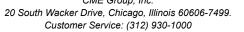
2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





Side 01

PG63 BULLETIN # 14@

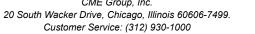
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

					ENERGY OPTIONS	ON FUTURES	_	_						
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PR & PT.CH		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	INT	OPEN EREST
CAL N21			PRICE OPTION			0.01		0036					50	
60 50 50 500 TAL						0.01 0.01 0.01 0.01	UNCH UNCH UNCH UNCH	.0036 .0007 					50 60 60 6 176	UN UN UN
321 50 50						0.01 0.01	UNCH UNCH	.0048					50 60	UN
50 50 500 TAL R21						0.01 0.01	UNCH						60 6 176	UN
50 500 TAL						0.02 - 0.01	0.01 UNCH	.0084					50 5 55	1U 1U
R21 500 TAL						0.01	UNCH	.0023					5 5	UN
/21 500 TAL						0.01	UNCH	.0024					5 5	UN
N21 500 TAL						0.02	UNCH	.0043					5 5	UN
.21 35 500 FAL						0.42 - 0.02	0.02 UNCH	.0897 .0044					50 5 55	UN
321 00 500 TAL						0.99 - 0.01 -	0.07 0.01	.1749 .0024					16 5 21	UN
221 00 500						1.11 - 0.02 -	0.06 0.01	.1853 .0044					16 5 21	UN
TAL r21 00 500						1.22 - 0.05	0.05 UNCH	.1940 .0095					16 5 21	UN
TAL /21 00						1.35 -	0.05	.2044					16	UI
75 500 TAL						0.89 - 0.01 -		.1464					60 4 80	UN
25 00 500 TAL						5.43 - 1.47 - 0.04	0.21 0.04 UNCH	.5194 .2130 .0081					110 16 4 130	1U 1U 1U
122 50 500						5.42 - 0.05 -	0.22 0.03	.5118 .0097					22 4 26	UI
TAL 322 500 TAL						0.07 -	0.02	.0128					4 4	U
22 500 FAL						0.03 -	0.05	.0063					4 4	U
22 500 FAL						0.09 +	0.02	.0155					4 4	UI
/22 500 TAL 122						0.16 +	0.12	.0245					4 4	UI
500 TAL _22						0.07 +	0.02	.0127					4 4	UI
500 FAL 522 500						0.08	UNCH 0.01	.0142					4 4 4	UI
TAL 222 500						0.11 +	0.01	.0183					4	UI
22 500						0.15	UNCH	.0234					4	UI
722 500 TAL						0.06 -	0.06	.0113					4 3 3	UI
22 00 AL						0.07	UNCH	.0128					3 3	UI
23 00 AL						0.09 -	0.01	.0157					3 3	UI
323 500 FAL 823						0.10 -	0.01	.0170					3 3	UI
500 TAL R23						0.11	UNCH	.0183					3 3	UI
500						0.14 -	0.01	.0222					3	U

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

 ${\it CME\ Group,\ Inc.}$ 



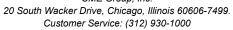


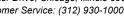


PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX
(ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN
INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI
TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX	OPEN OUTCRY	GLOBEX	S SETTLEMENT PRI	OPEN OUTCRY	¢ E T	T.PR	TCE		EXER	OPEN	GL0BEX <sup>©</sup>	PNT		OPEN
	OPEN	OPEN RANGE	HIGH/LOW	HIGH/LOW	CLOSE RANGE		T.CH		DELTA		OUTCRY VOLUME	VOLUME		INTE	
TOTAL MAY23	L	BRENT AVERAGE	PRICE OPTION											3	
11500 TOTAL						0.1	6 +	0.01	.0247					3	UNCH
JUN23 11500 TOTAL						0.1	7 +	0.01	.0259					3	UNCH
JUL23 11500 TOTAL						0.1	8 +	0.01	.0271					3	UNCH
AUG23 11500 TOTAL						0.1	9 +	0.01	.0282					3	UNCH
SEP23 11500 TOTAL						0.2	1 +	0.02	.0305					3 3	UNCH
OCT23 11500 TOTAL						0.2	3 +	0.04	.0327					3	UNCH
BA PUT JAN21		BRENT AVERAGE	PRICE OPTION			0.0	1	UNCU	.0000					20	UNCU
4000 4500 6700						0.0 11.7	1	UNCH UNCH 0.20	.0046					20 6 50 76	UNCH UNCH UNCH
TOTAL FEB21															
4500 6700 TOTAL						0.0 11.7	7 + 7 +	0.01 0.73	.0270 .9933					6 50 56	UNCH
MAR21 4500 6700 TOTAL						0.4 12.0	5 + 3 +	0.06 0.69	.0945 .9631					6 50 56	UNCH UNCH
APR21 4500 TOTAL						0.8	6 +	0.09	.1375					6 6	UNCH
MAY21 4000 4500			====		====	0.7 1.3		0.07 0.13	.0947 .1706					15 6 21	UNCH UNCH
TOTAL JUN21 4000 4500						0.9		0.09 0.14	.1114 .1914					15 6 21	UNCH UNCH
TOTAL JUL21 4000						1.1	5 +	0.08	.1238						UNCH
4500 6575 TOTAL						1.9 12.7	5 + 4 +	0.13 0.57	.2071 .8151					15 6 50 71	UNCH
AUG21 3000 4000 4500 TOTAL						0.4 1.3 2.2	8 +	0.03 0.08 0.14	.0425 .1370 .2223					16 15 6 37	UNCH UNCH UNCH
SEP21 3000 4000 4500						0.4 1.5 2.5	6 +	0.04 0.10 0.15	.0468 .1467 .2332					16 15 6 37	UNCH UNCH UNCH
TOTAL OCT21 3000						0.5		0.04	.0521					37 16	UNCH
TOTAL NOV21 3000						0.6		0.04	.0582					16 16	UNCH
6500 TOTAL DEC21						13.7	Ď +	0.50	.7577					60 76	UNCH
3000 TOTAL						0.7	6 +	0.05	.0637					16 16	UNCH
9C CAL			IL 1 M CSO FIN			<u>.</u> .	0	0.01	2222					202	,
0 TOTAL						0.1	8 +	0.04	.8239					200 200	UNCH
APR21 0 TOTAL						0.2	3 -	0.01	.7298					200 200	UNCH
MAY21 0 TOTAL						0.3	0 -	0.01	.7025					200 200	UNCH
JUN21 0 TOTAL						0.3	7 -	0.02	.7297					200 200	UNCH
JUL21 0 30 TOTAL						0.3		0.01 0.01	.6899 .4752					100 1000 1100	UNCH UNCH
AUG21 0 30						0.3		0.02 0.01	.6811 .4776					100 1000	UNCH UNCH
TOTAL SEP21 0						0.4	1 -	0.01	.6766					1100 100	UNCH
30 TOTAL OCT21						0.2		0.01	.4854					1000 1100	UNCH
0 TOTAL NOV21						0.4		0.03	.6624					100 100	UNCH
0 TOTAL DEC21						0.4	1 -	0.02	.6558					100 100	UNCH
THE IN	FORMATIO	N CONTAINED IN	THIS REPORT IS C	OMPILED FOR THE CO	ONVENIENCE OF THE U	ISER AND IS	FUR	NISHED	WITHOUT I	RESPONSI	BILITY F	OR ACCUR	ACY OR CO	NTENT. IT	IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin CME Group, Inc.







Side 03

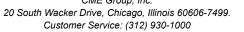
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PR & PT.CH		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT /OLUME	INTE	OPEN EREST
ALL 1		BRENT CRUDE OI	L 1 M CSO FIN			0.39 -	0.01	.6389					100	UNCI
, L 2						0.33	0.01	.0303					100	ONC
L NL						0.39 -	0.01	.6128					100 100	UNCI
2						0.36 -	0.01	. 5927					100 100	UNC
L 2 )						0.37 -	0.01	.5894					100	UNC
L 2													100	
) NL						0.37 -	0.01	. 5893					100 100	UNC
2 ) (L						0.37	UNCH	.5822					100 100	UNC
2						0.36	UNCH	.5710					100	UNC
L UT		BRENT CRUDE OI	L 1 M CSO FIN										100	
1 80 NL						0.01	UNCH	.0569					100 100	UNC
1						0.02	UNCH	.1041					100	UNC
1													100	
L.						0.05 +	0.01	.1672					100 100	UNC
1 80 NL						0.05	UNCH	.1575					100 100	UNC
VL.														
CALL	_	BRENT CRUDE OI	L FUT MARGIN OPT											
Ó						16.42 - 14.42 - 13.92 -		1.0000 1.0000 1.0000					400 100 106	UNC UNC UNC
)						12.42 - 11.92 -		1.0000					400 700	UN
)						11.42 - 10.92 -		.9995					200 100	UNG
)						10.42 - 9.43 -	0.70	.9982					500 1830	UNC
)						7.93 - 7.43 -	0.70	.9927 .9922					150 600	UNC
)			/6.05A /5.57A	/6.05A /5.57A		6.94 - 6.44 -	0.69	.9879 .9870					4 3460	UNC
)			/5.08A /4.59A	/5.08A /4.59A		5.95 - 5.45 -	0.69	.9819					9 304	UNC
)			/3.62A /2.69A	/3.62A /2.69A		4.47 - 3.50 -	0.69	.9667					222 1630	UNC
Ó			/2.25A	/2.25A		3.03 -	0.67	.9205					14	UNC
Ó			/1.82A /1.43A	/1.82A /1.43A		2.57 - 2.12 -	0.65	.8894					600 18	UNC
Ó	0.33	0.33	/0.52A 0.33/0.33	/0.52A 0.33/0.33		0.94 - 0.41	0.52 NEW	.6062 .3507			31		246 31 +	
Ó			/*0.15A /*0.11A	/*0.15A /*0.11A		0.25 - 0.15 -	0.31	.2332 .1452					500 101	UNC
)	0.07	0.07	0.07/*0.06A /*0.04A	0.07/*0.06A /*0.04A		0.06 - 0.03 -	0.10 0.05	.0550 .0239			173 		188 +	UNC
Ó			/*0.03A	/*0.03A		0.02 - 0.01 -	0.02	.0135 .0051					2392 600	UNC
)						0.01 0.01	UNCH UNCH	.0001					1100 100	UNC
						0.01 0.01	UNCH UNCH						1200 100	UNC
L 1											204		17910 +	- 19
,						8.67 -	0.67	.8948					200	UNC
Ó			/5.39A	/5.39A		7.75 - 6.00 -	0.66	.8735 .8124					60 200	UNC
			/4.98A /4.59A	/4.98A /4.59A		5.59 - 5.18 -	0.57	.7924					100 50	UNC
Ó			/3.14A /1.93A	/3.14A /1.93A		3.63 - 2.32 -	0.48	.6708				300	150 800 +	
			/1.70A /0.62A	/1.70A /0.62A		2.04 - 0.73 -	0.39	.5001 .2477					22 25	UNG
,			/0.54A /0.46A	/0.54A /0.46A		0.62 - 0.52 -	0.19 0.18	.2184 .1905					1 40	UNG
) (L			/0.24A	/0.24A		0.27 -	0.10	.1096				300	140 1788 +	UN0 30
1														
						14.52 - 11.26 -	0.64	.9268					200 100	UNG
Ó			/5.97A /4.53A	/5.97A /4.53A		6.51 - 5.01 -	0.48	.7524 .6755					450 2	UNG
) )			/3.87A /2.72A	/3.87A /2.72A		4.32 - 3.10 -	0.37	.6308 .5303				300	200 400 +	
			/0.97A	/0.97A		1.10 -	0.18	.2675				300	200 1552 +	UNC 20
L						11.84 -	0.61	.8605					300	UNC
						11.40 - 10.96 -	0.60	.8519 .8431					400 1550	UNG
Ó						10.96 - 10.09 - 9.25 -	0.58	.8239 .8016					100 150	UNG
)			 /6.36A	 /6.36A		8.43 -	0.54	.7769					300 1700	UN
			/4.35A	/4.35A		6.86 - 4.77 -	0.42	.7194					2000	UN
)			/3.23A /2.75A	/3.23A /2.75A		3.58 - 3.06 -	0.35	.5251					1950 1000	UN
)			/2.34A /1.64A	/2.34A /1.64A		2.60 - 1.82 -	0.26	.4342					300 5	UN UN
)	1.44	1.44	1.44/1.37A /1.14A	1.44/1.37A /1.14A		1.51 - 1.25 -	0.20	.3018 .2627			10 		4410 + 750	UN
			/1.04A	/1.04A /0.78A		1.13 - 0.84 -	0.19 0.15	.2438 .1939					1 350	UN
)			/0.78A /0.53A	/0.78A /0.53A		0.56 -		.1397					600	UN

 ${\it CME\ Group,\ Inc.}$ 







Side 04

PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
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 CLEAREI
TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	OMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	Œ.								
	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		INTER	OPEN REST
BZO CA TOTAL	LL	BRENT CRUDE O	IL FUT MARGIN OP	Т						10		24466 +	10
JUL21 5800 6000 TOTAL			/*2.37A /*1.74A	/*2.37A /*1.74A		2.58 - 0.25 1.89 - 0.20	.4003 .3243					150 50 200	UNCH UNCH
AUG21 6000 7500 TOTAL	0.25	0.25	/2.05A 0.25/*0.25	/2.05A 0.25/*0.25		2.24 - 0.18 0.26 - 0.01	.3412 .0592			10 10		300 35 + 335 +	UNCH 10 10
SEP21 5350						5.34 NEW	.5608				600	600 +	600
5450 5500 6000			/*4.46A /4.21A /2.30A	/*4.46A /4.21A /2.30A		4.80 - 0.30 4.54 - 0.29 2.48 - 0.17	.5288 .5124 .3500					500 450 700	UNCH UNCH UNCH
6200 6400			/*1.77A /*1.36A	/*1.77A /*1.36A		1.90 - 0.13 1.45 - 0.10	.2905					200 200	UNCH
6500 7500 TOTAL			/1.19A /0.34A	/1.19A /0.34A		1.27 - 0.08 0.35 - 0.01	.2146 .0727				600	750 500 3900 +	UNCH UNCH 600
OCT21 5700 TOTAL			/3.54A	/3.54A		3.76 - 0.27	.4456					750 750	UNCH
DEC21 4450 6000			 /2.78A /*1.59A	 /2.78A /*1.59A		11.55 - 0.42 2.93 - 0.15 1.67 - 0.07	.7593 .3609 .2409					350 100 500	UNCH UNCH UNCH
6500 7500 TOTAL			/0.57A	/0.57A		0.58 - 0.01	.1009					1400 2350	UNCH
DEC22 4750 TOTAL						9.80 - 0.27	.6450					250 250	UNCH
BZO PU MAR21	ΙΤ	BRENT CRUDE O	IL FUT MARGIN OP	т									
1500 2100						0.01 UNCH 0.01 UNCH						600 1	UNCH
2500 2650 3000						0.01 UNCH 0.01 UNCH 0.01 UNCH						300 23 20	UNCH UNCH UNCH
3050 3100						0.01 UNCH 0.01 UNCH						20 200	UNCH
3150 3250						0.01 UNCH 0.01 UNCH						160 57	UNCH UNCH
3350 3450						0.01 UNCH 0.01 UNCH						300 20	UNCH
3500 3550						0.01 UNCH 0.01 UNCH 0.01 UNCH						450 7 6	UNCH UNCH UNCH
3600 3650 3700						0.01 UNCH 0.01 UNCH 0.01 UNCH						34 1	UNCH
3800 3850						0.01 UNCH 0.01 UNCH						100 5	UNCH
4000 4100						0.01 UNCH 0.01 UNCH	.0000					2175 416	UNCH UNCH
4150 4350						0.01 UNCH 0.01 UNCH	.0000					37 2	UNCH
4400 4450						0.01 UNCH 0.01 UNCH 0.01 - 0.01	.0006 .0010 .0018					227 40 1900	UNCH UNCH UNCH
4500 4550 4600						0.01 - 0.01 0.01 - 0.01 0.02 UNCH	.0029					50 37	UNCH
4650 4700						0.02 UNCH 0.02 UNCH	.0063					21 226	UNCH
4750 4800			/*0.02A /*0.02A	/*0.02A /*0.02A		0.02 - 0.01 0.02 - 0.01	.0072 .0077					220 7	UNCH UNCH
4900 4950			/*0.03A 0.05B/	/*0.03A 0.05B/		0.03 - 0.01 0.04 UNCH	.0129					892 58	UNCH
5000 5050			/*0.04A 0.06B/ 0.08B/	/*0.04A 0.06B/ 0.08B/		0.04 - 0.01 0.05 UNCH 0.06 UNCH	.0195 .0258 .0331					447 27 393	UNCH UNCH UNCH
5100 5150 5200			0.10B/ 0.14B/	0.10B/ 0.10B/ 0.14B/		0.08 + 0.01 0.09 + 0.01	.0463					19 46	UNCH
5250 5300			#0.19B/ 0.27B/	#0.19B/ 0.27B/		0.12 + 0.02 0.16 + 0.04	.0793					34 1050	UNCH
5350 5400			0.38B/ 0.53B/	0.38B/ 0.53B/		0.21 + 0.06 0.28 + 0.09	.1516 .2093				150	13 120 -	UNCH 30
5450 5550			0.73B/ 1.27B/	0.73B/ 1.27B/ 1.67B/		0.38 + 0.12 0.73 + 0.22	.2886					31 1 101	UNCH
5600 TOTAL			1.67B/	1.0/6/		1.00 + 0.30	.6491				150	10894 -	UNCH 30
APR21 1100						0.01 UNCH	.0000					6	UNCH
1150 1600						0.01 UNCH 0.01 UNCH	.0000					6 6 37	UNCH
2550 3450 3800			/*0.06A 0.12B/	/*0.06A 0.12B/		0.02 UNCH 0.07 UNCH 0.11 + 0.01	.0031 .0134 .0230					37 6 34	UNCH UNCH UNCH
3850 3900			0.13B/*0.10A 0.14B/*0.11A	0.13B/*0.10A 0.14B/*0.11A		0.12 + 0.01 0.12 UNCH	.0252					59 50	UNCH
4000 4100			0.16B/*0.12A 0.19B/*0.14A	0.16B/*0.12A 0.19B/*0.14A		$ \begin{array}{r} 0.14 + 0.01 \\ 0.16 + 0.01 \end{array} $	.0308 .0361					100 50	UNCH
4200 4500			0.22B/*0.16A 0.36B/	0.22B/*0.16A 0.36B/		$ \begin{array}{r} 0.19 + 0.01 \\ 0.30 + 0.04 \end{array} $	.0434					200 1500	UNCH
4550 4700 4950			0.39B/0.28A 0.52B/ 0.84B/	0.39B/0.28A 0.52B/ 0.84B/		0.32 + 0.03 0.42 + 0.06 0.68 + 0.12	.0786 .1045 .1696					38 3 1	UNCH UNCH UNCH
5000 5100			0.92B/ 1.12B/	0.92B/ 1.12B/		0.75 + 0.14 0.93 + 0.18	.1868					112 100	UNCH
5250 5300			1.51B/ 1.68B/	1.51B/ 1.68B/		1.25 + 0.23 1.38 + 0.25	.3002 .3284					20 150	UNCH
5450 TOTAL			2.25B/	2.25B/		1.87 + 0.30	.4256					23 2501	UNCH
MAY21 1000 2500						0.01 UNCH 0.06 UNCH	.0008					5 7	UNCH
2600 2650			 /0.07A	 /0.07A		0.06 UNCH 0.07 UNCH 0.07 - 0.01	.0088 .0091					56 1	UNCH
3250 4000			0.17B/ 0.45B/	0.17B/ 0.45B/		0.16 + 0.01 0.40 + 0.03	.0226 .0632					1 25	UNCH UNCH
4500 4600	1 20	1 20	0.84B/ 0.96B/	0.84B/ 0.96B/		0.73 + 0.08 0.83 + 0.10	.1232 .1413					1000 29	UNCH
4950 5000	1.39	1.39	1.39/*1.39 1.66B/	1.39/*1.39 1.66B/		1.34 NEW 1.44 + 0.17 1.94 + 0.24	.2297 .2461 .3230			20 		20 + 1000	UNCH
5200 TOTAL			2.21B/	2.21B/	<del>-</del>	1.94 + 0.24	.3230			20		2 2146 +	UNCH 20
JUN21 1000						0.01 UNCH	.0006					14	UNCH
1050 2500 3000			/0.10A 0.22B/	/0.10A 0.22B/		0.01 UNCH 0.11 UNCH 0.21 + 0.01	.0008 .0123 .0250					7 400 1950	UNCH UNCH UNCH
THE IN	IFORMATIO	N CONTAINED IN T	THIS REPORT IS CO	OMPILED FOR THE CON	VENIENCE OF THE	USER AND IS FURNISHED	WITHOUT F	RESPONSI	BILITY F	OR ACCURA			

**ENERGY OPTIONS** 

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000



Side 05

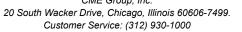
PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX
(ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN
INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI
TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

63 Side 05

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® I	PNT OPEN UME INTEREST
BZO PU	Т	BRENT CRUDE (	OIL FUT MARGIN OF	PT						
3300			0.32B/	0.32B/		0.29 + 0.02	.0362			420 UNCH
3500 3800			0.40B/ 0.56B/	0.40B/ 0.56B/		$ \begin{array}{rrrr} 0.36 + 0.02 \\ 0.51 + 0.04 \end{array} $	.0461 .0672			975 UNCH 20 UNCH
4000 4200			0.70B/ 0.88B/	0.70B/ 0.88B/		$ \begin{array}{r} 0.63 + 0.05 \\ 0.79 + 0.07 \end{array} $	.0851 .1083			2025 UNCH 300 UNCH
4300 4350			0.99B/ 1.05B/	0.99B/ 1.05B/		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.1218 .1292			650 UNCH 8 UNCH
4400			1.11B/	1.11B/		0.99 + 0.09	.1376			131 UNCH
4500 4700			1.24B/ 1.57B/	1.24B/ 1.57B/		$ \begin{array}{rrrr} 1.11 & + & 0.10 \\ 1.40 & + & 0.14 \end{array} $	.1963			1000 UNCH
5000 5300			2.24B/ 3.23B/	2.24B/ 3.23B/		2.01 + 0.20 2.92 + 0.28	.2784 .3872			500 UNCH 500 UNCH
5400 5700			3.66B/ 5.21B/	3.66B/ 5.21B/		3.30 + 0.30 4.75 + 0.39	.4288 .5635			150 UNCH 250 UNCH
TOTAL			3.215/	3.215/		11.73 1 0.33	.5055			11150
AUG21			1 475 /	1.47B/		1 20 . 0 11	1.470			950 UNCH
4200 4300			1.47B/ 1.63B/	1.63B/		$ \begin{array}{r} 1.38 + 0.11 \\ 1.53 + 0.13 \end{array} $	.1479 .1638			950 UNCH
4500 TOTAL			1.998/	1.998/		1.86 + 0.15	.1994			300 UNCH 2200
SEP21										
2500 4000			0.24B/ 1.40B/	0.24B/ 1.40B/		$ \begin{array}{r} 0.24 + 0.02 \\ 1.32 + 0.09 \end{array} $	.0227 .1316			400 UNCH 700 UNCH
4400			2.09B/	2.09B/		1.96 + 0.13	.1944			200 UNCH
TOTAL										1300
ост21 4500			2.59B/	2.59B/		2.46 + 0.14	.2260			950 UNCH
TOTAL										950
DEC21 2000						0.18 + 0.01	.0151			300 UNCH
2500 3000			0.34B/ 0.64B/	0.34B/ 0.64B/		0.34 + 0.02 0.63 + 0.04	.0297 .0555			1050 UNCH 950 UNCH
4000			1.95B/ #3.09B/	1.95B/ #3.09B/		1.88 + 0.11	.1596			800 UNCH
4500 5000			#3.09B/ 4.72B/	#3.09B/ 4.72B/		2.96 + 0.16 4.51 + 0.24	.2448 .3571			400 UNCH 470 UNCH
TOTAL										3970
BE CAL	L	BRENT EURO S	TYLE OPTION							
MAR21 6000						0.02 - 0.02	.0135			1000 UNCH
TOTAL						0.02 - 0.02	.0133			1000 GNCH
JUN21						10.00	0254			1000
4600 4650						10.09 - 0.58 9.67 - 0.57	.8254 .8144			1000 UNCH 890 UNCH
5000 5300						6.86 - 0.50 4.77 - 0.42	.7209 .6119			000 1000 UNCH 2000 UNCH
5600 6100						3.06 - 0.35 1.25 - 0.20	.4809 .2633			1000 UNCH 1000 UNCH
6150						1.13 - 0.19	.2444			1000 UNCH
TOTAL									10	7890
DEC21 4700						9.73 - 0.38	.7117			2500 UNCH
4750 4800						9.38 - 0.38 9.04 - 0.37	.7005 .6890			1000 UNCH 500 UNCH
4850 5000						8.70 - 0.36 7.73 - 0.33	.6774 .6406			500 UNCH 3000 UNCH
5050						7.41 - 0.33	.6278			2000 UNCH
5150 5300						5.96 - 0.28	.5608			3500 UNCH
5400 5450						5.43 - 0.26 5.18 - 0.24	.5327 .5186			2500 UNCH 2000 UNCH
5500 5550						4.93 - 0.24 4.69 - 0.23	.5042 .4898			1290 UNCH 2000 UNCH
5600						4.47 - 0.22 4.24 - 0.22	.4757 .4611			2117 UNCH 2750 UNCH
5650 5750						3.83 - 0.19	.4326			1000 UNCH
5800 6000						3.63 - 0.19 2.93 - 0.15	.4183 .3631			3000 UNCH 11350 UNCH
6050 6100						2.77 - 0.14 2.62 - 0.13	.3496 .3365			1381 UNCH 3000 UNCH
6200 6250						2.34 - 0.11 2.21 - 0.11	.3109 .2985			1000 UNCH 6000 UNCH
6750						1.26 - 0.04	.1948			2800 UNCH
6900 7050						0.91 - 0.02	.1494			2000 UNCH
7550 TOTAL						0.55 - 0.01	.0970			2000 UNCH 60488
JUN22										
4900 6400						8.80 - 0.29 2.50 + 0.03	.6381 .2947			2000 UNCH 2000 UNCH
TOTAL						2.55 1 0.05				4000 ONCH
DEC22						6.99 - 0.20	.5484			3000 UNCH
5250 5700						4.98 - 0.13	.4491			1000 UNCH
6250 6600						3.21 - 0.04 2.42 - 0.01	.3353 .2732			3000 UNCH 1400 UNCH
TOTAL										8400
BE PUT MAR21		BRENT EURO S	TYLE OPTION							
4400						0.01 UNCH 0.02 UNCH	.0025			4000 UNCH 000 2000 UNCH
4600 4800						0.02 - 0.01	.0077			1000 UNCH
5000 TOTAL						0.04 - 0.01	.0195			1000 UNCH 000 8000
JUN21										
2350						0.09 UNCH	.0099			500 UNCH 500
TOTAL DEC21										300
2000						0.18 + 0.01	.0151			1000 UNCH
2350 2450						$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0280			2000 UNCH
2500 3300						$ \begin{array}{r} 0.34 + 0.02 \\ 0.90 + 0.05 \end{array} $	.0298 .0792			500 UNCH 1890 UNCH
3400						1.01 + 0.06 1.19 + 0.07	.0884 .1036			2000 UNCH 2075 UNCH
3550 3600						1.26 + 0.08	.1093			325 UNCH
3800 4500						$ \begin{array}{r} 1.54 + 0.08 \\ 2.96 + 0.16 \end{array} $	.1329 .2464			3289 UNCH 1500 UNCH
TOTAL										16579
JUN22 2600						0.71 + 0.03	.0516			2000 UNCH
TOTAL						0				2000 UNCH 2000
DEC22										
						JSER AND IS FURNISHED THE BASIS FOR ANY CLA				OR CONTENT. IT IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

 ${\it CME\ Group,\ Inc.}$ 





Side 06

PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
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 CLEAREI
TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE NO	OMINAL I	PRICE IS THE F	PREVIOUS DAY'S	SETTLEMENT PRI	ICE.									•
,	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE		.PRICE .CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		INTE	OPEN EREST
BE PUT DEC22		BRENT EURO ST	YLE OPTION											
4350 4400 4450 TOTAL						4.57 4.72 4.89	+ 0.15 + 0.15 + 0.16	.2728 .2814 .2903					400 750 1699 2849	UNCH UNCH UNCH
CVR CAI JAN21	LL	CHICAGO ETHAN	OL(PLATTS) APO											
13000 13500						0.2400 0.1900	- 0.0200 - 0.0200	1.0000 1.0000					15 135	UNCH UNCH
14000 14500						0.1400 0.0900	- 0.0200 - 0.0200	1.0000 1.0000					215 25	UNCH
15000 15500						0.0400 0.0015	- 0.0200 - 0.0110	.9934					45 55	UNCH
16000 TOTAL FEB21						0.0003	UNCH	.0047					5 495	UNCH
13000 13500						0.2415 0.1940	- 0.0488 - 0.0470	.9754 .9383					10 10	UNCH UNCH
14000 14500						0.1493 0.1090	- 0.0438 - 0.0388	.8711 .7711				25	15 60	UNCH
15000 15500						0.0703 0.0390	- 0.0363 - 0.0305	.6476 .4771					45 5	UNCH
16000 17500 TOTAL						0.0200	- 0.0203 - 0.0033	.3006				 25	120 10 275	UNCH
MAR21						0.2635	- 0.0460	.9556					10	IINCH
13000 13500						0.2633 0.2175 0.1748	- 0.0445 - 0.0418	.9136 .8495					10 45 150	UNCH UNCH UNCH
14000 14500						0.1360	- 0.0385	.7637					25	UNCH
15000 15500						0.1023 0.0740	- 0.0343 - 0.0293	.6596 .5451					60 40	UNCH UNCH
16000 16500						0.0515 0.0343	- 0.0240 - 0.0190	.4294 .3214					55 575	UNCH UNCH
17500 18000						0.0153 0.0098	- 0.0090 - 0.0070	.1665 .1141					10 10	UNCH UNCH
TOTAL APR21													980	
18000 TOTAL DEC21						0.0148	- 0.0088	.1505					90 90	UNCH
15500 TOTAL						0.1023	- 0.0158	.4578					21 21	UNCH
CVR PUT JAN21	Г	CHICAGO ETHAN	OL(PLATTS) APO											
12500						0.0003	UNCH						190	UNCH
13000 13500						0.0003	UNCH UNCH						355 115	UNCH UNCH
14000 14500						0.0003 0.0003	UNCH UNCH						10 40	UNCH UNCH
15000 TOTAL						0.0003	UNCH	.0065					35 745	UNCH
FEB21 12500						0.0005	+ 0.0003	.0078					40	UNCH
13000 13500						0.0015 0.0040	+ 0.0013 + 0.0030	.0246 .0616					55 100	UNCH UNCH
14000 14500							+ 0.0065 + 0.0113	.1288					10 95	UNCH
15000							+ 0.0138 + 0.0298	.3523					275 100	UNCH
16000 TOTAL						0.0800	+ 0.0238	.0333					675	UNCH
MAR21 12500						0.0015	+ 0.0008	.0201					25	UNCH
13000 13500							+ 0.0015 + 0.0030	.0443 .0863					40 75	UNCH UNCH
14000 14500						0.0148	+ 0.0055 + 0.0090	.1504 .2362					10 105	UNCH UNCH
15000 15500						0.0423	+ 0.0133 + 0.0183	.3403 .4548					365 35	UNCH
16000 16500						0.0915	+ 0.0235 + 0.0285	.5705					50 50	UNCH
TOTAL						0.1213	1 0.0203	.0703					755	onen
APR21 16500 TOTAL						0.1215	+ 0.0263	.6273					80 80	UNCH
F2C 000 JAN22	Ξ.	COAL API2 ARG	/MCLOS FUT STYL	OPTION										
6000 7700						3.17 2.85	+ 0.07 - 0.10	.2719 .3211					20 40	UNCH UNCH
10000 TOTAL						0.50	- 0.02	.0729					200 260	UNCH
MTO_C	ALL	COAL API2 CIF	ARA ARGSMCCLOS	KEY OP										
JAN21 5300						14.56	UNCH	.9965					13	UNCH
6000 6050						7.56 7.06	UNCH + 0.01	.9934 .9930					41 30	UNCH
TOTAL													84	
FEB21 5300						13.81	+ 0.54	.9954					13	UNCH
6000						6.97 6.51	+ 0.49 + 0.47	.9293					41 30	UNCH
6050 TOTAL MAR21	-==	•			-	0.31	+ 0.47	.3147	<b>-</b>		<b>-</b>	<b>-</b>	84	UNCH
5300						13.44		.9737					13	UNCH
6000 6050						7.11 6.72	+ 0.10 + 0.10	.8278 .8083					41 30	UNCH UNCH
TOTAL													84	
APR21 5300						13.24	+ 0.04	.9383					13	UNCH
5400 6000						12.32 7.35	+ 0.03 + 0.02	.9233 .7680					5 41	UNCH
6050 6100						6.99 6.64	+ 0.02	.7502 .7318					30 10	UNCH
TOTAL						3.01							99	3
MAY21 5300						13.09	- 0.09	.9070					13	UNCH
					ONVENIENCE OF THE U							CY OR CO	NTENT. IT	IS





Side 07

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

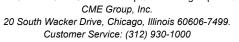
Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI 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.

	0.12.012	PRICE IS THE												
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.I & PT.0			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		OPEN REST
MAY21	ALL	COAL API2 CIF	ARA ARGSMCCLOSI	KEY OP										
5400 6000						7.56	-	0.09	.8883 .7297				 5 41	UNCH UNCH
6050 6100							-	0.09 0.08	.7131 .6961				 30 10	UNCH UNCH
TOTAL													99	
JUN21 5300							-	0.10 0.09	.8885 .8694				 13 5	UNCH UNCH
5400 6000 6050						8.19	-	0.09	.7207				 41 30	UNCH
6100							-	0.08	.6904				 10 99	UNCH
TOTAL JUL21													33	
5300 5400							-	0.14	.8866 .8681				 13 5	UNCH UNCH
6000 6050							_	0.12 0.12	.7237 .7094				 41 30	UNCH
6100 TOTAL						7.83	-	0.12	.6947				 10 99	UNCH
AUG21														
5300 5400						13.41	-	0.13	.8787 .8600				 13 5	UNCH
6000 6050						8.72	-	0.12	.7193 .7056				 41 30	UNCH
6100 TOTAL						8.41	-	0.12	.6920				 10 99	UNCH
SEP21						14.77	_	0.14	.8721				 13	UNCH
5300 5400 6000						13.97	-	0.13	.8535 .7202				 5 41	UNCH
6050						9.33	-	0.12 0.12 0.12	.7077				 30 10	UNCH
6100 TOTAL						3.02		0.12	.0330				99	ONCII
OCT21 5300						15.13	_	0.09	.8802				 13	UNCH
5400 6000							_	$0.10 \\ 0.08$	.8627 .7316				 5 52	UNCH
6050 6100							_	0.09	.7193 .7065				 30 10	UNCH
6500 TOTAL						7.01	-	0.07	.6016				 52 162	UNCH
NOV21														
5300 5400						14.85	-	0.09	.8744 .8573				 13 5	UNCH
6000 6050						10.17	-	0.08	.7329 .7211				 52 30	UNCH
6100 6500							-	0.07 0.07	.7091 .6107				 10 52	UNCH UNCH
TOTAL DEC21													162	
5300 5400							++	0.05 0.04	.8679 .8512				 13 5	UNCH UNCH
6000 6050						10.90	+	0.02	.7308 .7196				 52 30	UNCH
6100 6500						10.27	++	0.02	.7082				 10 52	UNCH
TOTAL													162	
MTO P	UT	COAL API2 CIF	ARA ARGSMCCLOSI	KEY OP		0.01			0020				25	
5000 TOTAL						0.01		UNCH	.0028				 25 25	UNCH
F2Q_00	С	COAL API2 CIF	ARG/MCLS QRT ST	RP OPT										
JUL21 7500						1.31	-	0.05	.2337				 50	UNCH
TOTAL OCT21													50	
5500						0.60		UNCH	.1003				 10 10	UNCH
TOTAL													10	
		GDUDE 071 400												
AO CAL JAN21	L 	CRUDE OIL APO	OPTIONS			18.03	_	0.27	1.0000				 7.5	IINGII
3400 3750						14.53	-	0.27	1.0000 1.0000 1.0000				 75 32 100	UNCH UNCH UNCH
3850 4000						12.03	-	0.27	1.0000				 435 31	UNCH
4150 4175 4200						10.28	-	0.27	1.0000 1.0000 1.0000				 22 200	UNCH
4200 4360 4365						8.43	-	0.27	1.0000 1.0000 1.0000				 200 20 5	UNCH
4400 4425						8.03	-	0.27	1.0000				 745 15	UNCH
4450 4500						7.53	-	0.27	1.0000				 23 1345	UNCH
4515 4520						6.88	-	0.27	1.0000				 31 5	UNCH
4525 4530						6.78	-	0.27	1.0000				 5 5	UNCH
4600 4625						6.03	-	0.27	1.0000				 1238 5	UNCH
4650 4700						5.53	-	0.27	1.0000				 60 1470	UNCH
4750 4800						4.53	-	0.27	1.0000				 275 542	UNCH
4825 4850						3.78 3.53	-	0.27 0.27	1.0000 1.0000				 10 26	UNCH UNCH
4900 5000						3.03 2.03	-	0.27 0.27	1.0000 .9998				 332 1940	UNCH UNCH
5005 5200						0.21	-	0.27	.9998				 305 305	UNCH
5250 5300						0.01	-	0.09	.1648				 35 5	UNCH
5375 5400						0.01 0.01		UNCH	.0006				 5 100 767	UNCH
5500 5550						0.01 0.01 0.01		UNCH UNCH UNCH					 767 100 2	UNCH UNCH UNCH
5600 5665 5700					- 	0.01 0.01 0.01		UNCH					 1 1	UNCH
5750 5800						0.01 0.01 0.01		UNCH					 25 50	UNCH
JOUL														
5850 5875						0.01 0.01		UNCH UNCH					 15 1	UNCH

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.

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







Side 08

PG63 BULLETIN # 14@

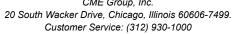
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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	GLOBEX® VOLUME			OPEN EREST
AO CAL	.L	CRUDE OIL APO	OPTIONS						VOLUME				
JAN21 5900 5925						0.01 UNCH 0.01 UNCH						30 30	UNCH UNCH
5975 6000						0.01 UNCH 0.01 UNCH						1 696	UNCH
6030 6100						0.01 UNCH 0.01 UNCH						2 100	UNCH
6200 6500						0.01 UNCH 0.01 UNCH						30 145	UNCH
6800 6850						0.01 UNCH 0.01 UNCH						100	UNCH
6900 7000						0.01 UNCH 0.01 UNCH						100 111	UNCH
7500 9500						0.01 UNCH 0.01 UNCH						2 2	UNCH
10000						0.01 UNCH 0.01 UNCH						1 13	UNCH
11000 TOTAL						0.01 UNCH						11799	UNCH
FEB21 3400						18.26 - 0.86	.9980					75	UNCH
3750 3850						14.77 - 0.86 13.78 - 0.85	.9928					29 100	UNCH
4000 4150						12.29 - 0.85 10.81 - 0.85	.9851 .9771					435 28	UNCH
4175 4200						10.56 - 0.85 10.32 - 0.84	.9766 .9733					24 200	UNCH
4360 4365						8.76 - 0.83 8.71 - 0.83	.9574 .9571					18 5	UNCH
4400 4425						8.37 - 0.83 8.13 - 0.83	.9529 .9491					20 15	UNCH
4450						7.89 - 0.83 7.41 - 0.82	.9451 .9368					22 998	UNCH
4500 4515 4520						7.41 - 0.82 7.27 - 0.82 7.22 - 0.82	.9332					28 5	UNCH
4525 4530						7.18 - 0.81 7.13 - 0.81	.9300					5	UNCH
4600 4625						6.47 - 0.80 6.24 - 0.80	.9138					148 5	UNCH
4650 4700						6.01 - 0.79 5.56 - 0.77	.8989					60 520	UNCH
4750 4750 4800						5.11 - 0.76 4.68 - 0.74	.8626 .8391					135 942	UNCH
4825 4850						4.46 - 0.73 4.25 - 0.72	.8279 .8146					10 26	UNCH
4900 5000						3.84 - 0.69 3.05 - 0.64	.7855 .7186					532 1987	UNCH
5005 5100						3.01 - 0.64 2.33 - 0.58	.7151 .6365					2 1250	UNCH
5150 5200						2.00 - 0.55 1.69 - 0.52	.5901 .5405					305	UNCH
5250						1.41 - 0.48 1.16 - 0.44	.4880					135 30	UNCH
5300 5375						0.85 - 0.36 0.75 - 0.35	.3537					5 131	UNCH
5400 5500						0.46 - 0.26 0.36 - 0.21	.2289					1330 100	UNCH
5550 5665 5700						0.19 - 0.13 0.16 - 0.11	.1127					1 1 1	UNCH
5750 5800						0.12 - 0.09 0.09 - 0.07	.0757					25 50	UNCH
5850 5875						0.07 - 0.05 0.06 - 0.05	.0467					15 1	UNCH
5900 5925						0.05 - 0.05 0.04 - 0.04	.0347					30 30	UNCH
5975 6000						0.03 - 0.04 0.03 - 0.03	.0219					1 696	UNCH
6030 6100						0.02 - 0.03 0.02 - 0.02	.0152					2 100	UNCH
6200 6500						0.01 - 0.01 0.01 UNCH	.0075					30 145	UNCH
6800 6850						0.01 UNCH 0.01 UNCH	.0000					100	UNCH
6900 7000						0.01 UNCH 0.01 UNCH	.0000					100 111	UNCH
7500 9500						0.01 UNCH 0.01 UNCH						2 2	UNCH
10000 11000						0.01 UNCH 0.01 UNCH						1 13	UNCH
TOTAL						0.01						11153	o.ve
MAR21 3400						18.27 - 0.82	.9756					75	UNCH
3750 3850						14.86 - 0.81 13.90 - 0.80	.9565 .9481					32 100	UNCH UNCH
4000 4150						12.47 - 0.79 11.06 - 0.77	.9331 .9138					435 31	UNCH UNCH
4175 4200						10.83 - 0.77 10.60 - 0.76	.9098 .9057					16 200	UNCH UNCH
4360 4365						9.14 - 0.74 9.09 - 0.74	.8762 .8757					16 5	UNCH UNCH
4400 4500						8.78 - 0.73 7.90 - 0.71	.8677 .8432					5 1001	UNCH UNCH
4515 4520						7.77 - 0.71 7.72 - 0.71	.8392 .8385					31 5	UNCH UNCH
4525 4530						7.68 - 0.71 7.64 - 0.70	.8368 .8351					5 5	UNCH UNCH
4600 4625						7.04 - 0.69 6.83 - 0.68	.8148 .8069					148 5	UNCH UNCH
4650 4700						6.62 - 0.67 6.21 - 0.65	.7988 .7814					60 145	UNCH UNCH
4750 4800						5.80 - 0.64 5.41 - 0.62	.7633 .7430					135 342	UNCH UNCH
4825 4850						5.21 - 0.62 5.02 - 0.61	.7329 .7220					10 26	UNCH UNCH
4900 5000						4.65 - 0.58 3.93 - 0.55	.6989 .6493					32 1940	UNCH UNCH
5005 5100						3.89 - 0.55 3.26 - 0.51	.6468 .5938					2 450	UNCH UNCH
5150 5200						2.96 - 0.48 2.66 - 0.46	.5640 .5332					2 605	UNCH UNCH
5250 5300						2.39 - 0.43 2.13 - 0.40	.5015 .4691					35 15	UNCH UNCH
5375 5400						1.77 - 0.37 1.67 - 0.35	.4195 .4035					5 428	UNCH UNCH
5500 5550						1.28 - 0.30 1.12 - 0.27	.3386 .3082					772 100	UNCH UNCH
5665 5700						0.80 - 0.22 0.72 - 0.20	.2416					1 1	UNCH
5750 5800						0.61 - 0.18 0.52 - 0.16	.1970 .1739					25 50	UNCH
5850 5875						0.45 - 0.14 0.41 - 0.14	.1543					15 1	UNCH
5900 5925						0.38 - 0.12 0.35 - 0.12	.1347					30 30	UNCH
5975 6000						0.30 - 0.10 0.27 - 0.10	.1105 .1016					1 696	UNCH UNCH
6030		ON CONTAINED IN	THIS DEDORT TO	COMPTLED FOR THE CO		0.25 - 0.09	.0947	ECDONCT	 DTLTTV E			2	UNCH
				RRORS OR OMISSIONS	SHALL NOT BE MADE	JSER AND IS FURNISHED N THE BASIS FOR ANY CLA					CI UK CU	MILENIA II	13

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





Side 09

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	LOBEX 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	INTE	OPEN EREST
AO CALL MAR21		CRUDE OIL APO	OPTIONS									
6100 6200						0.20 - 0.07 0.15 - 0.05	.0780				 100 30	UNCH UNCH
6500 6800						0.06 - 0.03 0.03 - 0.02	.0259				 145 100	UNCH
6850 6900						0.03 - 0.01 0.03 - 0.01	.0128				 30 100	UNCH
7000 7500						0.02 - 0.01 0.01 UNCH	.0087				 111	UNCH
9500 10000						0.01 UNCH 0.01 UNCH	.0000				 2 1	UNCH UNCH
11000 TOTAL						0.01 UNCH					 12 8704	UNCH
APR21												
3400 3750						18.24 - 0.77 14.91 - 0.75	.9573 .9294				 75 31	UNCH
3850 4000						13.98 - 0.74 12.60 - 0.72	.9182 .8988				 100 435	UNCH
4150 4200						11.25 - 0.70 10.80 - 0.70	.8749 .8657				 30 200	UNCH
4355 4360						9.46 - 0.66 9.41 - 0.67	.8341 .8335				 17 1 <u>5</u>	UNCH
4365 4400						9.37 - 0.66 9.07 - 0.66	.8322 .8243				 5	UNCH
4500 4515						8.23 - 0.64 8.11 - 0.63	.7993 .7951				 1000 30	UNCH
4520 4525						8.07 - 0.63 8.03 - 0.63	.7936 .7922				 5 5	UNCH
4530 4600						7.99 - 0.63 7.42 - 0.61	.7908 .7709				 9 <u>3</u>	UNCH UNCH
4625 4650						7.22 - 0.61 7.02 - 0.60	.7634 .7557				 90	UNCH UNCH
4700 4750						6.63 - 0.59 6.25 - 0.57	.7395 .7224				 120 35	UNCH
4775 4800						6.06 - 0.57 5.88 - 0.56	.7136				 10 216	UNCH
4825 4850						5.70 - 0.55 5.51 - 0.55	.6948				 10 36	UNCH
4900 5000						5.16 - 0.53 4.48 - 0.50	.6656				 32 2036	UNCH
5005 5100						4.45 - 0.49 3.85 - 0.46	.6211				 100	UNCH
5150 5200						3.55 - 0.45 3.27 - 0.43	.5538				 305	UNCH
5300 5375						2.75 - 0.38 2.39 - 0.36	.4791 .4405				 14 5	UNCH
5400 5500						2.28 - 0.35 1.87 - 0.31	.4278				 100 738	UNCH
5600 5665						1.52 - 0.27 1.32 - 0.25	.3274 .2967				 120 1	UNCH UNCH
5700 5750						1.22 - 0.24 1.09 - 0.22	.2805 .2585				 1 25	UNCH UNCH
5850 5875						0.87 - 0.19 0.82 - 0.18	.2180 .2084				 15 1	UNCH UNCH
5900 5925						0.78 - 0.17 0.73 - 0.17	.2001 .1904				 30 30	UNCH UNCH
6000 6030						0.62 - 0.14 0.57 - 0.14	.1667 .1563				 676 2	UNCH UNCH
6100 6200						0.48 - 0.13 0.38 - 0.11	.1360 .1119				 100 30	UNCH UNCH
6500 6800						0.20 - 0.05 0.11 - 0.03	.0634 .0365				 145 100	UNCH UNCH
6850 6900						0.10 - 0.03 0.09 - 0.03	.0334				 30 100	UNCH UNCH
7000 7500						0.08 - 0.02 0.04 - 0.01	.0267 .0133				 111 2	UNCH UNCH
9500 10000						0.01 UNCH 0.01 UNCH	.0028 .0013				 2 1	UNCH UNCH
11000 TOTAL						0.01 UNCH	.0002				 12 7441	UNCH
MAY21						10 17 0 72	0.430				7.5	
3400 3750						18.17 - 0.72 14.92 - 0.69	.9428				 75 32	UNCH
3850 4000						14.02 - 0.68 12.68 - 0.66 11.37 - 0.64	.8955 .8739				 100 435 31	UNCH
4150 4200						11.37 - 0.64 10.94 - 0.63 9.64 - 0.60	.8485 .8391 .8065				 200	UNCH
4355 4360						9.59 - 0.61	.8058				 13	UNCH
4365 4400						9.27 - 0.59	.7961 .7714				 5	UNCH
4500 4515						8.46 - 0.57 8.34 - 0.57 8.30 - 0.57	.7675				 1001 31 5	UNCH
4520 4525						8.26 - 0.57 8.22 - 0.57	.7662 .7649 .7636				 5	UNCH UNCH UNCH
4530 4600						7.68 - 0.55 7.48 - 0.55	.7439 .7370				 93	UNCH
4625 4650						7.29 - 0.55 6.92 - 0.53	.7292 .7141				 90 120	UNCH
4700 4750 4775						6.55 - 0.52	.6982				 35 10	UNCH UNCH UNCH
4775 4800 4825						6.37 - 0.52 6.19 - 0.51 6.02 - 0.50	.6815 .6727				 216 10	UNCH UNCH UNCH
4825 4850 4900						5.84 - 0.50 5.50 - 0.48	.6641 .6460				 36 32	UNCH UNCH
4900 5000						4.85 - 0.45 4.82 - 0.45	.6080				 2037	UNCH UNCH
5005 5100 5150						4.24 - 0.42 3.95 - 0.41	.5677				 100	UNCH
5150 5200 5300						3.67 - 0.40 3.16 - 0.36	.5254				 305 14	UNCH
5375 5400						2.80 - 0.34 2.69 - 0.34	.4485				 5 100	UNCH
5500						2.28 - 0.30 1.92 - 0.27	.3937				 738 122	UNCH
5600 5665 5700						1.92 - 0.27 1.71 - 0.25 1.60 - 0.24	.3241				 122 1 1	UNCH UNCH
5700 5750						1.46 - 0.23	.2901				 26 15	UNCH
5850 5875						1.15 - 0.20	.2329				 1	UNCH
5900 5925						$ \begin{array}{rrrrr} 1.10 & - & 0.19 \\ 1.05 & - & 0.18 \\ 0.91 & - & 0.16 \end{array} $	.2272				 30 30 676	UNCH
6000 6030						0.86 - 0.15	.2034 .1946 .1747				 2	UNCH
6100 6200						0.61 - 0.13	.1482				 100 30 145	UNCH
6500 6800						0.35 - 0.07 0.21 - 0.04	.0924				 145 100	UNCH
						0.19 - 0.04 0.18 - 0.04	.0535				 30 100	UNCH UNCH
6850 6900											111	LINICH
6850 6900 7000 7500						0.15 - 0.04 0.08 - 0.02	.0430				 111 2	UNCH
6850 6900 7000						0.15 - 0.04						

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.



