
4250	----	----	----	----	1.0900N	1.0194 - 0.0687	.8610	----	----	----	----	820 UNCH
4300	----	----	----	----	1.1300N	1.0654 - 0.0693	.8712	----	----	----	----	120 UNCH
4350	----	----	----	----	1.1800N	1.1118 - 0.0699	.8807	----	----	----	----	75 UNCH
4400	----	----	----	----	1.2300N	1.1585 - 0.0703	.8894	----	----	----	----	550 UNCH
4450	----	----	----	----	1.2800N	1.2055 - 0.0708	.8975	----	----	----	----	300 UNCH
4500	----	----	----	----	1.3200N	1.2527 - 0.0712	.9050	----	----	----	----	1250 UNCH
4850	----	----	----	----	1.6600N	1.5889 - 0.0734	.9439	----	----	----	----	150 UNCH
5500	----	----	----	----	2.3000N	2.2271 - 0.0757	.9782	----	----	----	----	25 UNCH
5700	----	----	----	----	2.5000N	2.4253 - 0.0760	.9836	----	----	----	----	85 UNCH
5750	----	----	----	----	2.5500N	2.4749 - 0.0761	.9846	----	----	----	----	115 UNCH
5800	----	----	----	----	2.6000N	2.5246 - 0.0761	.9857	----	----	----	----	150 UNCH
5900	----	----	----	----	2.7000N	2.6239 - 0.0763	.9874	----	----	----	----	45 UNCH
6000	----	----	----	----	2.8000N	2.7233 - 0.0764	.9892	----	----	----	----	205 UNCH
6100	----	----	----	----	2.9000N	2.8228 - 0.0765	.9906	----	----	----	----	25 UNCH
6200	----	----	----	----	3.0000N	2.9224 - 0.0765	.9917	----	----	----	----	15 UNCH
6250	----	----	----	----	3.0500N	2.9722 - 0.0765	.9920	----	----	----	----	10 UNCH
6400	----	----	----	----	3.2000N	3.1216 - 0.0766	.9935	----	----	----	----	195 UNCH
6500	----	----	----	----	3.3000N	3.2212 - 0.0767	.9942	----	----	----	----	25 UNCH
7150	----	----	----	----	3.9500N	3.8696 - 0.0768	.9976	----	----	----	----	125 UNCH
7200	----	----	----	----	4.0000N	3.9194 - 0.0769	.9976	----	----	----	----	25 UNCH
TOTAL										400	2300	97375 + 684
JAN17												
1250	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	150 UNCH
1750	----	----	----	----	0.0000N	0.0020 - 0.0007	.0058	----	----	----	----	1100 UNCH
1800	----	----	----	----	0.0000N	0.0026 - 0.0008	.0075	----	----	----	----	27 UNCH
1850	----	----	----	----	0.0000N	0.0033 - 0.0009	.0094	----	----	----	----	75 UNCH
1900	----	----	----	----	0.0100N	0.0042 - 0.0010	.0117	----	----	----	----	2 UNCH
2000	----	----	----	----	0.0100N	0.0065 - 0.0010	.0176	----	----	----	1000	10079 + 1000
2100	----	----	----	----	0.0100N	0.0096 - 0.0012	.0253	----	----	----	----	6 UNCH
2150	----	----	----	----	0.0100N	0.0115 - 0.0015	.0300	----	----	----	----	100 UNCH
2250	----	----	----/*0.0200A	----	0.0200N	0.0166 - 0.0021	.0419	----	----	----	500	7710 - 275
2300	----	----	----/*0.0200A	----	0.0200N	0.0198 - 0.0026	.0491	----	----	----	----	63 UNCH
2350	----	----	----/*0.0300A	----	0.0300N	0.0236 - 0.0033	.0573	----	----	----	----	23 UNCH
2400	----	----	----/*0.0300A	----	0.0300N	0.0282 - 0.0038	.0669	----	----	----	----	335 UNCH
2500	----	----	----/0.0400A	----	0.0400N	0.0396 - 0.0050	.0894	----	----	----	300	7039 + 106
2600	----	----	----/0.0600A	----	0.0600N	0.0544 - 0.0067	.1166	----	----	----	----	652 UNCH
2650	----	----	----/0.0600A	----	0.0700N	0.0632 - 0.0080	.1318	----	----	----	----	650 UNCH
2700	----	----	----/0.0700A	----	0.0800N	0.0731 - 0.0094	.1483	----	----	----	----	1227 UNCH
2750	----	----	----/0.0800A	----	0.1000N	0.0843 - 0.0108	.1660	----	----	----	50	5822 - 50
2800	----	----	----/0.1000A	----	0.1100N	0.0967 - 0.0123	.1848	----	----	----	----	429 UNCH
2850	----	----	----/0.1100A	----	0.1200N	0.1103 - 0.0139	.2045	----	----	----	----	605 UNCH
2900	----	----	----/0.1300A	----	0.1400N	0.1252 - 0.0156	.2250	----	----	----	----	1383 UNCH
2950	----	----	----/0.1400A	----	0.1600N	0.1414 - 0.0173	.2463	----	----	----	----	12 UNCH
3000	----	----	----/0.1600A	----	0.1800N	0.1588 - 0.0191	.2682	----	----	----	----	7535 UNCH
3050	----	----	----/0.1800A	----	0.2000N	0.1775 - 0.0210	.2906	----	----	----	----	448 UNCH
3100	----	----	----/0.2000A	----	0.2200N	0.1975 - 0.0231	.3135	----	----	----	----	212 UNCH
3150	----	----	----/0.2200A	----	0.2400N	0.2190 - 0.0252	.3367	----	----	----	----	663 UNCH
3250	----	----	----/0.2700A	----	0.3000N	0.2661 - 0.0293	.3836	----	----	----	250	1210 + 150
3300	----	----	----/0.2900A	----	0.3200N	0.2916 - 0.0314	.4070	----	----	----	----	300 UNCH
3350	----	----	----/0.3200A	----	0.3500N	0.3184 - 0.0334	.4303	----	----	----	----	825 UNCH
3400	----	----	----/0.3500A	----	0.3800N	0.3465 - 0.0354	.4534	----	----	----	----	50 UNCH
3500	----	----	----/0.4100A	----	0.4500N	0.4064 - 0.0391	.4984	----	----	----	----	736 UNCH
3550	----	----	----/0.4400A	----	0.4800N	0.4383 - 0.0408	.5201	----	----	----	----	17 UNCH
3750	----	----	----/0.5900A	----	0.6200N	0.5762 - 0.0468	.6008	----	----	----	----	125 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN PUT		NYMEX NATURAL GAS (EURO) OPTS										
JAN17												
3850	----	----	----/0.6600A	----	0.7000N	0.6506 - 0.0496	.6371	----	----	----	----	50 UNCH
4000	----	----	----/0.7800A	----	0.8200N	0.7682 - 0.0535	.6860	----	----	----	----	750 UNCH
4050	----	----	----	----	0.8600N	0.8087 - 0.0548	.7010	----	----	----	----	8 UNCH
4100	----	----	----	----	0.9100N	0.8498 - 0.0561	.7152	----	----	----	----	15 UNCH
4150	----	----	----	----	0.9500N	0.8915 - 0.0573	.7288	----	----	----	----	200 UNCH
4200	----	----	----	----	0.9900N	0.9337 - 0.0584	.7418	----	----	----	----	15 UNCH
4250	----	----	----	----	1.0400N	0.9764 - 0.0594	.7541	----	----	----	----	260 UNCH
4300	----	----	----	----	1.0800N	1.0196 - 0.0603	.7659	----	----	----	----	145 UNCH
4350	----	----	----	----	1.1200N	1.0632 - 0.0612	.7770	----	----	----	----	160 UNCH
4400	----	----	----	----	1.1700N	1.1072 - 0.0620	.7876	----	----	----	----	30 UNCH
4450	----	----	----	----	1.2100N	1.1515 - 0.0629	.7978	----	----	----	----	75 UNCH
4500	----	----	----	----	1.2600N	1.1962 - 0.0637	.8074	----	----	----	----	500 UNCH
4550	----	----	----	----	1.3100N	1.2413 - 0.0643	.8164	----	----	----	----	25 UNCH
4600	----	----	----	----	1.3500N	1.2866 - 0.0650	.8250	----	----	----	----	325 UNCH
4650	----	----	----	----	1.4000N	1.3323 - 0.0656	.8332	----	----	----	----	100 UNCH
4750	----	----	----	----	1.4900N	1.4243 - 0.0667	.8484	----	----	----	----	100 UNCH
4800	----	----	----	----	1.5400N	1.4707 - 0.0672	.8553	----	----	----	----	300 UNCH
5500	----	----	----	----	2.2100N	2.1368 - 0.0716	.9232	----	----	----	----	200 UNCH
6250	----	----	----	----	2.9400N	2.8698 - 0.0738	.9587	----	----	----	----	25 UNCH
6500	----	----	----	----	3.1900N	3.1159 - 0.0745	.9667	----	----	----	----	110 UNCH
6600	----	----	----	----	3.2900N	3.2146 - 0.0747	.9693	----	----	----	----	200 UNCH
TOTAL											2100	53203 + 931
FEB17												
1250	----	----	----	----	0.0000N	0.0003 - 0.0002	.0008	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0016 - 0.0004	.0041	----	----	----	----	400 UNCH
1700	----	----	----	----	0.0000N	0.0042 - 0.0006	.0101	----	----	----	----	500 UNCH
1750	----	----	----	----	0.0100N	0.0052 - 0.0007	.0124	----	----	----	----	325 UNCH
1800	----	----	----	----	0.0100N	0.0064 - 0.0008	.0150	----	----	----	----	2 UNCH
1900	----	----	----	----	0.0100N	0.0093 - 0.0012	.0213	----	----	----	----	2 UNCH
2000	----	----	----	----	0.0100N	0.0133 - 0.0015	.0297	----	----	----	----	5003 UNCH
2100	----	----	----	----	0.0200N	0.0187 - 0.0018	.0404	----	----	----	----	6 UNCH
2150	----	----	----/*0.0200A	----	0.0200N	0.0220 - 0.0021	.0468	----	----	----	----	100 UNCH
2250	----	----	----/*0.0300A	----	0.0300N	0.0300 - 0.0035	.0618	----	----	----	----	8066 UNCH
2300	----	----	----/*0.0400A	----	0.0400N	0.0349 - 0.0044	.0706	----	----	----	----	63 UNCH
2350	----	----	----/*0.0400A	----	0.0500N	0.0406 - 0.0051	.0804	----	----	----	----	23 UNCH
2400	----	----	----/*0.0500A	----	0.0500N	0.0471 - 0.0059	.0913	----	----	----	----	210 UNCH
2500	----	----	----/*0.0700A	----	0.0700N	0.0627 - 0.0077	.1159	----	----	----	----	6803 UNCH
2600	----	----	----/*0.0900A	----	0.0900N	0.0823 - 0.0098	.1445	----	----	----	----	552 UNCH
2650	----	----	----/*0.1000A	----	0.1000N	0.0938 - 0.0110	.1602	----	----	----	----	605 UNCH
2700	----	----	----/*0.1100A	----	0.1200N	0.1063 - 0.0124	.1766	----	----	----	----	545 UNCH
2750	----	----	----/*0.1200A	----	0.1300N	0.1199 - 0.0139	.1938	----	----	----	----	3804 UNCH
2800	----	----	----/*0.1400A	----	0.1500N	0.1347 - 0.0154	.2117	----	----	----	----	429 UNCH
2850	----	----	----/*0.1500A	----	0.1700N	0.1505 - 0.0172	.2302	----	----	----	----	850 UNCH
2900	----	----	----/*0.1700A	----	0.1900N	0.1676 - 0.0189	.2492	----	----	----	----	248 UNCH
2950	----	----	----/*0.1900A	----	0.2100N	0.1861 - 0.0204	.2687	----	----	----	----	167 UNCH
3000	----	----	----/*0.2100A	----	0.2300N	0.2059 - 0.0218	.2886	----	----	----	----	5585 UNCH
3050	----	----	----/*0.2300A	----	0.2500N	0.2269 - 0.0233	.3088	----	----	----	----	200 UNCH
3100	----	----	----/*0.2500A	----	0.2700N	0.2491 - 0.0250	.3291	----	----	----	----	205 UNCH
3150	----	----	----/*0.2800A	----	0.3000N	0.2725 - 0.0266	.3496	----	----	----	----	28 UNCH
3200	----	----	----/*0.3000A	----	0.3300N	0.2971 - 0.0283	.3700	----	----	----	----	100 UNCH
3250	----	----	----/*0.3300A	----	0.3500N	0.3230 - 0.0298	.3904	----	----	----	----	1910 UNCH
3300	----	----	----/*0.3500A	----	0.3800N	0.3500 - 0.0313	.4106	----	----	----	----	200 UNCH
3500	----	----	----/*0.4700A	----	0.5100N	0.4687 - 0.0381	.4889	----	----	----	----	736 UNCH
3550	----	----	----/*0.5000A	----	0.5400N	0.5010 - 0.0397	.5076	----	----	----	----	17 UNCH
3750	----	----	----/*0.6400A	----	0.6800N	0.6390 - 0.0456	.5773	----	----	----	----	125 UNCH
3850	----	----	----/*0.7200A	----	0.7600N	0.7130 - 0.0479	.6091	----	----	----	----	50 UNCH
4000	----	----	----/*0.8300A	----	0.8800N	0.8290 - 0.0510	.6527	----	----	----	----	650 UNCH
4050	----	----	----	----	0.9200N	0.8688 - 0.0520	.6662	----	----	----	----	8 UNCH
4100	----	----	----	----	0.9600N	0.9092 - 0.0529	.6792	----	----	----	----	15 UNCH
4150	----	----	----	----	1.0000N	0.9501 - 0.0538	.6917	----	----	----	----	300 UNCH
4200	----	----	----	----	1.0500N	0.9915 - 0.0546	.7037	----	----	----	----	15 UNCH
4250	----	----	----	----	1.0900N	1.0334 - 0.0554	.7153	----	----	----	----	260 UNCH
4300	----	----	----	----	1.1300N	1.0757 - 0.0562	.7264	----	----	----	----	145 UNCH
4350	----	----	----	----	1.1800N	1.1184 - 0.0570	.7370	----	----	----	----	110 UNCH
4400	----	----	----	----	1.2200N	1.1615 - 0.0578	.7472	----	----	----	----	30 UNCH
4450	----	----	----	----	1.2600N	1.2049 - 0.0586	.7569	----	----	----	----	75 UNCH
4500	----	----	----	----	1.3100N	1.2487 - 0.0593	.7663	----	----	----	----	500 UNCH
4550	----	----	----	----	1.3500N	1.2929 - 0.0598	.7753	----	----	----	----	25 UNCH
4600	----	----	----	----	1.4000N	1.3373 - 0.0605	.7838	----	----	----	----	75 UNCH
4650	----	----	----	----	1.4400N	1.3820 - 0.0610	.7921	----	----	----	----	100 UNCH
4750	----	----	----	----	1.5300N	1.4723 - 0.0618	.8074	----	----	----	----	100 UNCH
5500	----	----	----	----	2.2400N	2.1740 - 0.0656	.8881	----	----	----	----	200 UNCH
6250	----	----	----	----	2.9700N	2.8981 - 0.0685	.9330	----	----	----	----	25 UNCH
6500	----	----	----	----	3.2100N	3.1424 - 0.0690	.9431	----	----	----	----	110 UNCH
TOTAL												40752
MAR17												
1250	----	----	----	----	0.0000N	0.0002 - 0.0002	.0006	----	----	----	----	150 UNCH
1400	----	----	----	----	0.0000N	0.0007 - 0.0005	.0020	----	----	----	----	4150 UNCH
1500	----	----	----	----	0.0000N	0.0015 - 0.0007	.0040	----	----	----	----	4050 UNCH
1600	----	----	#0.0000B/----	----	0.0000N	0.0028 - 0.0010	.0071	----	----	----	----	250 UNCH
1750	----	----	#0.0100B/----	----	0.0100N	0.0062 - 0.0016	.0146	----	----	----	----	4725 UNCH
1800	----	----	----	----	0.0100N	0.0079 - 0.0019	.0181	----	----	----	----	2 UNCH
1900	----	----	----	----	0.0100N	0.0123 - 0.0025	.0269	----	----	----	----	2 UNCH
2000	----	----	----	----	0.0200N	0.0184 - 0.0032	.0382	----	----	----	----	10153 UNCH
2100	----	----	----	----	0.0300N	0.0263 - 0.0045	.0522	----	----	----	----	2356 UNCH
2150	----	----	----/*0.0400A	----	0.0400N	0.0312 - 0.0051	.0605	----	----	----	----	100 UNCH
2250	----	----	----/*0.0500A	----	0.0500N	0.0433 - 0.0062	.0797	----	----	----	750	8741 UNCH
2300	----	----	----/*0.0500A	----	0.0600N	0.0507 - 0.0066	.0907	----	----	----	----	63 UNCH
2350	----	----	----/*0.0600A	----	0.0700N	0.0589 - 0.0071	.1025	----	----	----	----	23 UNCH
2400	----	----	----/*0.0700A	----	0.0800N	0.0680 - 0.0077	.1152	----	----	----	----	210 UNCH
2500	----	----	----/*0.0900A	----	0.1000N	0.0891 - 0.0091	.1427	----	----	----	----	4894 UNCH
2600	----	----	----/*0.1200A	----	0.1200N	0.1140 - 0.0107	.1730	----	----	----	----	552 UNCH
2650	----	----	----/*0.1300A	----	0.1400N	0.1280 - 0.0115	.1890	----	----	----	----	400 UNCH
2700	----	----	----/*0.1500A	----	0.1600N	0.1430 - 0.0124	.2056	----	----	----	54	2011 - 54
2750	----	----	----/*0.1600A	----	0.1700N	0.1590 - 0.0134	.2227	----	----	----	----	3530 UNCH
2800	----	----	----/*0.1800A	----	0.1900N	0.1761 - 0.0144	.2402	----	----	----	----	468 UNCH
2850	----	----	----/*0.2000A	----	0.2100N	0.1944 - 0.0152	.2581	----	----	----	----	2443 UNCH
2900	----	----	----/*0.2200A	----	0.2300N	0.2137 - 0.0164	.2763	----	----	----	54	2091 UNCH
2950	----	----	----/*0.2400A	----	0.2500N	0.2341 - 0.0180	.2947	----	----	----	----	509 UNCH
3000	----	----	----/*0.2600A	----	0.2800N	0.2557 - 0.0199	.3134	----	----	----	300	3750 + 300
3050	----	----	----/*0.2800A	----	0.3000N	0.2784 - 0.0220	.3322	----	----	----	----	600 UNCH
3100	----	----	----/*0.3100A	----	0.3300N	0.3023 - 0.0242	.3511	----	----	----	----	955 UNCH
3150	----	----	----/*0.3300A	----	0.3500N	0.3277 - 0.0261	.3700	----	----	----	----	28 UNCH
3200	----	----	----/*0.3600A	----	0.3800N	0.3543 - 0.0278	.3887	----	----	----	----	50 UNCH
3250	----	----	----/*0.3900A	----	0.4100N	0.3821 - 0.0292	.4073	----	----	----	----	4675 UNCH
3300	----	----	----/*0.4200A	----	0.4400N	0.4110 - 0.0303	.4257	----	----	----	----	775 UNCH
3350	----	----	----/*0.4500A	----	0.4700N	0.4408 - 0.0316	.4438	----	----	----	----	450 UNCH
3400	----	----	----/*0.4800A	----	0.5000N	0.4716 - 0.0329	.4616	----	----	----	----	300 UNCH
3500	----	----	----/*0.5400A	----	0.5700N	0.5361 - 0.0353	.4960	----	----	----	----	1386 UNCH
3550	----	----	----/*0.5700A	----	0.6100N	0.5697 - 0.0364	.5126	----	----	----	----	17 UNCH
3750	----	----	----/*0.7100A	----	0.7500N	0.7112 - 0.0410	.5748	----	----	----	----	225 UNCH
3850	----	----	----/*0.7900A	----	0.8300N	0.7860 - 0.0431	.6033	----	----	----	----	350 UNCH
4000	----	----	----/*0.9100A	----	0.9500N	0.9027 - 0.0459	.6427	----	----	----	----	725 UNCH
4050	----	----	----	----	0.9900N	0.9427 - 0.0468	.6550	----	----	----	----	708 UNCH
4150	----	----	----	----	1.0700N	1.0241 - 0.0485	.6783	----	----	----	----	200 UNCH
4200	----	----	----	----	1.1100N	1.0654 - 0.0494	.6893	----	----	----	----	15 UNCH
4250	----	----	----	----	1.1600N	1.1072 - 0.0503	.7000	----	----	----	----	460 UNCH
4300	----	----	----	----	1.2000N	1.1494 - 0.0511	.7102	----	----	----	----	145 UNCH
4350	----	----	----	----	1.2400N	1.1920 - 0.0519	.7201	----	----	----	----	110 UNCH
4400	----	----	----	----	1.2900N	1.2349 - 0.0527	.7295	----	----	----	----	330 UNCH
4450	----	----	----	----	1.3300N	1.2782 - 0.0535	.7387	----	----	----	----	75 UNCH
4500	----	----	----	----	1.3800N	1.3218 - 0.0542	.7475	----	----	----	----	750 UNCH
4550	----	----	----	----	1.4200N	1.3657 - 0.0549	.7559	----	----	----	----	225 UNCH
4600	----	----	----	----	1.4700N	1.4100 - 0.0555	.7640	----	----	----	----	75 UNCH
4650	----	----	----	----	1.5100N	1.4545 - 0.0560	.7717	----	----	----	----	100 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN PUT		NYMEX NATURAL GAS (EURO) OPTS										
MAR17												
4750	----	----	----	----	1.6000N	1.5444 - 0.0570	.7863	----	----	----	----	100 UNCH
5500	----	----	----	----	2.3000N	2.2412 - 0.0602	.8662	----	----	----	----	200 UNCH
6250	----	----	----	----	3.0200N	2.9604 - 0.0633	.9144	----	----	----	----	25 UNCH
6500	----	----	----	----	3.2700N	3.2030 - 0.0641	.9259	----	----	----	----	110 UNCH
TOTAL											1158	69787 + 246
APR17												
1250	----	----	----	----	0.0000N	0.0002 UNCH	.0007	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0014 - 0.0002	.0045	----	----	----	----	225 UNCH
1750	----	----	----	----	0.0100N	0.0059 - 0.0007	.0168	----	----	----	----	200 UNCH
2000	----	----	----	----	0.0200N	0.0181 - 0.0020	.0458	----	----	----	----	3295 UNCH
2100	----	----	----	----	0.0300N	0.0266 - 0.0028	.0641	----	----	----	----	30 UNCH
2150	----	----	----	----	0.0400N	0.0318 - 0.0034	.0748	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0500N	0.0441 - 0.0049	.0991	----	----	----	----	1945 UNCH
2300	----	----	----	----	0.0600N	0.0513 - 0.0059	.1128	----	----	----	----	60 UNCH
2350	----	----	----	----	0.0700N	0.0594 - 0.0070	.1277	----	----	----	----	3 UNCH
2400	----	----	----	----	0.0800N	0.0686 - 0.0083	.1440	----	----	----	----	215 UNCH
2450	----	----	----	----	0.0900N	0.0791 - 0.0095	.1617	----	----	----	----	250 UNCH
2500	----	----	----	----	0.1000N	0.0911 - 0.0105	.1808	----	----	----	330	3121 + 330
2550	----	----	----	----	0.1200N	0.1042 - 0.0117	.2009	----	----	----	----	300 UNCH
2600	----	----	----	----	0.1300N	0.1187 - 0.0128	.2220	----	----	----	----	774 UNCH
2650	----	----	----	----	0.1500N	0.1344 - 0.0140	.2439	----	----	----	----	120 UNCH
2700	----	----	----	----	0.1700N	0.1515 - 0.0153	.2667	----	----	----	----	285 UNCH
2750	----	----	----	----	0.1900N	0.1700 - 0.0165	.2901	----	----	----	125	2210 + 90
2800	----	----	----	----	0.2100N	0.1898 - 0.0178	.3139	----	----	----	----	437 UNCH
2850	----	----	----	----	0.2300N	0.2109 - 0.0190	.3382	----	----	----	----	1150 UNCH
2900	----	----	----	----	0.2500N	0.2334 - 0.0201	.3628	----	----	----	----	535 UNCH
2950	----	----	----	----	0.2800N	0.2572 - 0.0212	.3875	----	----	----	----	155 UNCH
3000	----	----	----	----	0.3000N	0.2823 - 0.0224	.4123	----	----	----	----	1685 UNCH
3050	----	----	----	----	0.3300N	0.3086 - 0.0239	.4370	----	----	----	----	2500 UNCH
3100	----	----	----	----	0.3600N	0.3364 - 0.0257	.4616	----	----	----	----	230 UNCH
3150	----	----	----	----	0.3900N	0.3659 - 0.0273	.4856	----	----	----	----	250 UNCH
3250	----	----	----	----	0.4600N	0.4296 - 0.0296	.5320	----	----	----	----	460 UNCH
3500	----	----	----	----	0.6400N	0.6076 - 0.0357	.6351	----	----	----	----	386 UNCH
3550	----	----	----	----	0.6800N	0.6461 - 0.0364	.6533	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8500N	0.8074 - 0.0390	.7179	----	----	----	----	200 UNCH
3850	----	----	----	----	0.9300N	0.8918 - 0.0399	.7456	----	----	----	----	1000 UNCH
3900	----	----	----	----	0.9800N	0.9347 - 0.0404	.7584	----	----	----	----	25 UNCH
3950	----	----	----	----	1.0200N	0.9781 - 0.0409	.7705	----	----	----	----	100 UNCH
4000	----	----	----	----	1.0600N	1.0220 - 0.0412	.7820	----	----	----	----	1030 UNCH
4050	----	----	----	----	1.1100N	1.0662 - 0.0417	.7928	----	----	----	----	104 UNCH
4150	----	----	----	----	1.2000N	1.1559 - 0.0423	.8129	----	----	----	----	305 UNCH
4200	----	----	----	----	1.2400N	1.2012 - 0.0427	.8220	----	----	----	----	415 UNCH
4250	----	----	----	----	1.2900N	1.2468 - 0.0430	.8307	----	----	----	----	505 UNCH
4300	----	----	----	----	1.3400N	1.2927 - 0.0433	.8389	----	----	----	----	75 UNCH
4350	----	----	----	----	1.3800N	1.3389 - 0.0436	.8467	----	----	----	----	60 UNCH
4400	----	----	----	----	1.4300N	1.3852 - 0.0439	.8541	----	----	----	----	55 UNCH
4450	----	----	----	----	1.4800N	1.4318 - 0.0442	.8611	----	----	----	----	75 UNCH
4500	----	----	----	----	1.5200N	1.4786 - 0.0446	.8676	----	----	----	----	100 UNCH
4550	----	----	----	----	1.5700N	1.5256 - 0.0449	.8739	----	----	----	----	25 UNCH
4600	----	----	----	----	1.6200N	1.5727 - 0.0452	.8799	----	----	----	----	75 UNCH
4650	----	----	----	----	1.6700N	1.6200 - 0.0456	.8856	----	----	----	----	100 UNCH
5500	----	----	----	----	2.4900N	2.4410 - 0.0489	.9472	----	----	----	----	200 UNCH
6250	----	----	----	----	3.2300N	3.1791 - 0.0503	.9715	----	----	----	----	25 UNCH
6500	----	----	----	----	3.4800N	3.4264 - 0.0506	.9767	----	----	----	----	110 UNCH
6700	----	----	----	----	3.6800N	3.6245 - 0.0508	.9801	----	----	----	----	50 UNCH
TOTAL											455	25722 + 420
MAY17												
1250	----	----	----	----	0.0000N	0.0003 UNCH	.0010	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0019 - 0.0001	.0058	----	----	----	----	225 UNCH
1750	----	----	----	----	0.0100N	0.0073 - 0.0006	.0201	----	----	----	----	200 UNCH
2000	----	----	----	----	0.0200N	0.0215 - 0.0016	.0524	----	----	----	----	2870 UNCH
2100	----	----	----	----	0.0300N	0.0311 - 0.0022	.0722	----	----	----	----	31 UNCH
2150	----	----	----	----	0.0400N	0.0369 - 0.0027	.0836	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0500N	0.0502 - 0.0042	.1090	----	----	----	----	1910 UNCH
2300	----	----	----	----	0.0600N	0.0581 - 0.0051	.1234	----	----	----	----	60 UNCH
2350	----	----	----	----	0.0700N	0.0670 - 0.0061	.1391	----	----	----	----	53 UNCH
2400	----	----	----	----	0.0800N	0.0771 - 0.0072	.1561	----	----	----	----	215 UNCH
2450	----	----	----	----	0.1000N	0.0887 - 0.0081	.1746	----	----	----	----	100 UNCH
2500	----	----	----	----	0.1100N	0.1016 - 0.0089	.1942	----	----	----	330	2780 + 230
2550	----	----	----	----	0.1300N	0.1157 - 0.0099	.2147	----	----	----	----	100 UNCH
2600	----	----	----	----	0.1400N	0.1311 - 0.0108	.2362	----	----	----	----	546 UNCH
2650	----	----	----	----	0.1600N	0.1478 - 0.0119	.2583	----	----	----	----	120 UNCH
2700	----	----	----	----	0.1800N	0.1659 - 0.0128	.2812	----	----	----	----	285 UNCH
2750	----	----	----	----	0.2000N	0.1852 - 0.0140	.3046	----	----	----	125	2870 + 125
2800	----	----	----	----	0.2200N	0.2059 - 0.0150	.3284	----	----	----	----	425 UNCH
2850	----	----	----	----	0.2400N	0.2280 - 0.0159	.3526	----	----	----	----	150 UNCH
2900	----	----	----	----	0.2700N	0.2513 - 0.0168	.3769	----	----	----	----	220 UNCH
3000	----	----	----	----	0.3200N	0.3018 - 0.0188	.4257	----	----	----	----	2060 UNCH
3050	----	----	----	----	0.3500N	0.3290 - 0.0199	.4500	----	----	----	----	2500 UNCH
3100	----	----	----	----	0.3800N	0.3575 - 0.0209	.4740	----	----	----	----	50 UNCH
3150	----	----	----	----	0.4100N	0.3873 - 0.0219	.4977	----	----	----	----	15 UNCH
3250	----	----	----	----	0.4700N	0.4503 - 0.0238	.5437	----	----	----	----	460 UNCH
3500	----	----	----	----	0.6500N	0.6251 - 0.0290	.6488	----	----	----	----	311 UNCH
3550	----	----	----	----	0.6900N	0.6630 - 0.0297	.6677	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8500N	0.8228 - 0.0321	.7347	----	----	----	----	200 UNCH
3850	----	----	----	----	0.9400N	0.9069 - 0.0332	.7634	----	----	----	----	50 UNCH
3900	----	----	----	----	0.9800N	0.9498 - 0.0338	.7765	----	----	----	----	25 UNCH
3950	----	----	----	----	1.0300N	0.9934 - 0.0342	.7888	----	----	----	----	100 UNCH
4000	----	----	----	----	1.0700N	1.0374 - 0.0348	.8004	----	----	----	----	830 UNCH
4050	----	----	----	----	1.1200N	1.0820 - 0.0351	.8112	----	----	----	----	100 UNCH
4150	----	----	----	----	1.2100N	1.1723 - 0.0359	.8308	----	----	----	----	275 UNCH
4200	----	----	----	----	1.2500N	1.2180 - 0.0362	.8398	----	----	----	----	410 UNCH
4250	----	----	----	----	1.3000N	1.2640 - 0.0365	.8481	----	----	----	----	260 UNCH
4300	----	----	----	----	1.3500N	1.3102 - 0.0369	.8561	----	----	----	----	75 UNCH
4350	----	----	----	----	1.3900N	1.3567 - 0.0372	.8636	----	----	----	----	60 UNCH
4400	----	----	----	----	1.4400N	1.4034 - 0.0375	.8706	----	----	----	----	55 UNCH
4450	----	----	----	----	1.4900N	1.4503 - 0.0379	.8772	----	----	----	----	75 UNCH
4500	----	----	----	----	1.5400N	1.4975 - 0.0383	.8835	----	----	----	----	100 UNCH
4550	----	----	----	----	1.5800N	1.5448 - 0.0387	.8893	----	----	----	----	25 UNCH
4600	----	----	----	----	1.6300N	1.5923 - 0.0390	.8947	----	----	----	----	75 UNCH
4650	----	----	----	----	1.6800N	1.6400 - 0.0393	.8999	----	----	----	----	100 UNCH
5500	----	----	----	----	2.5100N	2.4651 - 0.0423	.9550	----	----	----	----	200 UNCH
6250	----	----	----	----	3.2500N	3.2048 - 0.0436	.9759	----	----	----	----	25 UNCH
6500	----	----	----	----	3.5000N	3.4524 - 0.0438	.9800	----	----	----	----	110 UNCH
6700	----	----	----	----	3.6900N	3.6508 - 0.0439	.9828	----	----	----	----	50 UNCH
TOTAL											455	22023 + 355
JUN17												
1250	----	----	----	----	0.0000N	0.0004 UNCH	.0013	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0021 - 0.0001	.0062	----	----	----	----	225 UNCH
1750	----	----	----	----	0.0100N	0.0078 - 0.0005	.0206	----	----	----	----	200 UNCH
2000	----	----	----	----	0.0200N	0.0218 - 0.0018	.0516	----	----	----	----	1970 UNCH
2100	----	----	----	----	0.0300N	0.0309 - 0.0030	.0701	----	----	----	----	30 UNCH
2150	----	----	----	----	0.0400N	0.0367 - 0.0034	.0812	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0500N	0.0506 - 0.0041	.1065	----	----	----	250	2360 + 200
2300	----	----	----	----	0.0600N	0.0589 - 0.0045	.1209	----	----	----	----	60 UNCH
2350	----	----	----	----	0.0700N	0.0682 - 0.0050	.1363	----	----	----	----	3 UNCH
2400	----	----	----	----	0.0800N	0.0785 - 0.0057	.1529	----	----	----	----	215 UNCH
2500	----	----	----	----	0.1100N	0.1022 - 0.0077	.1888	----	----	----	330	2710 + 200
2600	----	----	----	----	0.1400N	0.1305 - 0.0101	.2285	----	----	----	----	746 UNCH
2650	----	----	----	----	0.1600N	0.1467 - 0.0112	.2496	----	----	----	----	120 UNCH
2700	----	----	----	----	0.1800N	0.1643 - 0.0121	.2715	----	----	----	----	285 UNCH
2750	----	----	----	----	0.2000N	0.1831 - 0.0131	.2939	----	----	----	975	2550 + 975
2800	----	----	----	----	0.2200N	0.2033 - 0.0141	.3167	----	----	----	----	425 UNCH
2850	----	----	----	----	0.2400N	0.2248 - 0.0149	.3399	----	----	----	----	150 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN PUT		NYMEX NATURAL GAS (EURO) OPTS										
JUN17												
2900	----	----	----	----	0.2600N	0.2476 - 0.0157	.3634	----	----	----	----	420 UNCH
2950	----	----	----	----	0.2900N	0.2716 - 0.0165	.3869	----	----	----	----	750 UNCH
3000	----	----	----	----	0.3100N	0.2969 - 0.0173	.4105	----	----	----	----	1785 UNCH
3100	----	----	----	----	0.3700N	0.3510 - 0.0193	.4574	----	----	----	----	150 UNCH
3150	----	----	----	----	0.4000N	0.3800 - 0.0201	.4805	----	----	----	----	15 UNCH
3250	----	----	----	----	0.4600N	0.4415 - 0.0217	.5255	----	----	----	----	510 UNCH
3500	----	----	----	----	0.6400N	0.6126 - 0.0262	.6294	----	----	----	----	311 UNCH
3550	----	----	----	----	0.6800N	0.6496 - 0.0271	.6483	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8400N	0.8063 - 0.0292	.7161	----	----	----	----	200 UNCH
3850	----	----	----	----	0.9200N	0.8890 - 0.0299	.7454	----	----	----	----	50 UNCH
3900	----	----	----	----	0.9600N	0.9311 - 0.0304	.7591	----	----	----	----	25 UNCH
3950	----	----	----	----	1.0000N	0.9739 - 0.0307	.7721	----	----	----	----	100 UNCH
4000	----	----	----	----	1.0500N	1.0171 - 0.0311	.7844	----	----	----	----	880 UNCH
4050	----	----	----	----	1.0900N	1.0608 - 0.0314	.7960	----	----	----	----	100 UNCH
4150	----	----	----	----	1.1800N	1.1495 - 0.0320	.8173	----	----	----	----	200 UNCH
4200	----	----	----	----	1.2300N	1.1945 - 0.0322	.8270	----	----	----	----	410 UNCH
4250	----	----	----	----	1.2700N	1.2397 - 0.0326	.8363	----	----	----	----	260 UNCH
4300	----	----	----	----	1.3200N	1.2853 - 0.0328	.8450	----	----	----	----	75 UNCH
4350	----	----	----	----	1.3600N	1.3312 - 0.0330	.8534	----	----	----	----	60 UNCH
4400	----	----	----	----	1.4100N	1.3773 - 0.0333	.8612	----	----	----	----	55 UNCH
4450	----	----	----	----	1.4600N	1.4236 - 0.0337	.8687	----	----	----	----	75 UNCH
4500	----	----	----	----	1.5000N	1.4701 - 0.0340	.8757	----	----	----	----	100 UNCH
4550	----	----	----	----	1.5500N	1.5169 - 0.0343	.8825	----	----	----	----	25 UNCH
4600	----	----	----	----	1.6000N	1.5638 - 0.0347	.8889	----	----	----	----	75 UNCH
4650	----	----	----	----	1.6500N	1.6110 - 0.0349	.8950	----	----	----	----	100 UNCH
4700	----	----	----	----	1.6900N	1.6583 - 0.0352	.9006	----	----	----	----	300 UNCH
5500	----	----	----	----	2.4700N	2.4317 - 0.0386	.9578	----	----	----	----	200 UNCH
6000	----	----	----	----	2.9600N	2.9238 - 0.0395	.9742	----	----	----	----	400 UNCH
6200	----	----	----	----	3.1600N	3.1215 - 0.0398	.9784	----	----	----	----	200 UNCH
6250	----	----	----	----	3.2100N	3.1710 - 0.0398	.9795	----	----	----	----	25 UNCH
6500	----	----	----	----	3.4600N	3.4187 - 0.0400	.9835	----	----	----	----	110 UNCH
6700	----	----	----	----	3.6600N	3.6170 - 0.0403	.9861	----	----	----	----	50 UNCH
TOTAL											1555	20332 + 1375
JUL17												
1250	----	----	----	----	0.0000N	0.0005 UNCH	.0015	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0025 - 0.0002	.0069	----	----	----	----	225 UNCH
1750	----	----	----	----	0.0100N	0.0088 - 0.0006	.0220	----	----	----	----	200 UNCH
2000	----	----	----	----	0.0300N	0.0240 - 0.0015	.0536	----	----	----	----	1970 UNCH
2100	----	----	----	----	0.0400N	0.0339 - 0.0021	.0723	----	----	----	----	31 UNCH
2150	----	----	----	----	0.0400N	0.0397 - 0.0026	.0829	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0600N	0.0531 - 0.0040	.1066	----	----	----	----	2460 UNCH
2300	----	----	----	----	0.0700N	0.0609 - 0.0049	.1198	----	----	----	----	2060 UNCH
2350	----	----	----	----	0.0800N	0.0697 - 0.0059	.1342	----	----	----	----	3 UNCH
2400	----	----	----	----	0.0900N	0.0797 - 0.0068	.1499	----	----	----	----	215 UNCH
2500	----	----	----	----	0.1100N	0.1037 - 0.0083	.1847	----	----	----	330	2721 + 205
2600	----	----	----	----	0.1400N	0.1325 - 0.0099	.2231	----	----	----	----	546 UNCH
2650	----	----	----	----	0.1600N	0.1487 - 0.0106	.2434	----	----	----	----	120 UNCH
2700	----	----	----	----	0.1800N	0.1660 - 0.0115	.2642	----	----	----	----	335 UNCH
2750	----	----	----	----	0.2000N	0.1846 - 0.0123	.2855	----	----	----	125	1850 + 125
2800	----	----	----	----	0.2200N	0.2043 - 0.0132	.3073	----	----	----	----	425 UNCH
2850	----	----	----	----	0.2400N	0.2253 - 0.0141	.3295	----	----	----	----	150 UNCH
2900	----	----	----	----	0.2600N	0.2477 - 0.0148	.3519	----	----	----	----	220 UNCH
3000	----	----	----	----	0.3100N	0.2960 - 0.0162	.3971	----	----	----	----	1560 UNCH
3100	----	----	----	----	0.3700N	0.3490 - 0.0179	.4422	----	----	----	----	150 UNCH
3150	----	----	----	----	0.4000N	0.3772 - 0.0188	.4645	----	----	----	----	15 UNCH
3250	----	----	----	----	0.4600N	0.4373 - 0.0202	.5082	----	----	----	----	510 UNCH
3500	----	----	----	----	0.6300N	0.6048 - 0.0243	.6098	----	----	----	----	561 UNCH
3550	----	----	----	----	0.6700N	0.6410 - 0.0251	.6284	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8200N	0.7946 - 0.0275	.6962	----	----	----	----	157 UNCH
3850	----	----	----	----	0.9000N	0.8760 - 0.0282	.7256	----	----	----	----	50 UNCH
3900	----	----	----	----	0.9500N	0.9177 - 0.0284	.7394	----	----	----	----	25 UNCH
3950	----	----	----	----	0.9900N	0.9598 - 0.0288	.7524	----	----	----	----	100 UNCH
4000	----	----	----	----	1.0300N	1.0024 - 0.0291	.7650	----	----	----	----	750 UNCH
4050	----	----	----	----	1.0700N	1.0455 - 0.0294	.7769	----	----	----	----	100 UNCH
4150	----	----	----	----	1.1600N	1.1331 - 0.0299	.7989	----	----	----	----	200 UNCH
4200	----	----	----	----	1.2100N	1.1775 - 0.0301	.8090	----	----	----	----	410 UNCH
4250	----	----	----	----	1.2500N	1.2222 - 0.0304	.8186	----	----	----	----	260 UNCH
4300	----	----	----	----	1.3000N	1.2673 - 0.0306	.8277	----	----	----	----	75 UNCH
4350	----	----	----	----	1.3400N	1.3127 - 0.0309	.8363	----	----	----	----	60 UNCH
4400	----	----	----	----	1.3900N	1.3584 - 0.0311	.8446	----	----	----	----	55 UNCH
4450	----	----	----	----	1.4400N	1.4043 - 0.0314	.8523	----	----	----	----	75 UNCH
4500	----	----	----	----	1.4800N	1.4505 - 0.0316	.8597	----	----	----	----	100 UNCH
4550	----	----	----	----	1.5300N	1.4969 - 0.0318	.8667	----	----	----	----	25 UNCH
4600	----	----	----	----	1.5800N	1.5435 - 0.0321	.8733	----	----	----	----	75 UNCH
4650	----	----	----	----	1.6200N	1.5903 - 0.0324	.8796	----	----	----	----	100 UNCH
5500	----	----	----	----	2.4400N	2.4064 - 0.0361	.9482	----	----	----	----	200 UNCH
6250	----	----	----	----	3.1800N	3.1431 - 0.0375	.9738	----	----	----	----	25 UNCH
6500	----	----	----	----	3.4300N	3.3901 - 0.0378	.9788	----	----	----	----	110 UNCH
6700	----	----	----	----	3.6300N	3.5881 - 0.0380	.9821	----	----	----	----	50 UNCH
TOTAL											455	19596 + 330
AUG17												
1250	----	----	----	----	0.0000N	0.0007 UNCH	.0020	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0031 - 0.0002	.0082	----	----	----	----	225 UNCH
1750	----	----	----	----	0.0100N	0.0103 - 0.0005	.0244	----	----	----	----	200 UNCH
2000	----	----	----	----	0.0300N	0.0269 - 0.0014	.0572	----	----	----	----	1970 UNCH
2100	----	----	----	----	0.0400N	0.0375 - 0.0019	.0762	----	----	----	----	31 UNCH
2150	----	----	----	----	0.0500N	0.0435 - 0.0025	.0867	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0600N	0.0575 - 0.0039	.1103	----	----	----	----	1910 UNCH
2300	----	----	----	----	0.0700N	0.0657 - 0.0047	.1235	----	----	----	----	60 UNCH
2350	----	----	----	----	0.0800N	0.0749 - 0.0056	.1379	----	----	----	----	3 UNCH
2400	----	----	----	----	0.0900N	0.0853 - 0.0065	.1533	----	----	----	----	215 UNCH
2500	----	----	----	----	0.1200N	0.1101 - 0.0078	.1876	----	----	----	330	2621 + 205
2600	----	----	----	----	0.1500N	0.1395 - 0.0092	.2250	----	----	----	----	546 UNCH
2650	----	----	----	----	0.1700N	0.1559 - 0.0099	.2447	----	----	----	----	120 UNCH
2700	----	----	----	----	0.1800N	0.1734 - 0.0107	.2649	----	----	----	----	285 UNCH
2750	----	----	----	----	0.2000N	0.1921 - 0.0114	.2855	----	----	----	125	1750 + 125
2800	----	----	----	----	0.2200N	0.2119 - 0.0123	.3066	----	----	----	----	425 UNCH
2850	----	----	----	----	0.2500N	0.2330 - 0.0130	.3280	----	----	----	----	150 UNCH
2900	----	----	----	----	0.2700N	0.2554 - 0.0137	.3497	----	----	----	----	220 UNCH
3000	----	----	----	----	0.3200N	0.3038 - 0.0149	.3933	----	----	----	----	1575 UNCH
3100	----	----	----	----	0.3700N	0.3566 - 0.0165	.4370	----	----	----	----	50 UNCH
3150	----	----	----	----	0.4000N	0.3848 - 0.0172	.4585	----	----	----	----	15 UNCH
3250	----	----	----	----	0.4600N	0.4444 - 0.0186	.5008	----	----	----	----	510 UNCH
3500	----	----	----	----	0.6300N	0.6106 - 0.0223	.5997	----	----	----	----	561 UNCH
3550	----	----	----	----	0.6700N	0.6465 - 0.0231	.6179	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8200N	0.7985 - 0.0256	.6847	----	----	----	----	107 UNCH
3850	----	----	----	----	0.9100N	0.8794 - 0.0262	.7137	----	----	----	----	50 UNCH
3900	----	----	----	----	0.9500N	0.9207 - 0.0265	.7272	----	----	----	----	325 UNCH
3950	----	----	----	----	0.9900N	0.9626 - 0.0267	.7402	----	----	----	----	100 UNCH
4000	----	----	----	----	1.0300N	1.0050 - 0.0269	.7526	----	----	----	----	750 UNCH
4050	----	----	----	----	1.0800N	1.0477 - 0.0273	.7644	----	----	----	----	100 UNCH
4150	----	----	----	----	1.1600N	1.1347 - 0.0277	.7864	----	----	----	----	200 UNCH
4200	----	----	----	----	1.2100N	1.1788 - 0.0280	.7965	----	----	----	----	485 UNCH
4250	----	----	----	----	1.2500N	1.2233 - 0.0282	.8061	----	----	----	----	260 UNCH
4300	----	----	----	----	1.3000N	1.2682 - 0.0283	.8153	----	----	----	----	75 UNCH
4350	----	----	----	----	1.3400N	1.3133 - 0.0285	.8240	----	----	----	----	60 UNCH
4400	----	----	----	----	1.3900N	1.3587 - 0.0287	.8322	----	----	----	----	55 UNCH
4450	----	----	----	----	1.4300N	1.4044 - 0.0289	.8400	----	----	----	----	75 UNCH
4500	----	----	----	----	1.4800N	1.4503 - 0.0290	.8476	----	----	----	----	100 UNCH
4550	----	----	----	----	1.5300N	1.4964 - 0.0292	.8548	----	----	----	----	25 UNCH
4600	----	----	----	----	1.5700N	1.5427 - 0.0294	.8617	----	----	----	----	75 UNCH
4650	----	----	----	----	1.6200N	1.5891 - 0.0298	.8683	----	----	----	----	100 UNCH
5500	----	----	----	----	2.4300N	2.4000 - 0.0335	.9432	----	----	----	----	200 UNCH
6250	----	----	----	----	3.1700N	3.1341 - 0.0352	.9731	----	----	----	----	25 UNCH
6500	----	----	----	----	3.4200N	3.3806 - 0.0356	.9792	----	----	----	----	110 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN PUT		NYMEX NATURAL GAS (EURO) OPTS										
AUG17												
6700	----	----	----	----	3.6100N	3.5782 - 0.0358	.9830	----	----	----	----	50 UNCH
TOTAL											455	17036 + 330
SEP17												
1250	----	----	----	----	0.0000N	0.0011 UNCH	.0029	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0044 - 0.0003	.0108	----	----	----	----	225 UNCH
1750	----	----	----	----	0.0100N	0.0135 - 0.0007	.0299	----	----	----	----	200 UNCH
2000	----	----	----	----	0.0300N	0.0334 - 0.0015	.0662	----	----	----	----	1970 UNCH
2100	----	----	----	----	0.0500N	0.0453 - 0.0022	.0862	----	----	----	----	30 UNCH
2150	----	----	----	----	0.0500N	0.0520 - 0.0029	.0972	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0700N	0.0676 - 0.0044	.1217	----	----	----	----	1910 UNCH
2300	----	----	----	----	0.0800N	0.0768 - 0.0053	.1355	----	----	----	----	60 UNCH
2350	----	----	----	----	0.0900N	0.0873 - 0.0060	.1504	----	----	----	----	3 UNCH
2400	----	----	----	----	0.1100N	0.0991 - 0.0066	.1664	----	----	----	----	215 UNCH
2500	----	----	----	----	0.1300N	0.1260 - 0.0080	.2008	----	----	----	330	2621 + 205
2600	----	----	----	----	0.1700N	0.1575 - 0.0092	.2379	----	----	----	----	786 UNCH
2650	----	----	----	----	0.1800N	0.1748 - 0.0099	.2572	----	----	----	----	120 UNCH
2700	----	----	----	----	0.2000N	0.1932 - 0.0106	.2770	----	----	----	----	285 UNCH
2750	----	----	----	----	0.2200N	0.2128 - 0.0113	.2971	----	----	----	125	1750 + 125
2800	----	----	----	----	0.2500N	0.2335 - 0.0120	.3176	----	----	----	----	425 UNCH
2850	----	----	----	----	0.2700N	0.2554 - 0.0128	.3384	----	----	----	----	150 UNCH
2900	----	----	----	----	0.2900N	0.2787 - 0.0132	.3593	----	----	----	----	220 UNCH
3000	----	----	----	----	0.3400N	0.3285 - 0.0144	.4013	----	----	----	----	2450 UNCH
3100	----	----	----	----	0.4000N	0.3826 - 0.0158	.4432	----	----	----	----	50 UNCH
3150	----	----	----	----	0.4300N	0.4113 - 0.0165	.4638	----	----	----	----	15 UNCH
3250	----	----	----	----	0.4900N	0.4718 - 0.0177	.5042	----	----	----	----	510 UNCH
3500	----	----	----	----	0.6600N	0.6394 - 0.0210	.5986	----	----	----	----	811 UNCH
3550	----	----	----	----	0.7000N	0.6754 - 0.0218	.6160	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8500N	0.8278 - 0.0241	.6800	----	----	----	----	107 UNCH
3850	----	----	----	----	0.9300N	0.9086 - 0.0248	.7078	----	----	----	----	50 UNCH
3900	----	----	----	----	0.9700N	0.9500 - 0.0249	.7209	----	----	----	----	25 UNCH
3950	----	----	----	----	1.0200N	0.9919 - 0.0250	.7332	----	----	----	----	100 UNCH
4000	----	----	----	----	1.0600N	1.0342 - 0.0252	.7452	----	----	----	----	750 UNCH
4050	----	----	----	----	1.1000N	1.0769 - 0.0255	.7567	----	----	----	----	100 UNCH
4150	----	----	----	----	1.1900N	1.1636 - 0.0259	.7780	----	----	----	----	200 UNCH
4200	----	----	----	----	1.2300N	1.2076 - 0.0261	.7878	----	----	----	----	410 UNCH
4250	----	----	----	----	1.2800N	1.2520 - 0.0262	.7972	----	----	----	----	260 UNCH
4300	----	----	----	----	1.3200N	1.2966 - 0.0265	.8062	----	----	----	----	75 UNCH
4350	----	----	----	----	1.3700N	1.3416 - 0.0266	.8148	----	----	----	----	60 UNCH
4400	----	----	----	----	1.4100N	1.3869 - 0.0267	.8228	----	----	----	----	55 UNCH
4450	----	----	----	----	1.4600N	1.4324 - 0.0269	.8307	----	----	----	----	75 UNCH
4500	----	----	----	----	1.5100N	1.4781 - 0.0270	.8381	----	----	----	----	100 UNCH
4550	----	----	----	----	1.5500N	1.5241 - 0.0271	.8452	----	----	----	----	25 UNCH
4600	----	----	----	----	1.6000N	1.5702 - 0.0273	.8520	----	----	----	----	75 UNCH
4650	----	----	----	----	1.6400N	1.6165 - 0.0275	.8584	----	----	----	----	100 UNCH
5500	----	----	----	----	2.4600N	2.4242 - 0.0312	.9352	----	----	----	----	200 UNCH
6250	----	----	----	----	3.1900N	3.1561 - 0.0329	.9677	----	----	----	----	25 UNCH
6500	----	----	----	----	3.4400N	3.4021 - 0.0332	.9744	----	----	----	----	110 UNCH
6700	----	----	----	----	3.6300N	3.5993 - 0.0335	.9787	----	----	----	----	50 UNCH
TOTAL											455	18025 + 330
OCT17												
1250	----	----	----	----	0.0000N	0.0013 - 0.0001	.0033	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0100N	0.0051 - 0.0004	.0119	----	----	----	----	225 UNCH
1750	----	----	----	----	0.0200N	0.0151 - 0.0008	.0318	----	----	----	----	200 UNCH
2000	----	----	----	----	0.0400N	0.0360 - 0.0019	.0683	----	----	----	----	2370 UNCH
2100	----	----	----	----	0.0500N	0.0482 - 0.0028	.0879	----	----	----	----	31 UNCH
2150	----	----	----	----	0.0600N	0.0551 - 0.0034	.0987	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0800N	0.0711 - 0.0050	.1228	----	----	----	----	1910 UNCH
2300	----	----	----	----	0.0900N	0.0805 - 0.0059	.1363	----	----	----	----	60 UNCH
2350	----	----	----	----	0.1000N	0.0911 - 0.0067	.1508	----	----	----	----	3 UNCH
2400	----	----	----	----	0.1100N	0.1031 - 0.0073	.1664	----	----	----	----	345 UNCH
2500	----	----	----	----	0.1400N	0.1303 - 0.0086	.1997	----	----	----	330	3340 + 205
2600	----	----	----	----	0.1700N	0.1619 - 0.0098	.2356	----	----	----	----	546 UNCH
2650	----	----	----	----	0.1900N	0.1792 - 0.0105	.2542	----	----	----	----	120 UNCH
2700	----	----	----	----	0.2100N	0.1975 - 0.0112	.2732	----	----	----	----	285 UNCH
2750	----	----	----	----	0.2300N	0.2169 - 0.0118	.2926	----	----	----	125	2470 + 125
2800	----	----	----	----	0.2500N	0.2374 - 0.0126	.3124	----	----	----	----	425 UNCH
2850	----	----	----	----	0.2700N	0.2592 - 0.0132	.3324	----	----	----	----	150 UNCH
2900	----	----	----	----	0.3000N	0.2822 - 0.0138	.3526	----	----	----	----	220 UNCH
2950	----	----	----	----	0.3200N	0.3063 - 0.0143	.3729	----	----	----	----	150 UNCH
3000	----	----	----	----	0.3500N	0.3315 - 0.0149	.3932	----	----	----	----	2660 UNCH
3100	----	----	----	----	0.4000N	0.3851 - 0.0161	.4337	----	----	----	----	50 UNCH
3150	----	----	----	----	0.4300N	0.4134 - 0.0168	.4537	----	----	----	----	15 UNCH
3250	----	----	----	----	0.4900N	0.4731 - 0.0179	.4930	----	----	----	----	510 UNCH
3500	----	----	----	----	0.6600N	0.6384 - 0.0209	.5851	----	----	----	----	566 UNCH
3550	----	----	----	----	0.7000N	0.6740 - 0.0216	.6023	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8500N	0.8241 - 0.0241	.6656	----	----	----	----	107 UNCH
3850	----	----	----	----	0.9300N	0.9040 - 0.0248	.6935	----	----	----	----	50 UNCH
3900	----	----	----	----	0.9700N	0.9449 - 0.0250	.7064	----	----	----	----	25 UNCH
3950	----	----	----	----	1.0100N	0.9864 - 0.0251	.7188	----	----	----	----	100 UNCH
4000	----	----	----	----	1.0500N	1.0284 - 0.0252	.7307	----	----	----	----	750 UNCH
4050	----	----	----	----	1.1000N	1.0709 - 0.0252	.7420	----	----	----	----	100 UNCH
4150	----	----	----	----	1.1800N	1.1568 - 0.0255	.7636	----	----	----	----	200 UNCH
4200	----	----	----	----	1.2300N	1.2003 - 0.0258	.7736	----	----	----	----	410 UNCH
4250	----	----	----	----	1.2700N	1.2443 - 0.0258	.7832	----	----	----	----	260 UNCH
4300	----	----	----	----	1.3100N	1.2886 - 0.0260	.7924	----	----	----	----	75 UNCH
4350	----	----	----	----	1.3600N	1.3332 - 0.0261	.8010	----	----	----	----	60 UNCH
4400	----	----	----	----	1.4000N	1.3781 - 0.0262	.8093	----	----	----	----	55 UNCH
4450	----	----	----	----	1.4500N	1.4233 - 0.0263	.8172	----	----	----	----	75 UNCH
4500	----	----	----	----	1.5000N	1.4687 - 0.0265	.8248	----	----	----	----	100 UNCH
4550	----	----	----	----	1.5400N	1.5144 - 0.0265	.8319	----	----	----	----	25 UNCH
4600	----	----	----	----	1.5900N	1.5603 - 0.0266	.8389	----	----	----	----	75 UNCH
4650	----	----	----	----	1.6300N	1.6063 - 0.0268	.8456	----	----	----	----	100 UNCH
5500	----	----	----	----	2.4400N	2.4099 - 0.0299	.9256	----	----	----	----	200 UNCH
6250	----	----	----	----	3.1700N	3.1390 - 0.0317	.9615	----	----	----	----	25 UNCH
6500	----	----	----	----	3.4200N	3.3843 - 0.0322	.9689	----	----	----	----	110 UNCH
6700	----	----	----	----	3.6100N	3.5811 - 0.0324	.9740	----	----	----	----	50 UNCH
TOTAL											455	19870 + 330
NOV17												
1250	----	----	----	----	0.0000N	0.0012 - 0.0001	.0030	----	----	----	----	150 UNCH
2000	----	----	----	----	0.0400N	0.0389 - 0.0019	.0687	----	----	----	----	1170 UNCH
2150	----	----	----	----	0.0600N	0.0587 - 0.0029	.0980	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0800N	0.0749 - 0.0040	.1207	----	----	----	----	1475 UNCH
2300	----	----	----	----	0.0900N	0.0841 - 0.0047	.1332	----	----	----	----	60 UNCH
2350	----	----	----	----	0.1000N	0.0941 - 0.0055	.1464	----	----	----	----	3 UNCH
2400	----	----	----	----	0.1100N	0.1049 - 0.0063	.1603	----	----	----	----	210 UNCH
2500	----	----	----	----	0.1400N	0.1284 - 0.0086	.1898	----	----	----	----	1064 UNCH
2600	----	----	----	----	0.1700N	0.1560 - 0.0112	.2223	----	----	----	----	496 UNCH
2650	----	----	----	----	0.1800N	0.1722 - 0.0121	.2398	----	----	----	----	100 UNCH
2700	----	----	----	----	0.2000N	0.1903 - 0.0123	.2580	----	----	----	----	285 UNCH
2750	----	----	----	----	0.2200N	0.2095 - 0.0126	.2767	----	----	----	----	1240 UNCH
2800	----	----	----	----	0.2400N	0.2300 - 0.0126	.2956	----	----	----	----	425 UNCH
2900	----	----	----	----	0.2900N	0.2742 - 0.0129	.3340	----	----	----	----	220 UNCH
3000	----	----	----	----	0.3400N	0.3224 - 0.0134	.3728	----	----	----	----	840 UNCH
3100	----	----	----	----	0.3900N	0.3747 - 0.0139	.4115	----	----	----	----	50 UNCH
3150	----	----	----	----	0.4200N	0.4024 - 0.0142	.4307	----	----	----	----	15 UNCH
3250	----	----	----	----	0.4800N	0.4605 - 0.0153	.4686	----	----	----	----	235 UNCH
3500	----	----	----	----	0.6400N	0.6210 - 0.0183	.5582	----	----	----	----	359 UNCH
3550	----	----	----	----	0.6700N	0.6555 - 0.0188	.5751	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8200N	0.8008 - 0.0208	.6385	----	----	----	----	207 UNCH
3850	----	----	----	----	0.9000N	0.8775 - 0.0218	.6674	----	----	----	----	50 UNCH
4000	----	----	----	----	1.0200N	0.9971 - 0.0231	.7073	----	----	----	----	585 UNCH
4150	----	----	----	----	1.1500N	1.1213 - 0.0242	.7429	----	----	----	----	200 UNCH
4200	----	----	----	----	1.1900N	1.1636 - 0.0246	.7539	----	----	----	----	10 UNCH
4250	----	----	----	----	1.2300N	1.2062 - 0.0250	.7646	----	----	----	----	310 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN PUT		NYMEX NATURAL GAS (EURO) OPTS											
NOV17													
4300	----	----	----	----	1.2700N	1.2493 - 0.0253	.7747	----	----	----	----	75	UNCH
4350	----	----	----	----	1.3200N	1.2927 - 0.0256	.7845	----	----	----	----	60	UNCH
4400	----	----	----	----	1.3600N	1.3365 - 0.0259	.7939	----	----	----	----	30	UNCH
4450	----	----	----	----	1.4100N	1.3806 - 0.0262	.8029	----	----	----	----	75	UNCH
4500	----	----	----	----	1.4500N	1.4250 - 0.0265	.8115	----	----	----	----	100	UNCH
4550	----	----	----	----	1.5000N	1.4697 - 0.0268	.8198	----	----	----	----	25	UNCH
4600	----	----	----	----	1.5400N	1.5147 - 0.0270	.8276	----	----	----	----	75	UNCH
4650	----	----	----	----	1.5900N	1.5600 - 0.0272	.8353	----	----	----	----	100	UNCH
5500	----	----	----	----	2.3900N	2.3587 - 0.0299	.9211	----	----	----	----	200	UNCH
6250	----	----	----	----	3.1200N	3.0863 - 0.0308	.9588	----	----	----	----	25	UNCH
6500	----	----	----	----	3.3600N	3.3312 - 0.0310	.9669	----	----	----	----	110	UNCH
TOTAL												10751	
DEC17													
1250	----	----	----	----	0.0000N	0.0014 UNCH	.0032	----	----	----	----	150	UNCH
2000	----	----	----	----	0.0400N	0.0387 - 0.0013	.0627	----	----	----	----	920	UNCH
2150	----	----	----	----	0.0600N	0.0578 - 0.0020	.0885	----	----	----	----	100	UNCH
2250	----	----	----	----	0.0800N	0.0732 - 0.0027	.1084	----	----	----	----	1475	UNCH
2300	----	----	----	----	0.0900N	0.0817 - 0.0033	.1192	----	----	----	----	60	UNCH
2350	----	----	----	----	0.0900N	0.0910 - 0.0038	.1306	----	----	----	----	3	UNCH
2400	----	----	----	----	0.1100N	0.1009 - 0.0045	.1425	----	----	----	----	210	UNCH
2500	----	----	----	----	0.1300N	0.1229 - 0.0060	.1682	----	----	----	----	1144	UNCH
2600	----	----	----	----	0.1600N	0.1473 - 0.0083	.1958	----	----	----	----	496	UNCH
2650	----	----	----	----	0.1700N	0.1609 - 0.0096	.2106	----	----	----	----	100	UNCH
2700	----	----	----	----	0.1900N	0.1759 - 0.0107	.2261	----	----	----	----	285	UNCH
2750	----	----	----	----	0.2000N	0.1927 - 0.0113	.2423	----	----	----	----	1080	UNCH
2800	----	----	----	----	0.2200N	0.2112 - 0.0113	.2592	----	----	----	----	425	UNCH
2900	----	----	----	----	0.2600N	0.2513 - 0.0113	.2937	----	----	----	----	335	UNCH
2950	----	----	----	----	0.2800N	0.2728 - 0.0114	.3112	----	----	----	----	25	UNCH
3000	----	----	----	----	0.3100N	0.2954 - 0.0115	.3288	----	----	----	----	1805	UNCH
3100	----	----	----	----	0.3600N	0.3433 - 0.0118	.3644	----	----	----	----	50	UNCH
3150	----	----	----	----	0.3800N	0.3688 - 0.0118	.3821	----	----	----	----	15	UNCH
3250	----	----	----	----	0.4300N	0.4224 - 0.0123	.4175	----	----	----	----	235	UNCH
3300	----	----	----	----	0.4600N	0.4506 - 0.0125	.4351	----	----	----	----	350	UNCH
3500	----	----	----	----	0.5900N	0.5716 - 0.0147	.5032	----	----	----	----	359	UNCH
3550	----	----	----	----	0.6200N	0.6039 - 0.0153	.5196	----	----	----	----	17	UNCH
3750	----	----	----	----	0.7600N	0.7430 - 0.0181	.5808	----	----	----	----	207	UNCH
3850	----	----	----	----	0.8400N	0.8180 - 0.0190	.6085	----	----	----	----	50	UNCH
4000	----	----	----	----	0.9500N	0.9344 - 0.0198	.6470	----	----	----	----	585	UNCH
4150	----	----	----	----	1.0800N	1.0547 - 0.0209	.6821	----	----	----	----	200	UNCH
4200	----	----	----	----	1.1200N	1.0957 - 0.0213	.6931	----	----	----	----	10	UNCH
4250	----	----	----	----	1.1600N	1.1372 - 0.0216	.7037	----	----	----	----	310	UNCH
4300	----	----	----	----	1.2000N	1.1790 - 0.0219	.7140	----	----	----	----	75	UNCH
4350	----	----	----	----	1.2400N	1.2213 - 0.0222	.7238	----	----	----	----	60	UNCH
4400	----	----	----	----	1.2900N	1.2639 - 0.0226	.7333	----	----	----	----	30	UNCH
4450	----	----	----	----	1.3300N	1.3069 - 0.0229	.7423	----	----	----	----	75	UNCH
4500	----	----	----	----	1.3700N	1.3502 - 0.0232	.7511	----	----	----	----	100	UNCH
4550	----	----	----	----	1.4200N	1.3940 - 0.0235	.7595	----	----	----	----	25	UNCH
4600	----	----	----	----	1.4600N	1.4380 - 0.0238	.7675	----	----	----	----	75	UNCH
4650	----	----	----	----	1.5100N	1.4824 - 0.0240	.7752	----	----	----	----	100	UNCH
5500	----	----	----	----	2.2900N	2.2658 - 0.0266	.8691	----	----	----	----	200	UNCH
6000	----	----	----	----	2.7700N	2.7413 - 0.0275	.9042	----	----	----	----	850	UNCH
6250	----	----	----	----	3.0100N	2.9815 - 0.0277	.9181	----	----	----	----	25	UNCH
6500	----	----	----	----	3.2500N	3.2228 - 0.0279	.9303	----	----	----	----	110	UNCH
TOTAL												12726	
JAN18													
2000	----	----	----	----	0.0300N	0.0323 - 0.0014	.0527	----	----	----	----	320	UNCH
2250	----	----	----	----	0.0700N	0.0662 - 0.0025	.0962	----	----	----	----	235	UNCH
2300	----	----	----	----	0.0800N	0.0751 - 0.0028	.1067	----	----	----	----	2	UNCH
2500	----	----	----	----	0.1200N	0.1188 - 0.0041	.1542	----	----	----	----	490	UNCH
2750	----	----	----	----	0.2000N	0.1925 - 0.0060	.2239	----	----	----	----	625	UNCH
2800	----	----	----	----	0.2200N	0.2100 - 0.0064	.2390	----	----	----	----	25	UNCH
2900	----	----	----	----	0.2600N	0.2478 - 0.0073	.2699	----	----	----	----	10	UNCH
2950	----	----	----	----	0.2800N	0.2680 - 0.0078	.2857	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3000N	0.2892 - 0.0082	.3016	----	----	----	----	525	UNCH
3250	----	----	----	----	0.4200N	0.4080 - 0.0105	.3828	----	----	----	----	375	UNCH
3400	----	----	----	----	0.5000N	0.4896 - 0.0123	.4315	----	----	----	----	50	UNCH
3500	----	----	----	----	0.5600N	0.5503 - 0.0141	.4628	----	----	----	----	241	UNCH
3750	----	----	----	----	0.7400N	0.7204 - 0.0166	.5347	----	----	----	----	187	UNCH
4000	----	----	----	----	0.9200N	0.9056 - 0.0187	.5981	----	----	----	----	255	UNCH
4250	----	----	----	----	1.1200N	1.1034 - 0.0203	.6530	----	----	----	----	50	UNCH
4400	----	----	----	----	1.2500N	1.2268 - 0.0211	.6821	----	----	----	----	15	UNCH
4450	----	----	----	----	1.2900N	1.2687 - 0.0214	.6912	----	----	----	----	50	UNCH
4500	----	----	----	----	1.3300N	1.3109 - 0.0217	.7000	----	----	----	----	150	UNCH
4600	----	----	----	----	1.4200N	1.3965 - 0.0222	.7167	----	----	----	----	90	UNCH
4800	----	----	----	----	1.6000N	1.5718 - 0.0236	.7461	----	----	----	----	25	UNCH
6500	----	----	----	----	3.2000N	3.1740 - 0.0283	.8708	----	----	----	----	10	UNCH
TOTAL												3740	
FEB18													
2000	----	----	----	----	0.0400N	0.0387 - 0.0014	.0602	----	----	----	----	320	UNCH
2250	----	----	----	----	0.0800N	0.0766 - 0.0025	.1063	----	----	----	----	235	UNCH
2300	----	----	----	----	0.0900N	0.0864 - 0.0028	.1172	----	----	----	----	2	UNCH
2500	----	----	----	----	0.1400N	0.1341 - 0.0041	.1662	----	----	----	----	385	UNCH
2750	----	----	----	----	0.2200N	0.2134 - 0.0059	.2368	----	----	----	----	625	UNCH
2800	----	----	----	----	0.2400N	0.2319 - 0.0063	.2518	----	----	----	----	25	UNCH
2900	----	----	----	----	0.2800N	0.2716 - 0.0071	.2826	----	----	----	----	10	UNCH
2950	----	----	----	----	0.3000N	0.2928 - 0.0075	.2982	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3200N	0.3148 - 0.0080	.3139	----	----	----	----	508	UNCH
3250	----	----	----	----	0.4500N	0.4377 - 0.0101	.3936	----	----	----	----	375	UNCH
3400	----	----	----	----	0.5300N	0.5220 - 0.0121	.4409	----	----	----	----	50	UNCH
3500	----	----	----	----	0.6000N	0.5850 - 0.0136	.4710	----	----	----	----	241	UNCH
3750	----	----	----	----	0.7700N	0.7580 - 0.0156	.5400	----	----	----	----	187	UNCH
4000	----	----	----	----	0.9600N	0.9451 - 0.0176	.6010	----	----	----	----	255	UNCH
4250	----	----	----	----	1.1600N	1.1448 - 0.0192	.6533	----	----	----	----	50	UNCH
4400	----	----	----	----	1.2900N	1.2696 - 0.0199	.6808	----	----	----	----	15	UNCH
4450	----	----	----	----	1.3300N	1.3119 - 0.0202	.6894	----	----	----	----	50	UNCH
4500	----	----	----	----	1.3800N	1.3546 - 0.0204	.6976	----	----	----	----	150	UNCH
4600	----	----	----	----	1.4600N	1.4409 - 0.0209	.7132	----	----	----	----	90	UNCH
4800	----	----	----	----	1.6400N	1.6171 - 0.0220	.7411	----	----	----	----	25	UNCH
6500	----	----	----	----	3.2400N	3.2171 - 0.0267	.8640	----	----	----	----	10	UNCH
TOTAL												3618	
MAR18													
2000	----	----	----	----	0.0500N	0.0531 - 0.0016	.0765	----	----	----	----	1302	UNCH
2250	----	----	----	----	0.1000N	0.0996 - 0.0029	.1279	----	----	----	----	235	UNCH
2300	----	----	----	----	0.1100N	0.1113 - 0.0032	.1398	----	----	----	----	2	UNCH
2500	----	----	----	----	0.1700N	0.1668 - 0.0044	.1916	----	----	----	----	385	UNCH
2750	----	----	----	----	0.2600N	0.2559 - 0.0062	.2639	----	----	----	----	625	UNCH
2800	----	----	----	----	0.2800N	0.2764 - 0.0065	.2790	----	----	----	----	25	UNCH
2900	----	----	----	----	0.3300N	0.3199 - 0.0073	.3097	----	----	----	----	285	UNCH
2950	----	----	----	----	0.3500N	0.3429 - 0.0077	.3252	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3700N	0.3668 - 0.0080	.3407	----	----	----	----	702	UNCH
3050	----	----	----	----	0.4000N	0.3914 - 0.0084	.3563	----	----	----	----	300	UNCH
3100	----	----	----	----	0.4300N	0.4169 - 0.0088	.3719	----	----	----	----	275	UNCH
3200	----	----	----	----	0.4800N	0.4703 - 0.0096	.4031	----	----	----	----	250	UNCH
3250	----	----	----	----	0.5100N	0.4983 - 0.0101	.4185	----	----	----	----	375	UNCH
3400	----	----	----	----	0.6000N	0.5899 - 0.0124	.4633	----	----	----	----	50	UNCH
3500	----	----	----	----	0.6700N	0.6571 - 0.0133	.4913	----	----	----	----	241	UNCH
3750	----	----	----	----	0.8500N	0.8347 - 0.0149	.5562	----	----	----	----	187	UNCH
4000	----	----	----	----	1.0400N	1.0251 - 0.0166	.6137	----	----	----	----	255	UNCH
4250	----	----	----	----	1.2500N	1.2273 - 0.0181	.6629	----	----	----	----	50	UNCH
4400	----	----	----	----	1.3700N	1.3534 - 0.0187	.6889	----	----	----	----	15	UNCH
4450	----	----	----	----	1.4200N	1.3961 - 0.0189	.6969	----	----	----	----	50	UNCH
4500	----	----	----	----	1.4600N	1.4391 - 0.0192	.7047	----	----	----	----	150	UNCH
4600	----	----	----	----	1.5500N	1.5261 - 0.0196	.7194	----	----	----	----	90	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN PUT		NYMEX NATURAL GAS (EURO) OPTS											
MAR18													
4800	----	----	----	----	1.7200N	1.7036 - 0.0207	.7455	----	----	----	----	25	UNCH
6500	----	----	----	----	3.3300N	3.3073 - 0.0249	.8619	----	----	----	----	10	UNCH
TOTAL												5894	
APR18													
2000	----	----	----	----	0.0500N	0.0453 - 0.0011	.0938	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1000N	0.0973 - 0.0022	.1730	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1100N	0.1111 - 0.0025	.1916	----	----	----	----	2	UNCH
2500	----	----	----	----	0.1800N	0.1788 - 0.0036	.2727	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3000N	0.2907 - 0.0051	.3822	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3200N	0.3166 - 0.0054	.4043	----	----	----	----	125	UNCH
2850	----	----	----	----	0.3500N	0.3437 - 0.0057	.4263	----	----	----	----	350	UNCH
2900	----	----	----	----	0.3800N	0.3718 - 0.0060	.4482	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4100N	0.4010 - 0.0063	.4697	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4400N	0.4312 - 0.0066	.4909	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6100N	0.5975 - 0.0084	.5901	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7200N	0.7086 - 0.0094	.6424	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8000N	0.7866 - 0.0100	.6739	----	----	----	----	41	UNCH
3750	----	----	----	----	1.0000N	0.9931 - 0.0111	.7408	----	----	----	----	107	UNCH
4000	----	----	----	----	1.2200N	1.2105 - 0.0118	.7942	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3600N	1.3451 - 0.0121	.8205	----	----	----	----	100	UNCH
4400	----	----	----	----	1.5900N	1.5744 - 0.0126	.8566	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6300N	1.6209 - 0.0126	.8628	----	----	----	----	50	UNCH
4500	----	----	----	----	1.6800N	1.6675 - 0.0128	.8686	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7700N	1.7614 - 0.0129	.8795	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9600N	1.9509 - 0.0132	.8981	----	----	----	----	25	UNCH
6500	----	----	----	----	3.6200N	3.6031 - 0.0137	.9747	----	----	----	----	10	UNCH
TOTAL												3988	
MAY18													
2000	----	----	----	----	0.0500N	0.0516 - 0.0011	.1039	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1100N	0.1081 - 0.0022	.1869	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1300N	0.1229 - 0.0025	.2061	----	----	----	----	2	UNCH
2500	----	----	----	----	0.2000N	0.1946 - 0.0035	.2888	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3200N	0.3114 - 0.0049	.3986	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3400N	0.3382 - 0.0053	.4206	----	----	----	----	50	UNCH
2900	----	----	----	----	0.4000N	0.3951 - 0.0058	.4641	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4300N	0.4251 - 0.0061	.4852	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4600N	0.4562 - 0.0064	.5061	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6300N	0.6265 - 0.0081	.6028	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7500N	0.7395 - 0.0090	.6533	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8300N	0.8187 - 0.0096	.6837	----	----	----	----	41	UNCH
3750	----	----	----	----	1.0400N	1.0271 - 0.0105	.7480	----	----	----	----	107	UNCH
4000	----	----	----	----	1.2600N	1.2459 - 0.0111	.7993	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3900N	1.3811 - 0.0114	.8245	----	----	----	----	100	UNCH
4400	----	----	----	----	1.6200N	1.6111 - 0.0118	.8592	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6700N	1.6577 - 0.0119	.8650	----	----	----	----	50	UNCH
4500	----	----	----	----	1.7200N	1.7045 - 0.0119	.8709	----	----	----	----	50	UNCH
4600	----	----	----	----	1.8100N	1.7985 - 0.0121	.8812	----	----	----	----	90	UNCH
4800	----	----	----	----	2.0000N	1.9882 - 0.0123	.8992	----	----	----	----	25	UNCH
6500	----	----	----	----	3.6500N	3.6402 - 0.0127	.9742	----	----	----	----	10	UNCH
TOTAL												3563	
JUN18													
2000	----	----	----	----	0.0500N	0.0514 - 0.0011	.1014	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1100N	0.1069 - 0.0022	.1816	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1200N	0.1215 - 0.0025	.2002	----	----	----	----	2	UNCH
2500	----	----	----	----	0.2000N	0.1918 - 0.0034	.2803	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3100N	0.3062 - 0.0049	.3873	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3400N	0.3325 - 0.0052	.4089	----	----	----	----	50	UNCH
2900	----	----	----	----	0.3900N	0.3884 - 0.0057	.4516	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4200N	0.4179 - 0.0060	.4724	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4500N	0.4484 - 0.0063	.4930	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6200N	0.6158 - 0.0080	.5890	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7400N	0.7273 - 0.0088	.6395	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8100N	0.8053 - 0.0094	.6701	----	----	----	----	56	UNCH
3750	----	----	----	----	1.0200N	1.0115 - 0.0104	.7353	----	----	----	----	107	UNCH
4000	----	----	----	----	1.2400N	1.2286 - 0.0111	.7873	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3700N	1.3629 - 0.0114	.8131	----	----	----	----	100	UNCH
4400	----	----	----	----	1.6000N	1.5916 - 0.0118	.8486	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6500N	1.6380 - 0.0118	.8548	----	----	----	----	50	UNCH
4500	----	----	----	----	1.7000N	1.6845 - 0.0119	.8607	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7900N	1.7780 - 0.0120	.8717	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9800N	1.9668 - 0.0123	.8906	----	----	----	----	25	UNCH
6500	----	----	----	----	3.6300N	3.6144 - 0.0127	.9705	----	----	----	----	10	UNCH
TOTAL												3578	
JUL18													
2000	----	----	----	----	0.0500N	0.0524 - 0.0012	.0998	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1100N	0.1075 - 0.0021	.1770	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1200N	0.1218 - 0.0024	.1948	----	----	----	----	2	UNCH
2500	----	----	----	----	0.1900N	0.1909 - 0.0034	.2718	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3100N	0.3031 - 0.0047	.3750	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3300N	0.3289 - 0.0049	.3958	----	----	----	----	50	UNCH
2900	----	----	----	----	0.3900N	0.3836 - 0.0056	.4373	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4200N	0.4126 - 0.0058	.4576	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4500N	0.4425 - 0.0061	.4777	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6100N	0.6065 - 0.0078	.5721	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7200N	0.7161 - 0.0087	.6223	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8000N	0.7928 - 0.0092	.6529	----	----	----	----	56	UNCH
3750	----	----	----	----	1.0100N	0.9960 - 0.0103	.7188	----	----	----	----	100	UNCH
4000	----	----	----	----	1.2200N	1.2109 - 0.0110	.7718	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3600N	1.3440 - 0.0114	.7982	----	----	----	----	100	UNCH
4400	----	----	----	----	1.5800N	1.5712 - 0.0117	.8346	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6300N	1.6173 - 0.0118	.8410	----	----	----	----	50	UNCH
4500	----	----	----	----	1.6800N	1.6635 - 0.0119	.8470	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7700N	1.7565 - 0.0119	.8585	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9600N	1.9440 - 0.0121	.8786	----	----	----	----	25	UNCH
6500	----	----	----	----	3.6000N	3.5855 - 0.0127	.9650	----	----	----	----	10	UNCH
TOTAL												3571	
AUG18													
2000	----	----	----	----	0.0600N	0.0553 - 0.0012	.1020	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1100N	0.1114 - 0.0022	.1781	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1300N	0.1260 - 0.0024	.1956	----	----	----	----	2	UNCH
2500	----	----	----	----	0.2000N	0.1955 - 0.0034	.2710	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3100N	0.3077 - 0.0047	.3717	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3400N	0.3334 - 0.0050	.3921	----	----	----	----	50	UNCH
2900	----	----	----	----	0.3900N	0.3880 - 0.0055	.4326	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4200N	0.4168 - 0.0057	.4525	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4500N	0.4466 - 0.0060	.4722	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6200N	0.6097 - 0.0077	.5648	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7300N	0.7186 - 0.0086	.6142	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8000N	0.7949 - 0.0090	.6445	----	----	----	----	56	UNCH
3750	----	----	----	----	1.0100N	0.9967 - 0.0102	.7101	----	----	----	----	100	UNCH
4000	----	----	----	----	1.2200N	1.2104 - 0.0109	.7628	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3500N	1.3430 - 0.0112	.7894	----	----	----	----	100	UNCH
4400	----	----	----	----	1.5800N	1.5693 - 0.0117	.8259	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6300N	1.6152 - 0.0117	.8324	----	----	----	----	50	UNCH
4500	----	----	----	----	1.6700N	1.6613 - 0.0118	.8385	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7700N	1.7539 - 0.0119	.8500	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9500N	1.9408 - 0.0120	.8705	----	----	----	----	25	UNCH
6500	----	----	----	----	3.5900N	3.5780 - 0.0126	.9608	----	----	----	----	10	UNCH
TOTAL												3571	
SEP18													
2000	----	----	----	----	0.0600N	0.0596 - 0.0011	.1076	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1200N	0.1183 - 0.0021	.1850	----	----	----	----	325	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN PUT		NYMEX NATURAL GAS (EURO) OPTS											
SEP18													
2300	----	----	----	----	0.1400N	0.1333 - 0.0024	.2027	----	----	----	----	2	UNCH
2500	----	----	----	----	0.2100N	0.2050 - 0.0032	.2783	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3200N	0.3195 - 0.0044	.3786	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3500N	0.3456 - 0.0046	.3988	----	----	----	----	50	UNCH
2900	----	----	----	----	0.4100N	0.4010 - 0.0051	.4389	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4400N	0.4301 - 0.0055	.4585	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4700N	0.4603 - 0.0057	.4779	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6300N	0.6251 - 0.0073	.5690	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7400N	0.7349 - 0.0080	.6175	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8200N	0.8116 - 0.0084	.6471	----	----	----	----	56	UNCH
3750	----	----	----	----	1.0200N	1.0141 - 0.0096	.7113	----	----	----	----	100	UNCH
4000	----	----	----	----	1.2400N	1.2283 - 0.0101	.7631	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3700N	1.3609 - 0.0106	.7891	----	----	----	----	100	UNCH
4400	----	----	----	----	1.6000N	1.5874 - 0.0110	.8250	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6400N	1.6334 - 0.0109	.8313	----	----	----	----	50	UNCH
4500	----	----	----	----	1.6900N	1.6795 - 0.0110	.8373	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7800N	1.7721 - 0.0111	.8487	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9700N	1.9589 - 0.0112	.8689	----	----	----	----	25	UNCH
6500	----	----	----	----	3.6100N	3.5946 - 0.0117	.9593	----	----	----	----	10	UNCH
TOTAL												3571	
OCT18													
2000	----	----	----	----	0.0600N	0.0604 - 0.0011	.1061	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1200N	0.1186 - 0.0021	.1811	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1400N	0.1335 - 0.0023	.1982	----	----	----	----	2	UNCH
2500	----	----	----	----	0.2100N	0.2042 - 0.0031	.2715	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3200N	0.3169 - 0.0043	.3689	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3500N	0.3426 - 0.0045	.3887	----	----	----	----	50	UNCH
2900	----	----	----	----	0.4000N	0.3971 - 0.0050	.4278	----	----	----	----	360	UNCH
2950	----	----	----	----	0.4300N	0.4258 - 0.0053	.4471	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4600N	0.4555 - 0.0055	.4661	----	----	----	----	518	UNCH
3250	----	----	----	----	0.6200N	0.6178 - 0.0070	.5559	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7300N	0.7260 - 0.0079	.6041	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8100N	0.8018 - 0.0083	.6336	----	----	----	----	41	UNCH
3750	----	----	----	----	1.0100N	1.0019 - 0.0094	.6982	----	----	----	----	100	UNCH
4000	----	----	----	----	1.2200N	1.2142 - 0.0100	.7507	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3600N	1.3458 - 0.0105	.7772	----	----	----	----	100	UNCH
4400	----	----	----	----	1.5800N	1.5709 - 0.0109	.8138	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6300N	1.6166 - 0.0110	.8202	----	----	----	----	50	UNCH
4500	----	----	----	----	1.6700N	1.6625 - 0.0110	.8264	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7700N	1.7547 - 0.0111	.8379	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9500N	1.9408 - 0.0111	.8586	----	----	----	----	25	UNCH
6500	----	----	----	----	3.5800N	3.5710 - 0.0117	.9541	----	----	----	----	10	UNCH
TOTAL												4006	
NOV18													
2000	----	----	----	----	0.0600N	0.0578 - 0.0011	.0986	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1100N	0.1130 - 0.0019	.1685	----	----	----	----	185	UNCH
2300	----	----	----	----	0.1300N	0.1271 - 0.0021	.1845	----	----	----	----	2	UNCH
2500	----	----	----	----	0.2000N	0.1943 - 0.0029	.2534	----	----	----	----	385	UNCH
2750	----	----	----	----	0.3100N	0.3019 - 0.0040	.3463	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3300N	0.3265 - 0.0042	.3652	----	----	----	----	25	UNCH
2900	----	----	----	----	0.3800N	0.3786 - 0.0047	.4030	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4100N	0.4061 - 0.0049	.4218	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4400N	0.4346 - 0.0052	.4404	----	----	----	----	368	UNCH
3250	----	----	----	----	0.6000N	0.5911 - 0.0064	.5289	----	----	----	----	375	UNCH
3400	----	----	----	----	0.7000N	0.6947 - 0.0070	.5777	----	----	----	----	50	UNCH
3500	----	----	----	----	0.7700N	0.7674 - 0.0075	.6082	----	----	----	----	41	UNCH
3750	----	----	----	----	0.9700N	0.9609 - 0.0088	.6758	----	----	----	----	80	UNCH
4000	----	----	----	----	1.1800N	1.1690 - 0.0096	.7307	----	----	----	----	255	UNCH
4400	----	----	----	----	1.5300N	1.5209 - 0.0106	.7975	----	----	----	----	15	UNCH
4450	----	----	----	----	1.5800N	1.5662 - 0.0106	.8042	----	----	----	----	50	UNCH
4500	----	----	----	----	1.6200N	1.6117 - 0.0107	.8107	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7100N	1.7033 - 0.0108	.8227	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9000N	1.8883 - 0.0109	.8442	----	----	----	----	25	UNCH
6500	----	----	----	----	3.5200N	3.5110 - 0.0115	.9471	----	----	----	----	10	UNCH
TOTAL												2671	
DEC18													
2000	----	----	----	----	0.0500N	0.0493 - 0.0006	.0814	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1000N	0.0967 - 0.0011	.1410	----	----	----	----	185	UNCH
2300	----	----	----	----	0.1100N	0.1089 - 0.0013	.1548	----	----	----	----	2	UNCH
2500	----	----	----	----	0.1700N	0.1679 - 0.0018	.2158	----	----	----	----	385	UNCH
2750	----	----	----	----	0.2700N	0.2640 - 0.0026	.3003	----	----	----	----	325	UNCH
2800	----	----	----	----	0.2900N	0.2862 - 0.0027	.3178	----	----	----	----	25	UNCH
2900	----	----	----	----	0.3400N	0.3334 - 0.0030	.3531	----	----	----	----	10	UNCH
2950	----	----	----	----	0.3600N	0.3583 - 0.0032	.3708	----	----	----	----	10	UNCH
3000	----	----	----	----	0.3900N	0.3842 - 0.0034	.3885	----	----	----	----	368	UNCH
3250	----	----	----	----	0.5300N	0.5275 - 0.0043	.4752	----	----	----	----	375	UNCH
3400	----	----	----	----	0.6300N	0.6242 - 0.0048	.5239	----	----	----	----	50	UNCH
3500	----	----	----	----	0.7000N	0.6923 - 0.0051	.5548	----	----	----	----	41	UNCH
3750	----	----	----	----	0.8800N	0.8744 - 0.0060	.6257	----	----	----	----	80	UNCH
4000	----	----	----	----	1.0800N	1.0723 - 0.0070	.6856	----	----	----	----	255	UNCH
4400	----	----	----	----	1.4200N	1.4133 - 0.0078	.7595	----	----	----	----	15	UNCH
4450	----	----	----	----	1.4700N	1.4573 - 0.0079	.7672	----	----	----	----	50	UNCH
4500	----	----	----	----	1.5100N	1.5017 - 0.0080	.7746	----	----	----	----	50	UNCH
4600	----	----	----	----	1.6000N	1.5912 - 0.0082	.7884	----	----	----	----	90	UNCH
4800	----	----	----	----	1.7800N	1.7730 - 0.0084	.8127	----	----	----	----	25	UNCH
6500	----	----	----	----	3.3900N	3.3799 - 0.0086	.9304	----	----	----	----	10	UNCH
TOTAL												2671	
JAN19													
2250	----	----	----	----	0.0800N	0.0753 - 0.0008	.1152	----	----	----	----	30	UNCH
2750	----	----	----	----	0.2200N	0.2176 - 0.0020	.2631	----	----	----	----	50	UNCH
2800	----	----	----	----	0.2400N	0.2369 - 0.0022	.2801	----	----	----	----	50	UNCH
2850	----	----	----	----	0.2600N	0.2573 - 0.0023	.2974	----	----	----	----	15	UNCH
2950	----	----	----	----	0.3000N	0.3008 - 0.0027	.3324	----	----	----	----	125	UNCH
3000	----	----	----	----	0.3300N	0.3241 - 0.0028	.3502	----	----	----	----	631	UNCH
3250	----	----	----	----	0.4600N	0.4545 - 0.0037	.4393	----	----	----	----	100	UNCH
3500	----	----	----	----	0.6100N	0.6088 - 0.0048	.5236	----	----	----	----	50	UNCH
3750	----	----	----	----	0.7900N	0.7830 - 0.0058	.5995	----	----	----	----	25	UNCH
4000	----	----	----	----	0.9800N	0.9744 - 0.0067	.6649	----	----	----	----	230	UNCH
4650	----	----	----	----	1.5400N	1.5293 - 0.0083	.7842	----	----	----	----	55	UNCH
4750	----	----	----	----	1.6300N	1.6196 - 0.0085	.7970	----	----	----	----	125	UNCH
5150	----	----	----	----	2.0000N	1.9885 - 0.0086	.8386	----	----	----	----	50	UNCH
7000	----	----	----	----	3.7600N	3.7512 - 0.0087	.9437	----	----	----	----	10	UNCH
TOTAL												1546	
FEB19													
2250	----	----	----	----	0.0800N	0.0830 - 0.0011	.1236	----	----	----	----	30	UNCH
2750	----	----	----	----	0.2300N	0.2325 - 0.0024	.2739	----	----	----	----	50	UNCH
2800	----	----	----	----	0.2600N	0.2526 - 0.0026	.2910	----	----	----	----	50	UNCH
2850	----	----	----	----	0.2800N	0.2737 - 0.0027	.3083	----	----	----	----	15	UNCH
2950	----	----	----	----	0.3200N	0.3187 - 0.0031	.3433	----	----	----	----	125	UNCH
3000	----	----	----	----	0.3500N	0.3426 - 0.0033	.3610	----	----	----	----	631	UNCH
3250	----	----	----	----	0.4800N	0.4763 - 0.0044	.4491	----	----	----	----	100	UNCH
3500	----	----	----	----	0.6400N	0.6336 - 0.0054	.5318	----	----	----	----	50	UNCH
3750	----	----	----	----	0.8200N	0.8102 - 0.0064	.6057	----	----	----	----	25	UNCH
4000	----	----	----	----	1.0100N	1.0033 - 0.0075	.6692	----	----	----	----	230	UNCH
4650	----	----	----	----	1.5700N	1.5605 - 0.0091	.7848	----	----	----	----	55	UNCH
4750	----	----	----	----	1.6600N	1.6510 - 0.0093	.7973	----	----	----	----	125	UNCH
5150	----	----	----	----	2.0300N	2.0200 - 0.0095	.8380	----	----	----	----	50	UNCH
7000	----	----	----	----	3.7900N	3.7818 - 0.0096	.9418	----	----	----	----	10	UNCH
TOTAL												1546	
MAR19													
2250	----	----	----	----	0.1000N	0.0948 - 0.0015	.1379	----	----	----	----	30	UNCH
2750	----	----	----	----	0.2600N	0.2559 - 0.0032	.2943	----	----	----	----	50	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN PUT		NYMEX NATURAL GAS (EURO) OPTS											
MAR19													
2800	----	----	----	----	0.2800N	0.2773 - 0.0034	.3118	----	----	----	----	50	UNCH
2850	----	----	----	----	0.3000N	0.2996 - 0.0036	.3294	----	----	----	----	15	UNCH
2950	----	----	----	----	0.3500N	0.3471 - 0.0041	.3649	----	----	----	----	125	UNCH
3000	----	----	----	----	0.3800N	0.3723 - 0.0043	.3827	----	----	----	----	631	UNCH
3250	----	----	----	----	0.5200N	0.5125 - 0.0057	.4704	----	----	----	----	100	UNCH
3500	----	----	----	----	0.6800N	0.6753 - 0.0068	.5515	----	----	----	----	50	UNCH
3700	----	----	----	----	0.8300N	0.8191 - 0.0078	.6096	----	----	----	----	100	UNCH
3750	----	----	----	----	0.8600N	0.8568 - 0.0079	.6230	----	----	----	----	25	UNCH
4000	----	----	----	----	1.0600N	1.0541 - 0.0090	.6835	----	----	----	----	230	UNCH
4650	----	----	----	----	1.6300N	1.6177 - 0.0108	.7927	----	----	----	----	55	UNCH
4750	----	----	----	----	1.7200N	1.7088 - 0.0109	.8044	----	----	----	----	125	UNCH
5150	----	----	----	----	2.0900N	2.0792 - 0.0111	.8432	----	----	----	----	50	UNCH
7000	----	----	----	----	3.8500N	3.8428 - 0.0115	.9432	----	----	----	----	10	UNCH
TOTAL												1646	
APR19													
2250	----	----	----	----	0.1400N	0.1446 - 0.0002	.2037	----	----	----	----	30	UNCH
2750	----	----	----	----	0.3500N	0.3542 - 0.0005	.3894	----	----	----	----	50	UNCH
2800	----	----	----	----	0.3800N	0.3808 - 0.0006	.4087	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4100N	0.4084 - 0.0007	.4279	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4700N	0.4668 - 0.0011	.4654	----	----	----	----	125	UNCH
3000	----	----	----	----	0.5000N	0.4975 - 0.0012	.4837	----	----	----	----	131	UNCH
3250	----	----	----	----	0.6700N	0.6641 - 0.0017	.5696	----	----	----	----	100	UNCH
3400	----	----	----	----	0.7800N	0.7735 - 0.0020	.6157	----	----	----	----	100	UNCH
3500	----	----	----	----	0.8500N	0.8498 - 0.0022	.6441	----	----	----	----	50	UNCH
3750	----	----	----	----	1.0500N	1.0515 - 0.0029	.7056	----	----	----	----	25	UNCH
4000	----	----	----	----	1.2700N	1.2651 - 0.0033	.7550	----	----	----	----	230	UNCH
4650	----	----	----	----	1.8600N	1.8569 - 0.0034	.8377	----	----	----	----	55	UNCH
4750	----	----	----	----	1.9500N	1.9500 - 0.0030	.8472	----	----	----	----	125	UNCH
5150	----	----	----	----	2.3300N	2.3231 - 0.0021	.8834	----	----	----	----	50	UNCH
7000	----	----	----	----	4.1000N	4.1014 - 0.0020	.9675	----	----	----	----	10	UNCH
TOTAL												1146	
MAY19													
2250	----	----	----	----	0.1500N	0.1513 - 0.0002	.2086	----	----	----	----	30	UNCH
2750	----	----	----	----	0.3600N	0.3642 - 0.0006	.3930	----	----	----	----	50	UNCH
2800	----	----	----	----	0.3900N	0.3911 - 0.0006	.4121	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4200N	0.4190 - 0.0008	.4310	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4800N	0.4779 - 0.0011	.4679	----	----	----	----	125	UNCH
3000	----	----	----	----	0.5100N	0.5088 - 0.0013	.4859	----	----	----	----	131	UNCH
3250	----	----	----	----	0.6800N	0.6763 - 0.0017	.5704	----	----	----	----	100	UNCH
3500	----	----	----	----	0.8600N	0.8625 - 0.0023	.6437	----	----	----	----	50	UNCH
3750	----	----	----	----	1.0700N	1.0644 - 0.0030	.7042	----	----	----	----	25	UNCH
4000	----	----	----	----	1.2800N	1.2781 - 0.0032	.7528	----	----	----	----	230	UNCH
4650	----	----	----	----	1.8700N	1.8692 - 0.0034	.8349	----	----	----	----	55	UNCH
4750	----	----	----	----	1.9700N	1.9622 - 0.0031	.8444	----	----	----	----	125	UNCH
5150	----	----	----	----	2.3400N	2.3350 - 0.0021	.8803	----	----	----	----	50	UNCH
7000	----	----	----	----	4.1100N	4.1109 - 0.0020	.9655	----	----	----	----	10	UNCH
TOTAL												1046	
JUN19													
2250	----	----	----	----	0.1500N	0.1504 - 0.0002	.2030	----	----	----	----	30	UNCH
2750	----	----	----	----	0.3600N	0.3597 - 0.0004	.3820	----	----	----	----	50	UNCH
2800	----	----	----	----	0.3900N	0.3860 - 0.0006	.4006	----	----	----	----	50	UNCH
2850	----	----	----	----	0.4100N	0.4134 - 0.0007	.4191	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4700N	0.4711 - 0.0011	.4554	----	----	----	----	125	UNCH
3000	----	----	----	----	0.5000N	0.5015 - 0.0012	.4731	----	----	----	----	131	UNCH
3250	----	----	----	----	0.6700N	0.6663 - 0.0017	.5566	----	----	----	----	100	UNCH
3500	----	----	----	----	0.8500N	0.8499 - 0.0022	.6296	----	----	----	----	50	UNCH
3750	----	----	----	----	1.0500N	1.0493 - 0.0029	.6906	----	----	----	----	25	UNCH
4000	----	----	----	----	1.2600N	1.2609 - 0.0032	.7399	----	----	----	----	243	UNCH
4650	----	----	----	----	1.8500N	1.8474 - 0.0037	.8254	----	----	----	----	55	UNCH
4750	----	----	----	----	1.9400N	1.9402 - 0.0034	.8349	----	----	----	----	125	UNCH
5150	----	----	----	----	2.3100N	2.3124 - 0.0022	.8705	----	----	----	----	50	UNCH
7000	----	----	----	----	4.0800N	4.0823 - 0.0020	.9610	----	----	----	----	10	UNCH
TOTAL												1059	
JUL19													
2250	----	----	----	----	0.1300N	0.1317 - 0.0002	.1886	----	----	----	----	30	UNCH
2750	----	----	----	----	0.3300N	0.3302 - 0.0004	.3702	----	----	----	----	50	UNCH
2800	----	----	----	----	0.3600N	0.3557 - 0.0005	.3893	----	----	----	----	50	UNCH
2850	----	----	----	----	0.3800N	0.3821 - 0.0006	.4085	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4400N	0.4381 - 0.0009	.4464	----	----	----	----	125	UNCH
3000	----	----	----	----	0.4700N	0.4677 - 0.0011	.4649	----	----	----	----	131	UNCH
3250	----	----	----	----	0.6300N	0.6294 - 0.0015	.5521	----	----	----	----	100	UNCH
3500	----	----	----	----	0.8100N	0.8108 - 0.0021	.6287	----	----	----	----	50	UNCH
3750	----	----	----	----	1.0100N	1.0088 - 0.0030	.6925	----	----	----	----	25	UNCH
4000	----	----	----	----	1.2200N	1.2199 - 0.0032	.7437	----	----	----	----	243	UNCH
4650	----	----	----	----	1.8100N	1.8072 - 0.0037	.8301	----	----	----	----	55	UNCH
4750	----	----	----	----	1.9000N	1.9001 - 0.0034	.8397	----	----	----	----	125	UNCH
5150	----	----	----	----	2.2700N	2.2722 - 0.0022	.8759	----	----	----	----	50	UNCH
7000	----	----	----	----	4.0500N	4.0435 - 0.0020	.9647	----	----	----	----	10	UNCH
TOTAL												1059	
AUG19													
2250	----	----	----	----	0.1300N	0.1334 - 0.0001	.1873	----	----	----	----	30	UNCH
2750	----	----	----	----	0.3300N	0.3311 - 0.0004	.3654	----	----	----	----	50	UNCH
2800	----	----	----	----	0.3600N	0.3563 - 0.0005	.3842	----	----	----	----	50	UNCH
2850	----	----	----	----	0.3800N	0.3826 - 0.0006	.4030	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4400N	0.4381 - 0.0009	.4403	----	----	----	----	125	UNCH
3000	----	----	----	----	0.4700N	0.4674 - 0.0011	.4585	----	----	----	----	131	UNCH
3250	----	----	----	----	0.6300N	0.6279 - 0.0015	.5447	----	----	----	----	100	UNCH
3500	----	----	----	----	0.8100N	0.8079 - 0.0022	.6206	----	----	----	----	50	UNCH
3750	----	----	----	----	1.0100N	1.0046 - 0.0029	.6843	----	----	----	----	25	UNCH
4000	----	----	----	----	1.2200N	1.2145 - 0.0032	.7357	----	----	----	----	243	UNCH
4650	----	----	----	----	1.8000N	1.7988 - 0.0037	.8237	----	----	----	----	55	UNCH
4750	----	----	----	----	1.9000N	1.8914 - 0.0036	.8333	----	----	----	----	125	UNCH
5150	----	----	----	----	2.2700N	2.2632 - 0.0023	.8692	----	----	----	----	50	UNCH
7000	----	----	----	----	4.0300N	4.0301 - 0.0020	.9612	----	----	----	----	10	UNCH
TOTAL												1059	
SEP19													
2250	----	----	----	----	0.1400N	0.1401 - 0.0002	.1927	----	----	----	----	30	UNCH
2750	----	----	----	----	0.3400N	0.3416 - 0.0005	.3702	----	----	----	----	50	UNCH
2800	----	----	----	----	0.3700N	0.3672 - 0.0005	.3888	----	----	----	----	50	UNCH
2850	----	----	----	----	0.3900N	0.3938 - 0.0006	.4075	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4500N	0.4499 - 0.0010	.4443	----	----	----	----	125	UNCH
3000	----	----	----	----	0.4800N	0.4796 - 0.0011	.4622	----	----	----	----	131	UNCH
3250	----	----	----	----	0.6400N	0.6412 - 0.0016	.5471	----	----	----	----	100	UNCH
3500	----	----	----	----	0.8200N	0.8221 - 0.0022	.6217	----	----	----	----	50	UNCH
3750	----	----	----	----	1.0200N	1.0193 - 0.0030	.6842	----	----	----	----	25	UNCH
4000	----	----	----	----	1.2300N	1.2295 - 0.0032	.7347	----	----	----	----	243	UNCH
4650	----	----	----	----	1.8200N	1.8133 - 0.0038	.8219	----	----	----	----	55	UNCH
4750	----	----	----	----	1.9100N	1.9059 - 0.0036	.8314	----	----	----	----	125	UNCH
5150	----	----	----	----	2.2800N	2.2775 - 0.0023	.8669	----	----	----	----	50	UNCH
7000	----	----	----	----	4.0400N	4.0422 - 0.0020	.9595	----	----	----	----	10	UNCH
TOTAL												1059	
OCT19													
2250	----	----	----	----	0.1400N	0.1406 - 0.0002	.1902	----	----	----	----	30	UNCH
2750	----	----	----	----	0.3400N	0.3405 - 0.0005	.3641	----	----	----	----	50	UNCH
2800	----	----	----	----	0.3700N	0.3659 - 0.0005	.3824	----	----	----	----	50	UNCH
2850	----	----	----	----	0.3900N	0.3922 - 0.0006	.4007	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4500N	0.4477 - 0.0009	.4370	----	----	----	----	125	UNCH
3000	----	----	----	----	0.4800N	0.4770 - 0.0011	.4547	----	----	----	----	131	UNCH
3250	----	----	----	----	0.6400N	0.6371 - 0.0016	.5386	----	----	----	----	100	UNCH
3500	----	----	----	----	0.8200N	0.8164 - 0.0022	.6128	----	----	----	----	50	UNCH
3750	----	----	----	----	1.0100N	1.0119 - 0.0030	.6755	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN PUT		NYMEX NATURAL GAS (EURO) OPTS											
OCT19													
4000	----	----	----	----	1.2200N	1.2208 - 0.0033	.7261	----	----	----	----	230	UNCH
4650	----	----	----	----	1.8100N	1.8014 - 0.0038	.8152	----	----	----	----	55	UNCH
4750	----	----	----	----	1.9000N	1.8937 - 0.0037	.8249	----	----	----	----	125	UNCH
5150	----	----	----	----	2.2700N	2.2649 - 0.0024	.8601	----	----	----	----	50	UNCH
7000	----	----	----	----	4.0300N	4.0252 - 0.0021	.9558	----	----	----	----	10	UNCH
TOTAL												1046	
NOV19													
2250	----	----	----	----	0.1300N	0.1323 - 0.0002	.1757	----	----	----	----	30	UNCH
2750	----	----	----	----	0.3200N	0.3220 - 0.0004	.3404	----	----	----	----	50	UNCH
2800	----	----	----	----	0.3500N	0.3462 - 0.0004	.3580	----	----	----	----	50	UNCH
2850	----	----	----	----	0.3700N	0.3713 - 0.0005	.3757	----	----	----	----	15	UNCH
2950	----	----	----	----	0.4200N	0.4242 - 0.0007	.4109	----	----	----	----	125	UNCH
3000	----	----	----	----	0.4500N	0.4521 - 0.0008	.4284	----	----	----	----	131	UNCH
3250	----	----	----	----	0.6100N	0.6057 - 0.0015	.5114	----	----	----	----	100	UNCH
3500	----	----	----	----	0.7800N	0.7791 - 0.0021	.5861	----	----	----	----	50	UNCH
3750	----	----	----	----	0.9700N	0.9692 - 0.0028	.6503	----	----	----	----	25	UNCH
4000	----	----	----	----	1.1800N	1.1737 - 0.0034	.7030	----	----	----	----	230	UNCH
4650	----	----	----	----	1.7500N	1.7454 - 0.0039	.7985	----	----	----	----	55	UNCH
4750	----	----	----	----	1.8400N	1.8368 - 0.0038	.8089	----	----	----	----	125	UNCH
5150	----	----	----	----	2.2100N	2.2064 - 0.0030	.8450	----	----	----	----	50	UNCH
7000	----	----	----	----	3.9600N	3.9579 - 0.0021	.9478	----	----	----	----	10	UNCH
TOTAL												1046	
DEC19													
2250	----	----	----	----	0.1100N	0.1131 - 0.0001	.1479	----	----	----	----	30	UNCH
2750	----	----	----	----	0.2800N	0.2821 - 0.0003	.2965	----	----	----	----	50	UNCH
2800	----	----	----	----	0.3000N	0.3039 - 0.0003	.3128	----	----	----	----	50	UNCH
2850	----	----	----	----	0.3300N	0.3266 - 0.0004	.3293	----	----	----	----	15	UNCH
2950	----	----	----	----	0.3800N	0.3747 - 0.0005	.3624	----	----	----	----	125	UNCH
3000	----	----	----	----	0.4000N	0.4000 - 0.0005	.3790	----	----	----	----	131	UNCH
3250	----	----	----	----	0.5400N	0.5401 - 0.0013	.4608	----	----	----	----	100	UNCH
3500	----	----	----	----	0.7000N	0.7018 - 0.0017	.5363	----	----	----	----	50	UNCH
3750	----	----	----	----	0.8800N	0.8811 - 0.0025	.6034	----	----	----	----	25	UNCH
4000	----	----	----	----	1.0800N	1.0758 - 0.0033	.6606	----	----	----	----	230	UNCH
4650	----	----	----	----	1.6400N	1.6322 - 0.0037	.7659	----	----	----	----	55	UNCH
4750	----	----	----	----	1.7300N	1.7215 - 0.0037	.7782	----	----	----	----	125	UNCH
5150	----	----	----	----	2.0900N	2.0851 - 0.0035	.8192	----	----	----	----	50	UNCH
7000	----	----	----	----	3.8200N	3.8226 - 0.0021	.9334	----	----	----	----	10	UNCH
TOTAL												1046	
JAN20													
2250	----	----	----	----	0.0800N	0.0841 - 0.0001	.1188	----	----	----	----	30	UNCH
2500	----	----	----	----	0.1500N	0.1453 - 0.0002	.1835	----	----	----	----	50	UNCH
2750	----	----	----	----	0.2300N	0.2286 - 0.0002	.2591	----	----	----	----	275	UNCH
3000	----	----	----	----	0.3300N	0.3342 - 0.0004	.3410	----	----	----	----	55	UNCH
4450	----	----	----	----	1.3200N	1.3203 - 0.0019	.7461	----	----	----	----	50	UNCH
5150	----	----	----	----	1.9400N	1.9341 - 0.0022	.8492	----	----	----	----	25	UNCH
5200	----	----	----	----	1.9800N	1.9796 - 0.0022	.8547	----	----	----	----	75	UNCH
TOTAL												560	
FEB20													
2250	----	----	----	----	0.0900N	0.0911 - 0.0001	.1262	----	----	----	----	30	UNCH
2500	----	----	----	----	0.1600N	0.1554 - 0.0001	.1926	----	----	----	----	50	UNCH
2750	----	----	----	----	0.2400N	0.2418 - 0.0003	.2690	----	----	----	----	275	UNCH
3000	----	----	----	----	0.3500N	0.3506 - 0.0005	.3514	----	----	----	----	55	UNCH
4450	----	----	----	----	1.3500N	1.3486 - 0.0019	.7504	----	----	----	----	50	UNCH
5150	----	----	----	----	1.9700N	1.9640 - 0.0022	.8509	----	----	----	----	25	UNCH
5200	----	----	----	----	2.0100N	2.0095 - 0.0023	.8563	----	----	----	----	75	UNCH
TOTAL												560	
MAR20													
2250	----	----	----	----	0.1000N	0.1021 - 0.0001	.1393	----	----	----	----	30	UNCH
2500	----	----	----	----	0.1700N	0.1715 - 0.0003	.2091	----	----	----	----	50	UNCH
2750	----	----	----	----	0.2600N	0.2635 - 0.0003	.2883	----	----	----	----	275	UNCH
3000	----	----	----	----	0.3800N	0.3781 - 0.0005	.3723	----	----	----	----	55	UNCH
4450	----	----	----	----	1.4000N	1.4009 - 0.0019	.7636	----	----	----	----	50	UNCH
5150	----	----	----	----	2.0200N	2.0213 - 0.0023	.8590	----	----	----	----	25	UNCH
5200	----	----	----	----	2.0700N	2.0670 - 0.0023	.8641	----	----	----	----	75	UNCH
TOTAL												560	
APR20													
2250	----	----	----	----	0.1500N	0.1484 - 0.0002	.1985	----	----	----	----	30	UNCH
2500	----	----	----	----	0.2400N	0.2385 - 0.0004	.2835	----	----	----	----	50	UNCH
2750	----	----	----	----	0.3500N	0.3532 - 0.0006	.3745	----	----	----	----	275	UNCH
3000	----	----	----	----	0.4900N	0.4919 - 0.0010	.4652	----	----	----	----	55	UNCH
4450	----	----	----	----	1.6200N	1.6145 - 0.0022	.8237	----	----	----	----	50	UNCH
5150	----	----	----	----	2.2600N	2.2559 - 0.0024	.8988	----	----	----	----	25	UNCH
5200	----	----	----	----	2.3100N	2.3028 - 0.0024	.9026	----	----	----	----	75	UNCH
TOTAL												560	
MAY20													
2250	----	----	----	----	0.1500N	0.1532 - 0.0003	.2017	----	----	----	----	30	UNCH
2500	----	----	----	----	0.2500N	0.2447 - 0.0003	.2864	----	----	----	----	50	UNCH
2750	----	----	----	----	0.3600N	0.3604 - 0.0006	.3767	----	----	----	----	275	UNCH
3000	----	----	----	----	0.5000N	0.4998 - 0.0010	.4664	----	----	----	----	55	UNCH
4450	----	----	----	----	1.6200N	1.6223 - 0.0023	.8213	----	----	----	----	50	UNCH
5150	----	----	----	----	2.2700N	2.2628 - 0.0024	.8964	----	----	----	----	25	UNCH
5200	----	----	----	----	2.3100N	2.3095 - 0.0025	.9003	----	----	----	----	75	UNCH
TOTAL												560	
JUN20													
2250	----	----	----	----	0.1500N	0.1503 - 0.0003	.1952	----	----	----	----	30	UNCH
2500	----	----	----	----	0.2400N	0.2398 - 0.0003	.2774	----	----	----	----	50	UNCH
2750	----	----	----	----	0.3500N	0.3531 - 0.0006	.3655	----	----	----	----	275	UNCH
3000	----	----	----	----	0.4900N	0.4898 - 0.0009	.4539	----	----	----	----	55	UNCH
4450	----	----	----	----	1.6000N	1.5987 - 0.0022	.8107	----	----	----	----	50	UNCH
5150	----	----	----	----	2.2400N	2.2354 - 0.0025	.8885	----	----	----	----	25	UNCH
5200	----	----	----	----	2.2800N	2.2819 - 0.0025	.8925	----	----	----	----	75	UNCH
TOTAL												560	
JUL20													
2250	----	----	----	----	0.1300N	0.1315 - 0.0003	.1810	----	----	----	----	30	UNCH
2500	----	----	----	----	0.2200N	0.2154 - 0.0003	.2634	----	----	----	----	50	UNCH
2750	----	----	----	----	0.3200N	0.3235 - 0.0005	.3532	----	----	----	----	275	UNCH
3000	----	----	----	----	0.4600N	0.4557 - 0.0009	.4447	----	----	----	----	55	UNCH
4450	----	----	----	----	1.5600N	1.5560 - 0.0023	.8158	----	----	----	----	50	UNCH
5150	----	----	----	----	2.2000N	2.1931 - 0.0025	.8947	----	----	----	----	25	UNCH
5200	----	----	----	----	2.2400N	2.2397 - 0.0025	.8988	----	----	----	----	75	UNCH
TOTAL												560	
AUG20													
2250	----	----	----	----	0.1300N	0.1300 - 0.0002	.1762	----	----	----	----	30	UNCH
2500	----	----	----	----	0.2100N	0.2124 - 0.0003	.2563	----	----	----	----	50	UNCH
2750	----	----	----	----	0.3200N	0.3185 - 0.0005	.3439	----	----	----	----	275	UNCH
3000	----	----	----	----	0.4500N	0.4483 - 0.0009	.4337	----	----	----	----	55	UNCH
4450	----	----	----	----	1.5400N	1.5359 - 0.0023	.8057	----	----	----	----	50	UNCH
5150	----	----	----	----	2.1700N	2.1692 - 0.0026	.8871	----	----	----	----	25	UNCH
5200	----	----	----	----	2.2200N	2.2156 - 0.0026	.8913	----	----	----	----	75	UNCH
TOTAL												560	
SEP20													
2250	----	----	----	----	0.1300N	0.1326 - 0.0002	.1773	----	----	----	----	30	UNCH
2500	----	----	----	----	0.2200N	0.2155 - 0.0003	.2568	----	----	----	----	50	UNCH
2750	----	----	----	----	0.3200N	0.3220 - 0.0005	.3436	----	----	----	----	275	UNCH
3000	----	----	----	----	0.4500N	0.4518 - 0.0010	.4326	----	----	----	----	55	UNCH
4450	----	----	----	----	1.5400N	1.5370 - 0.0023	.8022	----	----	----	----	50	UNCH
5150	----	----	----	----	2.1700N	2.1690 - 0.0026	.8839	----	----	----	----	25	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN PUT		NYMEX NATURAL GAS (EURO) OPTS											
SEP20													
5200	----	----	----	----	2.2200N	2.2153 - 0.0026	.8882	----	----	----	----	75	UNCH
TOTAL												560	
OCT20													
2250	----	----	----	----	0.1300N	0.1305 - 0.0002	.1721	----	----	----	----	30	UNCH
2500	----	----	----	----	0.2100N	0.2118 - 0.0003	.2494	----	----	----	----	50	UNCH
2750	----	----	----	----	0.3200N	0.3161 - 0.0005	.3341	----	----	----	----	275	UNCH
3000	----	----	----	----	0.4400N	0.4435 - 0.0009	.4215	----	----	----	----	55	UNCH
4450	----	----	----	----	1.5200N	1.5156 - 0.0024	.7919	----	----	----	----	50	UNCH
5150	----	----	----	----	2.1500N	2.1438 - 0.0027	.8762	----	----	----	----	25	UNCH
5200	----	----	----	----	2.1900N	2.1899 - 0.0027	.8805	----	----	----	----	75	UNCH
TOTAL												560	
NOV20													
2250	----	----	----	----	0.1200N	0.1220 - 0.0002	.1586	----	----	----	----	30	UNCH
2500	----	----	----	----	0.2000N	0.1988 - 0.0003	.2314	----	----	----	----	50	UNCH
2750	----	----	----	----	0.3000N	0.2978 - 0.0004	.3119	----	----	----	----	275	UNCH
3000	----	----	----	----	0.4200N	0.4192 - 0.0007	.3962	----	----	----	----	55	UNCH
4450	----	----	----	----	1.4600N	1.4621 - 0.0023	.7712	----	----	----	----	50	UNCH
5150	----	----	----	----	2.0900N	2.0826 - 0.0027	.8609	----	----	----	----	25	UNCH
5200	----	----	----	----	2.1300N	2.1283 - 0.0027	.8657	----	----	----	----	75	UNCH
TOTAL												560	
DEC20													
2250	----	----	----	----	0.1000N	0.1041 - 0.0002	.1334	----	----	----	----	30	UNCH
2500	----	----	----	----	0.1700N	0.1718 - 0.0002	.1980	----	----	----	----	50	UNCH
2750	----	----	----	----	0.2600N	0.2606 - 0.0003	.2713	----	----	----	----	275	UNCH
3000	----	----	----	----	0.3700N	0.3705 - 0.0006	.3497	----	----	----	----	55	UNCH
4450	----	----	----	----	1.3600N	1.3559 - 0.0022	.7317	----	----	----	----	50	UNCH
5150	----	----	----	----	1.9600N	1.9610 - 0.0027	.8322	----	----	----	----	25	UNCH
5200	----	----	----	----	2.0100N	2.0058 - 0.0028	.8376	----	----	----	----	75	UNCH
TOTAL												560	
JAN21													
2250	----	----	----	----	0.0700N	0.0731 - 0.0003	.1030	----	----	----	----	30	UNCH
5200	----	----	----	----	1.8800N	1.8786 - 0.0025	.8293	----	----	----	----	100	UNCH
TOTAL												130	
FEB21													
2250	----	----	----	----	0.0800N	0.0782 - 0.0003	.1087	----	----	----	----	30	UNCH
5200	----	----	----	----	1.9100N	1.9042 - 0.0025	.8321	----	----	----	----	100	UNCH
TOTAL												130	
MAR21													
2250	----	----	----	----	0.0900N	0.0875 - 0.0003	.1199	----	----	----	----	30	UNCH
5200	----	----	----	----	1.9600N	1.9582 - 0.0026	.8414	----	----	----	----	100	UNCH
TOTAL												130	
APR21													
2250	----	----	----	----	0.1300N	0.1274 - 0.0004	.1712	----	----	----	----	30	UNCH
5200	----	----	----	----	2.1800N	2.1812 - 0.0029	.8834	----	----	----	----	100	UNCH
TOTAL												130	
MAY21													
2250	----	----	----	----	0.1300N	0.1309 - 0.0004	.1735	----	----	----	----	30	UNCH
5200	----	----	----	----	2.1900N	2.1856 - 0.0030	.8814	----	----	----	----	100	UNCH
TOTAL												130	
JUN21													
2250	----	----	----	----	0.1300N	0.1278 - 0.0004	.1677	----	----	----	----	30	UNCH
5200	----	----	----	----	2.1600N	2.1585 - 0.0030	.8740	----	----	----	----	100	UNCH
TOTAL												130	
JUL21													
2250	----	----	----	----	0.1200N	0.1242 - 0.0005	.1613	----	----	----	----	30	UNCH
5200	----	----	----	----	2.1300N	2.1276 - 0.0030	.8652	----	----	----	----	100	UNCH
TOTAL												130	
AUG21													
2250	----	----	----	----	0.1200N	0.1214 - 0.0004	.1558	----	----	----	----	30	UNCH
5200	----	----	----	----	2.1000N	2.0997 - 0.0030	.8566	----	----	----	----	100	UNCH
TOTAL												130	
SEP21													
2250	----	----	----	----	0.1200N	0.1232 - 0.0005	.1564	----	----	----	----	30	UNCH
5200	----	----	----	----	2.1000N	2.0977 - 0.0030	.8536	----	----	----	----	100	UNCH
TOTAL												130	
OCT21													
2250	----	----	----	----	0.1200N	0.1202 - 0.0004	.1508	----	----	----	----	30	UNCH
5200	----	----	----	----	2.0700N	2.0687 - 0.0030	.8446	----	----	----	----	100	UNCH
TOTAL												130	
NOV21													
2250	----	----	----	----	0.1100N	0.1111 - 0.0005	.1379	----	----	----	----	30	UNCH
5200	----	----	----	----	2.0100N	2.0049 - 0.0038	.8276	----	----	----	----	100	UNCH
TOTAL												130	
DEC21													
2250	----	----	----	----	0.0900N	0.0940 - 0.0009	.1154	----	----	----	----	30	UNCH
5200	----	----	----	----	1.8900N	1.8855 - 0.0068	.7961	----	----	----	----	100	UNCH
TOTAL												130	
JAN23													
5250	----	----	----	----	1.6900N	1.6805 - 0.0110	.7310	----	----	----	----	30	UNCH
5500	----	----	----	----	1.9000N	1.8860 - 0.0119	.7642	----	----	----	----	50	UNCH
TOTAL												80	
FEB23													
5250	----	----	----	----	1.7100N	1.6993 - 0.0111	.7341	----	----	----	----	30	UNCH
5500	----	----	----	----	1.9200N	1.9053 - 0.0119	.7667	----	----	----	----	50	UNCH
TOTAL												80	
MAR23													
5250	----	----	----	----	1.7600N	1.7437 - 0.0114	.7447	----	----	----	----	30	UNCH
5500	----	----	----	----	1.9600N	1.9516 - 0.0121	.7761	----	----	----	----	50	UNCH
TOTAL												80	
APR23													
5250	----	----	----	----	1.9400N	1.9414 - 0.0010	.7945	----	----	----	----	30	UNCH
5500	----	----	----	----	2.1600N	2.1572 - 0.0013	.8206	----	----	----	----	50	UNCH
TOTAL												80	
MAY23													
5250	----	----	----	----	1.9500N	1.9456 - 0.0011	.7935	----	----	----	----	30	UNCH
5500	----	----	----	----	2.1600N	2.1612 - 0.0013	.8196	----	----	----	----	50	UNCH
TOTAL												80	
JUN23													
5250	----	----	----	----	1.9200N	1.9221 - 0.0011	.7856	----	----	----	----	30	UNCH
5500	----	----	----	----	2.1400N	2.1364 - 0.0014	.8123	----	----	----	----	50	UNCH
TOTAL												80	
JUL23													
5250	----	----	----	----	1.9000N	1.8946 - 0.0011	.7763	----	----	----	----	30	UNCH
5500	----	----	----	----	2.1100N	2.1074 - 0.0014	.8037	----	----	----	----	50	UNCH
TOTAL												80	
AUG23													
5250	----	----	----	----	1.8700N	1.8690 - 0.0011	.7676	----	----	----	----	30	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN PUT		NYMEX NATURAL GAS (EURO) OPTS										
AUG23												
5500	----	----	----	----	2.0800N	2.0803 - 0.0014	.7957	----	----	----	----	50 UNCH
TOTAL												80
SEP23												
5250	----	----	----	----	1.8600N	1.8632 - 0.0012	.7637	----	----	----	----	30 UNCH
5500	----	----	----	----	2.0800N	2.0738 - 0.0014	.7920	----	----	----	----	50 UNCH
TOTAL												80
OCT23												
5250	----	----	----	----	1.8300N	1.8319 - 0.0011	.7533	----	----	----	----	30 UNCH
5500	----	----	----	----	2.0400N	2.0406 - 0.0014	.7823	----	----	----	----	50 UNCH
TOTAL												80
NOV23												
5250	----	----	----	----	1.7800N	1.7771 - 0.0025	.7359	----	----	----	----	30 UNCH
5500	----	----	----	----	1.9900N	1.9826 - 0.0029	.7664	----	----	----	----	50 UNCH
TOTAL												80
DEC23												
5250	----	----	----	----	1.6800N	1.6746 - 0.0051	.7039	----	----	----	----	30 UNCH
5500	----	----	----	----	1.8800N	1.8749 - 0.0054	.7364	----	----	----	----	50 UNCH
TOTAL												80
JAN24												
5300	----	----	----	----	1.6300N	1.6198 - 0.0069	.6806	----	----	----	----	60 UNCH
TOTAL												60
FEB24												
5300	----	----	----	----	1.6400N	1.6373 - 0.0069	.6838	----	----	----	----	60 UNCH
TOTAL												60
MAR24												
5300	----	----	----	----	1.6900N	1.6805 - 0.0052	.6947	----	----	----	----	60 UNCH
TOTAL												60
APR24												
5300	----	----	----	----	1.8600N	1.8555 - 0.0021	.7427	----	----	----	----	60 UNCH
TOTAL												60
MAY24												
5300	----	----	----	----	1.8700N	1.8630 - 0.0022	.7427	----	----	----	----	60 UNCH
TOTAL												60
JUN24												
5300	----	----	----	----	1.8400N	1.8418 - 0.0022	.7348	----	----	----	----	60 UNCH
TOTAL												60
JUL24												
5300	----	----	----	----	1.8100N	1.8120 - 0.0023	.7248	----	----	----	----	60 UNCH
TOTAL												60
AUG24												
5300	----	----	----	----	1.7900N	1.7887 - 0.0024	.7164	----	----	----	----	60 UNCH
TOTAL												60
SEP24												
5300	----	----	----	----	1.7800N	1.7822 - 0.0025	.7126	----	----	----	----	60 UNCH
TOTAL												60
OCT24												
5300	----	----	----	----	1.7500N	1.7503 - 0.0025	.7018	----	----	----	----	60 UNCH
TOTAL												60
NOV24												
5300	----	----	----	----	1.7000N	1.6987 - 0.0025	.6849	----	----	----	----	60 UNCH
TOTAL												60
DEC24												
5300	----	----	----	----	1.6100N	1.6058 - 0.0023	.6551	----	----	----	----	60 UNCH
TOTAL												60
ON CALL		NYMEX NATURAL GAS OPTIONS (PHY)										
SEP16												
1950	----	----	0.900B/----	----	0.780N	0.889 + 0.106	.9997	----	----	----	----	10 UNCH
2000	----	----	0.850B/----	----	0.730N	0.839 + 0.106	.9994	----	----	----	----	1 UNCH
2050	----	----	0.800B/----	----	0.680N	0.789 + 0.106	.9988	----	----	----	----	3 UNCH
2100	----	----	0.750B/----	----	0.630N	0.739 + 0.106	.9977	----	----	----	----	2 UNCH
2150	----	----	0.700B/----	----	0.580N	0.690 + 0.106	.9956	----	----	----	----	17 UNCH
2250	----	----	0.600B/----	----	0.490N	0.591 + 0.105	.9849	----	----	----	----	8 UNCH
2300	----	----	0.550B/----	----	0.440N	0.542 + 0.104	.9776	----	----	----	----	80 UNCH
2350	----	----	0.500B/----	----	0.390N	0.493 + 0.102	.9699	----	----	----	----	37 UNCH
2400	----	----	0.450B/----	----	0.350N	0.446 + 0.101	.9509	----	----	----	----	622 UNCH
2450	----	----	0.410B/----	----	0.300N	0.399 + 0.098	.9315	----	----	----	----	55 UNCH
2500	----	----	0.360B/----	----	0.260N	0.354 + 0.095	.9024	----	----	----	----	124 UNCH
2550	----	----	0.330B/----	----	0.220N	0.310 + 0.090	.8685	----	----	----	----	73 UNCH
2600	----	----	0.290B/----	----	0.180N	0.268 + 0.084	.8262	----	----	----	----	472 UNCH
2650	----	----	0.250B/----	----	0.150N	0.229 + 0.077	.7717	----	----	----	----	160 UNCH
2700	0.150	----	0.210B/0.150A	----	0.120N	0.193 + 0.070	.7137	----	----	4	----	538 UNCH
2750	0.100	----	0.180B/0.100	----	0.100N	0.161 + 0.063	.6464	----	----	131	----	1048 + 78
2800	0.090	----	0.150B/0.080	----	0.080N	0.131 + 0.054	.5761	----	----	137	----	1455 + 17
2850	0.080	----	0.120/0.080A	----	0.060N	0.106 + 0.047	.5031	----	----	53	----	937 - 3
2900	0.050	----	0.100/0.050	----	0.040N	0.083 + 0.039	.4298	----	----	288	----	1052 + 225
2950	0.040	----	0.070B/0.040	----	0.030N	0.065 + 0.032	.3606	----	----	101	----	1284 + 59
3000	0.030	----	0.060/0.030	----	0.020N	0.050 + 0.026	.2964	----	----	1363	----	6176 + 456
3050	0.030	----	0.040/0.020A	----	0.020N	0.037 + 0.020	.2363	----	----	100	----	1478 + 46
3100	0.020	----	0.030B/0.020	----	0.010N	0.028 + 0.016	.1879	----	----	244	----	2094 - 2
3150	0.020	----	0.030B/0.020A	----	0.010N	0.021 + 0.012	.1473	----	----	28	----	1009 + 3
3200	0.010	----	0.020B/0.010A	----	0.010N	0.015 + 0.009	.1112	----	----	60	----	1179 - 39
3250	0.010	----	0.010/0.010	----	0.010N	0.011 + 0.006	.0846	----	----	169	----	3745 + 12
3300	0.010	----	0.010B/0.010	----	0.000N	0.008 + 0.005	.0636	----	----	157	----	657 + 120
3350	0.010	----	0.010B/0.010	----	0.000N	0.006 + 0.004	.0486	----	----	9	----	215 + 4
3400	0.000	----	0.010/0.000	----	0.000N	0.004 + 0.002	.0339	----	----	96	----	1168 + 1
3450	----	----	0.000B/----	----	0.000N	0.003 + 0.002	.0258	----	----	----	----	841 UNCH
3500	0.000	----	0.000/0.000	----	0.000N	0.002 + 0.001	.0178	----	----	18	----	1510 - 3
3550	----	----	0.000B/----	----	0.000N	0.001 UNCH	.0096	----	----	----	----	316 UNCH
3600	0.000	----	0.000/0.000	----	0.000N	0.001 UNCH	.0064	----	----	115	----	365 + 101
3650	----	----	----	----	0.000N	0.001 UNCH	.0042	----	----	----	----	453 UNCH
3700	----	----	----	----	0.000N	0.001 UNCH	.0027	----	----	----	----	251 UNCH
3750	----	----	----	----	0.000N	0.001 UNCH	.0017	----	----	----	----	2482 UNCH
3800	----	----	----	----	0.000N	0.001 UNCH	.0010	----	----	----	----	218 UNCH
3850	----	----	----	----	0.000N	0.001 UNCH	.0006	----	----	----	----	22 UNCH
3900	----	----	----	----	0.000N	0.001 UNCH	.0004	----	----	----	----	262 UNCH
3950	----	----	----	----	0.000N	0.001 UNCH	.0002	----	----	----	----	103 UNCH
4000	----	----	----	----	0.000N	0.001 UNCH	.0001	----	----	----	----	1991 UNCH
4050	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	350 UNCH
4100	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	159 UNCH
4150	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	106 UNCH
4200	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	2 UNCH
4250	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	22 UNCH
4400	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	3 UNCH
4500	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	5 UNCH
4550	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	55 UNCH
5000	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	5 UNCH
5050	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	80 UNCH
5500	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	1 UNCH
5550	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	40 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
ON CALL		NYMEX NATURAL GAS OPTIONS (PHY)										
SEP16												
6000	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	5 UNCH
TOTAL										3073		35346 + 1075
OCT16												
2100	----	----	0.800B/----	----	0.690N	0.788 + 0.096	.9687	----	----	----	----	1 UNCH
2150	----	----	0.750B/----	----	0.640N	0.740 + 0.096	.9604	----	----	----	----	1 UNCH
2200	----	----	0.700B/----	----	0.600N	0.692 + 0.094	.9488	----	----	----	----	3 UNCH
2250	----	----	0.660B/----	----	0.550N	0.646 + 0.093	.9369	----	----	----	----	13 UNCH
2300	----	----	0.610B/----	----	0.510N	0.600 + 0.092	.9219	----	----	----	----	471 UNCH
2350	----	----	0.560B/----	----	0.470N	0.555 + 0.090	.9039	----	----	----	----	405 UNCH
2400	----	----	0.520B/----	----	0.420N	0.511 + 0.088	.8832	----	----	----	----	6 UNCH
2450	----	----	0.480B/----	----	0.380N	0.468 + 0.085	.8596	----	----	----	----	21 UNCH
2500	----	----	0.440B/----	----	0.340N	0.427 + 0.083	.8316	----	----	----	----	436 UNCH
2550	----	----	0.400B/----	----	0.310N	0.387 + 0.079	.8013	----	----	----	----	41 UNCH
2600	----	----	0.360B/----	----	0.270N	0.349 + 0.076	.7673	----	----	----	----	260 UNCH
2650	----	----	0.330B/----	----	0.240N	0.313 + 0.072	.7301	----	----	----	----	58 UNCH
2700	0.280	----	0.290B/0.280A	----	0.210N	0.279 + 0.068	.6902	----	----	1	----	624 - 1
2750	0.250	----	0.260B/0.250A	----	0.180N	0.247 + 0.063	.6480	----	----	3	----	492 UNCH
2800	0.160	----	0.230B/0.160	----	0.160N	0.217 + 0.058	.6039	----	----	65	----	305 + 63
2850	0.180	----	0.200B/0.180	----	0.140N	0.190 + 0.054	.5584	----	----	15	----	132 + 5
2900	0.150	----	0.180B/0.150A	----	0.120N	0.165 + 0.049	.5124	----	----	14	----	611 + 14
2950	0.100	----	0.150B/0.100	----	0.100N	0.142 + 0.044	.4662	----	----	59	----	343 + 44
3000	0.090	----	0.130B/0.090	----	0.080N	0.121 + 0.039	.4202	----	----	209	----	1914 + 85
3050	0.110	----	0.110B/0.100A	----	0.070N	0.103 + 0.035	.3760	----	----	30	----	246 + 25
3100	0.090	----	0.090B/0.090A	----	0.060N	0.088 + 0.031	.3349	----	----	35	----	768 UNCH
3150	0.080	----	0.080B/0.070A	----	0.050N	0.074 + 0.027	.2951	----	----	30	----	342 + 25
3200	0.060	----	0.070B/0.060	----	0.040N	0.062 + 0.024	.2582	----	----	73	----	476 + 20
3250	0.040	----	0.060B/0.040A	----	0.030N	0.051 + 0.020	.2229	----	----	85	----	726 - 9
3300	0.030	----	0.050B/0.030	----	0.030N	0.043 + 0.018	.1939	----	----	5	----	210 + 1
3350	0.040	----	0.040/0.040A	----	0.020N	0.035 + 0.015	.1649	----	----	5	----	151 + 5
3400	0.030	----	0.030B/0.030	----	0.020N	0.029 + 0.013	.1411	----	----	25	----	435 + 17
3450	0.020	----	0.030B/0.020	----	0.010N	0.024 + 0.011	.1203	----	----	3	----	159 + 3
3500	0.020	----	0.020/0.020	----	0.010N	0.019 + 0.008	.0994	----	----	229	----	1863 + 52
3550	0.020	----	0.020B/0.020	----	0.010N	0.016 + 0.007	.0852	----	----	3	----	353 + 1
3600	0.010	----	0.010/0.010	----	0.010N	0.013 + 0.006	.0712	----	----	90	----	628 UNCH
3650	0.010	----	0.010/0.010	----	0.010N	0.011 + 0.005	.0611	----	----	2	----	498 UNCH
3700	0.010	----	0.010/0.010	----	0.010N	0.009 + 0.004	.0511	----	----	1	----	72 UNCH
3750	----	----	0.010B/----	----	0.000N	0.007 + 0.003	.0412	----	----	----	----	273 UNCH
3800	----	----	0.010B/----	----	0.000N	0.006 + 0.003	.0355	----	----	----	----	662 UNCH
3850	0.000	----	0.010B/0.000	----	0.000N	0.005 + 0.003	.0300	----	----	1	----	255 + 1
3900	0.000	----	0.000B/*0.000	----	0.000N	0.004 + 0.002	.0246	----	----	2	----	136 UNCH
3950	----	----	0.000B/----	----	0.000N	0.003 + 0.001	.0191	----	----	----	----	128 UNCH
4000	----	----	0.000B/----	----	0.000N	0.003 + 0.002	.0185	----	----	752	----	1104 + 631
4050	0.000	----	0.000/0.000	----	0.000N	0.002 + 0.001	.0131	----	----	1	----	131 + 1
4100	0.000	----	0.000B/*0.000	----	0.000N	0.002 + 0.001	.0127	----	----	1	----	38 UNCH
4150	----	----	----	----	0.000N	0.002 + 0.001	.0124	----	----	----	----	154 UNCH
4200	----	----	----	----	0.000N	0.001 UNCH	.0069	----	----	----	----	10 UNCH
4250	----	----	----	----	0.000N	0.001 UNCH	.0055	----	----	----	----	262 UNCH
4300	----	----	----	----	0.000N	0.001 UNCH	.0043	----	----	----	----	20 UNCH
4400	----	----	----	----	0.000N	0.001 UNCH	.0027	----	----	----	----	100 UNCH
4450	----	----	----	----	0.000N	0.001 UNCH	.0021	----	----	----	----	200 UNCH
4500	----	----	----	----	0.000N	0.001 UNCH	.0017	----	----	----	----	1 UNCH
4650	----	----	----	----	0.000N	0.001 UNCH	.0008	----	----	----	----	40 UNCH
4800	----	----	----	----	0.000N	0.001 UNCH	.0003	----	----	----	----	312 UNCH
5000	----	----	----	----	0.000N	0.001 UNCH	.0001	----	----	----	----	12 UNCH
5100	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	1 UNCH
5500	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	2 UNCH
TOTAL										1739		16905 + 983
NOV16												
2250	----	----	0.810B/----	----	0.720N	0.801 + 0.086	.9420	----	----	----	----	30 UNCH
2300	----	----	0.760B/----	----	0.670N	0.754 + 0.084	.9300	----	----	----	----	4 UNCH
2400	----	----	0.670B/----	----	0.580N	0.664 + 0.081	.9011	----	----	----	----	14 UNCH
2450	----	----	0.630B/----	----	0.540N	0.621 + 0.080	.8842	----	----	----	----	11 UNCH
2500	----	----	0.590B/----	----	0.500N	0.578 + 0.078	.8637	----	----	----	----	9 UNCH
2550	----	----	0.550B/----	----	0.460N	0.537 + 0.076	.8413	----	----	----	----	11 UNCH
2600	----	----	0.510B/----	----	0.420N	0.497 + 0.073	.8172	----	----	----	----	18 UNCH
2650	----	----	0.470B/----	----	0.390N	0.459 + 0.071	.7915	----	----	----	----	80 UNCH
2700	----	----	0.430B/----	----	0.350N	0.422 + 0.068	.7630	----	----	----	----	16 UNCH
2750	----	----	0.400B/----	----	0.320N	0.387 + 0.065	.7324	----	----	----	----	33 UNCH
2800	----	----	0.360B/----	----	0.290N	0.353 + 0.061	.7006	----	----	----	----	125 UNCH
2850	----	----	0.330B/----	----	0.260N	0.321 + 0.058	.6672	----	----	----	----	28 UNCH
2900	----	----	0.300B/----	----	0.240N	0.291 + 0.054	.6324	----	----	----	----	121 UNCH
2950	0.270	----	0.270B/0.270	----	0.210N	0.263 + 0.051	.5968	----	----	1	----	20 UNCH
3000	----	----	0.250B/----	----	0.190N	0.237 + 0.048	.5607	----	----	----	----	201 UNCH
3050	0.220	----	0.220B/0.210A	----	0.170N	0.212 + 0.044	.5243	----	----	1	----	10 + 1
3100	0.200	----	0.200B/0.190A	----	0.150N	0.190 + 0.041	.4882	----	----	5	----	111 + 5
3150	0.170	----	0.180B/0.170	----	0.130N	0.169 + 0.037	.4524	----	----	25	----	27 + 22
3200	0.160	----	0.160/0.150A	----	0.120N	0.151 + 0.034	.4180	----	----	2	----	324 UNCH
3250	0.110	----	0.140B/0.110	----	0.100N	0.133 + 0.030	.3836	----	----	25	----	145 - 1
3300	----	----	0.120B/----	----	0.090N	0.118 + 0.028	.3515	----	----	----	----	127 UNCH
3350	0.110	----	0.110B/0.110A	----	0.080N	0.104 + 0.025	.3205	----	----	3	----	58 + 3
3400	0.090	----	0.100B/0.090	----	0.070N	0.092 + 0.023	.2918	----	----	5	----	36 + 5
3450	----	----	0.080B/----	----	0.060N	0.080 + 0.020	.2631	----	----	----	----	101 UNCH
3500	----	----	0.070B/----	----	0.050N	0.070 + 0.017	.2373	----	----	27	----	493 - 27
3550	----	----	0.070B/----	----	0.050N	0.062 + 0.016	.2148	----	----	----	----	95 UNCH
3600	----	----	0.060B/----	----	0.040N	0.054 + 0.014	.1925	----	----	----	----	143 UNCH
3650	0.050	----	0.050/0.050A	----	0.040N	0.047 + 0.012	.1721	----	----	25	----	142 - 17
3700	0.040	----	0.040B/0.040	----	0.030N	0.041 + 0.011	.1538	----	----	4	----	430 + 4
3750	----	----	0.040B/----	----	0.030N	0.036 + 0.010	.1377	----	----	----	----	457 UNCH
3800	0.030	----	0.030/0.030	----	0.020N	0.032 + 0.010	.1242	----	----	27	----	534 + 12
3850	----	----	0.030B/----	----	0.020N	0.027 + 0.008	.1082	----	----	3	----	248 UNCH
3900	0.020	----	0.030B/0.020	----	0.020N	0.024 + 0.007	.0974	----	----	10	----	66 + 10
3950	----	----	0.020B/----	----	0.020N	0.021 + 0.006	.0867	----	----	----	----	105 UNCH
4000	0.020	----	0.020/0.020	----	0.010N	0.018 + 0.005	.0760	----	----	97	----	1392 + 19
4050	----	----	0.020B/----	----	0.010N	0.016 + 0.005	.0683	----	----	----	----	112 UNCH
4100	----	----	0.010B/----	----	0.010N	0.014 + 0.004	.0606	----	----	----	----	72 UNCH
4150	0.010	----	0.010B/0.010	----	0.010N	0.012 + 0.004	.0530	----	----	1	----	52 + 1
4200	0.010	----	0.010B/0.010	----	0.010N	0.011 + 0.004	.0486	----	----	2	----	34 + 2
4250	----	----	0.010B/----	----	0.010N	0.009 + 0.003	.0410	----	----	----	----	533 UNCH
4300	----	----	0.010B/----	----	0.010N	0.008 + 0.002	.0367	----	----	----	----	32 UNCH
4350	----	----	0.010B/----	----	0.010N	0.007 + 0.002	.0325	----	----	----	----	56 UNCH
4400	----	----	0.010B/----	----	0.000N	0.006 + 0.002	.0283	----	----	----	----	76 UNCH
4500	----	----	0.000B/----	----	0.000N	0.005 + 0.002	.0237	----	----	----	----	128 UNCH
4600	----	----	0.000B/----	----	0.000N	0.004 + 0.002	.0191	----	----	----	----	27 UNCH
4650	----	----	0.000B/----	----	0.000N	0.003 + 0.001	.0150	----	----	----	----	176 UNCH
4750	----	----	----	----	0.000N	0.002 UNCH	.0104	----	----	----	----	1 UNCH
4850	----	----	----	----	0.000N	0.002 + 0.001	.0101	----	----	----	----	100 UNCH
5000	----	----	----	----	0.000N	0.001 UNCH	.0054	----	----	----	----	15 UNCH
5300	----	----	----	----	0.000N	0.001 UNCH	.0021	----	----	----	----	500 UNCH
5500	----	----	----	----	0.000N	0.001 UNCH	.0011	----	----	----	----	7 UNCH
5800	----	----	----	----	0.000N	0.001 UNCH	.0004	----	----	----	----	8 UNCH
6000	----	----	----	----	0.000N	0.001 UNCH	.0002	----	----	----	----	4 UNCH
7000	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	5 UNCH
TOTAL										263		7703 + 39
DEC16												
2450	----	----	0.840B/----	----	0.780N	0.851 + 0.072	.9262	----	----	----	----	8 UNCH
2500	----	----	0.800B/----	----	0.740N	0.807 + 0.072	.9138	----	----	----	----	6 UNCH
2550	----	----	0.760B/----	----	0.690N	0.763 + 0.070	.8996	----	----	----	----	7 UNCH
2600	----	----	0.710B/----	----	0.650N	0.720 + 0.069	.8824	----	----	----	----	9 UNCH
2650	----	----	0.670B/----	----	0.610N	0.678 + 0.067	.8650	----	----	----	----	18 UNCH
2700	----	----	0.630B/----	----	0.570N	0.637 + 0.065	.8462	----	----	----	----	16 UNCH
2800	----	----	0.550B/----	----	0.500N	0.560 + 0.062	.8024	----	----	----	----	18 UNCH
2850	----	----	0.510B/----	----	0.460N	0.523 + 0.060	.7789	----	----	----	----	103 UNCH
2900	----	----	0.480B/----	----	0.430N	0.488 + 0.058	.7543	----	----	----	----	105 UNCH
2950	----	----	0.450B/----	----	0.400N	0.454 + 0.056	.7276	----	----	----	----	12 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
ON CALL		NYMEX NATURAL GAS OPTIONS (PHY)										
DEC16												
3000	----	----	0.410B/----	----	0.370N	0.422 + 0.054	.7008	----	----	----	----	249 UNCH
3050	----	----	0.390B/----	----	0.340N	0.391 + 0.051	.6725	----	----	----	----	79 UNCH
3100	----	----	0.360B/----	----	0.310N	0.362 + 0.049	.6442	----	----	----	----	34 UNCH
3150	----	----	0.340B/----	----	0.290N	0.334 + 0.046	.6150	----	----	----	----	20 UNCH
3200	0.290	----	0.320/0.290	----	0.270N	0.308 + 0.043	.5858	----	----	4	----	83 - 4
3250	----	----	0.290B/----	----	0.240N	0.284 + 0.041	.5565	----	----	----	----	357 UNCH
3300	----	----	0.260B/----	----	0.220N	0.261 + 0.039	.5273	----	----	----	----	42 UNCH
3350	----	----	0.240B/----	----	0.200N	0.239 + 0.036	.4982	----	----	----	----	8 UNCH
3400	0.220	----	0.220/0.220A	----	0.190N	0.219 + 0.034	.4698	----	----	1	----	107 + 1
3450	----	----	0.200B/----	----	0.170N	0.201 + 0.032	.4422	----	----	----	----	3 UNCH
3500	----	----	0.190B/----	----	0.150N	0.184 + 0.030	.4154	----	----	----	----	222 UNCH
3550	----	----	0.170B/----	----	0.140N	0.168 + 0.028	.3892	----	----	----	----	29 UNCH
3600	0.130	----	0.160B/0.130	----	0.130N	0.153 + 0.025	.3637	----	----	3	----	111 - 3
3650	----	----	0.140B/----	----	0.120N	0.140 + 0.024	.3400	----	----	----	----	16 UNCH
3700	----	----	0.130B/----	----	0.110N	0.128 + 0.022	.3173	----	----	----	----	40 UNCH
3750	----	----	0.120B/----	----	0.100N	0.116 + 0.020	.2948	----	----	----	----	112 UNCH
3800	----	----	0.110B/----	----	0.090N	0.106 + 0.018	.2744	----	----	----	----	106 UNCH
3850	----	----	0.100B/----	----	0.080N	0.097 + 0.017	.2554	----	----	----	----	11 UNCH
3900	----	----	0.090B/----	----	0.070N	0.089 + 0.016	.2379	----	----	----	----	42 UNCH
3950	----	----	0.080B/----	----	0.070N	0.081 + 0.014	.2205	----	----	----	----	36 UNCH
4000	----	----	0.070B/----	----	0.060N	0.074 + 0.013	.2046	----	----	----	----	275 UNCH
4050	----	----	0.070B/----	----	0.060N	0.067 + 0.012	.1888	----	----	----	----	7 UNCH
4100	----	----	0.060B/----	----	0.050N	0.061 + 0.010	.1747	----	----	----	----	53 UNCH
4150	----	----	0.060B/----	----	0.050N	0.056 + 0.010	.1622	----	----	----	----	16 UNCH
4200	0.050	----	0.050B/0.050	----	0.040N	0.051 + 0.009	.1499	----	----	8	----	304 + 8
4250	----	----	0.050B/----	----	0.040N	0.047 + 0.008	.1394	----	----	----	----	121 UNCH
4300	0.040	----	0.040B/0.040	----	0.040N	0.043 + 0.008	.1291	----	----	40	----	60 + 33
4350	----	----	0.040B/----	----	0.030N	0.039 + 0.007	.1188	----	----	----	----	20 UNCH
4400	----	----	0.040B/----	----	0.030N	0.036 + 0.007	.1106	----	----	2	----	27 - 2
4450	----	----	0.030B/----	----	0.030N	0.033 + 0.006	.1024	----	----	----	----	3 UNCH
4500	0.030	----	0.030/0.030	----	0.030N	0.030 + 0.005	.0943	----	----	2	----	545 + 1
4550	----	----	0.030B/----	----	0.020N	0.028 + 0.005	.0883	----	----	----	----	40 UNCH
4600	----	----	0.030B/----	----	0.020N	0.026 + 0.005	.0824	----	----	----	----	5 UNCH
4650	----	----	0.020B/----	----	0.020N	0.024 + 0.005	.0766	----	----	----	----	12 UNCH
4700	----	----	0.020B/----	----	0.020N	0.022 + 0.005	.0709	----	----	----	----	45 UNCH
4750	----	----	0.020B/----	----	0.020N	0.020 + 0.004	.0652	----	----	----	----	121 UNCH
4800	----	----	0.020B/----	----	0.020N	0.018 + 0.003	.0595	----	----	----	----	14 UNCH
4850	----	----	0.020B/----	----	0.010N	0.017 + 0.004	.0562	----	----	----	----	44 UNCH
4900	0.020	----	0.020/0.020	----	0.010N	0.016 + 0.004	.0530	----	----	60	----	130 + 36
4950	0.020	----	#0.020/*0.020	----	----	0.014 NEW	.0473	----	----	60	----	60 + 60
5000	----	----	0.010B/----	----	0.010N	0.013 + 0.002	.0441	----	----	----	----	671 UNCH
5100	----	----	0.010B/----	----	0.010N	0.011 + 0.002	.0379	----	----	----	----	514 UNCH
5150	----	----	0.010B/----	----	0.010N	0.010 + 0.002	.0348	----	----	----	----	14 UNCH
5200	----	----	0.010B/----	----	0.010N	0.010 + 0.002	.0343	----	----	----	----	53 UNCH
5300	0.010	----	0.010B/*0.010	----	0.010N	0.008 + 0.001	.0282	----	----	4	----	183 + 4
5500	----	----	0.010B/----	----	0.010N	0.006 + 0.001	.0214	----	----	----	----	3 UNCH
5650	----	----	----	----	0.000N	0.005 + 0.001	.0179	----	----	----	----	70 UNCH
5700	----	----	----	----	0.000N	0.004 UNCH	.0148	----	----	----	----	22 UNCH
5750	----	----	----	----	0.000N	0.004 + 0.001	.0147	----	----	----	----	100 UNCH
5800	----	----	----	----	0.000N	0.004 + 0.001	.0145	----	----	----	----	100 UNCH
6000	----	----	----	----	0.000N	0.003 + 0.001	.0110	----	----	----	----	10 UNCH
6400	----	----	----	----	0.000N	0.002 + 0.001	.0074	----	----	----	----	2 UNCH
6500	----	----	----	----	0.000N	0.001 UNCH	.0040	----	----	----	----	25 UNCH
7000	----	----	----	----	0.000N	0.001 UNCH	.0016	----	----	----	----	10 UNCH
TOTAL										184		5688 + 134
JAN17												
2550	----	----	#0.880B/----	----	0.820N	0.887 + 0.071	.8970	----	----	----	----	10 UNCH
2700	----	----	#0.750B/----	----	0.700N	0.764 + 0.067	.8517	----	----	----	----	11 UNCH
2750	----	----	#0.720B/----	----	0.660N	0.725 + 0.066	.8341	----	----	----	----	24 UNCH
2800	----	----	#0.680B/----	----	0.620N	0.688 + 0.065	.8149	----	----	----	----	35 UNCH
2850	----	----	#0.640B/----	----	0.590N	0.652 + 0.063	.7957	----	----	----	----	16 UNCH
2950	----	----	#0.570B/----	----	0.520N	0.583 + 0.060	.7538	----	----	----	----	10 UNCH
3000	----	----	#0.540B/----	----	0.490N	0.550 + 0.058	.7316	----	----	----	----	82 UNCH
3050	----	----	#0.510B/----	----	0.460N	0.519 + 0.056	.7095	----	----	----	----	132 UNCH
3100	----	----	0.490B/----	----	0.440N	0.489 + 0.054	.6863	----	----	----	----	38 UNCH
3150	----	----	#0.460B/----	----	0.410N	0.461 + 0.052	.6632	----	----	----	----	17 UNCH
3200	----	----	#0.430B/----	----	0.380N	0.434 + 0.050	.6398	----	----	----	----	200 UNCH
3250	----	----	#0.410B/----	----	0.360N	0.408 + 0.048	.6163	----	----	----	----	59 UNCH
3300	----	----	0.390B/----	----	0.340N	0.384 + 0.046	.5929	----	----	----	----	57 UNCH
3350	0.350	----	0.360B/0.350	----	0.320N	0.360 + 0.043	.5695	----	----	4	----	15 UNCH
3400	----	----	0.340B/----	----	0.300N	0.339 + 0.042	.5466	----	----	----	----	25 UNCH
3450	----	----	0.320B/----	----	0.280N	0.318 + 0.040	.5238	----	----	----	----	34 UNCH
3500	0.300	----	0.300B/0.300A	----	0.260N	0.299 + 0.038	.5017	----	----	19	----	90 + 18
3550	----	----	0.280B/----	----	0.250N	0.281 + 0.036	.4800	----	----	----	----	10 UNCH
3600	----	----	0.270B/----	----	0.230N	0.264 + 0.035	.4589	----	----	1	----	20 - 1
3650	----	----	0.250B/----	----	0.220N	0.248 + 0.033	.4383	----	----	----	----	25 UNCH
3700	----	----	0.230B/----	----	0.200N	0.233 + 0.032	.4184	----	----	----	----	25 UNCH
3750	----	----	0.220B/----	----	0.190N	0.219 + 0.030	.3992	----	----	----	----	30 UNCH
3800	----	----	0.210B/----	----	0.180N	0.206 + 0.029	.3808	----	----	----	----	12 UNCH
3900	----	----	0.180B/----	----	0.160N	0.182 + 0.026	.3459	----	----	1	----	22 UNCH
4000	0.160	----	0.160B/0.160	----	0.140N	0.161 + 0.023	.3137	----	----	60	----	87 + 40
4200	----	----	0.130B/----	----	0.110N	0.127 + 0.018	.2580	----	----	----	----	3 UNCH
4250	----	----	0.120B/----	----	0.100N	0.120 + 0.018	.2459	----	----	----	----	29 UNCH
4300	----	----	0.110B/----	----	0.100N	0.113 + 0.016	.2339	----	----	----	----	9 UNCH
4400	----	----	#0.100B/----	----	0.090N	0.101 + 0.015	.2124	----	----	----	----	7 UNCH
4450	0.090	----	#0.100B/*0.090	----	----	0.095 NEW	.2018	----	----	5	----	5 + 5
4500	0.090	----	0.090B/0.090	----	0.080N	0.090 + 0.013	.1924	----	----	5	----	85 + 5
4550	0.090	----	#0.090/*0.090A	----	----	0.085 NEW	.1832	----	----	5	----	5 + 5
4750	0.070	----	0.070B/0.070	----	0.060N	0.069 + 0.011	.1521	----	----	5	----	34 + 5
4900	----	----	0.060B/----	----	0.050N	0.059 + 0.009	.1322	----	----	----	----	20 UNCH
5000	----	----	0.050B/----	----	0.050N	0.053 + 0.008	.1202	----	----	----	----	440 UNCH
5100	----	----	#0.050B/----	----	0.040N	0.048 + 0.007	.1098	----	----	1	----	19 + 1
5200	0.050	----	#0.050/*0.040A	----	----	0.044 NEW	.1012	----	----	22	----	22 + 22
5300	----	----	0.040B/----	----	0.030N	0.039 + 0.006	.0911	----	----	----	----	1 UNCH
5500	----	----	0.030B/----	----	0.030N	0.032 + 0.005	.0760	----	----	----	----	2 UNCH
6000	----	----	0.020B/----	----	0.020N	0.021 + 0.004	.0510	----	----	----	----	66 UNCH
6300	----	----	0.020B/----	----	0.010N	0.016 + 0.003	.0396	----	----	----	----	66 UNCH
8000	0.010	----	#0.010/0.010	----	0.000N	0.004 + 0.001	.0107	----	----	5	----	15 + 5
9000	----	----	----	----	0.000N	0.002 UNCH	.0055	----	----	----	----	10 UNCH
10000	----	----	----	----	0.000N	0.001 UNCH	.0028	----	----	----	----	5 UNCH
TOTAL										133		1929 + 105
FEB17												
2500	----	----	#0.930B/----	----	0.870N	0.939 + 0.066	.8837	----	----	----	----	11 UNCH
2550	----	----	#0.890B/----	----	0.830N	0.899 + 0.066	.8702	----	----	----	----	19 UNCH
2600	----	----	#0.850B/----	----	0.800N	0.859 + 0.064	.8557	----	----	----	----	8 UNCH
2700	----	----	#0.780B/----	----	0.720N	0.783 + 0.061	.8235	----	----	----	----	7 UNCH
2750	----	----	#0.740B/----	----	0.690N	0.747 + 0.060	.8060	----	----	----	----	24 UNCH
2800	----	----	#0.710B/----	----	0.650N	0.712 + 0.059	.7880	----	----	----	----	14 UNCH
2850	----	----	#0.670B/----	----	0.620N	0.678 + 0.057	.7695	----	----	----	----	15 UNCH
2900	----	----	#0.640B/----	----	0.590N	0.645 + 0.055	.7506	----	----	----	----	7 UNCH
3000	----	----	#0.580B/----	----	0.530N	0.583 + 0.052	.7113	----	----	----	----	24 UNCH
3050	----	----	#0.550B/----	----	0.500N	0.554 + 0.050	.6911	----	----	----	----	65 UNCH
3100	----	----	#0.520B/----	----	0.480N	0.527 + 0.049	.6708	----	----	----	----	11 UNCH
3150	----	----	#0.500B/----	----	0.450N	0.500 + 0.047	.6504	----	----	----	----	49 UNCH
3200	----	----	#0.470B/----	----	0.430N	0.475 + 0.046	.6299	----	----	----	----	76 UNCH
3250	----	----	#0.450B/----	----	0.410N	0.451 + 0.044	.6095	----	----	----	----	39 UNCH
3300	----	----	#0.430B/----	----	0.390N	0.428 + 0.043	.5893	----	----	----	----	31 UNCH
3350	----	----	0.400B/----	----	0.370N	0.406 + 0.041	.5693	----	----	----	----	14 UNCH
3400	----	----	#0.380B/----	----	0.350N	0.385 + 0.039	.5494	----	----	----	----	1 UNCH
3450	----	----	#0.360B/----	----	0.330N	0.366 + 0.038	.5301	----	----	----	----	3 UNCH
3500	----	----	0.350B/----	----	0.310N	0.347 + 0.036	.5110	----	----	----	----	75 UNCH
3650	----	----	#0.300B/----	----	0.270N	0.297 + 0.031	.4565	----	----	----	----	3 UNCH
3800	----	----	#0.250B/----	----	0.230N	0.255 + 0.027	.4067	----	----	----	----	69 UNCH
4000	----	----	0.210B/----	----	0.190N	0.208 + 0.023	.3470	----	----	----	----	4 UNCH
4200	----	----	#0.170B/----	----	0.150N	0.171 + 0.019	.2960	----	----	----	----	165 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
ON CALL		NYMEX NATURAL GAS OPTIONS (PHY)										
FEB17												
4250	----	----	#0.160B/----	----	0.150N	0.163 + 0.018	.2845	----	----	----	----	24 UNCH
4300	----	----	#0.150B/----	----	0.140N	0.156 + 0.018	.2739	----	----	----	----	9 UNCH
4500	----	----	#0.130B/----	----	0.110N	0.129 + 0.015	.2335	----	----	----	----	14 UNCH
4700	----	----	#0.110B/----	----	0.100N	0.108 + 0.013	.2002	----	----	----	----	1 UNCH
4750	0.100	----	#0.100B/0.100	----	0.090N	0.103 + 0.012	.1923	----	----	12	----	54 + 12
5000	0.080	----	0.080/0.080	----	0.070N	0.084 + 0.011	.1602	----	----	20	----	38 UNCH
5100	----	----	#0.080B/----	----	0.070N	0.077 + 0.010	.1484	----	----	----	----	2 UNCH
5150	----	----	0.070B/----	----	0.060N	0.074 + 0.010	.1431	----	----	----	----	5 UNCH
5500	----	----	#0.060B/----	----	0.050N	0.056 + 0.008	.1113	----	----	----	----	1 UNCH
6000	----	----	0.040B/----	----	0.030N	0.039 + 0.007	.0797	----	----	----	----	232 UNCH
6500	----	----	----	----	0.020N	0.027 + 0.005	.0568	----	----	----	----	27 UNCH
8000	----	----	----	----	0.010N	0.010 + 0.003	.0225	----	----	----	----	10 UNCH
9000	----	----	----	----	0.000N	0.006 + 0.002	.0137	----	----	----	----	20 UNCH
10000	----	----	----	----	0.000N	0.004 + 0.002	.0092	----	----	----	----	15 UNCH
11000	----	----	----	----	0.000N	0.002 + 0.001	.0048	----	----	----	----	5 UNCH
TOTAL										32		1191 + 12
MAR17												
2500	----	----	----	----	0.860N	0.915 + 0.059	.8572	----	----	----	----	7 UNCH
2650	----	----	----	----	0.750N	0.805 + 0.058	.8109	----	----	----	----	27 UNCH
2700	----	----	----	----	0.710N	0.770 + 0.057	.7943	----	----	----	----	7 UNCH
2750	----	----	----	----	0.680N	0.736 + 0.056	.7772	----	----	----	----	12 UNCH
2800	----	----	----	----	0.650N	0.703 + 0.054	.7602	----	----	----	----	18 UNCH
2900	----	----	----	----	0.590N	0.641 + 0.053	.7238	----	----	----	----	6 UNCH
3000	----	----	----	----	0.530N	0.583 + 0.049	.6865	----	----	----	----	70 UNCH
3050	----	----	----	----	0.510N	0.556 + 0.047	.6678	----	----	----	----	9 UNCH
3100	----	----	----	----	0.490N	0.530 + 0.045	.6488	----	----	----	----	8 UNCH
3150	----	----	----	----	0.460N	0.505 + 0.042	.6300	----	----	----	----	49 UNCH
3200	----	----	----	----	0.440N	0.482 + 0.041	.6112	----	----	----	----	27 UNCH
3250	----	----	----	----	0.420N	0.460 + 0.040	.5926	----	----	----	----	82 UNCH
3300	----	----	----	----	0.400N	0.439 + 0.038	.5742	----	----	----	----	21 UNCH
3350	----	----	----	----	0.380N	0.419 + 0.037	.5561	----	----	----	----	29 UNCH
3400	----	----	----	----	0.360N	0.400 + 0.036	.5384	----	----	----	----	19 UNCH
3450	----	----	----	----	0.350N	0.382 + 0.035	.5210	----	----	----	----	3 UNCH
3500	----	----	----	----	0.330N	0.365 + 0.034	.5041	----	----	----	----	77 UNCH
3650	----	----	----	----	0.290N	0.318 + 0.030	.4555	----	----	----	----	3 UNCH
3750	----	----	----	----	0.260N	0.290 + 0.027	.4250	----	----	----	----	1 UNCH
3800	----	----	----	----	0.250N	0.278 + 0.027	.4109	----	----	----	----	4 UNCH
4000	----	----	----	----	0.210N	0.232 + 0.022	.3569	----	----	----	----	641 UNCH
4200	----	----	----	----	0.180N	0.196 + 0.020	.3109	----	----	----	----	2 UNCH
4250	----	----	----	----	0.170N	0.188 + 0.019	.3003	----	----	----	----	5 UNCH
4300	----	----	----	----	0.160N	0.180 + 0.018	.2898	----	----	----	----	3 UNCH
4500	----	----	----	----	0.140N	0.153 + 0.015	.2527	----	----	----	----	35 UNCH
4750	----	----	----	----	0.110N	0.126 + 0.012	.2137	----	----	----	----	17 UNCH
5000	----	----	----	----	0.100N	0.105 + 0.010	.1819	----	----	----	----	96 UNCH
5250	----	----	----	----	0.080N	0.088 + 0.009	.1554	----	----	----	----	66 UNCH
5500	----	----	----	----	0.070N	0.075 + 0.009	.1342	----	----	----	----	2 UNCH
5750	----	----	----	----	0.060N	0.063 + 0.008	.1148	----	----	----	----	5 UNCH
6000	----	----	----	----	0.050N	0.054 + 0.007	.0996	----	----	----	----	15 UNCH
6500	----	----	----	----	0.030N	0.039 + 0.005	.0741	----	----	----	----	2 UNCH
7000	----	----	----	----	0.030N	0.029 + 0.004	.0564	----	----	----	----	1 UNCH
9000	----	----	----	----	0.010N	0.009 + 0.001	.0191	----	----	----	----	10 UNCH
10000	0.010	----	0.010/0.010	----	0.010N	0.005 UNCH	.0111	----	----	5	----	41 + 5
TOTAL										5		1420 + 5
APR17												
2600	----	----	----	----	0.550N	0.590 + 0.039	.7777	----	----	----	----	28 UNCH
2700	----	----	----	----	0.490N	0.523 + 0.037	.7330	----	----	----	----	22 UNCH
2800	----	----	----	----	0.430N	0.461 + 0.034	.6859	----	----	----	----	2 UNCH
2950	----	----	----	----	0.350N	0.379 + 0.031	.6124	----	----	----	----	46 UNCH
3000	----	----	----	----	0.330N	0.354 + 0.029	.5876	----	----	----	----	25 UNCH
3050	----	----	----	----	0.300N	0.331 + 0.028	.5629	----	----	----	----	11 UNCH
3350	----	----	----	----	0.200N	0.221 + 0.020	.4246	----	----	----	----	1 UNCH
3400	----	----	----	----	0.190N	0.206 + 0.018	.4034	----	----	----	----	1 UNCH
3500	----	----	----	----	0.170N	0.181 + 0.016	.3649	----	----	----	----	6 UNCH
4000	----	----	----	----	0.090N	0.097 + 0.011	.2183	----	----	----	----	66 UNCH
4050	----	----	----	----	0.080N	0.091 + 0.010	.2069	----	----	----	----	10 UNCH
4150	----	----	----	----	0.070N	0.081 + 0.009	.1870	----	----	----	----	5 UNCH
4300	----	----	----	----	0.060N	0.068 + 0.008	.1606	----	----	----	----	59 UNCH
4350	----	----	----	----	0.060N	0.065 + 0.009	.1538	----	----	----	----	10 UNCH
4500	----	----	----	----	0.050N	0.055 + 0.008	.1326	----	----	----	----	2 UNCH
4550	----	----	----	----	0.050N	0.052 + 0.007	.1261	----	----	----	----	9 UNCH
5000	----	----	----	----	0.030N	0.033 + 0.005	.0832	----	----	----	----	17 UNCH
5050	----	----	----	----	0.030N	0.031 + 0.004	.0788	----	----	----	----	10 UNCH
5350	0.020	----	#0.020/*0.020	----	----	0.023 NEW	.0599	----	----	10	----	10 + 10
5500	----	----	----	----	0.020N	0.020 + 0.003	.0525	----	----	----	----	1 UNCH
6050	0.010	----	#0.010/*0.010	----	----	0.012 NEW	.0326	----	----	10	----	10 + 10
6150	----	----	----	----	0.010N	0.011 + 0.001	.0301	----	----	----	----	5 UNCH
6350	0.010	----	#0.010/*0.010	----	----	0.010 NEW	.0271	----	----	10	----	10 + 10
7500	----	----	----	----	0.000N	0.004 + 0.001	.0114	----	----	----	----	5 UNCH
8000	----	----	----	----	0.000N	0.003 + 0.001	.0086	----	----	----	----	5 UNCH
TOTAL										30		376 + 30
MAY17												
2950	----	----	----	----	0.340N	0.369 + 0.027	.5986	----	----	----	----	27 UNCH
3000	----	----	----	----	0.320N	0.345 + 0.026	.5742	----	----	----	----	14 UNCH
3050	----	----	----	----	0.300N	0.322 + 0.025	.5499	----	----	----	----	3 UNCH
3250	----	----	----	----	0.220N	0.244 + 0.021	.4562	----	----	----	----	830 UNCH
3300	----	----	----	----	0.210N	0.227 + 0.020	.4339	----	----	----	----	1 UNCH
3400	----	----	----	----	0.180N	0.197 + 0.018	.3915	----	----	----	----	1 UNCH
3500	----	----	----	----	0.150N	0.170 + 0.016	.3514	----	----	----	----	6 UNCH
4000	----	----	----	----	0.070N	0.084 + 0.010	.2000	----	----	----	----	8 UNCH
4300	----	----	----	----	0.050N	0.057 + 0.008	.1432	----	----	----	----	4 UNCH
4550	----	----	----	----	0.040N	0.043 + 0.006	.1110	----	----	----	----	1 UNCH
5000	----	----	----	----	0.020N	0.027 + 0.005	.0721	----	----	----	----	6 UNCH
5500	----	----	----	----	0.010N	0.016 + 0.002	.0445	----	----	----	----	1 UNCH
TOTAL												902
JUN17												
2950	----	----	----	----	0.370N	0.395 + 0.024	.6130	----	----	----	----	2 UNCH
3000	----	----	----	----	0.350N	0.371 + 0.024	.5894	----	----	----	----	12 UNCH
3050	----	----	----	----	0.330N	0.347 + 0.022	.5658	----	----	----	----	6 UNCH
3100	----	----	----	----	0.300N	0.325 + 0.021	.5424	----	----	----	----	6 UNCH
3400	----	----	----	----	0.200N	0.217 + 0.017	.4106	----	----	----	----	1 UNCH
3500	----	----	----	----	0.170N	0.188 + 0.014	.3704	----	----	----	----	6 UNCH
4000	----	----	----	----	0.090N	0.095 + 0.010	.2162	----	----	----	----	8 UNCH
4300	----	----	----	----	0.060N	0.064 + 0.008	.1550	----	----	----	----	4 UNCH
5000	----	----	----	----	0.020N	0.026 + 0.004	.0706	----	----	----	----	51 UNCH
5500	----	----	----	----	0.010N	0.015 + 0.003	.0426	----	----	----	----	1 UNCH
TOTAL												97
JUL17												
2900	----	----	----	----	0.430N	0.450 + 0.024	.6481	----	----	----	----	3 UNCH
3000	----	----	----	----	0.380N	0.399 + 0.023	.6029	----	----	----	----	69 UNCH
3050	----	----	----	----	0.350N	0.375 + 0.022	.5802	----	----	----	----	5 UNCH
3100	----	----	----	----	0.330N	0.352 + 0.021	.5577	----	----	----	----	3 UNCH
3250	----	----	----	----	0.270N	0.291 + 0.019	.4918	----	----	----	----	1 UNCH
3300	----	----	----	----	0.260N	0.273 + 0.018	.4706	----	----	----	----	8 UNCH
3350	----	----	----	----	0.240N	0.256 + 0.017	.4499	----	----	----	----	2 UNCH
3400	----	----	----	----	0.220N	0.239 + 0.016	.4292	----	----	----	----	1 UNCH
3500	----	----	----	----	0.200N	0.210 + 0.015	.3905	----	----	----	----	5 UNCH
4000	----	----	----	----	0.100N	0.109 + 0.010	.2347	----	----	----	----	6 UNCH
4300	----	----	----	----	0.070N	0.075 + 0.008	.1717	----	----	----	----	3 UNCH
5500	----	----	----	----	0.020N	0.019 + 0.002	.0509	----	----	----	----	1 UNCH
TOTAL												107
AUG17												
2900	----	----	----	----	0.440N	0.466 + 0.023	.6503	----	----	----	----	3 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
ON CALL		NYMEX NATURAL GAS OPTIONS (PHY)										
AUG17												
3000	----	----	----	----	0.390N	0.415 + 0.022	.6066	----	----	----	----	1 UNCH
3050	----	----	----	----	0.370N	0.391 + 0.022	.5847	----	----	----	----	5 UNCH
3100	----	----	----	----	0.350N	0.368 + 0.021	.5630	----	----	----	----	3 UNCH
3350	----	----	----	----	0.250N	0.270 + 0.017	.4581	----	----	----	----	10 UNCH
3400	----	----	----	----	0.240N	0.254 + 0.016	.4385	----	----	----	----	2 UNCH
3500	----	----	----	----	0.210N	0.224 + 0.015	.4006	----	----	----	----	5 UNCH
4000	----	----	----	----	0.110N	0.120 + 0.010	.2472	----	----	----	----	6 UNCH
4300	----	----	----	----	0.080N	0.085 + 0.009	.1851	----	----	----	----	3 UNCH
5500	----	----	----	----	0.020N	0.022 + 0.003	.0567	----	----	----	----	1 UNCH
TOTAL												39
SEP17												
2750	----	----	----	----	0.530N	0.552 + 0.024	.7030	----	----	----	----	5 UNCH
2900	----	----	----	----	0.450N	0.468 + 0.021	.6406	----	----	----	----	3 UNCH
3000	----	----	----	----	0.400N	0.418 + 0.020	.5986	----	----	----	----	2 UNCH
3050	----	----	----	----	0.380N	0.395 + 0.020	.5776	----	----	----	----	5 UNCH
3100	----	----	----	----	0.350N	0.373 + 0.019	.5568	----	----	----	----	3 UNCH
3350	----	----	----	----	0.260N	0.278 + 0.016	.4569	----	----	----	----	3 UNCH
3400	----	----	----	----	0.250N	0.262 + 0.016	.4381	----	----	----	----	1 UNCH
3500	----	----	----	----	0.220N	0.232 + 0.014	.4016	----	----	----	----	5 UNCH
4000	----	----	----	----	0.120N	0.129 + 0.010	.2549	----	----	----	----	6 UNCH
4300	----	----	----	----	0.080N	0.093 + 0.009	.1939	----	----	----	----	3 UNCH
5000	----	----	----	----	0.040N	0.045 + 0.006	.1032	----	----	----	----	1 UNCH
TOTAL												37
OCT17												
2850	----	----	----	----	0.500N	0.517 + 0.020	.6675	----	----	----	----	5 UNCH
2950	----	----	----	----	0.450N	0.465 + 0.020	.6270	----	----	----	----	3 UNCH
3000	----	----	----	----	0.420N	0.440 + 0.019	.6067	----	----	----	----	7 UNCH
3050	----	----	----	----	0.400N	0.417 + 0.019	.5865	----	----	----	----	8 UNCH
3100	----	----	----	----	0.380N	0.394 + 0.017	.5662	----	----	----	----	8 UNCH
3350	----	----	----	----	0.280N	0.297 + 0.015	.4689	----	----	----	----	1 UNCH
3400	----	----	----	----	0.270N	0.281 + 0.015	.4508	----	----	----	----	1 UNCH
3500	----	----	----	----	0.240N	0.250 + 0.013	.4150	----	----	----	----	5 UNCH
3550	----	----	----	----	0.220N	0.236 + 0.013	.3979	----	----	----	----	100 UNCH
3750	----	----	----	----	0.180N	0.187 + 0.010	.3345	----	----	----	----	10 UNCH
4000	----	----	----	----	0.130N	0.143 + 0.009	.2698	----	----	----	----	6 UNCH
4300	----	----	----	----	0.100N	0.104 + 0.008	.2074	----	----	----	----	3 UNCH
TOTAL												157
NOV17												
3000	----	----	----	----	0.470N	0.484 + 0.019	.6271	----	----	----	----	3 UNCH
3400	----	----	----	----	0.300N	0.318 + 0.015	.4767	----	----	----	----	1 UNCH
3500	----	----	----	----	0.270N	0.285 + 0.013	.4417	----	----	----	----	5 UNCH
4000	----	----	----	----	0.160N	0.164 + 0.008	.2926	----	----	----	----	6 UNCH
4300	----	----	----	----	0.110N	0.118 + 0.006	.2251	----	----	----	----	3 UNCH
TOTAL												18
DEC17												
3000	----	----	----	----	0.570N	0.586 + 0.018	.6710	----	----	----	----	20 UNCH
3200	----	----	----	----	0.470N	0.487 + 0.018	.6000	----	----	----	----	3 UNCH
3400	----	----	----	----	0.390N	0.403 + 0.017	.5305	----	----	----	----	1 UNCH
3500	----	----	----	----	0.350N	0.365 + 0.015	.4967	----	----	----	----	17 UNCH
4000	----	----	----	----	0.220N	0.231 + 0.010	.3530	----	----	----	----	6 UNCH
4300	----	----	----	----	0.170N	0.178 + 0.008	.2863	----	----	----	----	3 UNCH
5000	----	----	----	----	0.100N	0.103 + 0.004	.1794	----	----	----	----	10 UNCH
5500	----	----	----	----	0.070N	0.072 + 0.003	.1307	----	----	----	----	1 UNCH
6000	----	----	----	----	0.050N	0.051 + 0.003	.0960	----	----	----	----	6 UNCH
TOTAL												67
JAN18												
3300	----	----	----	----	0.510N	0.525 + 0.017	.6008	----	----	----	----	3 UNCH
TOTAL												3
FEB18												
3300	----	----	----	----	0.500N	0.518 + 0.016	.5904	----	----	----	----	3 UNCH
4400	----	----	----	----	0.220N	0.231 + 0.007	.3196	----	----	----	----	2 UNCH
TOTAL												5
MAR18												
3300	----	----	----	----	0.480N	0.491 + 0.014	.5662	----	----	----	----	3 UNCH
4500	----	----	----	----	0.210N	0.212 + 0.006	.2953	----	----	----	----	12 UNCH
TOTAL												15
APR18												
3500	----	----	----	----	0.160N	0.168 + 0.004	.3262	----	----	----	----	17 UNCH
3600	----	----	----	----	0.150N	0.150 + 0.004	.2978	----	----	----	----	19 UNCH
3650	----	----	----	----	0.140N	0.142 + 0.004	.2847	----	----	----	----	10 UNCH
3800	----	----	----	----	0.120N	0.120 + 0.003	.2479	----	----	----	----	4 UNCH
4000	----	----	----	----	0.090N	0.096 + 0.002	.2059	----	----	----	----	20 UNCH
4100	----	----	----	----	0.080N	0.086 + 0.002	.1876	----	----	----	----	2 UNCH
4500	----	----	----	----	0.060N	0.057 + 0.001	.1311	----	----	----	----	20 UNCH
TOTAL												92
MAY18												
4000	----	----	----	----	0.090N	0.093 + 0.001	.2004	----	----	----	----	45 UNCH
4500	----	----	----	----	0.060N	0.056 + 0.001	.1289	----	----	----	----	103 UNCH
TOTAL												148
ON PUT		NYMEX NATURAL GAS OPTIONS (PHY)										
SEP16												
1100	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	31 UNCH
1150	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	3 UNCH
1200	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	20 UNCH
1250	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	110 UNCH
1300	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	56 UNCH
1350	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	300 UNCH
1400	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	220 UNCH
1450	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	24 UNCH
1500	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	536 UNCH
1550	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	253 UNCH
1600	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	290 UNCH
1650	0.000	----	0.000/0.000	----	0.000N	0.001 UNCH	----	----	----	2	----	386 UNCH
1700	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	593 UNCH
1750	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	840 UNCH
1800	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	1253 UNCH
1850	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	616 UNCH
1900	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	1548 UNCH
1950	----	----	----	----	0.000N	0.001 UNCH	.0002	----	----	----	----	1052 UNCH
2000	----	----	----	----	0.000N	0.001 UNCH	.0005	----	----	1	----	2369 - 1
2050	----	----	----	----	0.000N	0.001 UNCH	.0011	----	----	----	----	1427 UNCH
2100	----	----	----	----	0.000N	0.001 UNCH	.0022	----	----	5	----	672 UNCH
2150	0.000	----	0.000/0.000	----	0.000N	0.001 UNCH	.0044	----	----	10	----	1157 UNCH
2200	0.000	----	0.000/0.000A	----	0.000N	0.001 - 0.001	.0080	----	----	5	----	2165 + 4
2250	0.000	----	0.000/*0.000	----	0.000N	0.002 - 0.001	.0150	----	----	154	----	2621 + 36
2300	0.000	----	0.000/*0.000	----	0.010N	0.003 - 0.002	.0223	----	----	673	----	1933 + 565
2350	0.000	----	0.010/*0.000	----	0.010N	0.004 - 0.004	.0301	----	----	254	----	1208 + 70
2400	0.010	----	0.010B/*0.010	----	0.010N	0.007 - 0.005	.0490	----	----	15	----	1684 - 3
2450	0.020	----	0.020/*0.010A	----	0.020N	0.010 - 0.008	.0684	----	----	128	----	749 - 56
2500	0.020	----	0.020B/*0.010	----	0.030N	0.015 - 0.012	.0975	----	----	726	----	4721 + 116
2550	0.020	----	0.020/*0.020	----	0.040N	0.021 - 0.016	.1314	----	----	143	----	888 - 89
2600	0.040	----	0.040/*0.030	----	0.050N	0.029 - 0.022	.1737	----	----	543	----	1823 - 65
2650	0.060	----	0.060/*0.040A	----	0.070N	0.041 - 0.028	.2282	----	----	233	----	1128 + 17
2700	0.080	----	0.080/*0.050	----	0.090N	0.054 - 0.036	.2862	----	----	185	425	1181 - 431
2750	0.090	----	0.090B/0.060A	----	0.120N	0.072 - 0.043	.3535	----	----	216	----	978 + 101
2800	0.110	----	0.110/0.080	----	0.140N	0.092 - 0.052	.4238	----	----	370	----	609 + 82
2850	0.140	----	0.150B/0.110A	----	0.180N	0.117 - 0.059	.4968	----	----	142	----	520 - 16
2900	0.150	----	0.160B/0.130A	----	0.210N	0.144 - 0.067	.5701	----	----	102	----	701 + 94