20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000 **FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

Ó	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	INTE	OPEN EREST
AO CALL	-	CRUDE OIL APO	OPTIONS								7439	
JUN21 3400						18.06 - 0.68	.9288				 75	UNCH
3750 3850						14.89 - 0.64 14.01 - 0.63	.8894 .8761				 31 100	UNCH UNCH
4000 4150						12.71 - 0.61 11.44 - 0.59	.8528 .8263				 435 30	UNCH UNCH
4200 4355						11.02 - 0.58 9.76 - 0.55	.8168 .7840				 200 10	UNCH
4360 4365						9.72 - 0.55 9.68 - 0.55	.7828 .7817				 12 5	UNCH
4400 4500						9.40 - 0.55 8.62 - 0.53	.7737				 1000	UNCH
4515 4520						8.51 - 0.52 8.47 - 0.52 8.43 - 0.53	.7452 .7440 .7427				 30 5	UNCH UNCH UNCH
4525 4530 4600						8.39 - 0.53 7.86 - 0.52	.7415				 5 93	UNCH
4625 4650						7.68 - 0.51 7.50 - 0.50	.7157				 5 90	UNCH
4700 4750						7.13 - 0.50 6.78 - 0.48	.6941				 120 35	UNCH
4775 4800						6.60 - 0.48 6.43 - 0.47	.6712 .6632				 10 216	UNCH UNCH
4825 4850						6.26 - 0.47 6.09 - 0.46	.6552 .6470				 10 27	UNCH UNCH
4900 5000						5.76 - 0.45 5.13 - 0.42	.6303				 32 2036	UNCH
5005 5100						5.10 - 0.42 4.54 - 0.39	.5935				 100	UNCH
5150 5200						4.26 - 0.38 3.99 - 0.37 3.48 - 0.34	.5398 .5206 .4815				 17 305 14	UNCH UNCH UNCH
5300 5375						3.13 - 0.32 3.02 - 0.32	.4519				 5 100	UNCH
5400 5500 5600						2.61 - 0.29 2.25 - 0.25	.4030				 738 122	UNCH
5665 5700						2.03 - 0.24 1.92 - 0.23	.3406				 1 1 1	UNCH
5750 5850						1.77 - 0.22 1.50 - 0.20	.3098 .2753				 26 15	UNCH UNCH
5875 5900						1.44 - 0.19 1.38 - 0.19	.2672 .2590				 1 30	UNCH UNCH
5925 6000						1.33 - 0.18 1.17 - 0.16	.2517 .2287				 30 676	UNCH
6030 6100						1.11 - 0.16 0.99 - 0.14	.2198				 100	UNCH
6200 6500						0.84 - 0.12 0.51 - 0.08 0.32 - 0.05	.1764				 30 145	UNCH
6800 6850 6900						0.32 - 0.05 0.30 - 0.05 0.28 - 0.04	.0780 .0735 .0690				 100 30 100	UNCH UNCH UNCH
7000 7500						0.24 - 0.04 0.13 - 0.02	.0602				 111	UNCH
9500 10000						0.03 - 0.01 0.03 UNCH	.0074				 2 1	UNCH
11000 TOTAL						0.02 UNCH	.0045				 1 <u>1</u> 7439	UNCH
JUL21												
3750 3800						14.77 - 0.61 14.34 - 0.60	.8748				 32 30	UNCH
3850 4000						13.91 - 0.60 12.63 - 0.58 11.40 - 0.56	.8606 .8365 .8092				 100 460 31	UNCH UNCH UNCH
4150 4365						9.69 - 0.53 8.85 - 0.51	.7641				 5 11	UNCH
4475 4500 4515						8.66 - 0.51 8.55 - 0.51	.7318 .7280				 1031 31	UNCH
4520 4525						8.51 - 0.51 8.48 - 0.50	.7268				 5 5	UNCH
4530 4590						8.44 - 0.50 8.00 - 0.49	.7241 .7084				 5 6	UNCH UNCH
4600 4625						7.93 - 0.49 7.75 - 0.49	.7057 .6989				 93 5	UNCH
4650 4700						7.57 - 0.48 7.22 - 0.48	.6920 .6777				 90 100	UNCH
4750 4775						6.88 - 0.46 6.71 - 0.46 6.55 - 0.45	.6632				 280 15 31	UNCH
4800 4850						6.55 - 0.45 6.22 - 0.44 5.90 - 0.43	.6481 .6326 .6167				 17 32	UNCH UNCH UNCH
4900 5000 5005						5.29 - 0.40 5.26 - 0.40	.5837				 2129	UNCH
5100 5200						4.72 - 0.37 4.19 - 0.34	.5494				 75 400	UNCH
5250 5300						3.93 - 0.34 3.69 - 0.32	.4960 .4780				 60 62	UNCH UNCH
5375 5400						3.35 - 0.30 3.24 - 0.30	.4509 .4418				 5 28	UNCH
5420 5500						3.16 - 0.29 2.84 - 0.26	.4347				 1 752 10	UNCH
5550 5565 5600						2.65 - 0.25 2.59 - 0.25 2.47 - 0.24	.3883 .3828 .3708				 10 9 2	UNCH UNCH UNCH
5600 5700 5750						2.14 - 0.22 1.99 - 0.21	.3365				 42 26	UNCH
5850 5900						1.72 - 0.18 1.60 - 0.17	.2883				 15 30	UNCH
5925 6000						1.54 - 0.17 1.37 - 0.16	.2659				 30 425	UNCH
6030 6100						1.31 - 0.15 1.18 - 0.14	.2359 .2177				 2 100	UNCH UNCH
6500 6700						0.65 - 0.08 0.48 - 0.07	.1348 .1045				 145 20	UNCH UNCH
6800 6900						0.42 - 0.06 0.37 - 0.05	.0930				 100 140	UNCH
7000 7500						0.32 - 0.05 0.18 - 0.03	.0731				 111 2	UNCH
9500 10000						0.05 UNCH 0.04 UNCH 0.03 UNCH	.0114 .0090 .0064				 2 1 11	UNCH UNCH UNCH
11000 TOTAL					<del>-</del> -	UNCH	.0004				 7152	UNCH
AUG21 3750						14.67 - 0.60	.8634				 32	UNCH
3800 3850						14.25 - 0.58 13.83 - 0.58	.8563 .8486				 30 100	UNCH UNCH
4000 4150						12.58 - 0.56 11.37 - 0.54	.8239 .7961				 460 31	UNCH
						9.71 - 0.50 8.89 - 0.49	.7505 .7247				 5 10	UNCH UNCH
4365 4475						0 71 0 40					1021	11110
4475 4500 4515						8.71 - 0.48 8.60 - 0.48 8.56 - 0.48	.7185 .7148 .7136				 1031 31 5	UNCH UNCH
4475 4500						8.60 - 0.48						

63

## 2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





**FINAL** 

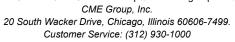
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

•	GLOBEX OPEN	OPEN OUTCE OPEN RANGE		OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	INT	OPEN EREST
O CALI UG21	L	CRUDE OIL	APO OPTIONS									
590 600						8.07 - 0.46 8.00 - 0.46	.6955 .6929				 6 9 <u>3</u>	UNCH
625 650						7.82 - 0.46 7.65 - 0.46	.6863				 5 90	UNCH
700 710						7.31 - 0.45 7.24 - 0.45	.6657 .6630				 100 1	UNCH UNCH
750 775						6.98 - 0.43 6.81 - 0.44	.6516 .6444				 280 15	UNCH UNCH
800 850						6.65 - 0.43 6.33 - 0.42	.6371 .6222				 31 17	UNCH UNCH
900 000						6.02 - 0.41 5.42 - 0.39	.6069 .5754				 32 2129	UNCH UNCH
005 100						5.39 - 0.39 4.86 - 0.36	.5738 .5428				 2 75	UNCH UNCH
200 250						4.34 - 0.33 4.09 - 0.33	.5095				 400 60	UNCH
300 375						3.86 - 0.30 3.52 - 0.29	.4757				 45 5	UNCH
400 420						3.42 - 0.27 3.33 - 0.28	.4418				 28 1	UNCH
500						3.02 - 0.25 2.83 - 0.24	.4083				 752 10	UNCH
550 565						2.77 - 0.24	.3863				 9	UNCH
700 750						2.32 - 0.21 2.17 - 0.20	.3429				 42 26	UNCH
850 900						1.89 - 0.18 1.77 - 0.17	.2971				 15 30	UNCH
925 000						1.71 - 0.16 1.54 - 0.15	.2761				 30 425	UNCH
030 100						1.47 - 0.15 1.33 - 0.14	.2472 .2293				 2 100	UNCH UNCH
500 700						0.77 - 0.08 0.59 - 0.06	.1482 .1185				 145 20	UNCH UNCH
800 900						0.51 - 0.06 0.45 - 0.06	.1050 .0941				 100 140	UNCH UNCH
000 500						0.40 - 0.05 0.23 - 0.03	.0848				 111 2	UNCH UNCH
500 500 0000						0.06 - 0.01 0.05 - 0.01	.0132				 2 1	UNCH
1000						0.03 - 0.01	.0064				 1 <u>1</u> 7133	UNCH
OTAL EP21											, 133	
750 800						14.55 - 0.57 14.13 - 0.57	.8528 .8453				 31 30	UNCH UNCH
850 000						13.71 - 0.57 12.50 - 0.54	.8377 .8119				 100 460	UNCH
150 365						11.31 - 0.52 9.69 - 0.49	.7839				 30 5	UNCH
475						8.89 - 0.47 8.71 - 0.47	.7125				 10 1030	UNCH
500 515						8.61 - 0.46	.7027				 30	UNCH
520 525						8.57 - 0.47 8.54 - 0.46	.7015				 5 5	UNCH
530 590						8.50 - 0.46 8.09 - 0.45	.6990 .6837				 5	UNCH UNCH
600 625						8.02 - 0.45 7.85 - 0.44	.6812 .6747				 93 5	UNCH UNCH
650 700						7.68 - 0.44 7.35 - 0.43	.6681 .6546				 90 100	UNCH UNCH
710 750						7.28 - 0.43 7.03 - 0.41	.6519 .6408				 1 280	UNCH UNCH
775 800						6.86 - 0.42 6.71 - 0.40	.6338 .6267				 15 31	UNCH
850 900						6.39 - 0.40 6.09 - 0.39	.6123				 17 32	UNCH
000 005						5.51 - 0.36 5.48 - 0.36	.5673				 2128	UNCH
100						4.96 - 0.33 4.45 - 0.31	.5361				 75 400	UNCH
200 250						4.21 - 0.29 3.97 - 0.29	.4882				 60 45	UNCH
300 375						3.64 - 0.27	.4476				 5	UNCH
400 420						3.54 - 0.26 3.46 - 0.25	.4397				 28 1	UNCH
500 550						3.14 - 0.24 2.96 - 0.22	.4077				 752 10	UNCH
565 700						2.90 - 0.22 2.45 - 0.19	.3872				 9 42	UNCH
750 850						2.30 - 0.18 2.02 - 0.17	.3311				 26 15	UNCH UNCH
900 925						1.90 - 0.15 1.84 - 0.15	.2890 .2823				 30 30	UNCH UNCH
000 030						1.66 - 0.15 1.60 - 0.14	.2621 .2549				 425 2	UNCH UNCH
100 500						1.46 - 0.13 0.86 - 0.09	.2379 .1570				 100 145	UNCH UNCH
700 800						0.67 - 0.07 0.59 - 0.06	.1275 .1146				 20 100	UNCH UNCH
900 000						0.53 - 0.05 0.47 - 0.05	.1042				 140 111	UNCH
500 500						0.28 - 0.03 0.08 - 0.01	.0587 .0167				 2 2	UNCH
0000 1000						0.07 UNCH 0.04 - 0.01	.0142				 1 11	UNCH
OTAL						0.01	.0002				7128	5
СТ21 750						14.42 - 0.56	.8438				 32	UNCH
800 850						14.01 - 0.55 13.61 - 0.54	.8360				 30 100	UNCH
000						12.41 - 0.52	.8020				 460	UNCH
150 365						9.66 - 0.47	.7738				 31 5 9	UNCH
475 500						8.70 - 0.45	.7026				 1031	UNCH
515 520						8.60 - 0.44 8.57 - 0.44	.6930				 31 5	UNCH
525 530						8.53 - 0.44 8.50 - 0.44	.6905 .6892				 5 5	UNCH UNCH
590 600						8.09 - 0.43 8.02 - 0.43	.6743 .6718				 6 124	UNCH UNCH
625 650						7.86 - 0.42 7.69 - 0.42	.6653				 5 90	UNCH
700 705						7.37 - 0.41 7.34 - 0.41	.6456				 100	UNCH
710						7.34 - 0.41 7.31 - 0.40 7.05 - 0.40	.6429				 1 250	UNCH
750 775						6.89 - 0.40	.6253				 10	UNCH
800 850						6.43 - 0.38	.6183				 31 17	UNCH
900						6.13 - 0.38 5.56 - 0.35	.5899				 32 2208	UNCH
000												
000 005 100 200						5.54 - 0.34 5.03 - 0.32 4.53 - 0.29	.5591 .5304 .4997				 2 75 325	UNCH UNCH UNCH

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







Side 12

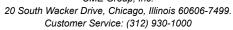
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	OMINAL	PRICE IS THE	PREVIOUS DAY	S SETTLEMENT PRI	CE.								
	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			OPEN EREST
AO CAL OCT21	.L	CRUDE OIL APO	OPTIONS						VOLUME				
5375 5400						3.74 - 0.25 3.63 - 0.25	.4456 .4377					5 28	UNCH
5420 5500						3.55 - 0.24 3.24 - 0.22	.4315 .4071					1 737	UNCH
5550 5565						3.05 - 0.22 3.00 - 0.21	.3917					10 8	UNCH
5700 5750						2.54 - 0.20 2.39 - 0.19	.3470					41 26	UNCH
5850						2.12 - 0.17 1.99 - 0.16	.3057					15 30	UNCH
5900 5925						1.93 - 0.16	.2858					30	UNCH
6000 6030						1.70 - 0.14	.2671					425 2	UNCH
6100 6500						1.56 - 0.13 0.95 - 0.08	.2438					100 145	UNCH
6700 6800						0.75 - 0.07 0.67 - 0.06	.1359 .1235					20 100	UNCH UNCH
6900 7000						0.60 - 0.06 0.54 - 0.05	.1123 .1024					140 111	UNCH UNCH
7500 9500						0.33 - 0.03 0.10 - 0.01	.0658 .0200					2 2	UNCH UNCH
10000 11000						0.08 - 0.01 0.06 UNCH	.0159 .0115					1 11	UNCH UNCH
TOTAL												7063	
NOV21 3750						14.31 - 0.53	.8356					31	UNCH
3800 3850						13.90 - 0.53 13.50 - 0.52	.8275 .8193					30 100	UNCH UNCH
4000 4150						12.33 - 0.49 11.19 - 0.47	.7932 .7646					460 30	UNCH UNCH
4365 4475						9.63 - 0.43 8.86 - 0.42	.7190 .6937					5	UNCH
4500 4515						8.69 - 0.42 8.59 - 0.42	.6878					1030 30	UNCH
4520						8.55 - 0.42 8.52 - 0.42	.6830					5 5	UNCH
4525 4530						8.49 - 0.41	.6805					5	UNCH
4590 4600						8.02 - 0.41	.6658 .6633					6 12 <u>3</u>	UNCH
4625 4650						7.86 - 0.40 7.70 - 0.40	.6569 .6506					90	UNCH UNCH
4700 4705						7.38 - 0.39 7.35 - 0.39	.6376 .6363					100 8	UNCH UNCH
4710 4750						7.31 - 0.40 7.06 - 0.39	.6350 .6244					1 250	UNCH UNCH
4775 4800						6.91 - 0.38 6.76 - 0.37	.6177 .6109					10 31	UNCH UNCH
4850 4900						6.46 - 0.36 6.16 - 0.36	.5972 .5831					17 32	UNCH UNCH
5000 5005						5.60 - 0.33 5.57 - 0.33	.5545 .5530					2208 2	UNCH UNCH
5100 5200						5.07 - 0.31 4.58 - 0.28	.5252					75 325	UNCH
5300						4.12 - 0.26 3.80 - 0.25	.4655					45	UNCH
5375 5400						3.69 - 0.25	.4354					28 1	UNCH
5420 5500						3.31 - 0.22	.4061					737	UNCH
5550 5565						3.12 - 0.22 3.07 - 0.21	.3912					10 8	UNCH
5700 5750						2.63 - 0.18 2.48 - 0.17	.3488 .3351					41 26	UNCH UNCH
5850 5900						2.20 - 0.16 2.07 - 0.16	.3083 .2953					15 30	UNCH UNCH
5925 6000						2.01 - 0.15 1.84 - 0.14	.2891 .2710					30 425	UNCH UNCH
6030 6100						1.77 - 0.14 1.63 - 0.13	.2635 .2477					2 100	UNCH UNCH
6500 6700						1.03 - 0.08 0.82 - 0.07	.1726 .1432					145 20	UNCH UNCH
6800 6900						0.74 - 0.06 0.66 - 0.06	.1312 .1192					100 140	UNCH
7000 7500						0.60 - 0.05 0.38 - 0.03	.1096					111	UNCH
9500 10000						0.12 UNCH 0.09 UNCH	.0233					2 1	UNCH
11000						0.06 UNCH	.0116					10 7057	UNCH
TOTAL DEC21												7037	
3750						14.17 - 0.52 13.78 - 0.51	.8275 .8195					32 30	UNCH UNCH
3800 3850						13.78 - 0.31 13.38 - 0.51 12.23 - 0.48	.8110 .7846					100 460	UNCH
4000 4150						11.11 - 0.46	.7558					31	UNCH
4365 4475						9.57 - 0.43 8.81 - 0.42	.7104 .6853					9	UNCH
4500 4515						8.65 - 0.41 8.55 - 0.41	.6793 .6758					1031 3 <u>1</u>	UNCH
4520 4525						8.51 - 0.41 8.48 - 0.41	.6746 .6734					5	UNCH UNCH
4530 4590						8.45 - 0.41 8.05 - 0.40	.6722 .6576					5 6	UNCH UNCH
4600 4625						7.99 - 0.40 7.83 - 0.39	.6551 .6488					124 5	UNCH UNCH
4650 4700						7.67 - 0.39 7.35 - 0.39	.6426 .6298					90 100	UNCH
4705 4710						7.32 - 0.39 7.29 - 0.38	.6285					8	UNCH
4750 4775						7.05 - 0.37 6.89 - 0.37	.6167 .6101					250 10	UNCH
4800						6.74 - 0.37	.6034					31	UNCH
4850 4900						6.16 - 0.34	.5899					17 32	UNCH
5000 5005						5.61 - 0.32 5.58 - 0.32	.5482					2208 2	UNCH
5100 5200						5.09 - 0.30 4.61 - 0.27	.5195 .4906					75 325	UNCH UNCH
5300 5375						4.15 - 0.26 3.84 - 0.24	.4613 .4397					45 5	UNCH UNCH
5400 5420						3.74 - 0.23 3.66 - 0.23	.4325 .4267					28 1	UNCH UNCH
5500 5550						3.35 - 0.22 3.17 - 0.21	.4035 .3893					737 10	UNCH UNCH
5565 5700						3.12 - 0.20 2.69 - 0.17	.3852					8 41	UNCH
5750						2.54 - 0.16 2.26 - 0.16	.3351					26 15	UNCH
5850 5900						2.14 - 0.14	.2970					30	UNCH
5925 6000						1.90 - 0.13	.2904					30 425	UNCH
6030 6100						1.83 - 0.13 1.69 - 0.12	.2655					100	UNCH
6500 6700						1.10 - 0.08 0.89 - 0.07	.1781					145 20	UNCH
6800 THE TN	IFORMATTO	ON CONTAINED IN T	THIS REPORT IS	COMPTLED FOR THE CO	ONVENTENCE OF THE L	0.80 - 0.06 SER AND IS FURNISHED W	.1369	FSPONST	BTITTY FO	OR ACCURA	 CY OR CO	100 ONTENT. IT	TS
						THE BASIS FOR ANY CLA					on co	11	

CME Group, Inc.





**FINAL** 

PG63 BULLETIN # 14@

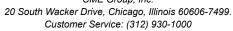
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

G	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	GLOBEX® VOLUME		OPEN EREST
AO CALL	_	CRUDE OIL APO	OPTIONS						VOLUME			
DEC21 6900 7000						0.72 - 0.06 0.65 - 0.05	.1253 .1148				 140 111	UNCH UNCH
7500 9500						0.42 - 0.03 0.13 - 0.01	.0776				 2 2	UNCH
10000 11000						0.11 UNCH 0.07 UNCH	.0206				 1 10	UNCH
TOTAL											7062	
JAN22 3750						14.10 - 0.50 11.08 - 0.44	.8199 .7482				 1 40	UNCH UNCH
4150 4400 4500						9.32 - 0.41 8.65 - 0.40	.6953				 6 165	UNCH
4515 4520						8.55 - 0.40 8.52 - 0.40	.6689				 31 6	UNCH
4540 4600						8.39 - 0.40 8.00 - 0.39	.6629				 12 31	UNCH
4615 4630						7.91 - 0.38 7.81 - 0.39	.6448 .6411				 8 4	UNCH UNCH
4700 4710						7.37 - 0.38 7.31 - 0.38	.6236 .6210				 95 1	UNCH UNCH
4725 4750						7.22 - 0.37 7.07 - 0.36	.6172 .6108				 15 10	UNCH UNCH
4850 4900						6.48 - 0.35 6.20 - 0.33	.5845				 13 53	UNCH
5000 5060						5.66 - 0.31 5.35 - 0.29 5.15 - 0.29	.5437 .5271 .5159				 543 1 7	UNCH UNCH UNCH
5100 5215 5350						4.60 - 0.26 4.01 - 0.23	.4834				 3 7	UNCH
5400 5450						3.81 - 0.22 3.62 - 0.21	.4312				 30 10	UNCH
5500 5800						3.43 - 0.20 2.48 - 0.15	.4033				 60 50	UNCH
5810 6000						2.45 - 0.15 1.98 - 0.12	.3216 .2762				 4 95	UNCH UNCH
6100 8000						1.77 - 0.11 0.33 - 0.02	.2543 .0601				 103 2	UNCH UNCH
11000 TOTAL						0.08 UNCH	.0147				 10 1416	UNCH
FEB22 3750						14.05 - 0.48	.8140				 1	UNCH
4150 4400						11.07 - 0.43 9.33 - 0.40	.7422				 40 6	UNCH
4500 4515						8.67 - 0.39 8.57 - 0.39	.6671				 165 28	UNCH
4520 4540						8.54 - 0.38 8.41 - 0.38	.6624 .6577				 6 12	UNCH
4600 4615						8.02 - 0.38 7.93 - 0.37	.6434 .6398				 28 8	UNCH UNCH
4630 4700						7.84 - 0.37 7.40 - 0.37	.6362 .6189				 4 95	UNCH UNCH
4710 4725						7.34 - 0.36 7.25 - 0.36	.6164 .6126				 1 15	UNCH UNCH
4750 4850						7.10 - 0.35 6.52 - 0.33	.6063				 10 13	UNCH
4900 5000						6.24 - 0.32 5.71 - 0.29 5.40 - 0.29	.5673 .5406 .5242				 53 537 1	UNCH UNCH UNCH
5060 5100 5215						5.20 - 0.28 4.66 - 0.25	.5132				 7 3	UNCH
5350 5400						4.08 - 0.22 3.88 - 0.21	.4444				 7 30	UNCH
5450 5500						3.69 - 0.19 3.50 - 0.19	.4172				 10 60	UNCH
5800 5810						2.55 - 0.14 2.52 - 0.14	.3262 .3236				 50 4	UNCH UNCH
6000 6100						2.05 - 0.12 1.84 - 0.10	.2793 .2579				 95 103	UNCH
8000 11000						0.36 - 0.03 0.09 UNCH	.0638 .0162				 2 10	UNCH UNCH
TOTAL MAR22											1404	
3750 4150						13.97 - 0.45 11.01 - 0.41	.8084 .7364				 1 40	UNCH UNCH
4400 4500						9.29 - 0.39 8.64 - 0.37	.6841 .6615				 6 165	UNCH UNCH
4515 4520						8.54 - 0.37 8.51 - 0.37	.6581 .6569				 31 6	UNCH
4540 4600						8.39 - 0.36 8.01 - 0.35	.6522				 12 31	UNCH
4615 4630						7.91 - 0.36 7.82 - 0.35 7.39 - 0.34	.6345 .6309 .6137				 8 4 95	UNCH UNCH UNCH
4700 4710 4725						7.33 - 0.34 7.24 - 0.34	.6113				 1 15	UNCH
4750 4850						7.10 - 0.33 6.52 - 0.31	.6013				 10 13	UNCH
4900 5000						6.25 - 0.30 5.72 - 0.28	.5628 .5364				 53 543	UNCH UNCH
5060 5100						5.42 - 0.26 5.22 - 0.26	.5204 .5096				 1 7	UNCH UNCH
5215 5350						4.69 - 0.22 4.12 - 0.19	.4786				 3 7	UNCH
5400 5450						3.92 - 0.18 3.72 - 0.18 3.54 - 0.17	.4288 .4151 .4020				 30 10 60	UNCH UNCH UNCH
5500 5800 5810						2.60 - 0.11 2.57 - 0.12	.3265				 50 4	UNCH
6000 6100						2.10 - 0.10 1.89 - 0.09	.2805				 95 103	UNCH
8000 11000						0.39 - 0.02 0.10 UNCH	.0671 .0175				 2 10	UNCH UNCH
TOTAL											1416	
APR22 3750						13.92 - 0.44 10.99 - 0.40	.8030				 1 40	UNCH
4150 4500 4520						8.65 - 0.36 8.52 - 0.36	.7310 .6567 .6522				 165 6	UNCH UNCH UNCH
4540 4600						8.40 - 0.35 8.02 - 0.35	.6476				 12 30	UNCH
4615 4630						7.93 - 0.34 7.84 - 0.34	.6300 .6265				 8 4	UNCH UNCH
4650 4700						7.72 - 0.33 7.42 - 0.32	.6217 .6096				 29 95	UNCH UNCH
4710 4725						7.36 - 0.32 7.27 - 0.32	.6071				 1 15	UNCH
4750 4850						7.12 - 0.32 6.56 - 0.29 6.28 - 0.29	.5973 .5722 .5594				 10 13 53	UNCH UNCH UNCH
							. 2294					
4900 5000						5.76 - 0.27 5.46 - 0.25	.5335 .5178				 491 1	UNCH
4900					  	5.76 - 0.27	.5335 .5178 .4967 .4768				491	

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.







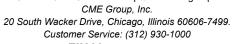
Side 14

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

5400 5425 5800 5800 5810 58100 6000 61000 11000 170TAL 1000 4520 4520 4520 4550 4550 4570 4770 4770 4770 4770 4770 4770 55350 55350 55405 55405 55405 55405 55405 55405 55405 55405 55405 55405 55405 55405 55405 55405 55405 55405 55400 55400 55400 55400 55400 57400	CRUDE OIL APO (	DPTIONS		4.17 - 3.98 - 3.60 - 2.66 - 2.17 - 1.95 - 0.42 - 0.11 - 1.95 - 0.42 - 0.11 - 1.95 - 0.42 - 0.11 - 1.95 - 0.42 - 0.11 - 1.95 - 0.5 -	0.16 0.16 0.15 0.010 0.009 0.008 0.07 0.01 UNCH 0.42 0.39 0.35 0.35 0.35 0.34 0.33 0.33 0.33 0.31 0.31 0.31 0.28 0.27 0.25 0.25 0.25 0.25 0.21	.4411 .4282 .4216 .4020 .3280 .3260 .2835 .2623 .77266 .6528 .6438 .6438 .6299 .6264 .6264 .6264 .6264 .6264 .638 .6002 .5941 .5694 .55568 .5313 .5159 .4952 .4757 .4408 .4278	VOLUME		7 30 18 600 50 4 95 103 2 10 1383 1 40 165 6 12 31 8 4 29 95 15 10 15 10 15 10 16 16 16 16 16 16 16 16 16 16 16 16 16	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
\$350 \$400 \$6000 \$6000 \$6100 \$6100 \$6100 \$6100 \$6000				3.98 3.88 3.60 2.664 2.17 1.95 0.42 0.11  13.88 10.98 8.66 8.53 8.41 8.04 7.95 7.86 7.73 7.29 7.15 6.59 6.32 5.80 5.51 5.13 4.79 4.23 4.03 3.93 3.66 2.72 2.69	- 0.16 - 0.16 - 0.15 - 0.09 - 0.08 - 0.07 - 0.01 - 0.31 - 0.35 - 0.35 - 0.33 - 0.33 - 0.33 - 0.33 - 0.31 - 0.31 - 0.25 - 0.25 - 0.25 - 0.21 - 0.25 - 0.25 - 0.21 - 0.25 - 0.21 - 0.25 -	.4282 .4216 .4020 .3280 .2835 .2603 .2835 .7076 .0189 .7982 .7266 .6528 .6483 .6264 .6264 .6264 .6264 .6062 .5941 .5568 .5568 .5558 .5558 .4952 .4757 .4408			30 18 60 50 4 95 103 2 10 1383 1 40 165 6 12 31 8 4 29 95 1 15 10 13 13 15 15 16 16 16 16 16 16 16 16 16 16 16 16 16	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
5425 5500 5810 5810 5810 6100 6100 6100 61100 11000 11000 4520 4520 4520 4520 4520 4520 4520 4520 5000 5510 5500 55140 5500 55425 5500 55425 5500 55425 55500 55425 5500 5425 5500 5425 5500 5425 5500 5425 5500 5425 4520 452				3.88 3.60 2.64 2.64 1.95 0.11 13.88 10.98 8.66 8.53 8.41 7.95 7.86 7.73 7.44 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.33 7.34 7.35 7.35 7.36 7.37 7.44 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.29 7.38 7.39 7.39 7.30 7.30 7.31 7.31 7.32 7.33 7.34 7.35 7.35 7.35 7.36 7.37 7.38 7.39 7.30	0.16 0.15 0.10 0.09 0.09 0.07 0.01 UNCH 0.42 0.39 0.35 0.35 0.35 0.34 0.33 0.33 0.31 0.31 0.31 0.31 0.25 0.27 0.25 0.21 0.25 0.21 0.21 0.25 0.21	.4216 .4020 .3280 .3280 .2835 .2623 .0707 .0189 .7982 .7266 .6528 .6483 .6483 .6483 .6499 .6264 .6299 .6181 .6062 .6038 .6002 .5941 .5588 .4952 .4757 .4408			18 60 50 4 95 103 2 10 1383 1 40 165 6 12 31 8 4 29 95 1 15 10 13 15	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
\$800 \$810 \$810 \$6000 \$6000 \$1000 \$1000 \$1000 \$1000 \$1450 \$4500 \$4520 \$4520 \$4520 \$4540 \$4540 \$4750 \$4750 \$4750 \$4750 \$4850 \$5060 \$5145 \$5060 \$5140 \$5060 \$5425 \$5500 \$5425 \$6000 \$6100 \$6100 \$6100 \$6100 \$75215 \$7500				2.66 2.64 2.17 - 1.95 - 0.42 - 0.11 13.88 10.98 - 8.66 - 8.53 - 7.86 - 7.73 - 7.86 - 7.73 - 7.74 - 7.74 - 7.75 - 7	- 0.10 - 0.09 - 0.07 - 0.01 UNCH - 0.42 - 0.39 - 0.35 - 0.31 - 0.25 - 0.25 - 0.21 - 0.15 - 0.15 - 0.15 - 0.15 - 0.15 - 0.15 - 0.15 - 0.15 - 0.15	.3280 .3260 .2835 .2623 .0189 .7982 .7262 .6528 .6483 .6483 .6499 .6264 .6299 .6264 .6294 .5313 .5159 .4952 .4757 .4408			50 4 95 103 2 10 1383 1 40 165 6 12 31 8 4 29 95 1 15 10 133 3	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
6000 6100 6100 8000 11000 11000 11000 11000 14500 4500 4500 4500 4500 4710 4750 4750 4750 4750 5810				2.17 1.95 0.42 0.11 13.88 10.98 8.66 8.53 8.41 8.04 7.95 7.86 7.73 7.44 7.38 7.29 7.15 6.59 6.32 5.80 5.51 5.80 5.51 5.81 6.53 6.59 6.59 6.32 6.59 6.32 6.59 6.32 6.59 6.32 6.59 6.32 6.59 6.32 6.59 6.59 6.32 6.59 6.32 6.59 6.32 6.59 6.32 6.59 6.32 6.59 6.32 6.59 6.32 6.59 6.32 6.32 6.32 6.33 6.33 6.33 6.33 6.33	- 0.08 - 0.07 - 0.01 - 0.12 - 0.39 - 0.35 - 0.35 - 0.34 - 0.33 - 0.33 - 0.33 - 0.31 - 0.31 - 0.31 - 0.21 - 0.25 -	.2835 .2623 .0707 .0189 .7982 .7266 .6528 .6483 .6299 .6181 .6062 .6038 .6002 .5941 .5694 .5558 .5313 .5159 .4952 .4757 .4408			95 103 2 10 1383 1 40 165 6 12 31 8 4 29 95 1 15 10 13 13 13	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
8000 11000 TOTAL  WAY22 3750 4150 4520 4540 4540 4610 4770 4770 4770 4770 4770 5000 5000 5000 5000 5140 5215 5350 5350 5400 5400 1000 1000 11000 -				0.42 0.11 13.88 10.98 8.66 8.53 8.41 8.04 7.73 7.86 7.73 7.44 7.38 7.29 7.15 6.59 7.15 6.59 5.80 5.51 5.13 4.79 4.23 4.03 4.03 3.66 2.72 2.69 2.69	0.01 UNCH  0.42  0.39  0.35  0.35  0.34  0.33  0.33  0.331  0.31  0.31  0.31  0.27  0.25  0.27  0.25  0.27  0.25  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21  0.21	.7982 .7982 .7266 .6528 .6483 .6483 .6294 .6264 .6281 .6062 .6038 .6002 .5941 .5569 .5568 .5313 .5159 .4952 .4757 .4408			2 10 1383 1 40 165 6 12 31 8 4 29 95 1 15 10 13 53	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
TOTAL  MAY22  3750 4150 4540 4540 4615 4615 4710 4775 4775 5060 5060 5060 5040 6000 5040 5040 6000 6100 6100 6100 6100 6100 6000 6100				13.88 10.98 8.66 8.53 8.41 7.95 7.86 7.73 7.44 7.29 6.59 6.32 5.80 5.51 4.79 4.23 4.03 3.93 3.66 2.72 2.69	0.42 0.39 0.35 0.35 0.33 0.33 0.33 0.33 0.31 0.31 0.31 0.27 0.28 0.27 0.25 0.25 0.20 0.21	.7982 .7266 .6528 .6483 .6493 .6264 .6281 .6062 .6062 .5941 .5694 .5568 .5159 .4952 .4757 .4408		 	1383 1 40 165 6 12 31 8 4 29 95 1 15 10 13 53	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
MAY22 3750 41500 4520 45400 45400 45400 45400 4650 47700 47700 47700 47700 47700 47700 47700 47700 47700 47700 47700 47700 48500 53500 5310 53800 5425 53500 5425 53500 54100				10.98 8.66 8.53 8.411 7.95 7.86 7.73 7.44 7.38 7.29 7.15 6.59 6.32 5.80 5.51 4.79 4.23 4.03 3.93 3.66 2.72 2.69	0.39 0.35 0.34 0.33 0.33 0.33 0.33 0.31 0.31 0.31 0.31	.7266 .6528 .6483 .6438 .6299 .6264 .6229 .6181 .6062 .6038 .6002 .5941 .5694 .55568 .5313 .5159 .4757 .4408		 	40 165 6 12 31 8 4 29 95 1 15 10 13 53	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
4150 4520 4520 4520 4520 4520 4520 4520 4520 4520 4520 4520 4520 4520 4520 4630 5000 5140 5000 5140 5000 5140 5000 5140 5000 5140 6100 6100 6100 75800 75810 6400 44150 44520 4450 4450 4650 4650 4650 4650 4770 4770 47710 47725				10.98 8.66 8.53 8.411 7.95 7.86 7.73 7.44 7.38 7.29 7.15 6.59 6.32 5.80 5.51 4.79 4.23 4.03 3.93 3.66 2.72 2.69	0.39 0.35 0.34 0.33 0.33 0.33 0.33 0.31 0.31 0.31 0.31	.7266 .6528 .6483 .6438 .6299 .6264 .6229 .6181 .6062 .6038 .6002 .5941 .5694 .55568 .5313 .5159 .4757 .4408		 	40 165 6 12 31 8 4 29 95 1 15 10 13 53	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
4520 4540 4600 4600 4600 4600 4600 4710 4710 4725 4750 4750 4750 5000 5000 5140 5000 5140 5810 5810 5810 6000 5810 11000 11000 11000 4610 4630 4520 4650 4650 4650 4650 4770 47710 47725				8.53 8.41 8.04 7.95 7.86 7.73 7.44 7.38 7.29 7.15 6.59 6.32 5.80 5.51 4.79 4.23 4.03 3.93 3.93 3.66 2.72 2.69	0.35 0.334 0.333 0.332 0.331 0.331 0.331 0.310 0.300 0.27 0.25 0.27 0.25 0.21 0.20 0.21 0.21 0.21 0.21 0.21	.6483 .6438 .6299 .6264 .6229 .6181 .6062 .6038 .6002 .5941 .5568 .5313 .5159 .4757 .4408			6 12 31 8 4 29 95 1 15 10 13 53	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
4600 4615 4630 4710 4710 4710 4710 4750 5000 5140 5000 5140 5310 5425 5425 5800 5425 5425 5400 4710 4710 4600 4610 4600 4630 4630 4630 4710 4725			 	8.04 7.95 7.86 - 7.73 - 7.44 7.38 - 7.29 7.15 - 6.59 - 5.80 - 5.51 - 5.13 - 4.79 - 4.23 - 4.03 - 4.03 - 3.66 - 2.72 -	0.33 0.33 0.33 0.31 0.31 0.31 0.31 0.28 0.27 0.25 0.25 0.21 0.20 0.16 0.15 0.15	.6299 .6264 .6229 .6181 .6062 .6038 .6002 .5941 .5568 .5313 .5159 .4952 .4757 .4408		 	31 8 4 29 95 1 15 10 13 53	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
4630 4700 4700 4700 4700 4770 4775 4775 4850 5000 5000 5140 5215 5350 5350 5425 5350 5425 1000 11000 11000 11000 11000 11000 4520 4520 4530 4520 45400 4630 4630 4630 4650 4650 4650 4670 4770 47725			 	7.86 7.73 7.44 7.38 7.29 7.15 6.59 6.32 5.80 5.51 5.13 4.79 4.23 4.03 3.66 2.72 2.69	0.32 0.33 0.31 0.31 0.31 0.30 0.28 0.27 0.25 0.25 0.21 0.21 0.21 0.16	.6229 .6181 .6062 .6038 .6002 .5941 .5694 .5568 .5313 .5159 .4952 .4757	 	 	4 29 95 1 15 10 13 53	UNCH UNCH UNCH UNCH UNCH UNCH UNCH
4700 4710 4715 4715 4715 4717 4717 4717 4717 5000 5000 5000 5115 5215 5350 5400 5400 5400 5400 6100 6100 8000 11000 11000 11000 4510 4520 4540 4540 4650 4650 4650 4650 4650 4770 4770 4770 4772		======================================	 	7.44 7.38 7.29 7.15 6.59 6.32 5.80 5.51 5.13 4.79 4.23 4.03 3.66 2.72 2.69	0.31 0.31 0.31 0.28 0.27 0.25 0.23 0.21 0.21 0.21 0.21 0.15	.6062 .6038 .6002 .5941 .5568 .5313 .5159 .4952 .4757 .4408	 	 	95 1 15 10 13 53	UNCH UNCH UNCH UNCH UNCH
4710 4725 4750 4750 4750 4850 5060 5060 5140 5215 5350 5425 5810 5810 5810 6000 611000 111000 11000 11000 4610 4630 4650 4650 4650 4650 4670 4770 47710 47725			       	7.29 7.15 - 6.59 - 6.32 - 5.80 - 5.51 - 5.13 - 4.23 - 4.03 - 4.03 - 3.66 - 2.72 - 2.69 -	- 0.31 - 0.30 - 0.28 - 0.27 - 0.25 - 0.23 - 0.21 - 0.20 - 0.16 - 0.15 - 0.15	.6002 .5941 .5694 .5568 .5313 .5159 .4952 .4757 .4408 .4278	 	 	15 10 13 53	UNCH UNCH UNCH
4750 4850 5000 5000 5000 5000 5000 5000 5215 5350 5400 5810 5810 6100 6100 11000 11000 11000 1450 4520 4540 4630 4630 4650 4650 4650 4670 4770 4775			 	6.59 - 6.32 - 5.80 - 5.51 - 5.13 - 4.79 - 4.23 - 4.03 - 3.66 - 2.72 - 2.69 2.69 2.69	0.28 0.27 0.25 0.23 0.21 0.20 0.16 0.15 0.15	.5694 .5568 .5313 .5159 .4952 .4757 .4408	 	 	13 53	UNCH
4900 5000 5000 5000 5140 5215 5330 5425 5425 5800 6100 6100 6100 6100 41100 70TAL JUN22 3750 4150 4500 4500 4500 4500 4500 4710 4710 4725	 	======================================	            	6.32 - 5.80 - 5.51 - 5.13 - 4.79 - 4.23 - 4.03 - 3.66 - 2.72 - 2.69	0.27 0.25 0.23 0.21 0.20 0.16 0.15 0.15	.5568 .5313 .5159 .4952 .4757 .4408	 		53	
5060 5140 5215 5350 5400 5425 5500 5500 6100 6100 11000 11000 11000 11000 4500 4520 4540 4650 4630 4650 4670 4770 4772	       	===== ===== ===== ==== ==== ==== ==== ====	     	5.51 - 5.13 - 4.73 - 4.23 - 4.03 - 3.93 - 3.66 - 2.72 - 2.69 -	0.23 0.21 0.20 0.16 0.15 0.15	.5159 .4952 .4757 .4408 .4278				UNCH UNCH
5215 5350 5400 5400 5500 5800 5810 6100 6100 11000 11000 11000 1450 4520 4540 4540 4650 4650 4650 4710 4710 4710 4710	             	     	     	4.79 - 4.23 - 4.03 - 3.93 - 3.66 - 2.72 - 2.69 -	0.20 0.16 0.15 0.15 0.13	.4757 .4408 .4278		 	1 27	UNCH
5400 5425 5500 5500 5800 6100 6100 11000 11000 11000 11000 4500 4500 4500 4630 4630 4650 4650 4710 4725	     		 	4.03 - 3.93 - 3.66 - 2.72 - 2.69 -	0.15 0.15 0.13	.4278	 	 	3 7	UNCH
5500 5810 5810 6100 61100 11000 TOTAL JUN22 3750 4150 4520 4630 4630 4650 4650 4710 4725	     	  	 	3.66 - 2.72 - 2.69 -	0.13	/ ! >	 	 	30 18	UNCH
5810 6000 6100 11000 TOTAL JUN22 3750 4150 4520 4630 4630 4630 4670 4770 47725	   		 	2.69 -		.4024	 	 	60	UNCH
6100 8000 11000 TOTAL JUN22 3750 4150 4500 45400 4630 4630 4650 4670 4710 4725	   		 		0.09	.3272	 	 	50 4 95	UNCH
11000 TOTAL JUN22 3750 4150 4540 4540 46400 4630 4700 4710 4725	   		 	2.01 -	0.06	.2855	 	 	103	UNCH
JUN22 3750 4150 4500 4520 4540 4630 4650 4710 4725	  		 	0.45 - 0.12	- 0.01 UNCH	.0741 .0203	 	 	2 9	UNCH UNCH
3750 4150 4500 4520 4540 4630 4630 4700 4710 4725	  								1385	
4500 4520 4540 4600 4630 4650 4700 4710 4725			 	13.80 -		.7937	 	 	1	UNCH
4540 4600 4630 4650 4700 4710 4725			 	10.93 - 8.63 -	0.34	.7217 .6483	 	 	40 165	UNCH UNCH
4630 4650 4700 4710 4725	 		 	8.50 - 8.38 -	0.33	.6438 .6393	 	 	6 10	UNCH UNCH
4650 4700 4710 4725	 		 	8.01 - 7.83 -		.6255 .6185	 	 	30 4	UNCH UNCH
4710 4725	 		 	7.71 - 7.42 -	- 0.32	.6138 .6020	 	 	29 95	UNCH UNCH
	 		 	7.36 - 7.27 -	- 0.30	.5996	 	 	1 15	UNCH
	 		 	7.13 - 6.31 -	- 0.30	.5900	 	 	10 53	UNCH
5000	 		 	5.80 - 5.51 -	0.24	.5279	 	 	491 1	UNCH
5140	 		 	5.14 -	- 0.20	.4924	 	 	26	UNCH
5350	 		 	4.25 -	0.15	.4730	 	 	3 7	UNCH
5425	 		 	4.05 - 3.95 -	0.15	.4260	 	 	30 18	UNCH
5800	 		 	3.68 - 2.75 -	- 0.08	.4009 .3296	 	 	60 50	UNCH
3010	 		 	2.72 - 2.26 -	0.06	.3271 .2865	 	 	4 95	UNCH UNCH
0100	 		 	2.04 - 0.47 -	0.00	.2660 .0763	 	 	103 2	UNCH UNCH
11000 TOTAL	 		 	0.13	UNCH	.0216	 	 	9 1358	UNCH
JUL22										
37 30	 		 	13.72 - 8.60 -	V	.7891 .6441	 	 	1 140	UNCH UNCH
4320	 		 	8.48 - 8.36 -	- 0.33 - 0.32	.6396 .6351	 	 	6 10	UNCH UNCH
<del>1</del> 000	 		 	7.99 - 7.81 -	- 0.32 - 0.32	.6215 .6145	 	 	31 4	UNCH UNCH
4700	 		 	7.40 - 7.35 -	0.30	.5981 .5958	 	 	50 1	UNCH UNCH
4750	 		 	7.12 - 6.31 -	0.29	.5862 .5497	 	 	10 43	UNCH
5000	 		 	5.81 - 5.52 -	0.23	.5250	 	 	391 1	UNCH
5215	 		 	4.82 - 4.07 -	0.19	.4709	 	 	3 30	UNCH
5425	 		 	3.98 - 3.70 -	0.13	.4184	 	 	18 60	UNCH
5800	 		 	2.78 -	0.09	.3295	 	 	50	UNCH
6000	 		 	2.76 - 2.29 -	- 0.08 - 0.06	.3277	 	 	4 95	UNCH
8000	 		 	2.08 - 0.50	- 0.05 UNCH	.2675 .0795	 	 	103 2	UNCH
11000 TOTAL	 		 	0.14	UNCH	.0229	 	 	9 1062	UNCH
AUG22					_					
4500	 		 	13.68 - 8.60 -	- 0.32	.7853 .6408	 	 	1 140	UNCH UNCH
4520	 		 	8.48 - 8.36 -	0.32	.6364	 	 	6 10	UNCH
4600	 		 	7.99 - 7.82 -		.6184	 	 	31 4	UNCH
4700	 		 	7.41 - 7.13 -	- 0.29 - 0.28	.5953	 	 	50 10	UNCH
4900	 		 	6.33 - 5.83 -	0.25	.5474	 	 	43	UNCH
5060	   		 	5.55 -	0.21	.5082	 	 	391 1	UNCH
5400	 		 	4.85 - 4.11 -	0.18 0.14	.4696 .4240	 	 	3 30	UNCH
5500	 		 	4.01 - 3.74 -	- 0.15 - 0.13	.4177	 	 	18 60	UNCH
5810			 	2.82 - 2.79 -	- 0.08 - 0.09	.3304	 	 	50 4	UNCH
6000 6100	 		 	2.33 - 2.12 -	0.06 0.05	.2884 .2691	 	 	95 103	UNCH UNCH
8000	 		 	0.52 0.15	UNCH UNCH	.0816 .0242	 	 	2 9	UNCH UNCH
TOTAL				-	-				1061	-
37 30	 		 	13.65 -		.7817	 	 	. 1	UNCH
4500	 		 	8.61 - 8.48 -		.6379 .6335	 	 	140 6	UNCH
THE INFORM					0.52					UNCH





**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME V	PNT OLUME	INTE	OPEN EREST
AO CAL SEP22	.L	CRUDE OIL APO	OPTIONS					VOLUME				
4540 4600						8.36 - 0.31 8.00 - 0.30	.6291 .6157				10 30	UNCH
4630 4700						7.83 - 0.29 7.43 - 0.27	.6089				4 50	UNCH
4750 4900						7.15 - 0.27 6.36 - 0.23	.5811 .5455				10 43	UNCH
5000 5060						5.86 - 0.22 5.58 - 0.20	.5213				391 1	UNCH
5215						4.89 - 0.18 4.15 - 0.14	.4688				3 30	UNCH
5400 5425						4.06 - 0.14	.4178				18	UNCH
5500 5800						3.78 - 0.13 2.87 - 0.08	.3317				60 50	UNCH
5810 6000						2.84 - 0.08 2.37 - 0.07	.3294				4 95	UNCH
6100 8000						2.16 - 0.05 0.54 UNCH	.2708				103 2	UNCH UNCH
11000 TOTAL						0.16 UNCH	.0255				9 1060	UNCH
OCT22												
3750 4500						13.63 - 0.38 8.62 - 0.31	.7788 .6357				1 140	UNCH UNCH
4520 4540						8.50 - 0.30 8.38 - 0.30	.6313 .6269				6 10	UNCH UNCH
4630 4700						7.85 - 0.28 7.45 - 0.27	.6068 .5909				4 50	UNCH
4750						7.18 - 0.25 6.39 - 0.23	.5794 .5442				10 43	UNCH
4900 5000						5.90 - 0.21	.5203				391 1	UNCH
5060 5215						4.94 - 0.17	.4687				3	UNCH
5400 5425						4.10 - 0.14	.4180				30 18	UNCH
5500 5800						3.83 - 0.13 2.92 - 0.08	.4002				60 50	UNCH UNCH
5810 6000						2.89 - 0.08 2.42 - 0.06	.3310 .2920				4 95	UNCH UNCH
6100 8000						2.21 - 0.05 0.57 UNCH	.2732				103 2	UNCH UNCH
11000 TOTAL						0.17 UNCH	.0267				9 1030	UNCH
NOV22												
3750 4500						13.60 - 0.38 8.63 - 0.30	.7758 .6333				1 140	UNCH UNCH
4520 4540						8.51 - 0.29 8.39 - 0.29	.6290 .6246				6 10	UNCH
4630						7.87 - 0.27	.6048				4	UNCH
4700 4750						7.20 - 0.25	.5776				50 10	UNCH
4900 5000						6.42 - 0.22 5.94 - 0.20	.5428 .5193				43 391	UNCH UNCH
5060 5215						5.66 - 0.19 4.98 - 0.16	.5051 .4683				1 3	UNCH UNCH
5400 5425						4.24 - 0.14 4.15 - 0.13	.4243 .4185				30 18	UNCH UNCH
5500 5800						3.87 - 0.13 2.96 - 0.08	.4007				60 50	UNCH
5810						2.93 - 0.08 2.47 - 0.05	.3323				4 95	UNCH
6000 6100						2.25 - 0.05	.2752				103	UNCH
8000 11000						0.59 UNCH 0.18 UNCH	.0890 .0281				2 9	UNCH UNCH
TOTAL											1030	
DEC22 3750						13.55 - 0.36	.7723				1	UNCH
4500 4520						8.61 - 0.28 8.49 - 0.28	.6302 .6259				140 6	UNCH UNCH
4540 4630						8.37 - 0.28 7.85 - 0.26	.6215 .6018				10 4	UNCH UNCH
4700 4750						7.46 - 0.25 7.19 - 0.24	.5861 .5748				50 10	UNCH UNCH
4900 5000						6.42 - 0.21 5.94 - 0.19	.5404 .5171				43 391	UNCH UNCH
5060 5215						5.66 - 0.19 4.99 - 0.16	.5030				1 3	UNCH
5400 5425						4.26 - 0.13 4.17 - 0.13	.4233 .4176				30 18	UNCH
5500						3.90 - 0.12 2.99 - 0.08	.4002				60	UNCH
5800 5810						2.97 - 0.07	.3331				50 4	UNCH
6000 6100						2.50 - 0.06 2.29 - 0.05	.2950				95 103	UNCH
8000 11000						$ \begin{array}{r} 0.62 + 0.01 \\ 0.20 + 0.01 \end{array} $	.0920 .0305				2 9	UNCH UNCH
TOTAL											1030	
JAN23 3500						15.31 - 0.38	.8087				85	UNCH
4800 5075						6.94 - 0.22 5.62 - 0.17	.5615 .4983				170 9	UNCH
5200 6000						5.08 - 0.16 2.55 - 0.06	.4693 .2970				30 85	UNCH UNCH
6100 6500						2.34 - 0.05 1.70 - 0.02	.2789 .2178				85 1	UNCH UNCH
7500 8000						0.84 UNCH 0.64 UNCH	.1205				60 35	UNCH
9500 11000						0.36 UNCH 0.21 UNCH	.0533				1 8	UNCH
TOTAL						0.122	.032.				569	oe
FEB23 3500						15.28 - 0.37	.8063				85	UNCH
4800						6.96 - 0.22 5.65 - 0.17	.5602				170	UNCH
5075 5200						5.12 - 0.15	.4691				30	UNCH
6000 6100						2.60 - 0.06 2.39 - 0.04	.2991				85 85	UNCH
6500 7500						1.75 - 0.02 0.87 UNCH	.2209 .1231				1 60	UNCH UNCH
8000 9500						0.66 UNCH 0.38 UNCH	.0959				35 1	UNCH
11000						0.22 UNCH	.0328				8 569	UNCH
TOTAL MAR23												
3500 4800						15.24 - 0.37 6.98 - 0.21	.8037 .5586				85 170	UNCH UNCH
5075						5.68 - 0.16 5.15 - 0.15	.4967 .4684				30	UNCH
5200 6000						2.65 - 0.05	.3009				85	UNCH
6100 6500						1.79 - 0.02	.2231				85 1	UNCH
7500 8000						0.90 UNCH 0.69 UNCH	.1255				60 35	UNCH
9500 THE IN	 IFORMATION	ONTAINED IN	THIS REPORT IS (	COMPILED FOR THE CO	NVENIENCE OF THE U	0.40 UNCH SER AND IS FURNISHED V	.0575 VITHOUT RESPONS	IBILITY F	OR ACCURAC	Y OR CON	1 ITENT. IT	UNCH
						THE BASIS FOR ANY CLA						

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







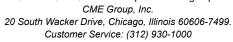
**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PR & PT.CH		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		INT	OPEN EREST
AO CAL MAR23		CRUDE OIL APO												
11000 TOTAL						0.23	UNCH	.0339					8 569	UNCH
APR23 3500						15.24 -	0.36	.8012					85	UNCH
4800 5200						7.02 - 5.20 -	0.21 0.15	.5577					170 30	UNCH
6000						2.71 - 2.50 -	0.06	.3035					85	UNCH
6100 6500						1.84 -	0.03	.2261					85 1	UNCH
7500 8000						0.94 0.72	UNCH	.1290					60 35	UNCH
9500 11000						0.42 0.25 +	UNCH 0.01	.0595 .0361					1 8	UNCH UNCH
TOTAL													560	
MAY23 3500						15.23 -	0.35	.7992					85	UNCH
4800 5200						7.06 - 5.24 -	0.20 0.15	.5571					170 30	UNCH
6000 6100						2.76 - 2.55 -	0.06 0.05	.3057 .2885					85 85	UNCH
6500 7500						1.89 - 0.97	0.02 UNCH	.2292 .1315					1 60	UNCH UNCH
8000 9500						0.75 + 0.44	0.01 UNCH	.1041 .0616					35 1	UNCH UNCH
11000 TOTAL						0.26	UNCH	.0372					8 560	UNCH
JUN23						15 10	0.25	7060					0.5	
3500 4800						15.19 - 7.08 -	0.35	.7969 .5558					85 170	UNCH UNCH
5200 6000						5.28 - 2.82 -	0.14 0.05	.4686 .3082					30 85	UNCH UNCH
6100 6500						2.60 - 1.94 -	0.05 0.02	.2906 .2321					85 1	UNCH UNCH
7500 8000						1.00 0.77	UNCH UNCH	.1340 .1059					60 35	UNCH UNCH
9500 11000						0.46 0.27	UNCH UNCH	.0636 .0383					1 8	UNCH UNCH
TOTAL													560	
JUL23 3500						15.18 -	0.35	.7948					85	UNCH
4800 5200						7.12 - 5.33 -	0.20 0.14	.5552 .4690					170 30	UNCH UNCH
6000 6100						2.88 - 2.66 -	0.05 0.05	.3107 .2935					85 85	UNCH UNCH
6500 7500						2.00 - 1.04	0.01 UNCH	.2356 .1373					1 60	UNCH UNCH
8000 9500						0.80 0.49	UNCH UNCH	.1086 .0666					35 1	UNCH UNCH
11000 TOTAL						0.29	UNCH	.0405					8 560	UNCH
AUG23														
3500 4800						15.18 - 7.16 -	0.34 0.20	.7930 .5548					85 170	UNCH UNCH
5200 6000						5.38 - 2.94 -	0.14 0.05	.4696 .3133					30 85	UNCH UNCH
6100 6500						2.72 - 2.05 -	0.05	.2963					85 1	UNCH UNCH
7500 8000						1.08	UNCH	.1406					60 35	UNCH
9500 11000						0.51 0.30	UNCH	.0686					1 8	UNCH
TOTAL						0.30	orteri	.0110					560	onen
SEP23 3500						15.19 -	0.34	.7913					85	UNCH
4800 5200						7.21 - 5.44 -	0.20	.5547					170 30	UNCH
6000 6100						3.01 - 2.79 -	0.05	.3164					85 85	UNCH
6500						2.11 - 1.12	0.02 UNCH	.2421					1 60	UNCH
7500 8000						0.86 0.54	UNCH	.1139					35 1	UNCH
9500 11000						0.32	UNCH	.0437					8 560	UNCH
TOTAL OCT23													300	
3500 4800						15.21 - 7.27 -	0.34	.7902 .5551					85 170	UNCH UNCH
5200 6000						5.51 - 3.08 -	0.13	.4718					30 85	UNCH
6100 6500						2.86 - 2.17 -	0.04	.3030					85 1	UNCH
7500 8000						1.16 - 0.89	0.01 UNCH	.1470					60 35	UNCH
9500						0.57 0.34 +	UNCH 0.01	.0743					1 8	UNCH
11000 TOTAL	=					0.34 +	0.01	.0731			_	=	560	JINCH
NOV23 3500						15.26 -	0.32	.7883					85	UNCH
4800 5200						7.35 - 5.58 -	0.18	.5556					170 30	UNCH
6000 6100						3.15 - 2.93 -	0.05	.3228					85 85	UNCH
6500						2.23 - 1.20	0.03 0.02 UNCH	.2492					1 60	UNCH
7500 8000						0.91 0.58	UNCH	.1184					35 1	UNCH
9500 TOTAL				•		0.30	UNCH	.0733					552	UNCH
DEC23 3500						15.32 -	0.31	.7856					85	UNCH
4800 5200						7.43 - 5.67 -	0.19 0.12	.5557					170 30	UNCH
6000						3.25 - 3.03 -	0.12 0.05 0.04	.3270					85 85	UNCH UNCH
6100 6500						2.32 - 1.25	0.04 0.02 UNCH	.2542					1 60	UNCH
7500 8000						0.94 +	0.01	.1541					35 1	UNCH
9500 TOTAL						0.59 +	0.01	.0763					552	UNCH
AO PUT JAN21	-	CRUDE OIL APO	OPTIONS											
2250						0.01 0.01	UNCH UNCH						35 376	UNCH UNCH
2500 2700						0.01	UNCH						26	UNCH
2800 3000						0.01 0.01	UNCH						15 605	UNCH
3200 3250						0.01 0.01	UNCH						10 60 405	UNCH
3300 THE TN	IEODMATTO	ON CONTAINED IN	THIS DEDORT IS (	COMPTIED FOR THE CO	DNVENIENCE OF THE U	0.01	UNCH		PESDONST	RTITTY E			405	UNCH
				RRORS OR OMISSIONS								JN CO		





**FINAL** 

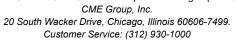
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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 <sup>®</sup> VOLUME		OPEN EREST
AO PUT JAN21		CRUDE OIL APO	OPTIONS									
3400 3500						0.01 UNCH 0.01 UNCH					 225 1798	UNCH UNCH
3600 3700						0.01 UNCI 0.01 UNCI					 328 1231	UNCH UNCH
3750 3800						0.01 UNCI 0.01 UNCI					 116 1675	UNCH UNCH
3900 3950						0.01 UNC 0.01 UNC					 1007 170	UNCH UNCH
4000 4025						0.01 UNCH 0.01 UNCH					 2971 2	UNCH UNCH
4100 4150						0.01 UNC 0.01 UNC					 1455 600	UNCH UNCH
4175 4200						0.01 UNCH 0.01 UNCH					 150 1900	UNCH UNCH
4250 4300						0.01 UNC					 101 1230	UNCH
4350 4400						0.01 UNC					 40 96	UNCH
4450 4500						0.01 UNC					 170 722	UNCH
4550 4600						0.01 UNCH					 10 1075	UNCH
4650 4675						0.01 UNCH					 775 150	UNCH
4700 4800						0.01 UNCH					 2100 20	UNCH
5000 5100						0.01 UNC	.0315				 459 2	UNCH
5200 5250						0.18 + 0.07 0.52 + 0.18	.8352				 1 60	UNCH
5400 5500						1.97 + 0.27 2.97 + 0.27					 85 75	UNCH UNCH
TOTAL FEB21											22331	
2250 2500						0.01 UNCI 0.01 UNCI					 35 376	UNCH UNCH
2700 2800						0.01 UNCI 0.01 UNCI	.0000				 26 15	UNCH
3000 3100						0.01 UNCI 0.01 UNCI	.0001				 602 50	UNCH
3200 3250						0.01 UNCI 0.01 UNCI	.0005				 35 60	UNCH
3300 3400						0.01 UNCH 0.01 UNCH	.0010				 30 100	UNCH
3500 3600						0.01 UNCH 0.02 + 0.03	.0034				 1930 103	UNCH
3700						0.02 UNCI	.0069				 781 116	UNCH
3750 3800						0.03 + 0.03 0.03 UNC	.0102				 1449 183	UNCH
3900 3950						0.04 + 0.00 0.04 + 0.00	.0143				 170 1938	UNCH
4000 4025						0.04 UNC	.0151				 1936 2 1755	UNCH
4100 4150						0.06 + 0.03	.0228				 600	UNCH
4175 4200						0.06 + 0.03 0.07 + 0.03	.0266				 150 1982	UNCH
4250 4300						0.08 + 0.02 0.09 + 0.02	.0349				 100 1232	UNCH
4350 4400						0.10 + 0.02 0.12 + 0.03	.0470				 40 1296	UNCH
4450 4500						0.14 + 0.03 $0.16 + 0.04$	.0631				 170 739	UNCH
4550 4600						0.19 + 0.09 0.22 + 0.00	.0862				 10 1075	UNCH
4650 4675						0.26 + 0.07 0.29 + 0.08					 600 150	UNCH
4700 4800						0.31 + 0.09 $0.43 + 0.12$	.1608				 2100 20	UNCH
5000 5100						0.80 + 0.22 $1.08 + 0.28$	.3634				 461 2	UNCH
5150 5200						1.25 + 0.33 1.44 + 0.34	.4594				 50 1	UNCH
5250 5400						1.66 + 0.38 2.50 + 0.53	.6738				 60 85	UNCH
5500 TOTAL						3.21 + 0.60	.7710				 75 20754	UNCH
MAR21 2250						0.02 + 0.03	.0030				 35	UNCH
2500 2700						0.03 + 0.03 0.04 + 0.03	.0048				 376 26	UNCH
2800 3000						0.05 + 0.02 0.07 + 0.02	.0085				 15 605	UNCH
3250						0.10 + 0.03 0.11 + 0.03	.0184				 60 30	UNCH
3300 3500 3600						0.15 + 0.04 0.17 + 0.04	.0286				 1532 3	UNCH
3700 3750						0.20 + 0.04 0.22 + 0.05	.0394				 1328 101	UNCH
3800 3900						0.24 + 0.09 0.28 + 0.00	.0475				 1262 181	UNCH
3950 4000						0.30 + 0.00 0.33 + 0.00	.0607				 170 1620	UNCH
4000 4025 4100						0.34 + 0.07 0.39 + 0.08	.0692				 1020 2 1075	UNCH
4100 4150 4175						0.42 + 0.09 0.44 + 0.09	.0861				 600 150	UNCH
4175 4200 4250						0.44 + 0.03 0.46 + 0.10 0.50 + 0.10	.0942				 1900 98	UNCH
4300 4350						0.54 + 0.10 0.59 + 0.11	.1114				 1232 40	UNCH
4400 4450						0.64 + 0.13 0.70 + 0.14	.1322				 646 170	UNCH
4500						0.76 + 0.19 0.83 + 0.10	.1567				 1367 10	UNCH
4550 4600 4650						0.83 + 0.16 0.90 + 0.11 0.98 + 0.19	.1851				 1375 600	UNCH
4650 4675 4700						1.02 + 0.19 1.07 + 0.20	.2093				 150 2100	UNCH
4700 4800						1.27 + 0.24	.2569				 20	UNCH
5000 5100						2.12 + 0.3	.4061				 453 3 50	UNCH
5150 5200						2.52 + 0.40	.4667				 50 1 60	UNCH
5250 5400						3.53 + 0.53	. 5964				 60 85 75	UNCH
5500 TOTAL						4.14 + 0.56	.6613				 19606	UNCH
APR21 2250						0.05 UNC	.0066				 35	UNCH
						0.07 UNC	.0098				 376	UNCH
2500 2700						0.10 + 0.03					176	
2500						0.10 + 0.02 0.16 + 0.02 0.23 + 0.03	.0233				 651 60	UNCH

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





Side 18

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

March   Columb   Co	G	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		INT	OPEN EREST
100   100			CRUDE OIL APO	OPTIONS										
	3300												30 1326	UNCH UNCH
100   0.00   0	3700						0.42 + 0.05	.0656					1069 100	UNCH
	3800						0.49 + 0.07	.0765					1315 180	UNCH
100   100	3950						0.60 + 0.08	.0944					170 1644	UNCH
10   10   10   10   10   10   10   10	4025						0.66 + 0.08	.1045					1075	UNCH
	4150						0.79 + 0.11	.1250					600 150	UNCH
1	4200						0.85 + 0.12	.1342					1900 134	UNCH
### Section   1.11   0.12   1.17   1.	4300						0.97 + 0.13	.1536					1107 40	UNCH
\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	4400						1.11 + 0.15	.1757					96 170	UNCH
## Second	4500						1.27 + 0.17	.2006					586 10	UNCH
1.00   1.00	4600						1.46 + 0.20	.2290					1075	UNCH
100	4675						1.62 + 0.22	.2525					600 150	UNCH
100	4800						1.92 + 0.25	.2957					2100 20	UNCH
100	5100						2.89 + 0.35	.4222					397 2	UNCH
Times	5400						4.32 + 0.46	.5722					60 85	UNCH
1.00							4.91 + 0.50	.6232					75 17566	UNCH
1.00	MAY21						0.09 + 0.01	.0106					35	UNCH
100   100	2500						0.12 + 0.01	.0150					376 176	UNCH
10.00	3000						0.25 + 0.03	.0324					652 60	UNCH
1.00	3300						0.38 + 0.05	.0500					30 1309	UNCH UNCH
1.00	3700						0.64 + 0.08	.0857					1068 100	UNCH UNCH UNCH
1.00	3800						0.73 + 0.09	.0977					1315	UNCH
1.00	3950						0.88 + 0.11	.1181					178 170	UNCH
11   1   0   1   1   1   1   1   1   1	4025						0.97 + 0.12	.1300					1639 2	UNCH
1.70   0.11   1.688	4150						1.13 + 0.14	.1514					1075 600	UNCH
1.36	4200						1.20 + 0.15	.1608					150 1900	UNCH UNCH
1.53	4300						1.36 + 0.17	.1815					133 1107	UNCH UNCH
1.72							1.53 + 0.19	.2038					40 96	UNCH UNCH
1.94   0.23   2556							1.72 + 0.20	.2285					170 587	UNCH UNCH
1							1.94 + 0.23	.2560					10 1075	UNCH UNCH
1							2.12 + 0.24	.2782					600 150	UNCH UNCH
													2100 20	UNCH UNCH
1,17   0.40   4952       1,17   0.40   4952       1,18   0.48   1602       1,18   0.48   1602       1,18   0.48   1602       1,18   0.48   1602       1,18   0.48   1602       1,18   0.48   1602       1,18   1,18   1,18       1,18   1,18   1,18       1,18   1,18   1,18       1,18   1,18   1,18       1,18   1,18   1,18       1,18   1,18   1,18       1,18   1,18   1,18       1,18   1,18   1,18       1,18   1,18   1,18       1,18   1,18   1,18       1,18   1,18       1,19	5000												412 2	UNCH UNCH
1							4.95 + 0.44	.5624					60 85	UNCH UNCH
DW21	5500						5.54 + 0.48	.6062					75 17557	UNCH
2500	JUN21						0.13	01.13					25	
1000   1000	2500						0.18 + 0.01	.0204					35 376	UNCH
13300	3000						0.36 + 0.04	.0420					167 651	UNCH
1.00	3300						0.54 + 0.06	.0633					60 30	UNCH UNCH
1,12   0,13   1,168   1,168   1,173   1,186   1,181	3700						0.88 + 0.10	.1038					1308 1068	UNCH UNCH
1.18	3800						0.99 + 0.11	.1168					100 1315	UNCH UNCH
1.29	3950						1.18 + 0.13	.1390					177 170	UNCH UNCH
1.48	4025						1.29 + 0.15	.1515					1634 _2	UNCH UNCH
1.52 + 0.16	4150						1.48 + 0.16	.1736					1075 600	UNCH UNCH
4250	4175 4200						1.56 + 0.17	.1831					150 1900	UNCH
1.84 + 0.19	4300						1.74 + 0.18	.2037					131 1105	UNCH
4500	4350 4400						1.94 + 0.20	.2262					40 96	UNCH UNCH
4550 2.28 + 0.23 .2637 14650 2.41 + 0.24 .2774 14650 2.54 + 0.25 .2914 14655 2.56 + 0.25 .2914 14655 2.56 + 0.25 .2984 14700 2.66 + 0.25 .2984 2.67 + 0.25 .3058 2.67 + 0.25 .2058 2.67 + 0.25 .2058 2.67 + 0.25 .2058	4450 4500						2.16 + 0.22	.2507					170 587	UNCH UNCH
4655	4550						2.28 + 0.23 2.41 + 0.24	.2637 .2774					10 1075	UNCH UNCH
## 100	4650						2.54 + 0.25 2.60 + 0.25	.2914 .2984					600 150	UNCH UNCH
S000	4700						2.67 + 0.25	.3058					2100 20	UNCH
100   100	5000						3.67 + 0.33	.4046					394 2	UNCH
TOTAL   TOTA	5250						4.77 + 0.40	.4988 .5579					60 85	UNCH
DUL21   2250         0.17 + 0.01   .0176       2500         0.24 + 0.02   .0253         2700         0.32 + 0.04   .0340         2800         0.36 + 0.04   .0340         2800         0.47 + 0.05   .0506         2550         0.47 + 0.05   .0506         2350         0.47 + 0.05   .0506         2350         0.64 + 0.07   .0694         23700         0.87 + 0.10   .0941         1.3700         1.09 + 0.12   .1180         1.3750         1.16 + 0.13   .1251         1.22 + 0.13   .1319         1.36 + 0.14   .1468         1.36 + 0.14   .1468         1.52 + 0.16   .1635         1.52 + 0.16   .1635         1.52 + 0.18   .2003         1.550         1.57 + 0.18   .2003         1.57 + 0	5500												75 17518	UNCH
1.00   1.00	JUL21													
2700         0.32 + 0.04 .0340  -	2500						0.24 + 0.02	.0253					35 370	UNCH
3000 0.47 + 0.05 .0506 3250 0.64 + 0.07 .0694 1.094 1.094 1.087 + 0.10 .0941 1.094	2700 2800						0.36 + 0.04	.0386					17 30	UNCH UNCH
3500 0.87 + 0.10 .0941 1.09 + 0.12 .1180 1.16 + 0.13 .1251 3800 1.16 + 0.13 .1251 1.22 + 0.13 .1319 1.36 + 0.14 .1468 1.52 + 0.16 .1635 1.52 + 0.16 .1635 1.52 + 0.16 .1635 1.56 + 0.16 .1677 1.56 + 0.16 .1677 1.57 + 0.18 .2003	3000						0.64 + 0.07	.0694					367 60	UNCH UNCH
3750       1.16 + 0.13     .1251         3800       1.22 + 0.13     .1319         4900       1.36 + 0.14     .1468         4025       1.52 + 0.16     .1635          4200       1.87 + 0.18     .2003          4250       1.97 + 0.19     .2106          4300       2.08 + 0.20     .2215          4350        2.19 + 0.21     .2325	3500						1.09 + 0.12	.0941 .1180					1565 516	UNCH UNCH
3900 1.36 + 0.14 .1468 1.50 + 0.16 .1635 1.52 + 0.16 .1635 1.52 + 0.16 .1635 1.52 + 0.16 .1635 1.56 + 0.16 .1637 1.56 + 0.16 .1637 1.56 + 0.16 .1637 1.56 + 0.16 .1637 1.56 + 0.16 .1637 1.56 + 0.16 .1637 1.56 + 0.16 .1635	3750						1.16 + 0.13	.1251					120 11	UNCH UNCH
4025       1.56     + 0.16     .1677         4200       1.87     + 0.18     .2003          4250       1.97     + 0.19     .2106          4300       2.08     + 0.20     .2215          4350       2.19     + 0.21     .2325	3900						1.36 + 0.14	.1468					168 1636	UNCH
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	4025						1.56 + 0.16	.1677					2 415	UNCH
4350 2.19 + 0.21 .2325	4250						1.97 + 0.19	.2106					280 30	UNCH
	4350						2.19 + 0.21	.2325					40 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 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.	THE INF			THIS REPORT IS	COMPILED FOR THE CO	NVENIENCE OF THE U	SER AND IS FURNISHED	VITHOUT F				ACY OR CO	NTENT. IT	T IS

CME Group, Inc.



20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY	GLOBEX HIGH/LOW	S SETTLEMENT PRI  OPEN OUTCRY HIGH/LOW	OPEN OUTCRY	SETT.PRICE	EXER	OPEN	GLOBEX® PNT	OPEN TAITEREST
AO PUT		OPEN RANGE CRUDE OIL APO	•	HIGH/LOW	CLOSE RANGE	& PT.CHGE.	DELTA CISES	OUTCRY VOLUME	VOLUME VOLUME	INTEREST
JUL21 4500						2.54 + 0.23	.2681			942 UNCH
4550 4700						2.68 + 0.25 3.11 + 0.27	.2811 .3222			10 UNCH 325 UNCH
4800 5000						3.43 + 0.29 4.17 + 0.34	.3518			20 UNCH 274 UNCH
5100 5250						4.60 + 0.37 5.31 + 0.40	.4505			2 UNCH 60 UNCH
5400 5500						6.12 + 0.45 6.72 + 0.48	.5581			85 UNCH 75 UNCH
TOTAL						0.72 + 0.46	.5556			7456
AUG21 2250						0.21 + 0.02	.0207			35 UNCH
2500 2700						0.29 + 0.02 $0.38 + 0.03$	.0292			370 UNCH 17 UNCH
2800 3000						0.44 + 0.05 0.56 + 0.05	.0445			30 UNCH 367 UNCH
3250 3500						0.77 + 0.09 $1.03 + 0.12$	.0782			60 UNCH 1565 UNCH
3700 3750						$\begin{array}{cccccccccccccccccccccccccccccccccccc$	.1295			516 UNCH 120 UNCH
3800 3900						$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.1436			11 UNCH 168 UNCH
4000 4025						$ \begin{array}{rcl} 1.75 & + & 0.17 \\ 1.80 & + & 0.17 \end{array} $	.1760 .1806			1633 UNCH 2 UNCH
4200 4250						2.15 + 0.20 2.26 + 0.21	.2139			415 UNCH 280 UNCH
4300 4350						2.37 + 0.21 2.49 + 0.22	.2348			30 UNCH 40 UNCH
4400 4500						2.62 + 0.24 2.88 + 0.25	.2575 .2814			1 UNCH 942 UNCH
4550 4700						3.02 + 0.26 $3.48 + 0.28$	.2940 .3342			10 UNCH 325 UNCH
4800 5000						3.82 + 0.30 4.59 + 0.34	.3629 .4245			20 UNCH 274 UNCH
5100 5250						5.03 + 0.37 5.76 + 0.41	.4571 .5074			2 UNCH 60 UNCH
5400 5500						6.59 + 0.46 7.18 + 0.47	.5581 .5917			85 UNCH 75 UNCH
TOTAL										7453
SEP21 2250						0.25 + 0.02	.0236			35 UNCH
2500 2700						0.35 + 0.03 0.46 + 0.05	.0335 .0441			370 UNCH 17 UNCH 30 UNCH
2800 3000						0.52 + 0.05 0.66 + 0.07	.0639			366 UNCH
3250 3500						$ \begin{array}{r} 0.89 + 0.09 \\ 1.18 + 0.12 \\ 1.46 + 0.14 \end{array} $	.0860 .1135 .1398			60 UNCH 1564 UNCH 515 UNCH
3700 3750						1.54 + 0.15	.1471			120 UNCH
3800 3900						$ \begin{array}{r} 1.62 + 0.16 \\ 1.80 + 0.17 \\ 1.99 + 0.19 \end{array} $	.1708			11 UNCH 168 UNCH 1631 UNCH
4000 4025						2.04 + 0.19	.1925			2 UNCH
4200 4250						2.42 + 0.21 2.54 + 0.22	.2366			415 UNCH 280 UNCH
4300 4350						2.66 + 0.23 2.79 + 0.24 2.92 + 0.24	.2473 .2584 .2697			30 UNCH 40 UNCH 1 UNCH
4400 4500						3.21 + 0.27	.2936			942 UNCH 10 UNCH
4550 4700						3.84 + 0.30	.3453			325 UNCH 20 UNCH
4800 5000						5.00 + 0.37	.4326			274 UNCH
5100 5250						6.20 + 0.40 $7.03 + 0.48$	.4638 .5117 .5602			60 UNCH 85 UNCH
5400 5500						7.63 + 0.48	.5922			75 UNCH 7448
TOTAL OCT21										7110
2250 2500						$ \begin{array}{rrrr} 0.29 & + & 0.02 \\ 0.40 & + & 0.03 \end{array} $	.0264 .0370			35 UNCH 370 UNCH
2700 2800						$ \begin{array}{r} 0.52 + 0.04 \\ 0.58 + 0.04 \end{array} $	.0482 .0542			17 UNCH 30 UNCH
3000 3250						$ \begin{array}{rcr} 0.74 & + & 0.06 \\ 0.99 & + & 0.08 \end{array} $	.0691 .0922			367 UNCH 60 UNCH
3500 3700						$ \begin{array}{rcl} 1.31 & + & 0.11 \\ 1.62 & + & 0.13 \end{array} $	.1210 .1484			1487 UNCH 515 UNCH
3750 3800						$ \begin{array}{rcl} 1.71 & + & 0.14 \\ 1.80 & + & 0.15 \end{array} $	.1561 .1639			120 UNCH 10 UNCH
3850 3900						$ \begin{array}{r} 1.89 + 0.16 \\ 1.99 + 0.17 \end{array} $	.1718 .1802			31 UNCH 130 UNCH
4000 4025						2.20 + 0.18 2.25 + 0.18	.1979 .2023			1632 UNCH 2 UNCH
4200 4250						2.66 + 0.21 2.79 + 0.22	.2364			410 UNCH 280 UNCH
4300 4350						2.92 + 0.23 3.05 + 0.23	.2576			30 UNCH 40 UNCH
4500 4550						3.49 + 0.26 3.64 + 0.26	.3034			882 UNCH 10 UNCH
4700 4800						4.15 + 0.29 4.52 + 0.31	.3543			325 UNCH 20 UNCH
5000 5100						5.34 + 0.35 5.81 + 0.38	.4394			259 UNCH 2 UNCH
5250 5400						6.57 + 0.42 7.41 + 0.45	.5157			60 UNCH 85 UNCH
5500 TOTAL						8.02 + 0.48	.5928			75 UNCH 7284
NOV21 2250						0.33 + 0.02	.0292			35 UNCH
2500 2700						0.45 + 0.03 0.57 + 0.04	.0405			370 UNCH 17 UNCH
2800 3000						0.65 + 0.05 0.83 + 0.07	.0589			30 UNCH 366 UNCH
3250 3500						1.10 + 0.09 $1.45 + 0.12$	.0989 .1288			60 UNCH 1487 UNCH
3700 3750						$ \begin{array}{rcl} 1.78 & + & 0.14 \\ 1.87 & + & 0.15 \end{array} $	.1568 .1643			515 UNCH 120 UNCH
3800 3850						$ \begin{array}{rcl} 1.97 & + & 0.16 \\ 2.07 & + & 0.16 \end{array} $	.1724 .1806			10 UNCH 30 UNCH
3900 4000						2.17 + 0.17 2.39 + 0.18	.1889			130 UNCH 1630 UNCH
4025 4200						2.45 + 0.19 2.88 + 0.21	.2114			2 UNCH 410 UNCH
4250 4300						3.02 + 0.23 3.15 + 0.23	.2560 .2665			280 UNCH 30 UNCH
4350 4500						3.30 + 0.24 3.75 + 0.26	.2776			40 UNCH 910 UNCH
4550 4700						3.92 + 0.27 4.44 + 0.29	.3243 .3623			10 UNCH 325 UNCH
4800 5000						4.82 + 0.31 5.66 + 0.35	.3890 .4454			20 UNCH 258 UNCH
5100 5250						6.13 + 0.37 6.90 + 0.40	.4747 .5195			2 UNCH 60 UNCH
THE TN	FORMATIO	N CONTAINED IN 1	THIS REPORT IS O	COMPILED FOR THE CO	NVENIENCE OF THE US	ER AND IS FURNISHED W	ITHOUT RESPONS	BILITY F	OR ACCURACY OR C	ONTENT. IT IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000

**FINAL** 

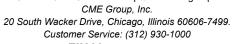
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME \	PNT /OLUME	INT	OPEN EREST
AO PUT NOV21		CRUDE OIL APO				7.75	5645				25	
5400 5500						7.75 + 0.43 8.36 + 0.45	.5645 .5938				85 75	UNCH UNCH
TOTAL DEC21											7307	
2250						0.36 + 0.01	.0313				35	UNCH
2500 2700						0.50 + 0.02 0.64 + 0.04	.0437				370 17	UNCH
2800 3000						$ \begin{array}{rrrr} 0.72 + 0.04 \\ 0.91 + 0.06 \end{array} $	.0632 .0797				30 367	UNCH UNCH
3250 3500						1.21 + 0.08 $1.59 + 0.11$	.1051 .1361				60 1487	UNCH UNCH
3700 3750						1.94 + 0.13 $2.04 + 0.14$	.1646 .1724				515 120	UNCH UNCH
3800 3850						2.14 + 0.15 2.25 + 0.16	.1804 .1889				10 31	UNCH UNCH
3900 4000						2.36 + 0.16 2.59 + 0.18	.1974 .2153				130 1632	UNCH UNCH
4025 4200						2.65 + 0.18 3.11 + 0.21	.2199 .2543				2 410	UNCH
4250						3.24 + 0.21 3.39 + 0.22	.2646				280 30	UNCH
4300 4350						3.53 + 0.22 4.01 + 0.25	.2861				40 910	UNCH
4500 4550						4.18 + 0.26	.3326				10	UNCH
4700 4800						4.72 + 0.28 5.10 + 0.29	.3702				325 20	UNCH
5000 5100						5.97 + 0.34 6.45 + 0.36	.4517 .4804				258 2	UNCH
5250 5400						7.23 + 0.39 8.10 + 0.43	.5241 .5675				60 85	UNCH UNCH
5500 TOTAL						8.71 + 0.44	.5964				75 7311	UNCH
JAN22												
2700 3000						0.72 + 0.05 1.01 + 0.06	.0607 .0852				13 96	UNCH UNCH
3500 3700						$ \begin{array}{rcl} 1.74 & + & 0.12 \\ 2.11 & + & 0.14 \end{array} $	.1430 .1719				184 1	UNCH UNCH
3750 3800						2.22 + 0.15 2.33 + 0.16	.1800 .1882				50 27	UNCH
3850 3900						2.44 + 0.17 2.55 + 0.17	.1965				31 6	UNCH
4000 4100						2.80 + 0.19 3.06 + 0.20	.2231				654 6	UNCH
4200 4500						3.33 + 0.21 4.26 + 0.24	.2618				7 162	UNCH
4600						4.61 + 0.26 6.27 + 0.34	.3514				1 1 12	UNCH
5000 TOTAL						0.27 + 0.34	.4302				1250	UNCH
FEB22 2700						0.78 + 0.05	.0640				13	UNCH
3000						1.10 + 0.07	.0897				96	UNCH
3500 3700						$ \begin{array}{r} 1.86 + 0.12 \\ 2.26 + 0.15 \\ 3.77 + 0.16 \end{array} $	.1779				181 1	UNCH
3750 3800						2.37 + 0.16 2.48 + 0.16	.1859 .1940				50 27	UNCH
3850 3900						2.60 + 0.17 2.72 + 0.18	.2025 .2112				28 6	UNCH UNCH
4000 4100						2.97 + 0.19 3.24 + 0.20	.2291 .2480				648 6	UNCH UNCH
4200 4500						3.52 + 0.21 $4.48 + 0.25$	.2677 .3329				7 159	UNCH UNCH
4600 5000						4.84 + 0.27 6.52 + 0.35	.3565 .4593				1 12	UNCH UNCH
TOTAL											1235	
MAR22 2700						0.84 + 0.05	.0672				13	UNCH
3000 3500						1.18 + 0.08 $1.98 + 0.13$	.0937 .1535				96 184	UNCH
3700 3750						2.40 + 0.16 2.51 + 0.16	.1835				1 50	UNCH
3800 3850						2.63 + 0.17 2.75 + 0.17	.1998				27 31	UNCH
3900						2.88 + 0.18 3.14 + 0.19	.2170				6 654	UNCH
4000 4100						3.41 + 0.20	.2538				6 7	UNCH
4200 4500						4.68 + 0.24	.2735				160	UNCH
4600 5000						5.05 + 0.26 6.76 + 0.34	.3618 .4635				1 7	UNCH UNCH
TOTAL APR22											1243	
2700						0.91 + 0.05	.0708				13	UNCH
3000 3500						1.27 + 0.08 2.11 + 0.13	.0980				96 153	UNCH
3700 3750						2.55 + 0.15 2.66 + 0.15	.1891				1 50	UNCH
3800 3850						2.79 + 0.17 2.91 + 0.17	.2054				27 30	UNCH
3900 4000						3.04 + 0.17 $3.31 + 0.18$	.2225 .2405				35 629	UNCH UNCH
4500 4600						4.89 + 0.24 5.26 + 0.25	.3432 .3663				118 1	UNCH UNCH
5000 TOTAL						7.00 + 0.33	.4664				7 1160	UNCH
MAY22												
2700 3000						$ \begin{array}{r} 0.96 + 0.05 \\ 1.34 + 0.08 \end{array} $	.0733 .1013				13 96	UNCH UNCH
3500 3700						2.22 + 0.13 2.67 + 0.15	.1631 .1934				153 1	UNCH UNCH
3750 3750 3800						2.80 + 0.17 2.92 + 0.17	.2017				50 27	UNCH
3850 3850 3900						3.05 + 0.17 3.18 + 0.17	.2183				31 35	UNCH
4000						3.46 + 0.19	.2450				631	UNCH
4500 4600						5.45 + 0.26	.3700				118 1 7	UNCH
5000 TOTAL						7.21 + 0.34	.4686				1163	UNCH
JUN22						1 41 . 0.00	1047				00	unio
3000 3500						1.41 + 0.08 2.33 + 0.13	.1047				96 153	UNCH
3700 3750						2.80 + 0.16 2.92 + 0.16	.1982				1 50	UNCH
3800 3850						3.05 + 0.16 $3.19 + 0.17$	.2146				27 30	UNCH
3900 4000						3.32 + 0.17 3.61 + 0.19	.2318 .2499				35 618	UNCH UNCH
4500 4600						5.25 + 0.24 5.63 + 0.25	.3516 .3744				118 <u>1</u>	UNCH UNCH
5000						7.42 + 0.34	.4720				7	UNCH
THE IN	FORMATIO	N CONTAINED IN	THIS REPORT IS C	OMPILED FOR THE CO	NVENIENCE OF THE U	SER AND IS FURNISHED I	VITHOUT RESPONS	IBILITY F	OR ACCURAC	CY OR COM	NTENT. IT	īIS

# 2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





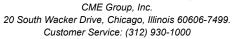
**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		INTE	OPEN REST
AO PUT		CRUDE OIL APO	OPTIONS					7020.12			1136	
TOTAL JUL22												
3000 3500						1.49 + 0.09 2.44 + 0.14	.1083				31 111	UNCH
3700 3750						2.92 + 0.16 3.05 + 0.16	.2026 .2108				1 50	UNCH
3800 3850						3.19 + 0.17 3.32 + 0.17	.2193 .2277				20 31	UNCH UNCH
3900 4000						3.46 + 0.18 3.75 + 0.19	.2364 .2544				6 507	UNCH UNCH
4500 4600						5.43 + 0.25 5.81 + 0.26	.3558 .3784				58 1	UNCH UNCH
5000 TOTAL						7.63 + 0.35	.4749				7 823	UNCH
AUG22												
3000 3500						1.56 + 0.09 $2.54 + 0.14$	.1113 .1755				31 111	UNCH UNCH
3750 3800						$ \begin{array}{r} 3.17 + 0.16 \\ 3.31 + 0.17 \end{array} $	.2146 .2230				50 20	UNCH UNCH
3850 3900						3.45 + 0.18 3.59 + 0.18	.2316 .2402				31 6	UNCH UNCH
4000 4500						3.88 + 0.18 $5.58 + 0.24$	.2581 .3591				507 48	UNCH UNCH
4600 5000						5.98 + 0.27 7.81 + 0.34	.3815 .4770				1 7	UNCH UNCH
TOTAL											812	
SEP22 3000						1.62 + 0.08	.1139				31	UNCH
3500 3750						2.64 + 0.13 3.29 + 0.16	.1789 .2182				111 50	UNCH UNCH
3800 3850						$\begin{array}{r} 3.43 + 0.16 \\ 3.57 + 0.16 \end{array}$	.2266 .2351				20 30	UNCH UNCH
3900 4000						3.71 + 0.16 $4.01 + 0.18$	.2437 .2616				6 507	UNCH UNCH
4500 4600						5.74 + 0.24 6.14 + 0.26	.3620 .3842				48 <u>1</u>	UNCH UNCH
5000 TOTAL						7.99 + 0.33	.4786				7 811	UNCH
OCT22						1.60 . 0.00	1162				24	
3000 3500						1.68 + 0.08 2.73 + 0.13	.1163 .1818				31 111 50	UNCH
3750 3800						3.39 + 0.15 $3.53 + 0.16$	.2294				50 20	UNCH
3900 4000						3.82 + 0.16 $4.13 + 0.18$	.2466				6 507	UNCH
4500 4600						5.88 + 0.24 6.28 + 0.25	.3642				48 1	UNCH
5000 TOTAL						8.15 + 0.33	.4796				7 781	UNCH
NOV22						1.74 + 0.08	.1189				31	UNCH
3000 3500						2.82 + 0.13	.1848				111 50	UNCH
3750 3800						3.64 + 0.15	.2325				20 6	UNCH
3900 4000						4.24 + 0.17	.2674				507	UNCH
4500 4600						6.42 + 0.25	.3885				48 1 7	UNCH
5000 TOTAL						8.31 + 0.32	.4806				781	UNCH
DEC22 3000						1.82 + 0.09	.1220				31	UNCH
3500 3500 3750						2.92 + 0.13 3.61 + 0.15	.1882				111 50	UNCH
3800 3900						3.76 + 0.16 4.06 + 0.17	.2360				20 6	UNCH
4000						4.37 + 0.18 6.16 + 0.23	.2708				507 48	UNCH
4500 4600 5000						6.57 + 0.25 8.48 + 0.32	.3915				1 7	UNCH
TOTAL						0.10 1 0.32	. 1020				781	ONCH
JAN23 1000						0.23 UNCH	.0121				30	UNCH
3300 3500						2.52 + 0.11 3.02 + 0.13	.1625 .1912				30 10	UNCH
4000 4300						4.49 + 0.17 5.53 + 0.20	.2737				15 30	UNCH
TOTAL											115	
FEB23 1000						0.23 UNCH	.0121				30	UNCH
3300 3500						2.59 + 0.11 3.10 + 0.13	.1648 .1936				30 10	UNCH UNCH
4000 4300						4.59 + 0.18 5.65 + 0.21	.2760 .3329				15 30	UNCH UNCH
TOTAL											115	
MAR23 1000						0.24 UNCH	.0125				30	UNCH
3300 3500						2.68 + 0.12 3.19 + 0.13	.1962				30 10	UNCH
4000 4300						4.70 + 0.18 5.77 + 0.21	.2786				15 30	UNCH
5100 TOTAL						9.49 + 0.33	.5091				1 116	UNCH
APR23						0.35	0120				20	III.C.
1000 3300						0.25 UNCH 2.76 + 0.11	.0129 .1698				30 30	UNCH
3500 4000						3.29 + 0.14 $4.82 + 0.19$	.2807				1 10	UNCH
4300 TOTAL						5.90 + 0.21	.3370				30 101	UNCH
MAY23	_					0.35	0120		_	_	20	IINC
1000 3300						0.25 UNCH 2.84 + 0.12	.0129				30 30 1	UNCH
3500 4000						3.37 + 0.14 $4.91 + 0.18$ $6.01 + 0.21$	.2007				1 10 30	UNCH
4300 TOTAL						6.01 + 0.21	.3386				30 101	UNCH
JUN23						0.26 UNCH	.0133				30	UNCH
1000 3300 3500						2.92 + 0.12	.1744				30 30 1	UNCH
3500 4000 4300						5.02 + 0.17	.2848				10 30	UNCH
4300 TOTAL		<b>-</b>	<del>-</del>		<b>-</b>	6.13 + 0.21	. 3400				101	UNCH
JUL23 1000						0.26 UNCH	.0133				30	UNCH
3300						2.99 + 0.11	.1763				30	UNCH
THE IN	FORMATIO	N CONTAINED IN	THIS REPORT IS	COMPILED FOR THE CO	NVENIENCE OF THE U	SER AND IS FURNISHED N THE BASIS FOR ANY CLA	WITHOUT RESPONS	BILITY F	OR ACCURA			_





Side 22

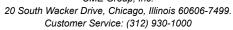
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	OMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	Ε.							,
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME V	PNT OLUME	C INTER	OPEN REST
AO PUT JUL23	-	CRUDE OIL APO	OPTIONS									
3500 4000 4300 TOTAL						3.54 + 0.14 5.13 + 0.18 6.24 + 0.21	.2051 .2866 .3420				1 10 30 101	UNCH UNCH UNCH
AUG23 1000 3300						0.27 UNCH 3.07 + 0.12	.0137 .1783 .2069				30 30 1	UNCH
3500 4000 4300 TOTAL					====	3.62 + 0.14 5.23 + 0.19 6.35 + 0.21	.2069 .2881 .3433				10 30 101	UNCH UNCH UNCH
SEP23 1000 3300 3500						0.27 UNCH 3.14 + 0.12 3.70 + 0.14	.0137 .1799 .2086				30 30 1	UNCH UNCH UNCH
4000 4300 TOTAL						5.33 + 0.19 6.46 + 0.21	.2895 .3443				10 30 101	UNCH
0CT23 1000						$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.0137 .1812				30 30	UNCH UNCH
3300 3500 4000						3.76 + 0.13 5.41 + 0.18	.2097				1 10	UNCH
4300 TOTAL						6.55 + 0.21	.3448				30 101	UNCH
NOV23 1000						0.30 + 0.01	.0147				30 30	UNCH
3300 3500 4000						3.30 + 0.12 3.87 + 0.14 5.54 + 0.19	.1832 .2116 .2916				1 10	UNCH UNCH UNCH
4300 TOTAL						6.68 + 0.21	.3454				30 101	UNCH
DEC23 1000 3300						$ \begin{array}{rcr} 0.37 & + & 0.01 \\ 3.45 & + & 0.13 \\ \end{array} $	.0169 .1861				30 30	UNCH
3500 4000 4300						4.03 + 0.15 5.72 + 0.20 6.87 + 0.22	.2143 .2934 .3466				1 10 30 101	UNCH UNCH UNCH
TOTAL JAN24 5100 TOTAL						10.94 + 0.32	.5036				1 1	UNCH
TOTAL												
LO1 CA FEB21 4850	.LL 	CRUDE OIL OPT	TIONS			4.19 - 0.75	.8342				1	UNCH
5200 5250	1.27 1.00	1.27 1.00	#1.71B/*1.27 #1.00/*0.97A	#1.71B/*1.27 #1.00/*0.97A		1.54 NEW 1.26 NEW	.5444		6 1		6 + 1 +	6
5300 5350	0.60	0.60	/*0.78A #0.60/*0.60	/*0.78A #0.60/*0.60		1.01 - 0.45 0.80 NEW	.4231 .3619		1		1 1 +	UNCH 1
5400 5450	0.68 0.43	0.68 0.43	0.68/*0.48A 0.43/*0.38A	0.68/*0.48A 0.43/*0.38A		0.62 - 0.34 0.47 - 0.29	.3025		3 1		5 + 2	UNCH
5500 5600	0.17	0.17	/*0.30A 0.18/*0.17	/*0.30A 0.18/*0.17		0.36 - 0.23 0.20 - 0.16 0.15 - 0.13	.1992 .1222 .0947		2		2 4 +	UNCH 1
5650 5700 6150	0.17 0.12	0.17 0.12 	0.17/*0.15A 0.12/*0.12 	0.17/*0.15A 0.12/*0.12 		0.15 - 0.13 0.12 - 0.10 0.02 - 0.01	.0947 .0762 .0122		300 2  316		400 + 1 - 1 425 +	300 1 UNCH 311
LO1 PU FEB21	ΙΤ	CRUDE OIL OPT	TIONS						310		423 +	311
3500 4000						0.01 NEW 0.06 + 0.01	.0029 .0183		10 		10 + 1	10 UNCH
4400 4600	0.12 0.23	0.12 0.23	#0.12/*0.12 0.25B/0.18A	#0.12/*0.12 0.25B/0.18A		0.13 NEW 0.20 + 0.04	.0463 .0770		11 1		11 + 2 +	11 1
4650 4700			0.29B/ 0.34B/	0.29B/ 0.34B/		0.23 + 0.05 0.27 + 0.07	.0894				20 10	UNCH
4750 4800	0.37 0.36	0.37 0.36	0.40B/ #0.37/*0.37 #0.36/*0.36	0.40B/ #0.37/*0.37 #0.36/*0.36		0.31 + 0.08 0.36 NEW 0.42 NEW	.1217 .1418 .1654		2		2 +	UNCH 2 1
4850 4900 4950			#0.36/*0.36 0.64B/ #0.75B/	0.64B/ #0.75B/		0.50 + 0.14 0.58 + 0.16	.1945		1 		1 + 2 1	UNCH UNCH
5000 5100	0.69 0.97	0.69 0.97	#0.89B/0.69 1.22B/0.84	#0.89B/0.69 1.22B/0.84		0.68 + 0.18 0.93 + 0.24	.2616		1 73		3 + 72 +	1 68
5200 5250	1.21	1.21	1.66B/1.21 	1.66B/1.21 		1.27 + 0.31 1.49 NEW	.4552 .5147		1 1		2 + 1 +	1
5350 5400			#2.52B/	#2.52B/		2.03 + 0.47 2.35 NEW	.6376 .6971		1 1		1 1 +	UNCH 1
5500 TOTAL			2.60B/	2.60B/		3.09 + 0.63	.8003		103		1 143 +	UNCH 97
LO2 CA FEB21		CRUDE OIL OPT		#0 00 (±0 73 -		0.00	2425				2	
5400 5550	0.90	0.90	#0.90/*0.73A /*0.40A #0.19/*0.19	#0.90/*0.73A /*0.40A #0.19/*0.19		0.88 - 0.37 0.45 - 0.24	.3425 .2091 .1160		1 		3 + 4	UNCH
5700 5800	0.19	0.19 	#0.19/*0.19 /*0.16A /*0.14A	#0.19/*0.19 /*0.16A /*0.14A		0.22 NEW 0.14 - 0.09 0.11 - 0.08	.1160 .0775 .0624		1 1		1 + 1 1	UNCH
5850 TOTAL				·/ ·· U . 14A		0.11 - 0.08	.0024		3		10 +	UNCH 2
LO2 PU FEB21	IT 	CRUDE OIL OPT		#0 255/		0.33 . 0.04	0694		1		4	III.C
4400 4450 4600	0.27	0.27	#0.25B/ #0.28B/*0.22A #0.41B/	#0.25B/ #0.28B/*0.22A #0.41B/		0.22 + 0.04 0.24 NEW 0.35 + 0.08	.0684 .0759 .1112		1 1		1 1 + 1	UNCH 1 UNCH
4800 4900	0.72	0.72	#0.70B/ #0.91B/0.72	#0.70B/ #0.91B/0.72		$ \begin{array}{r} 0.57 + 0.13 \\ 0.74 + 0.17 \end{array} $	.1817 .2325		1		4 0 -	UNCH 1
5000 5100	$\frac{1.18}{1.16}$	1.18 1.16	#1.18/*0.87 #1.16/*1.16	#1.18/*0.87 #1.16/*1.16		0.96 NEW 1.23 NEW	.2952 .3699		2 1		1 + 1 +	1 1
5300 5350 TOTAL			#2.44B/ #2.63B/	#2.44B/ #2.63B/		2.04 + 0.41 2.31 + 0.45	.5562 .6069		 6		2 61 72 +	UNCH UNCH 2
LO4 CA JAN21		CRUDE OIL OPT				3 77 6 6-	_				•	_
4850 4950 5000	1.90	 1.90	 2.60/1.90	 2.60/1.90		3.77 - 0.87 2.77 - 0.88 2.27 - 0.88	1 2 78		 200		0 - 0 - 0 -	1 2 2
5050 5100			 /0.73A	/0.73A		1.77 - 0.89 1.27 - 0.90	30 8		1		0 -	30 7
5150 5200	0.70 0.38	0.70 0.38	0.70/*0.31A 0.61/*0.10	0.70/*0.31A 0.61/*0.10		0.77 - 0.92 0.27 - 0.96	12 453		4 620		0 -	8 41
5250 5300	0.33	0.33 0.31	0.39/*0.01 0.32/*0.01	0.39/*0.01 0.32/*0.01		0.00 - 0.81 0.00 - 0.46			185 100		0 - 0 -	121 204
5350 5400 5450	0.04 0.01 0.01	0.04 0.01 0.01	0.04/*0.01 0.02/*0.01 0.02/*0.01	0.04/*0.01 0.02/*0.01 0.02/*0.01		0.00 - 0.22 0.00 - 0.09 0.00 - 0.03			42 31 4		0 - 0 - 0 -	207 152 129
5450 5500 5550	0.01		0.02/*0.01	0.02/*0.01		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$			<u>4</u> 1		0 - 0 -	433 18

CME Group, Inc.





**FINAL** 

PG63 BULLETIN # 14@

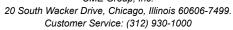
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE NO	DMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	Œ.					,
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® PN VOLUME VOLUM	
LO4 CAI JAN21		CRUDE OIL OPT								
5600 5650	$0.01 \\ 0.01$	0.01 0.01	0.01/0.01 0.01/0.01	0.01/0.01 0.01/0.01		0.00 - 0.01 0.00 - 0.01			1 1	·
5700 5750						0.00 - 0.01 0.00 - 0.01				- 0 - 162
5800 5850						0.00 - 0.01 0.00 - 0.01				- 0 - 28
5900 5950						0.00 - 0.01 0.00 - 0.01				- 0 - 13
6000						0.00 - 0.01 0.00 - 0.01				- 0 - 3
6050 6100						0.00 - 0.01 0.00 - 0.01 0.00 - 0.01				- <u>0</u> - <u>1</u>
6150 6250						0.00 - 0.01 0.00 - 0.01 0.00 - 0.01				- 0 - 5
7000 TOTAL						0.00 - 0.01			1190	0 - 1990
LO4 PU <sup>-</sup> JAN21	Т	CRUDE OIL OPT	TIONS							
3000 3500						0.00 - 0.01 0.00 - 0.01				· · · ·
4000 4150						0.00 - 0.01 0.00 - 0.01				·- ŏ - 1
4200 4250						0.00 - 0.01 0.00 - 0.01				·- 0 - 2
4300 4350						0.00 - 0.01 0.00 - 0.01				- 0 - 37
4400 4450						0.00 - 0.01 0.00 - 0.01				0 01
4500 4550						0.00 - 0.01 0.00 - 0.01				0 103
4600 4650						0.00 - 0.01 0.00 - 0.01				- 0 - 7
4700 4750	0.01	0.01	0.01/*0.01	0.01/*0.01		0.00 - 0.01 0.00 - 0.01			6	- 0 - 71
4800 4850	0.01 0.01	0.01 0.01	0.01/0.01 0.01/0.01	0.01/0.01 0.01/0.01		0.00 - 0.01 0.00 - 0.01			23	- 0 - 45
4900 4950	0.02	0.02	0.03/0.01A	0.03/0.01A		0.00 - 0.01 0.00 - 0.02			11	- 0 - 22
5000 5050	0.04	0.04 0.06	0.04/*0.01 0.08/*0.01	0.04/*0.01 0.08/*0.01		0.00 - 0.02 0.00 - 0.03			7	- 0 - 79
5100 5150	0.08	0.08 0.04	0.18/*0.01 0.33B/*0.01	0.18/*0.01 0.33B/*0.01		0.00 - 0.04 0.00 - 0.06			451 140	- 0 - 185
5200	0.32	0.32 0.21	0.56B/*0.01 0.97B/*0.12	0.56B/*0.01 0.97B/*0.12		0.00 - 0.10 0.23 + 0.05	227		215 189	- 0 - 217
5250 5300	0.60	0.60	1.44B/0.49A	1.44B/0.49A #2.00/0.75		0.73 + 0.40	161		66	- 0 - 171
5350 5400		0.75	#2.00/0.75 	#2.00/0.73 		1.73 + 0.77	6 2 2			- 0 - 2
5450 TOTAL						2.23 + 0.83	2		1142	0 - 2 0 - 1683
LO5 CAI JAN21	LL	CRUDE OIL OPT	TIONS							
3750 4200						14.78 - 0.86 10.29 - 0.86	.9973 .9926			_ 0.10.1
4300 5100	1.97	 1.97	 #1.97/*1.89	 #1.97/*1.89		9.30 - 0.86 1.76 NEW	.9884 .7137		12	4 UNCH
5150 5200	1.24	1.24 1.06	1.64B/*0.98A 1.29B/*0.73A	1.64B/*0.98A 1.29B/*0.73A		1.41 - 0.67 1.08 - 0.62	.6397 .5570		88 23	- 90 + 88
5250 5300	0.71 0.52	0.71 0.52	1.06B/*0.53 0.75/*0.37A	1.06B/*0.53 0.75/*0.37A		0.81 - 0.54 0.57 - 0.47	.4656 .3702		47 187	- 47 + 40
5350 5400	0.46	0.46 0.40	0.55/*0.26A 0.40/*0.18A	0.55/*0.26A 0.40/*0.18A		0.40 - 0.37 0.26 - 0.30	.2825 .2015		313 314	- 354 + 19
5450 5500	0.25 0.11	0.25 0.11	0.25/*0.13 0.11/*0.10	0.25/*0.13 0.11/*0.10		0.17 - 0.23 0.12 - 0.16	.1394 .0991		93 57	- 74 + 58
5550 5600	0.08	0.08 0.07	0.09/*0.08 0.07/*0.06A	0.09/*0.08 0.07/*0.06A		0.08 - 0.12 0.06 - 0.08	.0671 .0491		3	- 3 + 1
5650 5700			/*0.05A /*0.04A	/*0.05A /*0.04A		0.05 - 0.05 0.04 - 0.04	.0390 .0301		2 46	- 7 + 1
5750 5800	0.02 0.02	0.02 0.02	0.02/*0.02 0.03/*0.02	0.02/*0.02 0.03/*0.02		0.03 - 0.03 0.02 - 0.03	.0220 .0146		10 13	- 31 + 9
5850 6000			/*0.02A	/*0.02A		0.02 - 0.02 0.01 - 0.01	.0137			1 UNCH
6200						0.01 UNCH	.0009		1210	
TOTAL LO5_PU	Т	CRUDE OIL OPT	TIONS							
JAN21 3500		====				0.01 UNCH	.0022			
4150 4250	0.02 0.02	0.02 0.02	#0.02/*0.02 #0.02/*0.02	#0.02/*0.02 #0.02/*0.02		0.02 NEW 0.03 NEW	.0070 .0109		3 16	- 16 + 16
4300 4350	0.03 0.03	0.03 0.03	0.03/*0.03 #0.03/*0.03	0.03/*0.03 #0.03/*0.03		0.03 UNCH 0.04 NEW	.0115 .0155		14 5	- 5 + 5
4400 4450	0.04 0.05	0.04 0.05	#0.04/*0.04 #0.05/*0.05	#0.04/*0.04 #0.05/*0.05		0.04 NEW 0.05 NEW	.0164 .0208		44 35	- 35 + 35
4500 4550	0.06	0.06	0.06/0.05 0.07B/	0.06/0.05 0.07в/		0.05 UNCH 0.06 + 0.01	.0221 .0273		114	- 1 UNCH
4600 4650	0.08 0.09	0.08 0.09	0.09B/0.08 0.11B/0.09	0.09B/0.08 0.11B/0.09		$ \begin{array}{r} 0.07 + 0.01 \\ 0.08 + 0.01 \end{array} $	.0329 .0391		1	- 3 + 1
4700 4750	0.12 0.10	0.12 0.10	0.13/0.08 0.16B/0.10	0.13/0.08 0.16B/0.10		0.10 + 0.02 0.12 + 0.03	.0498 .0614		67 19	- 194 + 1
4800 4850	0.17 0.16	0.17 0.16	0.20/0.11A 0.26/0.13A	0.20/0.11A 0.26/0.13A		0.14 + 0.03 0.17 + 0.04	.0743 .0925		21 31	- 43 + 17
4900 4950	0.24 0.36	0.24 0.36	0.31B/0.16A 0.39B/0.20A	0.31B/0.16A 0.39B/0.20A		0.21 + 0.05 0.26 + 0.07	.1164 .1464		68 30	- 57 + 29
5000 5050	0.38 0.32	0.38 0.32	0.50/0.25A 0.63/0.31A	0.50/0.25A 0.63/0.31A		0.32 + 0.09 0.39 + 0.10	.1831 .2277		223 67	237 . 223
5100 5150	0.55 1.01	0.55 1.01	0.79B/0.39A #1.01/*0.56	0.79B/0.39A #1.01/*0.56		0.49 + 0.13 0.64 NEW	.2860 .3600		49 244	0
5200 5250	0.91 0.88	0.91 0.88	1.23B/0.68 1.52B/0.83	1.23B/0.68 1.52B/0.83		0.81 + 0.24 1.04 + 0.32	.4427 .5341		5 36	J
5300 5350	1.14	1.14	1.84B/1.05A #2.23B/	1.84B/1.05A #2.23B/		1.30 + 0.39 1.63 + 0.49	.6295 .7173		27	88 + 12 22 UNCH
5400 TOTAL			#2.29B/	#2.29B/		1.99 + 0.56	.7983		1120	
TOTAL										
6Y 00C		COURT OT OF	TONC CEMT ALT.							
JUL21		CHODE OIL OPT	TONS SEMI ANNUAL			8.46 - 0.56	.7810			50 UNCH
4350 TOTAL						8.46 - 0.56	.7810			50 UNCH
TFO OFI	F	DUTCH TTF NAT	GAS FUT STYLE OF	PTION						
10000 11000						0.001 UNCH 10.485 + 1.420	1.0000			000 0
12000 12000 12000						9.485 + 1.420 0.001 UNCH	1.0000			500 UNCH
13000						8.485 + 1.420 0.001 UNCH	.9999 .0001			500 UNCH
14000 16000						5.495 + 1.405 4.515 + 1.375	.9943 .9806			- 1080 UNCH
17000 18000 20000						4.515 + 1.575 3.570 + 1.275 1.930 + 0.835	.9460			240 UNCH
THE IN	FORMATION	N CONTAINED IN T	THIS REPORT IS CO	MPILED FOR THE CON	VENIENCE OF THE US	SER AND IS FURNISHED	WITHOUT RESPON	SIBILITY F	OR ACCURACY OF	

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

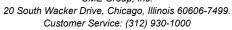
Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXE DELTA CIS		GLOBEX® VOLUME VO	PNT DLUME	INTE	OPEN EREST
TFO OFI	F	DUTCH TTF NAT	GAS FUT STYLE	OPTION				VOLUME				
22000 24000						0.925 + 0.445 0.430 + 0.225	.4473				870 480	UNCH UNCH
TOTAL MAR21											10550	
10000 11000						0.010 - 0.005 9.700 + 1.345	.0035				600 2350	UNCH UNCH
12000 12000						8.730 + 1.335 0.050 - 0.030	.9811				500 900	UNCH
13000 14000						7.775 + 1.300 0.180 - 0.110	.9647				500 150	UNCH
16000 17000						5.180 + 1.110 4.445 + 1.015	.8562 .7999				1080 2280	UNCH
20000 22000						2.735 + 0.695 1.985 + 0.510	.6026 .4781				600 870	UNCH UNCH
24000 TOTAL						1.475 + 0.390	.3759				480 10310	UNCH
APR21						0.001	0005				1500	
7000 9000						0.001 UNCH 0.010 - 0.005	.0005				1500 300	UNCH
10000 11000						0.020 - 0.010 0.050 - 0.020 0.095 - 0.040	.0107 .0233 .0450				2100 100 480	UNCH UNCH UNCH
12000 12500 13000						5.390 + 0.460 0.185 - 0.060	.9395				240 240	UNCH
13000 13000 14000						4.940 + 0.445 4.075 + 0.410	.9201 .8692				900 150	UNCH
15000 17000						3.285 + 0.370 1.995 NEW	.8009 .6198			600	820 600 +	UNCH 600
20000						0.860 + 0.160	.3444			600 1200	600 + 8030 +	300 900
TOTAL MAY21						0.000	0011					
7000 9000						0.002 UNCH 0.015 - 0.005	.0011				1500 300	UNCH
10000 11000						0.035 - 0.005 0.075 - 0.010	.0177				2100 100	UNCH
12000 12500						0.145 - 0.020 4.795 + 0.330 4.360 + 0.320	.0648 .9148 .8903				120 240 900	UNCH UNCH UNCH
13000 13000 14000						0.260 - 0.040 3.535 + 0.300	.1096				240 150	UNCH
15000 17000						2.790 + 0.270 1.590 NEW	.7502 .5550			600	820 600 +	UNCH 600
20000						0.600 + 0.110	.2773			600 1200	600 + 7670 +	300 900
TOTAL JUN21												
7000 9000						0.005 UNCH 0.025 - 0.005	.0020				1500 300	UNCH UNCH
10000 11000						0.055 - 0.010 0.110 - 0.015	.0258				2100 100	UNCH
12000 12500						0.200 - 0.025 4.665 + 0.300	.0827 .8950				120 240	UNCH
13000 13000						0.340 - 0.035 4.240 + 0.290	.1313				240 900	UNCH
14000 15000						3.450 + 0.275 2.730 + 0.245	.8045 .7259				150 820	UNCH
17000 20000						1.595 NEW 0.645 + 0.115	.5383 .2819			600 600	600 + 600 +	600 300
TOTAL JUL21										1200	7670 +	900
7000 9000						0.010 UNCH 0.050 - 0.005	.0044				1500 300	UNCH UNCH
10000 11000						0.095 - 0.015 0.165 - 0.025	.0372				2100 100	UNCH UNCH
12000 12500						0.275 - 0.040 4.710 + 0.285	.0996 .8769				120 240	UNCH UNCH
13000 13000						4.300 + 0.275 0.445 - 0.055	.8503 .1496				900 240	UNCH UNCH
14000 15000						3.525 + 0.250 2.835 + 0.230	.7876 .7126				150 820	UNCH
17000 20000						1.730 NEW 0.760 + 0.115	.5400			600 600	600 + 600 +	600 300
TOTAL AUG21										1200	7670 +	900
7000 9000						0.025 - 0.005 0.100 - 0.010	.0095				1500 300	UNCH UNCH
10000 11000						0.165 - 0.020 0.260 - 0.030	.0529				2100 100	UNCH
12000 12500						0.395 - 0.045 4.930 + 0.285	.1182				120 240	UNCH
13000 13000						4.525 + 0.275 0.580 - 0.060	.8343 .1656				900 240	UNCH UNCH
14000 15000						3.770 + 0.250 3.090 + 0.235	.7763 .7087				150 820	UNCH UNCH
17000 20000						1.975 NEW 0.945 + 0.090	.5543			600 600	600 + 600 +	600 300
TOTAL SEP21										1200	7670 +	900
7000						0.045 - 0.005 0.135 - 0.015	.0132				1500 300	UNCH UNCH
9000 10000 11000						0.135 - 0.015 0.215 - 0.020 0.325 - 0.030	.0601				2100 100	UNCH UNCH
12000 12500						0.475 - 0.045 5.275 + 0.275	.1239				120 240	UNCH
13000 13000						0.670 - 0.060 4.880 + 0.265	.1685				240 900	UNCH
14000 15000						4.135 + 0.250 3.455 + 0.225	.7784 .7174				150 820	UNCH UNCH
17000 20000						2.320 NEW 1.220 + 0.100	.5793 .3767			600 600	600 + 600 +	600 300
TOTAL										1200	7670 +	900
DAP OFI	F	EIA FLAT TAX	ON-HIGHWAY DIES	EL APO								
22500 23000						0.4374 - 0.0636 0.3874 - 0.0636	1.0000				25 10	UNCH UNCH
24000 25000						0.2874 - 0.0636 0.1874 - 0.0636	1.0000				10 15	UNCH
27500 29000						0.0627 + 0.0496 0.0001 UNCH	.9917				45 15	UNCH UNCH
30000 TOTAL						0.3127 + 0.0637	.9999				15 135	UNCH
FEB21						0 5330 0 0337	0002				35	,,,,,,,,,
22500 23000						0.5229 - 0.0237 0.4740 - 0.0234 0.3788 - 0.0222	.9882 .9787 .9421				25 10 10	UNCH
24000 25000 27500						0.3788 - 0.0222 0.2883 - 0.0202 0.0741 + 0.0131	.8783 .4436				15 15 45	UNCH UNCH UNCH
27500 THE INI						SER AND IS FURNISHED						
						THE BASIS FOR ANY CLA				-3.		