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
ON PUT		NYMEX NATURAL GAS OPTIONS (PHY)										
SEP16												
2950	0.190	----	0.190B/0.160A	----	0.250N	0.176 - 0.074	.6394	----	----	3	----	64 UNCH
3000	----	----	----/0.200A	----	0.290N	0.211 - 0.080	.7035	----	----	----	----	126 UNCH
3050	----	----	----/0.230A	----	0.330N	0.248 - 0.086	.7636	----	----	----	----	113 UNCH
3100	----	----	----/0.270A	----	0.380N	0.289 - 0.090	.8120	----	----	----	----	5 UNCH
3150	----	----	----/0.310A	----	0.430N	0.331 - 0.095	.8526	----	----	----	----	1 UNCH
3250	----	----	----/0.420A	----	0.520N	0.422 - 0.099	.9153	----	----	----	----	2 UNCH
3300	----	----	----/0.460A	----	0.570N	0.469 - 0.101	.9363	----	----	----	----	2 UNCH
3500	----	----	----/0.660A	----	0.770N	0.663 - 0.105	.9821	----	----	----	----	231 UNCH
4000	----	----	----/1.150A	----	1.270N	1.161 - 0.106	.9998	----	----	----	----	16 UNCH
5100	----	----	----	----	2.370N	2.261 - 0.106	1.0000	----	----	----	----	1 UNCH
TOTAL										3910	425	37226 + 424
OCT16												
1100	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	2 UNCH
1250	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	10 UNCH
1300	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	44 UNCH
1350	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	140 UNCH
1400	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	62 UNCH
1450	----	----	----	----	0.000N	0.001 UNCH	.0001	----	----	----	----	162 UNCH
1500	----	----	----	----	0.000N	0.001 UNCH	.0002	----	----	----	----	1076 UNCH
1550	----	----	----	----	0.000N	0.001 UNCH	.0003	----	----	----	----	213 UNCH
1600	----	----	----	----	0.000N	0.001 UNCH	.0007	----	----	----	----	712 UNCH
1650	----	----	----	----	0.000N	0.001 UNCH	.0012	----	----	----	----	836 UNCH
1700	----	----	----	----	0.000N	0.001 UNCH	.0020	----	----	----	----	148 UNCH
1750	----	----	----	----	0.000N	0.001 UNCH	.0032	----	----	1	----	1448 + 1
1800	----	----	----	----	0.000N	0.001 UNCH	.0050	----	----	----	----	196 UNCH
1850	----	----	----	----	0.000N	0.002 UNCH	.0092	----	----	----	----	246 UNCH
1900	0.000	----	0.000/0.000	----	0.000N	0.002 - 0.001	.0097	----	----	8	----	964 - 3
1950	----	----	----/0.000A	----	0.000N	0.003 - 0.001	.0140	----	----	----	----	747 UNCH
2000	0.000	----	0.000/*0.000	----	0.010N	0.004 - 0.001	.0185	----	----	465	----	2375 + 309
2050	----	----	----/0.010A	----	0.010N	0.005 - 0.002	.0231	----	----	----	----	439 UNCH
2100	0.010	----	0.010/0.010	----	0.010N	0.007 - 0.002	.0312	----	----	4	----	1289 UNCH
2150	0.010	----	0.010/0.010	----	0.010N	0.009 - 0.003	.0395	----	----	45	----	547 + 25
2200	0.020	----	0.020/0.010	----	0.020N	0.012 - 0.003	.0511	----	----	86	----	2282 UNCH
2250	0.020	----	0.020/*0.010	----	0.020N	0.015 - 0.005	.0630	----	----	308	----	4252 + 26
2300	0.020	----	0.020B/0.020	----	0.030N	0.019 - 0.006	.0780	----	----	102	----	952 + 32
2350	0.020	----	0.020B/0.020	----	0.030N	0.024 - 0.008	.0960	----	----	4	----	898 + 3
2400	0.030	----	0.030/0.030A	----	0.040N	0.030 - 0.010	.1168	----	----	57	----	2815 + 50
2450	0.040	----	0.040/*0.030	----	0.050N	0.037 - 0.013	.1403	----	----	212	----	446 + 185
2500	0.060	----	0.060B/0.040	----	0.060N	0.046 - 0.015	.1683	----	----	362	----	2470 + 51
2550	----	----	----/0.050A	----	0.080N	0.056 - 0.019	.1986	----	----	5	----	308 UNCH
2600	0.080	----	0.080/0.060A	----	0.090N	0.068 - 0.022	.2326	----	----	207	----	942 - 7
2650	0.090	----	0.100B/0.080	----	0.110N	0.082 - 0.026	.2698	----	----	41	----	831 + 27
2700	0.100	----	0.100/0.090A	----	0.130N	0.098 - 0.030	.3097	----	----	48	----	518 + 33
2750	0.120	----	0.120B/0.110A	----	0.150N	0.116 - 0.035	.3519	----	----	95	----	452 + 1
2800	0.150	----	0.150/0.130A	----	0.180N	0.136 - 0.040	.3960	----	----	62	----	744 + 18
2850	0.180	----	0.180/0.150A	----	0.200N	0.159 - 0.044	.4415	----	----	118	----	243 + 46
2900	0.180	----	0.180B/0.170A	----	0.230N	0.184 - 0.049	.4875	----	----	20	----	117 - 6
2950	0.220	----	0.220B/0.200A	----	0.270N	0.211 - 0.054	.5338	----	----	16	----	18 + 16
3000	0.230	----	0.240B/0.230A	----	0.300N	0.240 - 0.059	.5797	----	----	4	----	18 + 4
3050	----	----	----/0.260A	----	0.340N	0.272 - 0.063	.6239	----	----	----	----	9 UNCH
3100	----	----	----/0.290A	----	0.370N	0.306 - 0.067	.6650	----	----	----	----	2 UNCH
3250	----	----	----/0.410A	----	0.500N	0.420 - 0.078	.7770	----	----	----	----	2 UNCH
3300	----	----	----/0.450A	----	0.540N	0.461 - 0.081	.8060	----	----	----	----	2 UNCH
4000	----	----	----	----	1.220N	1.121 - 0.097	.9814	----	----	----	----	10 UNCH
TOTAL										2270		29987 + 811
NOV16												
1300	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	10 UNCH
1500	----	----	----	----	0.000N	0.001 UNCH	.0004	----	----	----	----	446 UNCH
1550	----	----	----	----	0.000N	0.001 UNCH	.0007	----	----	----	----	302 UNCH
1600	----	----	----	----	0.000N	0.001 UNCH	.0011	----	----	----	----	100 UNCH
1650	----	----	----	----	0.000N	0.001 UNCH	.0018	----	----	----	----	20 UNCH
1700	----	----	----	----	0.000N	0.001 UNCH	.0028	----	----	----	----	350 UNCH
1750	----	----	----	----	0.000N	0.001 - 0.001	.0043	----	----	----	----	465 UNCH
1800	0.000	----	0.000/*0.000	----	0.000N	0.002 - 0.001	.0078	----	----	10	----	62 + 10
1850	0.000	----	0.000/0.000	----	0.000N	0.002 - 0.002	.0082	----	----	140	----	60 - 105
1900	----	----	----/0.000A	----	0.010N	0.003 - 0.002	.0117	----	----	----	----	749 UNCH
1950	0.010	----	0.010/*0.010	----	0.010N	0.004 - 0.002	.0154	----	----	4	----	643 + 4
2000	----	----	----/0.010A	----	0.010N	0.005 - 0.002	.0191	----	----	----	----	1009 UNCH
2050	----	----	----/*0.010A	----	0.010N	0.007 - 0.002	.0256	----	----	----	----	636 UNCH
2100	----	----	----/*0.010A	----	0.010N	0.009 - 0.003	.0322	----	----	----	----	1007 UNCH
2150	0.010	----	0.010/*0.010	----	0.020N	0.011 - 0.004	.0390	----	----	55	----	155 + 55
2200	----	----	----/*0.010A	----	0.020N	0.014 - 0.004	.0483	----	----	----	----	660 UNCH
2250	----	----	----/*0.020A	----	0.020N	0.017 - 0.005	.0579	----	----	5	----	484 + 5
2300	0.020	----	0.020/*0.020	----	0.030N	0.021 - 0.006	.0699	----	----	107	----	226 + 40
2350	0.030	----	0.030B/*0.030	----	0.030N	0.026 - 0.007	.0842	----	----	51	----	434 + 51
2400	0.030	----	0.030B/*0.030	----	0.040N	0.031 - 0.009	.0988	----	----	3	----	270 + 3
2450	0.040	----	0.040/*0.040A	----	0.050N	0.037 - 0.011	.1157	----	----	45	----	213 + 45
2500	0.050	----	0.050/*0.040A	----	0.060N	0.045 - 0.013	.1362	----	----	60	----	509 + 50
2550	----	----	----/*0.050A	----	0.070N	0.054 - 0.015	.1586	----	----	----	----	102 UNCH
2600	0.070	----	0.070/*0.060	----	0.080N	0.064 - 0.017	.1827	----	----	88	----	282 + 45
2650	0.080	----	0.080/*0.070A	----	0.100N	0.075 - 0.021	.2085	----	----	10	----	207 UNCH
2700	0.100	----	0.100/*0.090A	----	0.110N	0.088 - 0.024	.2369	----	----	10	----	61 UNCH
2750	----	----	----/*0.100A	----	0.130N	0.103 - 0.026	.2675	----	----	5	----	475 UNCH
2800	----	----	----/*0.110A	----	0.150N	0.119 - 0.030	.2993	----	----	----	----	265 UNCH
2850	----	----	----/*0.130A	----	0.170N	0.137 - 0.033	.3327	----	----	----	----	46 UNCH
2900	----	----	----/0.150A	----	0.190N	0.157 - 0.037	.3675	----	----	----	----	107 UNCH
2950	0.180	----	0.180/0.170A	----	0.220N	0.179 - 0.040	.4031	----	----	6	----	19 - 6
3000	0.200	----	0.200B/0.200A	----	0.250N	0.203 - 0.043	.4392	----	----	20	----	48 + 20
3050	0.230	----	#0.230B/*0.22	----	----	0.228 NEW	.4756	----	----	20	----	20 + 20
3100	----	----	----/0.250A	----	0.310N	0.256 - 0.050	.5117	----	----	----	----	11 UNCH
3150	0.300	----	0.300/0.280A	----	0.340N	0.285 - 0.054	.5475	----	----	5	----	6 + 5
3200	0.330	----	0.340B/0.310A	----	0.370N	0.316 - 0.057	.5819	----	----	11	----	12 + 11
3250	----	----	----/0.340A	----	0.410N	0.349 - 0.060	.6164	----	----	----	----	33 UNCH
3300	----	----	----/0.380A	----	0.450N	0.384 - 0.063	.6484	----	----	----	----	1 UNCH
TOTAL										655		10505 + 253
DEC16												
1600	----	----	----	----	0.000N	0.001 UNCH	.0007	----	----	----	----	81 UNCH
1650	----	----	----	----	0.000N	0.001 UNCH	.0011	----	----	----	----	90 UNCH
1700	----	----	----	----	0.000N	0.001 UNCH	.0017	----	----	----	----	110 UNCH
1750	----	----	----	----	0.000N	0.001 UNCH	.0026	----	----	----	----	30 UNCH
1800	----	----	----	----	0.000N	0.001 - 0.001	.0037	----	----	----	----	197 UNCH
1850	----	----	----	----	0.000N	0.002 UNCH	.0068	----	----	----	----	100 UNCH
1900	0.000	----	0.000/*0.000	----	0.000N	0.002 - 0.001	.0071	----	----	1	----	249 UNCH
1950	----	----	----	----	0.000N	0.003 - 0.001	.0102	----	----	----	----	1 UNCH
2000	----	----	----	----	0.010N	0.004 - 0.001	.0133	----	----	----	----	470 UNCH
2100	----	----	----/0.010A	----	0.010N	0.006 - 0.002	.0196	----	----	----	----	81 UNCH
2150	----	----	----/*0.010A	----	0.010N	0.008 - 0.002	.0253	----	----	----	----	61 UNCH
2200	0.010	----	0.010/0.010A	----	0.010N	0.010 - 0.002	.0310	----	----	8	----	325 + 8
2250	----	----	----/0.010A	----	0.010N	0.012 - 0.002	.0368	----	----	----	----	597 UNCH
2300	----	----	----/0.020A	----	0.020N	0.015 - 0.003	.0449	----	----	----	----	39 UNCH
2350	----	----	----/0.020A	----	0.020N	0.018 - 0.003	.0530	----	----	----	----	5 UNCH
2400	----	----	----/*0.020A	----	0.030N	0.022 - 0.004	.0633	----	----	2	----	113 - 2
2450	----	----	----/*0.030A	----	0.030N	0.026 - 0.005	.0737	----	----	----	----	3 UNCH
2500	----	----	----/*0.030A	----	0.040N	0.031 - 0.006	.0861	----	----	----	----	177 UNCH
2550	----	----	----/0.040A	----	0.050N	0.037 - 0.008	.1003	----	----	----	----	78 UNCH
2600	----	----	----/*0.040A	----	0.050N	0.045 - 0.008	.1175	----	----	----	----	349 UNCH
2650	----	----	----/0.050A	----	0.060N	0.053 - 0.010	.1349	----	----	----	----	128 UNCH
2700	----	----	----/0.060A	----	0.070N	0.062 - 0.012	.1538	----	----	----	----	336 UNCH
2750	0.080	----	0.080/0.070A	----	0.090N	0.073 - 0.013	.1751	----	----	80	----	347 - 61
2800	----	----	----/0.080A	----	0.100N	0.085 - 0.014	.1975	----	----	----	----	91 UNCH
2850	----	----	----/0.100A	----	0.110N	0.098 - 0.016	.2210	----	----	----	----	142 UNCH
2900	----	----	----/0.110A	----	0.130N	0.112 - 0.019	.2456	----	----	----	----	57 UNCH
2950	----	----	----/0.130A	----	0.150N	0.129 - 0.020	.2723	----	----	----	----	85 UNCH
3000	----	----	----/0.140A	----	0.170N	0.146 - 0.024	.2991	----	----	----	----	76 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
ON PUT		NYMEX NATURAL GAS OPTIONS (PHY)										
DEC16												
3050	----	----	----/0.160A	----	0.190N	0.166 - 0.025	.3274	----	----	----	----	11 UNCH
3100	----	----	----/0.180A	----	0.220N	0.186 - 0.029	.3557	----	----	----	----	12 UNCH
3150	----	----	----/0.210A	----	0.240N	0.209 - 0.030	.3849	----	----	----	----	7 UNCH
3200	----	----	----/0.230A	----	0.270N	0.232 - 0.034	.4141	----	----	----	----	74 UNCH
3350	----	----	----/0.310A	----	0.350N	0.313 - 0.041	.5017	----	----	----	----	50 UNCH
3400	0.350	----	0.350/0.340A	----	0.390N	0.343 - 0.043	.5301	----	----	8	----	47 UNCH
3450	0.390	----	0.390/0.370A	----	0.420N	0.375 - 0.045	.5577	----	----	10	----	33 UNCH
3500	----	----	----/0.400A	----	0.460N	0.408 - 0.047	.5846	----	----	----	----	47 UNCH
3550	----	----	----/0.440A	----	0.490N	0.442 - 0.049	.6107	----	----	----	----	1 UNCH
3650	----	----	----/0.510A	----	0.570N	0.513 - 0.054	.6599	----	----	----	----	5 UNCH
TOTAL										109		4705 - 55
JAN17												
1700	----	----	----	----	0.000N	0.002 UNCH	.0056	----	----	----	----	1 UNCH
1750	----	----	----	----	0.000N	0.002 - 0.001	.0058	----	----	----	----	400 UNCH
1800	----	----	----	----	0.000N	0.003 UNCH	.0084	----	----	----	----	140 UNCH
1850	----	----	----	----	0.000N	0.003 - 0.001	.0087	----	----	----	----	120 UNCH
2000	----	----	----/*0.010A	----	0.010N	0.006 - 0.002	.0166	----	----	----	----	200 UNCH
2050	----	----	----	----	0.010N	0.008 - 0.001	.0213	----	----	----	----	40 UNCH
2100	----	----	----/*0.010A	----	0.010N	0.010 - 0.001	.0261	----	----	----	----	3 UNCH
2150	----	----	----/0.010A	----	0.010N	0.012 - 0.001	.0309	----	----	----	----	5 UNCH
2250	----	----	----/*0.020A	----	0.020N	0.017 - 0.002	.0425	----	----	----	----	3 UNCH
2300	----	----	----/*0.020A	----	0.020N	0.020 - 0.002	.0494	----	----	----	----	7 UNCH
2400	----	----	----/0.030A	----	0.030N	0.028 - 0.004	.0666	----	----	----	----	2 UNCH
2450	----	----	----/0.030A	----	0.040N	0.034 - 0.004	.0783	----	----	----	----	8 UNCH
2500	0.040	----	0.040/0.040	----	0.050N	0.040 - 0.005	.0899	----	----	5	----	449 + 4
2550	0.050	----	0.050/*0.050A	----	0.050N	0.047 - 0.005	.1030	----	----	55	----	143 + 55
2600	----	----	----/0.050A	----	0.060N	0.054 - 0.007	.1161	----	----	1	----	128 UNCH
2650	----	----	----/0.060A	----	0.070N	0.063 - 0.008	.1316	----	----	----	----	3 UNCH
2700	----	----	----/0.070A	----	0.080N	0.073 - 0.010	.1482	----	----	----	----	11 UNCH
2750	----	----	----/0.080A	----	0.100N	0.084 - 0.011	.1658	----	----	----	----	6 UNCH
2800	----	----	----/0.100A	----	0.110N	0.097 - 0.012	.1850	----	----	----	----	13 UNCH
2850	----	----	----/0.110A	----	0.120N	0.110 - 0.014	.2043	----	----	----	----	1 UNCH
2950	----	----	----/*0.140A	----	0.160N	0.141 - 0.018	.2461	----	----	----	----	38 UNCH
3000	0.160	----	0.160B/0.160	----	0.180N	0.159 - 0.019	.2683	----	----	20	----	59 UNCH
3100	----	----	----/*0.200A	----	0.220N	0.198 - 0.023	.3136	----	----	----	----	7 UNCH
3150	----	----	----/0.220A	----	0.240N	0.219 - 0.025	.3367	----	----	----	----	5 UNCH
3300	----	----	----/0.290A	----	0.320N	0.292 - 0.031	.4070	----	----	----	----	6 UNCH
TOTAL										81		1798 + 59
FEB17												
1750	----	----	----/*0.010A	----	0.010N	0.005 - 0.001	.0120	----	----	----	----	330 UNCH
2000	----	----	----	----	0.020N	0.013 - 0.002	.0292	----	----	----	----	2 UNCH
2300	----	----	----/*0.040A	----	0.040N	0.035 - 0.004	.0707	----	----	----	----	390 UNCH
2400	----	----	----/*0.050A	----	0.050N	0.047 - 0.006	.0912	----	----	----	----	16 UNCH
2450	----	----	----/*0.060A	----	0.060N	0.054 - 0.007	.1026	----	----	----	----	3 UNCH
2500	----	----	----/*0.070A	----	0.070N	0.063 - 0.007	.1162	----	----	----	----	81 UNCH
2550	----	----	----/*0.080A	----	0.080N	0.072 - 0.009	.1297	----	----	----	----	357 UNCH
2600	----	----	----/*0.090A	----	0.090N	0.082 - 0.010	.1442	----	----	----	----	102 UNCH
2650	----	----	----/*0.100A	----	0.110N	0.094 - 0.011	.1603	----	----	----	----	3 UNCH
2700	0.120	----	0.120/*0.110A	----	0.120N	0.106 - 0.013	.1764	----	----	1	----	5 + 1
2750	----	----	----/*0.120A	----	0.130N	0.120 - 0.014	.1939	----	----	----	----	1 UNCH
2800	----	----	----/*0.140A	----	0.150N	0.135 - 0.015	.2119	----	----	----	----	10 UNCH
2850	----	----	----/*0.150A	----	0.170N	0.151 - 0.017	.2304	----	----	----	----	46 UNCH
2900	----	----	----/*0.170A	----	0.190N	0.168 - 0.019	.2493	----	----	----	----	20 UNCH
3000	----	----	----/*0.210A	----	0.230N	0.206 - 0.022	.2887	----	----	----	----	29 UNCH
3050	----	----	----/*0.230A	----	0.250N	0.227 - 0.023	.3088	----	----	----	----	5 UNCH
3100	----	----	----/*0.250A	----	0.270N	0.249 - 0.025	.3291	----	----	----	----	1 UNCH
3250	----	----	----/*0.330A	----	0.350N	0.323 - 0.030	.3904	----	----	----	----	1 UNCH
3300	----	----	----/*0.350A	----	0.380N	0.350 - 0.031	.4106	----	----	----	----	3 UNCH
TOTAL										1		1405 + 1
MAR17												
1000	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	5 UNCH
1250	----	----	----	----	0.000N	0.001 UNCH	.0004	----	----	----	----	1 UNCH
1500	----	----	----	----	0.000N	0.001 - 0.001	.0029	----	----	----	----	2 UNCH
2000	----	----	----	----	0.020N	0.018 - 0.004	.0377	----	----	----	----	50 UNCH
2250	----	----	----	----	0.050N	0.043 - 0.007	.0793	----	----	----	----	30 UNCH
2300	----	----	----	----	0.060N	0.051 - 0.006	.0910	----	----	----	----	8 UNCH
2450	----	----	----	----	0.090N	0.078 - 0.008	.1285	----	----	----	----	3 UNCH
2500	----	----	----	----	0.100N	0.089 - 0.009	.1427	----	----	----	----	69 UNCH
2600	----	----	----	----	0.130N	0.114 - 0.011	.1730	----	----	----	----	103 UNCH
2650	----	----	----	----	0.140N	0.128 - 0.012	.1890	----	----	----	----	28 UNCH
2700	----	----	----	----	0.160N	0.143 - 0.012	.2056	----	----	----	----	3 UNCH
2750	----	----	----	----	0.170N	0.159 - 0.013	.2227	----	----	----	----	4 UNCH
2850	----	----	----	----	0.210N	0.194 - 0.016	.2579	----	----	----	----	1 UNCH
3000	----	----	----	----	0.280N	0.256 - 0.020	.3134	----	----	----	----	30 UNCH
TOTAL												337
APR17												
2000	----	----	----	----	0.020N	0.018 - 0.002	.0457	----	----	----	----	1 UNCH
2300	----	----	----	----	0.060N	0.051 - 0.006	.1125	----	----	----	----	3 UNCH
2500	----	----	----	----	0.100N	0.091 - 0.011	.1807	----	----	----	----	11 UNCH
2600	----	----	----	----	0.130N	0.119 - 0.013	.2222	----	----	----	----	101 UNCH
2700	----	----	----	----	0.170N	0.152 - 0.015	.2669	----	----	----	----	1 UNCH
2750	----	----	----	----	0.190N	0.170 - 0.017	.2901	----	----	----	----	2 UNCH
2800	----	----	----	----	0.210N	0.190 - 0.018	.3140	----	----	----	----	1 UNCH
2850	----	----	----	----	0.230N	0.211 - 0.019	.3382	----	----	----	----	1 UNCH
3000	----	----	----	----	0.310N	0.282 - 0.023	.4123	----	----	----	----	23 UNCH
TOTAL												144
MAY17												
2000	----	----	----	----	0.020N	0.022 - 0.001	.0532	----	----	----	----	1 UNCH
2300	----	----	----	----	0.060N	0.058 - 0.005	.1233	----	----	----	----	3 UNCH
2500	----	----	----	----	0.110N	0.102 - 0.009	.1945	----	----	----	----	9 UNCH
2600	----	----	----	----	0.140N	0.131 - 0.011	.2361	----	----	----	----	100 UNCH
2700	----	----	----	----	0.180N	0.166 - 0.013	.2813	----	----	----	----	1 UNCH
2750	----	----	----	----	0.200N	0.185 - 0.014	.3045	----	----	----	----	4 UNCH
2800	----	----	----	----	0.220N	0.206 - 0.015	.3284	----	----	----	----	1 UNCH
2850	----	----	----	----	0.240N	0.228 - 0.016	.3526	----	----	----	----	1 UNCH
3000	----	----	----	----	0.320N	0.302 - 0.019	.4257	----	----	----	----	22 UNCH
TOTAL												142
JUN17												
2000	----	----	----	----	0.020N	0.022 - 0.002	.0519	----	----	----	----	1 UNCH
2200	----	----	----	----	0.050N	0.043 - 0.004	.0930	----	----	----	----	30 UNCH
2300	----	----	----	----	0.060N	0.059 - 0.004	.1210	----	----	----	----	3 UNCH
2500	----	----	----	----	0.110N	0.102 - 0.008	.1887	----	----	----	----	9 UNCH
2600	----	----	----	----	0.140N	0.131 - 0.010	.2287	----	----	----	----	100 UNCH
2700	----	----	----	----	0.180N	0.164 - 0.012	.2714	----	----	----	----	1 UNCH
2850	----	----	----	----	0.240N	0.225 - 0.015	.3400	----	----	----	----	2 UNCH
3000	----	----	----	----	0.310N	0.297 - 0.017	.4105	----	----	----	----	123 UNCH
TOTAL												269
JUL17												
2000	----	----	----	----	0.030N	0.024 - 0.002	.0536	----	----	----	----	1 UNCH
2300	----	----	----	----	0.070N	0.061 - 0.005	.1199	----	----	----	----	3 UNCH
2500	----	----	----	----	0.110N	0.104 - 0.008	.1849	----	----	----	----	9 UNCH
2600	----	----	----	----	0.140N	0.133 - 0.009	.2234	----	----	----	----	100 UNCH
2700	----	----	----	----	0.180N	0.166 - 0.012	.2642	----	----	----	----	1 UNCH
2850	----	----	----	----	0.240N	0.225 - 0.015	.3294	----	----	----	----	1 UNCH
3000	----	----	----	----	0.310N	0.296 - 0.016	.3971	----	----	----	----	20 UNCH
TOTAL												135
AUG17												
1500	----	----	----	----	0.000N	0.003 UNCH	.0080	----	----	----	----	5 UNCH
2000	----	----	----	----	0.030N	0.027 - 0.001	.0573	----	----	----	----	1 UNCH
2300	----	----	----	----	0.070N	0.066 - 0.004	.1238	----	----	----	----	3 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
ON PUT		NYMEX NATURAL GAS OPTIONS (PHY)											
AUG17													
2500	----	----	----	----	0.120N	0.110 - 0.008	.1875	----	----	----	----	9	UNCH
2600	----	----	----	----	0.150N	0.140 - 0.009	.2253	----	----	----	----	100	UNCH
2700	----	----	----	----	0.180N	0.174 - 0.010	.2651	----	----	----	----	1	UNCH
2800	----	----	----	----	0.220N	0.212 - 0.012	.3066	----	----	----	----	1	UNCH
2850	----	----	----	----	0.250N	0.233 - 0.013	.3280	----	----	----	----	1	UNCH
3000	----	----	----	----	0.320N	0.304 - 0.015	.3933	----	----	----	----	20	UNCH
TOTAL												141	
SEP17													
2000	----	----	----	----	0.040N	0.033 - 0.002	.0658	----	----	----	----	1	UNCH
2300	----	----	----	----	0.080N	0.077 - 0.005	.1356	----	----	----	----	3	UNCH
2500	----	----	----	----	0.130N	0.126 - 0.008	.2008	----	----	----	----	9	UNCH
2600	----	----	----	----	0.170N	0.158 - 0.009	.2381	----	----	----	----	100	UNCH
2700	----	----	----	----	0.200N	0.193 - 0.011	.2769	----	----	----	----	1	UNCH
2850	----	----	----	----	0.270N	0.256 - 0.012	.3384	----	----	----	----	1	UNCH
3000	----	----	----	----	0.340N	0.329 - 0.014	.4013	----	----	----	----	27	UNCH
TOTAL												142	
OCT17													
2000	----	----	----	----	0.040N	0.036 - 0.002	.0683	----	----	----	----	1	UNCH
2300	----	----	----	----	0.090N	0.081 - 0.005	.1366	----	----	----	----	3	UNCH
2600	----	----	----	----	0.170N	0.162 - 0.010	.2356	----	----	----	----	100	UNCH
2700	----	----	----	----	0.210N	0.198 - 0.011	.2734	----	----	----	----	1	UNCH
2800	----	----	----	----	0.250N	0.238 - 0.012	.3125	----	----	----	----	1	UNCH
2850	----	----	----	----	0.270N	0.259 - 0.014	.3324	----	----	----	----	1	UNCH
3000	----	----	----	----	0.350N	0.332 - 0.015	.3932	----	----	----	----	25	UNCH
TOTAL												132	
NOV17													
2000	----	----	----	----	0.040N	0.039 - 0.002	.0688	----	----	----	----	1	UNCH
2600	----	----	----	----	0.170N	0.156 - 0.011	.2223	----	----	----	----	100	UNCH
2700	----	----	----	----	0.200N	0.190 - 0.013	.2579	----	----	----	----	1	UNCH
2850	----	----	----	----	0.270N	0.252 - 0.013	.3148	----	----	----	----	1	UNCH
3000	----	----	----	----	0.340N	0.323 - 0.013	.3728	----	----	----	----	22	UNCH
TOTAL												125	
DEC17													
2000	----	----	----	----	0.040N	0.039 - 0.001	.0629	----	----	----	----	1	UNCH
2600	----	----	----	----	0.160N	0.147 - 0.009	.1957	----	----	----	----	100	UNCH
2700	----	----	----	----	0.190N	0.176 - 0.011	.2261	----	----	----	----	1	UNCH
2850	----	----	----	----	0.240N	0.231 - 0.011	.2764	----	----	----	----	1	UNCH
3000	----	----	----	----	0.310N	0.296 - 0.011	.3289	----	----	----	----	20	UNCH
TOTAL												123	
JAN18													
2600	----	----	----	----	0.150N	0.146 - 0.005	.1810	----	----	----	----	100	UNCH
3000	----	----	----	----	0.300N	0.290 - 0.008	.3017	----	----	----	----	12	UNCH
TOTAL												112	
FEB18													
2600	----	----	----	----	0.170N	0.163 - 0.005	.1933	----	----	----	----	100	UNCH
3000	----	----	----	----	0.320N	0.315 - 0.008	.3139	----	----	----	----	12	UNCH
TOTAL												112	
MAR18													
2600	----	----	----	----	0.210N	0.200 - 0.005	.2198	----	----	----	----	100	UNCH
3000	----	----	----	----	0.380N	0.367 - 0.008	.3407	----	----	----	----	22	UNCH
TOTAL												122	
CD CALL		NYMEX ONE DAY CRUDE OIL OPTIONS											
02AUG16													
4000	----	----	----	----	----	0.00 UNCH	1.0000	----	----	----	----	0	UNCH
4100	----	----	----	----	----	0.00 UNCH	----	----	----	----	----	0	UNCH
TOTAL												0	
CD PUT		NYMEX ONE DAY CRUDE OIL OPTIONS											
03AUG16													
3900	----	----	----	----	----	0.00 UNCH	----	----	----	----	50	0	UNCH
TOTAL											50	0	
KD CALL		NYMEX ONE DAY NATURAL GAS OPTIONS											
02AUG16													
2775	----	----	----	----	----	0.0000 UNCH	1.0000	----	----	----	----	0	UNCH
2800	----	----	----	----	----	0.0000 UNCH	1.0000	----	----	----	----	0	UNCH
2825	----	----	----	----	----	0.0000 UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL												0	
03AUG16													
2775	----	----	----	----	----	0.0640 NEW	1.0000	100	----	----	100	0	UNCH
2800	----	----	----	----	----	0.0390 NEW	1.0000	250	----	----	250	0	UNCH
2850	----	----	----	----	----	0.0000 UNCH	----	----	----	----	100	0	UNCH
2875	----	----	----	----	----	0.0000 UNCH	----	----	----	----	62	0	UNCH
TOTAL											512	0	
KD PUT		NYMEX ONE DAY NATURAL GAS OPTIONS											
02AUG16													
2700	----	----	----	----	----	0.0000 UNCH	----	----	----	----	----	0	UNCH
2750	----	----	----	----	----	0.0170 UNCH	----	----	----	----	----	0	UNCH
TOTAL												0	
03AUG16													
2725	----	----	----	----	----	0.0000 UNCH	----	----	----	----	250	0	UNCH
2750	----	----	----	----	----	0.0000 UNCH	----	----	----	----	50	0	UNCH
2775	----	----	----	----	----	0.0000 UNCH	----	----	----	----	25	0	UNCH
2825	----	----	----	----	----	0.0000 UNCH	----	----	----	----	50	0	UNCH
2850	----	----	----	----	----	0.0110 NEW	1.0000	200	----	----	200	0	UNCH
TOTAL											575	0	
OB CALL		NYMEX RBOB (PHY) OPTIONS											
SEP16													
11100	----	----	----	----	0.2100N	0.2421 + 0.0353	.9663	----	----	----	----	100	UNCH
11400	----	----	----	----	0.1800N	0.2136 + 0.0339	.9474	----	----	----	----	1	UNCH
12300	----	----	----	----	0.1100N	0.1338 + 0.0269	.8307	----	----	----	----	3	UNCH
12700	----	----	----	----	0.0800N	0.1028 + 0.0226	.7439	----	----	----	----	200	UNCH
12900	----	----	0.0900B/0.060	----	0.0700N	0.0889 + 0.0206	.6929	----	----	----	----	100	UNCH
13000	----	----	0.0800B/0.060	----	0.0600N	0.0823 + 0.0195	.6657	----	----	----	----	88	UNCH
13100	----	----	#0.0800B/*0.0	----	0.0600N	0.0760 + 0.0184	.6376	----	----	----	----	90	UNCH
13200	----	----	0.0700B/0.050	----	0.0500N	0.0700 + 0.0172	.6087	----	----	----	----	3	UNCH
13300	----	----	#0.0700B/0.04	----	0.0500N	0.0643 + 0.0160	.5792	----	----	----	----	1	UNCH
13400	0.0600	----	0.0600B/0.040	----	0.0400N	0.0588 + 0.0147	.5493	----	----	2	----	3 +	2
13500	----	----	0.0600B/0.040	----	0.0400N	0.0537 + 0.0135	.5191	----	----	----	----	217	UNCH
13600	----	----	0.0500B/0.030	----	0.0400N	0.0489 + 0.0124	.4889	----	----	----	----	51	UNCH
13700	----	----	0.0500B/0.030	----	0.0300N	0.0445 + 0.0114	.4589	----	----	----	----	9	UNCH
13800	0.0400	----	0.0400/0.0300	----	0.0300N	0.0404 + 0.0105	.4294	----	----	3	----	4	UNCH
13900	----	----	0.0400B/0.020	----	0.0300N	0.0365 + 0.0095	.4002	----	----	----	----	102	UNCH
14000	----	----	0.0300B/0.020	----	0.0200N	0.0329 + 0.0087	.3717	----	----	----	----	212	UNCH
14100	----	----	0.0300B/0.020	----	0.0200N	0.0296 + 0.0078	.3441	----	----	----	----	11	UNCH
14200	----	----	0.0300B/0.020	----	0.0200N	0.0266 + 0.0071	.3177	----	----	----	----	251	UNCH
14400	0.0200	----	0.0200/0.0200	----	0.0200N	0.0212 + 0.0057	.2674	----	----	4	----	6 +	4
14500	0.0200	----	0.0200/0.0200	----	0.0100N	0.0188 + 0.0051	.2438	----	----	26	400	643 +	340