10500

# 2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





UNCH

Side 25

**FINAL** 

PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
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 CLEAREI
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.

THE NO	DMINAL	PRICE IS THE	PREVIOUS DAY'	S SETTLEMENT PRI	CE.				,
Ó	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXE DELTA CIS		OPEN INTEREST
DAP OFF	=	EIA FLAT TAX	ON-HIGHWAY DIES	SEL APO					
29000 30000 TOTAL						0.0321 - 0.0044 0.2426 + 0.0226	.2713 .8592		15 UNCH 15 UNCH 135
MAR21 22500						0.5189 - 0.0229 0.4749 - 0.0226	.9103 .8876		25 UNCH 10 UNCH
23000 24000 25000						0.3869 - 0.0261 0.2969 - 0.0329	.8391 .7854	 	10 UNCH 15 UNCH
27500 29000						0.1249 + 0.0057 0.0617 - 0.0081	.4795 .3283	 	45 UNCH 15 UNCH 15 UNCH
30000 TOTAL APR21						0.2888 + 0.0200	.7764	 	135
22000 29000 TOTAL						0.6375 - 0.0206 0.1168 - 0.0079	.9015 .4341		30 UNCH 15 UNCH 45
MAY21 22000 29000 TOTAL						0.6505 - 0.0195 0.1490 - 0.0093	.8821 .4568		30 UNCH 15 UNCH 45
JUN21 22000						0.6720 - 0.0192	.8603	 	30 UNCH
29000 TOTAL						0.1700 - 0.0104	.4706	 	30 UNCH 15 UNCH 45
JUL21						0.6651 - 0.0182	9622		30 UNGU
22000 29000 TOTAL					====	0.1894 - 0.0100	.8623 .4776		30 UNCH 15 UNCH 45
AUG21 22000 29000 TOTAL						0.6780 - 0.0174 0.2122 - 0.0097	.8555 .4901		30 UNCH 15 UNCH 45
SEP21 22000						0.7063 - 0.0166	.8359	 	30 UNCH
29000 TOTAL						0.2313 - 0.0092	.4999	 	15 UNCH 45
OCT21 22000						0.6969 - 0.0165	.8423	 	30 UNCH
29000 TOTAL						0.2442 - 0.0094	.5038	 	30 UNCH 15 UNCH 45
NOV21 22000						0.7232 - 0.0126	.8174 5054		30 UNCH
29000 TOTAL						0.2551 - 0.0087	.5054	 	15 UNCH 45
DEC21 22000						0.7346 - 0.0147	.8062	 	30 UNCH
29000 TOTAL						0.2668 - 0.0088	.5069	 	15 UNCH 45
LB CALL FEB21	-	EURO HEATING	OIL						
13000 TOTAL						0.2760 - 0.0246	.9999	 	34 UNCH 34
MAR21 13000						0.2817 - 0.0229	.9582	 	34 UNCH 34
TOTAL APR21 13000						0.2912 - 0.0224	.8978	 	34 UNCH
TOTAL MAY21									34
13000 TOTAL						0.3044 - 0.0201	.8542	 	34 UNCH 34
JUN21 13000						0.3056 - 0.0206	.8545	 	34 UNCH
26000 TOTAL						0.0009 UNCH	.0084	 	34 UNCH 6 UNCH 40
JUL21 13000						0.3209 - 0.0198	.8309	 	34 UNCH 34
TOTAL AUG21 13000						0.3308 - 0.0185	.8238	 	34 UNCH
TOTAL						0.3300 0.0103	.0230		34
SEP21 13000 TOTAL						0.3392 - 0.0178	.8218	 	34 UNCH 34
ост21 13000						0.3586 - 0.0171	.8050	 	34 UNCH
TOTAL									34
LB PUT MAY21 11000		EURO HEATING				0.0068 + 0.0012	.0417	 	34 UNCH
TOTAL						0.0000 . 0.0012			34
JUN21 11000 TOTAL						0.0084 + 0.0012	.0482	 	34 UNCH 34
JUL21 11000 TOTAL						0.0131 + 0.0013	.0638	 	34 UNCH 34
AUG21 11000 TOTAL						0.0125 + 0.0014	.0616	 	34 UNCH 34
SEP21 11000						0.0139 + 0.0015	.0652	 	34 UNCH 34
TOTAL 0CT21						0 0216 . 0 0019	0927	 	
11000 TOTAL						0.0216 + 0.0018	.0837	 	34 UNCH 34
AT CALL	_	HEATING OIL A	APO (AVG PRICE)	OPTIONS					
JAN21						0 5218 - 0 0078	1 0000	 	7 UNCH

0.5218 - 0.0078 1.0000

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





**FINAL** 

PG63 BULLETIN # 14@

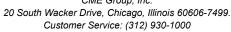
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	'S SETTLEMENT PRI  OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY	GLOBEX® VOLUME			OPEN EREST
AT CAL			APO (AVG PRICE)		CLOSE RANGE	& FI.CHGE.	DELTA	CISES	VOLUME	VOLUME	VOLUME	INIE	.RE31
JAN21 10700						0.5018 - 0.0078	1.0000					1	UNCH
10900 11100						0.4818 - 0.0078 0.4618 - 0.0078	1.0000					2 2	UNCH
11300 11400						0.4418 - 0.0078 0.4318 - 0.0078	1.0000					1 8	UNCH
11500 11600						0.4218 - 0.0078 0.4118 - 0.0078 0.4018 - 0.0078	1.0000					22 5 1	UNCH
11700 12000						0.4018 - 0.0078 0.3718 - 0.0078 0.3518 - 0.0078	1.0000 1.0000 1.0000					7 5	UNCH UNCH UNCH
12200 12300						0.3318 - 0.0078 0.3418 - 0.0078 0.3318 - 0.0078	1.0000 1.0000 1.0000					1 22	UNCH UNCH
12400 12500 12800						0.3318 - 0.0078 0.3218 - 0.0078 0.2918 - 0.0078	1.0000					12 69	UNCH
13000 13100						0.2718 - 0.0078 0.2618 - 0.0078	1.0000					64 2	UNCH
13300 13400						0.2418 - 0.0078 0.2318 - 0.0078	1.0000					3 1	UNCH
13700 13900						0.2018 - 0.0078 0.1818 - 0.0078	1.0000					4 22	UNCH
14000 14100						0.1718 - 0.0078 0.1618 - 0.0078	1.0000					3 10	UNCH
14500 14600						0.1218 - 0.0078 0.1118 - 0.0078	1.0000					8 2	UNCH
14900 15000						0.0818 - 0.0078 0.0718 - 0.0078	1.0000					1 80	UNCH
15400 15500						0.0319 - 0.0077 0.0221 - 0.0077	.9875					10 3	UNCH
15600 15700						0.0132 - 0.0072 0.0063 - 0.0058	.8274					2 10	UNCH
16100 16500						0.0001 UNCH 0.0001 UNCH	.0109					1 66	UNCH UNCH
16700 16800						0.0001 UNCH 0.0001 UNCH						30 2	UNCH UNCH
16900 17000						0.0001 UNCH 0.0001 UNCH						10 22	UNCH UNCH
17100 17500						0.0001 UNCH 0.0001 UNCH						2 45	UNCH UNCH
17600 17700						0.0001 UNCH 0.0001 UNCH						1 1	UNCH
18000 18500						0.0001 UNCH 0.0001 UNCH						3	UNCH UNCH
18700 18900						0.0001 UNCH 0.0001 UNCH						1 4	UNCH
19500 20000						0.0001 UNCH 0.0001 UNCH						78 6	UNCH
23500						0.0001 UNCH						1 666	UNCH
TOTAL FEB21													
10500 10700						0.5282 - 0.0242 0.5082 - 0.0242	$1.0000 \\ 1.0000$					7 1	UNCH UNCH
10900 11100						0.4882 - 0.0242 0.4682 - 0.0242	.9999 .9999					1 2	UNCH UNCH
11300 11400						0.4482 - 0.0242 0.4382 - 0.0242	.9999 .9999					1 9	UNCH UNCH
11500 11600						0.4282 - 0.0242 0.4182 - 0.0242	.9999					20	UNCH UNCH
11700 12000						0.4082 - 0.0242 0.3782 - 0.0242	.9998					1 7	UNCH UNCH
12200 12300						0.3582 - 0.0242 0.3483 - 0.0241	.9988					5 1	UNCH UNCH
12400 12500						0.3383 - 0.0241 0.3283 - 0.0242	.9978					2 <u>1</u> 12	UNCH
12600 12700						0.3184 - 0.0241 0.3085 - 0.0240	.9959					1 3	UNCH
12800 13000						0.2985 - 0.0241 0.2787 - 0.0240	.9939 .9887					67 64	UNCH UNCH
13100 13200						0.2689 - 0.0239 0.2591 - 0.0238	.9869					2	UNCH
13300 13400						0.2493 - 0.0237 0.2395 - 0.0237	.9801 .9766					2 2	UNCH UNCH
13700 13900						0.2106 - 0.0233 0.1916 - 0.0229	.9592					6 23	UNCH
14000 14100						0.1821 - 0.0229 0.1728 - 0.0226	.9360					3 10	UNCH
14500 14600						0.1366 - 0.0215 0.1279 - 0.0211	.8721 .8548					8	UNCH UNCH
15000 15400						0.0951 - 0.0190 0.0663 - 0.0162	.7667 .6486					80 10	UNCH UNCH
15500 15600						0.0599 - 0.0153 0.0540 - 0.0143	.6149 .5796					3 2	UNCH UNCH
15700 16100						0.0484 - 0.0134 0.0296 - 0.0099	.5437 .3971					10 1	UNCH UNCH
16500 16700						0.0167 - 0.0063 0.0122 - 0.0049	.2628					66 30	UNCH UNCH
16800 16900						0.0103 - 0.0043 0.0087 - 0.0037	.1805					2 10	UNCH
17000 17100						0.0073 - 0.0033 0.0062 - 0.0027	.1364 .1186					22 2	UNCH UNCH
17500 17600						0.0030 - 0.0014 0.0025 - 0.0012	.0634 .0539					45 1	UNCH UNCH
17700 18000						0.0021 - 0.0009 0.0012 - 0.0005	.0460 .0276					1 3	UNCH UNCH
18500 18700						0.0004 - 0.0002 0.0003 - 0.0001	.0101 .0075					3 1	UNCH
18900 19500						0.0002 - 0.0001 0.0001 UNCH	.0051 .0025					- 4 78	UNCH UNCH
20000 23500						0.0001 UNCH 0.0001 UNCH	.0008					6 1	UNCH UNCH
TOTAL												668	
MAR21 10500						0.5274 - 0.0237	.9966					7	UNCH
10700 10900						0.5075 - 0.0237 0.4877 - 0.0237	.9955 .9935					1 1	UNCH UNCH
11100 11200						0.4680 - 0.0236 0.4581 - 0.0236	.9906 .9896					1 1	UNCH UNCH
11400 11500						0.4385 - 0.0236 0.4287 - 0.0235	.9858 .9832					6 20	UNCH UNCH
11600 12000						0.4190 - 0.0234 0.3802 - 0.0233	.9813 .9705					3 3	UNCH UNCH
12200 12300						0.3610 - 0.0232 0.3515 - 0.0231	.9635					5 2	UNCH
12400 12500						0.3420 - 0.0231 0.3325 - 0.0230	.9550					2 <u>2</u> 9	UNCH
12800 13000						0.3042 - 0.0229 0.2854 - 0.0229	.9361					65 64	UNCH
13100 13200						0.2760 - 0.0229 0.2667 - 0.0228	.9200					2 1	UNCH
13300 13400						0.2573 - 0.0228 0.2480 - 0.0227	.9079					1 1	UNCH
13700 13800						0.2205 - 0.0224 0.2115 - 0.0222	.8783 .8692					5 1	UNCH
13900 14000						0.2028 - 0.0218 0.1942 - 0.0215	.8586					2 <u>1</u> 3	UNCH
14100						0.1858 - 0.0211	.8347					10	UNCH
				RRORS OR OMISSIONS	SHALL NOT BE MADE	JSER AND IS FURNISHED N THE BASIS FOR ANY CLA					ICT UK CC	ANIENI. IT	IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





Side 27

**FINAL** 

PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
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 CLEAREI
TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

INC	GLOBEX	OPEN OUTCRY	GLOBEX	S SETTLEMENT PR  OPEN OUTCRY	OPEN OUTCRY	SETT DRICE	EXE	OPEN	GLOBEX® PNT	- OPEN
AT =:	OPEN	OPEN RANGE	HIGH/LOW	HIGH/LOW	CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA CISE			
AT CA MAR21 14200		HEATING OIL	APO (AVG PRICE)	OPTIONS		0.1776 - 0.0207	.8212			· 1 UNCH
14500 14600						0.1541 - 0.0191 0.1465 - 0.0186	.7755 .7591			8 UNCH
15000 15400	)					0.1179 - 0.0167 0.0921 - 0.0150	.6865 .6046			10 UNCH
15500 15600						0.0860 - 0.0147 0.0802 - 0.0142	.5830 .5608			1 UNCH
15700 16100						0.0747 - 0.0136 0.0554 - 0.0109	.5383			1 UNCH
16500 16700						0.0399 - 0.0084 0.0335 - 0.0073	.3575			30 UNCH
16800 16900	)					0.0306 - 0.0068 0.0279 - 0.0063	.2953			10 UNCH
17000 17100	)					0.0254 - 0.0058 0.0230 - 0.0055 0.0154 - 0.0039	.2569 .2384 .1739			2 UNCH
17500 17600						0.0134 - 0.0039 0.0139 - 0.0035 0.0090 - 0.0024	.1601			· 1 UNCH
18000 18400 18500						0.0057 - 0.0016 0.0051 - 0.0014	.0758			1 UNCH
18700 18900						0.0041 - 0.0010 0.0033 - 0.0008	.0566			1 UNCH
19500 20000	)					0.0016 - 0.0005 0.0009 - 0.0002	.0242			78 UNCH
23500 TOTAL	)					0.0001 UNCH	.0014			
APR21						0 4042 0 0225	0722			4
10900 11100						0.4912 - 0.0225 0.4721 - 0.0224	.9722 .9664			1 UNCH
11400 11500						0.4437 - 0.0222 0.4344 - 0.0220 0.4250 - 0.0220	.9565 .9524			2 UNCH
11600 12000						0.4250 - 0.0220 0.3881 - 0.0216 0.3790 - 0.0215	.9487 .9301 .9254			1 UNCH
12100 12200 12300						0.3699 - 0.0214 0.3608 - 0.0213	.9202 .9150			. 5 UNCH
12500 12500 12800						0.3428 - 0.0211 0.3160 - 0.0208	.9036 .8851			· 6 UNCH
13000 13400						0.2984 - 0.0205 0.2638 - 0.0200	.8714 .8407			· 8 UNCH
13500 13700						0.2553 - 0.0198 0.2384 - 0.0196	.8322 .8145			1 UNCH 5 UNCH
13800 13900						0.2301 - 0.0194 0.2218 - 0.0193	.8050 .7953			60 UNCH
14000 14100						0.2135 - 0.0191 0.2054 - 0.0189	.7854 .7748			10 UNCH
14200 14500						0.1973 - 0.0187 0.1739 - 0.0179	.7639 .7279			3 UNCH
14600 15600						0.1663 - 0.0176 0.1010 - 0.0129	.7150 .5590			1 UNCH
16800 17000						0.0483 - 0.0080 0.0419 - 0.0073 0.0288 - 0.0054	.3490 .3160 .2402			15 UNCH
17500 17900						0.0209 - 0.0041 0.0193 - 0.0037	.1878			· 3 UNCH
18000 18700 20000						0.0193 - 0.0037 0.0106 - 0.0022 0.0037 - 0.0006	.1083			3 UNCH
23500	)					0.0006 + 0.0001	.0070			
TOTAL MAY21										
11400 11500	)					0.4474 - 0.0218 0.4381 - 0.0218	.9461 .9422			2 UNCH
12200 12300	)					0.3740 - 0.0214 0.3648 - 0.0214	.9100 .9053			1 UNCH
12500 12800	)					0.3465 - 0.0213 0.3192 - 0.0211	.8953 .8789			10 UNCH
13000 13500	)					0.3013 - 0.0208 0.2585 - 0.0196 0.2423 - 0.0192	.8664 .8273 .8083			1 UNCH
13700 13800 13900	)					0.2344 - 0.0189 0.2266 - 0.0186	.7982 .7877			1 UNCH
14000 14100						0.2189 - 0.0184 0.2114 - 0.0181	.7769 .7655			· 3 UNCH
14200 14500						0.2040 - 0.0178 0.1826 - 0.0169	.7539 .7169			· 1 UNCH
14600 16800						0.1758 - 0.0166 0.0647 - 0.0088	.7039 .3840			· 2 UNCH
17500 17900	)					0.0442 - 0.0066 0.0351 - 0.0055	.2915 .2448			4 UNCH
18000 18700	)					0.0331 - 0.0052 0.0219 - 0.0036	.2339 .1681			3 UNCH
20000 23500						0.0098 - 0.0017 0.0013 - 0.0002	.0855 .0134			1 UNCH
TOTAL JUN21										160
11500 12200	)					0.4477 - 0.0213 0.3851 - 0.0208	.9243 .8903			_ 0
12300 12500						0.3763 - 0.0207 0.3589 - 0.0205	.8848 .8731			1 UNCH
12800 13000	)					0.3331 - 0.0202 0.3163 - 0.0200	.8542 .8401			10 UNCH 7 UNCH
13500 13700	)					0.2754 - 0.0193 0.2595 - 0.0190	.8015 .7843			1 UNCH 5 UNCH
13800 13900						0.2517 - 0.0188 0.2440 - 0.0186	.7752 .7659			60 UNCH
14000 14100						0.2365 - 0.0183 0.2290 - 0.0181	.7561 .7463			10 UNCH
14200 14500						0.2217 - 0.0178 0.2006 - 0.0170 0.1938 - 0.0168	.7360 .7035 .6922			3 UNCH
14600 16800						0.1938 - 0.0168 0.0772 - 0.0102 0.0538 - 0.0076	.4073			1 UNCH
17500 17900 18000						0.0444 - 0.0061 0.0423 - 0.0059	.2748			· 4 UNCH
18700 20000						0.0302 - 0.0043 0.0175 - 0.0021	.2020			3 UNCH
23500						0.0050 - 0.0007	.0386			
TOTAL JUL21										
11500 12200	)					0.4531 - 0.0204 0.3922 - 0.0197	.9239 .8861			5 UNCH
12300 12700	)					0.3838 - 0.0196 0.3506 - 0.0191	.8798 .8534			1 UNCH
12800 13000	)					0.3425 - 0.0190 0.3264 - 0.0187	.8463 .8315			3 UNCH
13700 13900	)					0.2719 - 0.0178 0.2569 - 0.0175	.7753 .7576 7483			20 UNCH
14000 14100						0.2496 - 0.0173 0.2424 - 0.0171 0.2353 - 0.0169	.7483 .7388 .7291			10 UNCH
14200 14500 14600						0.2333 - 0.0169 0.2144 - 0.0164 0.2076 - 0.0162	.6991 .6887			33 UNCH
15800	,					0.1364 - 0.0129	.5511			2 011011
THE I	NEORMATTO	N CONTAINED IN	THIS REPORT IS	COMPTLED FOR THE C	ONVENTENCE OF THE U	SER AND IS FURNISHED	WITHOUT RESPO	NSTRTI TTY E	OR ACCURACY OR	CONTENT. IT IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXEF DELTA CISE		GLOBEX® VOLUME VO	PNT OLUME		OPEN EREST
AT CALI	L	HEATING OIL A	APO (AVG PRICE) OP	TIONS				7020.12				
16800 18000						0.0921 - 0.0100 0.0544 - 0.0071	.4305 .2977				1 2	UNCH UNCH
18500 19000						0.0424 - 0.0060 0.0333 - 0.0045	.2481 .2058				2 45	UNCH UNCH
20000 23500						0.0212 - 0.0027 0.0062 - 0.0006	.1417 .0456				6 1	UNCH UNCH
TOTAL											157	
AUG21 11500						0.4609 - 0.0197 0.4006 - 0.0189	.9194 .8816				2 5	UNCH UNCH
12200 12300						0.3922 - 0.0188 0.3594 - 0.0183	.8755 .8494				1 1	UNCH
12700 12800 13000						0.3513 - 0.0182 0.3354 - 0.0180	.8425 .8280				10	UNCH
13700 13700 13900						0.2812 - 0.0172 0.2666 - 0.0167	.7736 .7561				5 20	UNCH
14000 14100						0.2594 - 0.0165 0.2524 - 0.0162	.7471 .7379				3 10	UNCH
14200 14500						0.2455 - 0.0160 0.2256 - 0.0153	.7285 .6991				1 33	UNCH
14600 15800						0.2192 - 0.0150 0.1503 - 0.0123	.6890 .5603				2 5	UNCH UNCH
16800 18000						0.1056 - 0.0098 0.0640 - 0.0075	.4492 .3209				1 2	UNCH UNCH
18500 19000						0.0500 - 0.0067 0.0390 - 0.0050	.2702 .2251				2 45	UNCH
20000 23500						0.0257 - 0.0028 0.0084 - 0.0007	.1599 .0572				6 1	UNCH UNCH
TOTAL SEP21											158	
11500 12200						0.4758 - 0.0187 0.4176 - 0.0180	.8990 .8611				2 5	UNCH UNCH
12200 12300 12700						0.4176 - 0.0180 0.4095 - 0.0179 0.3778 - 0.0175	.8552 .8301				1 1	UNCH
12800 13000						0.3699 - 0.0175 0.3544 - 0.0173	.8237 .8102				10 2	UNCH
13700 13700 13900						0.3017 - 0.0165 0.2872 - 0.0162	.7598 .7441				4 20	UNCH
14100 14200						0.2728 - 0.0161 0.2656 - 0.0160	.7281 .7199				10 1	UNCH
14500 14600						0.2444 - 0.0157 0.2375 - 0.0155	.6945 .6857				33 2	UNCH UNCH
15800 16000 (	0.1600	0.1600	#0.1600/*0.160	#0.1600/*0.160		0.1633 - 0.0127 0.1530 NEW	.5685 .5476		1		5 1 +	UNCH 1
16800 18000						0.1179 - 0.0096 0.0763 - 0.0071	.4646 .3460				1 2	UNCH
18500 19000						0.0639 - 0.0058 0.0535 - 0.0049	.3032				2 45	UNCH
20000 23500						0.0376 - 0.0034 0.0164 - 0.0007	.1993 .0914				6 1	UNCH UNCH
TOTAL OCT21									1		154 +	1
11500 12200						0.4762 - 0.0185 0.4173 - 0.0177	.9076 .8699				2 5	UNCH UNCH
12300 12800						0.4091 - 0.0177 0.3694 - 0.0171	.8640 .8318				1 10	UNCH
13000 13700						0.3541 - 0.0167 0.3027 - 0.0158	.8177 .7648				4 5	UNCH
13900 14100						0.2887 - 0.0155 0.2751 - 0.0151	.7485 .7317				25 10	UNCH
14200 14600						0.2684 - 0.0150 0.2423 - 0.0144	.7232 .6880				1 2	UNCH UNCH
15100 16800						0.2119 - 0.0134 0.1276 - 0.0100	.6417 .4752				200 1	UNCH UNCH
18000 20000						0.0862 - 0.0074 0.0407 - 0.0039	.3636 .2088				2 6	UNCH UNCH
23500 TOTAL						0.0170 - 0.0009	.0939				1 275	UNCH
NOV21						0.4871 - 0.0173	.8887				2	UNCH
11500 12200 12300						0.4284 - 0.0164 0.4203 - 0.0162	.8538 .8482				5 1	UNCH
12800 13000						0.3802 - 0.0157 0.3646 - 0.0154	.8189 .8063				10 2	UNCH
13700 13700 13900						0.3123 - 0.0140 0.2982 - 0.0136	.7575 .7422				4 25	UNCH
14100 14200						0.2846 - 0.0131 0.2779 - 0.0129	.7264 .7183				10 1	UNCH
14600 15100						0.2522 - 0.0118 0.2220 - 0.0110	.6848 .6410				200	UNCH
15500 16100						0.1995 - 0.0108 0.1684 - 0.0110	.6047 .5489				2 1	UNCH UNCH
16800 18000						0.1365 - 0.0101 0.0905 - 0.0080	.4831 .3710				1 2	UNCH UNCH
20000 23500						0.0428 - 0.0038 0.0150 - 0.0003	.2154 .0869				6 1	UNCH UNCH
TOTAL DEC21											275	
11500 12200						0.4976 - 0.0177 0.4404 - 0.0171	.8776 .8427				2	UNCH UNCH
12800 13000						0.3936 - 0.0164 0.3784 - 0.0162	.8083 .7961				10 3	UNCH
13700 13700 13900						0.3270 - 0.0155 0.3127 - 0.0154	.7499 .7358				5 25	UNCH
14100 14600						0.2986 - 0.0152 0.2646 - 0.0145	.7214 .6832				10 2	UNCH UNCH
15100 15500						0.2330 - 0.0135 0.2093 - 0.0128	.6422 .6078				200 2	UNCH UNCH
16100 16800						0.1774 - 0.0112 0.1462 - 0.0096	.5543 .4918				1 1	UNCH
18000 20000						0.1041 - 0.0073 0.0609 - 0.0038	.3906 .2583				2 6	UNCH
23500 TOTAL						0.0318 - 0.0012	.1418				1 275	UNCH
JAN22						0.3004 - 0.0140	.7316				3	UNCH
14000 15500 16100						0.3004 - 0.0140 0.2133 - 0.0117 0.1843 - 0.0103	.6077				2 1	UNCH
18000 22000						0.1161 - 0.0068 0.0484 - 0.0026	.4049				1 1	UNCH
TOTAL	-					0.0020	.1307 -2=				8	ONCH
FEB22 14000						0.3043 - 0.0139	.7214				3	UNCH
15500 16100						0.2146 - 0.0122 0.1850 - 0.0100	.6023 .5519				2 1	UNCH
18000 22000						0.1181 - 0.0066 0.0519 - 0.0026	.4046 .2056				1 1	UNCH UNCH
TOTAL MAR22											8	
14000						0.2955 - 0.0131	.7127				3	UNCH
						JSER AND IS FURNISHED THE BASIS FOR ANY CLA				Y OR CON	TENT. IT	IS



**FINAL** 



PG63 BULLETIN # 14@

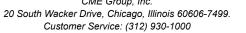
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	S SETTLEMENT PRI  OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY	GLOBEX® VOLUME			OPEN EREST
AT CAL			APO (AVG PRICE)		2232 14 1102	Q 1110.021	522171	01323	VOLUME	V020.12	7020.12	2	
MAR22 15500 16100						0.2118 - 0.0109 0.1845 - 0.0095	.5927 .5438					2 1	UNCH UNCH
18000 22000						0.1195 - 0.0064 0.0539 - 0.0026	.4016 .2084					1 1 1 8	UNCH UNCH
TOTAL APR22						0.2122	5000						
15500 18000 22000				 		0.2132 - 0.0105 0.1223 - 0.0061 0.0563 - 0.0026	.5888 .4029 .2130					2 1 1	UNCH UNCH UNCH
TOTAL MAY22												4	
18000 22000						0.1245 - 0.0061 0.0585 - 0.0026	.4043 .2174					1 1	UNCH UNCH
TOTAL JUN22												2	
18000 22000 TOTAL						0.1296 - 0.0060 0.0618 - 0.0027	.4103 .2242					1 1 2	UNCH
JUL22 18000						0.1329 - 0.0060	.4140					1	UNCH
22000 TOTAL						0.0644 - 0.0028	.2294					1 2	UNCH
AUG22 18000						0.1370 - 0.0060	.4188					1	UNCH
22000 TOTAL						0.0673 - 0.0028	.2351					1 2	UNCH
SEP22 18000 22000						0.1443 - 0.0060 0.0724 - 0.0029	.4268 .2447					1 1	UNCH UNCH
TOTAL OCT22												2	
18000 22000						0.1467 - 0.0059 0.0742 - 0.0029	.4297 .2481					1 1 2	UNCH UNCH
TOTAL NOV22													
18000 22000 TOTAL						0.1473 - 0.0059 0.0750 - 0.0030	.4305 .2498					1 1 2	UNCH
DEC22 18000						0.1404 - 0.0056	.4242					1	UNCH
22000 TOTAL						0.0703 - 0.0027	.2415					1 2	UNCH
AT PUT JAN21			APO (AVG PRICE)										
8000 9000 10000				 		0.0001 UNCH 0.0001 UNCH 0.0001 UNCH						25 3 50	UNCH UNCH UNCH
10300 10500						0.0001 UNCH 0.0001 UNCH						1 35	UNCH
11000 11200						0.0001 UNCH 0.0001 UNCH						56 1	UNCH UNCH
11300 11500						0.0001 UNCH 0.0001 UNCH						1 54	UNCH UNCH
12400 12500						0.0001 UNCH 0.0001 UNCH						5 5	UNCH
13000 15400						0.0001 UNCH 0.0001 UNCH	.0124					40 10	UNCH
15500 15700						0.0003 + 0.0001 0.0045 + 0.0020 0.0283 + 0.0073	.0414 .4413 .9858					10 5	UNCH UNCH UNCH
16000 16500 16900						0.0782 + 0.0078 0.1182 + 0.0078	1.0000					1 10	UNCH
17500 18000						0.1782 + 0.0078 0.2282 + 0.0078	1.0000					20 81	UNCH
TOTAL FEB21												414	
8000 9000						0.0001 UNCH 0.0001 UNCH						25 3	UNCH UNCH
10000 10500						0.0001 UNCH 0.0001 UNCH						50 35	UNCH
11000 11200						0.0001 UNCH 0.0001 UNCH	.0000					56 1	UNCH UNCH
11300 11400						0.0001 UNCH 0.0001 UNCH	.0000					1 1	UNCH
11500 12400						0.0001 UNCH 0.0001 UNCH	.0000					54 2	UNCH
12500 13000						0.0002 + 0.0001 0.0006 + 0.0003 0.0281 + 0.0080	.0039 .0112 .3513					5 40 10	UNCH UNCH UNCH
15400 15500 15700						0.0317 + 0.0089 0.0402 + 0.0108	.3851					1 10	UNCH
16000 16500						0.0556 + 0.0135 0.0885 + 0.0179	.5663					5 1	UNCH
16900 17500						$ \begin{array}{r} 0.1205 + 0.0205 \\ 0.1748 + 0.0228 \end{array} $	.8425 .9365					10 20	UNCH UNCH
18000 TOTAL						0.2230 + 0.0237	.9723					81 411	UNCH
MAR21 8000						0.0001 UNCH						25	UNCH
9000 10000						0.0001 UNCH 0.0001 UNCH	.0001					3 50	UNCH UNCH
10500 10600						0.0003 UNCH 0.0004 + 0.0001	.0033					35 _1	UNCH
11000 11300						0.0008 + 0.0001 0.0013 + 0.0003	.0083					56 2 54	UNCH
11500 12400 12500				 		0.0017 + 0.0003 0.0049 + 0.0007 0.0054 + 0.0007	.0167 .0449 .0492					54 3 5	UNCH UNCH UNCH
12500 13000 15400						0.0034 + 0.0007 0.0084 + 0.0010 0.0550 + 0.0088	.0750					40 10	UNCH UNCH
15500 15700						0.0589 + 0.0091 0.0676 + 0.0102	.4169 .4616					1 10	UNCH UNCH
16000 16500						0.0828 + 0.0122 0.1128 + 0.0154	.5302					5 1	UNCH
16900 17500 18000				 		0.1408 + 0.0175 0.1883 + 0.0199 0.2319 + 0.0214	.7242 .8260 .8881					10 20 80	UNCH UNCH UNCH
TOTAL APR21												411	
8000 9000						0.0001 UNCH 0.0003 + 0.0001	.0008					25 4	UNCH UNCH
10000 11200						$ \begin{array}{rrrr} 0.0013 & + 0.0003 \\ 0.0054 & + 0.0010 \end{array} $	.0102 .0371					40 1	UNCH UNCH
12000 12400						0.0109 + 0.0017 0.0146 + 0.0021	.0698					30 3	UNCH
						0.0211 + 0.0027 SER AND IS FURNISHED				OR ACCURA	ACY OR CO	NTENT. IT	IS
ACCEPT	ED BY TH	IL USER ON THE C	UNDITION THAT E	KKURS OR OMISSIONS	SHALL NOT BE MADE	THE BASIS FOR ANY CLA	LM, DEMAN	עס, OR (	AUSE FOR	ACTION.			

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





Side 30

PG63 BULLETIN # 14@

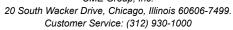
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

TOTAL STATE OF THE PARTY OF THE	,	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		( INTER	OPEN REST
STATE			HEATING OIL A	APO (AVG PRICE)	OPTIONS									
Band	16500						0.1318 + 0.0140	.5995						UNCH
Compared	8000													UNCH
1.000	10000						0.0023 + 0.0004	.0159					40	UNCH
C.145   C.151   C.15	12000						0.0138 + 0.0016	.0807					30	UNCH
1902   1903	16500							.5730					1	UNCH
0.000	JUN21						0.0006 + 0.0001	0030					25	IINCH
1,000	9000						0.0018 + 0.0002	.0111					4	UNCH
TOTAL	12000 13000						0.0200 + 0.0017 0.0335 + 0.0028	.0994 .1598					5	UNCH UNCH
							0.1562 + 0.0118	.5526						UNCH
1,000								.0091					3	UNCH
TOTAL	13000						0.0385 + 0.0034	.1684					15	UNCH
9000							0.1660 + 0.0113	.3337					94	UNCH
1550	9000												_3	UNCH
TOTAL  10000	13000						0.0415 + 0.0035	.1719					75 15	UNCH
15500	TOTAL						0.1730 1 0.0110	.51,,					94	ONCH
15500	12500												75 15	UNCH
Company   Comp	16500						0.1801 + 0.0106						1	UNCH
15500	OCT21						0.0201 . 0.0020	1407					75	UNCU
MOVED   1,000	16500												1	UNCH
15500	NOV21						0.0486 . 0.0044	1622						IINGII
DEC21   12500	16500												75 1 76	UNCH
15500	DEC21													
MAY22	16500												75 1 76	UNCH
TOTAL  1 UNC1	JAN22													
14000							0.0917 + 0.0056	.2683					1	UNCH
1							0.1026 + 0.0055	.2785					1	UNCH
1   1000   1   1   1   1   1   1   1	TOTAL												1	
### APR22	14000						0.1065 + 0.0057	.2872						UNCH
NAME	APR22						0 1126 . 0 0056	2022					1	UNCU
14000							0.1126 + 0.0036	.2933					1	UNCH
1							0.1167 + 0.0054	.2968						UNCH
1													1	
13000           0.0887   0.0940   .2286       10   UNCT   1707AL       1.00   UNCT   1707AL     1.00   UNCT   1707AL       1.00   UNCT   1707AL       1.00   UNCT   1707AL       1.00   UNCT   1707AL							0.1205 + 0.0054	.2975					1 1	UNCH
14000							0.0867 + 0.0040	.2286					10	UNCH
AUG-22	14000												1	UNCH
14000	AUG22						0 0892 ± 0 0039	2298					10	UNCH
SEP22	14000												1	UNCH
14000             UNCT     17074	SEP22						0 0935 ± 0 0038	2317					10	IINCH
CCT22	14000							.2982					1	UNCH
1000 1 1 UNCTOTAL  NOV22 13000 1 0 UNCT 14000 1 0 0.0949 + 0.0037	ост22						0.0043 + 0.0037	2211					10	IINCH
NOV22 13000 0.0949 + 0.0037 .2318 10 UNC1 14000 11 UNC1 170TAL DEC22 13000 10 UNC1 13000 10 UNC1 14000 10	14000												1	UNCH
14000 1.00	NOV22						0.0040 . 0.0037	2210					10	IINGII
DEC22 13000	14000												1	UNCH
3W CALL HEATING OIL CRACK SPREAD APO JUL21 1675 55 55 + 55 TOTAL	DEC22						0.0003 0.0035	2275						
3W CALL HEATING OIL CRACK SPREAD APO JUL21 1675 55 55 + 55 TOTAL AUG21 1675 55 55 + 55 TOTAL TOTAL 1675 55 55 + 55 SEP21 1675 55 55 + 55 TOTAL 1675 55 55 55 + 55 TOTAL 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	14000						0.1252 + 0.0046	.2947					1	UNCH
JUL21 1675 55 55 + 55 TOTAL  AUG21 1675 55 55 + 55 TOTAL  SEP21 1675 55 55 + 55 TOTAL  SEP21 1675 55 55 + 55 TOTAL  OCT21 1675 55 55 55 + 55 TOTAL	IUIAL													
JUL21 1675 55 55 + 55 TOTAL  AUG21 1675 55 55 + 55 TOTAL  SEP21 1675 55 55 + 55 TOTAL  SEP21 1675 55 55 + 55 TOTAL  OCT21 1675 55 55 55 + 55 TOTAL		L	HEATING OIL (	CRACK SPREAD APO										
AUG21 1675 55 55 + 55 TOTAL  SEP21 1675 55 55 + 55 TOTAL  SEP21 1675 55 55 + 55 TOTAL  SEP21 1675 55 55 + 55 TOTAL  OCT21 1675 55 55 + 55 TOTAL  OCT21 1675 55 55 + 55 TOTAL  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	JUL21						1.06 NEW					55		55
1675 55 55 + 55 TOTAL  SEP21 1675 55 55 + 55 1675 55 55 + 55 TOTAL  SEP21 1675 55 55 + 55 TOTAL  OCT21 1675 1.95 NEW 55 55 + 55 TOTAL  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												55	55 +	
SEP21 1675 55 55 + 55 TOTAL OCT21 1675 55 55 + 55 TOTAL  OTTAL  OTTAL  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	1675						1.41 NEW					55 55		55 55
OCT21 1675 55 55 + 55 TOTAL  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	SEP21						1.79 NFW					55	55 +	5.5
1675 55 55 + 55 TOTAL  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	TOTAL											55		55
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	1675						1.95 NEW					55 55	55 + 55 +	55 55
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.	THE IN	FORMATIO	N CONTAINED IN	THIS REPORT IS C	OMPILED FOR THE CO	NVENIENCE OF THE U	SER AND IS FURNISHED	WITHOUT F	ESPONSI	BILITY F	OR_ACCURA			

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

 ${\it CME\ Group,\ Inc.}$ 





Side 31

PG63 BULLETIN # 14@

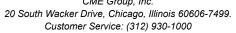
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		C INTER	OPEN REST
3W CALL	-	HEATING OIL O	RACK SPREAD APO												
1675 TOTAL						2.24		NEW					55 55	55 + 55 +	55 55
DEC21 1675						2.59		NEW					55	55 +	55
TOTAL													55	55 +	55 55
JAN22 1650 1700						2.53 2.29	-	0.12 0.11	.6677 .6136					200 50	UNCH
TOTAL						2.23		0.11	.0130					250	orteri
FEB22 1650 1700						2.51 2.28	-	0.12 0.11	.6552 .6023					200 50	UNCH
TOTAL						2.20		0.11	.0023					250	orteri
MAR22 1650 1700							-	0.11 0.10	.6247 .5731					200 50	UNCH
TOTAL						2.11		0.10	. 37 31					250	ONCIT
APR22 1650 1700							-	0.11 0.10	.6155 .5662					200 50	UNCH
TOTAL						2.11		0.10	.3002					250	orteri
MAY22 1650 1700							-	0.10 0.09	.6160 .5675					200 50	UNCH
TOTAL						2.22		0.03	. 307 3					250	ONCIT
JUN22 1650 1700							-	0.11 0.10	.6350 .5871					200 50	UNCH
TOTAL						2.13		0.10	.5071					250	orteri
JUL22 1650 1700							-	0.09	.6512 .6037					200 50	UNCH
TOTAL						2.03		0.03	.0037					250	UNCH
AUG22 1650 1700							-	0.09	.6643 .6189					200 50	UNCH
TOTAL						2.02		0.00	.0103					250	orteri
SEP22 1650 1700						3.26 3.02	-	0.08	.6807 .6362					200 50	UNCH
TOTAL						3.02		0.03	.0302					250	orteri
0CT22 1650							-	0.09	.6924 .6468					200 50	UNCH
1700 TOTAL						3.22		0.07	.0408					250	UNCH
NOV22 1650						3.57 3.35	-	0.09	.6988 .6537					200 50	UNCH
1700 TOTAL						5.55		0.00	.0337					250	ONCIT
DEC22 1650 1700							-	0.09	.7079 .6652					200 50	UNCH
TOTAL						3.31		0.07	.0032					250	orteri
E7 CALL FEB21 240	-	HENRY HUB FIN	IANCIAL LAST DAY	0		0.0970	- 0	0348	.6233					2	UNCH
250 255						0.0490 0.0323	- 0 - 0	.0248 .0199	.3858 .2772				400	1023 + 122	400 UNCH
260 265						0.0201 0.0120 0.0070	- 0	.0124	.1854				425 	400 + 81	UNCH
270 275 280						0.0070 0.0041 0.0027	- 0	.0070	.0692 .0403 .0255					122 130 95	UNCH UNCH UNCH
281 282						0.0025 0.0023	- 0 - 0	.0045 .0042	.0234					1 39	UNCH UNCH
290 298						0.0012 0.0006 0.0005	- 0		.0103 .0047 .0038					9 18 672	UNCH UNCH UNCH
300 303 305						0.0003 0.0004 0.0003	- 0	.0014	.0029					2 25	UNCH
310 320						0.0002 0.0001	- 0	.0005	.0013					69 72	UNCH
323 325 330						0.0001 0.0001 0.0001	- 0	.0003	.0004 .0003 .0001					12 807 25	UNCH UNCH UNCH
334 345						$0.0001 \\ 0.0001$		.0001 UNCH	.0000					3 29	UNCH UNCH
350 355						0.0001 0.0001 0.0001		UNCH UNCH UNCH	.0000					73 30 2	UNCH UNCH UNCH
356 357 382						0.0001 0.0001 0.0001		UNCH UNCH						1 28	UNCH
395 450						0.0001 0.0001		UNCH						5 1	UNCH UNCH
535 540 TOTAL						0.0001 0.0001		UNCH					 825	2 2 3902 +	UNCH UNCH 712
MAR21						0 1605	٥	0264	5022					2	
240 250 255							- 0		.5922 .4774 .4205					453 122	UNCH UNCH UNCH
260 265						0.0807 0.0652	- 0 - 0	.0163 .0144	.3655 .3134					91 81	UNCH UNCH
270 275 280						0.0423	- 0	.0125 .0104 .0085	.2661 .2243 .1880					122 30 101	UNCH UNCH UNCH
281 282						0.0327 0.0313	- 0 - 0	.0082 .0079	.1815 .1750					1 42	UNCH UNCH
290 298						0.0157	- 0	.0058 .0047 .0045	.1305 .0963 .0896					9 18 187	UNCH UNCH UNCH
300 303 305						0.0128 0.0118	- 0	.0045 .0042 .0040	.0800 .0743					187 2 25	UNCH UNCH
310 320						0.0097 0.0068	- 0 - 0	.0036 .0027	.0620 .0442					69 72	UNCH UNCH
323							- 0	.0024	.0403					12 109	UNCH
325						0.0050	- 0	.0020	.0326					25	UNCH
						0.0050 0.0045 0.0034	- 0 - 0	.0020 .0018 .0014 .0012	.0292 .0219 .0198					25 3 34 61	UNCH UNCH UNCH UNCH

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





Side 32

PG63 BULLETIN # 14@

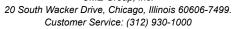
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

,	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME		OPEN EREST
E7 CAL	L	HENRY HUB FIN	ANCIAL LAST DAY	′ 0				*OLUME				
355 356						0.0028 - 0.0011 0.0028 - 0.0011	.0177 .0176				30 2	UNCH UNCH
357 375						0.0027 - 0.0011 0.0022 - 0.0008	.0170 .0132				1 2	UNCH UNCH
382 395						0.0020 - 0.0008 0.0019 - 0.0006	.0118 .0107				31 5	UNCH UNCH
400 450						0.0019 - 0.0005 0.0014 - 0.0004	.0105 .0069				2 1	UNCH UNCH
535 540						0.0006 - 0.0005 0.0006 - 0.0005	.0027 .0027				2 2	UNCH UNCH
TOTAL											1749	
APR21 250						0.1672 - 0.0250	.5355				25	UNCH
253 255						0.1526 - 0.0241 0.1434 - 0.0234	.5061				19 122	UNCH
260 265						0.1218 - 0.0214 0.1026 - 0.0192	.3901				60 85	UNCH
270 272						0.0854 - 0.0173 0.0792 - 0.0164	.3436				122	UNCH
275 280						0.0706 - 0.0150 0.0586 - 0.0124	.2600				43 99	UNCH
281 282						0.0565 - 0.0118 0.0544 - 0.0114	.2526 .2453 .2241				1 40	UNCH
285 290						0.0485 - 0.0103 0.0400 - 0.0087	.1920				25 14	UNCH
295 296						0.0329 - 0.0074 0.0316 - 0.0073 0.0304 - 0.0070	.1635 .1582 .1531				2 30 1	UNCH
297 300						0.0304 - 0.0070 0.0270 - 0.0065 0.0241 - 0.0059	.1386				1239	UNCH UNCH UNCH
303 305						0.0223 - 0.0056	.1176				27	UNCH
310 320						0.0185 - 0.0047 0.0128 - 0.0036 0.0116 - 0.0032	.0998 .0717 .0654				71 72 12	UNCH UNCH UNCH
323 325						0.0110 - 0.0032 0.0109 - 0.0030 0.0103 - 0.0028	.0617				76 10	UNCH
327 330						0.0094 - 0.0026 0.0064 - 0.0018	.0535				32 32	UNCH
345 350 355						0.0057 - 0.0016 0.0052 - 0.0014	.0324				60 30	UNCH
TOTAL						0.0032 0.0014	.0254				2353	ONCH
MAY21 250						0.2218 - 0.0215	.5846				25	UNCH
253 255						0.2062 - 0.0206 0.1962 - 0.0200	.5598 .5431				19 122	UNCH UNCH
260 265						0.1723 - 0.0187 0.1502 - 0.0173	.5013 .4595				60 85	UNCH UNCH
270 272						0.1301 - 0.0157 0.1227 - 0.0150	.4181 .4019				122 2	UNCH
275 280						0.1120 - 0.0140 0.0957 - 0.0123	.3778				45 101	UNCH
281 282						0.0927 - 0.0119 0.0898 - 0.0115	.3311 .3236				1 41	UNCH
285 290						0.0815 - 0.0105 0.0693 - 0.0089	.3016 .2673				25 14	UNCH
295 296						0.0587 - 0.0072 0.0568 - 0.0069	.2354				2 31	UNCH
297						0.0550 - 0.0066 0.0498 - 0.0058	.2237				1 987	UNCH
300 303						0.0458 - 0.0038 0.0452 - 0.0051 0.0423 - 0.0049	.1912				2 27	UNCH
305 310						0.0360 - 0.0041 0.0261 - 0.0030	.1585				71 72	UNCH
320 323						0.0237 - 0.0027	.1110				12 76	UNCH
325 327						0.0223 - 0.0025 0.0210 - 0.0023 0.0193 - 0.0021	.0998				10 32	UNCH
330 345 350						0.0136 - 0.0011 0.0122 - 0.0009	.0662				32 61	UNCH
355						0.0109 - 0.0009	.0534				30 2108	UNCH
TOTAL JUN21											2100	
250 253						0.2788 - 0.0197 0.2620 - 0.0191	.6316 .6096				32 19	UNCH UNCH
255 260						0.2512 - 0.0186 0.2252 - 0.0176	.5949 .5576				122 60	UNCH UNCH
265 270						0.2009 - 0.0165 0.1780 - 0.0156	.5201 .4824				85 122	UNCH UNCH
272 275						0.1693 - 0.0152 0.1569 - 0.0144	.4674 .4449				2 42	UNCH UNCH
280 281						0.1377 - 0.0131 0.1342 - 0.0127	.4081 .4009				99 1	UNCH UNCH
282 285						0.1307 - 0.0124 0.1205 - 0.0117	.3937 .3724				40 25	UNCH UNCH
290 295						0.1049 - 0.0104 0.0909 - 0.0091	.3378				14 2	UNCH UNCH
296 297						0.0883 - 0.0088 0.0858 - 0.0084	.2984 .2921				30 1	UNCH UNCH
300 303						0.0787 - 0.0075 0.0722 - 0.0065	.2739 .2565				984 _2	UNCH UNCH
305 310						0.0682 - 0.0059 0.0592 - 0.0045	.2454 .2195				27 71	UNCH UNCH
320 323						0.0447 - 0.0029 0.0410 - 0.0026	.1747 .1628				72 12	UNCH
325 327						0.0388 - 0.0024 0.0367 - 0.0021	.1554 .1483				76 10	UNCH UNCH
330 345						0.0339 - 0.0017 0.0237 - 0.0003	.1385				32 31	UNCH
350 355						0.0212 - 0.0003 0.0190 - 0.0003	.0907 .0819				60 30	UNCH UNCH
TOTAL											2103	
JUL21 248						0.3544 - 0.0178	.6849				28	UNCH
250 253						0.3421 - 0.0175 0.3241 - 0.0171	.6722				30 9	UNCH
255 260						0.3125 - 0.0167 0.2845 - 0.0157	.6399 .6068				122 60	UNCH UNCH
265 270						0.2581 - 0.0146 0.2332 - 0.0135	.5733 .5394				85 122	UNCH UNCH
275 280						0.2096 - 0.0127 0.1875 - 0.0120	.5054 .4713				43 101	UNCH UNCH
281 282						0.1832 - 0.0120 0.1791 - 0.0118	.4645 .4577				1 33	UNCH UNCH
285 290						0.1670 - 0.0113 0.1482 - 0.0105	.4375 .4042				25 10	UNCH UNCH
295 296						0.1310 - 0.0094 0.1277 - 0.0092	.3717 .3653				2 31	UNCH UNCH
297 300						0.1246 - 0.0089 0.1156 - 0.0082	.3590 .3405				1 1242	UNCH UNCH
						0.1072 - 0.0076	.3225				2	UNCH
303 305						0.1018 - 0.0073	.3107				27	UNCH
303							.3107 .2826 .2317				27 71 81	UNCH UNCH UNCH

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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			OPEN EREST
E7 CAL JUL21	.L	HENRY HUB FIN	IANCIAL LAST DAY	<i>(</i> 0									
323 325						0.0640 - 0.0042 0.0609 - 0.0039	.2182 .2097					12 76	UNCH UNCH
327 330						0.0579 - 0.0038 0.0539 - 0.0034	.2013 .1897					10 32	UNCH UNCH
345 350						0.0380 - 0.0022 0.0340 - 0.0019	.1411 .1280					32 61	UNCH UNCH
355						0.0304 - 0.0017	.1160					30 2379	UNCH
TOTAL AUG21												2575	
248 250						0.3874 - 0.0176 0.3751 - 0.0172	.6941 .6823					28 36	UNCH UNCH
253 255						0.3570 - 0.0167 0.3453 - 0.0163	.6644 .6524					9 122	UNCH
260						0.3168 - 0.0155 0.2897 - 0.0148	.6219					60 85	UNCH
265 270						0.2640 - 0.0142 0.2398 - 0.0135	.5596					122 40	UNCH
275 280						0.2171 - 0.0127 0.2127 - 0.0125	.4964					101	UNCH
281 282						0.2084 - 0.0124 0.1958 - 0.0119	.4838					33 25	UNCH
285 290						0.1761 - 0.0110	.4338					10	UNCH
295 296						0.1577 - 0.0103 0.1542 - 0.0102	.4032 .3971					2 31	UNCH
297 300						0.1508 - 0.0100 0.1409 - 0.0095	.3911 .3733					1 1242	UNCH
303 305						0.1316 - 0.0089 0.1257 - 0.0085	.3559 .3446					27	UNCH UNCH
310 317						0.1123 - 0.0074 0.0955 - 0.0061	.3174 .2815					71 10	UNCH UNCH
320 323						0.0891 - 0.0054 0.0831 - 0.0049	.2670 .2531					81 12	UNCH UNCH
325 327						0.0793 - 0.0046 0.0758 - 0.0042	.2442 .2356					76 10	UNCH UNCH
330 345						0.0707 - 0.0039 0.0510 - 0.0025	.2231					32 32	UNCH
350 355						0.0460 - 0.0021 0.0415 - 0.0019	.1561 .1429					61 30	UNCH
TOTAL												2392	
SEP21 248						0.3987 - 0.0162	.6830					28	UNCH
250 253						0.3865 - 0.0160 0.3686 - 0.0157	.6719 .6552					25 9	UNCH
255 260						0.3570 - 0.0154 0.3288 - 0.0149	.6439 .6152					122 60	UNCH
265						0.3021 - 0.0143 0.2768 - 0.0136	.5861					85 122	UNCH
270 275						0.2529 - 0.0128	.5272					38	UNCH
280 281						0.2303 - 0.0119 0.2259 - 0.0117	.4976 .4917					99 1	UNCH
282 285						0.2217 - 0.0114 0.2092 - 0.0108	.4858 .4682					32 25	UNCH
290 295						0.1896 - 0.0097 0.1715 - 0.0087	.4391 .4106					10 2	UNCH UNCH
296 297						0.1680 - 0.0085 0.1646 - 0.0083	.4050 .3994					30 1	UNCH UNCH
300 303						0.1548 - 0.0076 0.1454 - 0.0070	.3829 .3665					1239 2	UNCH UNCH
305 310						0.1395 - 0.0066 0.1255 - 0.0058	.3559 .3300					27 71	UNCH UNCH
317 320						0.1079 - 0.0049 0.1010 - 0.0045	.2956 .2814					10 81	UNCH UNCH
323 325						0.0946 - 0.0041 0.0906 - 0.0038	.2679					12 76	UNCH
327 330						0.0867 - 0.0036 0.0813 - 0.0032	.2506					10 32	UNCH
345						0.0595 - 0.0021 0.0538 - 0.0018	.1854					30 60	UNCH
350 355						0.0487 - 0.0015	.1568					30 2369	UNCH
TOTAL OCT21												2309	
248 250						0.4332 - 0.0170 0.4211 - 0.0168	.6886 .6784					28 16	UNCH UNCH
253						0.4033 - 0.0165 0.3918 - 0.0161	.6629					9 122	UNCH
255 260						0.3637 - 0.0155 0.3368 - 0.0147	.6262 .5995					60 85	UNCH
265 270						0.3112 - 0.0140	.5725					122	UNCH
275 280						0.2869 - 0.0133 0.2638 - 0.0127	.5453 .5181					36 101	UNCH
281 282						0.2594 - 0.0126 0.2550 - 0.0124	.5127 .5073					1 31	UNCH
285 290						0.2420 - 0.0122 0.2216 - 0.0116	.4910 .4641					25 10	UNCH
295 296						0.2025 - 0.0110 0.1988 - 0.0109	.4375					2 31	UNCH
297 300						0.1952 - 0.0108 0.1847 - 0.0105	.4270 .4114					1 1242	UNCH
303 305						0.1746 - 0.0102 0.1681 - 0.0100	.3960 .3858					2 27	UNCH UNCH
310 317						0.1529 - 0.0093 0.1339 - 0.0082	.3611 .3282					71 10	UNCH UNCH
320 323						0.1265 - 0.0076 0.1194 - 0.0072	.3148 .3016					72 12	UNCH
325 327						0.1148 - 0.0069 0.1105 - 0.0065	.2930					76 10	UNCH
330 345						0.1042 - 0.0061 0.0782 - 0.0036	.2723					32 31	UNCH
350 352						0.0712 - 0.0028 0.0686 - 0.0024	.2018					61	UNCH
355						0.0649 - 0.0019	.1871					30 2365	UNCH
TOTAL NOV21												2303	
248						0.4969 - 0.0141	.7123					28	UNCH
253 255						0.4666 - 0.0136 0.4548 - 0.0134	.6889 .6795					122	UNCH
260 265						0.4263 - 0.0127 0.3991 - 0.0120	.6556 .6314					60 85	UNCH
270 275						0.3732 - 0.0112 0.3485 - 0.0104	.6071 .5826					122 41	UNCH
280 281						0.3250 - 0.0097 0.3205 - 0.0095	.5582 .5533					99 _1	UNCH UNCH
282 285						0.3160 - 0.0093 0.3028 - 0.0089	.5484 .5339					30 25	UNCH UNCH
290 296						0.2817 - 0.0082 0.2580 - 0.0073	.5097 .4811					5 30	UNCH
297 300						0.2542 - 0.0071 0.2432 - 0.0066	.4764					1 424	UNCH
305 310						0.2258 - 0.0057 0.2095 - 0.0048	.4395					25 69	UNCH
317						0.1883 - 0.0037 0.1799 - 0.0031	.3868					10 72	UNCH
320 323						0.1718 - 0.0027	.3619					12	UNCH
				COMPILED FOR THE CO		SER AND IS FURNISHED					CY OR CO	NTENT. IT	IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