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OB CALL		NYMEX RBOB (PHY) OPTIONS										
SEP16												
14600	----	----	0.0200B/----	----	0.0100N	0.0167 + 0.0045	.2219	----	----	----	----	20 UNCH
14700	----	----	0.0200B/----	----	0.0100N	0.0147 + 0.0040	.2007	----	----	----	----	11 UNCH
14800	0.0100	----	0.0100/0.0100	----	0.0100N	0.0130 + 0.0035	.1815	----	----	3	----	26 + 1
14900	----	----	0.0100B/----	----	0.0100N	0.0114 + 0.0031	.1631	----	----	----	----	13 UNCH
15000	0.0100	----	0.0100/*0.010	----	0.0100N	0.0100 + 0.0027	.1463	----	----	32	----	1260 UNCH
15100	----	----	----	----	0.0100N	0.0087 + 0.0023	.1304	----	----	----	----	10 UNCH
15200	----	----	----	----	0.0100N	0.0076 + 0.0020	.1163	----	----	----	----	29 UNCH
15300	----	----	----	----	0.0000N	0.0066 + 0.0017	.1031	----	----	----	----	20 UNCH
15400	----	----	----	----	0.0000N	0.0057 + 0.0014	.0910	----	----	----	----	2 UNCH
15500	0.0100	----	0.0100/*0.010	----	0.0000N	0.0049 + 0.0012	.0799	----	----	16	----	583 - 6
15600	----	----	----	----	0.0000N	0.0043 + 0.0010	.0710	----	----	----	----	10 UNCH
15700	----	----	----	----	0.0000N	0.0037 + 0.0009	.0622	----	----	----	----	29 UNCH
15800	----	----	0.0000B/----	----	0.0000N	0.0032 + 0.0007	.0547	----	----	----	----	182 UNCH
15900	----	----	----	----	0.0000N	0.0027 + 0.0006	.0471	----	----	----	----	10 UNCH
16000	----	----	0.0000B/----	----	0.0000N	0.0023 + 0.0005	.0408	----	----	----	----	1172 UNCH
16200	----	----	----	----	0.0000N	0.0017 + 0.0003	.0309	----	----	----	----	9 UNCH
16300	----	----	----	----	0.0000N	0.0015 + 0.0003	.0274	----	----	----	----	37 UNCH
16400	----	----	----	----	0.0000N	0.0012 + 0.0002	.0225	----	----	----	----	8 UNCH
16500	----	----	----	----	0.0000N	0.0011 + 0.0002	.0206	----	----	----	----	118 UNCH
16600	----	----	----	----	0.0000N	0.0009 + 0.0002	.0172	----	----	----	----	21 UNCH
16700	----	----	----	----	0.0000N	0.0008 + 0.0002	.0153	----	----	----	----	8 UNCH
16800	----	----	----	----	0.0000N	0.0006 + 0.0001	.0118	----	----	----	----	4 UNCH
16900	----	----	----	----	0.0000N	0.0005 UNCH	.0100	----	----	----	----	24 UNCH
17000	----	----	0.0000B/----	----	0.0000N	0.0005 + 0.0001	.0098	----	----	----	----	851 UNCH
17100	----	----	----	----	0.0000N	0.0004 + 0.0001	.0080	----	----	----	----	34 UNCH
17200	----	----	----	----	0.0000N	0.0003 UNCH	.0061	----	----	----	----	10 UNCH
17300	----	----	----	----	0.0000N	0.0003 + 0.0001	.0060	----	----	----	----	32 UNCH
17400	----	----	----	----	0.0000N	0.0002 UNCH	.0042	----	----	----	----	20 UNCH
17500	----	----	----	----	0.0000N	0.0002 UNCH	.0041	----	----	----	----	640 UNCH
17600	----	----	----	----	0.0000N	0.0002 + 0.0001	.0040	----	----	----	----	6 UNCH
17700	----	----	----	----	0.0000N	0.0001 UNCH	.0022	----	----	----	----	12 UNCH
17800	----	----	----	----	0.0000N	0.0001 UNCH	.0018	----	----	----	----	2 UNCH
17900	----	----	----	----	0.0000N	0.0001 UNCH	.0015	----	----	----	----	20 UNCH
18000	----	----	----	----	0.0000N	0.0001 UNCH	.0012	----	----	----	----	918 UNCH
18100	----	----	----	----	0.0000N	0.0001 UNCH	.0010	----	----	----	----	20 UNCH
18500	----	----	----	----	0.0000N	0.0001 UNCH	.0004	----	----	----	----	102 UNCH
19000	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	105 UNCH
19500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1 UNCH
20000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1342 UNCH
TOTAL										86	400	9816 + 341
OCT16												
10100	----	----	----	----	0.2200N	0.2522 + 0.0324	.9177	----	----	----	----	2 UNCH
10700	----	----	----	----	0.1700N	0.2006 + 0.0285	.8533	----	----	----	----	150 UNCH
10900	----	----	----	----	0.1600N	0.1845 + 0.0270	.8269	----	----	----	----	2 UNCH
11000	----	----	----	----	0.1500N	0.1767 + 0.0263	.8121	----	----	----	----	100 UNCH
11100	----	----	----	----	0.1400N	0.1690 + 0.0255	.7972	----	----	----	----	25 UNCH
12100	----	----	0.1000B/0.080	----	0.0800N	0.1020 + 0.0173	.6190	----	----	----	----	14 UNCH
12400	----	----	#0.0900B/*0.0	----	0.0700N	0.0856 + 0.0147	.5588	----	----	----	----	50 UNCH
12500	----	----	#0.0800B/0.06	----	0.0700N	0.0806 + 0.0139	.5384	----	----	----	----	50 UNCH
13000	----	----	#0.0600B/0.05	----	0.0500N	0.0585 + 0.0103	.4376	----	----	----	----	1 UNCH
13500	----	----	0.0400B/0.030	----	0.0300N	0.0412 + 0.0073	.3425	----	----	----	----	2 UNCH
13600	----	----	0.0400B/0.030	----	0.0300N	0.0383 + 0.0068	.3247	----	----	----	----	1 UNCH
14000	0.0200	----	#0.0300B/*0.0	----	0.0200N	0.0281 + 0.0049	.2580	----	----	1	----	301 + 1
14100	----	----	0.0300B/----	----	0.0200N	0.0259 + 0.0045	.2425	----	----	----	----	75 UNCH
14200	----	----	#0.0300B/----	----	0.0200N	0.0238 + 0.0039	.2274	----	----	----	----	1 UNCH
14400	----	----	#0.0200B/----	----	0.0200N	0.0202 + 0.0031	.1999	----	----	----	----	1 UNCH
14700	----	----	----	----	0.0100N	0.0157 + 0.0022	.1633	----	----	----	----	3 UNCH
15000	----	----	----	----	0.0100N	0.0122 + 0.0015	.1325	----	----	----	----	1 UNCH
15500	----	----	----	----	0.0100N	0.0080 + 0.0009	.0925	----	----	----	----	304 UNCH
16000	----	----	----	----	0.0000N	0.0051 + 0.0005	.0627	----	----	----	----	5 UNCH
16500	----	----	----	----	0.0000N	0.0032 + 0.0002	.0415	----	----	----	----	102 UNCH
16700	----	----	----	----	0.0000N	0.0027 + 0.0001	.0356	----	----	----	----	3 UNCH
17000	----	----	----	----	0.0000N	0.0020 UNCH	.0272	----	----	----	----	2 UNCH
18500	----	----	----	----	0.0000N	0.0005 UNCH	.0075	----	----	----	----	100 UNCH
20000	----	----	----	----	0.0000N	0.0001 UNCH	.0016	----	----	----	----	1 UNCH
TOTAL										1		1296 + 1
NOV16												
10700	----	----	----	----	0.1700N	0.2005 + 0.0269	.7934	----	----	----	----	2 UNCH
11800	----	----	----	----	0.1100N	0.1275 + 0.0202	.6331	----	----	----	----	16 UNCH
12000	0.1000	----	#0.1100/*0.10	----	----	0.1162 NEW	.6008	----	----	4	----	2 + 2
12100	----	----	#0.1100B/----	----	0.0900N	0.1109 + 0.0183	.5845	----	----	----	----	1 UNCH
12300	----	----	0.1000B/----	----	0.0800N	0.1006 + 0.0170	.5516	----	----	----	----	62 UNCH
12400	----	----	#0.1000B/----	----	0.0800N	0.0957 + 0.0164	.5350	----	----	----	----	31 UNCH
12500	----	----	0.0900B/----	----	0.0800N	0.0910 + 0.0158	.5185	----	----	----	----	100 UNCH
12700	----	----	0.0800B/----	----	0.0700N	0.0820 + 0.0146	.4855	----	----	----	----	4 UNCH
12800	----	----	#0.0800B/----	----	0.0600N	0.0778 + 0.0140	.4692	----	----	----	----	30 UNCH
13200	----	----	#0.0600B/----	----	0.0500N	0.0623 + 0.0117	.4048	----	----	----	----	250 UNCH
13500	----	----	#0.0500B/----	----	0.0400N	0.0523 + 0.0102	.3586	----	----	3	----	2 - 3
13800	----	----	0.0400B/----	----	0.0300N	0.0435 + 0.0087	.3145	----	----	----	----	97 UNCH
14000	----	----	----	----	----	0.0383 NEW	.2866	----	----	----	500	500 + 500
14100	0.0300	----	#0.0400B/*0.0	----	0.0300N	0.0359 + 0.0072	.2732	----	----	1	----	26 + 1
14300	----	----	#0.0300B/----	----	0.0300N	0.0314 + 0.0060	.2473	----	----	----	----	1 UNCH
14400	----	----	#0.0300B/----	----	0.0200N	0.0293 + 0.0054	.2348	----	----	----	----	1 UNCH
14600	----	----	#0.0300B/----	----	0.0200N	0.0259 + 0.0048	.2128	----	----	----	----	1 UNCH
15000	----	----	#0.0200B/----	----	0.0200N	0.0201 + 0.0038	.1735	----	----	----	----	1 UNCH
16000	----	----	----	----	0.0100N	0.0104 + 0.0019	.1000	----	----	----	----	2 UNCH
16500	----	----	----	----	0.0100N	0.0074 + 0.0013	.0746	----	----	----	----	485 UNCH
16700	----	----	----	----	0.0100N	0.0065 + 0.0011	.0666	----	----	----	----	3 UNCH
17000	----	----	----	----	0.0000N	0.0053 + 0.0009	.0556	----	----	----	----	1102 UNCH
19000	----	----	----	----	0.0000N	0.0014 + 0.0002	.0166	----	----	----	----	100 UNCH
19200	----	----	----	----	0.0000N	0.0012 + 0.0002	.0144	----	----	----	----	10 UNCH
19500	----	----	----	----	0.0000N	0.0010 + 0.0002	.0122	----	----	----	----	50 UNCH
TOTAL										8	500	2879 + 500
DEC16												
9800	----	----	----	----	0.2500N	0.2755 + 0.0288	.8482	----	----	----	----	36 UNCH
9900	----	----	----	----	0.2400N	0.2676 + 0.0284	.8396	----	----	----	----	2 UNCH
10000	----	----	----	----	0.2300N	0.2598 + 0.0280	.8292	----	----	----	----	81 UNCH
10300	----	----	----	----	0.2100N	0.2371 + 0.0268	.7986	----	----	----	----	137 UNCH
10400	----	----	----	----	0.2000N	0.2298 + 0.0264	.7877	----	----	----	----	13 UNCH
10600	----	----	----	----	0.1900N	0.2155 + 0.0255	.7655	----	----	----	----	2 UNCH
10700	----	----	----	----	0.1800N	0.2085 + 0.0250	.7536	----	----	----	----	96 UNCH
11000	----	----	----	----	0.1600N	0.1884 + 0.0237	.7175	----	----	----	----	51 UNCH
11300	----	----	----	----	0.1500N	0.1694 + 0.0222	.6795	----	----	----	----	75 UNCH
11500	----	----	----	----	0.1400N	0.1574 + 0.0212	.6533	----	----	----	----	250 UNCH
11800	----	----	----	----	0.1200N	0.1405 + 0.0197	.6131	----	----	----	----	15 UNCH
12000	----	----	----	----	0.1100N	0.1299 + 0.0186	.5858	----	----	----	----	167 UNCH
12100	----	----	----	----	0.1100N	0.1248 + 0.0180	.5721	----	----	----	----	86 UNCH
12200	----	----	----	----	0.1000N	0.1198 + 0.0173	.5583	----	----	----	----	50 UNCH
12300	----	----	----	----	0.1000N	0.1149 + 0.0166	.5445	----	----	----	----	101 UNCH
12500	----	----	----	----	0.0900N	0.1059 + 0.0157	.5171	----	----	----	----	132 UNCH
12700	----	----	----	----	0.0800N	0.0975 + 0.0148	.4900	----	----	----	----	156 UNCH
13000	----	----	----	----	0.0700N	0.0857 + 0.0134	.4499	----	----	2	----	554 UNCH
13100	----	----	----	----	0.0700N	0.0820 + 0.0129	.4367	----	----	----	----	11 UNCH
13200	----	----	----	----	0.0700N	0.0785 + 0.0125	.4238	----	----	----	----	177 UNCH
13300	----	----	----	----	0.0600N	0.0751 + 0.0121	.4110	----	----	----	----	1 UNCH
13500	----	----	----	----	0.0600N	0.0686 + 0.0113	.3858	----	----	----	----	2 UNCH
13600	----	----	----	----	0.0500N	0.0655 + 0.0108	.3735	----	----	----	----	550 UNCH
13800	----	----	----	----	0.0500N	0.0596 + 0.0100	.3492	----	----	----	----	176 UNCH
13900	----	----	----	----	0.0500N	0.0569 + 0.0097	.3376	----	----	----	----	2 UNCH
14000	----	----	----	----	0.0500N	0.0542 + 0.0091	.3260	----	----	----	----	497 UNCH
14100	----	----	----	----	0.0400N	0.0517 + 0.0087	.3148	----	----	----	----	327 UNCH
14200	----	----	----	----	0.0400N	0.0492 + 0.0082	.3036	----	----	----	----	50 UNCH
14500	----	----	----	----	0.0400N	0.0427 + 0.0072	.2725	----	----	----	----	1 UNCH
15000	----	----	----	----	0.0300N	0.0336 + 0.0058	.2260	----	----	----	----	51 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OB CALL		NYMEX RBOB (PHY) OPTIONS										
DEC16												
16000	----	----	----	----	0.0200N	0.0205 + 0.0037	.1515	----	----	----	----	200 UNCH
16500	----	----	----	----	0.0100N	0.0159 + 0.0028	.1226	----	----	----	----	2600 UNCH
18000	----	----	----	----	0.0100N	0.0074 + 0.0013	.0635	----	----	----	----	105 UNCH
20000	----	----	----	----	0.0000N	0.0026 + 0.0005	.0250	----	----	----	----	210 UNCH
TOTAL										2		6964
JAN17												
13600	----	----	----	----	0.0700N	0.0798 + 0.0106	.4023	----	----	----	----	2 UNCH
14000	----	----	----	----	0.0600N	0.0680 + 0.0092	.3589	----	----	----	----	6 UNCH
14100	----	----	----	----	0.0600N	0.0653 + 0.0088	.3485	----	----	----	----	1 UNCH
14200	----	----	----	----	0.0500N	0.0627 + 0.0084	.3383	----	----	----	----	1 UNCH
14700	----	----	----	----	0.0400N	0.0513 + 0.0070	.2907	----	----	----	----	2 UNCH
15000	----	----	----	----	0.0400N	0.0453 + 0.0062	.2642	----	----	1	----	4 UNCH
15200	----	----	----	----	0.0400N	0.0417 + 0.0057	.2477	----	----	1	----	5 UNCH
19000	----	----	----	----	0.0100N	0.0083 + 0.0011	.0640	----	----	----	----	3 UNCH
TOTAL										2		24
FEB17												
12100	----	----	----	----	0.1400N	0.1583 + 0.0162	.6006	----	----	----	----	1 UNCH
12600	----	----	----	----	0.1200N	0.1353 + 0.0143	.5441	----	----	----	----	3 UNCH
12700	----	----	----	----	0.1200N	0.1310 + 0.0139	.5329	----	----	----	----	2 UNCH
TOTAL												6
APR17												
12200	----	----	----	----	0.2800N	0.3022 + 0.0209	.7909	----	----	----	----	100 UNCH
12700	----	----	----	----	0.2500N	0.2685 + 0.0189	.7463	----	----	----	----	100 UNCH
TOTAL												200
MAY17												
19500	----	----	----	----	0.0400N	0.0425 + 0.0015	.2032	----	----	----	----	1 UNCH
TOTAL												1
JUN17												
14500	----	----	----	----	0.1800N	0.1870 + 0.0113	.5812	----	----	----	----	15 UNCH
TOTAL												15
DEC17												
12500	----	----	----	----	0.1900N	0.2016 + 0.0150	.5952	----	----	----	----	150 UNCH
TOTAL												150
OB PUT		NYMEX RBOB (PHY) OPTIONS										
SEP16												
9000	----	----	----	----	0.0000N	0.0001 UNCH	.0014	----	----	----	----	2 UNCH
10000	----	----	0.0000B/----	----	0.0000N	0.0003 - 0.0005	.0047	----	----	----	----	1525 UNCH
10400	----	----	----	----	0.0000N	0.0006 - 0.0011	.0095	----	----	----	----	1 UNCH
10500	0.0000	----	0.0000/*0.000	----	0.0000N	0.0008 - 0.0012	.0123	----	----	1	----	1 UNCH
10700	----	----	----	----	0.0000N	0.0011 - 0.0017	.0168	----	----	----	----	15 UNCH
11000	----	----	0.0100B/----	----	0.0000N	0.0019 - 0.0026	.0282	----	----	----	----	432 UNCH
11100	----	----	----	----	0.0100N	0.0023 - 0.0029	.0336	----	----	----	----	1 UNCH
11300	0.0000	----	0.0000/*0.000	----	0.0100N	0.0032 - 0.0039	.0457	----	----	1	----	5 + 1
11400	----	----	----/*0.0100A	----	0.0100N	0.0037 - 0.0045	.0525	----	----	----	----	1 UNCH
11500	0.0100	----	0.0100/*0.010	----	0.0100N	0.0044 - 0.0050	.0613	----	----	31	100	174 + 106
11600	----	----	----/*0.0100A	----	0.0100N	0.0051 - 0.0057	.0702	----	----	----	----	7 UNCH
11700	----	----	----/*0.0100A	----	0.0100N	0.0060 - 0.0063	.0811	----	----	----	----	2 UNCH
11800	----	----	----/0.0100A	----	0.0100N	0.0069 - 0.0071	.0921	----	----	----	----	6 UNCH
11900	----	----	----/*0.0100A	----	0.0200N	0.0080 - 0.0079	.1049	----	----	----	----	47 UNCH
12000	0.0100	----	0.0200B/0.010	----	0.0200N	0.0093 - 0.0086	.1195	----	----	3	100	305 + 101
12100	----	----	----/*0.0100A	----	0.0200N	0.0106 - 0.0096	.1342	----	----	25	----	55 + 25
12200	----	----	----/*0.0200A	----	0.0200N	0.0122 - 0.0105	.1513	----	----	----	----	2 UNCH
12300	----	----	----/0.0200A	----	0.0300N	0.0139 - 0.0115	.1692	----	----	----	----	3 UNCH
12400	----	----	0.0300B/*0.02	----	0.0300N	0.0158 - 0.0125	.1886	----	----	----	----	3 UNCH
12500	0.0200	----	0.0200/*0.020	----	0.0300N	0.0179 - 0.0136	.2094	----	----	56	300	547 + 49
12600	----	----	0.0400B/*0.02	----	0.0300N	0.0203 - 0.0146	.2319	----	----	----	----	4 UNCH
12700	----	----	0.0400B/*0.03	----	0.0400N	0.0230 - 0.0156	.2560	----	----	----	----	50 UNCH
12800	0.0300	----	0.0400B/0.030	----	0.0400N	0.0259 - 0.0166	.2810	----	----	2	----	6 + 1
13000	0.0400	----	0.0500B/0.030	----	0.0500N	0.0324 - 0.0188	.3342	----	----	416	----	775 + 279
13100	----	----	0.0600B/*0.04	----	0.0600N	0.0361 - 0.0199	.3623	----	----	----	----	91 UNCH
13200	----	----	0.0600B/*0.04	----	0.0600N	0.0401 - 0.0211	.3912	----	----	----	----	7 UNCH
13300	0.0700	----	0.0700B/0.050	----	0.0700N	0.0444 - 0.0223	.4207	----	----	7	----	109 + 7
13400	----	----	0.0800B/*0.05	----	0.0700N	0.0489 - 0.0236	.4506	----	----	1	----	82 + 1
13500	----	----	0.0800B/0.060	----	0.0800N	0.0538 - 0.0248	.4808	----	----	----	100	200 + 74
13600	0.0600	----	0.0900B/0.060	----	0.0800N	0.0590 - 0.0259	.5110	----	----	20	----	58 - 8
13700	----	----	----/0.0700A	----	0.0900N	0.0646 - 0.0269	.5410	----	----	----	----	5 UNCH
13800	----	----	----/0.0700A	----	0.1000N	0.0705 - 0.0278	.5705	----	----	----	----	15 UNCH
13900	----	----	----/0.1000A	----	0.1100N	0.0766 - 0.0287	.5997	----	----	----	----	51 UNCH
14000	----	----	----	----	0.1100N	0.0830 - 0.0296	.6282	----	----	----	----	28 UNCH
14100	----	----	----	----	0.1200N	0.0897 - 0.0304	.6558	----	----	----	----	16 UNCH
14200	----	----	----	----	0.1300N	0.0966 - 0.0312	.6822	----	----	----	----	57 UNCH
14400	----	----	----	----	0.1400N	0.1113 - 0.0325	.7325	----	----	2	----	25 UNCH
14500	----	----	----	----	0.1500N	0.1189 - 0.0332	.7561	----	----	----	----	38 UNCH
14800	----	----	----	----	0.1800N	0.1431 - 0.0347	.8184	----	----	----	----	51 UNCH
14900	----	----	----	----	0.1900N	0.1515 - 0.0352	.8368	----	----	----	----	2 UNCH
15000	----	----	----	----	0.2000N	0.1601 - 0.0355	.8536	----	----	----	----	109 UNCH
15200	----	----	----	----	0.2100N	0.1776 - 0.0363	.8836	----	----	----	----	1 UNCH
15800	----	----	----	----	0.2700N	0.2332 - 0.0376	.9453	----	----	----	----	50 UNCH
16000	----	----	----	----	0.2900N	0.2524 - 0.0378	.9591	----	----	2	100	107 - 1
16200	----	----	----	----	0.3100N	0.2718 - 0.0379	.9690	----	----	----	----	9 UNCH
TOTAL										567	700	5080 + 635
OCT16												
8000	----	----	----	----	0.0000N	0.0003 - 0.0005	.0038	----	----	----	----	9 UNCH
8500	----	----	----	----	0.0000N	0.0008 - 0.0011	.0096	----	----	----	----	6 UNCH
9000	----	----	----	----	0.0000N	0.0019 - 0.0022	.0213	----	----	----	----	8 UNCH
9100	----	----	----	----	0.0000N	0.0022 - 0.0025	.0244	----	----	----	----	14 UNCH
9500	----	----	----	----	0.0100N	0.0040 - 0.0038	.0418	----	----	----	----	17 UNCH
9600	----	----	----	----	0.0100N	0.0046 - 0.0042	.0473	----	----	----	----	1 UNCH
9900	----	----	----/0.0100A	----	0.0100N	0.0068 - 0.0057	.0668	----	----	----	----	65 UNCH
10000	0.0100	----	#0.0100/*0.01	----	0.0100N	0.0077 - 0.0062	.0745	----	----	1	----	110 + 1
10500	0.0200	----	0.0200/0.0200	----	0.0200N	0.0138 - 0.0093	.1226	----	----	2	----	5 + 2
10700	----	----	----/0.0200A	----	0.0300N	0.0171 - 0.0107	.1466	----	----	----	----	151 UNCH
11000	----	----	----/0.0300A	----	0.0400N	0.0232 - 0.0129	.1878	----	----	----	----	54 UNCH
11100	----	----	----/0.0300A	----	0.0400N	0.0255 - 0.0137	.2027	----	----	----	----	3 UNCH
11500	----	----	----/0.0400A	----	0.0500N	0.0364 - 0.0170	.2682	----	----	----	----	1 UNCH
11700	----	----	----/0.0500A	----	0.0600N	0.0430 - 0.0186	.3042	----	----	----	----	3 UNCH
12200	----	----	0.0900B/0.070	----	0.0900N	0.0627 - 0.0228	.4008	----	----	----	----	2 UNCH
12400	0.0800	----	0.1000B/*0.08	----	0.1000N	0.0720 - 0.0245	.4411	----	----	1	----	55 UNCH
12700	----	----	----/0.0900A	----	0.1100N	0.0876 - 0.0267	.5021	----	----	----	----	1 UNCH
13000	----	----	----	----	0.1300N	0.1049 - 0.0289	.5624	----	----	----	----	1 UNCH
13300	----	----	----	----	0.1500N	0.1240 - 0.0307	.6204	----	----	----	----	1 UNCH
14100	----	----	----	----	0.2200N	0.1822 - 0.0347	.7574	----	----	----	----	55 UNCH
14200	----	----	----/*0.2200A	----	0.2300N	0.1902 - 0.0351	.7725	----	----	----	----	10 UNCH
14300	----	----	----	----	0.2300N	0.1982 - 0.0357	.7872	----	----	----	----	5 UNCH
TOTAL										4		577 + 3
NOV16												
8800	----	----	----	----	0.0100N	0.0052 - 0.0028	.0434	----	----	----	----	14 UNCH
8900	----	----	----	----	0.0100N	0.0059 - 0.0030	.0484	----	----	----	----	2 UNCH
9700	----	----	----	----	0.0200N	0.0138 - 0.0058	.1011	----	----	----	----	2 UNCH
10000	----	----	----/0.0200A	----	0.0300N	0.0183 - 0.0072	.1282	----	----	----	----	2 UNCH
10200	----	----	----/*0.0300A	----	0.0300N	0.0219 - 0.0081	.1486	----	----	----	----	2 UNCH
10300	0.0300	----	#0.0300/*0.03	----	----	0.0238 NEW	.1593	----	----	1	----	1 + 1
10500	----	----	----/0.0300A	----	0.0400N	0.0281 - 0.0097	.1822	----	----	----	----	50 UNCH
11000	----	----	----/0.0500A	----	0.0500N	0.0412 - 0.0125	.2467	----	----	----	500	548 + 498
11500	0.0600	----	0.0600/0.0600	----	0.0700N	0.0579 - 0.0156	.3198	----	----	6	----	42 - 4
11800	----	----	----/0.0800A	----	0.0900N	0.0698 - 0.0175	.3669	----	----	----	----	39 UNCH
12000	----	----	----/0.0900A	----	0.1000N	0.0786 - 0.0187	.3991	----	----	----	----	7 UNCH
12100	----	----	----/0.0900A	----	0.1000N	0.0832 - 0.0194	.4155	----	----	----	----	1 UNCH
12300	----	----	----/*0.1000A	----	0.1100N	0.0929 - 0.0207	.4484	----	----	----	----	60 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OB PUT		NYMEX RBOB (PHY) OPTIONS										
NOV16												
12400	----	----	----/*0.1100A	----	0.1200N	0.0980 - 0.0213	.4649	----	----	----	----	31 UNCH
12500	----	----	----/*0.1100A	----	0.1300N	0.1033 - 0.0219	.4814	----	----	----	----	225 UNCH
12700	----	----	----	----	0.1400N	0.1143 - 0.0231	.5144	----	----	----	----	4 UNCH
12800	----	----	----	----	0.1400N	0.1201 - 0.0236	.5307	----	----	----	----	30 UNCH
13000	----	----	----	----	0.1600N	0.1320 - 0.0248	.5633	----	----	----	----	16 UNCH
TOTAL										7	500	1076 + 495
DEC16												
6500	----	----	----	----	0.0000N	0.0007 - 0.0004	.0059	----	----	----	----	4 UNCH
6600	----	----	----	----	0.0000N	0.0009 - 0.0004	.0073	----	----	----	----	2 UNCH
7500	----	----	----	----	0.0000N	0.0030 - 0.0012	.0222	----	----	----	----	25 UNCH
7600	----	----	----	----	0.0000N	0.0034 - 0.0013	.0248	----	----	----	----	10 UNCH
8600	----	----	----	----	0.0100N	0.0100 - 0.0032	.0644	----	----	----	----	20 UNCH
8700	----	----	----	----	0.0100N	0.0110 - 0.0034	.0700	----	----	----	----	10 UNCH
8800	----	----	----	----	0.0200N	0.0121 - 0.0036	.0759	----	----	----	----	37 UNCH
8900	----	----	----	----	0.0200N	0.0132 - 0.0040	.0819	----	----	----	----	82 UNCH
9000	----	----	----	----	0.0200N	0.0145 - 0.0042	.0886	----	----	----	200	327 + 200
9500	----	----	----	----	0.0300N	0.0219 - 0.0058	.1256	----	----	----	----	425 UNCH
9600	----	----	----	----	0.0300N	0.0237 - 0.0061	.1341	----	----	----	----	2 UNCH
9800	----	----	----	----	0.0300N	0.0275 - 0.0069	.1517	----	----	----	----	36 UNCH
10000	----	----	----	----	0.0400N	0.0318 - 0.0077	.1707	----	----	----	400	494 + 124
10200	----	----	----	----	0.0500N	0.0365 - 0.0085	.1909	----	----	----	----	10 UNCH
10300	----	----	----	----	0.0500N	0.0390 - 0.0090	.2013	----	----	----	----	140 UNCH
10400	----	----	----	----	0.0500N	0.0417 - 0.0094	.2123	----	----	----	----	26 UNCH
10500	----	----	----	----	0.0500N	0.0445 - 0.0098	.2234	----	----	----	----	99 UNCH
10700	----	----	----	----	0.0600N	0.0504 - 0.0107	.2463	----	----	----	----	122 UNCH
11000	----	----	----	----	0.0700N	0.0602 - 0.0121	.2824	----	----	----	----	179 UNCH
11300	----	----	----	----	0.0800N	0.0712 - 0.0136	.3204	----	----	----	----	75 UNCH
11500	----	----	----	----	0.0900N	0.0792 - 0.0146	.3466	----	----	----	----	531 UNCH
12000	----	----	----	----	0.1200N	0.1016 - 0.0172	.4141	----	----	2	----	351 - 2
12100	----	----	----	----	0.1200N	0.1065 - 0.0178	.4278	----	----	2	----	86 UNCH
12200	----	----	----	----	0.1300N	0.1115 - 0.0184	.4416	----	----	----	----	50 UNCH
12300	----	----	----	----	0.1400N	0.1166 - 0.0191	.4554	----	----	----	----	101 UNCH
12500	----	----	----	----	0.1500N	0.1276 - 0.0201	.4828	----	----	----	----	421 UNCH
12700	----	----	----	----	0.1600N	0.1391 - 0.0210	.5099	----	----	----	----	10 UNCH
13000	----	----	----	----	0.1800N	0.1573 - 0.0224	.5500	----	----	----	----	906 UNCH
13100	----	----	----	----	0.1900N	0.1636 - 0.0229	.5632	----	----	----	----	11 UNCH
13200	----	----	----	----	0.1900N	0.1701 - 0.0232	.5761	----	----	----	----	165 UNCH
13400	----	----	----	----	0.2100N	0.1833 - 0.0241	.6019	----	----	----	----	25 UNCH
13500	----	----	----	----	0.2100N	0.1901 - 0.0245	.6141	----	----	----	----	2 UNCH
13800	----	----	----	----	0.2400N	0.2112 - 0.0257	.6507	----	----	----	----	128 UNCH
14000	----	----	----	----	0.2500N	0.2257 - 0.0266	.6739	----	----	2	----	603 UNCH
14100	----	----	----	----	0.2600N	0.2332 - 0.0270	.6851	----	----	----	----	27 UNCH
15000	----	----	----	----	0.3400N	0.3050 - 0.0300	.7739	----	----	----	----	2 UNCH
TOTAL										6	600	5544 + 322
JAN17												
7500	----	----	----	----	0.0100N	0.0037 - 0.0015	.0255	----	----	----	----	1 UNCH
9500	----	----	----	----	0.0300N	0.0252 - 0.0070	.1328	----	----	----	----	2 UNCH
12200	----	----	----	----	0.1400N	0.1199 - 0.0192	.4304	----	----	----	----	1 UNCH
TOTAL												4
FEB17												
12100	----	----	----	----	0.1400N	0.1188 - 0.0188	.3993	----	----	----	----	1 UNCH
12600	----	----	----	----	0.1700N	0.1457 - 0.0207	.4558	----	----	----	----	2 UNCH
12700	----	----	----	----	0.1700N	0.1514 - 0.0211	.4670	----	----	----	----	3 UNCH
14000	----	----	----	----	0.2600N	0.2347 - 0.0256	.6052	----	----	----	----	3 UNCH
TOTAL												9
MAR17												
7000	----	----	----	----	0.0000N	0.0024 - 0.0011	.0156	----	----	----	----	1 UNCH
7500	----	----	----	----	0.0100N	0.0045 - 0.0017	.0273	----	----	----	----	2 UNCH
14500	----	----	----	----	0.2900N	0.2640 - 0.0251	.6115	----	----	----	----	10 UNCH
16500	----	----	----	----	0.4500N	0.4210 - 0.0294	.7642	----	----	----	----	5 UNCH
TOTAL												18
APR17												
7000	----	----	----	----	0.0000N	0.0003 - 0.0003	.0022	----	----	----	----	1 UNCH
TOTAL												1
JUN17												
15800	----	----	----	----	0.2600N	0.2401 - 0.0234	.5324	----	----	----	----	5 UNCH
17500	----	----	----	----	0.3900N	0.3603 - 0.0268	.6641	----	----	----	----	10 UNCH
18000	----	----	----	----	0.4300N	0.3991 - 0.0276	.6980	----	----	----	----	19 UNCH
TOTAL												34
PML CALL		PJM 50MW CALENDAR-MONTH LMP										
SEP16												
3450	----	----	----	----	----	1.74 NEW	----	----	----	----	1	1 + 1
4000	----	----	----	----	----	0.39 - 0.02	.1572	----	----	----	----	2 UNCH
5050	----	----	----	----	----	0.01 UNCH	.0055	----	----	----	----	2 UNCH
TOTAL											1	5 + 1
OCT16												
3500	----	----	----	----	----	1.00 + 0.07	.3836	----	----	----	----	1 UNCH
5050	----	----	----	----	----	0.01 UNCH	.0057	----	----	----	----	2 UNCH
TOTAL												3
NOV16												
5050	----	----	----	----	----	0.01 UNCH	.0060	----	----	----	----	2 UNCH
TOTAL												2
DEC16												
4500	----	----	----	----	----	0.92 + 0.02	.2385	----	----	----	----	10 UNCH
5050	----	----	----	----	----	0.32 + 0.01	.0981	----	----	----	----	2 UNCH
TOTAL												12
PML PUT		PJM 50MW CALENDAR-MONTH LMP										
SEP16												
3200	----	----	----	----	----	0.44 - 0.03	.2091	----	----	----	----	8 UNCH
3450	----	----	----	----	----	1.75 NEW	----	----	----	----	1	1 + 1
3500	----	----	----	----	----	2.04 - 0.06	.5214	----	----	----	----	6 UNCH
3550	----	----	----	----	----	2.36 - 0.05	.5646	----	----	----	----	6 UNCH
5050	----	----	----	----	----	16.02 - 0.04	.9945	----	----	----	----	2 UNCH
TOTAL											1	23 + 1
OCT16												
3200	----	----	----	----	----	0.82 - 0.10	.3134	----	----	----	----	4 UNCH
5050	----	----	----	----	----	16.92 - 0.25	.9942	----	----	----	----	2 UNCH
TOTAL												6
NOV16												
5050	----	----	----	----	----	15.88 - 0.25	.9939	----	----	----	----	2 UNCH
TOTAL												2
DEC16												
5050	----	----	----	----	----	11.93 - 0.13	.9018	----	----	----	----	2 UNCH
TOTAL												2
6OA OOC		PJM WEST HUB REAL-TIME PK 5 MW OPT										
JAN17												
3950	----	----	----	----	----	1.56 NEW	.4819	----	----	----	10	10 + 10
3950	----	----	----	----	----	1.62 NEW	.5180	----	----	----	10	10 + 10

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
6OA OOC		PJM WEST HUB REAL-TIME PK 5 MW OPT													
JAN17															
4000	----	----	----	----	----	1.83		UNCH	.5313	----	----	----	----	20	UNCH
4000	----	----	----	----	----	1.40	-	0.03	.4686	----	----	----	----	20	UNCH
4100	----	----	----	----	----	2.46	+	0.01	.6245	----	----	----	----	80	UNCH
4100	----	----	----	----	----	1.03	-	0.03	.3754	----	----	----	----	10	UNCH
4300	----	----	----	----	----	3.96	+	0.02	.7787	----	----	----	----	40	UNCH
4400	----	----	----	----	----	0.37	-	0.02	.1662	----	----	----	----	30	UNCH
4400	----	----	----	----	----	4.80	+	0.02	.8337	----	----	----	----	30	UNCH
4500	----	----	----	----	----	0.26	-	0.01	.1228	----	----	----	----	10	UNCH
TOTAL													20	260 +	20
JAN18															
4100	----	----	----	----	----	1.42	+	0.02	.3587	----	----	----	----	40	UNCH
4200	----	----	----	----	----	5.09	-	0.03	.6951	----	----	----	----	20	UNCH
4300	----	----	----	----	----	0.94	+	0.01	.2619	----	----	----	----	20	UNCH
4500	----	----	----	----	----	0.60		UNCH	.1836	----	----	----	----	20	UNCH
TOTAL														100	
JAN19															
4000	----	----	----	----	----	2.04	+	0.02	.4092	----	----	----	----	20	UNCH
4300	----	----	----	----	----	1.29	+	0.01	.2884	----	----	----	----	20	UNCH
TOTAL														40	
PMA OOF		PJM WEST HUB REAL-TIME PK CAL 50 MW													
JAN17															
4500	----	----	----	----	----	1.65	+	0.04	.1860	----	----	----	84	252	UNCH
5000	----	----	----	----	----	3.42	-	0.02	.3153	----	----	----	----	126	UNCH
6500	----	----	----	----	----	3.29	-	0.01	.3425	----	----	----	----	21	UNCH
8000	----	----	----	----	----	1.84	-	0.02	.1943	----	----	----	----	105	UNCH
TOTAL													84	504	
FEB17															
4500	----	----	----	----	----	2.23	+	0.17	.2228	----	----	----	80	240	UNCH
5000	----	----	----	----	----	4.25	+	0.15	.3504	----	----	----	----	120	UNCH
6500	----	----	----	----	----	3.47	-	0.08	.3416	----	----	----	----	20	UNCH
8000	----	----	----	----	----	2.15	-	0.05	.2104	----	----	----	----	100	UNCH
TOTAL													80	480	
JUL17															
4000	----	----	----	----	----	2.74		UNCH	.3169	----	----	----	----	100	UNCH
TOTAL														100	
AUG17															
4000	----	----	----	----	----	3.95	+	0.01	.4141	----	----	----	----	115	UNCH
TOTAL														115	
DEC17															
3700	----	----	----	----	----	4.06	-	0.19	.5557	----	----	----	----	600	UNCH
4000	----	----	----	----	----	2.89	-	0.16	.4429	----	----	----	----	600	UNCH
TOTAL														1200	
JAN18															
5000	----	----	----	----	----	3.87	-	0.06	.3254	----	----	----	----	66	UNCH
TOTAL														66	
FEB18															
5000	----	----	----	----	----	5.35	-	0.06	.4183	----	----	----	----	60	UNCH
TOTAL														60	
JOA OOF		PJM WEST HUB REAL-TIME PK CAL 5MW													
JAN17															
4000	----	----	----	----	----	0.62	+	0.06	.0859	----	----	----	----	2520	UNCH
5000	----	----	----	----	----	3.42	-	0.02	.3153	----	----	----	----	840	UNCH
5000	----	----	----	----	----	8.22	+	0.13	.6847	----	----	----	----	840	UNCH
7000	----	----	----	----	----	2.62	-	0.01	.2771	----	----	----	----	840	UNCH
TOTAL														5040	
FEB17															
4000	----	----	----	----	----	0.94	+	0.13	.1150	----	----	----	----	2400	UNCH
5000	----	----	----	----	----	7.81	-	0.14	.6495	----	----	----	----	800	UNCH
5000	----	----	----	----	----	4.25	+	0.15	.3504	----	----	----	----	800	UNCH
7000	----	----	----	----	----	2.86	-	0.07	.2839	----	----	----	----	800	UNCH
TOTAL														4800	
RPF CALL		POWDR RIVR COAL OPT ON QTY FUT STRP													
OCT16															
1300	----	----	----	----	----	0.01		UNCH	.0009	----	----	----	----	50	UNCH
1400	----	----	----	----	----	0.01		UNCH	.0000	----	----	----	----	80	UNCH
1500	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	65	UNCH
1700	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	205	UNCH
1900	----	----	----	----	----	0.01		UNCH	----	----	----	----	----	40	UNCH
TOTAL														440	
JAN17															
1000	----	----	----	----	----	0.55	-	0.08	.5933	----	----	----	----	10	UNCH
1150	----	----	----	----	----	0.08	-	0.02	.1480	----	----	----	----	10	UNCH
TOTAL														20	
APR17															
1000	----	----	----	----	----	0.93	-	0.03	.6969	----	----	----	----	10	UNCH
1150	----	----	----	----	----	0.26	-	0.02	.3058	----	----	----	----	10	UNCH
TOTAL														20	
JUL17															
1000	----	----	----	----	----	1.30	+	0.01	.7658	----	----	----	----	10	UNCH
1150	----	----	----	----	----	0.49	+	0.01	.4277	----	----	----	----	10	UNCH
TOTAL														20	
OCT17															
1000	----	----	----	----	----	1.69	+	0.12	.8243	----	----	----	----	10	UNCH
1150	----	----	----	----	----	0.76	+	0.08	.5327	----	----	----	----	10	UNCH
TOTAL														20	
RPF PUT		POWDR RIVR COAL OPT ON QTY FUT STRP													
OCT16															
950	----	----	----	----	----	0.05		UNCH	.2554	----	----	----	----	99	UNCH
975	----	----	----	----	----	0.12		UNCH	.3648	----	----	----	----	218	UNCH
1050	----	----	----	----	----	0.56	+	0.01	.7068	----	----	----	----	110	UNCH
TOTAL														427	
RA CALL		RBOB APO (AVERAGE PRICE) OPTIONS													
AUG16															
17000	----	----	----	----	0.0000N	0.0001		UNCH	.0025	----	----	----	----	1	UNCH
18400	----	----	----	----	0.0000N	0.0001		UNCH	.0000	----	----	----	----	1	UNCH
TOTAL														2	
SEP16															
17000	----	----	----	----	0.0000N	0.0006		UNCH	.0106	----	----	----	----	1	UNCH
18400	----	----	----	----	0.0000N	0.0001		UNCH	.0019	----	----	----	----	1	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
RA CALL		RBOB APO (AVERAGE PRICE) OPTIONS											
TOTAL												2	
OCT16													
16000	----	----	----	----	0.0100N	0.0074 + 0.0016	.0799	----	----	----	----	200	UNCH
16500	----	----	----	----	0.0000N	0.0050 + 0.0010	.0569	----	----	----	----	675	UNCH
17000	----	----	----	----	0.0000N	0.0034 + 0.0006	.0404	----	----	----	----	1	UNCH
18400	----	----	----	----	0.0000N	0.0012 + 0.0002	.0156	----	----	----	----	1	UNCH
TOTAL												877	
NOV16													
16000	----	----	----	----	0.0100N	0.0164 + 0.0038	.1324	----	----	----	----	200	UNCH
16500	----	----	----	----	0.0100N	0.0124 + 0.0029	.1047	----	----	----	----	675	UNCH
17000	----	----	----	----	0.0100N	0.0094 + 0.0023	.0825	----	----	----	----	1	UNCH
18400	----	----	----	----	0.0000N	0.0042 + 0.0011	.0407	----	----	----	----	1	UNCH
TOTAL												877	
DEC16													
16000	----	----	----	----	0.0200N	0.0251 + 0.0038	.1720	----	----	----	----	200	UNCH
16500	----	----	----	----	0.0200N	0.0199 + 0.0030	.1420	----	----	----	----	675	UNCH
17000	----	----	----	----	0.0100N	0.0158 + 0.0023	.1170	----	----	----	----	1	UNCH
TOTAL												876	
JAN17													
17000	----	----	----	----	0.0200N	0.0251 + 0.0028	.1577	----	----	----	----	1	UNCH
TOTAL												1	
FEB17													
17000	----	----	----	----	0.0300N	0.0358 + 0.0043	.1974	----	----	----	----	1	UNCH
TOTAL												1	
MAR17													
17000	----	----	----	----	0.0700N	0.0764 + 0.0055	.3372	----	----	----	----	1	UNCH
TOTAL												1	
APR17													
17000	----	----	----	----	0.0800N	0.0863 + 0.0055	.3568	----	----	----	----	1	UNCH
TOTAL												1	
MAY17													
17000	----	----	----	----	0.0900N	0.0938 + 0.0061	.3674	----	----	----	----	1	UNCH
TOTAL												1	
JUN17													
17000	----	----	----	----	0.0900N	0.1006 + 0.0081	.3743	----	----	----	----	1	UNCH
TOTAL												1	
RA PUT		RBOB APO (AVERAGE PRICE) OPTIONS											
AUG16													
14200	----	----	----	----	0.1100N	0.0827 - 0.0320	.8048	----	----	----	----	1	UNCH
TOTAL												1	
SEP16													
14200	----	----	----	----	0.2200N	0.1816 - 0.0360	.8191	----	----	----	----	1	UNCH
TOTAL												1	
OCT16													
13500	----	----	----	----	0.1900N	0.1574 - 0.0281	.6588	----	----	----	----	200	UNCH
14200	----	----	----	----	0.2400N	0.2098 - 0.0317	.7631	----	----	----	----	1	UNCH
TOTAL												201	
NOV16													
13500	----	----	----	----	0.2100N	0.1832 - 0.0237	.6277	----	----	----	----	200	UNCH
14200	----	----	----	----	0.2600N	0.2344 - 0.0270	.7143	----	----	----	----	1	UNCH
TOTAL												201	
DEC16													
13500	----	----	----	----	0.2200N	0.1912 - 0.0250	.5977	----	----	----	----	200	UNCH
14200	----	----	----	----	0.2700N	0.2414 - 0.0275	.6768	----	----	----	----	1	UNCH
TOTAL												201	
JAN17													
14200	----	----	----	----	0.2700N	0.2436 - 0.0265	.6341	----	----	----	----	1	UNCH
TOTAL												1	
FEB17													
14200	----	----	----	----	0.2600N	0.2380 - 0.0241	.5909	----	----	----	----	1	UNCH
TOTAL												1	
MAR17													
14200	----	----	----	----	0.1500N	0.1305 - 0.0201	.3989	----	----	----	----	1	UNCH
TOTAL												1	
APR17													
14200	----	----	----	----	0.1500N	0.1339 - 0.0192	.3899	----	----	----	----	1	UNCH
TOTAL												1	
MAY17													
14200	----	----	----	----	0.1600N	0.1433 - 0.0180	.3919	----	----	----	----	1	UNCH
TOTAL												1	
JUN17													
14200	----	----	----	----	0.1700N	0.1568 - 0.0154	.3986	----	----	----	----	1	UNCH
TOTAL												1	
Q6 CALL		ROTTERDAM 3.5%FUEL OIL CLN APO											
JAN17													
20000	----	----	----	----	----	31.038 + 3.502	.5930	----	----	----	----	10	UNCH
20300	----	----	----	----	----	29.557 + 3.409	.5765	----	----	----	----	5	UNCH
24000	----	----	----	----	----	14.935 + 2.251	.3750	----	----	----	----	20	UNCH
31000	----	----	----	----	----	2.375 + 0.586	.0953	----	----	----	----	5	UNCH
TOTAL												40	
FEB17													
20000	----	----	----	----	----	34.813 + 3.696	.6076	----	----	----	----	10	UNCH
20300	----	----	----	----	----	33.309 + 3.609	.5926	----	----	----	----	5	UNCH
24000	----	----	----	----	----	18.084 + 2.521	.4067	----	----	----	----	20	UNCH
31000	----	----	----	----	----	3.607 + 0.806	.1263	----	----	----	----	5	UNCH
TOTAL												40	
MAR17													
20000	----	----	----	----	----	38.488 + 3.805	.6201	----	----	----	----	10	UNCH
20300	----	----	----	----	----	36.969 + 3.726	.6063	----	----	----	----	5	UNCH
24000	----	----	----	----	----	21.262 + 2.721	.4339	----	----	----	----	20	UNCH
31000	----	----	----	----	----	5.064 + 1.022	.1572	----	----	----	----	5	UNCH
TOTAL												40	
APR17													
20000	----	----	----	----	----	42.063 + 3.900	.6313	----	----	----	----	10	UNCH
20300	----	----	----	----	----	40.530 + 3.828	.6185	----	----	----	----	5	UNCH
24000	----	----	----	----	----	24.414 + 2.896	.4577	----	----	----	----	20	UNCH
31000	----	----	----	----	----	6.677 + 1.230	.1865	----	----	----	----	5	UNCH
TOTAL												40	
MAY17													
20000	----	----	----	----	----	45.487 + 3.990	.6415	----	----	----	----	10	UNCH
20300	----	----	----	----	----	43.943 + 3.923	.6296	----	----	----	----	5	UNCH
24000	----	----	----	----	----	27.484 + 3.052	.4784	----	----	----	----	20	UNCH
31000	----	----	----	----	----	8.396 + 1.426	.2138	----	----	----	----	5	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
Q6 CALL		ROTTERDAM 3.5%FUEL OIL CLN APO											
TOTAL												40	
JUN17													
20000	----	----	----	----	----	48.855 + 3.986	.6506	----	----	----	----	10	UNCH
20300	----	----	----	----	----	47.303 + 3.926	.6393	----	----	----	----	5	UNCH
24000	----	----	----	----	----	30.565 + 3.130	.4969	----	----	----	----	20	UNCH
31000	----	----	----	----	----	10.260 + 1.589	.2400	----	----	----	----	5	UNCH
TOTAL												40	
JUL17													
20000	----	----	----	----	----	49.710 + 3.633	.6569	----	----	----	----	10	UNCH
20300	----	----	----	----	----	48.353 + 3.569	.6460	----	----	----	----	5	UNCH
31000	----	----	----	----	----	17.787 + 1.726	.3205	----	----	----	----	5	UNCH
TOTAL												20	
AUG17													
20000	----	----	----	----	----	52.561 + 3.678	.6642	----	----	----	----	10	UNCH
20300	----	----	----	----	----	51.207 + 3.618	.6538	----	----	----	----	5	UNCH
31000	----	----	----	----	----	20.068 + 1.843	.3408	----	----	----	----	5	UNCH
TOTAL												20	
SEP17													
20000	----	----	----	----	----	55.312 + 3.720	.6710	----	----	----	----	10	UNCH
20300	----	----	----	----	----	53.960 + 3.663	.6610	----	----	----	----	5	UNCH
31000	----	----	----	----	----	22.315 + 1.949	.3592	----	----	----	----	5	UNCH
TOTAL												20	
OCT17													
20000	----	----	----	----	----	56.235 + 3.659	.6755	----	----	----	----	10	UNCH
20300	----	----	----	----	----	54.868 + 3.604	.6655	----	----	----	----	5	UNCH
31000	----	----	----	----	----	22.790 + 1.930	.3634	----	----	----	----	5	UNCH
TOTAL												20	
NOV17													
20000	----	----	----	----	----	58.575 + 3.697	.6805	----	----	----	----	10	UNCH
20300	----	----	----	----	----	57.213 + 3.643	.6710	----	----	----	----	5	UNCH
31000	----	----	----	----	----	24.805 + 2.017	.3784	----	----	----	----	5	UNCH
TOTAL												20	
DEC17													
20000	----	----	----	----	----	60.866 + 3.717	.6854	----	----	----	----	10	UNCH
20300	----	----	----	----	----	59.509 + 3.665	.6762	----	----	----	----	5	UNCH
31000	----	----	----	----	----	26.815 + 2.094	.3926	----	----	----	----	5	UNCH
TOTAL												20	
Q6 PUT		ROTTERDAM 3.5%FUEL OIL CLN APO											
OCT16													
14000	----	----	----	----	----	3.178 - 0.480	.0962	----	----	----	----	10	UNCH
TOTAL												10	
NOV16													
14000	----	----	----	----	----	5.244 - 0.549	.1226	----	----	----	----	10	UNCH
TOTAL												10	
DEC16													
14000	----	----	----	----	----	7.345 - 0.538	.1408	----	----	----	----	10	UNCH
TOTAL												10	
PJ CALL		SAN JUAN PIPE OPTION											
AUG16													
2430	----	----	----	----	----	0.1100 UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL												0	
SEP16													
2430	----	----	----	----	----	0.2537 + 0.0731	.8051	----	----	----	----	20	UNCH
2850	----	----	----	----	----	0.0417 + 0.0197	.2569	----	----	----	----	20	UNCH
3050	----	----	----	----	----	0.0121 + 0.0065	.0932	----	----	----	----	20	UNCH
TOTAL												60	
OCT16													
2430	----	----	----	----	----	0.3051 + 0.0609	.7436	----	----	----	----	20	UNCH
2850	----	----	----	----	----	0.0890 + 0.0267	.3528	----	----	----	----	20	UNCH
3050	----	----	----	----	----	0.0419 + 0.0144	.1996	----	----	----	----	20	UNCH
TOTAL												60	
NOV16													
2430	----	----	----	----	----	0.5687 + 0.0737	.8579	----	----	----	----	20	UNCH
2850	----	----	----	----	----	0.2750 + 0.0509	.6095	----	----	----	----	20	UNCH
3050	----	----	----	----	----	0.1792 + 0.0372	.4672	----	----	----	----	20	UNCH
TOTAL												60	
DEC16													
2430	----	----	----	----	----	0.9299 + 0.0710	.9384	----	----	----	----	20	UNCH
2850	----	----	----	----	----	0.5788 + 0.0598	.7993	----	----	----	----	20	UNCH
3050	----	----	----	----	----	0.4415 + 0.0513	.7012	----	----	----	----	20	UNCH
3350	----	----	----	----	----	0.2789 + 0.0370	.5357	----	----	----	----	124	UNCH
3400	----	----	----	----	----	0.2575 + 0.0349	.5081	----	----	----	----	124	UNCH
3500	----	----	----	----	----	0.2188 + 0.0310	.4545	----	----	----	----	248	UNCH
3600	----	----	----	----	----	0.1850 + 0.0269	.4035	----	----	----	----	248	UNCH
3750	----	----	----	----	----	0.1433 + 0.0218	.3337	----	----	----	----	496	UNCH
3900	----	----	----	----	----	0.1103 + 0.0173	.2725	----	----	----	----	124	UNCH
TOTAL												1424	
JAN17													
3100	----	----	----	----	----	0.4863 + 0.0514	.6818	----	----	----	----	20	UNCH
3150	----	----	----	----	----	0.4583 NEW	----	----	----	----	12	12 +	12
3350	----	----	----	----	----	0.3585 + 0.0419	.5658	----	----	----	----	124	UNCH
3400	----	----	----	----	----	0.3365 + 0.0392	.5428	----	----	----	----	124	UNCH
3500	----	----	----	----	----	0.2964 + 0.0346	.4981	----	----	----	----	248	UNCH
3600	----	----	----	----	----	0.2606 + 0.0302	.4551	----	----	----	----	248	UNCH
3750	----	----	----	----	----	0.2150 + 0.0248	.3951	----	----	----	----	496	UNCH
3900	----	----	----	----	----	0.1775 + 0.0204	.3411	----	----	----	----	124	UNCH
TOTAL											12	1396 +	12
FEB17													
3100	----	----	----	----	----	0.5262 + 0.0432	.6685	----	----	----	----	20	UNCH
3150	----	----	----	----	----	0.4997 NEW	----	----	----	----	12	12 +	12
3350	----	----	----	----	----	0.4042 + 0.0348	.5674	----	----	----	----	112	UNCH
3400	----	----	----	----	----	0.3838 + 0.0333	.5477	----	----	----	----	112	UNCH
3500	----	----	----	----	----	0.3461 + 0.0306	.5095	----	----	----	----	224	UNCH
3600	----	----	----	----	----	0.3121 + 0.0280	.4729	----	----	----	----	224	UNCH
3750	----	----	----	----	----	0.2673 + 0.0245	.4215	----	----	----	----	448	UNCH
3900	----	----	----	----	----	0.2292 + 0.0211	.3745	----	----	----	----	112	UNCH
TOTAL											12	1264 +	12
MAR17													
3100	----	----	----	----	----	0.4037 + 0.0320	.5658	----	----	----	----	20	UNCH
3150	----	----	----	----	----	0.3841 NEW	----	----	----	----	12	12 +	12
TOTAL											12	32 +	12
APR17													
3100	----	----	----	----	----	0.1988 + 0.0227	.4183	----	----	----	----	20	UNCH
3150	----	----	----	----	----	0.1839 NEW	----	----	----	----	12	12 +	12
TOTAL											12	32 +	12
MAY17													
3100	----	----	----	----	----	0.1681 + 0.0177	.3765	----	----	----	----	20	UNCH
3150	----	----	----	----	----	0.1548 NEW	----	----	----	----	12	12 +	12