**FINAL** 

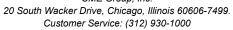
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX	OPEN OUTCRY	GLOBEX	S SETTLEMENT PRI	OPEN OUTCRY	SETT.PRICE	E	XER	OPEN	GLOBEX®	PNT		OPEN
	OPEN	OPEN RANGE	HIGH/LOW	HIGH/LOW	CLOSE RANGE	& PT.CHGE.	DELTA C		OUTCRY VOLUME	VOLUME		INT	EREST
E7 CAL NOV21 325	.L 	HENRY HUB FIN	NANCIAL LAST DAY	/ O 		0.1666 - 0.0024	.3539					76	UNCH
345 350						0.1221 - 0.0002 0.1128 + 0.0002	.2799 -					30 62	UNCH
352 353						0.1092 + 0.0002 0.1075 + 0.0003	.2568					9	UNCH UNCH
355 380						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.2474 -					30 34	UNCH UNCH
385 TOTAL						0.0647 + 0.0018						2 1515	UNCH
DEC21						0.005	2522					20	
248 253						0.6085 - 0.0128 0.5772 - 0.0123 0.5651 - 0.0121	.7369					28 9	UNCH
255 260						0.5357 - 0.0115	.7070					122 60 85	UNCH
265 270						0.5076 - 0.0110 0.4807 - 0.0105 0.4550 - 0.0100	.6639					122 35	UNCH UNCH UNCH
275 280 281						0.4305 - 0.0095 0.4258 - 0.0093	.6205					101	UNCH
282 285						0.4210 - 0.0093 0.4072 - 0.0090	.6119					31 25	UNCH
290 296						0.3850 - 0.0085 0.3598 - 0.0079	.5777					5 31	UNCH
297 300						0.3557 - 0.0079 0.3438 - 0.0076	.5483					1 427	UNCH
305 310						0.3248 - 0.0072 0.3067 - 0.0068	.5154					25 69	UNCH UNCH
317 320						0.2831 - 0.0062 0.2735 - 0.0060	.4682					10 72	UNCH UNCH
323 325						0.2642 - 0.0059 0.2582 - 0.0057	.4455					12 76	UNCH UNCH
345 350						0.2053 - 0.0044 0.1938 - 0.0041	.3534					30 63	UNCH UNCH
352 353						0.1894 - 0.0040 0.1872 - 0.0040	.3441					9 2	UNCH UNCH
355 375						0.1829 - 0.0039 0.1453 - 0.0030	.2822					30 12	UNCH UNCH
380 385						0.1372 - 0.0028 0.1295 - 0.0027	.2573					34 2	UNCH
400 TOTAL						0.1090 - 0.0022	.2237					6 1535	UNCH
JAN22						0.5895 - 0.0096	.7015					93	UNCH
268 297 300						0.4541 - 0.0071 0.4423 - 0.0068	.5924					1 93	UNCH
317 319						0.3823 - 0.0056 0.3760 - 0.0055	.5232 -					10 10	UNCH
325 332						0.3578 - 0.0051 0.3379 - 0.0048	.4976					191 8	UNCH
350 353						0.2925 - 0.0040 0.2857 - 0.0039	.4250					16 2	UNCH
375 380						0.2412 - 0.0032 0.2323 - 0.0030	.3633 -					8 27	UNCH
385 400						0.2237 - 0.0029 0.2003 - 0.0025	.3414					2 4	UNCH
TOTAL												465	
FEB22 268						0.5945 - 0.0079						84	UNCH
297 300						0.4694 - 0.0057 0.4584 - 0.0055	.5699					1 84	UNCH
315 317						0.4090 - 0.0045 0.4031 - 0.0044	.5181					10 10	UNCH
319 325						0.3972 - 0.0043 0.3804 - 0.0039	.4955					10 191	UNCH
332 350						0.3620 - 0.0036 0.3213 - 0.0028 0.3153 - 0.0027	.4321					8 15	UNCH
353 375						0.3133 - 0.0027 0.2749 - 0.0023 0.2664 - 0.0022	.3788					2 6 27	UNCH UNCH UNCH
380 385 400						0.2583 - 0.0021 0.2358 - 0.0019	.3595 -					2 3	UNCH
TOTAL						0.2330 0.0013	.5527					453	onen
MAR22 268						0.5382 - 0.0047	.6313					93	UNCH
297 300						0.4363 - 0.0034 0.4275 - 0.0033						1 93	UNCH UNCH
315 317						0.3868 - 0.0030 0.3817 - 0.0029	.4885					10 10	UNCH UNCH
319 325						0.3767 - 0.0028 0.3621 - 0.0027	.4686					10 191	UNCH
332 350						0.3459 - 0.0025 0.3083 - 0.0022	.4119					8 17	UNCH
353 380						0.3026 - 0.0020 0.2566 - 0.0016	.3541					2 27	UNCH
385 TOTAL						0.2491 - 0.0016	.3455					2 464	UNCH
APR22 250						0.3263 - 0.0018	.5604					6	UNCH
268 272						0.2531 - 0.0014 0.2388 - 0.0014	.4762					90 46	UNCH
300 305						0.1570 - 0.0009 0.1456 - 0.0009	.3410					90 36	UNCH
315 317						0.1252 - 0.0007 0.1214 - 0.0007	.2876					10 10	UNCH
325 332						0.1075 - 0.0006 0.0967 - 0.0005	.2557 -					191 8	UNCH UNCH
350 TOTAL						0.0739 - 0.0004	.1894					10 497	UNCH
MAY22													
250 268						0.2783 - 0.0006 0.2084 - 0.0001	.4415					2 93	UNCH
272 300						0.1949 - 0.0001 0.1212 - 0.0003	.2993					46 93	UNCH
305 315						0.1112 - 0.0003 0.0936 - 0.0003	.2453					36 10	UNCH
317 325						0.0905 - 0.0002 0.0789 - 0.0003 0.0701 - 0.0005	.2142					10 191 8	UNCH UNCH UNCH
332 350						0.0701 - 0.0003						8 10 499	UNCH
TOTAL JUN22												+33	
250 268						0.2664 - 0.0014 0.1936 - 0.0012						2 90	UNCH UNCH
272 300						0.1797 - 0.0012 0.1055 - 0.0016	.4181 .2845					46 90	UNCH
305 315						0.0958 - 0.0016 0.0789 - 0.0016	.2643 .2271					36 10	UNCH UNCH
317 325						0.0759 - 0.0016 0.0652 - 0.0017	.1949					10 191	UNCH
332 350						0.0572 - 0.0018 0.0410 - 0.0022	. 17 30					8 10	UNCH
						SER AND IS FURNISHED THE BASIS FOR ANY CLA					CY OR CO	ITENT. IT	ſIS

 ${\it CME\ Group,\ Inc.}$ 







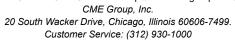
Side 35

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE NO	DMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRI	CE.								
,	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		INTE	OPEN REST
E7 CAL	L	HENRY HUB FIN	NANCIAL LAST DAY	0								493	
JUL22 268						0.2077 + 0.0001	.4591					93	UNCH
272 300						0.1930 UNCH 0.1135 - 0.0008	.4373 .2997					46 93	UNCH
305 317						0.1031 - 0.0009 0.0817 - 0.0010	.2786					36 10	UNCH
325 350						0.0701 - 0.0011 0.0440 - 0.0017	.2059 .1400					191 10 479	UNCH UNCH
TOTAL AUG22												479	
268 272						$0.2147 + 0.0014 \\ 0.1997 + 0.0012$	.4667 .4449					93 46	UNCH UNCH
300 305						$ \begin{array}{r} 0.1181 + 0.0004 \\ 0.1074 + 0.0003 \end{array} $	.3069 .2857					93 36	UNCH UNCH
325 350						0.0733 UNCH 0.0462 - 0.0007	.2121 .1449					191 10	UNCH UNCH
TOTAL SEP22												469	
268 272						0.2147 + 0.0015 0.1999 + 0.0013	.4629 .4415					90 46	UNCH UNCH
300 305						0.1195 + 0.0005 0.1089 + 0.0003	.3066					90 36	UNCH
325 350						0.0750 - 0.0001 0.0479 - 0.0011	.2137 .1476					191 10	UNCH
TOTAL												463	
OCT22 268						0.2368 + 0.0011 0.2215 + 0.0012	.4822 .4616					93 46	UNCH
272 300 325						0.1357 + 0.0012 0.1357 + 0.0003 0.0870 - 0.0001	.3282					93 191	UNCH UNCH UNCH
350						0.0564 - 0.0009	.1643					10 433	UNCH
TOTAL NOV22						0.2001							
268 272						0.2864 + 0.0016 0.2709 + 0.0014	.5215 .5025					90 46	UNCH
300 325						0.1829 + 0.0009 0.1327 + 0.0004 0.1007 + 0.0002	.3803 .2948 .2323					90 191 10	UNCH UNCH UNCH
350 TOTAL						0.1007 + 0.0002	.2323					427	UNCH
DEC22 268						0.4049 + 0.0062	. 5997					93	UNCH
272 300						0.3867 + 0.0061 0.2779 + 0.0046	.5827 .4681					46 93	UNCH
325 350						0.2068 + 0.0034 0.1573 + 0.0022	.3779 .3045					191 10	UNCH UNCH
TOTAL JAN23												433	
350 411						0.2769 + 0.0028 0.1912 + 0.0019	.3984 .2886					10 55	UNCH UNCH
TOTAL												65	
FEB23 350						0.2924 + 0.0026	.4031					10	UNCH
411 TOTAL						0.2067 + 0.0017	.2988					55 65	UNCH
MAR23 350						0.2667 + 0.0016	.3783					10	UNCH
411 TOTAL						0.1904 + 0.0012	.2826					55 65	UNCH
APR23						0.0528 + 0.0015	.1512					10	UNCU
350 TOTAL						0.0328 + 0.0013	.1312					10	UNCH
MAY23 350						0.0310 + 0.0010	.1070					10	UNCH
TOTAL												10	
JUN23 350						0.0282 + 0.0009	.1018					10 10	UNCH
TOTAL JUL23													
350 TOTAL						0.0315 + 0.0010	.1112					10 10	UNCH
AUG23						0.0327 + 0.0010	.1141					10	UNCH
350 TOTAL						0.0327 + 0.0010	.1141					10	UNCH
SEP23 350						0.0336 + 0.0012	.1155					10	UNCH
TOTAL OCT23												10	
350						0.0411 + 0.0015	.1326					10 10	UNCH
TOTAL NOV23													
350 TOTAL						0.0726 + 0.0020	.1909					10 10	UNCH
DEC23 350						0.1474 + 0.0034	.2934					10	UNCH
TOTAL												10	
E7 PUT FEB21			NANCIAL LAST DAY	0		0.0005 . 0.0001	0027					24	UNCU
200 220 225						0.0005 + 0.0001 0.0056 - 0.0002 0.0101 UNCH	.0037 .0527 .0951					24 35 504	UNCH UNCH UNCH
230 234						0.0187 + 0.0018 0.0291 + 0.0045	.1666 .2424				25	36 + 5	25 UNCH
240 245						0.0510 + 0.0102 0.0746 + 0.0153	.3766 .4960					77 71	UNCH UNCH
250 255						0.1030 + 0.0202 0.1363 + 0.0251	.6141 .7227				50 	1804 +	50 UNCH
260 275						0.1741 + 0.0292 0.3081 + 0.0380 0.3567 + 0.0401	.8145 .9596					15 74 69	UNCH
280 300						0.3567 + 0.0401 0.5545 + 0.0433	.9744 .9961				 75	69 60 2776 +	UNCH UNCH 75
TOTAL MAR21							_						
200 220						0.0148 + 0.0009 0.0460 + 0.0055	.0776 .2047					23 38	UNCH
225 230						0.0590 + 0.0073 0.0745 + 0.0094	.2497					146 11	UNCH
234 240 245						0.0888 + 0.0114 0.1135 + 0.0146 0.1371 + 0.0172	.3412 .4077 .4649					5 80 77	UNCH UNCH UNCH
250						0.1636 + 0.0199	.5225					207	UNCH
				RORS OR OMISSIONS	SHALL NOT BE MADE	SER AND IS FURNISHED THE BASIS FOR ANY CLA	AIM, DEMAN				ICY UR CO	NTENT. IT	12





Side 36

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

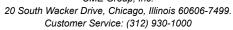
PRICE INDICATOR KEY
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL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

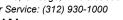
	OMINAL GLOBEX	OPEN OUTC		S SETTLEMENT PRI	OPEN OUTCRY	SETT.PRICE		EXER	OPEN	GLOBEX®	PNT		OPEN
57 DUT	OPEN	OPEN RANGI	•	HIGH/LOW	CLOSE RANGE	& PT.CHGE.	DELTA	CISES	OUTCRY VOLUME	VOLUME	VOLUME	INT	EREST
E7 PUT MAR21 255		HENRY HUB	FINANCIAL LAST DAY			0.1928 + 0.0224	.5794					2	UNCH
260 275						0.2247 + 0.0247 0.3363 + 0.0307	.6344 .7756					15 74	UNCH UNCH
280 300						0.3781 + 0.0325 0.5585 + 0.0366	.8119 .9103					74 63	UNCH UNCH
TOTAL APR21												815	
200 210						0.0199 - 0.0010 0.0333 - 0.0001	.0863 .1349					27 4	UNCH UNCH
215 220						0.0424 + 0.0005 0.0535 + 0.0012	.1652 .1997					25 12	UNCH UNCH
225 230						0.0666 + 0.0021 0.0818 + 0.0031	.2377					150 11	UNCH
240 245 250						0.1185 + 0.0053 0.1402 + 0.0066 0.1642 + 0.0080	.3685 .4159 .4644					111 75 1213	UNCH UNCH UNCH
255 260						0.1903 + 0.0095 0.2188 + 0.0116	.5133					25 17	UNCH
270 275						0.2824 + 0.0158 0.3176 + 0.0180	.6564 .7003					20 104	UNCH
280 290						0.3556 + 0.0207 0.4370 + 0.0244	.7399 .8079					77 1	UNCH
300 TOTAL						0.5240 + 0.0265	.8613					30 1902	UNCH
MAY21 200						0.0242 - 0.0014	.0908					26	UNCH
210 215						0.0385 - 0.0007 0.0479 - 0.0004	.1350					4 25	UNCH
220 225						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.1916 .2241					12 150	UNCH UNCH
230 240						0.0868 + 0.0014 0.1220 + 0.0032	.2590					11 112 77	UNCH
245 250 255			 	 		0.1424 + 0.0043 0.1649 + 0.0056 0.1892 + 0.0069	.3744 .4153 .4568					77 974 25	UNCH UNCH UNCH
260 270						0.2153 + 0.0083 0.2731 + 0.0113	.4986					17 20	UNCH
275 280						0.3049 + 0.0129 0.3387 + 0.0148	.6221 .6613					105 77	UNCH UNCH
290 300						$ \begin{array}{rrrr} 0.4123 & + & 0.0182 \\ 0.4927 & + & 0.0212 \end{array} $	.7327 .7931					1 30	UNCH UNCH
TOTAL JUN21												1666	
200 210						0.0262 - 0.0011 0.0399 - 0.0006	.0880 .1263					27 4	UNCH UNCH
215 220						0.0487 - 0.0006 0.0590 - 0.0004	.1492 .1746					25 12	UNCH UNCH
225 230						0.0709 + 0.0001 0.0845 + 0.0008	.2024					150 11	UNCH
240 245						0.1167 + 0.0024 0.1354 + 0.0034 0.1559 + 0.0044	.3324					111 75 973	UNCH UNCH UNCH
250 255 260						0.1782 + 0.0054 0.2022 + 0.0064	.3683 .4050 .4423					25 17	UNCH
270 275						0.2550 + 0.0084 0.2838 + 0.0095	.5175					20 104	UNCH
280 290						0.3147 + 0.0109 0.3818 + 0.0135	.5918 .6621					76 _1	UNCH UNCH
300 TOTAL						0.4556 + 0.0165	.7260					30 1661	UNCH
JUL21 200						0.0285 + 0.0003	.0854					18	UNCH
210 215						0.0415 + 0.0008 0.0497 + 0.0010	.1186					4 25	UNCH
220 225						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.1600 .1838					7 187	UNCH UNCH
230 240						0.0827 + 0.0022 0.1123 + 0.0031	.2095					11 102	UNCH
245 250 255						0.1294 + 0.0037 0.1481 + 0.0044 0.1685 + 0.0053	.2963 .3277 .3600					77 1218 25	UNCH UNCH UNCH
260 270						0.1905 + 0.0063 0.2392 + 0.0085	.3931					17 20	UNCH
275 280						0.2656 + 0.0093 0.2934 + 0.0099	.4945 .5286					105 77	UNCH UNCH
290 300						$ \begin{array}{rrrr} 0.3541 & + 0.0115 \\ 0.4215 & + 0.0138 \end{array} $	.5957 .6594					1 30	UNCH UNCH
TOTAL AUG21												1924	
200 210						0.0318 - 0.0015 0.0456 - 0.0020	.0886 .1209					19 4	UNCH UNCH
215 220						0.0542 - 0.0022 0.0641 - 0.0022	.1398 .1606					25 7	UNCH UNCH
225 230						0.0754 - 0.0019 0.0882 - 0.0014	.1832					187 11 102	UNCH
240 245 250				 		0.1181 - 0.0001 0.1353 + 0.0007 0.1541 + 0.0017	.2603 .2885 .3176					102 77 1208	UNCH UNCH UNCH
255 260						0.1743 + 0.0026 0.1959 + 0.0035	.3475					25 17	UNCH
270 275						0.2430 + 0.0048 0.2688 + 0.0055	.4404 .4719					20 105	UNCH UNCH
280 290						0.2961 + 0.0063 0.3550 + 0.0079	.5035 .5661					77 1	UNCH UNCH
300 TOTAL						0.4198 + 0.0095	.6266					30 1915	UNCH
SEP21 200						0.0422 - 0.0005	.1046					18	UNCH
210 215						0.0589 - 0.0006 0.0689 - 0.0005	.1386 .1579					4 2 <u>5</u>	UNCH UNCH
220 225						0.0801 - 0.0004 0.0925 - 0.0002	.1786 .2006					7 187	UNCH
230 240						0.1063 + 0.0002 0.1378 + 0.0010	.2240					10 101 75	UNCH
245 250 255						0.1555 + 0.0015 0.1746 + 0.0020 0.1950 + 0.0025	.3006 .3280 .3560					75 1207 25	UNCH UNCH UNCH
260 270						0.2169 + 0.0031 0.2648 + 0.0044	.3847					17 20	UNCH
275 280						0.2909 + 0.0052 0.3183 + 0.0062	.4727 .5023					104 75	UNCH
290 300						0.3775 + 0.0083 0.4427 + 0.0104	.5608 .6171					1 30	UNCH UNCH
TOTAL OCT21												1906	
200 210						0.0490 + 0.0007 0.0669 + 0.0010	.1107 .1437					17 4	UNCH UNCH
215 220						$ \begin{array}{rrrr} 0.0775 & + & 0.0013 \\ 0.0892 & + & 0.0015 \end{array} $	.1622 .1818					25 7	UNCH
225 230						0.1022 + 0.0019 0.1164 + 0.0021	.2028					187 10	UNCH
				COMPILED FOR THE CORRORS OR OMISSIONS		SER AND IS FURNISHED					CY OR CO	NTENT. IT	īs

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.









PG63 BULLETIN # 14@

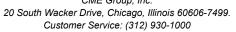
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

Part		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME		OPEN EREST
\$ 20			HENRY HUB FIN	ANCIAL LAST DAY	0				VOLUME				
Color   Colo	240						0.1487 + 0.0030						
100   100	250						0.1862 + 0.0042	.3215				1208	UNCH
	260						0.2287 + 0.0055	.3737				17	UNCH
100	275						0.3019 + 0.0077	.4546				105	UNCH
TOTAL    100	290						0.3865 + 0.0094	.5358				1	UNCH
March							0.4496 + 0.0105	.5885					UNCH
11	NOV21						0.0400 0.0000	1020				4.5	
1	215						0.0768 + 0.0032	.1512				25	UNCH
1.	230						0.1154 + 0.0047	.2088				10	UNCH
1.00							0.1648 + 0.0064	.2740				75	
							0.2039 + 0.0076						
1.00	260						0.2975 + 0.0106						
190   190	280						0.3240 + 0.0113						
1905	300						0.4421 + 0.0144						UNCH
1.00													
1.00								.0796 .1211					
1.00	225							.1540					
1.00	240						0.1264 + 0.0064	.2100				66	UNCH
2.500	250						0.1610 + 0.0073	.2506				393	UNCH
280	260						0.2009 + 0.0085	.2929				49	UNCH
100   100	280						0.2956 + 0.0105	.3794				75	UNCH
No.   No.	300											30	
100												1033	
230	200												
10	230						0.1015 + 0.0046	.1609				1	UNCH
100	250						0.1649 + 0.0066	.2305				297	UNCH
200	260						0.2043 + 0.0076	.2679				27	UNCH
Page 22												1	
1,126												350	
10   10   10   10   10   10   10   10	225												
255							0.1606 + 0.0061	.2083				10	UNCH
275							0.2400 + 0.0079	.2766				2	UNCH
290	260												
MARCE	290						0.4233 + 0.0107	.3974					UNCH
1	MAR22												
100   100	225 230						0.2050 + 0.0050	.2402					
1	235						0.2958 + 0.0062						
275     0.4367 + 0.0073   .3912     2 UNCH TOTAL	255						0.3215 + 0.0065 0.3485 + 0.0068	.3252 .3420					
TOTAL   PAPEZ   PAPE	275						0.4367 + 0.0076	.3912				2	
170	TOTAL											358	
10							0.0527 + 0.0006	.1057				36	UNCH
230	210						0.1577 + 0.0013	.2537				82	UNCH
MAY22	230						0.2388 + 0.0017	.3446				1	UNCH
170													
10							0.0466 - 0.0006	.1034				36	UNCH
230	210						0.1489 - 0.0004	.2627				82	UNCH
TOTAL  JUN22  170	230						0.2306 + 0.0004	.3625				1	UNCH
170							3.3333   0.0014						Jitell
10							0.0340 - 0.0013	.0851				36	UNCH
250	210						0.1224 - 0.0020	.2423				82	UNCH
SUL   22   170	250											301	
170												427	
250 250 294 UNCH TOTAL  AUG22  170 36 UNCH 210 82 UNCH 250 82 UNCH 250 82 UNCH 210 82 UNCH 250 46 UNCH 250 82 UNCH 250 46 UNCH 250 284 UNCH 250 46 UNCH 250 284 UNCH 250	170												
AUG22 170	250											294	
170 36 UNCH 250 36 UNCH 350 36 UNCH 360 UNCH 3												412	
250 254 UNCH TOTAL  SEP22 170 0.0337 - 0.0015 .0817 36 UNCH 210 82 UNCH 250 0.2845 - 0.0026 .2301 82 UNCH 250 0.2845 - 0.0026 .2301 82 UNCH TOTAL  OCT22 210 0.1196 - 0.0023 .2236 46 UNCH 250 284 UNCH TOTAL  TOTAL  NOV22 210 0.1110 - 0.0015 .2037 46 UNCH 250 46 UNCH 250 46 UNCH 250 284 UNCH	170												
SEP22  170	250											284	
170 36 UNCH 210 36 UNCH 2210 36 UNCH 250 36 UNCH 250 36 UNCH 250 36 UNCH 250 37 UNCH 250 382 UNCH 250 UNCH 25												402	
250 0.2845 - 0.0026 .4387 281 UNCH TOTAL  OCT22 210 0.1196 - 0.0023 .2236 46 UNCH 250 0.2822 - 0.0021 .4229 284 UNCH TOTAL  NOV22 210 0.1110 - 0.0015 .2037 46 UNCH 250 46 UNCH 250 0.1110 - 0.0015 .2037 46 UNCH 250 0.2889 - 0.0029 .3905 281 UNCH	170						0.0337 - 0.0015						
OCT22  210 46 UNCH 250 0.1196 - 0.0023 .2236 46 UNCH 250 284 UNCH TOTAL  NOV22 210 0.1110 - 0.0015 .2037 46 UNCH 250 46 UNCH 250 0.1110 - 0.0015 .2037 46 UNCH 250 47 UNCH 250 237 UNCH	250											281	
210 46 UNCH 250 46 UNCH 250 46 UNCH 250 46 UNCH 250 284 UNCH 330 UNCH 250 0.1110 - 0.0015 .2037 46 UNCH 250 46 UNCH 250 46 UNCH 250 277												244	
TOTAL  NOV22  210 46 UNCH 250 0.2689 - 0.0029 .3905 281 230	210												
210 46 UNCH 250 0.1110 - 0.0015 .2037 46 UNCH 250 281 UNCH				<b></b>			0.2022 - 0.0021	.7223					UNCH
250 281 UNCH							0 1110 - 0 0015	2037				A.C	LINICH
TOTAL 327	250											281	
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													

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

 ${\it CME\ Group,\ Inc.}$ 





Side 38

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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 <sup>0</sup> VOLUME	PNT VOLUME	INT	OPEN EREST
E7 PUT DEC22 210		HENRY HUB F	INANCIAL LAST DAY (	0		0.1042	- 0.0023	.1701					46	UNCH
250 TOTAL						0.2393	- 0.0047	.3233					284 330	UNCH
JAN23 200 TOTAL						0.0803	- 0.0021	.1263					55 55	UNCH
FEB23 200						0.1042	- 0.0024	.1465					55 55	UNCH
TOTAL MAR23 200						0.1402	- 0.0024	.1836					55	UNCH
TOTAL													55	
WTO OPT	г	MIDLAND-WTI	TRADE MONTH APO											
50 TOTAL						0.62	- 0.02	.9562					100 100	UNCH
MAR21 50 TOTAL						0.45	+ 0.02	.8882					100 100	UNCH
APR21 50 TOTAL						0.44	UNCH	.8293					100 100	UNCH
MAY21 50						0.47	UNCH	.7756					100 100	UNCH
TOTAL JUN21 50						0.47	UNCH	.7751					100	UNCH
TOTAL JUL21						0.46	+ 0.01	.7157					100 100	UNCH
50 TOTAL AUG21						0.40	+ 0.01	.7137					100	UNCH
50 TOTAL						0.46	+ 0.02	.6928					100 100	UNCH
SEP21 50 TOTAL						0.44	+ 0.01	.6760					100 100	UNCH
OCT21 50 TOTAL						0.46	+ 0.03	.6632					100 100	UNCH
NOV21 50						0.48	+ 0.03	.6522					100 100	UNCH
TOTAL DEC21 50						0.50	+ 0.03	.6424					100	UNCH
TOTAL													100	
4J CALL JAN21	-	MT BELVIEU	ETHANE 5-DCML (OPI	S)										
2500 TOTAL						0.00001	UNCH	.0032					25 25	UNCH
FEB21 2500 TOTAL						0.00560	+0.00005	.2890					25 25	UNCH
MAR21 2500 TOTAL						0.01124	+0.00002	.3561					25 25	UNCH
APR21 2500						0.01636	-0.00042	.3994					25 25	UNCH
TOTAL MAY21 2500						0.02005	-0.00041	.4248					25 25	UNCH
TOTAL JUN21 2500						0 02352	-).00041	.4452						UNCH
TOTAL JUL21													25 25	
2500 TOTAL AUG21						0.02674	-).00099	.4621					25 25	UNCH
2500 TOTAL						0.02960	-).00100	.4766					25 25	UNCH
SEP21 2500 TOTAL						0.03246	-).00102	.4902					25 25	UNCH
OCT21 2500						0.03516	-0.00104	.5029					25 25	UNCH
TOTAL NOV21 2500						0.03778	-0.00106	.5149					25 25	UNCH
TOTAL DEC21						0 04026	-).00107	.5258						UNCH
2500 TOTAL 4J PUT			 ETHANE 5-DCML (OPI:			0.04030	J.00107	. 3230					25 25	UNCH
JAN21 1500 TOTAL						0.00001	UNCH	.0006					25 25	UNCH
FEB21 1500						0.00001	-0.00001	.0009					25 25	UNCH
TOTAL MAR21 1500						0.00074	-0.00006	.0316					25 25 25	UNCH
TOTAL APR21														
1500			THIS REPORT IS CO				-3.00001	.0759					25	UNCH

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000



PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI 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.

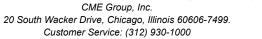
GLO OP	BEX PEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE		.PRICE .CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	INTE	OPEN EREST
UT		MT BELVIEU ET	HANE 5-DCML (OP	IS)						VOLUME		25	
1						0.00458	UNCH	.1034				 25	UNC
)						0.00438	UNCH	.1034				 25	UNC
1						0.00672	+0.00001	.1262				 25 25	UNC
L 1													
						0.00898	+0.00021	.1446				 25 25	UNC
1													
L						0.01091	+3.00023	.1565				 25 25	UNC
1						0.01297	+3.00025	.1669				 25 25	UNC
L 1												25	
						0.01476	+).00027	.1734				 25 25	UNC
L l													
 L						0.01643	+).00028	.1786				 25 25	UNC
1						0.01817	+).00029	.1829				 25	UNC
L						0.01017	13.00023	.1023				25	0.110
ALL 1			M BUTANE 5-DCML	(OPIS)								_	
						0.13271	- 0.00098 - 0.00098	.9995				 10 10	UNC
							-0.00098 -0.00098	.9994 .9742				 10 50 25 95	UNC
L UT		MT BELVIEU NR	M BUTANE 5-DCML	(OPIS)								33	
						0.00001	UNCH					 10	UNC
						0.00001 0.00001	UNCH UNCH	.0000				 10 50	UNC
L						0.00001	UNCH	.0002				 25 95	UNC
ALL 1		MT BELVIEU PR	OPANE 5-DCML (O	PIS)									
							+0.00520 +0.00520	1.0000 1.0000				 10 1	UNC
						0.36746	+0.00520 +0.00520	1.0000 .9998				 1 16	UNC
						0.31747 0.29747	+0.00521 +0.00520	.9986 .9971				 5 25	UNC
-												58	
							+).01250 +).01250	1.0000 1.0000				 10 1	UNC
						0.31186 0.26188	+).01250 +).01249	.9997 .9994				 11 1	UNC
						0.07122	+0.01246	.9993				 17 25	UNC
 L						0.02217	+3.00432	.3648				 10 75	UNC
1							+).01001	.9999				 9	UNC
						0.27213	+0.00999 +0.00991	.9995 .9945				 1 8	UNC
						0.20400	+0.00965	.9782				 1 10	UNC
						0.03172	+0.00542	.6056 .4261				 25 10	UNC
						0.01055	+3.00223 +3.00140	.2651 .1732				 35 155 254	UNC
L 1													
						0.21340	+0.00623	.9989				 3 5 1	UNC
						0.15190	+0.00543 +0.00524 +0.00169	.8974 .8666 .4141				 1 5 35	UNC UNC UNC
_						0.03493	+3.00103	.4141				49	UNC
1							+).00371	.9929				 3	UNC
						0.13713	+0.00330	.9068				 1 1	UNC
							+0.00299 +0.00038	.7880 .3040				 1 25 31	UNC
L L													
						0.12672 0.02327	+0.00150 -0.00039	.7790 .2912				 1 25	UNC
_												26	
						0.12170	-0.00030 -0.00074	.7477 .2875				 1 25	UNC
L						0.02133	3.00071	.2073				26	0110
							- 0.00069	.7404				 1	UNC
.L						0.02768	-0.00097	.3030				 25 26	UNC
1						0.12861	- ).00037	.7309				 1	UNC
							-0.00071	.3130				 25 26	UNC
L 1						0 12222	2 00010	7355					
						0.13288	-3.00049 -3.00107	.7255 .3517				 1 25 26	UNC
١L												20	
1							-0.00052						

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.

Side 39

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





Side 40

**FINAL** 

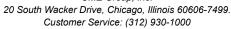
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE		.PRICE .CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		INTE	OPEN REST
CALI 21	L	MT BELVIEU PF	ROPANE 5-DCML (OP	IS)						VOLUME				
O AL						0.03915	-0.00092	.3506					25 26	UNC
21 0 0							-).00052 -).00084	.7178 .3555					1 25	UNC
AL PUT		MT BELVIEU PF	ROPANE 5-DCML (OP	IS)									26	
21 0 0 AL		====	====			0.00001 0.00001	UNCH UNCH	.0000					45 7 52	UNC
21 00 00						0.00001 0.00001	UNCH UNCH	.0000					45 32 7	UNC
0 AL 21						0.06029	-).00818	.6351					84	UNC
0 0 AL			====			0.00004	-).00002 -).00010	.0008					45 32 77	UNC
21 0 AL						0.00344	-).00040	.0461					27 27	UNC
21 0 AL						0.00810	-0.00045	.0931					27 27	UNC
21 0 AL						0.01348	-).00031	.1324					27 27	UNC
21 0 AL						0.01860	+).00007	.1619					27 27	UNC
21 0 AL						0.02059	+).00016	.1702					27 27	UNC
21 0 AL						0.02582	+).00021	.1857					27 27	UNC
21 0 AL						0.02954	+).00028	.1947					27 27	UNC
21 0 AL						0.03303	+).00027	.2022					27 27	UNC
21 0 0 0						0.08774	+).00029 +).00135 +).00042	.2085 .4611 .6444					27 10 10	UNC UNC UNC
CAL 1		NATURAL CAS 1	1 M CCO ETN											
CALI 21 0 0 0 0 0	  	NATURAL GAS 1	1 M CSO FIN	  	  	0.007 0.003 0.002 0.001	- 0.006 - 0.003 - 0.002 UNCH UNCH	.3465 .0941 .0441 .0140		  	  		350 500 1200 1000 1500	UNC UNC UNC UNC
21 0 0 0 0 0 0 0 0 7 AL						0.003 0.002 0.001 0.001 0.001	- 0.003 - 0.002 UNCH UNCH UNCH	.0941 .0441 .0140 .0032					500 1200 1000 1500 500 5050	UNC UNC UNC UNC
21 0 0 0 0 0 0 0 0 0 0 7 AL 0 0		  	  	  	  	0.003 0.002 0.001 0.001 0.001	- 0.003 - 0.002 UNCH UNCH UNCH	.0941 .0441 .0140 .0032 					500 1200 1000 1500 500 5050 1100 500 +	UNC UNC UNC UNC UNC
21 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						0.003 0.002 0.001 0.001 0.001 0.005 0.007 0.005 0.001 0.001	- 0.003 - 0.002 - UNCH UNCH UNCH - 0.005 - 0.004 - 0.003 - 0.003 UNCH	.0941 .0441 .0140 .0032  .2613 .1432 .0916 .0176 .0000			====	350	500 1200 1000 1500 500 5050 1100 500 + 750 1375 13150	UNC UNC UNC UNC UNC 25 UNC UNC
21 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						0.003 0.002 0.001 0.001 0.001 0.012 0.007 0.005 0.001	- 0.003 - 0.002 UNCH UNCH UNCH - 0.005 - 0.004 - 0.003 - 0.003	.0941 .0441 .0140 .0032  .2613 .1432 .0916 .0176		====		350	500 1200 1000 1500 500 5050 1100 500 + 750 1375	UNC UNC UNC UNC UNC 25 UNC UNC UNC UNC
21 00 00 00 00 00 00 00 00 00 00 00 00 00						0.003 0.002 0.001 0.001 0.001 0.002 0.005 0.001 0.001	- 0.003 - 0.005 - 0.005 - 0.004 - 0.003 - 0.003 UNCH	.0941 .0441 .0140 .0032 		====		350	500 1200 1000 1500 500 5050 1100 500 + 750 13150 500 9450	UNC UNC UNC UNC 25 UNC UNC UNC UNC UNC UNC
21 00 00 00 00 00 00 00 00 00 00 00 00 00						0.003 0.002 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001	- 0.003 - 0.002 UNCH UNCH UNCH - 0.005 - 0.004 - 0.003 - 0.003 UNCH UNCH	.0941 .0441 .0140 .0032  .2613 .1432 .0916 .0176 .0000 				350  350  350	500 1200 1000 1500 500 5050 1100 500 + 750 1375 13150 9450 26825 +	UNC UNC UNC UNC UNC UNC UNC UNC UNC UNC
21 00 00 00 00 00 00 00 00 00 00 00 00 00						0.003 0.002 0.001 0.001 0.001 0.001 0.007 0.005 0.001 0.001 0.001	- 0.003 - 0.002 UNCH UNCH UNCH - 0.005 - 0.004 - 0.003 - 0.003 - 0.003 UNCH UNCH	.0941 .0441 .0140 .0032  .2613 .1432 .0916 .0176 .0000  .0770 .0393				350	500 1200 1000 1500 500 5050 1100 500 + 750 1375 13150 500 9450 26825 + 1500 2500 4000	UNC UNC UNC UNC UNC UNC UNC UNC UNC UNC
21 00 00 00 00 00 00 00 00 00 00 00 00 00						0.003 0.002 0.001 0.001 0.001 0.001 0.007 0.005 0.001 0.001 0.001	- 0.003 - 0.002 UNCH UNCH UNCH - 0.005 - 0.004 - 0.003 - 0.003 - 0.003 UNCH UNCH	.0941 .0441 .0140 .0032  .2613 .1432 .0916 .0176 .0000  .0770 .0393				350  350  50	500 1200 1000 1500 500 5050 1100 500 + 750 1375 13150 500 9450 26825 + 1500 2500 4000	UNC UNC UNC UNC
21 00 00 00 00 00 00 00 00 00 00 00 00 00						0.003 0.002 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.002 0.208	- 0.003 - 0.005 - 0.004 - 0.003 - 0.003 - 0.003 - 0.003 - 0.001 - 0.001 - 0.002 - 0.002	.0941 .0441 .0140 .0032 				350  350  350  50  50	500 1200 1000 1500 500 5050 1100 500 + 750 1375 13150 26825 + 1500 2500 4000 3000 3000 3000 2450	UNC
21 00 00 00 00 00 00 00 00 00 00 00 00 00		NATURAL GAS 1	I M CSO FIN			0.003 0.002 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.002 0.208	- 0.003 - 0.005 - 0.004 - 0.003 - 0.003 - 0.003 - 0.003 - 0.003 - 0.001 - 0.002 - 0.002 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.004 - 0.004 - 0.004 - 0.004 - 0.004 - 0.004 - 0.004 - 0.004	.0941 .0441 .0140 .0032 				350  350  350	500 1200 1200 1000 1500 500 5050 1100 500 + 750 1375 13150 500 9450 26825 + 1500 2500 4000 3000 3000 3000 2450 1350 + 750 26825 + 1500 2500 4000	UNIC UNIC UNIC UNIC UNIC UNIC UNIC UNIC
21 00 00 00 00 00 00 00 00 00 00 00 00 00						0.003 0.002 0.001 0.001 0.001 0.001 0.007 0.005 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001	- 0.003 - 0.005 - 0.004 - 0.005 - 0.004 - 0.003 - 0.003 - 0.003 - 0.001 - 0.002 - 0.002 - 0.002 - 0.002 - 0.004 - 0.004 - 0.004 - 0.004 - 0.004 - 0.004	.0941 .0441 .0140 .0032 				350  350  350  50  50  50	500 1200 1200 1000 1500 5050 1100 500 + 7500 9450 26825 + 1500 2500 4000 3000 3000 3000 3000 2450 2450	UNCC UNCC UNCC UNCC UNCC UNCC UNCC UNCC
21 00 00 00 00 00 00 00 00 00 00 00 00 00		NATURAL GAS 1	1 M CSO FIN	       0.020b/		0.003 0.002 0.001 0.001 0.001 0.001 0.007 0.005 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001	- 0.003 - 0.005 - 0.004 - 0.003 - 0.003 - 0.003 - 0.003 - 0.001 - 0.002 - 0.002 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002	.0941 .0441 .0140 .0032 .2613 .1432 .0916 .0000 .0770 .0393 .2851 .0567 .6534 .9058				350  350  350  50  50 1350 300 	500 1200 1200 1000 1500 500 5050 1100 500 + 750 9450 26825 + 1500 2500 4000 3000 3000 3000 3000 2450 1350 + 3250 - 450 2450	UNC
21 00 00 00 00 00 00 00 00 00 00 00 00 00		NATURAL GAS 1				0.003 0.002 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.002 0.208 0.001 0.001 0.003 0.063	- 0.003 - 0.005 - 0.004 - 0.003 - 0.003 - 0.003 - 0.003 - 0.003 - 0.001 - 0.002 - 0.002 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002	.0941 .0441 .0140 .0032 				350  350  350  50  50 1350 300  1650	500 1200 1200 1000 1500 500 5050 1100 500 4750 9450 26825 + 1500 2500 4000 3000 3000 3000 3000 2450 2450 2450 1350 + 3250 - 450 2450 2450 2450 2450 2450 2450 2450	UNCC UNCC UNCC UNCC UNCC UNCC UNCC UNCC
21 00 00 00 00 00 00 00 00 00 00 00 00 00		NATURAL GAS 1		       0.020b/		0.003 0.002 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.003 0.003 0.003 0.003 0.003 0.003 0.003	- 0.003 - 0.005 - 0.004 - 0.003 - 0.003 - 0.003 - 0.003 - 0.003 - 0.001 - 0.002 - 0.002 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002 - 0.001 - 0.002	.0941 .0441 .0140 .0032 				350  350  350  50  50 1350 300  1650	500 1200 1200 1000 1500 5050 1100 5050 1100 500 9450 26825 + 1500 2500 4000 3000 3000 3000 2450 2450 1350 + 3250 - 4500 1150 500 1250 +	UNC
21 00 00 00 00 00 00 00 00 00 00 00 00 00		NATURAL GAS 1				0.003 0.002 0.001	- 0.003 - 0.005 - 0.004 - 0.005 - 0.004 - 0.003 - 0.003 - 0.003 - 0.002 - 0.002 - 0.002 - 0.002 + 0.001 + 0.004 + 0.004 - 0.004 - 0.004	.0941 .0441 .0140 .0032 				350  350  350  50  50 1350 300  1650	500 1200 1200 1000 1500 500 5050 1100 500 1375 13150 500 9450 26825 + 1500 2500 4000 3000 3000 3000 3000 2450 1350 + 4000 2500 2450 1350 + 4000 1250 + 4000 4000	UNC

CME Group, Inc.





**FINAL** 

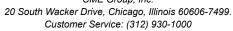
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

GLOBI OPE	EX N	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE		.PRICE .CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME \	PNT /OLUME		OPEN EREST
PUT 21		NATURAL GAS 1	M CSO FIN											
50 AL	-					0.075	UNCH	.4691					500 500	UNC
CALL 21		NATURAL GAS 3	M CSO FIN											
00 AL	-					0.034	- 0.002	.2978					1550 1550	UNC
PUT		NATURAL GAS 3	M CSO FIN											
21 00 50						0.014 0.032	UNCH UNCH	.2557 .4603					1000 2500	UNC
AL						0.032	o.ve						3500	0.110
21 50						0.019	UNCH	.1067					1900	UNC
00 AL						0.044 0.057	- 0.001	.2461 .3384					2400 350 4650	UNC
CALL		NATURAL GAS 5	M CSO FIN											
)						0.005	- 0.001	.0821					2000	UNC
AL													2000	
CALL 21		NATURAL GAS 6				0.020	0.005	2000				350	500	
50 00	-					0.016	- 0.005 - 0.003 - 0.001	.2908 .1878 .0585				350 	500 4150 1650	UNC UNC
AL PUT		NATURAL GAS 6	M CSO FIN			0.001	0.001	10303				350	6300	0.10
21 00							+ 0.001	.1487					500	UNC
00 50	-					0.035 0.054	+ 0.004	.3315				350	3450 1000 +	UNC 35
00 50	-					0.079 0.110	+ 0.007	.5832					1700 1750 3100	UNC
00 50	-					0.148 0.190 0.236	+ 0.009 + 0.010 + 0.011	.8121 .8926 .9414					500 1750	UNC UNC
) )	-					0.284 0.333	+ 0.011 + 0.012 + 0.012	.9689					2600 500	UNC
AL						0.333	7 0.012	.5050				350	16850 +	35
CALL 22		NATURAL GAS O	PTION ON CALENDA	AR STRP										
)							NEW + 0.0077	.4954				200	200 + 400	UNC
)	-					0.0999	+ 0.0076 + 0.0070	.4605 .3087					5120 720	UNC
)						0.0362 0.0158	+ 0.0042 + 0.0024	.1309 .0607					124 400	UNC
AL 23												200	6964 +	20
)							+ 0.0064 + 0.0051	.5061 .4064					420 1900	UNC
j						0.0830	+ 0.0033 + 0.0012	.2668					450 450	UNG
AL													3220	
24 ) AL	-					0.1399	+ 0.0058	.3966					100 100	UNC
25 )						0.0134	+ 0.0008	.0532					124 124	UNC
AL PUT		NATURAL GAS O	PTION ON CALENDA	AR STRP									124	
?2 )						0.0201	+ 0.0030	.0750					600	UNC
)						0.1039	+ 0.0060 + 0.0078	.1867 .2836					1200 200	UNC
)	-					0.1933	+ 0.0087 + 0.0092	.3566 .4316					800 500	UNC
) AL	-					U.2824	+ 0.0095	.5394					220 3520	UNC
23 )	-					0.0901	- 0.0034	.2470					800 800	UNC
		NATURAL COS -	DTTON ON SURVEY	CTDD										
CALL 21 )		NATURAL GAS 0	PTION ON SUMMER	STRP		0 0755	- 0.0104	.3866					400	UNC
AL						0.0733	- 0.0104	.3000					400	UNC
CALL 21		NYMEX CRUDE O	IL (EURO) OPTS	(PHY)										
) 00	-					42.27 0.01	- 0.86 UNCH	.9991 .0022				100 100 200	2145 + 2145 + 4290 +	10 10 20
21						42 10	0.86	0001						
00						42.19 0.01	- 0.86 UNCH	.9991 .0022					50 50	UNC
AL 21													100	
)						41.84 2.41	- 0.78 - 0.31	.9983 .4017					780 500	UNG
	-					0.01	UNCH	.0024					780 2060	UNG
00 AL														
00 AL ?1 )						41.56	- 0.74	.9983					50	UNC

CME Group, Inc.







Side 42

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI 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.

THE N	OMINAL	PRICE IS THE	PREVIOUS DAY'S	S SETTLEMENT PRIC	CE.											,
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE		ETT.P			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX <sup>®</sup> VOLUME		INTE	OPEN REST
LC CAL SEP21	L	NYMEX CRUDE O	OIL (EURO) OPTS (	(PHY)												
1000 11000 TOTAL							.95 - .05		.73 NCH	.9970 .0098					85 85 170	UNCH UNCH
DEC21 4250							.61 -		.45	.7440					109	UNCH
5000 5500						3	.74 - .42 -	Ó.	.33	.5579					164 525	UNCH
6000 6500						1	.93 - .09 - .16 -	0.	.14 .08 .02	.2777 .1787 .0308					45 86 40	UNCH UNCH UNCH
9000 TOTAL DEC22						O	.10 -	0.	.02	.0308					969	UNCH
7000							.14 - .29		.01 NCH	.1586 .0435					31 410	UNCH UNCH
10000 10500							24		NCH	.0363					490 931	UNCH
TOTAL DEC23																
5400 6500						2	.87 - .25 - .52 +	0.	.11	.4339					615 3299 70	UNCH UNCH UNCH
10000 TOTAL						U	. 32 +	0.	.01	.0671					3984	UNCH
LC PUT MAR21		NYMEX CRUDE O	OIL (EURO) OPTS (	(PHY)												
1000 11000							.01 .73 +		NCH .86	.0008 .9977				100 100	2145 + 2145 +	100 100
TOTAL APR21														200	4290 +	200
1000							.01 .81 +		NCH .87	.0008					50 50	UNCH UNCH
11000 TOTAL						37	.01 +	0.	.07	.5511					100	ONCH
JUN21 1000							.02		NCH	.0016					780	UNCH
11000 TOTAL						58	.18 +	0.	.79	.9975					780 1560	UNCH
JUL21 1000						0	.02 +	٥	.01	.0016					50	UNCH
11000						58			.76	.9954					50 100	UNCH
TOTAL SEP21																
1000 11000							.04 .10 +		NCH .73	.0030 .9901					85 85	UNCH UNCH
TOTAL DEC21															170	
3700 4500							.84 + .82 +		.14 .26	.1581 .3112					25 55	UNCH UNCH
TOTAL						,		0.		.,,,,,					80	oc
LO CAL MAR21	L	NYMEX CRUDE 0	OIL OPTIONS (PHY)	)												
1050 1100			/41.01A /40.51A	/41.01A /40.51A		41 41	.77 - .27 -			1.0000 1.0000					39 33	UNCH UNCH
1150 1200			/40.01A /39.51A	/40.01A /39.51A		40 40	.77 -	Ó.	.86	1.0000					11 10	UNCH
2000 2200			/31.47A /29.47A	/31.47A /29.47A		30	.28 - .28 -	Ó.	.86	1.0000 1.0000					1 4	UNCH UNCH
2300 2500			/28.48A /26.48A	/28.48A /26.48A		27	.28 - .28 -	0.	.86 .86	1.0000					1 2	UNCH
2750 2800			/23.99A /23.49A /22.00A	/23.99A /23.49A		24 24	.29 -	0.	.86 .86	.9965					1 1 1	UNCH
2950 3000 3050			/21.50A /21.50A /21.00A	/22.00A /21.50A /21.00A		22	.80 - .30 - .80 -	0.	.85 .85 .86	.9942 .9940 .9938					180	UNCH UNCH UNCH
3100 3150			/20.50A /20.01A	/20.50A /20.01A		21	.31 - .81 -	0.	.85 .85	.9919 .9916					101 100	UNCH
3200 3250			/19.51A /19.01A	/19.51A /19.01A		20 19	.31 -	0.	.86 .85	.9914					151 407	UNCH
3300 3400			/18.52A /17.53A	/18.52A /17.53A		19 18	.32 - .33 -	0.	.85 .84	.9891 .9866					13 561	UNCH UNCH
3450 3500			/17.03A /16.53A	/17.03A /16.53A		17 17	.33 –	0.	.85 .85	.9862 .9840					10 283	UNCH
3550 3600	15.98	15.98	/16.04A 15.98/15.55A /15.05A	/16.04A 15.98/15.55A		16 16	.34 -	0.	.85 .85	.9835 .9811 .9805			59 		73 2693 - 21	UNCH 59
3650 3700 3750			/13.03A /14.56A /14.07A	/15.05A /14.56A /14.07A			.36 - .86 -	0.	.85 .84 .85	.9780					1690 53	UNCH UNCH UNCH
3800 3850			/13.58A /13.09A	/13.58A /13.09A		14 13	.37 –	0.	.84 .84	.9746 .9718					744 1173	UNCH
3900 3950			/12.60A /12.11A	/12.60A /12.11A		13 12	. 39 –	0.	.84	.9690					945 882	UNCH
4000 4050			/11.62A /11.14A	/11.62A /11.14A		12 11	.92 -	0.	.83	.9628 .9595					10701 - 567	1 UNCH
4100 4150			/10.65A /10.17A	/10.65A /10.17A		11 10	.95 -	0.	.83 .82	.9561			  21		1409 3339 1970 -	UNCH UNCH
4200 4250 4300			/9.70A /9.22A /8.75A	/9.70A /9.22A /8.75A		9	.46 - .98 - .50 -	0.	.83 .82 .82	.9466 .9406 .9343			21 		1970 - 780 1213	21 UNCH UNCH
4350 4350 4400			/8.28A /7.82A	/8.28A /7.82A		9	.03 - .55 -	0.	.80 .80	.9258			109		496 3229 +	UNCH 24
4450 4500	7.48 7.00	7.48 7.00	7.48/7.36A 7.00/6.90A	7.48/7.36A 7.00/6.90A		8	.08 - .62 -	0.	.80 .78	.9095 .8981			38 1		895 + 8881	38 UNCH
4550 4600			/6.45A /6.01A	/6.45A /6.01A		7 6	.16 - .71 -	0.	.77 .76	.8861 .8719					1447 4905	UNCH UNCH
4650 4700			/5.57A /5.15A	/5.57A /5.15A		5	.26 - .82 -	0.	.74 .73	.8571 .8400			37 119		368 + 2502 -	37 67
4750 4800			/4.73A /4.33A	/4.73A /4.33A		4	.39 - .97 -	0.	.71 .68	.8206 .7990			130		780 4700 +	UNCH 56
4850 4900	3.67	3.67	/3.93A 3.67/3.55A	/3.93A 3.67/3.55A		4	.55 - .15 -	0.	.67 .65	.7763 .7501			13		2447 2194 +	UNCH
4950 5000 5050	3.59	3.59	/3.18A 3.70/2.83A /2.49A	/3.18A 3.70/2.83A /2.49A		3	.76 - .39 - .02 -	0.	.62 .59 .57	.7217 .6901 .6570			145 1		279 11234 - 475 +	UNCH 2 1
5100 5150	2.86	2.86	2.92/2.17A 2.52/1.88A	2.92/2.17A 2.52/1.88A		2	.67 - .33 -	0.	.54 .53	.6209			566 511		2756 - 971 +	159 319
5200 5250	2.40 2.02	2.40 2.02	2.40/1.61A 2.02/1.37A	2.40/1.61A 2.02/1.37A		2 1	.01 - .72 -	0.	.51 .48	.5405 .4965			911 1138		3898 + 2480 +	390 107
5300 5350	1.76 1.25	1.76 1.25	1.76/1.15A 1.40/0.96A	1.76/1.15A 1.40/0.96A		1	.46 - .23 -	0.	.44	.4509			533 827		5153 - 3112 +	21 519
5400 5450	1.15	1.15	1.19/0.80 1.00/0.66A	1.19/0.80 1.00/0.66A		0	.01 - .83 -	0.	.37	.3577			1110 580		3700 - 737 +	20 174
5500 5550 5600	0.88 0.62 0.53	0.88 0.62 0.53	0.88/0.53 0.67/0.44A 0.53/0.36	0.88/0.53 0.67/0.44A 0.53/0.36		0	.68 - .55 - .45 -	0.	.28 .25 .21	.2707 .2312 .1971			2714 344 448		10677 - 1378 + 2528 -	365 157 33
5650 5700	0.46 0.37	0.46 0.37	0.46/0.29 0.37/0.23	0.46/0.29 0.37/0.23		0	.36 - .29 -	0.	.18 .15	.1652			272 722		839 + 3732 +	74 70
5750 5800	0.21	0.21 0.20	0.27/0.20A 0.22/0.17	0.27/0.20A 0.22/0.17		0	24 - 19 -	0.	.12	.1168			130 267		1674 - 3722 -	38 78
	EODMATTO	N CONTAINED IN T	THIS DEDODT IS CO	OMPILED FOR THE COM	NVENTENCE OF THE	LICER AND	TC FU	DNITCL	UED W	TTUOLIT D	PESDONST	DTITTV E	OP ACCUR	CV OR CO	NITENIT IT	TC

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.





**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

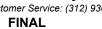
Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	IOMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRI	CE.								
	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		O INTER	PEN REST
LO CAI MAR21			OIL OPTIONS (PHY)										
5850 5900	0.19 0.13	0.19 0.13	0.20/0.14 0.15/0.12	0.20/0.14 0.15/0.12		0.16 - 0.09 0.13 - 0.08	.0816 .0677			71 360		538 + 717 +	17 113
5950 6000	0.14 0.12	0.14 0.12	0.14/0.10 0.12/0.08	0.14/0.10 0.12/0.08		$ \begin{array}{rrrr} 0.11 & - & 0.06 \\ 0.09 & - & 0.06 \end{array} $	.0577 .0479			120 1177		435 + 10194 -	85 280
6050 6100			/0.08A /*0.07A	/0.08A /*0.07A		0.08 - 0.04 0.07 - 0.04	.0422 .0368			11 28		325 + 1251 +	8 3
6150 6200	0.08 0.06	0.08 0.06	0.08/*0.06 0.06/*0.06	0.08/*0.06 0.06/*0.06		0.06 - 0.03 0.05 - 0.03	.0316 .0266			45 106		303 + 1003 +	32 32
6250 6300	0.05 0.05	0.05 0.05	0.05/*0.05 0.05/*0.04	0.05/*0.05 0.05/*0.04		0.05 - 0.02 0.04 - 0.03	.0257 .0209			7 19		180 - 547 -	5 10
6350 6400	0.05	0.05	/*0.04A 0.05/*0.03	/*0.04A 0.05/*0.03		0.04 - 0.02 0.03 - 0.02	.0203			1 9		798 815 +	UNCH 5
6450 6500	0.03	0.03 0.04	0.03/*0.03 0.04/*0.03	0.03/*0.03 0.04/*0.03		0.03 - 0.02 0.03 - 0.01	.0152			28 19		374 + 2568 +	8 4
6550	0.03	0.03	0.03/*0.03 /*0.03A	0.03/*0.03 /*0.03A		0.03 - 0.01 0.02 - 0.02	.0144			9		128 + 818	9 UNCH
6600 6650				0.03A		0.02 - 0.01	.0099					286	UNCH
6700 6750						$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0096					592 149	UNCH
6800 6850	0.02	0.02	0.02/*0.02	0.02/*0.02		0.02 - 0.01 0.02 UNCH	.0092			11 		142 - 452	UNCH
6900 6950						$ \begin{array}{rrrr} 0.01 & - & 0.01 \\ 0.01 & - & 0.01 \end{array} $	.0049			63		162 142 -	UNCH 48
7000 7050						$ \begin{array}{rrrr} 0.01 & - & 0.01 \\ 0.01 & - & 0.01 \end{array} $	.0033 .0027					2492 96	UNCH UNCH
7100 7150						$ \begin{array}{rrrr} 0.01 & - & 0.01 \\ 0.01 & - & 0.01 \end{array} $	.0021 .0017					126 123	UNCH UNCH
7200 7250						0.01 UNCH 0.01 UNCH	.0014 .0011					422 36	UNCH UNCH
7300 7350						0.01 UNCH 0.01 UNCH	.0009					41 56	UNCH
7400 7450						0.01 UNCH 0.01 UNCH	.0006					267 147	UNCH UNCH
7500 7550						0.01 UNCH 0.01 UNCH	.0003					2274 221	UNCH
7600 7650						0.01 UNCH 0.01 UNCH	.0002					153 210	UNCH
7700						0.01 UNCH 0.01 UNCH	.0001					222 200	UNCH
7750 7800						0.01 UNCH	.0000					20	UNCH
7900 7950						0.01 UNCH 0.01 UNCH	.0000					265 4	UNCH
8000 8100						0.01 UNCH 0.01 UNCH	.0000					969 14	UNCH UNCH
8200 8250						0.01 UNCH 0.01 UNCH	.0000					17 192	UNCH UNCH
8300 8350						0.01 UNCH 0.01 UNCH	.0000					266 14	UNCH UNCH
8400 8450						0.01 UNCH 0.01 UNCH						13 238	UNCH
8500 8550						0.01 UNCH 0.01 UNCH						78 237	UNCH UNCH
8600 8700						0.01 UNCH 0.01 UNCH						30 40	UNCH
8750 8800						0.01 UNCH 0.01 UNCH						15 125	UNCH
8850						0.01 UNCH 0.01 UNCH						48 53	UNCH
8900 9000						0.01 UNCH						137	UNCH
9200 9350						0.01 UNCH 0.01 UNCH						320 8	UNCH
9400 9500						0.01 UNCH 0.01 UNCH						73	UNCH UNCH
9550 9650						0.01 UNCH 0.01 UNCH						15 26	UNCH UNCH
9700 9750						0.01 UNCH 0.01 UNCH						15 75	UNCH UNCH
9800 9850						0.01 UNCH 0.01 UNCH						30 15	UNCH UNCH
9900 9950						0.01 UNCH 0.01 UNCH						30 16	UNCH
10000 10050						0.01 UNCH 0.01 UNCH						290 30	UNCH UNCH
10100 10200						0.01 UNCH 0.01 UNCH						15 15	UNCH
10750						0.01 UNCH 0.01 UNCH						2 2	UNCH
11000 11750						0.01 UNCH						2 25	UNCH
12000 14000						0.01 UNCH 0.01 UNCH						10	UNCH
15000 TOTAL						0.01 UNCH				13833		4 156157 +	UNCH 1067
APR21			/40.45A	/40.45A		41.19 - 0.86	1.0000					40	UNCH
1100 1150			/39.94A	/39.94A		40.69 - 0.86	1.0000					1	UNCH
1200 2350			/39.44A /27.95A	/39.44A /27.95A		40.19 - 0.86 28.74 - 0.85	1.0000					10 1	UNCH
2400 2500			/27.45A /26.46A	/27.45A /26.46A		28.25 - 0.84 27.25 - 0.85	.9924					1 140	UNCH
2850 3000			/23.00A /21.53A	/23.00A /21.53A		23.79 - 0.84 22.32 - 0.83	.9853					1 18	UNCH
3150 3200			/20.06A /19.57A	/20.06A /19.57A		20.84 - 0.83 20.35 - 0.83	.9754 .9736					1	UNCH UNCH
3500 3550			/16.66A /16.18A	/16.66A /16.18A		17.43 - 0.82 16.95 - 0.81	.9603 .9568					37 1	UNCH UNCH
3650 3700			/15.22A /14.75A	/15.22A /14.75A		15.98 - 0.81 15.50 - 0.81	.9508					1 28	UNCH
3750 3800			/14.27A /13.80A	/14.27A /13.80A		15.02 - 0.80 14.54 - 0.80	.9432					2 324	UNCH
3850 3900			/13.33A /12.86A	/13.33A /12.86A		14.07 - 0.79 13.59 - 0.79	.9339					37 112	UNCH
3950			/12.39A /11.92A	/12.80A /12.39A /11.92A		13.12 - 0.79 12.65 - 0.78	.9239					72 97	UNCH
4000 4050			/11.46A	/11.46A		12.19 - 0.77	.9111					107	UNCH
4100 4150			/11.00A /10.55A	/11.00A /10.55A		11.72 - 0.77 11.26 - 0.76	.8974					231 615	UNCH
4200 4250			/10.09A /9.65A	/10.09A /9.65A		10.80 - 0.76 10.35 - 0.74	.8896 .8805					602 514	UNCH
4300 4350			/9.20A /8.76A	/9.20A /8.76A		9.90 - 0.73 9.45 - 0.73	.8712 .8615					388 107	UNCH
4400 4450	8.70	8.70	8.70/8.33A /7.90A	8.70/8.33A /7.90A		9.00 - 0.72 8.57 - 0.70	.8514 .8391			 		299 32	UNCH UNCH
4500 4550			/7.48A /7.06A	/7.48A /7.06A		8.13 - 0.70 7.70 - 0.69	.8273 .8141					602 58	UNCH
4600 4650	6.51	6.51	/6.65A 6.51/6.24A	/6.65A 6.51/6.24A		7.28 - 0.67 6.86 - 0.66	.7997			9 10		658 + 415 +	4
4700 4750	6.17	6.17	/5.85A 6.26/5.46A	/5.85A 6.26/5.46A		6.45 - 0.64 6.05 - 0.63	.7676 .7506					1235 577 -	UNCH 1
4800	5.52	5.52	5.52/5.08A /4.71A	5.52/5.08A /4.71A		5.66 - 0.60 5.27 - 0.59	.7317 .7120			11 		2434 + 957	4 UNCH
4850 4900	4.77	4.77	4.77/4.35A	4.77/4.35A		4.89 - 0.58	.6909			4		205 +	4
4950 5000	4.25	4.25	/4.00A 4.25/3.66A	/4.00A 4.25/3.66A		4.17 - 0.54	.6686 .6445			13		327 2964 -	UNCH 1
5050 5100	3.42 3.27	3.42 3.27	3.72/3.34A 3.29/3.03A	3.72/3.34A 3.29/3.03A		3.82 - 0.52 3.50 - 0.49	.6193			92 10		295 + 1264 +	1 6
5150 THE IN	NFORMATIO	ON CONTAINED IN	/2.74A THIS REPORT IS CO	/2.74A DMPILED FOR THE CO	 NVENIENCE OF THE	3.18 - 0.48 USER AND IS FURNISHED V	.5653 /ITHOUT F	 RESPONSI	BILITY F	19 OR ACCURA	CY OR CO	283 -	15 IS
				RORS OR OMISSIONS S	SHALL NOT BE MAD	E THE BASIS FOR ANY CLAI							-

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin









PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	IOMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRI	CE.								
	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 <sup>®</sup> VOLUME		OPEN INTEREST	
LO CAL APR21	.L	NYMEX CRUDE (	OIL OPTIONS (PHY)										
5200 5250	2.87 2.63	2.87 2.63	2.87/2.48A 2.65/2.22A	2.87/2.48A 2.65/2.22A		2.88 - 0.45 2.60 - 0.43	.5365 .5069			168 561		753 - 620 - 4	2 434
5300	2.11	2.11	2.39/1.99	2.39/1.99		2.33 - 0.41	.4764			141		3265 -	57
5350 5400	2.00 1.74	2.00 1.74	2.21/1.78A 1.98/1.58A	2.21/1.78A 1.98/1.58A		2.09 - 0.37 1.86 - 0.35	.4458 .4148			287 304		1389 + 2	258 200
5450 5500	1.31	1.31	/1.40A 1.31/1.24A	/1.40A 1.31/1.24A		1.65 - 0.32 1.45 - 0.31	.3840 .3531			51 2384			11 56
5550	1.51	1.51	1.51/1.09A	1.51/1.09A		1.28 - 0.28	.3238			58 397		401 +	9
5600 5650	1.02 1.03	1.02 1.03	1.19/0.95 1.03/0.84	1.19/0.95 1.03/0.84		0.98 - 0.23	.2948 .2675			402		1508 + 3	250 373
5700 5750	0.85 0.83	0.85 0.83	0.93/0.73A 0.83/0.64A	0.93/0.73A 0.83/0.64A		0.85 - 0.21 0.74 - 0.19	.2409 .2167			340 1242	1000	4628 + 10 1292 - 7	036 773
5800	0.65	0.65 0.53	0.65/0.56A 0.59/0.49A	0.65/0.56A 0.59/0.49A		0.64 - 0.17 0.55 - 0.15	.1936			77 194		3446 +	53 38
5850 5900	0.53 0.50	0.50	0.50/0.43A	0.50/0.43A		0.48 - 0.13	.1536			322		2513 + 1	127
5950 6000	0.45 0.41	0.45 0.41	0.46/0.37A 0.41/0.33A	0.46/0.37A 0.41/0.33A		0.41 - 0.12 0.36 - 0.10	.1353 .1208			8 2901		177 + 7140 + 5	2 557
6050	0.28	0.28	/0.29A 0.28/0.25	/0.29A 0.28/0.25		0.31 - 0.09 0.27 - 0.08	.1065			1 9			NCH 1
6100 6150	0.25	0.25	0.25/0.23A	0.25/0.23A		0.23 - 0.08	.0823			4		104 UN	NCH
6200 6250	0.20	0.20	/0.20A 0.20/0.18A	/0.20A 0.20/0.18A		0.20 - 0.07 0.18 - 0.06	.0726 .0656			10 1			3 NCH
6300 6350	0.18	0.18	0.18/0.16A /*0.14A	0.18/0.16A /*0.14A		0.16 - 0.05 0.14 - 0.05	.0587 .0520			37		268 - 34 UN	1 NCH
6400	0.14	0.14	0.14/0.13A /0.12A	0.14/0.13A /0.12A		0.13 - 0.04 0.12 - 0.03	.0480			36		113 +	28 NCH
6450 6500	0.12	0.12	0.12/0.11A	0.12/0.11A		0.10 - 0.04	.0376			6		2793 +	3
6550 6600	0.10 0.09	0.10 0.09	0.10/0.10 0.09/0.09	0.10/0.10 0.09/0.09		0.09 - 0.03 0.09 - 0.02	.0339 .0331			6 2		46 - 457 UN	4 NCH
6650 6700	0.08	0.08	/*0.08A 0.08/0.08	/*0.08A 0.08/0.08		0.08 - 0.02 0.07 - 0.03	.0296 .0262			180			NCH 108
6750			/*0.07A	/*0.07A		0.07 - 0.02	.0256					82 UN	NCH
6800 6850	0.08	0.08	0.08/*0.07A /0.06A	0.08/*0.07A /0.06A		0.06 - 0.02 0.06 - 0.01	.0223			1			NCH
6900 6950	0.06 0.05	0.06 0.05	0.06/*0.06 0.05/*0.05	0.06/*0.06 0.05/*0.05		0.05 - 0.02 0.05 - 0.01	.0185 .0182			2 1		5 + 48 +	2 1
7000			/*0.05A	/*0.05A		0.05 - 0.01 0.04 - 0.01	.0178			200		881 + 2	200 NCH
7100 7150			/*0.04A	/*0.04A		0.04 - 0.01	.0142					20 UN	NCH
7200 7250	0.04	0.04	/*0.04A 0.04/*0.04	/*0.04A 0.04/*0.04		0.03 - 0.02 0.03 NEW	.0110 .0108			1		16 UN 1 +	NCH 1
7300 7500						0.03 - 0.01 0.02 - 0.01	.0107					3 UN	NCH NCH
7550						0.02 - 0.01	.0071					157 UN	NCH
7700 7750						0.02 UNCH 0.02 UNCH	.0068					11 UN	NCH NCH
7800 7850						0.02 UNCH 0.02 UNCH	.0066 .0065						NCH NCH
8000						$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0035					679 UN	NCH NCH
8050 8100						0.01 - 0.01	.0027					1 UN	NCH
8200 8250						0.01 UNCH 0.01 UNCH	.0021 .0019						NCH NCH
8300 8400						0.01 UNCH 0.01 UNCH	.0016 .0013						NCH NCH
8500						0.01 UNCH	.0010					2 UN	NCH
8600 8700						0.01 UNCH 0.01 UNCH	.0007 .0006					232 UN	NCH NCH
8750 8850						0.01 UNCH 0.01 UNCH	.0005						NCH NCH
9000						0.01 UNCH	.0002					24 UN	NCH
9500 9550						0.01 UNCH 0.01 UNCH	.0000					15 UN	NCH NCH
9600 9850						0.01 UNCH 0.01 UNCH	.0000						NCH NCH
10000						0.01 UNCH 0.01 UNCH	.0000					50 UN	NCH NCH
10450 10500						0.01 UNCH						48 UN	NCH
10750 11000						0.01 UNCH 0.01 UNCH							NCH NCH
11500 12500						0.01 UNCH 0.01 UNCH							NCH NCH
TOTAL						0.01 GNCH				10504	1000		840
MAY21			/30.33A	/30.33A		31.11 - 0.81	.9926					6 UN	NCH
2100 3000			/21.49A	/21.49A		22.25 - 0.80	.9704			3		4 +	1
3300 3450			/18.59A /17.17A	/18.59A /17.17A		19.35 - 0.79 17.91 - 0.78	.9564 .9469						NCH NCH
3500 3600			/16.69A /15.75A	/16.69A /15.75A		17.43 - 0.78 16.48 - 0.78	.9436 .9348						NCH NCH
3700			/14.82A	/14.82A		15.54 - 0.77	.9265					20 UN	NCH
3800 3850			/13.90A /13.44A	/13.90A /13.44A		14.14 - 0.76	.9158 .9107					22 UN	NCH NCH
3900 3950			/12.98A /12.53A	/12.98A /12.53A		13.68 - 0.75 13.22 - 0.74	.9045 .8982						NCH NCH
4000 4050			/12.08A /11.63A	/12.08A /11.63A		12.77 - 0.73 12.31 - 0.73	.8908					177 UN	NCH NCH
4100			/11.19A	/11.19A		11.86 - 0.72	.8756					27 UN	NCH
4150 4200			/10.75A /10.31A	/10.75A /10.31A		11.42 - 0.71 10.98 - 0.70	.8676 .8586					798 UN	NCH NCH
4250 4300			/9.88A /9.45A	/9.88A /9.45A		10.54 - 0.69 10.10 - 0.69	.8493 .8397						NCH NCH
4350 4400			/9.02A /8.60A	/9.02A /8.60A		9.67 - 0.68 9.24 - 0.67	.8292 .8182					141 UN	NCH NCH
4450			/8.19A	/8.19A		8.82 - 0.66	.8063					8 UN	NCH
4500 4550			/7.78A /7.38A	/7.78A /7.38A		7.99 - 0.63	.7934 .7807					136 UN	NCH NCH
4600 4650			/6.99A /6.60A	/6.99A /6.60A		7.59 - 0.62 7.19 - 0.61	.7665 .7517						NCH NCH
4700 4750			/6.22A /5.85A	/6.22A /5.85A		6.80 - 0.59 6.42 - 0.57	.7361 .7194					502 UN	NCH NCH
4800			/5.49A	/5.49A		6.04 - 0.56	.7023					501 UN	NCH
4850 4900			/5.14A /4.80A	/5.14A /4.80A		5.67 - 0.55 5.31 - 0.54	.6841 .6651			<u>-</u>			NCH NCH
4950 5000			/4.46A /4.14A	/4.46A /4.14A		4.97 - 0.52 4.63 - 0.50	.6449 .6241			5 14		51 - 2685 UN	5 NCH
5050			/3.84A	/3.84A		4.30 - 0.49	.6024			. 5		847 -	5 4
5100 5150	3.92	3.92	3.92/3.54A /3.27A	3.92/3.54A /3.27A		3.99 - 0.47 3.69 - 0.45	.5799 .5567			16 			NCH
5200 5250	3.59 2.86	3.59 2.86	3.59/3.00A 3.05/2.75A	3.59/3.00A 3.05/2.75A		3.40 - 0.43 3.12 - 0.42	.5329 .5085			16 13			NCH 13
5300	2.86	2.86	2.86/2.51A	2.86/2.51A /2.29A		2.86 - 0.40 2.61 - 0.38	.4837			15		1504 -	12
5350 5400	2.17	2.17	/2.29A 2.37/2.09A	2.37/2.09A		2.38 - 0.36	.4333			3		249 UN	NCH NCH
5450 5500	1.89	1.89	/1.89A 2.00/1.72A	/1.89A 2.00/1.72A		2.16 - 0.35 1.96 - 0.33	.4080 .3831			4168	500		NCH 49
5550 5600	1.63	1.63	/1.55A 1.63/1.40A	/1.55A 1.63/1.40A		1.77 - 0.31 1.60 - 0.28	.3582			7			NCH 3
5650			/1.26A	/1.26A		1.44 - 0.26	.3107					31 UN	NCH
5700 5750	1.23	1.23	1.23/1.14A /1.02A	1.23/1.14A /1.02A		1.29 - 0.25 1.16 - 0.23	.2876			419 1		111 +	285 1
5800 5850	1.01	1.01	1.09/0.90 /0.83A	1.09/0.90 /0.83A		1.04 - 0.21 0.93 - 0.20	.2453 .2254			2891		54 UN	794 NCH
5900 5950	0.88	0.88	0.88/0.74A /0.67A	0.88/0.74A /0.67A		0.83 - 0.18 0.75 - 0.16	.2066			41		124 -	40 NCH
6000	0.70	0.70	0.70/0.60A	0.70/0.60A		0.67 - 0.15	.1740			105		2739 +	33
						USER AND IS FURNISHED W E THE BASIS FOR ANY CLA					ACY OR CO	NTENT. IT IS	





**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	NOMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRI	CE.							
	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		OPEN INTEREST
LO CAL	LL	NYMEX CRUDE (	OIL OPTIONS (PHY)									
6050 6100	0.57	0.57	/0.54A 0.57/0.48A	/0.54A 0.57/0.48A		0.59 - 0.14 0.53 - 0.13	.1575 .1441			 17		83 UNCH 314 + 7
6150 6200	0.46	0.46	/0.44A 0.46/0.39A	/0.44A 0.46/0.39A		0.47 - 0.12 0.42 - 0.11	.1306			23		78 UNCH 92 + 16
6250 6300	0.36	0.36	/0.36A 0.36/0.32A	/0.36A 0.36/0.32A		0.38 - 0.10 0.34 - 0.09	.1088			 5		47 UNCH 173 UNCH
6350			/0.29A /0.26A	/0.29A /0.26A		0.34 - 0.09 0.31 - 0.08 0.28 - 0.07	.0909					22 UNCH 191 UNCH
6400 6450	0.22	0.22	/0.24A 0.23/0.22	/0.24A 0.23/0.22		0.25 - 0.07 0.25 - 0.07 0.23 - 0.06	.0752			80 32		72 - 40 762 + 16
6500 6550			/0.20A	/0.20A		0.20 - 0.06	.0618			25		25 UNCH
6600 6650			/0.18A /0.17A	/0.18A /0.17A		0.19 - 0.05 0.17 - 0.05	.0583					299 UNCH 4 UNCH
6700 6750			/0.16A /0.15A	/0.16A /0.15A		0.16 - 0.04 0.15 - 0.04	.0496					29 UNCH 40 UNCH
6800 6850			/*0.14A /0.13A	/*0.14A /0.13A		0.13 - 0.04 0.12 - 0.04	.0410					52 UNCH 18 UNCH
6900 6950			/*0.12A /0.11A	/*0.12A /0.11A		0.12 - 0.03 0.11 - 0.03	.0373					41 UNCH 17 UNCH
7000 7050			/0.10A /*0.10A	/0.10A /*0.10A		0.10 - 0.03 0.09 - 0.03	.0314 .0285			1 		127 UNCH 1 UNCH
7100 7150			/*0.09A /0.09A	/*0.09A /0.09A		0.09 - 0.02 0.08 - 0.02	.0281 .0252					100 UNCH 11 UNCH
7200 7250	0.08	0.08	/*0.09A 0.08/*0.08	/*0.09A 0.08/*0.08		0.08 - 0.02 0.07 - 0.02	.0249 .0221			1		5 UNCH 4 + 1
7450 7500			/*0.07A /*0.06A	/*0.07A /*0.06A		0.06 - 0.02 0.06 - 0.01	.0185 .0182					11 UNCH 13 UNCH
7550 7600			/*0.06A	/*0.06A		0.05 - 0.02 0.05 - 0.01	.0156 .0154					13 UNCH 4 UNCH
7800 7900						$ \begin{array}{rrrr} 0.04 & - & 0.01 \\ 0.04 & - & 0.01 \end{array} $	.0122 .0119					156 UNCH 1 UNCH
8000 8050	0.04	0.04	0.04/*0.04	0.04/*0.04		0.03 - 0.01 0.03 - 0.01	.0092 .0091			40		102 + 35 20 UNCH
8150 8200						0.03 - 0.01 0.03 - 0.01	.0089					287 UNCH 1 UNCH
8250 8500						0.03 - 0.01 0.02 - 0.01	.0088					1 UNCH 20 UNCH
8550 8600						0.02 - 0.01 0.02 - 0.01	.0059					1 UNCH 11 UNCH
9000 9100						0.02 UNCH 0.01 - 0.01	.0055					100 UNCH 280 UNCH
9150						0.01 - 0.01 0.01 - UNCH	.0027					1 UNCH 20 UNCH
10000 10500						0.01 UNCH 0.01 UNCH	.0000					26 UNCH 4 UNCH
12250 TOTAL						0.01 UNCH	.0000			7950	500	27827 + 1133
JUN21 2000			/31.14A	/31.14A		31.91 - 0.77	.9913					62 UNCH
2250 2500			/28.67A /26.22A	/28.67A /26.22A		29.44 - 0.77 26.99 - 0.77	.9871 .9806					1 UNCH 771 UNCH
2700 2800			/24.28A /23.31A	/24.28A /23.31A		25.04 - 0.76 24.06 - 0.76	.9740 .9701					34 UNCH 1 UNCH
2850 3000			/22.82A /21.38A	/22.82A /21.38A		23.58 - 0.76 22.13 - 0.75	.9685 .9609					5 UNCH 70 UNCH
3100 3200			/20.43A /19.48A	/20.43A /19.48A		21.18 - 0.74 20.22 - 0.74	.9556					200 UNCH 201 UNCH
3250 3300			/19.01A /18.54A	/19.01A /18.54A		19.75 - 0.73 19.27 - 0.74	.9463					100 UNCH 262 UNCH
3350 3400			/18.07A /17.61A	/18.07A /17.61A		18.80 - 0.73 18.33 - 0.73	.9394					100 UNCH 275 UNCH
3450 3500			/17.14A /16.68A	/17.14A /16.68A		17.86 - 0.73 17.40 - 0.72	.9314					24 UNCH 496 UNCH
3550			/16.22A /15.76A	/16.22A /15.76A		16.93 - 0.72 16.47 - 0.71	.9223					1126 UNCH 506 UNCH
3600 3650			/15.76A /15.31A /14.85A	/15.70A /15.31A /14.85A		16.01 - 0.70 15.55 - 0.70	.9119					525 UNCH 750 UNCH
3700 3750			/14.40A /13.95A	/14.40A /13.95A		15.10 - 0.69 14.64 - 0.69	.9004					237 UNCH 2866 UNCH
3800 3850			/13.51A /13.07A	/13.93A /13.51A /13.07A		14.04 - 0.03 14.19 - 0.68 13.75 - 0.67	.8882					74 UNCH 355 UNCH
3900 3950			/12.63A /12.19A /11.76A	/13.07A /12.63A /12.19A		13.73 - 0.67 13.30 - 0.67 12.86 - 0.66	.8741 .8664					311 UNCH 8858 UNCH
4000 4050			/11.76A /11.33A	/11.76A /11.33A		12.42 - 0.65 11.99 - 0.64	.8586					1008 UNCH 2992 UNCH
4100 4150			/10.90A	/11.33A /10.90A /10.48A		11.55 - 0.64	.8410 .8319					1014 UNCH
4200 4250			/10.48A /10.06A	/10.06A		10.70 - 0.62	.8225					2617 UNCH 2698 UNCH
4300 4350			/9.65A /9.24A	/9.65A /9.24A		10.28 - 0.62 9.86 - 0.61 9.45 - 0.60	.8123 .8014					2078 UNCH 1393 UNCH
4400 4450			/8.84A /8.44A	/8.84A /8.44A		9.05 - 0.58	.7906					1091 UNCH 728 UNCH
4500 4550			/8.05A /7.67A	/8.05A /7.67A		8.65 - 0.57 8.25 - 0.57	.7662					13443 UNCH 1453 UNCH
4600 4650			/7.29A /6.92A	/7.29A /6.92A		7.86 - 0.56 7.48 - 0.55	.7399					2124 UNCH 445 UNCH
4700 4750			/6.56A /6.20A	/6.56A /6.20A		7.10 - 0.54 6.73 - 0.53	.7110					1538 UNCH 4431 UNCH
4800 4850			/5.85A /5.52A	/5.85A /5.52A		6.37 - 0.51 6.02 - 0.50	.6794 .6626					2108 UNCH 897 UNCH
4900 4950	 	 	/5.18A /4.86A	/5.18A /4.86A		5.68 - 0.48 5.34 - 0.47	.6452					156 UNCH 932 UNCH
5000 5050	4.75	4.75	5.19/4.55A /4.26A	5.19/4.55A /4.26A		5.02 - 0.46 4.70 - 0.45	.6085			415		19585 + 20 1223 UNCH
5100 5150			/3.97A /3.70A 3.60/3.44A	/3.97A /3.70A		4.40 - 0.43 4.11 - 0.41	.5695			51	200	922 + 50 1476 + 200
5200 5250	3.60	3.60	3.60/3.44A /3.20A 3.40/2.96A	3.60/3.44A /3.20A		3.83 - 0.40 3.56 - 0.38	.5286			110 4		4267 + 1 2672 + 4
5300 5350	3.40 2.91	3.40 2.91	2.91/2.74Δ	3.40/2.96A 2.91/2.74A		3.30 - 0.38 3.06 - 0.36	.4862 .4649			21 1		1034 + 20 477 UNCH
5400 5450			/2.53A /2.33A 2.23/2.15A	/2.53A /2.33A		2.83 - 0.34 2.61 - 0.33	.4433 .4217					1598 UNCH 1158 UNCH
5500 5550	2.18	2.18	2.23/2.15A /1.98A /1.82A	2.23/2.15A /1.98A		2.41 - 0.31 2.21 - 0.30	.4006 .3790			804	200	11335 - 134 1747 UNCH
5600 5650			/1.82A /1.67A 1.79/1.53A	/1.82A /1.67A		2.03 - 0.29 1.86 - 0.27	.3582 .3376			120		320 UNCH 448 + 120
5700 5750	1.62	1.62	1.79/1.53A /1.40A	1.79/1.53A /1.40A		1.71 - 0.25 1.56 - 0.24	.3181 .2984			5 		1328 - 1 71 UNCH
5800 5850	1.47	1.47	/1.40A 1.47/1.28A /1.17A	1.47/1.28A /1.17A		1.43 - 0.22 1.31 - 0.21	.2800			10 1		1437 UNCH 65 + 1
5900 5950	1.36	1.36	/1.17A 1.36/1.07A /0.98A	1.36/1.07A /0.98A		1.19 - 0.20 1.09 - 0.18	.2445			32		615 - 1 103 UNCH
6000 6050	1.05	1.05	/0.98A 1.05/0.90 /0.82A	1.05/0.90 /0.82A		0.99 - 0.17 0.90 - 0.17	.2125			698	350	20567 + 189 53 UNCH
6100 6150			/0.75A /0.69A	/0.82A /0.75A /0.69A		0.82 - 0.16 0.75 - 0.14	.1834					334 UNCH 28 UNCH
6200 6250			/0.63A /0.57A	/0.63A /0.57A		0.68 - 0.14 0.62 - 0.13	.1578			19		1629 + 13 454 UNCH
6300	0.53	0.53	/0.53A 0.53/0.48A	/0.57A /0.53A 0.53/0.48A		0.62 - 0.13 0.57 - 0.11 0.52 - 0.10	.1361			2 40		319 + 2 68 + 22
6350 6400	0.33	0.33	0.48/0.44A /0.41A	0.48/0.44A /0.41A		0.48 - 0.09 0.44 - 0.09	.1175			106		1526 + 22 1526 + 56 25 UNCH
6450 6500	0.45	0.45	0.45/0.37 /0.35A	0.45/0.37 /0.35A		0.44 - 0.09 0.40 - 0.08 0.37 - 0.08	.1091			30		8650 + 30
6550 6600 6650			/0.33A /0.32A /0.30A	/0.33A /0.32A /0.30A		0.37 - 0.08 0.34 - 0.07 0.31 - 0.07	.0871			4		67 UNCH 503 UNCH 145 UNCH
6700			/0.27A	/0.27A		0.29 - 0.06	.0755			1		300 - 1
ACCEPT	vFUKMATI( TED BY TH	ON CONTAINED IN HE USER ON THE C	INTS KEPUKI IS CC	ORS OR OMISSIONS	SHALL NOT BE MADE	USER AND IS FURNISHED IN	MITHOUT I	ND, OR (	CAUSE FOR	OK ACCURA ACTION.	CT UK CO	NIENI. II IS





**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	OMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRI	CE.								
	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		INTER	OPEN REST
LO CAL JUN21	L	NYMEX CRUDE (	OIL OPTIONS (PHY)										
6750			/0.26A /0.24A	/0.26A /0.24A		0.26 - 0.06 0.24 - 0.06	.0688					189 396	UNCH
6800 6850			/0.22A	/0.22A		0.23 - 0.05	.0611					66	UNCH
6900 6950	0.22	0.22	0.22/0.21A /0.19A	0.22/0.21A /0.19A		0.21 - 0.05 0.20 - 0.04	.0564 .0536			15 		78 - 41	3 UNCH
7000 7050	0.21 0.16	0.21 0.16	0.21/0.18A 0.16/0.16	0.21/0.18A 0.16/0.16		0.18 - 0.05 0.17 NEW	.0489 .0462			14 1		5947 - 1 +	14 1
7100	0.17	0.17	0.17/0.16A /0.15A	0.17/0.16A /0.15A		0.16 - 0.04 0.15 - 0.04	.0436			38		167 + 22	38 UNCH
7150 7200			/0.15A	/0.15A		0.14 - 0.04	.0383			1		131	UNCH
7300 7350			/0.13A /*0.12A	/0.13A /*0.12A		0.13 - 0.03 0.12 - 0.03	.0353					206 22	UNCH UNCH
7400 7450			/*0.12A /*0.11A	/*0.12A /*0.11A		0.11 - 0.03 0.11 - 0.02	.0303					24 340	UNCH
7500 7550	0.12	0.12	0.12/0.11A /0.11A	0.12/0.11A /0.11A		0.10 - 0.03 0.10 - 0.02	.0275			1		5717 + 27	1 UNCH
7600			/0.10A	/0.10A		0.09 - 0.03	.0247					50	UNCH
7650 7700			/0.10A /0.09A	/0.10A /0.09A		0.09 - 0.02 0.09 - 0.02	.0244 .0242					1 45	UNCH UNCH
7800 7900			/0.09A /0.08A	/0.09A /0.08A		0.08 - 0.02 0.07 - 0.02	.0215 .0190					160 45	UNCH
7950 8000	0.07	0.07	/0.08A 0.07/*0.07	/0.08A 0.07/*0.07		0.07 - 0.02 0.07 - 0.01	.0188			2		97 1593	UNCH
8100			/0.07A	/0.07A		0.06 - 0.02	.0161					86	UNCH
8200 8250			/*0.06A /*0.06A	/*0.06A /*0.06A		0.06 - 0.01 0.05 - 0.02	.0158 .0135					75 72	UNCH UNCH
8300 8400			/*0.06A	/*0.06A		0.05 - 0.02 0.05 - 0.01	.0134 .0132					71 11	UNCH
8450	0.05	0.05	0.05/0.05	0.05/0.05		0.05 - 0.01	.0130			 24		10	UNCH 20
8500 8850				0.05/0.05		0.05 - 0.01 0.04 UNCH	.0102					736 + 15	UNCH
8900 8950						0.04 UNCH 0.03 - 0.01	.0101 .0079					22 3	UNCH UNCH
9000 9300						0.03 - 0.01 0.03 UNCH	.0079					301 166	UNCH
9450						0.03 UNCH	.0074					10	UNCH
9500 9650						0.03 UNCH 0.02 - 0.01	.0073					135 45	UNCH
9700 9750						0.02 - 0.01 0.02 - 0.01	.0051 .0050					1 42	UNCH
9800						0.02 - 0.01 0.02 UNCH	.0050					1 12	UNCH
9950 10000						0.02 UNCH	.0049					484	UNCH
10250 10500						0.02 UNCH 0.02 UNCH	.0048					35 6	UNCH UNCH
10700 11000						0.01 - 0.01 0.01 UNCH	.0025 .0017					1 1	UNCH UNCH
11550 11700						0.01 UNCH 0.01 UNCH	.0009					5	UNCH
12500						0.01 UNCH	.0003					ĺ	UNCH
19000 TOTAL						0.01 UNCH				2570	750	10 165632 +	UNCH 634
JUL21			(2.2. 2.2	(2.2.2.2									
2500 2600			/26.08A /25.11A	/26.08A /25.11A		26.76 - 0.74 25.79 - 0.73	.9761 .9725					229 30	UNCH UNCH
3200 3350			/19.42A /18.05A	/19.42A /18.05A		20.08 - 0.70 18.69 - 0.68	.9385 .9260					1 1	UNCH UNCH
3400			/17.58A /14.85A	/17.58A /14.85A		18.23 - 0.67 15.52 - 0.64	.9214					1 4	UNCH
3700 3800			/13.97A	/13.97A		14.63 - 0.63	.8758					214	UNCH
3850 3900			/13.54A /13.11A	/13.54A /13.11A		14.19 - 0.63 13.76 - 0.62	.8684 .8613					12 1	UNCH
3950 4000			/12.68A /12.26A	/12.68A /12.26A		13.33 - 0.61 12.90 - 0.60	.8536 .8457					7 20	UNCH UNCH
4050			/11.84A /11.42A	/11.84A /11.42A		12.47 - 0.60 12.05 - 0.59	.8376					1	UNCH
4100 4150			/11.01A	/11.01A		11.63 - 0.58	.8198					9	UNCH
4200 4250			/10.60A /10.20A	/10.60A /10.20A		11.21 - 0.58 10.80 - 0.57	.8101 .8006					250 1	UNCH UNCH
4300 4350			/9.80A /9.40A	/9.80A /9.40A		10.40 - 0.56 9.99 - 0.56	.7901 .7797					128 61	UNCH UNCH
4400			/9.01A /8.63A	/9.01A /8.63A		9.60 - 0.54 9.20 - 0.54	.7682 .7568					9 47	UNCH
4450 4500			/8.25A	/8.25A		8.82 - 0.52	.7445					295	UNCH
4550 4600			/7.88A /7.51A	/7.88A /7.51A		8.43 - 0.52 8.06 - 0.51	.7318 .7189					3 206	UNCH UNCH
4700 4750			/6.80A /6.46A	/6.80A /6.46A		7.32 - 0.49 6.97 - 0.48	.6911 .6766					11 4	UNCH UNCH
4800			/6.13A /5.80A	/6.13A /5.80A		6.62 - 0.47 6.28 - 0.46	.6614 .6458					99 7	UNCH
4850 4900			/5.48A	/5.48A		5.95 - 0.44	.6296					13	UNCH
4950 5000			/5.17A /4.88A	/5.17A /4.88A		5.62 - 0.44 5.31 - 0.42	.6130 .5958					4 1506	UNCH UNCH
5100 5150	4.84	4.84	4.84/4.32A /4.05A	4.84/4.32A /4.05A		4.71 - 0.40 4.43 - 0.38	.5604 .5421			6 1		148 10	UNCH
5200			/3.80A /3.55A	/3.80A /3.55A		4.15 - 0.37 3.89 - 0.36	.5234			2 1		131 - 1967 -	2
5250 5300			/3.32A	/3.32A		3.64 - 0.35	.4856					67	UNCH
5350 5400			/3.10A /2.89A	/3.10A /2.89A		3.40 - 0.33 3.17 - 0.32	.4665 .4472					8 65	UNCH UNCH
5450 5500	2.72	2.72	/2.69A 2.72/2.51A	/2.69A 2.72/2.51A		2.96 - 0.30 2.75 - 0.29	.4283 .4091			2		6 3575	UNCH UNCH
5550 5600	2.44	2.44	/2.33A 2.44/2.16A	/2.33A 2.44/2.16A		2.56 - 0.28 2.38 - 0.26	.3904			 27		218 92 +	UNCH 22
5650			/2.01A	/2.01A		2.20 - 0.25	.3532					23	UNCH
5700 5750		 	/1.86A /1.72A	/1.86A /1.72A		2.04 - 0.24 1.89 - 0.22	.3354 .3179					983 17	UNCH
5800 5850	1.80	1.80	1.80/1.60A /1.48A	1.80/1.60A /1.48A		1.75 - 0.21 1.61 - 0.20	.3010			3		640 + 10	2 UNCH
5900	1.55	1.55	1.55/1.37A	1.55/1.37A /1.26A		1.49 - 0.19 1.37 - 0.19	.2681			2		9	UNCH
5950 6000	1.30	1.30	/1.26A 1.32/1.17A	1.32/1.17A		1.27 - 0.17	.2379			207		3094 +	128
6100 6200	1.07 0.87	1.07 0.87	1.07/1.00A 0.97/0.86A	1.07/1.00A 0.97/0.86A		1.08 - 0.15 0.92 - 0.13	.2102 .1852			1 2		3 2 <u>1</u> +	UNCH 2
6250 6300	0.72	0.72	/0.79A 0.72/0.72	/0.79A 0.72/0.72		0.85 - 0.12 0.78 - 0.12	.1738 .1624			1		7 34 -	UNCH 1
6350			/0.68A /0.63A	/0.68A		0.72 - 0.11	.1521					1	UNCH
6400 6450			/0.59A	/0.63A /0.59A		0.67 - 0.10 0.62 - 0.10	.1431					15 1	UNCH
6500 6550	0.57	0.57	0.58/0.54A	0.58/0.54A /0.51A		0.57 - 0.09 0.53 - 0.09	.1251 .1175			3		2686 + 4	1 UNCH
6600 6700			/0.51A /0.47A /0.41A	/0.47A /0.41A		0.49 - 0.08 0.42 - 0.08	.1099					7 40	UNCH
6750			/0.38A	/0.38A		0.39 - 0.07	.0902					9	UNCH
6800 7000			/0.38A /0.36A /0.28A	/0.36A /0.28A		0.37 - 0.06 0.28 - 0.05	.0858					7 <u>1</u>	UNCH
7100 7200			/0.25A /0.22A	/0.25A /0.22A		0.24 - 0.05 0.22 - 0.04	.0583					1 351	UNCH
7350			/0.19A /0.17A	/0.19A /0.17A		0.18 - 0.04 0.16 - 0.03	.0444					17 5	UNCH
7500 7600			/0.16A	/0.16A		0.15 - 0.02	.0366					2	UNCH
7900 8000			/0.12A 	/0.12A 		$\begin{array}{ccccc} 0.11 & - & 0.02 \\ 0.11 & - & 0.01 \\ 0.02 & 0.01 \end{array}$	.0271					234 37	UNCH
8500 9400						0.08 - 0.01 0.05 UNCH	.0190					36 1	UNCH
9750	EODMATTO	ON CONTAINED IN	THIS DEDORT IS CO	MPTIED FOR THE CO	NVENTENCE OF THE	0.04 - 0.01 USER AND IS FURNISHED V	.0091					10 NTENT. IT	UNCH
						USER AND IS FURNISHED W THE BASIS FOR ANY CLA					CI UK CO	MIENI. II	13





**FINAL** 

PG63 BULLETIN # 14@

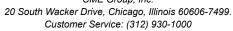
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX	OPEN OUTCRY	OPEN OUTCRY CLOSE RANGE	SETT.PRI		DELTA	EXER CISES	OPEN	GLOBEX® VOLUME		O INTER	OPEN DEST
LO CAL			HIGH/LOW DIL OPTIONS (PHY)	HIGH/LOW	CLOSE RANGE	& PT.CHG	iE.	DELTA	CISES	OUTCRY VOLUME	VOLUME	VOLUME	INTER	(ESI
JUL21 10000						0.04	UNCH	.0089			 258		21 17861 +	UNCH 151
TOTAL AUG21			(12.47)	(42.47)		14.10	0.50	0556					17801 +	
3850 4000 4100			/13.47A /12.22A /11.40A	/13.47A /12.22A /11.40A		14.10 - 12.83 - 12.00 -	0.60 0.58 0.56	.8556 .8319 .8144					250 10	UNCH UNCH UNCH
4150 4300			/11.00A /9.82A	/11.00A /9.82A		11.59 - 10.38 -	0.56	.8052					1 121	UNCH
4350 4400			/9.44A /9.06A	/9.44A /9.06A		9.99 - 9.60 -	0.53	.7645 .7534					2	UNCH
4450 4500			/8.69A /8.32A	/8.69A /8.32A		9.22 - 8.84 -	0.52 0.51	.7417 .7298					2 163	UNCH
4550 4600			/7.96A /7.61A /7.26A	/7.96A /7.61A		8.47 - 8.11 - 7.75 -	0.51	.7173					1 8 9	UNCH
4650 4700 4750			/6.92A /6.59A	/7.26A /6.92A /6.59A		7.75 - 7.40 - 7.05 -	0.48 0.47 0.47	.6909 .6771 .6629					231 33	UNCH UNCH UNCH
4800 4850			/6.27A /5.95A	/6.27A /5.95A		6.71 - 6.38 -	0.46	.6483					17 929	UNCH
4900 4950			/5.64A /5.35A	/5.64A /5.35A		6.06 - 5.75 -	0.43	.6177					100 4	UNCH
5000 5050	5.32	5.32	5.32/5.06A /4.78A /4.51A	5.32/5.06A /4.78A		5.44 - 5.15 -	0.41 0.39	.5855 .5689			1		549 15	UNCH UNCH
5100 5150	4.52	4.52	4.52/4.24A	/4.51A 4.52/4.24A		4.86 - 4.59 -	0.38	.5519			6		61 7 +	UNCH 5
5200 5250	4.09	4.09	/4.00A 4.09/3.76A /3.53A	/4.00A 4.09/3.76A		4.32 - 4.07 - 3.82 -	0.35 0.34 0.33	.5173 .4998 .4820			6		233 20 + 28	UNCH 6 UNCH
5300 5350 5400	3.61	3.61	3.67/3.31A	/3.53A 3.67/3.31A /3.10A		3.59 - 3.37 -	0.31 0.29	.4643			13		17 + 39	5 UNCH
5450 5500	3.02	3.02	/3.10A /2.91A 3.02/2.72A	/2.91A 3.02/2.72A		3.15 - 2.95 -	0.29	.4286			 37		1 4025 +	UNCH 30
5550 5600			/2.54A /2.37A	/2.54A /2.37A		2.76 - 2.58 -	0.26	.3937			25		6 136 +	UNCH 25
5650 5700			/2.22A /2.07A	/2.22A /2.07A		2.40 - 2.24 -	0.24 0.22	.3591 .3425					39 84	UNCH UNCH
5750 5800	1.93	1.93	/1.93A 1.93/1.79A	/1.93A 1.93/1.79A		2.09 - 1.94 -	0.21	.3263			2		24 70 +	UNCH 2
5850 5900			/*1.67A /1.56A /*1.45A	/*1.67A /1.56A /*1.45A		1.81 - 1.68 - 1.56 -	0.19 0.18 0.17	.2948 .2795 .2648					3 14 8	UNCH UNCH UNCH
5950 6000 6050	1.52	1.52	1.52/1.35A /*1.25A	1.52/1.35A /*1.25A		1.45 - 1.35 -	0.16 0.15	.2508			2	300	1088 +	301 UNCH
6100 6150	1.25	1.25	1.25/1.17A /*1.09A	1.25/1.17A /*1.09A		1.25 - 1.16 -	0.14	.2241			13		1 <u>1</u> -	5 UNCH
6200 6250			/1.01A /0.94A	/1.01A /0.94A		1.08 - 1.01 -	$0.13 \\ 0.11$	.2000 .1894					3 2	UNCH UNCH
6300 6400			/0.88A /0.76A	/0.88A /0.76A		0.93 - 0.81 -	0.11 0.09	.1778 .1587			250 		351 + 3	250 UNCH
6450 6500	0.73	0.73	/*0.71A 0.73/0.67A	/*0.71A 0.73/0.67A		0.75 - 0.70 - 0.65 -	0.09	.1491			2		1 636 + 1	UNCH 2
6550 6600 6650			/0.62A /*0.58A /*0.55A	/0.62A /*0.58A /*0.55A		0.65 - 0.61 - 0.57 -	0.08 0.07 0.07	.1324 .1253 .1182			250		351 + 6	UNCH 250 UNCH
6700 6750			/0.51A /0.48A	/0.51A /0.48A		0.53 - 0.50 -	0.06	.1112					13 1	UNCH
6800 7000	0.42	0.42	/0.45A 0.42/0.35A	/0.45A 0.42/0.35A		0.46 - 0.36 -	0.06	.0985			1		6 1350	UNCH
7100 7200			/0.32A /0.28A	/0.32A /0.28A		0.32 - 0.28 -	0.04 0.04	.0710 .0631					9 31	UNCH UNCH
7250 7300			/0.27A /0.26A	/0.27A /0.26A		0.27 - 0.25 -	0.03	.0607					3 30	UNCH
7350 7400			/0.24A /*0.23A /0.21A	/0.24A /*0.23A /0.21A		0.24 - 0.23 - 0.21 -	0.03 0.03 0.03	.0545 .0523 .0478					1 12 30	UNCH
7500 7600 7700			/0.21A /0.20A /*0.18A	/0.21A /0.20A /*0.18A		0.19 - 0.17 -	0.02	.0435					16 9	UNCH UNCH UNCH
9850 9950						0.05 - 0.05 -	0.01	.0109					10 15	UNCH
10000 TOTAL	0.07	0.07	#0.07/*0.06A	#0.07/*0.06A		0.05	NEW	.0107			1 609	300	1 + 11258 +	1 872
SEP21 3300			/18.16A	/18.16A		18.81 -	0.64	.9108					400	UNCH
3400 3650			/17.28A /15.10A	/17.28A /15.10A		17.92 - 15.72 -	0.62	.9008					100 350	UNCH
3700 3800			/14.68A /13.83A	/14.68A /13.83A		15.29 - 14.44 -	0.59 0.58	.8640 .8501					400 1	UNCH
3850 3900			/13.42A /13.00A	/13.42A /13.00A		14.02 - 13.60 -	0.57	.8425					300 100	UNCH
3950 4000			/12.59A /12.19A /11.79A	/12.59A /12.19A /11.79A		13.18 - 12.77 - 12.37 -	0.56 0.56 0.54	.8265 .8180 .8094					200 319 1151	UNCH UNCH UNCH
4050 4100 4150			/11.79A /11.39A /11.00A	/11.39A /11.00A		11.96 - 11.56 -	0.54	.8002					101 350	UNCH
4200 4250			/10.61A /10.23A	/10.61A /10.23A		11.17 - 10.78 -	0.52	.7813 .7712					255 29	UNCH
4300 4350			/9.86A /9.48A	/9.86A /9.48A		10.39 - 10.01 -	0.51 0.50	.7608 .7500					49 43	UNCH UNCH
4400 4450			/9.12A /8.76A	/9.12A /8.76A		9.63 - 9.26 -	0.50	.7387					8 10	UNCH
4500 4550 4600			/8.40A /8.05A /7.71A	/8.40A /8.05A /7.71A		8.90 - 8.54 - 8.18 -	0.48 0.47 0.47	.7154 .7031 .6906					316 225 514	UNCH UNCH UNCH
4650 4700			/7.37A /7.04A	/7.37A /7.04A		7.83 - 7.49 -	0.46	.6776					401 1366	UNCH
4750 4800			/6.72A /6.41A	/6.72A /6.41A		7.16 - 6.83 -	0.44	.6503					1004	UNCH
4850 4900			/6.10A /5.80A	/6.10A /5.80A		6.51 - 6.19 -	0.42 0.42	.6218 .6070					34 22	UNCH UNCH
4950 5000			/5.51A /5.23A	/5.51A /5.23A		5.89 - 5.59 -	0.40	.5918					19 7313	UNCH
5050 5100			/4.96A /4.70A /4.44A	/4.96A /4.70A /4.44A		5.30 - 5.02 - 4.76 -	0.38 0.37 0.35	.5606 .5446 .5285			15 400 2		15 + 828 + 302	282 UNCH
5150 5200 5250			/4.44A /4.20A /3.96A	/4.44A /4.20A /3.96A		4.76 - 4.50 - 4.25 -	0.34	.5122					2261 18	UNCH
5300 5350			/3.73A /3.52A	/3.73A /3.52A		4.01 - 3.78 -	0.31	.4791					35 5	UNCH
5400 5450			/3.31A /3.12A	/3.31A /3.12A		3.56 - 3.35 -	0.29 0.28	.4459 .4294					511 5	UNCH UNCH
5500 5550	 	  2 75	/2.93A /*2.75A 2.75/2.59A	/2.93A /*2.75A		3.15 - 2.96 -	0.26	.4130					8966 5	UNCH UNCH
5600 5650	2.75	2.75	/2.43A	2.75/2.59A /2.43A		2.78 - 2.60 - 2.44 -	0.24	.3807			87 		452 + 81	87 UNCH
5700 5800 5850			/2.27A /2.00A /1.87A	/2.27A /2.00A /1.87A		2.44 - 2.14 - 2.00 -	0.22 0.20 0.19	.3489 .3186 .3039					2046 1504 200	UNCH UNCH UNCH
5900 5950			/1.75A /1.64A	/1.87A /1.75A /1.64A		1.87 - 1.75 -	0.19 0.18 0.17	.2896					4 33	UNCH
6000 6050	1.68	1.68	1.68/1.54A /1.44A	1.68/1.54A /1.44A		1.63 - 1.53 -	0.17 0.15	.2621 .2497			101		4324 + 5	41 UNCH
6100 6200			/1.34A /1.18A	/1.34A /1.18A		1.43 - 1.25 -	0.14 0.13	.2373 .2140					57 1	UNCH UNCH
6250 6300			/1.10A /1.03A	/1.10A /1.03A		1.17 - 1.09 -	0.12 0.12	.2031 .1923					2405 36	UNCH
THE IN	FORMATIO ED BY TH	N CONTAINED IN	THIS REPORT IS CO	MPILED FOR THE CON ORS OR OMISSIONS S	SHALL NOT BE MAI	USER AND IS FURN THE BASIS FOR A	ANY CLAI	ITHOUT F	RESPONSI	BILITY F	OR ACCURA	CY OR CO	NTENT. IT	IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