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
PJ CALL		SAN JUAN PIPE OPTION										
TOTAL											12	32 + 12
JUN17												
3100	----	----	----	----	----	0.1949 + 0.0177	.4057	----	----	----	----	20 UNCH
3150	----	----	----	----	----	0.1805 NEW	----	----	----	----	12	12 + 12
TOTAL											12	32 + 12
JUL17												
3100	----	----	----	----	----	0.2807 + 0.0182	.4942	----	----	----	----	20 UNCH
3150	----	----	----	----	----	0.2622 NEW	----	----	----	----	12	12 + 12
TOTAL											12	32 + 12
AUG17												
3100	----	----	----	----	----	0.3042 + 0.0176	.5087	----	----	----	----	20 UNCH
3150	----	----	----	----	----	0.2852 NEW	----	----	----	----	12	12 + 12
TOTAL											12	32 + 12
SEP17												
3100	----	----	----	----	----	0.2810 + 0.0163	.4798	----	----	----	----	20 UNCH
3150	----	----	----	----	----	0.2635 NEW	----	----	----	----	12	12 + 12
TOTAL											12	32 + 12
OCT17												
3100	----	----	----	----	----	0.2444 + 0.0149	.4388	----	----	----	----	20 UNCH
3150	----	----	----	----	----	0.2293 NEW	----	----	----	----	12	12 + 12
TOTAL											12	32 + 12
NOV17												
3100	----	----	----	----	----	0.3867 + 0.0149	.5530	----	----	----	----	20 UNCH
3150	----	----	----	----	----	0.3662 NEW	----	----	----	----	12	12 + 12
TOTAL											12	32 + 12
DEC17												
3100	----	----	----	----	----	0.5200 + 0.0110	.6271	----	----	----	----	20 UNCH
3150	----	----	----	----	----	0.4960 NEW	----	----	----	----	12	12 + 12
3750	----	----	----	----	----	0.2794 + 0.0069	.4114	----	----	----	----	310 UNCH
3900	----	----	----	----	----	0.2441 + 0.0062	.3707	----	----	----	----	124 UNCH
TOTAL											12	466 + 12
JAN18												
3750	----	----	----	----	----	0.3462 + 0.0153	.4528	----	----	----	----	310 UNCH
3900	----	----	----	----	----	0.3093 + 0.0143	.4146	----	----	----	----	124 UNCH
TOTAL												434
FEB18												
3750	----	----	----	----	----	0.3480 + 0.0140	.4482	----	----	----	----	280 UNCH
3900	----	----	----	----	----	0.3124 + 0.0131	.4118	----	----	----	----	112 UNCH
TOTAL												392
PJ PUT		SAN JUAN PIPE OPTION										
SEP16												
2250	----	----	----	----	----	0.0094 - 0.0087	.0647	----	----	----	----	40 UNCH
2400	----	----	----	----	----	0.0276 - 0.0216	.1655	----	----	----	----	20 UNCH
TOTAL												60
OCT16												
2250	----	----	----	----	----	0.0329 - 0.0136	.1346	----	----	----	----	40 UNCH
2400	----	----	----	----	----	0.0641 - 0.0228	.2331	----	----	----	----	20 UNCH
TOTAL												60
NOV16												
2250	----	----	----	----	----	0.0247 - 0.0062	.0797	----	----	----	----	40 UNCH
2400	----	----	----	----	----	0.0433 - 0.0111	.1303	----	----	----	----	20 UNCH
TOTAL												60
DEC16												
2250	----	----	----	----	----	0.0116 - 0.0019	.0342	----	----	----	----	40 UNCH
2400	----	----	----	----	----	0.0207 - 0.0043	.0577	----	----	----	----	20 UNCH
TOTAL												60
JAN17												
2850	----	----	----	----	----	0.1160 - 0.0152	.2101	----	----	----	12	32 + 12
TOTAL											12	32 + 12
FEB17												
2850	----	----	----	----	----	0.1543 - 0.0209	.2330	----	----	----	12	32 + 12
TOTAL											12	32 + 12
MAR17												
2850	----	----	----	----	----	0.2684 - 0.0264	.3354	----	----	----	12	32 + 12
TOTAL											12	32 + 12
APR17												
2850	----	----	----	----	----	0.3082 - 0.0227	.4569	----	----	----	12	32 + 12
TOTAL											12	32 + 12
MAY17												
2850	----	----	----	----	----	0.3547 - 0.0224	.5014	----	----	----	12	32 + 12
TOTAL											12	32 + 12
JUN17												
2850	----	----	----	----	----	0.3435 - 0.0190	.4750	----	----	----	12	32 + 12
TOTAL											12	32 + 12
JUL17												
2850	----	----	----	----	----	0.2763 - 0.0171	.3896	----	----	----	12	32 + 12
TOTAL											12	32 + 12
AUG17												
2850	----	----	----	----	----	0.2791 - 0.0159	.3795	----	----	----	12	32 + 12
TOTAL											12	32 + 12
SEP17												
2850	----	----	----	----	----	0.3227 - 0.0157	.4119	----	----	----	12	32 + 12
TOTAL											12	32 + 12
OCT17												
2850	----	----	----	----	----	0.3784 - 0.0150	.4560	----	----	----	12	32 + 12
TOTAL											12	32 + 12
NOV17												
2850	----	----	----	----	----	0.2864 - 0.0101	.3483	----	----	----	12	32 + 12
TOTAL											12	32 + 12
DEC17												
2850	----	----	----	----	----	0.2416 - 0.0061	.2846	----	----	----	12	32 + 12
TOTAL											12	32 + 12
M2 CALL		SINGAPORE GASOIL CALENDAR APO										
JAN17												
8000	----	----	----	----	----	0.01 + 0.00	.0021	----	----	----	----	25 UNCH
TOTAL												25
FEB17												
8000	----	----	----	----	----	0.01 + 0.00	.0046	----	----	----	----	25 UNCH
TOTAL												25
MAR17												
8000	----	----	----	----	----	0.03 + 0.00	.0087	----	----	----	----	25 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
M2 CALL		SINGAPORE GASOIL CALENDAR APO											
TOTAL												25	
APR17													
8000	----	----	----	----	----	0.05 + 0.01	.0149	----	----	----	----	25	UNCH
TOTAL												25	
MAY17													
8000	----	----	----	----	----	0.08 + 0.01	.0224	----	----	----	----	25	UNCH
TOTAL												25	
JUN17													
8000	----	----	----	----	----	0.13 + 0.02	.0324	----	----	----	----	25	UNCH
TOTAL												25	
JUL17													
8000	----	----	----	----	----	0.19 + 0.02	.0422	----	----	----	----	25	UNCH
TOTAL												25	
AUG17													
8000	----	----	----	----	----	0.26 + 0.03	.0540	----	----	----	----	25	UNCH
TOTAL												25	
SEP17													
8000	----	----	----	----	----	0.34 + 0.04	.0658	----	----	----	----	25	UNCH
TOTAL												25	
OCT17													
8000	----	----	----	----	----	0.42 + 0.05	.0762	----	----	----	----	25	UNCH
TOTAL												25	
NOV17													
8000	----	----	----	----	----	0.50 + 0.04	.0857	----	----	----	----	25	UNCH
TOTAL												25	
DEC17													
8000	----	----	----	----	----	0.60 + 0.05	.0976	----	----	----	----	25	UNCH
TOTAL												25	
N2 CALL		SINGAPORE JET FUEL CALENDR APO											
AUG16													
7000	----	----	----	----	----	0.00 UNCH	.0005	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00 UNCH	----	----	----	----	----	50	UNCH
TOTAL												100	
SEP16													
7000	----	----	----	----	----	0.00 UNCH	.0006	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00 UNCH	----	----	----	----	----	50	UNCH
TOTAL												100	
OCT16													
7000	----	----	----	----	----	0.00 UNCH	.0006	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00 UNCH	----	----	----	----	----	50	UNCH
TOTAL												100	
NOV16													
7000	----	----	----	----	----	0.00 UNCH	.0007	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00 UNCH	----	----	----	----	----	50	UNCH
TOTAL												100	
DEC16													
7000	----	----	----	----	----	0.00 + 0.00	.0013	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00 UNCH	.0004	----	----	----	----	50	UNCH
TOTAL												100	
JAN17													
6900	----	----	----	----	----	0.03 + 0.01	.0135	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.00 UNCH	.0005	----	----	----	----	25	UNCH
TOTAL												50	
FEB17													
6900	----	----	----	----	----	0.07 + 0.02	.0259	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.00 UNCH	.0005	----	----	----	----	25	UNCH
TOTAL												50	
MAR17													
6900	----	----	----	----	----	0.13 + 0.03	.0430	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.00 + 0.00	.0010	----	----	----	----	25	UNCH
TOTAL												50	
APR17													
6900	----	----	----	----	----	0.21 + 0.04	.0609	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.01 + 0.00	.0023	----	----	----	----	25	UNCH
TOTAL												50	
MAY17													
6900	----	----	----	----	----	0.32 + 0.06	.0816	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.01 + 0.00	.0045	----	----	----	----	25	UNCH
TOTAL												50	
JUN17													
6900	----	----	----	----	----	0.46 + 0.07	.1061	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.02 + 0.01	.0087	----	----	----	----	25	UNCH
TOTAL												50	
ZN CALL		SOCAL PIPE OPTION											
NOV16													
2900	----	----	----	----	----	0.3463 + 0.0603	.6730	----	----	----	----	1200	UNCH
TOTAL												1200	
DEC16													
2900	----	----	----	----	----	0.7328 + 0.0663	.8551	----	----	----	----	1200	UNCH
TOTAL												1200	
JAN17													
2900	----	----	----	----	----	0.8135 + 0.0690	.8437	----	----	----	----	1200	UNCH
TOTAL												1200	
FEB17													
2900	----	----	----	----	----	0.7910 + 0.0583	.8060	----	----	----	----	1200	UNCH
TOTAL												1200	
MAR17													
2900	----	----	----	----	----	0.5772 + 0.0409	.6903	----	----	----	----	1200	UNCH
TOTAL												1200	
U02 PUT		U02 SHORT TERM NG OPTIONS											
AUG16													
275	----	----	----	----	----	0.0170 UNCH	----	----	----	----	----	0	UNCH
TOTAL												0	
U03 CALL		U03 SHORT TERM NG OPTIONS											

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
U03 CALL	U03 SHORT TERM NG OPTIONS										
AUG16											
277 ----	----	----	----	----	0.0640 + 0.0538	1.0000	120	----	----	----	0 - 120
TOTAL											0 - 120
U03 PUT	U03 SHORT TERM NG OPTIONS										
AUG16											
270 ----	----	----	----	----	0.0000 - 0.0125	----	----	----	----	----	0 - 100
TOTAL											0 - 100
U04 CALL	U04 SHORT TERM NG OPTIONS										
AUG16											
280 ----	----	----	----	----	0.0601 + 0.0409	.7251	----	----	----	----	300 UNCH
290 ----	----	----	----	----	0.0151 NEW	.1861	----	----	----	1050	950 + 950
300 ----	----	----	----	----	0.0020 NEW	.0100	----	----	----	100	100 + 100
TOTAL										1150	1350 + 1050
U04 PUT	U04 SHORT TERM NG OPTIONS										
AUG16											
280 ----	----	----	----	----	0.0212 NEW	.2748	----	----	----	50	50 + 50
282 ----	----	----	----	----	0.0310 NEW	.4122	----	----	----	100	100 + 100
TOTAL										150	150 + 150
7A CALL	WTI CRUDE OIL 1 M CSO FIN										
SEP16											
- 75 ----	----	----	----	----	0.11 + 0.02	.5000	----	----	----	----	2250 UNCH
- 65 ----	----	----	----	----	0.06 + 0.01	.3438	----	----	----	----	200 UNCH
- 60 ----	----	----	----	----	0.05 + 0.01	.2856	----	----	----	----	250 UNCH
- 55 ----	----	----	----	----	0.03 + 0.01	.2046	----	----	----	----	100 UNCH
- 50 ----	----	----	----	----	0.02 UNCH	.1479	----	----	----	----	6150 UNCH
- 45 ----	----	----	----	----	0.01 UNCH	.0873	----	----	----	----	1000 UNCH
- 40 ----	----	----	----	----	0.01 UNCH	.0566	----	----	----	----	200 UNCH
- 25 ----	----	----	----	----	0.01 UNCH	.0118	----	----	----	----	5600 UNCH
0 ----	----	----	----	----	0.01 UNCH	.0003	----	----	----	----	1510 UNCH
TOTAL											17260
OCT16											
- 75 ----	----	----	----	----	0.18 + 0.02	.4830	----	----	----	----	2250 UNCH
- 70 ----	----	----	----	----	0.15 + 0.02	.4386	----	----	----	----	150 UNCH
- 55 ----	----	----	----	----	0.09 + 0.02	.3100	----	----	----	----	300 UNCH
- 50 ----	----	----	----	----	0.07 + 0.01	.2638	----	----	----	----	4300 UNCH
- 40 ----	----	----	----	----	0.04 UNCH	.1786	----	----	----	----	250 UNCH
- 25 ----	----	----	----	----	0.02 UNCH	.1000	----	----	----	----	4100 UNCH
0 ----	----	----	----	----	0.01 UNCH	.0489	----	----	----	----	1010 UNCH
TOTAL											12360
NOV16											
- 75 ----	----	----	----	----	0.25 + 0.02	.4937	----	----	----	----	2350 UNCH
- 55 ----	----	----	----	----	0.14 + 0.02	.3569	----	----	----	----	200 UNCH
- 50 ----	----	----	----	----	0.12 + 0.02	.3225	----	----	----	----	4200 UNCH
- 45 ----	----	----	----	----	0.10 + 0.01	.2869	----	----	----	----	150 UNCH
- 40 ----	----	----	----	----	0.09 + 0.01	.2610	----	----	----	----	250 UNCH
- 25 ----	----	----	----	----	0.05 UNCH	.1709	----	----	----	----	4100 UNCH
0 ----	----	----	----	----	0.02 UNCH	.0796	----	----	----	----	850 UNCH
TOTAL											12100
DEC16											
- 75 ----	----	----	----	----	0.32 + 0.03	.5526	----	----	----	----	2250 UNCH
- 50 ----	----	----	----	----	0.18 + 0.01	.3995	----	----	----	----	4200 UNCH
- 40 ----	----	----	----	----	0.14 + 0.01	.3375	----	----	----	----	250 UNCH
- 30 ----	----	----	----	----	0.11 + 0.01	.2817	----	----	----	----	200 UNCH
- 25 ----	----	----	----	----	0.10 + 0.01	.2589	----	----	----	----	4100 UNCH
0 ----	----	----	----	----	0.04 UNCH	.1323	----	----	----	----	850 UNCH
TOTAL											11850
JAN17											
0 ----	----	----	----	----	0.07 UNCH	.1952	----	----	----	----	2800 UNCH
25 ----	----	----	----	----	0.04 + 0.01	.1188	----	----	----	----	200 UNCH
50 ----	----	----	----	----	0.02 UNCH	.0650	----	----	----	----	400 UNCH
75 ----	----	----	----	----	0.01 UNCH	.0346	----	----	----	----	200 UNCH
TOTAL											3600
FEB17											
0 ----	----	----	----	----	0.09 UNCH	.2349	----	----	----	----	2800 UNCH
25 ----	----	----	----	----	0.05 + 0.01	.1432	----	----	----	----	200 UNCH
50 ----	----	----	----	----	0.03 + 0.01	.0890	----	----	----	----	400 UNCH
75 ----	----	----	----	----	0.02 UNCH	.0589	----	----	----	----	200 UNCH
TOTAL											3600
MAR17											
0 ----	----	----	----	----	0.11 + 0.01	.2715	----	----	----	----	2800 UNCH
25 ----	----	----	----	----	0.06 + 0.01	.1667	----	----	----	----	200 UNCH
50 ----	----	----	----	----	0.03 UNCH	.0933	----	----	----	----	400 UNCH
75 ----	----	----	----	----	0.02 UNCH	.0613	----	----	----	----	200 UNCH
TOTAL											3600
APR17											
0 ----	----	----	----	----	0.13 + 0.01	.3018	----	----	----	----	2450 UNCH
25 ----	----	----	----	----	0.07 UNCH	.1875	----	----	----	----	200 UNCH
50 ----	----	----	----	----	0.04 UNCH	.1150	----	----	----	----	400 UNCH
75 ----	----	----	----	----	0.02 UNCH	.0632	----	----	----	----	200 UNCH
TOTAL											3250
MAY17											
0 ----	----	----	----	----	0.14 + 0.01	.3243	----	----	----	----	2450 UNCH
25 ----	----	----	----	----	0.07 UNCH	.1956	----	----	----	----	200 UNCH
50 ----	----	----	----	----	0.05 UNCH	.1353	----	----	----	----	400 UNCH
75 ----	----	----	----	----	0.03 UNCH	.0849	----	----	----	----	200 UNCH
TOTAL											3250
JUN17											
0 ----	----	----	----	----	0.14 UNCH	.3344	----	----	----	----	2450 UNCH
25 ----	----	----	----	----	0.08 UNCH	.2137	----	----	----	----	200 UNCH
50 ----	----	----	----	----	0.05 UNCH	.1383	----	----	----	----	400 UNCH
75 ----	----	----	----	----	0.03 UNCH	.0865	----	----	----	----	200 UNCH
TOTAL											3250
JUL17											
0 ----	----	----	----	----	0.14 + 0.01	.3417	----	----	----	----	1400 UNCH
25 ----	----	----	----	----	0.07 + 0.01	.2047	----	----	----	----	200 UNCH
50 ----	----	----	----	----	0.04 UNCH	.1238	----	----	----	----	400 UNCH
75 ----	----	----	----	----	0.02 UNCH	.0675	----	----	----	----	200 UNCH
TOTAL											2200
AUG17											
0 ----	----	----	----	----	0.14 UNCH	.3380	----	----	----	----	1400 UNCH
25 ----	----	----	----	----	0.08 + 0.01	.2156	----	----	----	----	200 UNCH
50 ----	----	----	----	----	0.05 + 0.01	.1393	----	----	----	----	400 UNCH
75 ----	----	----	----	----	0.03 + 0.01	.0871	----	----	----	----	200 UNCH
TOTAL											2200
SEP17											
0 ----	----	----	----	----	0.14 UNCH	.3381	----	----	----	----	1400 UNCH
25 ----	----	----	----	----	0.07 UNCH	.2029	----	----	----	----	200 UNCH
50 ----	----	----	----	----	0.04 UNCH	.1229	----	----	----	----	400 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
7A CALL		WTI CRUDE OIL	1 M CSO FIN											
SEP17														
75	----	----	----	----	----	0.02	UNCH	.0671	----	----	----	----	200	UNCH
TOTAL													2200	
OCT17														
0	----	----	----	----	----	0.14	+ 0.01	.3381	----	----	----	----	1400	UNCH
25	----	----	----	----	----	0.07	UNCH	.2029	----	----	----	----	200	UNCH
50	----	----	----	----	----	0.04	UNCH	.1229	----	----	----	----	400	UNCH
75	----	----	----	----	----	0.02	UNCH	.0671	----	----	----	----	200	UNCH
TOTAL													2200	
NOV17														
0	----	----	----	----	----	0.14	UNCH	.3345	----	----	----	----	1400	UNCH
25	----	----	----	----	----	0.07	UNCH	.2011	----	----	----	----	200	UNCH
50	----	----	----	----	----	0.04	UNCH	.1220	----	----	----	----	400	UNCH
75	----	----	----	----	----	0.02	UNCH	.0667	----	----	----	----	200	UNCH
TOTAL													2200	
DEC17														
0	----	----	----	----	----	0.18	+ 0.02	.3829	----	----	----	----	1400	UNCH
25	----	----	----	----	----	0.09	+ 0.01	.2397	----	----	----	----	200	UNCH
50	----	----	----	----	----	0.05	UNCH	.1458	----	----	----	----	400	UNCH
75	----	----	----	----	----	0.03	UNCH	.0905	----	----	----	----	200	UNCH
TOTAL													2200	
7A PUT		WTI CRUDE OIL	1 M CSO FIN											
SEP16														
- 300	----	----	----	----	----	0.01	UNCH	----	----	----	----	----	1000	UNCH
- 250	----	----	----	----	----	0.01	UNCH	.0000	----	----	----	----	1750	UNCH
- 225	----	----	----	----	----	0.01	UNCH	.0003	----	----	----	----	500	UNCH
- 200	----	----	----	----	----	0.01	UNCH	.0025	----	----	----	----	3800	UNCH
- 175	----	----	----	----	----	0.01	UNCH	.0126	----	----	----	----	200	UNCH
- 150	----	----	----	----	----	0.01	- 0.01	.0466	----	----	----	----	2800	UNCH
- 125	----	----	----	----	----	0.02	- 0.01	.0980	----	----	----	----	2750	UNCH
- 100	----	----	----	----	----	0.04	- 0.02	.2109	----	----	----	----	11000	UNCH
- 90	----	----	----	----	----	0.06	- 0.02	.3042	----	----	----	----	500	UNCH
- 85	----	----	----	----	----	0.07	- 0.02	.3580	----	----	----	----	500	UNCH
- 80	----	----	----	----	----	0.09	- 0.02	.4279	----	----	----	----	500	UNCH
- 75	----	----	----	----	----	0.11	- 0.02	.5000	----	----	----	----	5400	UNCH
- 70	----	----	----	----	----	0.13	- 0.03	.5790	----	----	----	----	150	UNCH
- 65	----	----	----	----	----	0.16	- 0.03	.6561	----	----	----	----	250	UNCH
- 60	----	----	----	----	----	0.20	- 0.03	.7143	----	----	----	----	350	UNCH
- 50	----	----	----	----	----	0.27	- 0.04	.8520	----	----	----	----	4200	UNCH
- 40	----	----	----	----	----	0.35	- 0.04	.9433	----	----	----	----	75	UNCH
- 25	----	----	----	----	----	0.50	- 0.04	.9881	----	----	----	----	500	UNCH
0	----	----	----	----	----	0.75	- 0.04	.9996	----	----	----	----	2650	UNCH
TOTAL													38875	
OCT16														
- 250	----	----	----	----	----	0.01	UNCH	.0143	----	----	----	----	750	UNCH
- 225	----	----	----	----	----	0.01	UNCH	.0306	----	----	----	----	500	UNCH
- 200	----	----	----	----	----	0.02	UNCH	.0572	----	----	----	----	3800	UNCH
- 175	----	----	----	----	----	0.03	UNCH	.0868	----	----	----	----	150	UNCH
- 150	----	----	----	----	----	0.05	- 0.01	.1403	----	----	----	----	5800	UNCH
- 125	----	----	----	----	----	0.07	- 0.01	.2065	----	----	----	----	2750	UNCH
- 110	----	----	----	----	----	0.10	- 0.01	.2797	----	----	----	----	100	UNCH
- 100	----	----	----	----	----	0.13	- 0.01	.3412	----	----	----	----	8050	UNCH
- 75	----	----	----	----	----	0.20	- 0.03	.5169	----	----	----	----	10800	UNCH
- 70	----	----	----	----	----	0.22	- 0.03	.5613	----	----	----	----	100	UNCH
- 60	----	----	----	----	----	0.28	- 0.03	.6463	----	----	----	----	200	UNCH
- 50	----	----	----	----	----	0.34	- 0.04	.7361	----	----	----	----	2800	UNCH
- 40	----	----	----	----	----	0.41	- 0.05	.8213	----	----	----	----	150	UNCH
- 25	----	----	----	----	----	0.54	- 0.05	.8999	----	----	----	----	2500	UNCH
0	----	----	----	----	----	0.77	- 0.05	.9510	----	----	----	----	2650	UNCH
TOTAL													41100	
NOV16														
- 250	----	----	----	----	----	0.02	UNCH	.0456	----	----	----	----	750	UNCH
- 225	----	----	----	----	----	0.03	UNCH	.0668	----	----	----	----	500	UNCH
- 200	----	----	----	----	----	0.04	UNCH	.0906	----	----	----	----	3800	UNCH
- 175	----	----	----	----	----	0.04	- 0.01	.1040	----	----	----	----	150	UNCH
- 160	----	----	----	----	----	0.06	- 0.01	.1445	----	----	----	----	150	UNCH
- 150	----	----	----	----	----	0.07	- 0.01	.1678	----	----	----	----	5800	UNCH
- 125	----	----	----	----	----	0.11	- 0.01	.2501	----	----	----	----	2750	UNCH
- 110	----	----	----	----	----	0.15	- 0.01	.3181	----	----	----	----	100	UNCH
- 100	----	----	----	----	----	0.17	- 0.02	.3622	----	----	----	----	8050	UNCH
- 75	----	----	----	----	----	0.26	- 0.02	.5062	----	----	----	----	10800	UNCH
- 70	----	----	----	----	----	0.27	- 0.02	.5401	----	----	----	----	100	UNCH
- 60	----	----	----	----	----	0.32	- 0.02	.6094	----	----	----	----	200	UNCH
- 50	----	----	----	----	----	0.37	- 0.03	.6774	----	----	----	----	2800	UNCH
- 40	----	----	----	----	----	0.45	- 0.03	.7389	----	----	----	----	150	UNCH
- 25	----	----	----	----	----	0.56	- 0.04	.8290	----	----	----	----	2500	UNCH
0	----	----	----	----	----	0.78	- 0.04	.9203	----	----	----	----	2650	UNCH
TOTAL													41250	
DEC16														
- 250	----	----	----	----	----	0.02	- 0.01	.0441	----	----	----	----	750	UNCH
- 225	----	----	----	----	----	0.03	- 0.01	.0644	----	----	----	----	500	UNCH
- 200	----	----	----	----	----	0.04	- 0.01	.0866	----	----	----	----	3800	UNCH
- 175	----	----	----	----	----	0.06	UNCH	.1253	----	----	----	----	150	UNCH
- 150	----	----	----	----	----	0.08	UNCH	.1689	----	----	----	----	5800	UNCH
- 125	----	----	----	----	----	0.11	- 0.01	.2319	----	----	----	----	2750	UNCH
- 110	----	----	----	----	----	0.13	- 0.01	.2783	----	----	----	----	100	UNCH
- 100	----	----	----	----	----	0.16	- 0.01	.3247	----	----	----	----	8050	UNCH
- 75	----	----	----	----	----	0.23	- 0.01	.4473	----	----	----	----	10800	UNCH
- 70	----	----	----	----	----	0.24	- 0.02	.4753	----	----	----	----	100	UNCH
- 60	----	----	----	----	----	0.29	- 0.02	.5370	----	----	----	----	200	UNCH
- 50	----	----	----	----	----	0.34	- 0.03	.6004	----	----	----	----	2800	UNCH
- 40	----	----	----	----	----	0.40	- 0.03	.6624	----	----	----	----	150	UNCH
- 25	----	----	----	----	----	0.51	- 0.03	.7410	----	----	----	----	2500	UNCH
0	----	----	----	----	----	0.70	- 0.04	.8676	----	----	----	----	2650	UNCH
TOTAL													41100	
JAN17														
- 125	----	----	----	----	----	0.08	UNCH	.1853	----	----	----	----	150	UNCH
- 100	----	----	----	----	----	0.13	- 0.01	.2762	----	----	----	----	1700	UNCH
- 75	----	----	----	----	----	0.20	- 0.01	.3908	----	----	----	----	1500	UNCH
- 60	----	----	----	----	----	0.26	- 0.02	.4719	----	----	----	----	200	UNCH
- 50	----	----	----	----	----	0.31	- 0.01	.5280	----	----	----	----	11450	UNCH
- 40	----	----	----	----	----	0.36	- 0.01	.5853	----	----	----	----	850	UNCH
- 25	----	----	----	----	----	0.44	- 0.03	.6759	----	----	----	----	250	UNCH
TOTAL													16100	
FEB17														
- 125	----	----	----	----	----	0.09	- 0.01	.1863	----	----	----	----	150	UNCH
- 100	----	----	----	----	----	0.13	- 0.01	.2598	----	----	----	----	1700	UNCH
- 75	----	----	----	----	----	0.19	- 0.01	.3589	----	----	----	----	1500	UNCH
- 60	----	----	----	----	----	0.24	- 0.01	.4313	----	----	----	----	200	UNCH
- 50	----	----	----	----	----	0.28	UNCH	.4837	----	----	----	----	11450	UNCH
- 40	----	----	----	----	----	0.32	- 0.01	.5393	----	----	----	----	850	UNCH
- 25	----	----	----	----	----	0.39	- 0.03	.6298	----	----	----	----	250	UNCH
TOTAL													16100	
MAR17														
- 125	----	----	----	----	----	0.08	- 0.01	.1683	----	----	----	----	150	UNCH
- 100	----	----	----	----	----	0.12	UNCH	.2393	----	----	----	----	1700	UNCH
- 75	----	----	----	----	----	0.15	- 0.01	.3159	----	----	----	----	1500	UNCH
- 60	----	----	----	----	----	0.20	- 0.01	.3910	----	----	----	----	200	UNCH
- 50	----	----	----	----	----	0.24	UNCH	.4446	----	----	----	----	11450	UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
7A PUT		WTI CRUDE OIL	1 M CSO FIN									
MAR17												
- 40	----	----	----	----	----	0.28 - 0.01	.5000	----	----	----	----	850 UNCH
- 25	----	----	----	----	----	0.35 - 0.02	.5884	----	----	----	----	250 UNCH
TOTAL												16100
APR17												
- 100	----	----	----	----	----	0.10 + 0.02	.2136	----	----	----	----	1500 UNCH
- 75	----	----	----	----	----	0.14 + 0.01	.2959	----	----	----	----	1500 UNCH
- 60	----	----	----	----	----	0.18 + 0.01	.3642	----	----	----	----	200 UNCH
- 50	----	----	----	----	----	0.22 + 0.01	.4177	----	----	----	----	11350 UNCH
- 40	----	----	----	----	----	0.26 + 0.01	.4719	----	----	----	----	750 UNCH
- 25	----	----	----	----	----	0.31 - 0.01	.5618	----	----	----	----	250 UNCH
TOTAL												15550
MAY17												
- 100	----	----	----	----	----	0.09 + 0.01	.1966	----	----	----	----	1500 UNCH
- 75	----	----	----	----	----	0.13 + 0.01	.2766	----	----	----	----	1500 UNCH
- 60	----	----	----	----	----	0.16 UNCH	.3371	----	----	----	----	200 UNCH
- 50	----	----	----	----	----	0.19 + 0.01	.3871	----	----	----	----	11350 UNCH
- 40	----	----	----	----	----	0.22 UNCH	.4405	----	----	----	----	750 UNCH
- 25	----	----	----	----	----	0.28 - 0.02	.5313	----	----	----	----	250 UNCH
TOTAL												15550
JUN17												
- 100	----	----	----	----	----	0.07 UNCH	.1702	----	----	----	----	1500 UNCH
- 75	----	----	----	----	----	0.12 + 0.01	.2620	----	----	----	----	1500 UNCH
- 60	----	----	----	----	----	0.16 + 0.01	.3280	----	----	----	----	200 UNCH
- 50	----	----	----	----	----	0.19 + 0.02	.3759	----	----	----	----	11350 UNCH
- 40	----	----	----	----	----	0.22 + 0.01	.4264	----	----	----	----	750 UNCH
- 25	----	----	----	----	----	0.28 UNCH	.5118	----	----	----	----	250 UNCH
TOTAL												15550
JUL17												
- 100	----	----	----	----	----	0.08 UNCH	.1796	----	----	----	----	1500 UNCH
- 50	----	----	----	----	----	0.16 - 0.01	.3539	----	----	----	----	2250 UNCH
- 40	----	----	----	----	----	0.19 - 0.01	.4081	----	----	----	----	750 UNCH
TOTAL												4500
AUG17												
- 100	----	----	----	----	----	0.08 UNCH	.1808	----	----	----	----	1500 UNCH
- 50	----	----	----	----	----	0.17 UNCH	.3629	----	----	----	----	2250 UNCH
- 40	----	----	----	----	----	0.20 UNCH	.4161	----	----	----	----	750 UNCH
TOTAL												4500
SEP17												
- 100	----	----	----	----	----	0.08 UNCH	.1808	----	----	----	----	1500 UNCH
- 50	----	----	----	----	----	0.17 UNCH	.3629	----	----	----	----	2250 UNCH
- 40	----	----	----	----	----	0.19 - 0.01	.4128	----	----	----	----	750 UNCH
TOTAL												4500
OCT17												
- 100	----	----	----	----	----	0.08 UNCH	.1809	----	----	----	----	1500 UNCH
- 50	----	----	----	----	----	0.17 - 0.01	.3629	----	----	----	----	2250 UNCH
- 40	----	----	----	----	----	0.19 - 0.01	.4128	----	----	----	----	750 UNCH
TOTAL												4500
NOV17												
- 100	----	----	----	----	----	0.09 UNCH	.1929	----	----	----	----	1500 UNCH
- 50	----	----	----	----	----	0.18 UNCH	.3714	----	----	----	----	2250 UNCH
- 40	----	----	----	----	----	0.21 UNCH	.4237	----	----	----	----	750 UNCH
TOTAL												4500
DEC17												
- 100	----	----	----	----	----	0.08 UNCH	.1740	----	----	----	----	1500 UNCH
- 50	----	----	----	----	----	0.16 UNCH	.3372	----	----	----	----	2250 UNCH
- 40	----	----	----	----	----	0.18 - 0.01	.3829	----	----	----	----	750 UNCH
TOTAL												4500
WA CALL		WTI CRUDE OIL	1MO CAL SPRD OPTIONS									
SEP16												
- 50	----	----	----	----	0.02N	0.02 UNCH	.1479	----	----	----	----	1000 UNCH
- 45	----	----	----	----	0.01N	0.01 UNCH	.0873	----	----	----	----	600 UNCH
- 35	----	----	----	----	0.01N	0.01 UNCH	.0351	----	----	----	----	250 UNCH
- 25	----	----	----	----	0.01N	0.01 UNCH	.0118	----	----	----	----	3100 UNCH
- 15	----	----	----	----	0.01N	0.01 UNCH	.0033	----	----	----	----	500 UNCH
- 10	----	----	----	----	0.01N	0.01 UNCH	.0016	----	----	----	----	1001 UNCH
0	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	12000 UNCH
50	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	100 UNCH
TOTAL												18551
OCT16												
- 50	----	----	----	----	0.06N	0.07 + 0.01	.2638	----	----	----	----	3550 UNCH
- 30	----	----	----	----	0.02N	0.02 UNCH	.1064	----	----	----	----	500 UNCH
- 25	----	----	----	----	0.02N	0.02 UNCH	.1000	----	----	----	----	8475 UNCH
- 10	----	----	----	----	0.01N	0.01 UNCH	.0539	----	----	----	----	1000 UNCH
0	----	----	----	----	0.01N	0.01 UNCH	.0323	----	----	----	----	11950 UNCH
25	----	----	----	----	0.01N	0.01 UNCH	.0071	----	----	----	----	4000 UNCH
50	----	----	----	----	0.01N	0.01 UNCH	.0011	----	----	----	----	100 UNCH
TOTAL												29575
NOV16												
- 50	----	----	----	----	0.10N	0.12 + 0.02	.3225	----	----	----	----	3550 UNCH
- 30	----	----	----	----	0.06N	0.06 UNCH	.1969	----	----	----	----	500 UNCH
- 25	----	----	----	----	0.05N	0.05 UNCH	.1709	----	----	----	----	8725 UNCH
- 10	----	----	----	----	0.03N	0.03 UNCH	.1116	----	----	----	----	1000 UNCH
0	----	----	----	----	0.02N	0.02 UNCH	.0796	----	----	----	----	15950 UNCH
50	----	----	----	----	0.01N	0.01 UNCH	.0350	----	----	----	----	100 UNCH
TOTAL												29825
DEC16												
- 50	----	----	----	----	0.17N	0.18 + 0.01	.3995	----	----	----	----	3550 UNCH
- 30	----	----	----	----	0.10N	0.11 + 0.01	.2817	----	----	----	----	500 UNCH
- 25	----	----	----	----	0.09N	0.10 + 0.01	.2589	----	----	----	----	8875 UNCH
- 10	----	----	----	----	0.05N	0.06 + 0.01	.1792	----	----	----	----	1100 UNCH
0	----	----	----	----	0.04N	0.04 UNCH	.1323	----	----	----	----	22300 UNCH
TOTAL												36325
JAN17												
- 15	----	----	----	----	0.10N	0.11 + 0.01	.2713	----	----	----	----	250 UNCH
0	----	----	----	----	0.07N	0.07 UNCH	.1952	----	----	----	4650	15400 + 2850
25	----	----	----	----	0.03N	0.04 + 0.01	.1188	----	----	----	----	5500 UNCH
50	----	----	----	----	0.02N	0.02 UNCH	.0650	----	----	----	----	850 UNCH
100	----	----	----	----	0.01N	0.01 UNCH	.0304	----	----	----	----	2025 UNCH
TOTAL											4650	24025 + 2850
FEB17												
- 25	----	----	----	----	0.16N	0.17 + 0.01	.3701	----	----	----	----	200 UNCH
- 15	----	----	----	----	0.12N	0.14 + 0.02	.3179	----	----	----	----	250 UNCH
0	----	----	----	----	0.09N	0.09 UNCH	.2349	----	----	----	4650	15700 + 2850
25	----	----	----	----	0.04N	0.05 + 0.01	.1432	----	----	----	----	4700 UNCH
50	----	----	----	----	0.02N	0.03 + 0.01	.0890	----	----	----	----	850 UNCH
100	----	----	----	----	0.01N	0.01 UNCH	.0317	----	----	----	----	2025 UNCH
TOTAL											4650	23725 + 2850
MAR17												
- 15	----	----	----	----	0.15N	0.16 + 0.01	.3537	----	----	----	----	250 UNCH
0	----	----	----	----	0.10N	0.11 + 0.01	.2715	----	----	----	4650	16600 + 2850