**FINAL** 

PG63 BULLETIN # 14@

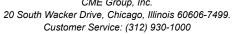
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE NO	OMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	Œ.					,
,	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® PNT VOLUME VOLUME	OPEN INTEREST
LO CALI SEP21	L	NYMEX CRUDE C	OIL OPTIONS (PHY)							
6400 6450			/0.91A /0.85A	/0.91A /0.85A		$ \begin{array}{rrrr} 0.95 & - & 0.11 \\ 0.89 & - & 0.10 \end{array} $	.1724 .1635			7 UNCH 7 UNCH
6500 6600			/0.80A /*0.71A	/0.80A /*0.71A		0.83 - 0.10 0.73 - 0.08	.1545 .1389		5	1866 + 5 7 UNCH
6700 6750			/0.63A /0.59A /*0.50A	/0.63A /0.59A		0.65 - 0.07 0.61 - 0.06	.1256 .1190			8 UNCH 12 UNCH
6900 7000			/0.44A	/*0.50A /0.44A		$ \begin{array}{rrrr} 0.51 & - & 0.05 \\ 0.45 & - & 0.05 \end{array} $	.1019 .0914			1 UNCH 3723 UNCH
7100 7150			/0.40A /0.38A	/0.40A /0.38A		0.40 - 0.05 0.38 - 0.05	.0824 .0786			60 UNCH 100 UNCH
7200 7250			/0.36A /0.34A	/0.36A /0.34A		0.36 - 0.04 0.34 - 0.04	.0748 .0711			9 UNCH 25 UNCH
7300 7350			/0.33A /0.31A	/0.33A /0.31A		0.32 - 0.04 0.31 - 0.03	.0674 .0652			5 UNCH 25 UNCH
7500 7750			/0.27A /*0.22A	/0.27A /*0.22A		0.27 - 0.03 0.22 - 0.02	.0572			305 UNCH 3 UNCH
7850 8000	0.20	0.20	/0.21A 0.20/0.19A	/0.21A 0.20/0.19A		0.20 - 0.02 0.18 - 0.02	.0429		28	1 UNCH 31 + 28
8500 10000			/*0.14A 	/*0.14A 		0.13 - 0.02 0.07 UNCH	.0278			18 UNCH 10 UNCH
11500 TOTAL						0.04 UNCH	.0078		638	60 UNCH 45766 + 452
OCT21 4000			/12.16A	/12.16A		12.66 - 0.55	.8071			1 UNCH
4050 4300			/11.77A /9.88A	/11.77A /9.88A		12.27 - 0.53 10.34 - 0.50	.7982 .7489			50 UNCH 90 UNCH
4500 4600			/8.45A /7.76A	/8.45A /7.76A		8.88 - 0.46 8.18 - 0.45	.7037 .6791			30 UNCH 1 UNCH
4650 4700			/7.43A /7.11A	/7.43A /7.11A		7.84 - 0.44 7.51 - 0.43	.6663 .6531			3 UNCH 1005 UNCH
4750 4800			/6.80A /6.49A	/6.80A /6.49A		7.18 - 0.42 6.86 - 0.41	.6397 .6259			1 UNCH 39 UNCH
4850 4900			/6.18A /5.89A	/6.18A /5.89A		6.55 - 0.40 6.24 - 0.39	.6118 .5974			3 UNCH 4 UNCH
5000 5100			/5.32A /4.79A	/5.32A /4.79A		5.65 - 0.36 5.10 - 0.33	.5678 .5373			151 UNCH 2 UNCH
5200 5300			/4.30A /3.85A	/4.30A /3.85A		4.58 - 0.31 4.10 - 0.29	.5061 .4745			233 UNCH 27 UNCH
5350 5450			/3.64A /3.24A	/3.64A /3.24A		3.87 - 0.28 3.45 - 0.25	.4585 .4270			6 UNCH 4 UNCH
5500 5550			/3.06A /2.88A	/3.06A /2.88A		3.26 - 0.24 3.07 - 0.23	.4116			53 UNCH 153 UNCH
5600 5650			/2.71A /*2.55A	/2.71A /*2.55A		2.89 - 0.22 2.72 - 0.21	.3807 .3656			57 UNCH 1 UNCH
5700 5750	2.69	2.69	2.69/*2.40A /*2.26A	2.69/*2.40A /*2.26A		2.56 - 0.19 2.40 - 0.19	.3508		1	102 + 1 2 UNCH
5800 5850			/2.12A /*2.00A	/2.12A /*2.00A		2.26 - 0.17 2.12 - 0.16	.3219			8 UNCH 1 UNCH
5900 6000			/1.88A /1.66A	/1.88A /1.66A		1.99 - 0.16 1.75 - 0.15	.2942 .2680			102 UNCH 28 UNCH
6100 6200			/1.46A /1.29A	/1.46A /1.29A		1.54 - 0.13 1.35 - 0.12	.2436 .2205			48 UNCH 11 UNCH
6500 6600	0.89	0.89	/0.90A #0.89/*0.80A	/0.90A #0.89/*0.80A		0.92 - 0.09 0.81 NEW	.1628 .1467		2	42 UNCH 2 + 2
6900 7000			/0.57A /0.51A	/0.57A /0.51A		0.57 - 0.05 0.51 - 0.05	.1088 .0987			11 UNCH 53 UNCH
7200 7400			/0.41A /0.34A	/0.41A /0.34A		0.42 - 0.03 0.34 - 0.03	.0827 .0685			12 UNCH 5 UNCH
7500 7550			/0.32A /0.30A	/0.32A /0.30A		0.31 - 0.03 0.30 - 0.02	.0628 .0608			10 UNCH 5 UNCH
7700 7800			/*0.27A /*0.25A	/*0.27A /*0.25A		0.26 - 0.02 0.24 - 0.02	.0533			1 UNCH 10 UNCH
8000 8200			/0.22A 	/0.22A 		0.21 - 0.02 0.18 - 0.02	.0432			22 UNCH 2 UNCH
8500 9100						$\begin{array}{cccc} 0.15 & - & 0.02 \\ 0.11 & - & 0.01 \end{array}$	.0309			13 UNCH 1 UNCH
12000 12500						0.04 UNCH 0.03 - 0.01	.0076 .0058			10 UNCH 10 UNCH
TOTAL NOV21									3	2425 + 3
4000 4400			/12.09A /9.13A	/12.09A /9.13A		12.57 - 0.52 9.56 - 0.47	.7977 .7171			1 UNCH 1 UNCH
4500 4750			/8.44A /6.82A	/8.44A /6.82A		8.85 - 0.46 7.19 - 0.41	.6939			32 UNCH 1 UNCH
4800 4850			/6.52A /6.22A	/6.52A /6.22A		6.88 - 0.40 6.57 - 0.39	.6174 .6036			50 UNCH 3 UNCH
5000 5100			/5.38A /*4.86A	/5.38A /*4.86A		5.70 - 0.35 5.16 - 0.32	.5608			54 UNCH 5 UNCH
5200 5300			/4.38A /*3.93A	/4.38A /*3.93A		4.66 - 0.29 4.19 - 0.26	.5013 .4709			350 UNCH 2 UNCH
5400 5500	3.45	3.45	/3.52A 3.45/3.14A	/3.52A 3.45/3.14A		3.75 - 0.24 3.35 - 0.22	.4404		2	1 UNCH 354 UNCH
6000 6150	1.72	1.72	1.72/1.72 /*1.47A	1.72/1.72 /*1.47A		1.84 - 0.16 1.54 - 0.13	.2718		1	23 UNCH 1 UNCH
6400 6500			/1.10A /0.98A	/1.10A /0.98A		1.13 - 0.10 1.00 - 0.09	.1870 .1696			14 UNCH 47 UNCH
7000 7300	0.45	0.45	/*0.57A #0.45/*0.45	/*0.57A #0.45/*0.45		0.58 - 0.05 0.43 NEW	.1068 .0819		7	6 UNCH 7 + 7
7700 7900			/*0.31A /*0.27A	/*0.31A /*0.27A		0.30 - 0.03 0.26 - 0.03	.0589 .0512			4 UNCH 1 UNCH
8050 8500			/0.25A 	/0.25A 		0.23 - 0.03 0.18 - 0.02	.0457 .0355			8 UNCH 6 UNCH
TOTAL									10	971 + 7
DEC21 3000			/20.37A	/20.37A		20.89 - 0.61 17.38 - 0.57	.9202			2 UNCH
3400 3450			/16.88A /*16.46A 16.36/15.99A	/16.88A /*16.46A		16.95 - 0.57	.8718			85 UNCH 100 UNCH 2862 - 1
3500 3550	16.36	16.36 	16.36/15.99A /15.57A /14.35A	16.36/15.99A /15.57A /14.35A		16.53 - 0.56 16.11 - 0.55 14.87 - 0.53	.8657 .8590 .8376		1	2862 - 1 100 UNCH 1000 UNCH
3700 3750			/13.94A	/13.94A		14.46 - 0.53	.8297			1351 UNCH
3800 3850 3900			/13.54A /13.15A /12.76A	/13.54A /13.15A /12.76A		14.06 - 0.52 13.66 - 0.51 13.26 - 0.51	.8221 .8140 .8054			919 UNCH 600 UNCH 499 UNCH
3900 3950 4000	12.26	12.26	/12.76A /12.37A 12.26/11.99A	/12.76A /12.37A 12.26/11.99A		12.87 - 0.50 12.49 - 0.49	.7968		1	762 UNCH 10508 UNCH
4050			/11.61A /11.24A	/11.61A /11.24A		12.19 - 0.49 12.10 - 0.49 11.72 - 0.48	.7787			660 UNCH 2975 UNCH
4100 4150 4200			/11.24A /10.87A /10.50A	/11.24A /10.87A /10.50A		11.72 - 0.48 11.35 - 0.47 10.98 - 0.46	.7598			2975 UNCH 2008 UNCH 3651 UNCH
4200 4250 4300			/10.30A /10.14A /9.79A	/10.30A /10.14A /9.79A		10.98 - 0.46 10.61 - 0.45 10.25 - 0.44	.7397			2301 UNCH 2291 UNCH
4350 4350 4400			/9.79A /9.44A /9.09A	/9.44A /9.09A		9.89 - 0.44 9.53 - 0.44	.7185			895 UNCH 1100 UNCH
4450 4500			/8.76A /8.42A	/8.76A /8.42A		9.19 - 0.42 8.84 - 0.42	.6961 .6845			110 UNCH 10732 UNCH
4550 4600			/8.10A /7.77A	/8.10A /7.77A		8.51 - 0.41 8.18 - 0.40	.6727			2375 UNCH 441 UNCH
4650 4700			/7.46A /7.16A	/7.46A /7.16A		7.85 - 0.40 7.53 - 0.39	.6482			730 UNCH 820 UNCH
4750 4800			/6.85A /6.56A	/6.85A /6.56A		7.21 - 0.39 6.90 - 0.38	.6226 .6094			336 UNCH 2314 UNCH
4850 4900			/6.26A /5.98A	/6.26A /5.98A		6.60 - 0.37 6.31 - 0.35	.5960 .5823			650 UNCH 250 UNCH
THE IN	FORMATIO	N CONTAINED IN	THIS REPORT IS COM	MPILED FOR THE CON	VENIENCE OF THE U	SER AND IS FURNISHED V	VITHOUT RESPONS	IBILITY F	OR ACCURACY OR C	CONTENT. IT IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

 ${\it CME\ Group,\ Inc.}$ 





Side 49

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI 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 <sup>©</sup> VOLUME		INTE	OPEN EREST
LO CALI	L	NYMEX CRUDE C	OIL OPTIONS (PHY)										
4950			/5.70A /5.43A	/5.70A /5.43A		6.02 - 0.34 5.74 - 0.33	.5684 .5543			 27		500 17901	UNCH UNCH
5000 5050			/5.17A	/5.17A		5.47 - 0.32	.5401					258	UNCH
5100 5150			/4.92A /4.68A	/4.92A /4.68A		5.21 - 0.31 4.96 - 0.29	.5257 .5112					2564 1851	UNCH UNCH
5200 5250			/4.45A /4.22A	/4.45A /4.22A		4.71 - 0.29 4.47 - 0.28	.4965 .4818			2		3549 2708	UNCH UNCH
5300 5350			/4.00A /3.80A	/4.00A /3.80A		4.24 - 0.27 4.03 - 0.25	.4670 .4526					1107 1000	UNCH
5400			/3.60A	/3.60A		3.82 - 0.24	.4379					766	UNCH
5450 5500			/3.41A /3.23A	/3.41A /3.23A		3.62 - 0.23 3.42 - 0.23	.4234 .4087					103 17330	UNCH UNCH
5550 5600	2.93	2.93	/3.05A 2.93/2.89A	/3.05A 2.93/2.89A		3.24 - 0.22 3.06 - 0.21	.3945 .3802			1		700 1162	UNCH UNCH
5650 5700			/*2.73A /2.58A	/*2.73A /2.58A		2.90 - 0.19 2.74 - 0.18	.3666			 25		3 1351 -	UNCH 25
5750			/2.44A	/2.44A		2.58 - 0.18	.3389					650	UNCH
5800 5900			/2.30A /2.05A	/2.30A /2.05A		2.43 - 0.18 2.16 - 0.17	.3254 .2996					1436 3	UNCH UNCH
6000 6100	1.91	1.91	2.00/1.83A /1.63A	2.00/1.83A /1.63A		1.93 - 0.14 1.72 - 0.13	.2758 .2532			40 		18279 - 37	12 UNCH
6200 6250			/1.46A /1.38A	/1.46A /1.38A		1.53 - 0.12 1.45 - 0.11	.2318					604 1	UNCH
6300			/1.30A	/1.30A		1.36 - 0.11	.2118					1	UNCH
6350 6400			/1.23A /1.17A	/1.23A /1.17A		1.29 - 0.10 1.22 - 0.09	.2030 .1942					13 103	UNCH UNCH
6450 6500	1.13	1.13	/1.11A 1.13/1.05A	/1.11A 1.13/1.05A		1.15 - 0.09 1.09 - 0.08	.1854 .1774			1		300 14641	UNCH UNCH
6550 6600	1.07	1.07	#1.07/*1.07 /0.94A	#1.07/*1.07 /0.94A		1.03 NEW 0.97 - 0.08	.1695 .1616			27		27 + 100	27 UNCH
6700			/0.85A	/0.85A		0.88 - 0.07	.1487			30		31	UNCH
6800 6850	0.72	0.72	/*0.77A #0.72/*0.72	/*0.77A #0.72/*0.72		0.75 NEW	.1359 .1301			33		50 33 +	UNCH 33
6900 7000	0.65	0.65	/0.70A 0.65/0.64A	/0.70A 0.65/0.64A		0.71 - 0.06 0.65 - 0.05	.1242 .1148			49		35 12594 +	UNCH 46
7200 7500			/0.53A /0.41A	/0.53A /0.41A		0.54 - 0.04 0.42 - 0.03	.0975 .0775			42		2 4356 +	UNCH 37
7600 8000	0.31	0.31	/*0.38A 0.32/0.28	/*0.38A 0.32/0.28		0.39 - 0.03 0.29 - 0.03	.0723			200		49 10160 -	UNCH 108
8100			/*0.28A	/*0.28A		0.27 - 0.03	.0512					101	UNCH
8500 8900						0.21 - 0.02 0.17 - 0.02	.0401 .0324					4544 2	UNCH UNCH
9000 9900						0.16 - 0.02 0.11 UNCH	.0306 .0207					1512 + 1	6 UNCH
10000 11000	0.11 0.06	0.11 0.06	0.11/0.11 0.06/*0.06	0.11/0.11 0.06/*0.06		0.11 UNCH 0.08 + 0.01	.0205 .0146			10 4		11897 + 14	10 UNCH
11500						0.06 UNCH	.0112			<del>-</del> 5		5 15 +	UNCH
12000 13000						0.04 UNCH	.0073			1		101 +	1
14000 15000						0.03 UNCH 0.02 UNCH	.0054 .0037					3 80	UNCH UNCH
20000						0.01 UNCH	.0017			505		10 188070 +	UNCH 19
TOTAL JAN22										303		200070	
4000						12.37 - 0.49 5.74 - 0.32	.7797 .5476					1 21	UNCH UNCH
5000 5300						4.26 - 0.27	.4623					1	UNCH
5650 6000						2.93 - 0.19 1.97 - 0.15	.3642 .2760					9 20	UNCH UNCH
6400 8500						1.29 - 0.08 0.24 - 0.02	.1987 .0441					1 5	UNCH
10000						0.12 UNCH	.0220					5 63	UNCH
TOTAL												03	
FEB22 5500						3.51 - 0.21	.4041					7	UNCH
6000 TOTAL						2.04 - 0.13	.2784					20 27	UNCH
MAR22													
4100 4500						11.53 - 0.44 8.77 - 0.40	.7462 .6625					2 200	UNCH UNCH
5200 5500						4.82 - 0.26 3.58 - 0.20	.4844 .4035					250 800	UNCH
6000						2.12 - 0.12	.2815					20	UNCH
TOTAL												1272	
APR22 6000						2.17 - 0.10	.2826					20	UNCH
TOTAL												20	
MAY22 6000						2.22 - 0.08	.2841					20	UNCH
TOTAL												20	
JUN22						14.37 - 0.43	.7994					200	LINCH
3700 4150						11.10 - 0.39	.7202					250	UNCH
4300 4450						10.08 - 0.37 9.09 - 0.36	.6903 .6587					150 1400	UNCH UNCH
4500 4550			/8.80A 	/8.80A 		8.77 - 0.35 8.46 - 0.34	.6477 .6366					1750 1400	UNCH
4700						7.55 - 0.32	.6019					1500	UNCH
4750 4800						7.26 - 0.31 6.97 - 0.30	.5901 .5780					400 100	UNCH
4950 5000						6.16 - 0.27 5.91 - 0.25	.5410 .5286					300 4810	UNCH UNCH
5100 5200						5.42 - 0.22 4.95 - 0.21	.5033					100 500	UNCH
5500						3.74 - 0.14	.4017					2252	UNCH
6000 6500						2.29 - 0.07 1.45 - 0.03	.2869 .2014					1013 366	UNCH
7000 7500						0.94 - 0.02 0.65 UNCH	.1409 .1018					200 1795	UNCH UNCH
8000						0.48 - 0.01 0.37 - 0.01	.0767					540 500	UNCH
8500 10000						0.20 UNCH	.0324					1	UNCH
15000 TOTAL						0.04 + 0.01	.0066					8 19535	UNCH
JUL22													
6000 6500						2.32 - 0.06 1.48 - 0.02	.2871 .2029					52 19	UNCH
7000						0.97 - 0.02	.1432					28 99	UNCH
TOTAL AUG22												22	
5000						5.89 - 0.24	.5213					5	UNCH
6000 TOTAL						2.34 - 0.07	.2869					20 25	UNCH
SEP22													
5500 6000						3.81 - 0.13 2.39 - 0.06	.3976 .2885					1 22	UNCH UNCH
TOTAL												23	-
ост22													
						USER AND IS FURNISHED WITHE BASIS FOR ANY CLAS					ACY OR CO	NTENT. 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.





Side 50

PG63 BULLETIN # 14@

ENERGY OPTIONS

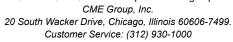
Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI 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.P & PT.C		DFI TA	EXER CISES	OPEN OUTCRY	GLOBEX® VOLUME			OPEN EREST
LO CALI			IL OPTIONS (PHY)	•	CLUSE RAINGE	Q FI.C	nge.	DELTA	CISES	VOLUME	VOLUME	VOLUME	INTE	INEST
OCT22 5500						3.84 -		.3970					1	UNCH
6000 TOTAL						2.42 -	0.07	.2892					22 23	UNCH
NOV22 6000 TOTAL						2.47 -	0.06	.2910					20 20	UNCH
DEC22 2500						23.68 -		.9235					. 1	UNCH
3700 3750						14.05 - 13.69 -	0.39	.7753 .7671					300 100	UNCH
3900 3950						12.63 - 12.29 -	0.36	.7418 .7330					200 600	UNCH
4000 4150						11.94 - 10.94 -	0.34	.7241 .6964					2530 500	UNCH
4200 4250						10.61 - 10.29 -	0.32	.6869 .6772					1366 4450	UNCH
4300 4350						9.97 - 9.65 -	0.31	.6673 .6573					650 550	UNCH UNCH
4400 4450						9.34 - 9.03 -	0.30	.6471 .6367					250 1500	UNCH UNCH
4500 4550						8.72 - 8.42 -	0.29	.6262 .6155					2555 700	UNCH
4600 4650						8.13 - 7.84 -	0.27	.6047					850 400	UNCH
4700 4800						7.56 - 7.02 -	0.24	.5827					201 100	UNCH
4850 5000						6.75 - 6.01 -	0.21	.5487					600 3177	UNCH
5050 5100						5.78 - 5.55 -	0.19	.5026					100 50	UNCH
5150 5200						5.33 - 5.11 - 4.90 -	0.17	.4793 .4675 .4559					1500 450 4050	UNCH UNCH UNCH
5250 5300 5350						4.70 - 4.50 -	0.16	.4443					250 400	UNCH
5450 5500						4.12 - 3.94 -	0.13	.4094					1300 3700	UNCH
5600 5750						3.60 - 3.15 -	0.11	.3753					100 5	UNCH UNCH
5800 5850						3.02 - 2.88 -	0.08	.3329 .3224					3 3	UNCH UNCH
6000 6050						2.52 - 2.41 -	0.05	.2931					3876 2	UNCH
6500 6900						1.66 - 1.23 -	0.01	.2131					8626 250	UNCH
7000 7500	0.65	 0.65	 0.65/0.65	 0.65/0.65		1.14 - 0.81 0.61 -	UNCH	.1563 .1164 .0899			 5		2058 1514 1730 +	UNCH UNCH 5
8000 8500 9000						0.61 - 0.49 - 0.41		.0727					150 150 2512	UNCH UNCH
10000 10500			/0.28A	/0.28A		0.29 0.24	UNCH	.0430					10307 807	UNCH
TOTAL						0.2.	oc.ii	.0333			5		65323 +	5
JUN23 3800						13.19 -		.7411					300	UNCH
4100 4500						11.21 - 8.75 -	0.26	.6889					1050 2	UNCH
5300 5500						4.90 - 4.18 -	0.11	.4408					100 1250	UNCH
6000 6400						2.81 - 2.07 - 1.93 -	0.02	.3029 .2407 .2277					100 250 1225	UNCH UNCH UNCH
6500 7000 7500						1.37 - 1.00		.1723					40 17	UNCH
TOTAL						2.00	oc.ii	.1310					4334	o.ve.r
DEC23 3000						18.97 -		.8440					1	UNCH
3850 4000						12.93 - 11.97 -	0.28	.7213 .6961					300 800	UNCH
4100 4200						11.34 - 10.73 - 9.82 -	0.26	.6787 .6609 .6333					1 300 750	UNCH UNCH UNCH
4350 4400 4500						9.53 - 8.95 -	0.24	.6239					150 300	UNCH
4600 4750						8.40 - 7.63 -	0.22	.5851					1 650	UNCH
5000 5050						6.44 - 6.23 -	0	.5046 .4947					2361 203	UNCH UNCH
5150 5200						5.81 - 5.61 -	0.13	.4744 .4644					600 801	UNCH UNCH
5300 5400						5.23 - 4.87 -	0.11	.4445					400 100	UNCH
5450 5500						4.69 - 4.53 - 3.17 -	0.10	.4149 .4054 .3170					100 1900 3550	UNCH UNCH UNCH
6000 6400 6500						2.40 - 2.25 -	0.03	.2578					250 5606	UNCH
6900 7000						1.75 - 1.65 -	0.01	.2005					400 107	UNCH
8000 9000						0.94 0.69 -	UNCH	.1185					35 10	UNCH
10000 10500						0.52 + 0.44 +	0.01	.0658 .0563					5350 153	UNCH UNCH
14500 TOTAL						0.11 +	0.01	.0158					25183	UNCH
DEC24 4400						10.64 -	0.17	.6206					100	UNCH
10000 TOTAL						0.74 +		.0843					28 128	UNCH
LO PUT MAR21			IL OPTIONS (PHY)			0.01							27	
50 100 150						0.01 0.01 0.01	UNCH UNCH UNCH						37 56 20	UNCH UNCH UNCH
150 250 400						0.01 0.01 0.01	UNCH UNCH						23 1	UNCH UNCH
500 600						0.01 0.01	UNCH						55 2	UNCH
650 700						$0.01 \\ 0.01$	UNCH UNCH						100 133	UNCH UNCH
800 900						0.01 0.01	UNCH UNCH						100 150	UNCH UNCH
950 1000						$0.01 \\ 0.01$	UNCH UNCH						1 153	UNCH UNCH
1050 1100						0.01 0.01	UNCH						111 98	UNCH
1150 1200						0.01 0.01 0.01	UNCH						78 74 27	UNCH UNCH UNCH
1250 1300 1350						0.01 0.01 0.01	UNCH UNCH UNCH						101 59	UNCH UNCH UNCH
1400					NVENIENCE OF THE U	0.01	UNCH						300	UNCH
				RORS OR OMISSIONS	SHALL NOT BE MADE	THE BASIS FOR	ANY CLA	AIM, DEMA				ON CO	11	13

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.

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





Side 51

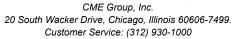
**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	NOMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	Œ.							
	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		OPEN INTEREST
LO PUT	Г	NYMEX CRUDE (	OIL OPTIONS (PHY)						VOLUME			
1450 1500	0.01	0.01	0.01/0.01	0.01/0.01		0.01 UNCH 0.01 UNCH						77 UNCH 2722 + 3
1550 1600				'		0.01 UNCH 0.01 UNCH						141 UNCH 116 UNCH
1650 1700						0.01 UNCH 0.01 UNCH	.0000					163 UNCH 409 UNCH
1750 1800						0.01 UNCH 0.01 UNCH	.0000					116 UNCH 142 UNCH
1850 1900						0.01 UNCH 0.01 UNCH	.0000					372 UNCH 318 UNCH
1950 2000						0.01 UNCH 0.01 UNCH	.0000 .0001					20 UNCH 3751 UNCH
2050 2100	0.01	0.01	0.01/0.01	0.01/0.01		0.01 UNCH 0.01 UNCH	.0001			35		492 UNCH 340 + 25
2150 2200	0.01 0.01	0.01 0.01	0.01/0.01 0.01/0.01 0.01/0.01	0.01/0.01 0.01/0.01		0.01 UNCH 0.01 UNCH 0.01 UNCH	.0002 .0003 .0005			54 60		340 + 25 146 + 54 266 + 45 458 + 25
2250 2300 2350	0.01	0.01	0.01/0.01	0.01/0.01 		0.01 UNCH 0.01 UNCH 0.01 UNCH	.0003			33 		458 + 25 415 UNCH 127 UNCH
2400 2450						0.01 UNCH 0.01 UNCH	.0011					440 UNCH 487 UNCH
2500 2550						0.01 UNCH 0.02 + 0.01	.0018			22		2832 - 22 328 UNCH
2600 2650	0.02 0.02	0.02 0.02	0.02/0.02 0.02/0.02	0.02/0.02 0.02/0.02		0.02 + 0.01 0.02 + 0.01	.0035			10 20		732 - 6 287 UNCH
2700 2750	0.02	0.02 0.02	0.02/0.02 0.02/0.02	0.02/0.02 0.02/0.02		0.02 UNCH 0.02 UNCH	.0037			55 10		691 + 33 483 UNCH
2800 2850	0.02	0.02	0.02/0.02	0.02/0.02		0.02 UNCH 0.03 + 0.01	.0039			90		489 UNCH 462 + 60
2900 2950	0.03	0.03 0.03	0.03/0.03 0.03/0.03	0.03/0.03 0.03/0.03		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0058			10 10		912 UNCH 857 + 4
3000 3050	0.03	0.03	0.03/0.03	0.03/0.03		0.03 UNCH 0.03 UNCH	.0061			54		9318 - 34 433 UNCH
3100 3150	0.04	0.04	0.04/0.04 0.04B/	0.04/0.04 0.04B/		$ \begin{array}{r} 0.04 + 0.01 \\ 0.04 + 0.01 \end{array} $	.0081			10		444 - 6 244 UNCH
3200 3250	0.04 0.05	0.04 0.05	0.04/0.04 0.05/0.04A	0.04/0.04 0.05/0.04A		0.04 UNCH 0.05 + 0.01	.0086 .0105			11 7		1564 - 1 818 + 7
3300 3350	0.05	0.05	0.05/0.05 0.05B/	0.05/0.05 0.05B/		$ \begin{array}{r} 0.05 + 0.01 \\ 0.05 + 0.01 \end{array} $	.0108 .0111			100		2386 UNCH 659 UNCH
3400 3450	0.06 0.06	0.06 0.06	0.06/0.04 0.06/0.05A	0.06/0.04 0.06/0.05A		$ \begin{array}{rrrr} 0.06 & + & 0.01 \\ 0.06 & + & 0.01 \end{array} $	.0132 .0136			14 101		2846 + 10 715 + 101
3500 3550	0.06 0.07	0.06 0.07	0.07B/0.06 0.07/0.06A	0.07B/0.06 0.07/0.06A		$ \begin{array}{rrrr} 0.07 + 0.02 \\ 0.07 + 0.01 \end{array} $	.0158 .0163			11 272		10810 - 10 676 - 67
3600 3650	0.08 0.08	0.08 0.08	0.08/0.06A 0.09B/0.08	0.08/0.06A 0.09B/0.08		$ \begin{array}{r} 0.08 + 0.02 \\ 0.08 + 0.01 \end{array} $	.0186 .0192			32 146		2733 - 23 642 + 67
3700 3750	0.08 0.08	0.08 0.08	0.09/0.07A 0.10B/0.08	0.09/0.07A 0.10B/0.08		$ \begin{array}{r} 0.09 + 0.02 \\ 0.09 + 0.01 \end{array} $	.0217 .0224			45 2		3141 + 1 2865 + 2
3800 3850	0.09	0.09	0.11B/0.09 0.12B/	0.11B/0.09 0.12B/		$ \begin{array}{rrrr} 0.10 & + & 0.02 \\ 0.11 & + & 0.02 \end{array} $	.0251			300		2747 + 292 1505 UNCH
3900 3950	$0.11 \\ 0.14$	0.11 0.14	0.13B/0.10 0.14/0.10A	0.13B/0.10 0.14/0.10A		$ \begin{array}{rrrr} 0.12 & + & 0.02 \\ 0.13 & + & 0.02 \end{array} $	.0306			585 61		2089 + 386 2062 + 41
4000 4050	0.12	0.12	0.15/0.11A 0.17B/	0.15/0.11A 0.17B/		0.14 + 0.03 $0.15 + 0.03$	.0367			289		15447 - 72 613 UNCH
4100 4150	0.15 0.15	0.15 0.15	0.19B/0.13A 0.20B/0.14A	0.19B/0.13A 0.20B/0.14A		0.16 + 0.03 $0.18 + 0.03$	.0435			43 508		2388 + 22 1725 + 36
4200 4250	0.19	0.19 0.20	0.23B/0.16 0.25B/0.17A	0.23B/0.16 0.25B/0.17A		0.19 + 0.03 $0.21 + 0.04$	.0529			3547 198		7016 + 1461 2319 - 25
4300 4350	0.23	0.23 0.21	0.28/0.19A 0.31B/0.21	0.28/0.19A 0.31B/0.21		0.23 + 0.04 $0.26 + 0.06$	.0652			125		3235 + 8 1005 - 1
4400 4450	0.35	0.35 0.37	0.35/0.23A 0.39/0.25A	0.35/0.23A 0.39/0.25A		0.28 + 0.06 $0.31 + 0.06$	.0806			3468 204		6306 + 2400 3077 - 23
4500 4550	0.31	0.31 0.45	0.43/0.27 0.48B/0.42	0.43/0.27 0.48B/0.42		0.35 + 0.08 $0.39 + 0.09$	.1013			1079 32	150 	12295 + 225 1688 - 20
4600 4650	0.42 0.44 0.51	0.42 0.44 0.51	0.54B/0.35 0.60B/0.44 0.68/0.46	0.54B/0.35 0.60B/0.44 0.68/0.46		$ \begin{array}{r} 0.44 + 0.10 \\ 0.49 + 0.12 \\ 0.55 + 0.13 \end{array} $	.1274 .1423 .1594			192 251 2397		4227 + 116 4101 - 5 7563 + 631
4700 4750	0.56 0.61	0.56 0.61	0.76B/0.56 0.86/0.58	0.76B/0.56 0.86/0.58		0.33 + 0.13 $0.62 + 0.15$ $0.70 + 0.17$	.1788			266 3574		1395 + 28 7522 + 1258
4800 4850	0.61	0.61 0.80	0.96B/0.61 1.08B/0.76	0.96B/0.61 1.08B/0.76		0.78 + 0.17 $0.78 + 0.19$ $0.88 + 0.21$	.2230			593 1493		2441 + 39 3736 + 503
4900 4950 5000	0.88	0.88 1.02	1.21B/0.88 1.37/0.93	1.21B/0.88 1.37/0.93		0.88 + 0.21 $0.99 + 0.24$ $1.12 + 0.27$	.2776			227 2415	50	1194 + 186 10084 - 433
5050 5100	1.08	1.08 1.30	1.52/1.08 1.71B/1.25	1.52/1.08 1.71B/1.25		1.25 + 0.29 1.40 + 0.32	.3422			146 501		2514 + 28 1831 - 110
5150 5200	1.54 1.60	1.54 1.60	1.94/1.36 2.14B/1.54	1.94/1.36 2.14B/1.54		1.56 + 0.33 1.74 + 0.35	.4171			209 2341		661 + 65 4300 + 1123
5250 5300	2.03 1.90	2.03 1.90	2.40/1.74 2.67/1.90	2.40/1.74 2.67/1.90		1.95 + 0.38 2.19 + 0.42	.5028			1167 507		1467 + 352 1519 + 255
5350 5400	3.09	3.09	2.98B/ 3.31B/2.57	2.98B/ 3.31B/2.57		2.46 + 0.46 2.74 + 0.49	.5944 .6416			276 12		940 + 37 196 - 10
5450 5500	3.20	3.20	3.68B/ 4.08/3.20	3.68B/ 4.08/3.20		3.06 + 0.53 3.41 + 0.58	.6865 .7286			115 68		110 + 90 718 + 20
5550 5600			4.46B/ 4.88B/	4.46B/ 4.88B/		3.78 + 0.61 4.17 + 0.64	.7681 .8022			25		5 UNCH 35 – 25
5650 5700			5.32B/ 5.77B/	5.32B/ 5.77B/		4.59 + 0.68 5.02 + 0.71	.8342 .8613			10		8 UNCH 22 + 10
5750 5800			6.23B/ 6.69B/	6.23B/ 6.69B/		5.47 + 0.74 5.92 + 0.75	.8826 .9036					3 UNCH 9 UNCH
5850 5900	6.18	6.18	7.17B/6.18 7.65B/	7.17B/6.18 7.65B/		6.39 + 0.77 6.86 + 0.78	.9179					9 - 11 6 UNCH
6000 6050			8.62B/ 9.11B/	8.62B/ 9.11B/		7.82 + 0.80 8.31 + 0.82	.9517					33 UNCH 6 UNCH
6100 6150			9.60B/ 10.09B/ 10.58B/	9.60B/ 10.09B/ 10.58B/		8.80 + 0.82 9.29 + 0.83 9.78 + 0.83	.9629 .9681 .9732					1 UNCH 6 UNCH 4 UNCH
6200 6300 6350			10.58B/ 11.57B/ 12.07B/	10.58B/ 11.57B/ 12.07B/		9.78 + 0.83 $10.77 + 0.83$ $11.27 + 0.84$	.9732 .9790 .9797					4 UNCH 1 UNCH 1 UNCH
6400 6500			12.57B/ 12.57B/ 13.56B/	12.076/ 12.57B/ 13.56B/		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.9844					1 UNCH 1 UNCH 1 UNCH
6600 6750			14.55B/ 16.05B/	14.55B/ 16.05B/		13.75 + 0.84 15.25 + 0.85	.9902					2 UNCH 1 UNCH
6900 7300	16.41	16.41	16.41/*16.41 21.54B/	16.41/*16.41 21.54B/		16.74 NEW 20.73 + 0.85	.9959			1		1 + 1 1 UNCH
7900 8200			27.53B/ #30.53B/	27.53B/ #30.53B/		26.73 + 0.86 29.73 + 0.86	1.0000					1 UNCH 4 UNCH
8350 TOTAL			#32.03B/	#32.03B/		31.23 + 0.86	1.0000			28476	200	1 UNCH 183762 + 9146
APR21												
500 600						0.01 UNCH 0.01 UNCH						1 UNCH 1 UNCH
750 900						0.01 UNCH 0.01 UNCH	.0000					37 UNCH 1 UNCH
1000 1100						0.01 UNCH 0.01 UNCH	.0000					47 UNCH 10 UNCH
1300 1400						0.01 UNCH 0.01 UNCH	.0002					1 UNCH 1 UNCH
1500 1550						0.01 UNCH 0.01 UNCH	.0009					22 UNCH 8 UNCH
1600 1700	0.03	0.03	0.03/*0.03	0.03/*0.03		0.02 + 0.01 0.02 + 0.01	.0021			1		14 UNCH 76 + 1
1800 1850						0.02 UNCH 0.02 UNCH 0.03 + 0.01	.0023 .0024 .0035					93 UNCH 16 UNCH 40 UNCH
1950 2000 2050			0.03B/	0.03B/		0.03 + 0.01 0.03 + 0.01 0.03 UNCH	.0036					839 UNCH 156 UNCH
2100						0.04 + 0.01	.0048					11 UNCH
				ORS OR OMISSIONS S	HALL NOT BE MADE	USER AND IS FURNISHED WE THE BASIS FOR ANY CLAIR					CY UR CC	NTENT. IT IS





**FINAL** 

PG63 BULLETIN # 14@

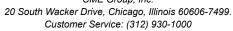
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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	GLOBEX® VOLUME		OPEN INTEREST
LO PUT APR21	г	NYMEX CRUDE C	OIL OPTIONS (PHY)						VOLUME			
2150 2200	0.04	0.04	0.04B/ 0.04/0.04	0.04B/ 0.04/0.04		$ \begin{array}{rcr} 0.04 & + & 0.01 \\ 0.04 & + & 0.01 \end{array} $	.0050 .0051			 1		15 UNCH 141 + 1
2250 2300			0.05B/	0.05B/		$ \begin{array}{r} 0.05 + 0.01 \\ 0.05 + 0.01 \end{array} $	.0063					43 UNCH 178 UNCH
2350 2400			0.05B/ 0.06B/	0.05B/ 0.06B/		0.05 + 0.01 $0.06 + 0.01$	.0066					24 UNCH 25 UNCH
2450 2500	0.07	0.07	0.06B/ 0.07/0.06A 0.07B/	0.06B/ 0.07/0.06A		$\begin{array}{cccc} 0.06 & + & 0.01 \\ 0.07 & + & 0.02 \\ 0.07 & + & 0.01 \end{array}$	.0080 .0093 .0095			35		121 UNCH 943 UNCH 113 UNCH
2550 2600 2650			0.07B/ 0.07B/ 0.08B/	0.07B/ 0.07B/ 0.08B/		$ \begin{array}{r} 0.07 + 0.01 \\ 0.07 + 0.01 \\ 0.08 + 0.02 \end{array} $	.0097					113 UNCH 49 UNCH 7 UNCH
2700 2750			0.09B/ 0.09B/	0.09B/ 0.09B/		$0.08 + 0.01 \\ 0.09 + 0.02$	.0114					30 UNCH 159 UNCH
2800 2850	0.09	0.09	0.10B/0.09 0.11B/	0.10B/0.09 0.11B/		$ \begin{array}{rrrr} 0.10 & + & 0.02 \\ 0.10 & + & 0.02 \end{array} $	.0142			16 		55 + 16 110 UNCH
2900 2950	0.10 0.10	0.10 0.10	0.12B/0.10 0.12B/0.10	0.12B/0.10 0.12B/0.10		$ \begin{array}{rrrr} 0.11 & + & 0.02 \\ 0.12 & + & 0.02 \end{array} $	.0160 .0176			3 1		212 + 3 173 UNCH
3000 3050	0.14	0.14	0.14/0.11A 0.14B/	0.14/0.11A 0.14B/		$ \begin{array}{r} 0.13 + 0.03 \\ 0.14 + 0.03 \end{array} $	.0192			498		1728 - 338 25 UNCH
3100 3150	0.16	 0.16	0.15B/ 0.16B/ 0.17B/0.16	0.15B/ 0.16B/ 0.17B/0.16		$ \begin{array}{rrrr} 0.15 & + & 0.03 \\ 0.16 & + & 0.03 \\ 0.17 & + & 0.03 \end{array} $	.0224 .0241 .0259			 5		265 UNCH 21 UNCH 529 - 3
3200 3250 3300	0.16 0.18	0.16 0.18	0.19B/0.16 0.20B/0.18	0.19B/0.16 0.20B/0.18		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0277			7 133		127 + 1 542 + 14
3350 3400	0.20	0.20	0.21B/0.20 0.23B/	0.21B/0.20 0.23B/		$ \begin{array}{rrrr} 0.20 & + & 0.04 \\ 0.21 & + & 0.04 \end{array} $	.0316			14		106 + 4 318 UNCH
3450 3500	0.20 0.27	0.20 0.27	0.25B/0.20 0.27/0.24	0.25B/0.20 0.27/0.24		$ \begin{array}{r} 0.23 + 0.04 \\ 0.24 + 0.04 \end{array} $	.0368 .0390			82 1539		197 UNCH 2292 + 490
3550 3600	0.25	0.25 0.25	0.28B/0.25 0.30B/0.25	0.28B/0.25 0.30B/0.25		0.26 + 0.05 $0.27 + 0.04$	.0424			158 26		219 + 134 304 - 10
3650 3700 3750	0.29 0.30 0.38	0.29 0.30 0.38	0.32B/0.29 0.35B/0.30 0.38/0.32	0.32B/0.29 0.35B/0.30 0.38/0.32		$ \begin{array}{r} 0.29 + 0.05 \\ 0.31 + 0.05 \\ 0.33 + 0.06 \end{array} $	.0484 .0521 .0560			4 26 482		303 + 1 657 + 24 562 + 403
3800 3850	0.38	0.38	0.40B/0.33 0.43B/	0.40B/0.33 0.43B/		0.35 + 0.06 0.35 + 0.07	.0600			443 97		1324 + 365 285 + 94
3900 3950	0.41 0.41	0.41 0.41	0.46B/0.40 0.49B/0.41	0.46B/0.40 0.49B/0.41		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0706			2 10		1145 UNCH 98 UNCH
4000 4050	0.42 0.53	0.42 0.53	0.52/0.41 0.56B/0.53	0.52/0.41 0.56B/0.53		$ \begin{array}{r} 0.46 + 0.08 \\ 0.50 + 0.09 \end{array} $	.0809 .0879			11258 30		30859 + 6237 236 + 30
4100 4150	0.57 0.61	0.57 0.61	0.60B/0.55 0.65B/0.61	0.60B/0.55 0.65B/0.61		$ \begin{array}{r} 0.53 + 0.09 \\ 0.57 + 0.10 \end{array} $	.0941			5 37		398 + 1 1634 + 36
4200 4250	0.66	0.66 0.62	0.69B/0.64 0.75B/0.62	0.69B/0.64 0.75B/0.62		$ \begin{array}{r} 0.61 + 0.10 \\ 0.66 + 0.12 \\ 0.71 + 0.13 \end{array} $	.1093			552 488		1773 - 71 583 - 381 1194 + 2
4300 4350 4400	0.70 0.72 0.83	0.70 0.72 0.83	0.80B/0.70 0.86B/0.72 0.93B/0.83	0.80B/0.70 0.86B/0.72 0.93B/0.83		$ \begin{array}{rrrrr} 0.71 & + & 0.13 \\ 0.76 & + & 0.13 \\ 0.81 & + & 0.14 \end{array} $	.1277 .1373 .1474			103 142 290		995 + 20 1541 + 149
4450 4500	0.83 1.02	0.83 1.02	1.00B/0.82 1.08B/0.83	1.00B/0.82 1.08B/0.83		0.88 + 0.16 0.94 + 0.16	.1597			432 9809		837 + 291 25408 + 5378
4550 4600	1.09	1.09	1.16B/ 1.25B/1.00	1.16B/ 1.25B/1.00		$ \begin{array}{rrrr} 1.01 & + & 0.17 \\ 1.09 & + & 0.19 \end{array} $	.1846 .1991			1413		482 UNCH 2284 + 1041
4650 4700	1.20	1.20 1.23	1.35B/1.13 1.45B/1.23	1.35B/1.13 1.45B/1.23		1.17 + 0.20 $1.27 + 0.23$	.2141			49 762	1000	1714 - 13 3035 + 544
4750 4800	1.29 1.57 1.77	1.29 1.57	1.56B/1.29 1.68B/1.40	1.56B/1.29 1.68B/1.40 1.81B/1.77		1.36 + 0.23 1.47 + 0.25 1.58 + 0.27	.2481			154 2314		818 - 30 3978 + 671
4850 4900 4950	1.86	1.77 1.86 2.03	1.81B/1.77 1.95B/1.65 2.10B/1.86	1.818/1.77 1.95B/1.65 2.10B/1.86		1.58 + 0.27 1.70 + 0.28 1.83 + 0.30	.2867 .3077 .3301			96 510 205		1113 + 2 436 - 94 280 + 192
5000 5050	2.12	2.12	2.27B/1.89 2.45B/	2.27B/1.89 2.45B/		1.98 + 0.32 2.14 + 0.35	.3541			1383 107		5037 + 81 215 + 17
5100 5150	2.50 2.61	2.50 2.61	2.64B/2.29 2.85B/2.32	2.64B/2.29 2.85B/2.32		2.31 + 0.37 2.49 + 0.38	.4058			139 66	1000	2181 + 915 426 - 14
5200 5250	2.97 2.65	2.97 2.65	3.08B/2.68 3.33B/2.65	3.08B/2.68 3.33B/2.65		2.69 + 0.41 2.91 + 0.43	.4621 .4918			2148 55		1866 + 1543 230 - 3
5300 5350	2.87	2.87	3.59B/2.87 3.87B/	3.59B/2.87 3.87B/		3.14 + 0.45 3.40 + 0.49	.5222			160 94		645 + 30 220 + 53
5400 5450	4.80	4.80	4.17B/ 4.49B/ 4.84/4.80	4.17B/ 4.49B/ 4.84/4.80		3.67 + 0.51 3.96 + 0.54 4.26 + 0.55	.5838 .6146 .6456			304 2 254		344 + 84 4 - 1 480 + 137
5500 5550 5600	5.28	5.28	5.17B/ 5.54B/5.28	5.17B/ 5.54B/5.28		4.59 + 0.58 4.93 + 0.61	.6749			 40		61 UNCH 59 + 39
5700 5800			6.31B/ 7.14B/	6.31B/ 7.14B/		5.66 + 0.65 6.45 + 0.69	.7578					3 UNCH 5 UNCH
5900 6000			8.01B/ 8.91B/	8.01B/ 8.91B/		7.29 + 0.73 8.17 + 0.76	.8453 .8782			31		37 + 31 3 UNCH
6100 6400	9.05	9.05	9.05/*9.05 12.71B/	9.05/*9.05 12.71B/		9.08 NEW 11.94 + 0.82	.9048					1 + 1 1 UNCH
7900 8400			#27.61B/ #32.60B/	#27.61B/ #32.60B/		26.82 + 0.85 31.82 + 0.86	1.0000 1.0000			37016	2000	1 UNCH 1 UNCH 106237 + 18118
TOTAL MAY21										37010	2000	100237 + 10116
50 100						0.01 UNCH 0.01 UNCH						100 UNCH 50 UNCH
600 650						0.01 UNCH 0.01 UNCH	.0000					5 UNCH 117 UNCH
800 850 1000						0.01 UNCH 0.01 UNCH 0.01 UNCH	.0001 .0001 .0005					10 UNCH 10 UNCH 38 UNCH
1050 1050 1100						0.01 UNCH 0.01 UNCH	.0003					5 UNCH 7 UNCH
1150 1200						$ \begin{array}{rrrr} 0.02 + 0.01 \\ 0.02 + 0.01 \end{array} $	.0017 .0018					5 UNCH 100 UNCH
1500 1550			0.03B/ 0.03B/	0.03B/ 0.03B/		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0029					18 UNCH 18 UNCH
1600 1650			 0.04B/	 0.04B/		0.03 UNCH 0.04 + 0.01 0.04 + 0.01	.0031 .0040 .0041					108 UNCH 34 UNCH 4 UNCH
1700 1800 1850						0.04 + 0.01 $0.05 + 0.01$ $0.05 + 0.01$	.0052					18 UNCH 40 UNCH
1900 1950			0.05B/	0.05B/		0.05 + 0.01 0.05 + 0.01 0.06 + 0.01	.0055					74 UNCH 70 UNCH
2000 2050	0.06	0.06	0.06/*0.06 0.06B/	0.06/*0.06 0.06B/		$ \begin{array}{rrrr} 0.06 & + & 0.01 \\ 0.06 & + & 0.01 \end{array} $	.0066			50 		140 + 50 24 UNCH
2100 2150			0.07B/ 0.07B/	0.07B/ 0.07B/		0.07 + 0.01 $0.07 + 0.01$	.0079					16 UNCH 165 UNCH
2200 2250			0.08B/ 0.08B/ 0.09B/	0.08B/ 0.08B/ 0.09B/		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0092 .0094					111 UNCH 32 UNCH 24 UNCH
2300 2350 2400			0.09B/ 0.09B/ 0.10B/	0.09B/ 0.09B/ 0.10B/		$ \begin{array}{r} 0.09 + 0.01 \\ 0.09 + 0.01 \\ 0.10 + 0.01 \end{array} $	.0106 .0108 .0120					24 UNCH 127 UNCH 46 UNCH
2450 2450 2500			0.11B/ 0.12B/	0.11B/ 0.12B/		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0132					59 UNCH 513 UNCH
2550 2600			0.13B/ 0.13B/	0.13B/ 0.13B/		$ \begin{array}{rrrr} 0.12 & + & 0.01 \\ 0.13 & + & 0.02 \end{array} $	.0148 .0162					56 UNCH 117 UNCH
2650 2700			0.14B/ 0.15B/	0.14B/ 0.15B/		$ \begin{array}{rrrr} 0.14 & + & 0.02 \\ 0.15 & + & 0.02 \end{array} $	.0175 .0189					42 UNCH 15 UNCH
2750 2800	0.13	0.13	0.16B/ 0.18B/*0.13	0.16B/ 0.18B/*0.13		0.16 + 0.02 $0.17 + 0.02$	.0203			1		91 UNCH 104 UNCH
2850 2900			0.19B/ 0.20B/ 0.21B/	0.19B/ 0.20B/ 0.21B/		$ \begin{array}{r} 0.18 + 0.03 \\ 0.19 + 0.03 \\ 0.20 + 0.02 \end{array} $	.0232 .0247 .0263					240 UNCH 199 UNCH 128 UNCH
2950 3000 3050			0.21B/ 0.23B/ 0.25B/	0.21B/ 0.23B/ 0.25B/		$ \begin{array}{r} 0.20 + 0.02 \\ 0.22 + 0.03 \\ 0.23 + 0.03 \end{array} $	.0263					2057 UNCH 26 UNCH
3100 3150	0.23	0.23	0.26B/0.23 0.28B/	0.26B/0.23 0.28B/		0.24 + 0.03 0.26 + 0.04	.0323			16		414 UNCH 124 UNCH
3200 3250	0.27 0.27	0.27 0.27	0.30B/0.27 0.32B/0.27	0.30B/0.27 0.32B/0.27		0.28 + 0.04 0.29 + 0.04	.0378			15 446		213 - 13 446 + 239
THE IN			THIS REPORT IS CO	MPILED FOR THE CO		E USER AND IS FURNISHED W					CY OR CO	NTENT. IT IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





**FINAL** 

PG63 BULLETIN # 14@

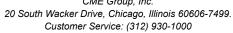
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