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
WA CALL		WTI CRUDE OIL 1MO CAL SPRD OPTIONS										
MAR17												
25	----	----	----	----	0.05N	0.06 + 0.01	.1667	----	----	----	----	4600 UNCH
50	----	----	----	----	0.03N	0.03 UNCH	.0933	----	----	----	----	850 UNCH
100	----	----	----	----	0.01N	0.01 UNCH	.0329	----	----	----	----	2025 UNCH
TOTAL											4650	24325 + 2850
APR17												
- 15	----	----	----	----	0.17N	0.17 UNCH	.3781	----	----	----	----	250 UNCH
0	----	----	----	----	0.12N	0.13 + 0.01	.3018	----	----	----	4650	15800 + 2850
25	----	----	----	----	0.07N	0.07 UNCH	.1875	----	----	----	----	4400 UNCH
50	----	----	----	----	0.04N	0.04 UNCH	.1150	----	----	----	----	850 UNCH
100	----	----	----	----	0.01N	0.01 UNCH	.0339	----	----	----	----	2025 UNCH
TOTAL											4650	23325 + 2850
MAY17												
- 15	----	----	----	----	0.18N	0.19 + 0.01	.4081	----	----	----	----	250 UNCH
0	----	----	----	----	0.13N	0.14 + 0.01	.3243	----	----	----	4650	14900 + 2850
25	----	----	----	----	0.07N	0.07 UNCH	.1956	----	----	----	----	4150 UNCH
50	----	----	----	----	0.05N	0.05 UNCH	.1353	----	----	----	----	850 UNCH
100	----	----	----	----	0.02N	0.02 UNCH	.0566	----	----	----	----	2025 UNCH
TOTAL											4650	22175 + 2850
JUN17												
- 25	----	----	----	----	0.24N	0.26 + 0.02	.4881	----	----	----	----	200 UNCH
- 15	----	----	----	----	0.19N	0.21 + 0.02	.4283	----	----	----	----	250 UNCH
0	----	----	----	----	0.14N	0.14 UNCH	.3344	----	----	----	4650	14900 + 2850
25	----	----	----	----	0.08N	0.08 UNCH	.2137	----	----	----	----	4250 UNCH
50	----	----	----	----	0.05N	0.05 UNCH	.1383	----	----	----	----	850 UNCH
100	----	----	----	----	0.02N	0.02 UNCH	.0575	----	----	----	----	2025 UNCH
TOTAL											4650	22475 + 2850
JUL17												
- 25	----	----	----	----	0.24N	0.25 + 0.01	.5000	----	----	----	----	500 UNCH
0	----	----	----	----	0.13N	0.14 + 0.01	.3417	----	----	----	----	9150 UNCH
25	----	----	----	----	0.06N	0.07 + 0.01	.2047	----	----	----	----	3900 UNCH
50	----	----	----	----	0.04N	0.04 UNCH	.1238	----	----	----	----	450 UNCH
100	----	----	----	----	0.01N	0.02 + 0.01	.0582	----	----	----	----	2025 UNCH
TOTAL												16025
AUG17												
0	----	----	----	----	0.14N	0.14 UNCH	.3380	----	----	----	----	9150 UNCH
25	----	----	----	----	0.07N	0.08 + 0.01	.2156	----	----	----	----	3900 UNCH
50	----	----	----	----	0.04N	0.05 + 0.01	.1393	----	----	----	----	450 UNCH
100	----	----	----	----	0.02N	0.02 UNCH	.0579	----	----	----	----	2025 UNCH
TOTAL												15525
SEP17												
0	----	----	----	----	0.14N	0.14 UNCH	.3381	----	----	----	----	9150 UNCH
25	----	----	----	----	0.07N	0.07 UNCH	.2029	----	----	----	----	3900 UNCH
50	----	----	----	----	0.04N	0.04 UNCH	.1229	----	----	----	----	450 UNCH
100	----	----	----	----	0.01N	0.02 + 0.01	.0579	----	----	----	----	2025 UNCH
TOTAL												15525
OCT17												
0	----	----	----	----	0.13N	0.14 + 0.01	.3381	----	----	----	----	9050 UNCH
25	----	----	----	----	0.07N	0.07 UNCH	.2029	----	----	----	----	3900 UNCH
50	----	----	----	----	0.04N	0.04 UNCH	.1229	----	----	----	----	450 UNCH
100	----	----	----	----	0.01N	0.01 UNCH	.0357	----	----	----	----	2025 UNCH
TOTAL												15425
NOV17												
0	----	----	----	----	0.14N	0.14 UNCH	.3345	----	----	----	----	9050 UNCH
25	----	----	----	----	0.07N	0.07 UNCH	.2011	----	----	----	----	3900 UNCH
50	----	----	----	----	0.04N	0.04 UNCH	.1220	----	----	----	----	450 UNCH
100	----	----	----	----	0.01N	0.01 UNCH	.0355	----	----	----	----	2025 UNCH
TOTAL												15425
DEC17												
- 25	----	----	----	----	0.28N	0.30 + 0.02	.5290	----	----	----	----	300 UNCH
0	----	----	----	----	0.16N	0.18 + 0.02	.3829	----	----	----	----	9050 UNCH
25	----	----	----	----	0.08N	0.09 + 0.01	.2397	----	----	----	----	3900 UNCH
50	----	----	----	----	0.05N	0.05 UNCH	.1458	----	----	----	----	450 UNCH
100	----	----	----	----	0.02N	0.02 UNCH	.0599	----	----	----	----	2075 UNCH
TOTAL												15775
WA PUT		WTI CRUDE OIL 1MO CAL SPRD OPTIONS										
SEP16												
- 250	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	3750 UNCH
- 200	----	----	----	----	0.01N	0.01 UNCH	.0025	----	----	----	----	6050 UNCH
- 150	----	----	----	----	0.02N	0.01 - 0.01	.0466	----	----	----	----	1500 UNCH
- 125	----	----	----	----	0.03N	0.02 - 0.01	.0980	----	----	----	----	4000 UNCH
- 100	----	----	----/*0.05A	----	0.06N	0.04 - 0.02	.2109	----	----	----	----	5850 UNCH
- 80	----	----	----	----	0.11N	0.09 - 0.02	.4279	----	----	----	----	320 UNCH
- 75	----	----	----/0.12A	----	0.13N	0.11 - 0.02	.5000	----	----	----	----	5000 UNCH
- 70	----	----	----	----	0.16N	0.13 - 0.03	.5790	----	----	----	----	300 UNCH
- 65	----	----	----	----	0.19N	0.16 - 0.03	.6561	----	----	----	----	1700 UNCH
- 60	----	----	----	----	0.23N	0.20 - 0.03	.7143	----	----	----	----	200 UNCH
- 50	----	----	----/0.30A	----	0.31N	0.27 - 0.04	.8520	----	----	----	----	7300 UNCH
- 45	----	----	----/0.34A	----	0.35N	0.31 - 0.04	.9127	----	----	----	----	1750 UNCH
- 40	----	----	----	----	0.39N	0.35 - 0.04	.9433	----	----	----	----	650 UNCH
- 35	----	----	----/0.43A	----	0.44N	0.40 - 0.04	.9648	----	----	----	----	2200 UNCH
- 30	----	----	----/0.47A	----	0.49N	0.45 - 0.04	.9791	----	----	----	----	700 UNCH
- 25	----	----	----/0.53A	----	0.54N	0.50 - 0.04	.9881	----	----	----	----	5550 UNCH
TOTAL												46820
OCT16												
- 250	----	----	----	----	0.01N	0.01 UNCH	.0272	----	----	----	----	1250 UNCH
- 200	----	----	----	----	0.02N	0.02 UNCH	.0572	----	----	----	----	1200 UNCH
- 150	----	----	----	----	0.06N	0.05 - 0.01	.1403	----	----	----	----	2150 UNCH
- 125	----	----	----	----	0.08N	0.07 - 0.01	.2065	----	----	----	----	2400 UNCH
- 100	----	----	----	----	0.14N	0.13 - 0.01	.3412	----	----	----	150	5900 - 50
- 75	----	----	----	----	0.23N	0.20 - 0.03	.5169	----	----	----	----	9450 UNCH
- 60	----	----	----	----	0.31N	0.28 - 0.03	.6463	----	----	----	----	100 UNCH
- 55	----	----	----	----	0.34N	0.31 - 0.03	.6899	----	----	----	----	400 UNCH
- 50	----	----	----	----	0.38N	0.34 - 0.04	.7361	----	----	----	----	7650 UNCH
- 45	----	----	----	----	0.42N	0.37 - 0.05	.7868	----	----	----	----	1750 UNCH
- 40	----	----	----	----	0.46N	0.41 - 0.05	.8213	----	----	----	----	250 UNCH
- 35	----	----	----	----	0.50N	0.45 - 0.05	.8564	----	----	----	----	900 UNCH
- 30	----	----	----	----	0.54N	0.49 - 0.05	.8935	----	----	----	----	4600 UNCH
- 25	----	----	----/0.58A	----	0.59N	0.54 - 0.05	.8999	----	----	----	----	5625 UNCH
TOTAL											150	43625 - 50
NOV16												
- 250	----	----	----	----	0.02N	0.02 UNCH	.0456	----	----	----	----	1250 UNCH
- 200	----	----	----	----	0.04N	0.04 UNCH	.0906	----	----	----	----	1200 UNCH
- 150	----	----	----	----	0.08N	0.07 - 0.01	.1678	----	----	----	----	2150 UNCH
- 125	----	----	----	----	0.12N	0.11 - 0.01	.2501	----	----	----	----	2400 UNCH
- 100	----	----	----	----	0.19N	0.17 - 0.02	.3622	----	----	----	150	5550 - 50
- 75	----	----	----/0.27A	----	0.28N	0.26 - 0.02	.5062	----	----	----	----	10350 UNCH
- 60	----	----	----	----	0.34N	0.32 - 0.02	.6094	----	----	----	----	100 UNCH
- 55	----	----	----	----	0.37N	0.35 - 0.02	.6431	----	----	----	----	400 UNCH
- 50	----	----	----	----	0.40N	0.37 - 0.03	.6774	----	----	----	----	7650 UNCH
- 45	----	----	----	----	0.44N	0.41 - 0.03	.7130	----	----	----	----	1750 UNCH
- 40	----	----	----	----	0.48N	0.45 - 0.03	.7389	----	----	----	----	250 UNCH
- 25	----	----	----/*0.59A	----	0.60N	0.56 - 0.04	.8290	----	----	----	----	5625 UNCH
TOTAL											150	38675 - 50
DEC16												
- 250	----	----	----	----	0.03N	0.02 - 0.01	.0441	----	----	----	----	1250 UNCH
- 200	----	----	----	----	0.05N	0.04 - 0.01	.0866	----	----	----	----	1200 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
WA PUT		WTI CRUDE OIL 1MO CAL SPRD OPTIONS										
DEC16												
- 150	----	----	----	----	0.08N	0.08 UNCH	.1689	----	----	----	----	2150 UNCH
- 125	----	----	----	----	0.12N	0.11 - 0.01	.2319	----	----	----	----	2400 UNCH
- 100	----	----	----	----	0.17N	0.16 - 0.01	.3247	----	----	----	150	5950 - 50
- 75	----	----	----	----	0.24N	0.23 - 0.01	.4473	----	----	----	----	12100 UNCH
- 60	----	----	----	----	0.31N	0.29 - 0.02	.5370	----	----	----	----	100 UNCH
- 55	----	----	----/0.33A	----	0.34N	0.31 - 0.03	.5696	----	----	----	----	400 UNCH
- 50	----	----	----/0.36A	----	0.37N	0.34 - 0.03	.6004	----	----	----	----	8150 UNCH
- 45	----	----	----	----	0.40N	0.37 - 0.03	.6312	----	----	----	----	1750 UNCH
- 40	----	----	----	----	0.43N	0.40 - 0.03	.6624	----	----	----	----	250 UNCH
- 25	----	----	----/0.53A	----	0.54N	0.51 - 0.03	.7410	----	----	----	----	6825 UNCH
0	----	----	----/0.71A	----	0.74N	0.70 - 0.04	.8676	----	----	----	----	800 UNCH
TOTAL											150	43325 - 50
JAN17												
- 125	----	----	----	----	0.08N	0.08 UNCH	.1853	----	----	----	----	1200 UNCH
- 100	----	----	----	----	0.14N	0.13 - 0.01	.2762	----	----	250	----	1350 + 250
- 75	----	----	----	----	0.21N	0.20 - 0.01	.3908	----	----	----	----	1200 UNCH
- 60	----	----	----	----	0.28N	0.26 - 0.02	.4719	----	----	----	----	100 UNCH
- 50	----	----	----/*0.31A	----	0.32N	0.31 - 0.01	.5280	----	----	500	1000	8850 UNCH
- 30	----	----	----	----	0.44N	0.41 - 0.03	.6463	----	----	----	----	750 UNCH
- 25	----	----	----	----	0.47N	0.44 - 0.03	.6759	----	----	----	----	10600 UNCH
- 15	----	----	----	----	0.54N	0.51 - 0.03	.7287	----	----	----	----	500 UNCH
0	----	----	----	----	0.66N	0.62 - 0.04	.8047	----	----	250	----	5025 UNCH
TOTAL										1000	1000	29575 + 250
FEB17												
- 125	----	----	----	----	0.10N	0.09 - 0.01	.1863	----	----	----	----	1200 UNCH
- 100	----	----	----	----	0.14N	0.13 - 0.01	.2598	----	----	250	----	1350 + 250
- 75	----	----	----	----	0.20N	0.19 - 0.01	.3589	----	----	----	----	1200 UNCH
- 60	----	----	----	----	0.25N	0.24 - 0.01	.4313	----	----	----	----	100 UNCH
- 50	----	----	----	----	0.28N	0.28 UNCH	.4837	----	----	500	1000	8850 UNCH
- 30	----	----	----	----	0.39N	0.36 - 0.03	.6007	----	----	----	----	750 UNCH
- 25	----	----	----	----	0.42N	0.39 - 0.03	.6298	----	----	----	----	10600 UNCH
- 15	----	----	----	----	0.48N	0.46 - 0.02	.6820	----	----	----	----	500 UNCH
0	----	----	----	----	0.60N	0.56 - 0.04	.7650	----	----	250	----	5025 UNCH
TOTAL										1000	1000	29575 + 250
MAR17												
- 125	----	----	----	----	0.09N	0.08 - 0.01	.1683	----	----	----	----	1200 UNCH
- 100	----	----	----	----	0.12N	0.12 UNCH	.2393	----	----	250	----	1350 + 250
- 75	----	----	----	----	0.16N	0.15 - 0.01	.3159	----	----	----	----	1200 UNCH
- 60	----	----	----	----	0.21N	0.20 - 0.01	.3910	----	----	----	----	100 UNCH
- 50	----	----	----	----	0.24N	0.24 UNCH	.4446	----	----	500	1000	8850 UNCH
- 30	----	----	----	----	0.34N	0.33 - 0.01	.5573	----	----	----	----	750 UNCH
- 25	----	----	----	----	0.37N	0.35 - 0.02	.5884	----	----	----	----	10600 UNCH
- 15	----	----	----	----	0.43N	0.41 - 0.02	.6462	----	----	----	----	500 UNCH
0	----	----	----	----	0.53N	0.51 - 0.02	.7284	----	----	250	----	5025 UNCH
TOTAL										1000	1000	29575 + 250
APR17												
- 125	----	----	----	----	0.05N	0.06 + 0.01	.1402	----	----	----	----	1200 UNCH
- 100	----	----	----	----	0.08N	0.10 + 0.02	.2136	----	----	250	----	1350 + 250
- 75	----	----	----	----	0.13N	0.14 + 0.01	.2959	----	----	----	----	1200 UNCH
- 60	----	----	----	----	0.17N	0.18 + 0.01	.3642	----	----	----	----	100 UNCH
- 50	----	----	----	----	0.21N	0.22 + 0.01	.4177	----	----	500	1000	8850 UNCH
- 40	----	----	----	----	0.25N	0.26 + 0.01	.4719	----	----	----	----	50 UNCH
- 30	----	----	----	----	0.30N	0.30 UNCH	.5290	----	----	----	----	750 UNCH
- 25	----	----	----	----	0.32N	0.31 - 0.01	.5618	----	----	----	----	10200 UNCH
- 15	----	----	----	----	0.39N	0.37 - 0.02	.6218	----	----	----	----	500 UNCH
0	----	----	----	----	0.49N	0.48 - 0.01	.6981	----	----	250	----	5025 UNCH
TOTAL										1000	1000	29225 + 250
MAY17												
- 125	----	----	----	----	0.05N	0.06 + 0.01	.1361	----	----	----	----	1200 UNCH
- 100	----	----	----	----	0.08N	0.09 + 0.01	.1966	----	----	250	----	1350 + 250
- 75	----	----	----	----	0.12N	0.13 + 0.01	.2766	----	----	----	----	1200 UNCH
- 60	----	----	----	----	0.16N	0.16 UNCH	.3371	----	----	----	----	100 UNCH
- 50	----	----	----	----	0.18N	0.19 + 0.01	.3871	----	----	500	1000	8850 UNCH
- 40	----	----	----	----	0.22N	0.22 UNCH	.4405	----	----	----	----	50 UNCH
- 30	----	----	----	----	0.27N	0.26 - 0.01	.5000	----	----	----	----	750 UNCH
- 25	----	----	----	----	0.30N	0.28 - 0.02	.5313	----	----	----	----	10200 UNCH
- 15	----	----	----	----	0.35N	0.34 - 0.01	.5918	----	----	----	----	500 UNCH
0	----	----	----	----	0.45N	0.43 - 0.02	.6756	----	----	250	----	5025 UNCH
TOTAL										1000	1000	29225 + 250
JUN17												
- 125	----	----	----	----	0.05N	0.05 UNCH	.1206	----	----	----	----	1200 UNCH
- 100	----	----	----	----	0.07N	0.07 UNCH	.1702	----	----	250	----	1350 + 250
- 75	----	----	----	----	0.11N	0.12 + 0.01	.2620	----	----	----	----	1200 UNCH
- 60	----	----	----	----	0.15N	0.16 + 0.01	.3280	----	----	----	----	100 UNCH
- 50	----	----	----	----	0.17N	0.19 + 0.02	.3759	----	----	500	1000	8850 UNCH
- 40	----	----	----	----	0.21N	0.22 + 0.01	.4264	----	----	----	----	50 UNCH
- 30	----	----	----	----	0.26N	0.25 - 0.01	.4819	----	----	----	----	750 UNCH
- 25	----	----	----	----	0.28N	0.28 UNCH	.5118	----	----	----	----	10200 UNCH
- 15	----	----	----	----	0.33N	0.33 UNCH	.5716	----	----	----	----	500 UNCH
0	----	----	----	----	0.43N	0.41 - 0.02	.6655	----	----	250	----	5025 UNCH
TOTAL										1000	1000	29225 + 250
JUL17												
- 150	----	----	----	----	0.03N	0.03 UNCH	.0760	----	----	----	----	200 UNCH
- 100	----	----	----	----	0.08N	0.08 UNCH	.1796	----	----	----	----	250 UNCH
- 50	----	----	----	----	0.17N	0.16 - 0.01	.3539	----	----	----	----	250 UNCH
- 40	----	----	----	----	0.20N	0.19 - 0.01	.4081	----	----	----	----	50 UNCH
- 30	----	----	----	----	0.24N	0.23 - 0.01	.4686	----	----	----	----	250 UNCH
- 25	----	----	----	----	0.26N	0.25 - 0.01	.5000	----	----	----	----	550 UNCH
- 15	----	----	----	----	0.31N	0.30 - 0.01	.5643	----	----	----	----	250 UNCH
0	----	----	----	----	0.40N	0.39 - 0.01	.6582	----	----	----	----	2775 UNCH
TOTAL												4575
AUG17												
- 100	----	----	----	----	0.08N	0.08 UNCH	.1808	----	----	----	----	150 UNCH
- 50	----	----	----	----	0.17N	0.17 UNCH	.3629	----	----	----	----	250 UNCH
- 40	----	----	----	----	0.20N	0.20 UNCH	.4161	----	----	----	----	50 UNCH
- 30	----	----	----	----	0.24N	0.24 UNCH	.4754	----	----	----	----	250 UNCH
- 25	----	----	----	----	0.26N	0.26 UNCH	.5062	----	----	----	----	450 UNCH
- 15	----	----	----	----	0.31N	0.31 UNCH	.5694	----	----	----	----	250 UNCH
0	----	----	----	----	0.41N	0.40 - 0.01	.6619	----	----	----	----	2775 UNCH
TOTAL												4175
SEP17												
- 100	----	----	----	----	0.08N	0.08 UNCH	.1808	----	----	----	----	150 UNCH
- 50	----	----	----	----	0.17N	0.17 UNCH	.3629	----	----	----	----	250 UNCH
- 40	----	----	----	----	0.20N	0.19 - 0.01	.4128	----	----	----	----	50 UNCH
- 30	----	----	----	----	0.24N	0.23 - 0.01	.4744	----	----	----	----	250 UNCH
- 25	----	----	----	----	0.26N	0.25 - 0.01	.5065	----	----	----	----	450 UNCH
- 15	----	----	----	----	0.31N	0.31 UNCH	.5694	----	----	----	----	250 UNCH
0	----	----	----	----	0.41N	0.40 - 0.01	.6619	----	----	----	----	2775 UNCH
TOTAL												4175
OCT17												
- 100	----	----	----	----	0.08N	0.08 UNCH	.1809	----	----	----	----	150 UNCH
- 50	----	----	----	----	0.18N	0.17 - 0.01	.3629	----	----	----	----	250 UNCH
- 40	----	----	----	----	0.20N	0.19 - 0.01	.4128	----	----	----	----	50 UNCH
- 30	----	----	----	----	0.24N	0.23 - 0.01	.4744	----	----	----	----	250 UNCH
- 25	----	----	----	----	0.27N	0.26 - 0.01	.5062	----	----	----	----	450 UNCH
- 15	----	----	----	----	0.32N	0.31 - 0.01	.5694	----	----	----	----	250 UNCH
0	----	----	----	----	0.41N	0.40 - 0.01	.6618	----	----	----	----	2775 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
WA PUT		WTI CRUDE OIL 1MO CAL SPRD OPTIONS										
TOTAL												4175
NOV17												
- 100	----	----	----	----	0.09N	0.09 UNCH	.1929	----	----	----	----	150 UNCH
- 50	----	----	----	----	0.18N	0.18 UNCH	.3714	----	----	----	----	250 UNCH
- 40	----	----	----	----	0.21N	0.21 UNCH	.4237	----	----	----	----	50 UNCH
- 30	----	----	----	----	0.24N	0.24 UNCH	.4812	----	----	----	----	250 UNCH
- 25	----	----	----	----	0.27N	0.26 - 0.01	.5127	----	----	----	----	450 UNCH
- 15	----	----	----	----	0.32N	0.32 UNCH	.5743	----	----	----	----	250 UNCH
0	----	----	----	----	0.42N	0.41 - 0.01	.6654	----	----	----	----	2775 UNCH
TOTAL												4175
DEC17												
- 100	----	----	----	----	0.08N	0.08 UNCH	.1740	----	----	----	----	150 UNCH
- 50	----	----	----	----	0.16N	0.16 UNCH	.3372	----	----	----	----	250 UNCH
- 40	----	----	----	----	0.19N	0.18 - 0.01	.3829	----	----	----	----	50 UNCH
- 30	----	----	----	----	0.23N	0.22 - 0.01	.4405	----	----	----	----	250 UNCH
- 25	----	----	----	----	0.24N	0.25 + 0.01	.4709	----	----	----	----	450 UNCH
- 15	----	----	----	----	0.28N	0.30 + 0.02	.5290	----	----	----	----	250 UNCH
0	----	----	0.38B/----	----	0.37N	0.38 + 0.01	.6170	----	----	----	----	2775 UNCH
TOTAL												4175
JAN18												
- 40	----	----	----	----	0.12N	0.12 UNCH	.3436	----	----	----	----	50 UNCH
TOTAL												50
FEB18												
- 40	----	----	----	----	0.12N	0.12 UNCH	.3393	----	----	----	----	50 UNCH
TOTAL												50
MAR18												
- 40	----	----	----	----	0.13N	0.13 UNCH	.3554	----	----	----	----	50 UNCH
TOTAL												50
APR18												
- 40	----	----	----	----	0.13N	0.12 - 0.01	.3481	----	----	----	----	50 UNCH
TOTAL												50
MAY18												
- 40	----	----	----	----	0.13N	0.12 - 0.01	.3481	----	----	----	----	50 UNCH
TOTAL												50
JUN18												
- 40	----	----	----	----	0.12N	0.12 UNCH	.3272	----	----	----	----	50 UNCH
TOTAL												50
JUL18												
- 40	----	----	----	----	0.12N	0.11 - 0.01	.3188	----	----	----	----	50 UNCH
TOTAL												50
AUG18												
- 40	----	----	----	----	0.12N	0.12 UNCH	.3311	----	----	----	----	50 UNCH
TOTAL												50
SEP18												
- 40	----	----	----	----	0.13N	0.12 - 0.01	.3394	----	----	----	----	50 UNCH
TOTAL												50
OCT18												
- 40	----	----	----	----	0.12N	0.12 UNCH	.3394	----	----	----	----	50 UNCH
TOTAL												50
NOV18												
- 40	----	----	----	----	0.13N	0.13 UNCH	.3554	----	----	----	----	50 UNCH
TOTAL												50
DEC18												
- 40	----	----	----	----	0.10N	0.09 - 0.01	.2807	----	----	----	----	50 UNCH
TOTAL												50
JAN19												
- 40	----	----	----	----	0.09N	0.09 UNCH	.2807	----	----	----	----	50 UNCH
TOTAL												50
FEB19												
- 40	----	----	----	----	0.11N	0.10 - 0.01	.2947	----	----	----	----	50 UNCH
TOTAL												50
MAR19												
- 40	----	----	----	----	0.11N	0.10 - 0.01	.2947	----	----	----	----	50 UNCH
TOTAL												50
BV CALL		WTI-BRENT SPREAD OPTION										
OCT16												
- 100	----	----	----	----	----	0.13 + 0.01	.2585	----	----	----	500	3000 + 500
- 50	----	----	----	----	----	0.04 UNCH	.0995	----	----	----	----	100 UNCH
0	----	----	----	----	----	0.01 UNCH	.0290	----	----	----	----	200 UNCH
TOTAL											500	3300 + 500
NOV16												
0	----	----	----	----	----	0.10 UNCH	.1616	----	----	----	----	200 UNCH
TOTAL												200
DEC16												
- 50	----	----	----	----	----	0.28 - 0.01	.3569	----	----	----	----	200 UNCH
0	----	----	----	----	----	0.14 - 0.01	.2117	----	----	----	----	500 UNCH
50	----	----	----	----	----	0.08 UNCH	.1267	----	----	----	----	250 UNCH
100	----	----	----	----	----	0.04 + 0.01	.0685	----	----	----	----	500 UNCH
TOTAL												1450
BV PUT		WTI-BRENT SPREAD OPTION										
OCT16												
- 300	----	----	----	----	----	0.02 UNCH	.0490	----	----	----	----	150 UNCH
- 250	----	----	----	----	----	0.06 UNCH	.1299	----	----	----	----	150 UNCH
- 200	----	----	----	----	----	0.15 + 0.02	.2814	----	----	----	----	2000 UNCH
- 150	----	----	----	----	----	0.33 + 0.03	.5101	----	----	----	----	450 UNCH
- 50	----	----	----	----	----	1.05 + 0.01	.9004	----	----	----	----	200 UNCH
TOTAL												2950
NOV16												
- 300	----	----	----	----	----	0.03 UNCH	.0570	----	----	----	----	150 UNCH
- 250	----	----	----	----	----	0.07 UNCH	.1191	----	----	----	----	150 UNCH
- 150	----	----	----	----	----	0.29 UNCH	.3706	----	----	----	----	450 UNCH
- 50	----	----	----	----	----	0.77 + 0.01	.7513	----	----	----	----	200 UNCH
TOTAL												950
DEC16												
- 300	----	----	----	----	----	0.04 UNCH	.0650	----	----	----	----	150 UNCH
- 250	----	----	----	----	----	0.08 UNCH	.1191	----	----	----	----	900 UNCH
- 200	----	----	----	----	----	0.16 UNCH	.2091	----	----	----	----	200 UNCH
- 150	----	----	----	----	----	0.28 + 0.01	.3270	----	----	----	----	450 UNCH
- 100	----	----	----	----	----	0.43 + 0.01	.4727	----	----	----	----	1150 UNCH
- 50	----	----	----	----	----	0.71 + 0.01	.6430	----	----	----	----	200 UNCH
TOTAL												3050
JAN17												
- 300	----	----	----	----	----	0.06 UNCH	.0801	----	----	----	----	250 UNCH
- 250	----	----	----	----	----	0.08 UNCH	.1114	----	----	----	----	250 UNCH
- 200	----	----	----	----	----	0.14 UNCH	.1812	----	----	----	----	200 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
BV PUT		WTI-BRENT SPREAD OPTION												
TOTAL													700	
FEB17														
- 300	----	----	----	----	----	0.06	+ 0.01	.0783	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.08	UNCH	.1084	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.14	UNCH	.1753	----	----	----	----	200	UNCH
TOTAL													700	
MAR17														
- 300	----	----	----	----	----	0.07	+ 0.01	.0860	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.08	UNCH	.1078	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.15	+ 0.01	.1803	----	----	----	----	200	UNCH
TOTAL													700	
APR17														
- 300	----	----	----	----	----	0.07	UNCH	.0863	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.10	UNCH	.1234	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.15	UNCH	.1811	----	----	----	----	200	UNCH
TOTAL													700	
MAY17														
- 300	----	----	----	----	----	0.07	UNCH	.0873	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.11	UNCH	.1319	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.18	+ 0.01	.2006	----	----	----	----	200	UNCH
TOTAL													700	
JUN17														
- 300	----	----	----	----	----	0.09	+ 0.01	.1033	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.12	UNCH	.1407	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.20	+ 0.01	.2144	----	----	----	----	200	UNCH
TOTAL													700	
JUL17														
- 300	----	----	----	----	----	0.09	+ 0.01	.1059	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.15	+ 0.01	.1630	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.21	+ 0.01	.2263	----	----	----	----	200	UNCH
TOTAL													700	
AUG17														
- 300	----	----	----	----	----	0.09	UNCH	.1083	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.15	UNCH	.1672	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.23	UNCH	.2422	----	----	----	----	200	UNCH
TOTAL													700	
SEP17														
- 300	----	----	----	----	----	0.10	UNCH	.1166	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.15	UNCH	.1694	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.24	UNCH	.2501	----	----	----	----	200	UNCH
TOTAL													700	
OCT17														
- 300	----	----	----	----	----	0.10	- 0.01	.1176	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.16	- 0.01	.1767	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.25	UNCH	.2571	----	----	----	----	200	UNCH
TOTAL													700	
NOV17														
- 300	----	----	----	----	----	0.11	- 0.01	.1246	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.17	- 0.01	.1828	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.26	UNCH	.2621	----	----	----	----	200	UNCH
TOTAL													700	
DEC17														
- 500	----	----	----	----	----	0.03	UNCH	.0339	----	----	----	----	550	UNCH
- 300	----	----	----	----	----	0.12	- 0.01	.1299	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.18	- 0.01	.1862	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.26	UNCH	.2592	----	----	----	----	200	UNCH
TOTAL													1250	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

OPTIONS EOO'S AND BLOCKS

PRODUCT		STRIKE PRICE	EOO VOLUME	BLOCK VOLUME
LO CALL	NYMEX CRUDE OIL OPTIONS (PHY)			
SEP16	CALL			
LO		4000	0	2050
LO		4100	0	2000
LO		4150	0	1000
LO		4400	0	150
LO		4600	0	825
LO		4800	0	1200
LO		8000	0	50
TOTALS			0	7275
OCT16	CALL			
LO		4000	0	2400
LO		4150	0	300
LO		4200	0	50
LO		4250	0	3000
LO		4400	0	4000
LO		4500	0	900
LO		4550	0	900
LO		4700	0	2000
LO		5000	0	2100
LO		5300	0	300
LO		5750	0	300
TOTALS			0	16250
NOV16	CALL			
LO		4500	0	2000
TOTALS			0	2000
DEC16	CALL			
LO		4300	0	150
LO		4500	0	900
LO		4600	0	19
LO		4700	0	2000
LO		4900	0	900
LO		5200	0	31
TOTALS			0	4000
JAN17	CALL			
LO		4350	0	50
TOTALS			0	50
MAR17	CALL			
LO		4400	0	300
LO		4500	0	100
TOTALS			0	400
JUN17	CALL			
LO		4550	0	300
LO		4600	0	700
LO		5000	0	700
TOTALS			0	1700
DEC17	CALL			
LO		5500	0	50
TOTALS			0	50
DEC19	CALL			
LO		5100	0	1300
TOTALS			0	1300
LO PUT	NYMEX CRUDE OIL OPTIONS (PHY)			
SEP16	PUT			
LO		3700	0	100
LO		3900	0	1000
LO		4000	0	1050
TOTALS			0	2150
OCT16	PUT			
LO		3500	0	2285
LO		3700	0	135
LO		4000	0	200
LO		4100	0	50
LO		5000	0	100
TOTALS			0	2770
NOV16	PUT			
LO		3500	0	250
LO		4000	0	250
TOTALS			0	500
DEC16	PUT			
LO		3300	0	50
LO		3500	0	100
LO		3700	0	100
LO		4000	0	1000
LO		4100	0	50
LO		4300	0	150
LO		4400	0	500
TOTALS			0	1950
JAN17	PUT			
LO		4350	0	50
TOTALS			0	50
MAR17	PUT			
LO		4300	0	500
LO		4500	0	100
TOTALS			0	600
JUN17	PUT			
LO		2000	0	100
LO		3000	0	450
LO		3500	0	100
LO		4000	0	100
LO		4600	0	200
TOTALS			0	950
DEC17	PUT			
LO		4000	0	2000
LO		4500	0	400
TOTALS			0	2400
ON PUT	NYMEX NATURAL GAS OPTIONS (PHY)			
SEP16	PUT			
ON		2700	0	425
TOTALS			0	425
OH CALL	NYMEX HEATING OIL (PHY) OPTIONS			
SEP16	CALL			

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

OH		13000	0	150
TOTALS			0	150
DEC16	CALL			
OH		13500	0	150
TOTALS			0	150
JUN17	CALL			
OH		14000	0	150
TOTALS			0	150
OH PUT		NYMEX HEATING OIL (PHY) OPTIONS		
SEP16	PUT			
OH		12500	0	50
TOTALS			0	50
OCT16	PUT			
OH		13000	0	120
TOTALS			0	120
OB CALL		NYMEX RBOB (PHY) OPTIONS		
SEP16	CALL			
OB		14500	0	400
TOTALS			0	400
NOV16	CALL			
OB		14000	0	500
TOTALS			0	500
OB PUT		NYMEX RBOB (PHY) OPTIONS		
SEP16	PUT			
OB		11500	0	100
OB		12000	0	100
OB		12500	0	300
OB		13500	0	100
OB		16000	0	100
TOTALS			0	700
NOV16	PUT			
OB		11000	0	500
TOTALS			0	500
DEC16	PUT			
OB		9000	0	200
OB		10000	0	400
TOTALS			0	600
WA CALL		WTI CRUDE OIL 1MO CAL SPRD OPTIONS		
JAN17	CALL			
WA		0	0	4650
TOTALS			0	4650
FEB17	CALL			
WA		0	0	4650
TOTALS			0	4650
MAR17	CALL			
WA		0	0	4650
TOTALS			0	4650
APR17	CALL			
WA		0	0	4650
TOTALS			0	4650
MAY17	CALL			
WA		0	0	4650
TOTALS			0	4650
JUN17	CALL			
WA		0	0	4650
TOTALS			0	4650
WA PUT		WTI CRUDE OIL 1MO CAL SPRD OPTIONS		
OCT16	PUT			
WA		-100	0	150
TOTALS			0	150
NOV16	PUT			
WA		-100	0	150
TOTALS			0	150
DEC16	PUT			
WA		-100	0	150
TOTALS			0	150
JAN17	PUT			
WA		-50	0	1000
TOTALS			0	1000
FEB17	PUT			
WA		-50	0	1000
TOTALS			0	1000
MAR17	PUT			
WA		-50	0	1000
TOTALS			0	1000
APR17	PUT			
WA		-50	0	1000
TOTALS			0	1000
MAY17	PUT			
WA		-50	0	1000
TOTALS			0	1000
JUN17	PUT			
WA		-50	0	1000
TOTALS			0	1000
LC CALL		NYMEX CRUDE OIL (EURO) OPTS (PHY)		
DEC22	CALL			
LC		7000	0	31
TOTALS			0	31
LN CALL		NYMEX NATURAL GAS (EURO) OPTS		
SEP16	CALL			
LN		2800	0	50
LN		2850	0	700
LN		2900	0	220
LN		2950	0	500
LN		3000	0	1350
LN		3050	0	800
LN		3100	0	1600
LN		3150	0	300
LN		3250	0	1250
TOTALS			0	6770

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

OCT16	CALL			
LN		2900	0	300
LN		3250	0	500
LN		3500	0	500
TOTALS			0	1300
NOV16	CALL			
LN		3050	0	300
LN		3200	0	200
LN		3250	0	600
LN		3600	0	200
LN		3750	0	250
LN		4250	0	250
TOTALS			0	1800
DEC16	CALL			
LN		3500	0	100
LN		3750	0	1000
TOTALS			0	1100
JAN17	CALL			
LN		3300	0	43
LN		3750	0	100
LN		3850	0	100
LN		4000	0	443
LN		4250	0	200
LN		4500	0	50
LN		5000	0	50
LN		6000	0	2500
LN		6500	0	2500
TOTALS			0	5986
FEB17	CALL			
LN		4000	0	400
LN		4500	0	50
LN		5000	0	650
TOTALS			0	1100
MAR17	CALL			
LN		3500	0	150
LN		4000	0	100
LN		4500	0	50
LN		5000	0	50
TOTALS			0	350
APR17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
MAY17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
JUN17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
JUL17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
AUG17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
SEP17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
OCT17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
FEB18	CALL			
LN		6000	0	500
TOTALS			0	500

LN PUT NYMEX NATURAL GAS (EURO) OPTS

SEP16	PUT			
LN		2250	0	500
LN		2400	0	500
LN		2450	0	500
LN		2500	0	1700
LN		2550	0	700
LN		2600	0	1250
LN		2650	0	1450
LN		2700	0	620
LN		2750	0	1950
LN		2850	0	300
TOTALS			0	9470
OCT16	PUT			
LN		2000	0	20000
LN		2250	0	12000
LN		2400	0	1250
LN		2500	0	1950
LN		2600	0	300
LN		2650	0	250
LN		2750	0	300
LN		2900	0	300
TOTALS			0	36350
NOV16	PUT			
LN		2000	0	150
LN		2500	0	1400
LN		2750	0	1500
LN		3000	0	300
LN		3050	0	300
TOTALS			0	3650
DEC16	PUT			
LN		2000	0	1000
LN		2250	0	1000
LN		3000	0	300

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

TOTALS			0	2300
JAN17	PUT			
LN		2000	0	1000
LN		2250	0	500
LN		2500	0	300
LN		2750	0	50
LN		3250	0	250
TOTALS			0	2100
MAR17	PUT			
LN		2250	0	750
LN		2700	0	54
LN		2900	0	54
LN		3000	0	300
TOTALS			0	1158
APR17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
MAY17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
JUN17	PUT			
LN		2250	0	250
LN		2500	0	330
LN		2750	0	975
TOTALS			0	1555
JUL17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
AUG17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
SEP17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
OCT17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
KD CALL		NYMEX ONE DAY NATURAL GAS OPTIONS		
AUG16	CALL			
KD		2775	0	100
KD		2800	0	250
KD		2850	0	100
KD		2875	0	62
TOTALS			0	512
KD PUT		NYMEX ONE DAY NATURAL GAS OPTIONS		
AUG16	PUT			
KD		2725	0	250
KD		2750	0	50
KD		2775	0	25
KD		2825	0	50
KD		2850	0	200
TOTALS			0	575
CD PUT		NYMEX ONE DAY CRUDE OIL OPTIONS		
AUG16	PUT			
CD		3900	0	50
TOTALS			0	50
BV CALL		WTI-BRENT SPREAD OPTION		
OCT16	CALL			
BV		-100	0	500
TOTALS			0	500
AO CALL		CRUDE OIL APO OPTIONS		
JAN17	CALL			
AO		4450	0	75
TOTALS			0	75
FEB17	CALL			
AO		4450	0	75
TOTALS			0	75
MAR17	CALL			
AO		4450	0	75
TOTALS			0	75
AO PUT		CRUDE OIL APO OPTIONS		
JUL17	PUT			
AO		4000	0	250
TOTALS			0	250
AUG17	PUT			
AO		4000	0	250
TOTALS			0	250
SEP17	PUT			
AO		4000	0	250
TOTALS			0	250
OCT17	PUT			
AO		4000	0	250
TOTALS			0	250
NOV17	PUT			
AO		4000	0	250
TOTALS			0	250
DEC17	PUT			
AO		4000	0	250
TOTALS			0	250
PJ CALL		SAN JUAN PIPE OPTION		
JAN17	CALL			
PJ		3150	0	12
TOTALS			0	12
FEB17	CALL			
PJ		3150	0	12
TOTALS			0	12

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

MAR17	CALL			
PJ		3150	0	12
TOTALS			0	12
APR17	CALL			
PJ		3150	0	12
TOTALS			0	12
MAY17	CALL			
PJ		3150	0	12
TOTALS			0	12
JUN17	CALL			
PJ		3150	0	12
TOTALS			0	12
JUL17	CALL			
PJ		3150	0	12
TOTALS			0	12
AUG17	CALL			
PJ		3150	0	12
TOTALS			0	12
SEP17	CALL			
PJ		3150	0	12
TOTALS			0	12
OCT17	CALL			
PJ		3150	0	12
TOTALS			0	12
NOV17	CALL			
PJ		3150	0	12
TOTALS			0	12
DEC17	CALL			
PJ		3150	0	12
TOTALS			0	12
PJ PUT		SAN JUAN PIPE OPTION		
JAN17	PUT			
PJ		2850	0	12
TOTALS			0	12
FEB17	PUT			
PJ		2850	0	12
TOTALS			0	12
MAR17	PUT			
PJ		2850	0	12
TOTALS			0	12
APR17	PUT			
PJ		2850	0	12
TOTALS			0	12
MAY17	PUT			
PJ		2850	0	12
TOTALS			0	12
JUN17	PUT			
PJ		2850	0	12
TOTALS			0	12
JUL17	PUT			
PJ		2850	0	12
TOTALS			0	12
AUG17	PUT			
PJ		2850	0	12
TOTALS			0	12
SEP17	PUT			
PJ		2850	0	12
TOTALS			0	12
OCT17	PUT			
PJ		2850	0	12
TOTALS			0	12
NOV17	PUT			
PJ		2850	0	12
TOTALS			0	12
DEC17	PUT			
PJ		2850	0	12
TOTALS			0	12
G4 PUT		NATURAL GAS 1 M CSO FIN		
SEP16	PUT			
G4		-100	0	500
TOTALS			0	500
CVR CALL		CHICAGO ETHANOL(PLATTS) APO		
SEP16	CALL			
CVR		14000	0	70
TOTALS			0	70
OCT16	CALL			
CVR		15000	0	25
TOTALS			0	25
DEC16	CALL			
CVR		15000	0	25
TOTALS			0	25
CVR PUT		CHICAGO ETHANOL(PLATTS) APO		
SEP16	PUT			
CVR		13000	0	70
TOTALS			0	70
OCT16	PUT			
CVR		12000	0	50
CVR		13000	0	75
TOTALS			0	125
NOV16	PUT			
CVR		12000	0	50
CVR		13000	0	75
TOTALS			0	125
DEC16	PUT			
CVR		12000	0	50
CVR		13000	0	75
TOTALS			0	125
JUL17	PUT			
CVR		13500	0	10
TOTALS			0	10

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

ENERGY OPTIONS

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

AUG17	PUT			
CVR		13500	0	10
TOTALS			0	10
SEP17	PUT			
CVR		13500	0	10
TOTALS			0	10
PML CALL		PJM 50MW CALENDAR-MONTH LMP		
SEP16	CALL			
PML		3450	0	1
TOTALS			0	1
PML PUT		PJM 50MW CALENDAR-MONTH LMP		
SEP16	PUT			
PML		3450	0	1
TOTALS			0	1
CLA CALL		COAL API2 ARGUS/MCCLOS CALNDR OPT		
JAN17	CALL			
CLA		6500	0	50
CLA		7500	0	100
TOTALS			0	150
U04 PUT		U04 SHORT TERM NG OPTIONS		
AUG16	PUT			
U04		280	0	50
U04		282	0	100
TOTALS			0	150
U04 CALL		U04 SHORT TERM NG OPTIONS		
AUG16	CALL			
U04		290	0	1050
U04		300	0	100
TOTALS			0	1150
PMA OOF		PJM WEST HUB REAL-TIME PK CAL 50 MW		
JAN17	PUT			
PMA		4500	0	84
TOTALS			0	84
FEB17	PUT			
PMA		4500	0	80
TOTALS			0	80
6OA OOC		PJM WEST HUB REAL-TIME PK 5 MW OPT		
JAN17	PUT			
6OA		3950	0	10
TOTALS			0	10
6OA OOC		PJM WEST HUB REAL-TIME PK 5 MW OPT		
JAN17	CALL			
6OA		3950	0	10
TOTALS			0	10
BZO CALL		BRENT CRUDE OIL FUT MARGIN OPT		
OCT16	CALL			
BZO		4300	0	200
TOTALS			0	200
DEC16	CALL			
BZO		4400	0	100
TOTALS			0	100
SEP17	CALL			
BZO		4700	0	150
TOTALS			0	150
BZO PUT		BRENT CRUDE OIL FUT MARGIN OPT		
OCT16	PUT			
BZO		4300	0	100
TOTALS			0	100
DEC16	PUT			
BZO		4400	0	100
TOTALS			0	100

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.