Company	THE N	NOMINAL	PRICE IS THE I	PREVIOUS DAY'S	SETTLEMENT PRI	CE.					
March   Marc									SES OUTCRY		
100 0.30 0.30 0.30 0.30 0.400.00 0.00 0.0			NYMEX CRUDE O	IL OPTIONS (PHY)							
1.00	3300	0.33									
100				0.39B/	0.39B/		0.35 + 0.05	.0487			50 UNCH
1.00				0.41B/ 0.44B/	0.44B/						
200   201	3550			0.47B/	0.47B/		0.42 + 0.05	.0595			56 UNCH
100	3650	0.51	0.51	0.53B/0.51	0.53B/0.51		0.47 + 0.06	.0675		2	69 + 2
1.00				0.60B/	0.60B/		0.53 + 0.06	.0770			217 UNCH
Section   Sect				0.68B/	0.68B/						
According   1.00	3900			0.72B/	0.72B/		0.64 + 0.08	.0940			1079 - 67
400   1.0	4000	0.78	0.78	0.82B/0.67	0.82B/0.67		0.73 + 0.10	.1076		254	1533 - 152
\$400 1.50 1.00 1.00 1.00 1.00 1.00 1.00 1.				0.93B/	0.93B/		0.83 + 0.11	.1228		1	311 UNCH
400 0.70 0.70 0.70 0.70 0.70 0.70 0.70 0				0.98B/ 1.05B/0.85	0.98B/ 1.05B/0.85		0.94 + 0.13				
1.18	4250										
459 1.59 1.59 1.59 1.59 1.59 1.59 1.59 1.	4350	1.18	1.18	1.26B/1.18	1.26B/1.18		1.13 + 0.15	.1691		101	212 + 100
1.50	4450	1.36	1.36	1.43B/1.21	1.43B/1.21		1.28 + 0.17	.1918		39	103 + 39
460 1.50 1.50 1.50 1.50 1.50 1.50 1.50 1.5				1.63B/	1.52B/1.26 1.63B/						
1.00   1.00	4600			1.73B/1.51	1.73 B/1.51		1.55 + 0.21	.2317			670 + 5
April   1.58	4700			1.96B/1.90	1.96B/1.90		1.76 + 0.24	.2620			945 + 298
2-00   2-00	4800	1.89	1.89	2.23B/1.89	2.23B/1.89		2.00 + 0.26	.2958		78	1234 + 77
2.50		2.50	2.50	2.54B/2.50	2.54B/2.50		2.27 + 0.29	.3330			
2500   2.54   2.56   3.08a/2.56   3.08a/2.56   3.15   2.08a/2.56   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15   3.15											
1.50	5050	2.94	2.94	3.08B/2.94	3.08B/2.94		2.76 + 0.34	.3956		13	1002 - 3
1.59a	5150			3.51B/	3.51B/		3.15 + 0.38	.4412			1105 UNCH
1.00				3.99B/	3.99B/		3.58 + 0.41	.4895			1696 UNCH
1400	5300			4.25B/ 4.52B/	4.25B/ 4.52B/						
1.00	5400			4.82B/	4.82B/		4.34 + 0.47	.5647			50 UNCH
\$6.00	5550			5.77B/	5.77B/		5.23 + 0.52	.6398			81 UNCH
1				8.04B/	8.04B/		7.39 + 0.63	.7728			7 UNCH
13-938   13-938   13-938   13-938   13-938   13-138   0.76   3227	6000				9.31B/ 11 10B/		8.62 + 0.67	.8244			
100   100	6500			13.93B/	13.93B/		13.18 + 0.76	.9297			1 UNCH
1982   1982				14.898/	14.898/		14.15 + 0.78	.9411			
100	JUN21										
1000   1000											
1	500										
1000	950						0.02 UNCH	.0015			1 UNCH
1000	1050						0.02 UNCH	.0017			2 UNCH
1500   0.05				0.04B/	0.04B/		0.04 + 0.01	.0036			11 UNCH
1556	1450	0.05	0.05		0.04B/					1	
1550	1550						0.05 + 0.01	.0047			12 UNCH
1850	1650						0.06 + 0.01	.0057			124 UNCH
1950     0.088/-   0.088/-   0.099 + 0.02				0.07B/	0.07B/		0.07 + 0.01	.0071			6 UNCH
2000					0.08B/ 0.08B/						
116	2000			0.09B/	0.09B/		0.09 + 0.01	.0093			3256 UNCH
1200	2100			0.11B/	0.11B/		0.10 + 0.01	.0106			116 UNCH
2250				0.12B/	0.12B/		0.12 + 0.02				41 UNCH
2350   0.14   0.14   0.158/0.14   0.158/0.14   0.168/   0.168				0.13B/	0.13B/ 0.14B/						
2450   0.15   0.15   0.178/0.15   0.178/0.15   0.178/0.15   0.16 + 0.02   0.178   0.156   0.165   0.	2350			0.15B/0.14	0.15B/0.14		0.14 + 0.02	.0154			128 + 92
2550   0.198/   0.198/   0.18k + 0.02	2450	0.15	0.15	0.17B/0.15	0.17B/0.15		0.16 + 0.02	.0178		156	156 + 146
2600				0.19B/	0.19B/		0.18 + 0.02	.0204			104 UNCH
2700	2600			0.21B/	0.21B/		0.19 + 0.02	.0217			
2800 0.278/ 0.278/ 0.278/ 0.25 + 0.03 .0390 1076 UNCH 2800 0.308/ 0.308/ 0.308/ 0.26 + 0.03 .0306 1 1 1	2700			0.23B/	0.23B/		0.22 + 0.03	.0253			3250 UNCH
2900	2800			0.27B/	0.27B/		0.25 + 0.03	.0290			1076 UNCH
2950       0.328/   0.328/   0.30   0.04   0.035       256   UNCH   3000   0.35   0.378/   0.378/   0.378/   0.34   0.04   0.040   0.040   0.041   0.05   0.05   0.043   0.05   0.043   0.05   0.043   0.05   0.045   0.05	2900			0.30B/	0.30B/		0.28 + 0.03	.0330			111 UNCH
3050	2950			0.32B/ 0.35/0.32	0.32B/		0.30 + 0.04				
3150 0.428/ 0.428/ 0.448/ 0.448 0.40 + 0.05 0.0486 524 UNCH 3250 0.448/ 0.448/ 0.40 + 0.05 0.05 0.0486 524 UNCH 3250 0.48	3050			0.37B/	0.37B/		0.34 + 0.04	.0405			131 UNCH
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	3150			0.42B/	0.42B/		0.38 + 0.05	.0458			233 UNCH
3300 0.48 0.48 0.50B/0.48 0.50B/0.48 0.53B/ 0.55B/ 0.55B	3250			0.47B/	0.47B/		0.43 + 0.05	.0523			192 UNCH
3400         0.578/       0.578/        303       UNCH         3450         0.608/       0.608/        0.54       + 0.06       .0669                 115         173       UNCH         3500       0.59       0.59       0.648/0.59       0.648/0.59        0.58       + 0.07       .0717         115        10876       + 17         3550         0.688/       0.688/        0.61       + 0.07       .0759        148       UNCH         3600       0.70       0.772b/0.70       0.777b/0.77        0.65       + 0.08       .0861        7        520       UNCH         3700         0.818/        0.69       + 0.08       .0862        100        392       + 100         3850         0.918/        0.78       + 0.10       .0976	3300			0.53B/	0.53B/		$ \begin{array}{r} 0.46 + 0.06 \\ 0.48 + 0.06 \end{array} $	.0500			
3500         0.59         0.648/0.59         0.648/0.59          0.58         + 0.07         .0717           11876         + 17           3500           0.61         + 0.07         .0759  100           100          100	3400			0.57B/	0.57B/		0.51 + 0.06	.0629			303 UNCH
3600       0.70       0.70       0.728/0.70       0.728/0.70        0.65       + 0.08       .0810         520       UNCH         3650       0.77       0.77       0.77/0.77       0.77/0.77        0.69       + 0.08       .0862        100        392       + 100         3750       0.76       0.76       0.868/0.76       0.868/0.76        0.73       + 0.10       .0976        400        889       + 385         3800         0.918/       0.78       + 0.10       .0976        5        2731       UNCH         3850         0.978/       0.978/        0.87       + 0.10       .1097        253       UNCH         3900         0.978/       1.028/        0.87       + 0.10       .1097        225       UNCH         3950       0.95       0.95       1.088/0.93       1.088/0.93        0.98       + 0.12       .1169         225       UNCH         4000       1.0	3500	0.59	0.59	0.64B/0.59	0.64B/0.59		0.58 + 0.07	.0717		115	10876 + 17
3650         0.77         0.77         0.77/0.77         0.77/0.77          0.69         + 0.08         .0862           100          392         + 100           3700           0.818/         0.73         + 0.09         .0915           400          889         + 385           3750         0.76         0.868/0.76         0.868/0.76          0.78         + 0.10         .0976          5          5          5          2731         UNCH           3850           0.918/         0.918/          0.82         + 0.10         .1032           225         UNCH           3900           1.028/          0.93         + 0.12         .1169           272         UNCH           3950         0.95         1.088/0.93         1.088/0.93          0.98         + 0.12         .1169           272         UNCH           4000         1.00         1.158/1.00         1.	3600	0.70	0.70	0.72B/0.70	0.72B/0.70		0.65 + 0.08	.0810		7	520 UNCH
1	3650	0.77	0.77	0.77/0.77	0.77/0.77 0.81B/		0.69 + 0.08	.0862			392 + 100
3850 0.978/ 1.028/ 0.87 + 0.10 1.097 225 UNCH 3950 0.95 0.95 1.088/0.93 1.088/0.93 0.98 + 0.12 1.169 16 133 + 11 4000 1.00 1.00 1.00 1.158/1.00 1.158/1.00 1.04 + 0.13 1.314 1032 600 19415 - 408 4050 1.21 1.22 1.22 1.228/1.21 1.228/1.21 1.10 + 0.13 1.314 250 1188 + 194 4100 1.22 1.22 1.22 1.298/1.22 1.298/1.22 1.10 + 0.13 1.392 250 1188 + 194 4100 1.22 1.22 1.22 1.298/1.22 1.298/1.22 1.17 + 0.15 1.478 41 3896 + 33 4150 1.17 1.17 1.368/1.17 1.368/1.17 1.24 + 0.16 1.566 41 3896 + 33 4150 1.17 1.17 1.368/1.37 1.618/1.37 1.448/ 1.31 + 0.16 1.566 11 1467 + 11 4200 1.448/ 1.528/ 1.528/ 1.38 + 0.16 1.751 65 1.2896 UNCH 4300 1.37 1.37 1.618/1.37 1.618/1.37 1.448/ 1.38 + 0.16 1.751 65 1.2896 UNCH 4350 1.59 1.59 1.59 1.708/1.59 1.708/1.59 1.808/ 1	3750			0.86B/0.76	0.86B/0.76		0.78 + 0.10	.0976		5	2731 UNCH
3950 0.95 0.95 1.088/0.93 1.088/0.93 0.98 + 0.12 1.237 16 133 + 11 4000 1.00 1.00 1.158/1.00 1.58/1.00 1.04 + 0.13 1.314 1032 600 19415 4080 1.21 1.21 1.228/1.21 1.228/1.21 1.10 + 0.13 1.3192 250 1188 + 194 4100 1.22 1.22 1.298/1.22 1.298/1.22 1.298/1.22 1.298/1.22 1.298/1.27 1.17 + 0.15 1.478 41 3896 + 33 4150 1.17 1.17 1.368/1.17 1.368/1.17 1.24 + 0.16 1.566 11 1 11 1 1467 + 11 4200 1.448/ 1.448/ 1.31 + 0.16 1.657 11 1 6601 UNCH 4250 1.528/ 1.528/ 1.528/ 1.38 + 0.16 1.751 65 2896 UNCH 4300 1.37 1.37 1.618/1.37 1.618/1.37 1.46 + 0.17 1.852 68 2609 + 44 4350 1.59 1.59 1.59 1.708/1.59 1.708/1.59 1.808/ 1.63 + 0.19 1.962 25 396 + 25 4400 1.808/ 1.808/ 1.808/ 1.63 + 0.19 1.2069 1.767 UNCH 4450 1.85 1.85 1.85 1.908/1.85 1.908/1.85 1.73 + 0.20 1.2190 31 561 + 5	3850			0.97B/	0.97B/		0.87 + 0.10	.1097			225 UNCH
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$		0.95	0.95	1.08B/0.93	1.08B/0.93		0.98 + 0.12	.1237		16	133 + 11
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	4000	1.00	1.00	1.15B/1.00	1.15B/1.00		1.04 + 0.13	.1314		1032 6	i 19415 - 408
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	4100	1.22	1.22	1.29B/1.22	1.29B/1.22		1.17 + 0.15	.1478		41	3896 + 33
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	4200			1.44B/	1.44B/		1.31 + 0.16	.1657			6601 UNCH
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	4250			1.52B/ 1.61B/1.37	1.52B/ 1.61B/1.37		1.38 + 0.16	.1751			2896 UNCH 2069 + 44
4450 1.85 1.85 1.908/1.85 1.908/1.85 1.73 + 0.20 .2190 31 561 + 5	4350	1.59	1.59	1.70B/1.59	1.70B/1.59 1.80B/		1.55 + 0.19	.1962		25	396 + 25
4500 1.66 1.66 2.01/1.66 2.01/1.66 1.83 + 0.21 .2313 674 200 10487 + 113	4450	1.85	1.85	1.90B/1.85	1.90B/1.85		1.73 + 0.20	.2190		31	561 + 5
4550 2.00 2.00 2.128/2.00 2.12/8/2.00 1.93 + 0.22 .2440 5 860 + 5	4550	2.00	2.00	2.12B/2.00	2.12B/2.00		1.93 + 0.22	.2440		5	860 + 5
4600 2.25B/ 2.25B/ 18 773 - 18  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  ACCURATED BY THE USER ON THE CONTITION THAT ERBORS OR OWNER STAND AND THE MADE THE PAGES FOR ANY CLAIM DEMAND OR CAUSE FOR ACTION.	THE I	NFORMATIO	N CONTAINED IN T	THIS REPORT IS CO	MPILED FOR THE CO	NVENIENCE OF THE	USER AND IS FURNISHED W	VITHOUT RESP	ONSIBILITY F	OR ACCURACY O	

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





Side 54

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

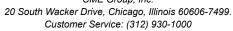
PRICE INDICATOR KEY
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL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

THE N	OMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	CE.								
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA C	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OI INTERI	PEN
LO PUT JUN21		NYMEX CRUDE C	OIL OPTIONS (PHY)										
4650			2.37B/ 2.51B/	2.37B/		2.16 + 0.24				120		1092 +	91
4700 4750			2.65B/	2.51B/ 2.65B/		2.28 + 0.25 2.41 + 0.26	.3018			467 		4132 + 1054	400 UNCH
4800 4850	2.79	2.79	2.80B/2.79 2.96B/	2.80B/2.79 2.96B/		2.55 + 0.27 $2.70 + 0.29$				1 		412 40	UNCH UNCH
4900 4950	3.07	3.07	3.13B/ 3.31B/3.07	3.13B/ 3.31B/3.07		2.86 + 0.31 3.02 + 0.31	.3522			18 1		193 + 929	15 UNCH
5000	3.12	3.12	3.50/3.05	3.50/3.05		3.20 + 0.33	.3888			755	650	12524 +	925
5050 5100	3.48	3.48	3.71B/ 3.92B/3.48	3.71B/ 3.92B/3.48		3.38 + 0.34 $3.58 + 0.36$	.4277			2		151 208 +	UNCH 2
5150 5200			4.15B/ 4.39B/	4.15B/ 4.39B/		3.79 + 0.38 4.01 + 0.39				31		190 3451 +	UNCH 11
5250 5300	4.34	4.34	4.64B/4.34 4.90B/	4.64B/4.34 4.90B/		4.24 + 0.41 $4.48 + 0.42$				3 33		107 + 311 +	1 33
5350			5.18B/	5.18B/		4.74 + 0.43	.5324			3 1		29	UNCH
5400 5500	5.96	5.96	5.47B/ 6.07B/5.52	5.47B/ 6.07B/5.52		5.01 + 0.45 5.59 + 0.48	.5968			3		763 3253 +	UNCH 1
5550 5600	6.76	6.76	6.40B/ 6.76/*6.75	6.40B/ 6.76/*6.75		5.89 + 0.49 6.21 NEW				2		1820 2 +	UNCH 2
5700 5750	7.29	7.29	7.29/*7.29 7.81B/	7.29/*7.29 7.81B/		6.89 NEW 7.24 + 0.55				1		1 + 29	1 UNCH
6000			9.81B/ 12.44B/	9.81B/ 12.44B/		9.17 + 0.62 11.75 + 0.68	.7852					106	UNCH
6300 6400			13.35B/	13.35B/		12.65 + 0.69	.8808					1000	UNCH
6500 6600			14.28B/ 15.23B/	14.28B/ 15.23B/		13.58 + 0.71 $14.51 + 0.71$	.9117					13 1	UNCH UNCH
6900 8050			18.12B/ #29.48B/	18.12B/ #29.48B/		17.39 + 0.74 $28.74 + 0.77$						1 1	UNCH UNCH
TOTAL			,	,						4857	1450	133772 +	2459
JUL21 1000						0.02 + 0.01	.0016					5	UNCH
1150						0.03 + 0.01	.0025					11 17	UNCH
1550 1600			0.06B/	0.06B/		0.06 + 0.01	.0056					29	UNCH
1650 1800			0.08B/	0.08B/		$ \begin{array}{r} 0.07 + 0.01 \\ 0.08 + 0.01 \end{array} $	.0078					5 242	UNCH UNCH
1850 2000			0.09B/ 0.12B/	0.09B/ 0.12B/		$ \begin{array}{r} 0.09 + 0.01 \\ 0.11 + 0.01 \end{array} $						5 1	UNCH UNCH
2050			0.12B/ 0.15B/	0.12B/ 0.15B/		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0120					8 41	UNCH
2150 2250			0.17B/	0.17B/		0.16 + 0.02	.0164					8	UNCH
2300 2350			0.18B/ 0.20B/	0.18B/ 0.20B/		$ \begin{array}{rrrr} 0.17 + 0.02 \\ 0.18 + 0.02 \end{array} $	.0188					4 6	UNCH UNCH
2450 2500			0.22B/ 0.24B/	0.22B/ 0.24B/		$ \begin{array}{rrrr} 0.21 & + & 0.02 \\ 0.22 & + & 0.02 \end{array} $	.0220					10 39	UNCH
2550			0.26B/ 0.27B/	0.26B/ 0.27B/		$ \begin{array}{r} 0.24 + 0.03 \\ 0.25 + 0.02 \end{array} $	.0253					7 7	UNCH
2600 2750			0.33B/	0.33B/		0.31 + 0.03	.0333					1	UNCH
2800 2850			0.36B/ 0.38B/	0.36B/ 0.38B/		$ \begin{array}{r} 0.33 + 0.04 \\ 0.35 + 0.04 \end{array} $	.0379					86 17	UNCH UNCH
2900 3000			0.40B/ 0.46B/	0.40B/ 0.46B/		$ \begin{array}{r} 0.37 + 0.04 \\ 0.42 + 0.04 \end{array} $				278	1750	37 7452 -	UNCH 3250
3050 3100			0.49B/ 0.51B/	0.49B/ 0.51B/		$ \begin{array}{r} 0.45 + 0.05 \\ 0.48 + 0.05 \end{array} $	.0155					1 56	UNCH UNCH
3200			0.58B/ 0.61B/	0.58B/ 0.61B/		0.54 + 0.06	.0596					368	UNCH
3250 3300			0.65B/	0.65B/		0.61 + 0.07	.0675					319	UNCH
3350 3400			0.70B/ 0.74B/	0.70B/ 0.74B/		$ \begin{array}{r} 0.65 + 0.08 \\ 0.69 + 0.08 \end{array} $						7 3	UNCH
3500 3600	0.82 0.87	0.82 0.87	0.83B/0.82 0.94B/0.87	0.83B/0.82 0.94B/0.87		$ \begin{array}{r} 0.78 + 0.10 \\ 0.87 + 0.10 \end{array} $				61 2		713 + 15 +	1 1
3650			0.99B/ 1.05B/	0.99B/ 1.05B/		0.92 + 0.11	.1025					3 100 -	UNCH 8
3700 3800			1.17B/	1.17B/		1.09 + 0.12	.1215					154	UNCH
3850 3900	1.18	1.18	1.24B/ 1.31B/1.18	1.24B/ 1.31B/1.18		1.16 + 0.14 $1.22 + 0.14$	. 1333			22		13 38 +	UNCH 17
3950 4000			1.38B/ 1.46B/	1.38B/ 1.46B/		1.29 + 0.15 $1.36 + 0.15$				278	1750	379 8962 -	UNCH 3250
4050	1.38 1.43	1.38 1.43	1.38/*1.38 1.62B/1.43	1.38/*1.38 1.62B/1.43		1.43 NEW 1.51 + 0.17	.1595			15 8		15 + 9 +	15
4100 4150			1.71B/	1.71B/		1.59 + 0.17	.1772					50	UNCH
4200 4250			1.80B/ 1.89B/	1.80B/ 1.89B/		$ \begin{array}{r} 1.68 + 0.19 \\ 1.76 + 0.19 \end{array} $	.1963					700 3	UNCH UNCH
4300 4350			1.99B/ 2.10B/	1.99B/ 2.10B/		$ \begin{array}{r} 1.86 + 0.20 \\ 1.95 + 0.20 \end{array} $	000					115 74	UNCH
4400 4450	2.00	2.00	2.21B/1.97 2.32B/	2.21B/1.97 2.32B/		2.06 + 0.22 2.16 + 0.22	.2286			26		54 + 385	25 UNCH
4500			2.44B/ 2.57B/	2.44B/ 2.57B/		2.28 + 0.24	.2523			130		348 +	100
4550 4600			2.70B/	2.70B/		2.52 + 0.25	.2779			25		22 156 +	UNCH 9
4650 4700	2.75 2.89	2.75 2.89	2.84B/2.75 2.99B/2.89	2.84B/2.75 2.99B/2.89		2.65 + 0.26 2.79 + 0.27				8 8		60 + 134 +	8 8
4750 4800	2.88	2.88	3.15B/2.88 3.31B/	3.15B/2.88 3.31B/		2.93 + 0.28 3.08 + 0.29				3		75 15	UNCH
4850 4900			3.48B/ 3.67B/	3.48B/ 3.67B/		3.24 + 0.30 $3.41 + 0.32$	.3509					8 1	UNCH
4950			3.86B/ 4.06B/	3.86B/ 4.06B/		3.58 + 0.32	.3836					5 274	UNCH
5000 5050			4.27B/	4.27B/		3.96 + 0.34	.4183					1	UNCH
5100 5150			4.49B/ 4.72B/	4.49B/ 4.72B/		4.17 + 0.36 4.39 + 0.38	.4545					302 14	UNCH UNCH
5200 5250			4.97B/ 5.22B/	4.97B/ 5.22B/		4.61 + 0.39 4.85 + 0.40				2		12 3	UNCH UNCH
5300 5500	4.96	4.96	5.49B/*4.96 6.68B/	5.49B/*4.96 6.68B/		5.10 NEW 6.21 + 0.47	.5110			3		3 + 12	3 UNCH
5600			#7.33B/ #7.67B/	#7.33B/ #7.67B/		6.84 + 0.50	.6248					7	UNCH
5650 6000			#10.32B/	#10.32B/		7.16 + 0.51 9.73 + 0.59						5 1	UNCH
TOTAL										877	3500	22036 -	6317
AUG21 900						0.02 + 0.01						1	UNCH
1000 1100						0.02 UNCH 0.03 UNCH						19 1	UNCH
1200			0.04B/	0.04B/		0.04 + 0.01 0.07 + 0.01	.0033					18 1	UNCH
1500 2000			0.14B/	0.14B/		0.14 + 0.01	.0133					11	UNCH
2050 2300			0.15B/ 0.22B/	0.15B/ 0.22B/		$ \begin{array}{r} 0.15 + 0.01 \\ 0.21 + 0.01 \end{array} $	.0207					5 1	UNCH UNCH
2400 2450			0.26B/ 0.27B/	0.26B/ 0.27B/		$ \begin{array}{rrrr} 0.24 & + & 0.01 \\ 0.26 & + & 0.02 \end{array} $	.0233					8 1	UNCH UNCH
2500 2600			0.29B/ 0.33B/	0.29B/ 0.33B/		0.28 + 0.02 0.32 + 0.03	.0279					7 24	UNCH
2800			0.43B/	0.43B/		0.41 + 0.04	.0416					14	UNCH
2850 2900			0.46B/ 0.48B/	0.46B/ 0.48B/		$ \begin{array}{r} 0.44 + 0.05 \\ 0.46 + 0.04 \end{array} $	.0470					8 16	UNCH
3000 3100			0.55B/ 0.62B/	0.55B/ 0.62B/		$ \begin{array}{r} 0.52 + 0.05 \\ 0.59 + 0.06 \end{array} $	.0555					11 7	UNCH UNCH
3250 3300			0.74B/ 0.78B/	0.74B/ 0.78B/		0.70 + 0.07 0.74 + 0.08	.0723					1 13	UNCH
3400			0.88B/	0.88B/		0.83 + 0.09	.0860					11	UNCH
3500 3600			0.99B/ 1.10B/	0.99B/ 1.10B/		$ \begin{array}{r} 0.93 + 0.10 \\ 1.04 + 0.11 \end{array} $	.1079					25 7	UNCH
3650 3700			1.16B/ 1.23B/	1.16B/ 1.23B/		$ \begin{array}{rcl} 1.10 & + & 0.12 \\ 1.16 & + & 0.12 \end{array} $	.1204					5 34	UNCH UNCH
3750			1.30B/	1.30B/		1.22 + 0.12	.1268					4	UNCH
THE IN	FORMATIO	N CONTAINED IN	THIS REPORT IS COM	PILED FOR THE CON	VENIENCE OF THE	USER AND IS FURNISHED W	ITHOUT RE	SPONSIE	BILITY FO	OR ACCURA	CY OR CO	NTENT. IT I	IS

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.

CME Group, Inc.





Side 55

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	OMINAL	PRICE IS THE	PREVIOUS DAY'S S	SETTLEMENT PRIC	Œ.								
	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		O INTER	PEN REST
LO PUT AUG21		NYMEX CRUDE C	OIL OPTIONS (PHY)										
3800 3900			1.37B/ 1.52B/	1.37B/ 1.52B/		1.29 + 0.13 $1.43 + 0.14$	.1339 .1485					17 8	UNCH UNCH
3950 4000	1.44	1.44	#1.44/*1.44 1.69B/	#1.44/*1.44 1.69B/		1.51 NEW 1.59 + 0.16	.1565 .1647			8		8 + 2959	8 UNCH
4100			1.87B/ 2.07B/	1.87B/		1.76 + 0.17	.1821					171	UNCH
4200 4250			2.17B/	2.07B/ 2.17B/		1.94 + 0.18 2.04 + 0.19	.2007 .2107					407 1	UNCH
4300 4400			2.29B/ 2.52B/	2.29B/ 2.52B/		2.14 + 0.19 2.36 + 0.21	.2209 .2428					118 150	UNCH
4500 4550			2.78B/ 2.92B/	2.78B/ 2.92B/		2.60 + 0.22 2.73 + 0.23	.2664 .2789				300	311 + 8	300 UNCH
4600			3.07B/ 3.22B/	3.07B/ 3.22B/		2.87 + 0.25 3.01 + 0.26	.2919			25		130 +	25 UNCH
4650 4700			3.38B/	3.38B/		3.16 + 0.27	.3190					60	UNCH
4750 4800	3.36	3.36	3.55B/ 3.72B/3.36	3.55B/ 3.72B/3.36		3.31 + 0.27 3.47 + 0.28	.3331 .3478			11		40 162 +	UNCH 11
4850 4900			3.90B/ 4.09B/	3.90B/ 4.09B/		3.65 + 0.30 3.82 + 0.31	.3629 .3784					211 1	UNCH
4950 5000			4.29B/ 4.50B/	4.29B/ 4.50B/		4.01 + 0.32 4.21 + 0.34	.3943 .4105					1 761	UNCH
5050 5150			4.72B/ #5.19B/	4.72B/ #5.19B/		4.41 + 0.35 4.85 + 0.38	.4271 .4612					1	UNCH
5200			5.44B/ #5.70B/	5.44B/ #5.70B/		5.08 + 0.39	.4787					19	UNCH
5250 5300			#5.97B/	#5.97B/		5.33 + 0.41 5.58 + 0.41	.4962 .5141					16 4	UNCH
5350 5500			#6.25B/ #7.15B/	#6.25B/ #7.15B/		5.85 + 0.43 6.71 + 0.47	.5318 .5850					4 6	UNCH UNCH
5650 5750			#8.15B/ #8.85B/	#8.15B/ #8.85B/		7.66 + 0.50 8.34 + 0.53	.6371 .6699					9 7	UNCH
TOTAL			,	,						44	300	5848 +	344
SEP21 900						0.03 UNCH	.0022					10	UNCH
1000						0.04 UNCH	.0029					38 26	UNCH
1250 1300						0.06 UNCH	.0047					26	UNCH
1500 1700			0.09B/ 0.12B/	0.09B/ 0.12B/		$ \begin{array}{r} 0.09 + 0.01 \\ 0.12 + 0.01 \end{array} $	.0075 .0103					160 5	UNCH UNCH
1900 2000			0.16B/ 0.18B/	0.16B/ 0.18B/		$ \begin{array}{rrrr} 0.16 & + & 0.01 \\ 0.18 & + & 0.01 \end{array} $	.0141 .0162					10 107	UNCH
2100 2500			0.21B/ 0.35B/	0.21B/ 0.35B/		$ \begin{array}{r} 0.20 + 0.01 \\ 0.34 + 0.03 \end{array} $	.0183 .0321					7 455	UNCH
2600			0.40B/	0.40B/		0.39 + 0.04	.0369					50	UNCH
2700 2800			0.45B/ 0.51B/	0.45B/ 0.51B/		$ \begin{array}{r} 0.44 + 0.05 \\ 0.49 + 0.05 \end{array} $	.0419 .0472					11 16	UNCH
2900 3000			0.58B/ 0.65B/	0.58B/ 0.65B/		0.56 + 0.06 0.63 + 0.07	.0538 .0607					27 6151	UNCH UNCH
3100 3150			0.74B/ 0.78B/	0.74B/ 0.78B/		$ \begin{array}{rrrr} 0.71 + 0.08 \\ 0.75 + 0.08 \end{array} $	.0685 .0725					1 5	UNCH
3200 3250			0.83B/ 0.88B/	0.83B/ 0.88B/		0.79 + 0.08 0.84 + 0.09	.0766 .0813					79 51	UNCH
3300			0.93B/ 0.98B/	0.93B/ 0.98B/		0.89 + 0.10 0.94 + 0.10	.0861					393 31	UNCH
3350 3400			1.04B/	1.04B/		0.99 + 0.10	.0960					15	UNCH
3450 3500	1.04	1.04	1.10B/1.04 1.16B/	1.10B/1.04 1.16B/		$ \begin{array}{r} 1.05 + 0.11 \\ 1.11 + 0.12 \end{array} $	.1016 .1073			9	500	9 + 925 <u>1</u> +	500
3550 3600	1.22	1.22	1.22B/ 1.29B/1.22	1.22B/ 1.29B/1.22		$ \begin{array}{rrrr} 1.17 + 0.12 \\ 1.23 + 0.13 \end{array} $	.1131 .1191			9		3000	UNCH
3650 3700			1.36B/ 1.43B/	1.36B/ 1.43B/		$ \begin{array}{r} 1.30 + 0.14 \\ 1.37 + 0.14 \end{array} $	.1256 .1323					40 28	UNCH UNCH
3750 3800			1.51B/ 1.59B/	1.51B/ 1.59B/		1.44 + 0.15 1.51 + 0.15	.1391					26 35	UNCH
3850			1.67B/	1.67B/		1.59 + 0.16	.1536					73	UNCH
3900 3950			1.76B/ 1.85B/	1.76B/ 1.85B/		$ \begin{array}{rcl} 1.67 & + & 0.16 \\ 1.76 & + & 0.17 \end{array} $	.1613 .1695					202	UNCH
4000 4050			1.94B/ 2.04B/	1.94B/ 2.04B/		1.85 + 0.18 $1.94 + 0.18$	.1779 .1865			105		17233 + 1	60 UNCH
4100 4150			2.14B/ 2.25B/	2.14B/ 2.25B/		2.04 + 0.19 2.14 + 0.20	.1956 .2050					1 2	UNCH
4200 4250			2.36B/ 2.48B/	2.36B/ 2.48B/		2.24 + 0.20 2.35 + 0.21	.2145					2 <u>1</u> 270	UNCH
4300			2.60B/ 2.73B/	2.60B/ 2.73B/		2.46 + 0.22	.2348					328 216	UNCH
4350 4400			2.86B/	2.86B/		2.58 + 0.22 2.71 + 0.24	.2569					11	UNCH
4450 4500			3.00B/ 3.14B/	3.00B/ 3.14B/		2.84 + 0.25 2.97 + 0.25	.2684 .2801				500	23 9777 +	UNCH 427
4550 4600			3.29B/ 3.45B/	3.29B/ 3.45B/		3.11 + 0.26 3.25 + 0.26	.2924 .3049			85		10 165 +	UNCH 48
4650 4700			3.61B/ 3.78B/	3.61B/ 3.78B/		3.40 + 0.27 3.56 + 0.28	.3179 .3313					3 1329	UNCH
4750 4800			3.95B/ 4.14B/	3.95B/ 4.14B/		3.73 + 0.29 3.90 + 0.30	.3450 .3591					2	UNCH
4850			4.33B/ 4.53B/	4.33B/ 4.53B/		4.08 + 0.31	.3736					34 51	UNCH
4900 4950			4.74B/	4.74B/		4.46 + 0.33	.4035					35	UNCH
5000 5050			4.96B/ #5.18B/	4.96B/ #5.18B/		4.66 + 0.34 4.87 + 0.35	.4190 .4347			15		2906 38	UNCH UNCH
5100 5150			5.42B/ #5.66B/	5.42B/ #5.66B/		5.09 + 0.36 5.33 + 0.38	.4507 .4668			2		50 87	UNCH UNCH
5250 5500			6.18B/ #7.64B/	6.18B/ #7.64B/		5.82 + 0.40 $7.22 + 0.47$	.4996 .5825					33 6	UNCH
5700 5750			#8.98B/ 9.33B/	#8.98B/ 9.33B/		8.51 + 0.51 8.85 + 0.51	.6466 .6623					5 1	UNCH
6150			#12.45B/	#12.45B/		11.90 + 0.59	.7714			225	1000	1 52985 +	UNCH 1043
TOTAL OCT21										223	1000	32303 T	1043
1600						0.12 + 0.01	.0099					7	UNCH
1800 2000			0.20B/	0.208/		0.15 UNCH 0.20 + 0.01	.0130 .0176					7 1	UNCH
2100 2500			0.23B/ 0.40B/	0.23B/ 0.40B/		$ \begin{array}{r} 0.23 + 0.01 \\ 0.39 + 0.03 \end{array} $	.0205 .0356					7 1	UNCH UNCH
2900 3000			0.65B/ 0.73B/	0.65B/ 0.73B/		0.63 + 0.06 0.71 + 0.07	.0585 .0660					15 14	UNCH
3250 3400			0.98B/ 1.16B/	0.98B/ 1.16B/		$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	.0876					1 9	UNCH
3500			1.29B/	1.29B/		1.24 + 0.12	.1150					1	UNCH
3550 3700			1.36B/ 1.59B/	1.36B/ 1.59B/		1.31 + 0.13 1.53 + 0.15	.1213					50 18	UNCH
3800 3900			1.77B/ 1.95B/	1.77B/ 1.95B/		$ \begin{array}{r} 1.69 + 0.16 \\ 1.87 + 0.18 \end{array} $	.1557 .1715					5 5	UNCH
4000 4050			2.15B/ 2.26B/	2.15B/ 2.26B/		2.06 + 0.19 2.16 + 0.19	.1883 .1971					1 50	UNCH
4100 4200			2.37B/ 2.61B/	2.37B/ 2.61B/		2.26 + 0.20 2.49 + 0.22	.2061					4 206	UNCH
4250			2.73B/	2.73B/		2.60 + 0.22	.2355					1	UNCH
4300 4400			2.86B/ 3.14B/	2.86B/ 3.14B/		2.73 + 0.23 2.99 + 0.25	.2680					90 4	UNCH
4500 4600			3.43B/ 3.75B/	3.43B/ 3.75B/		3.27 + 0.26 3.57 + 0.28	.2912 .3157					259 2	UNCH UNCH
4650 4700			3.92B/ 4.10B/	3.92B/ 4.10B/		3.73 + 0.29 3.90 + 0.30	.3285 .3416					13 77	UNCH
4750 4800			4.28B/ 4.47B/	4.28B/ 4.47B/		4.07 + 0.31 4.25 + 0.32	.3551					8 12	UNCH
4850 5000			4.67B/ #5.31B/	4.67B/ #5.31B/		4.44 + 0.33 5.04 + 0.37	.3829					10	UNCH
7000			"3.3±0/	"3.310/		J.07 + 0.37	. 1203						онсп
THE IN	FORMATIO	N CONTAINED IN	THIS REPORT IS COM	PILED FOR THE CON	VENIENCE OF THE	USER AND IS FURNISHED W	ITHOUT RE	ESPONST	BILITY FO	OR ACCURA	CY OR CO	NTENT. IT	IS





Side 56

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

Martin	THE N	OMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	CE.					
Control   Cont		GLOBEX OPEN							OUTCRY		
Color			NYMEX CRUDE (	OIL OPTIONS (PHY)					V020.12		879
100   1   1   1   1   1   1   1   1	NOV21						0.04 ± 0.01	0026			1 UNCH
1.00	1700			 0.81B/	 0.81B/		0.15 UNCH	.0124			12 UNCH
Second   1,985	3250			1.08B/	1.08B/		1.04 + 0.09	.0936			1 UNCH
100   100	3600			1 58R/	1.58B/		1.52 + 0.13	.1352			6 UNCH
200	3800			1.93B/	1.93B/		1.86 + 0.16	.1641			2 UNCH
## 1400   1.00	4200			2.83B/	2.83B/		2.71 + 0.21	.2348			356 UNCH
1	4400			3.39B/	3.39B/		3.24 + 0.24	.2773			2 UNCH
1	4550			3.86B/	3.86B/		3.69 + 0.26	.3123			3 UNCH
1.   1.   1.   1.   1.   1.   1.   1.	4650			4.21B/	4.21B/		4.02 + 0.28	.3372			2 UNCH
Second	4800			4.78B/ 5.18B/	4.78B/ 5.18B/		4.56 + 0.31	.3768			22 UNCH
BOOK	5100			#6.11B/	#6.11B/		5.84 + 0.39				5 UNCH
1.000											
1000											
2500	1500			0.25B/	0.25B/						
280	2500			0.71B/	0.71B/						
1.14	2900			#0.80B/	0.90в/						
1.00	3200			1.19B/	1.19B/		1.16 + 0.10	.1004			
14-60				1.33B/	1.33B/			.1114			36 UNCH
1.58   1.58				1.47B/	1.47B/		1.43 + 0.11	.1232			236 UNCH
1550				1.65B/	1.65B/		1.58 + 0.12	.1359			50 UNCH
\$700   \$2.00				#1.83B/	#1.83B/		1.75 + 0.14	.1498			41 UNCH
1500				2.02B/	2.02B/		1.94 + 0.16	.1648			145 UNCH
3560 - 5.5 - 5.5   2.444/5.1   2.444/5.5   - 2.13   0.14   1322   - 60   1.22   144   100   1.2   100   1.2   100   1.2   100   1.2   1.2   100   1.2				2.22B/	2.22B/		2.13 + 0.16	.1804			31 UNCH
4010				2.44B/	2.44B/		2.35 + 0.18	.1974			28 UNCH
4150	4050			2.68B/	2.68B/		2.58 + 0.20	.2153			41 UNCH
1.00	4150			2.94B/	2.94B/		2.82 + 0.21	.2342			1387 UNCH
13.50	4250			3.21B/	3.21B/		3.08 + 0.22	.2542			7 UNCH
4650 3.3 3.824/3-70 3.824/3-70 3.824/3-70 3.824/3-70 3.924/3-70 3.924/3-70 3.924/3-70 3.924/3-70 3.924/3-70 3.924/3-70 3.924/3-70 3.924/3-70 3.924/3-70 4.	4350			3.50B/	3.50B/		3.36 + 0.24	.2753			95 UNCH
4.158/	4450			3.82B/	3.82B/		3.66 + 0.25	.2975			12 UNCH
	4550			4.15B/	4.15B/		3.98 + 0.27	.3209			1325 UNCH
1-25   1-25	4650			4.51B/	4.51B/		4.32 + 0.28	.3454			515 UNCH
## 518   # 5, 18	4750			4.90B/	4.90B/		4.68 + 0.29	.3709			144 UNCH
1.00   1.00	4850			#5.31B/	#5.31B/		5.07 + 0.31	.3975			2 UNCH
1510	5000			5.98B/	5.98B/		5.71 + 0.35	.4391			6302 UNCH
Solid   S. 766   S. 766   S. 766   S. 766   S. 766   S. 766   S. 765   S. 755   S.	5150			#6.73B/	#6.73B/		6.43 + 0.39	.4822			1 UNCH
14.388/-   14.388/-   14.388/-   13.91 + 0.57   77.28   2 UNCH	5500			8.76B/	8.76B/		8.39 + 0.45	.5850			4550 UNCH
2000	6250			14.38B/	14.38B/		13.91 + 0.57	.7728			2 UNCH
100	7000			21.13B/	21.13B/		20.61 + 0.63	.8830			25 UNCH
1,000   1,00											100 UNCH
1750   1772   1772   1772   1772   1772   1772   1772   1774										306	///61 + 10/
MARZ2 4000 3.00 3.00 #3.00 #3.00 #3.00 #3.00 #3.00 #3.00 3.03 + 0.19 2276 1 1126 + 1 4000 3.00 3.00 3.00 #3.00 #3.00 #3.00 #3.00 1.58 + 0.21 .2655 223 225 1040	3750						2.10 + 0.15	.1722			
ASOD											
4.54 + 0.25   3.293											
10M22											750 UNCH
2500										1	2301 + 1
1.00   1.00	2500										
3.52 + 0.19   .2426	3750						2.85 + 0.16	.2000			1250 UNCH
1450   UNCH   1470   UNCH	4000						3.52 + 0.19	.2426			2100 UNCH
ABOO                                 100   UNCH     TOTAL	4500						5.13 + 0.24	.3424			1450 UNCH
TOTAL  DEC22  2500 1.00 1.00 1.00 1.00/1.00 1.00/1.00 1.03 + 0.04 .0702 20 1131 + 10  3000 1.03 + 0.07 .1177 20 1131 + 10  3150 2.05 + 0.08 .1352 1000 UNCH  3220 1.00 1.00 1.00 1.00 UNCH  3220 1.00 1.00 1.00 1.00 UNCH  3250 1.00 1.00 1.00 1.00 1.00 UNCH  3800 1.00 1.00 1.00 1.00 1.00 UNCH  3800 1.00 1.00 1.00 1.00 1.00 UNCH  4000 1.00 1.00 1.00 1.00 1.00 UNCH  4000 1.00 1.00 1.00 1.00 1.00 UNCH  4250 1.00 1.00 1.00 1.00 1.00 1.00 UNCH  4250 1.00 1.00 1.00 1.00 1.00 1.00 1.00	4800						6.32 + 0.29	.4120			100 UNCH
2500 1.00 1.00 1.00 1.00/1.00 1.00/1.00 1.03 + 0.04 0.702 20 1131 + 10 0.700 3000 3000 3452 UNCH 3150 1.00 UNCH 3150 U							7.23 + 0.33	.4014			
3000 3452 UNCH 3150 2.05 + 0.07 .1177 3452 UNCH 3200 2.05 + 0.08 .1352 1000 UNCH 3250 2.15 + 0.09 .1413 1000 UNCH 3250 2.26 + 0.10 .1478 4300 UNCH 3500 2.285 + 0.12 .1823 4300 UNCH 3800 3.67 + 0.14 .2290 850 UNCH 4000 3.67 + 0.14 .2290 850 UNCH 4200 4.28 + 0.17 .2633 850 UNCH 4250 5.30 + 0.19 .3001 350 UNCH 4250 5.30 + 0.21 .3196 350 UNCH 4300 5.30 + 0.21 .3196 300 UNCH 4450 5.30 + 0.21 .3196 300 UNCH 4450 5.86 + 0.23 .3500 240 UNCH 4500 6.05 + 0.23 .3500 240 UNCH 4500 6.05 + 0.23 .3500 3168 UNCH 4600 6.06 + 0.25 .3819 3108 UNCH 4600 6.06 + 0.25 .3819 3108 UNCH 4600 11.26 + 0.40 .5895 310 UNCH 5500 11.26 + 0.40 .5895 3150 UNCH 5150 11.26 + 0.40 .5895 11.000  TOTAL  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		1.00	1.00	1.00/1.00	1.00/1.00		1.03 + 0.04	.0702		20	1131 + 10
3200 1000 UNCH 3200 12.15 + 0.09 .1413 14300 UNCH 3200 12.26 + 0.10 .1478 14300 UNCH 3500 12.26 + 0.10 .1478 14300 UNCH 3500 12.26 + 0.12 .1823 14496 UNCH 3800 12.26 + 0.12 .1823 14496 UNCH 4000 12.26 + 0.17 .14 .2290 1850 UNCH 4200 12.26 + 0.17 .14 .1290 12.26 + 0.17 .12 .12 .12 .12 .12 .12 .12 .12 .12 .12	3000										
3500 4496 UNCH 4000 5 5 4.28 + 0.14 .2290 3803 UNCH 4200 5 5 4.94 + 0.19 .3001 5 3803 UNCH 4200 5 5 5 5 5 350 UNCH 4200 5 5 5 5 5 5 350 UNCH 4200 5 5 5 5 5 5 5-	3200						2.15 + 0.09 2.26 + 0.10	.1413 .1478			1000 UNCH 4300 UNCH
4.28 + 0.17 .2633 3803 UNCH 4200 5.12 + 0.19 .3001 753 UNCH 4250 5.12 + 0.20 .3098 350 UNCH 4300 5.12 + 0.20 .3098 350 UNCH 4450 5.30 + 0.21 .3196 300 UNCH 4450 5.86 + 0.23 .3500 240 UNCH 4500 5.86 + 0.23 .3605 240 UNCH 4500 5.86 + 0.23 .3605 3168 UNCH 4600 5.86 + 0.23 .3605 3168 UNCH 4600 5.86 + 0.23 .3605 3168 UNCH 4600 5.86 + 0.25 .3819 352 UNCH 5000 5.86 + 0.25 .3819 5.86 + 0.25 .3819 5.86 UNCH 4650 5.86 + 0.25 .3819 5.86 + 0.	3500						2.85 + 0.12 3.67 + 0.14	.1823 .2290			4496 UNCH 850 UNCH
4250 5.12 + 0.20 .3098 350 UNCH 4300 5.30 + 0.21 .3196 300 UNCH 4450 5.86 + 0.23 .3500 240 UNCH 4500 5.86 + 0.23 .3500 240 UNCH 4500 5.86 + 0.23 .3605 240 UNCH 4600 5.86 + 0.23 .3605 200 UNCH 4650 6.46 + 0.25 .3819 200 UNCH 4650 6.46 + 0.25 .3819 352 UNCH 5000 5.86 + 0.23 .3605 352 UNCH 5000 5.84 + 0.32 .4725 5.84 + 0.32 .4725 352 UNCH 5150 9.15 + 0.35 .5075 9.15 UNCH 5150 9.15 + 0.35 .5075 500 UNCH 5150 500 UNCH 5150 510 UNCH 5150 UNCH 510	4200						4.94 + 0.19	.3001			753 UNCH
4450 5.86 + 0.23 .3500 240 UNCH 4500 6.05 + 0.23 .3605 3168 UNCH 4600 6.46 + 0.25 .3819 200 UNCH 4650 6.46 + 0.25 .3819 200 UNCH 4650 6.67 + 0.26 .3928 352 UNCH 5000 6.67 + 0.26 .3928 352 UNCH 5150 9.15 + 0.35 .5075 911 UNCH 5150 9.15 + 0.35 .5075 500 UNCH 5500 9.15 + 0.40 .5895 500 UNCH 5500 3168 UNCH TOTAL  JUN23 JUN23 JUN23 JUN23 JS00 3.41 + 0.14 .1975 1350 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	4250 4300						5.12 + 0.20 5.30 + 0.21	.3098 .3196			350 UNCH 300 UNCH
4650 352 UNCH 5000 8.34 + 0.32 .4725 911 UNCH 5150 9.15 + 0.35 .5075 500 UNCH 5500 9.15 + 0.35 .5075 500 UNCH 5500 11.26 + 0.40 .5895 11 UNCH TOTAL  JUN23 3500 3.41 + 0.14 .1975 1350 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	4500						6.05 + 0.23	.3605			3168 UNCH
5150 500 UNCH 5500 1 11.26 + 0.35 .5075 500 UNCH 11.26 + 0.40 .5895 1 UNCH 11.26 + 0.40 .5895 1 20 26807 + 10 UNCH 11.28 UNCH 11.28 UNCH 11.28 UNCH 11.28 UNCH 11.28 UNCH 11.28 UNCH 11.29 UNCH 11	4600 4650						6.67 + 0.26	.3928			352 UNCH
TOTAL  JUN23 3500	5150						9.15 + 0.35	.5075			500 UNCH
3500 3.41 + 0.14 .1975 1350 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							11.26 + 0.40	.5895			
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							3.41 + 0.14	.1975			1350 UNCH
	THE IN						JSER AND IS FURNISHED	WITHOUT RESPONS			





**FINAL** 

PG63 BULLETIN # 14@

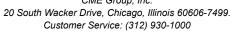
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

(	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT & PT			DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	INTE	OPEN EREST
LO PUT JUN23 4000		NYMEX CRUDE	OIL OPTIONS (PHY)			4.95	+	0.17	.2773				 50	UNCH
TOTAL DEC23 3000						2.55	+	0.10	.1414				 1400 3000	UNCH
3050 3100						2.67 2.79	++	0.10 0.11	.1474				 600 250	UNCH
4000 TOTAL						5.53	+	0.18	.2851				 1300 5150	UNCH
OH CALI		NYMEX HEATTN	G OIL (PHY) OPTIONS											
FEB21 10200						0.5560	- (	0.0246	1.0000				 101	UNCH
10300 10400						0.5460 0.5360	- (	0.0246	1.0000 1.0000				 1 1	UNCH
10500 10700						0.5060	- (	0.0246	1.0000				 3	UNCH
10800 10900						0.4960 0.4860	- (	0.0246	1.0000				 1 4	UNCH
11000 11100						0.4760 0.4660 0.4460	- (	0.0246 0.0246 0.0246	1.0000 1.0000 1.0000				 102 1 1	UNCH UNCH UNCH
11300 11400						0.4285 0.4185	- (	0.0321	1.0000				 0	UNCH
11500 11600						0.4160 0.4060	- (	0.0246	1.0000				 53 2	UNCH
11700 11800						0.3960 0.3860	- 0	0.0246	1.0000				 3 25	UNCH
11900 12000 12100						0.3760 0.3660	- 0	0.0246	1.0000				 26 6	UNCH
12200 12200 12300						0.3560 0.3560 0.3460	- (	0.0246	1.0000				 11 3	UNCH
12400 12500						0.3360 0.3260	- (	0.0246	1.0000				 5 426	UNCH
12600 12600 12700						0.3260 0.3160 0.3060	- 0	0.0246	1.0000				 5 101	UNCH
12800 12900						0.2960 0.2860	- (	0.0246	1.0000				 28	UNCH
13000 13100						0.2760 0.2660	- (	0.0246	1.0000				 128 3	UNCH
13200 13300						0.2560 0.2460	- (	0.0246	1.0000				 5 2	UNCH
13400 13500						0.2360 0.2260	- (	0.0246	1.0000				 56 76	UNCH
13600 13700						0.2160 0.2060	- (	0.0246	1.0000				 6 16	UNCH
13800 13900						0.1961	- (	0.0245	.9992				 15 2	UNCH
14000 14200						0.1762 0.1564	- (	0.0245	.9966				 257 75	UNCH
14500 14600						0.1270 0.1173	- (	0.0243	.9789				 194 50	UNCH
14700						0.1077 0.0982	- (	0.0241	.9616				 1 2	UNCH
14800 14900 15000						0.0887 0.0793	- (	0.0238	.9349				 121 131	UNCH
15100 15200			 /*0.0500A	 /*0.0500A		0.0701 0.0610	- (	0.0233	.8940 .8659				 2	UNCH
15400 15500			/0.0400A /0.0300A	/0.0400A /0.0300A		0.0439 0.0361	- (	0.0217	.7798 .7187				 6 16	UNCH
15600 15700			/0.0200A /0.0200A	/0.0200A /0.0200A		0.0291 0.0230	- (	0.0192	.6440 .5591				 7 81	UNCH
15800 15900			/*0.0100A /*0.0100A	/*0.0100A /*0.0100A		0.0178 0.0135	- (	0.0155	.4695				 71 1	UNCH
16000 16100			/0.0100A /*0.0100A	/0.0100A /*0.0100A		0.0101 0.0073	- (		.2995				 36 1	UNCH
16200 16300			/*0.0100A /*0.0100A	/*0.0100A /*0.0100A		0.0052	- (	0.0075	.1658				 3 2	UNCH
16400 16500			/*0.0100A	/*0.0100A		0.0026	- (		.0835				 16 0	UNCH
16700 16800						0.0009	- (	0.0017	.0268				 2	UNCH
17000 17100						0.0004	- (		.0102				 14 2	UNCH
17200 17300						0.0002	- (	0.0003	.0046				 2	UNCH
17400 17500						0.0001	- (	0.0002	.0020				 1 2	UNCH
17600 17800						0.0001			.0006				 5 21	UNCH
18200 18500						0.0001 0.0001		UNCH	.0000				 1 33	UNCH
19500						0.0001		UNCH					 1 2392	UNCH
TOTAL MAR21													_552	
10500 10600						0.5282 0.5182	- (	0.0242	1.0000 1.0000				 1	UNCH UNCH
10900 11000						0.4883 0.4783	- (	0.0241 0.0241	$1.0000 \\ 1.0000$				 3 53	UNCH
11200 11300						0.4583 0.4484	- (	0.0242 0.0241	1.0000				 2 51	UNCH
11500 11600						0.4284 0.4185	- (	0.0241 0.0241	.9965 .9964				 4 1	UNCH
11700 11800						0.4086	- (	0.0240	.9949				 55 42	UNCH
11900 12000						0.3888	- (		.9921				 4 107	UNCH
12100 12100 12200						0.3690 0.3592	- (	0.0239	.9894				 3 9	UNCH
12300 12400						0.3494 0.3396	- (	0.0237	.9843				 1 27	UNCH
12500 12600						0.3298 0.3201	- (	0.0236	.9794				 251 4	UNCH
12700 12700 12800						0.3104 0.3008	- (	0.0234	.9723				 3 4	UNCH
12900 13000						0.2912 0.2817	- (	0.0231	.9633				 2 302	UNCH
13100 13200						0.2722 0.2628	- (	0.0228	.9524				 2	UNCH
13300 13400						0.2534	- (	0.0225	.9396				 12 2	UNCH
13500 13600						0.2349	- (	0.0221	.9242				 165 11	UNCH
13700						0.2167 0.2077	- (	0.0217	.9063				 15 100	UNCH
13800 13900						0.1988	- (		.8858 .8750				 3 404	UNCH
14000 14100 14500						0.1899 0.1811 0.1472	- (	0.0208	.8627 .8068				 51 50	UNCH
14500 14600						0.1390	- (		.7901 .7540				 51 102	UNCH
14800 14900						0.1158	- (		.7338 .7130				 102 2 142	UNCH
15000											BILITY F			

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.







Side 58

PG63 BULLETIN # 14@

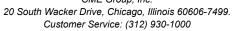
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE NO	OMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	E.						
•	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA CIS	GLOBEX® VOLUME V	PNT VOLUME	INTE	OPEN REST
OH CALI	L	NYMEX HEATING	OIL (PHY) OPTION	S							
15100 15200						0.1012 - 0.0163 0.0942 - 0.0157	.6911 .6682			1 3	UNCH UNCH
15500			/0.0700A /0.0600A	/0.0700A /0.0600A		0.0749 - 0.0136 0.0691 - 0.0128	.5937	 		82 6	UNCH
15600 15700			/0.0600A /0.0600A /*0.0500A	/0.0600A		0.0636 - 0.0120	.5404	 		5	UNCH
15900 16000 (	0.0400	0.0400	0.0500B/0.040	/*0.0500A 0.0500B/0.040		0.0533 - 0.0108 0.0485 - 0.0102	.4579	 1		1 1 <u>7</u>	UNCH
16100 16400			/0.0400A /0.0300A	/0.0400A /0.0300A		0.0441 - 0.0095 0.0326 - 0.0073	.4305	 		5 1	UNCH UNCH
16500 16600			/0.0300A /0.0200A	/0.0300A /0.0200A		0.0293 - 0.0066 0.0263 - 0.0060	.3246 .2999			1 5	UNCH
16800 ( 16900 (	0.0200	0.0200 0.0200	0.0200B/*0.020 #0.0200B/*0.0	0.0200B/*0.020 #0.0200B/*0.0		0.0210 - 0.0050 0.0187 NEW	.2534	1 1		5 + 1 +	1
17000 17100			/0.0200A /*0.0200A	/0.0200A /*0.0200A		0.0167 - 0.0040 0.0149 - 0.0036	.1933			39 1	UNCH
17200						0.0133 - 0.0031	.1761	 		4 7	UNCH
17300 17500						0.0118 - 0.0028 0.0094 - 0.0021	.1315	 		1	UNCH
17600 17800						0.0083 - 0.0019 0.0065 - 0.0014	.1184	 		6 20	UNCH UNCH
18000 18500						0.0051 - 0.0011 0.0028 - 0.0005	.0775			171 21	UNCH UNCH
TOTAL								3		2448 +	2
APR21 8800						0.6971 - 0.0238	1.0000	 		200	UNCH
9200 10500						0.6572 - 0.0237 0.5282 - 0.0236	1.0000			100 1	UNCH UNCH
10700						0.5085 - 0.0236 0.4890 - 0.0235	.9875 .9841	 		2 2	UNCH
10900 11000						0.4793 - 0.0234	.9818	 		1	UNCH
11200 11300						0.4599 - 0.0233 0.4502 - 0.0233	.9771	 		1	UNCH
11500 11600						0.4310 - 0.0232 0.4214 - 0.0232	.9687	 		1	UNCH
11700 11800						0.4119 - 0.0231 0.4024 - 0.0231	.9620 .9579	 		2 3	UNCH UNCH
11900 12000						0.3930 - 0.0230 0.3836 - 0.0229	.9543 .9500			26 4	UNCH
12100 12200						0.3742 - 0.0229 0.3649 - 0.0228	.9458			2 7	UNCH
12300 12300 12400						0.3556 - 0.0227 0.3463 - 0.0227	.9362	 		1 2	UNCH
12500						0.3371 - 0.0226 0.3279 - 0.0225	.9258	 		2 1	UNCH
12600 12700						0.3187 - 0.0225	.9147	 		6	UNCH
12800 12900						0.3096 - 0.0224 0.3004 - 0.0224	.9086	 		7 3	UNCH UNCH
13000 13100						0.2912 - 0.0224 0.2820 - 0.0225	.8968 .8907			2 3	UNCH UNCH
13200 13300						0.2728 - 0.0225 0.2636 - 0.0225	.8845 .8781			3 5	UNCH UNCH
13400 13500						0.2545 - 0.0224 0.2454 - 0.0223	.8710 .8638			7 103	UNCH
13600						0.2364 - 0.0222 0.2020 - 0.0210	.8559 .8164			7 56	UNCH
14000 14100						0.1939 - 0.0205 0.1860 - 0.0200	.8043	 	50	51 +	50
14200 14700						0.1489 - 0.0174	.7181	 		3 1	UNCH
14800 15000						0.1418 - 0.0170 0.1283 - 0.0160	.7020 .6685	 		25 5	UNCH UNCH
15600 15700			/0.0900A /0.0800A	/0.0900A /0.0800A		0.0912 - 0.0139 0.0856 - 0.0134	.5583 .5387			6 1	UNCH UNCH
15900 16000			/*0.0700A /0.0700A	/*0.0700A /0.0700A		0.0754 - 0.0122 0.0707 - 0.0115	.4991 .4792			2 7	UNCH UNCH
16400 16700			/0.0500A /*0.0400A	/0.0500A /*0.0400A		0.0537 - 0.0091 0.0431 - 0.0076	.4003			5 1	UNCH
16800			/0.0400A /0.0400A	/0.0400A /0.0400A		0.0399 - 0.0071 0.0369 - 0.0067	.3252	 		5 1	UNCH
16900 17000			/0.0400A	/0.0400A		0.0341 - 0.0063	.2900	 		32	UNCH
17600 17800			/*0.0200A 	/*0.0200A 		0.0207 - 0.0041 0.0174 - 0.0035	.1977 .1720			6 20	UNCH
TOTAL									50	733 +	50
MAY21 10900						0.4934 - 0.0222	.9613			1	UNCH
11000 11300						0.4840 - 0.0222 0.4561 - 0.0218	.9579 .9464	 		2 1	UNCH UNCH
11800 11900						0.4104 - 0.0213 0.4014 - 0.0212	.9239 .9189			1 4	UNCH UNCH
12000 12100						0.3924 - 0.0211 0.3835 - 0.0210	.9137			2 1	UNCH UNCH
12200 12500						0.3746 - 0.0209 0.3480 - 0.0206	.9027 .8854			6 5	UNCH
12900 13000						0.3130 - 0.0203 0.3044 - 0.0201	.8598 .8527			3	UNCH UNCH
13100 13300						0.2958 - 0.0200 0.2788 - 0.0197	.8455 .8303	 		1 1	UNCH
13400 13500						0.2704 - 0.0196 0.2621 - 0.0194	.8220 .8139	 		2 5	UNCH
13600						0.2538 - 0.0192 0.2455 - 0.0191	.8053	 		6 25	UNCH
13700 13800						0.2372 - 0.0191	.7876	 		1	UNCH
13900 14000						0.2290 - 0.0189 0.2209 - 0.0187	.7783 .7685	 		250 1	UNCH
14100 14200						0.2128 - 0.0186 0.2049 - 0.0183	.7586	 		49 42	UNCH
15000 15400						0.1453 - 0.0161 0.1205 - 0.0136	.6494 .5894	 		43 1	UNCH UNCH
15500 15600						0.1148 - 0.0132 0.1094 - 0.0127	.5737 .5579			2 5	UNCH
15900 16000						0.0938 - 0.0117 0.0889 - 0.0114	.5097 .4935			1 4	UNCH UNCH
16100 16800						0.0842 - 0.0110 0.0558 - 0.0082	.4772	 		1 4	UNCH
17000						0.0491 - 0.0075 0.0326 - 0.0055	.3339	 		6 5	UNCH
17600 18500						0.0168 - 0.0030	.1480			20	UNCH
TOTAL JUN21										467	
11000						0.4869 - 0.0220	.9507			1	UNCH
11600 12000						0.4318 - 0.0214 0.3957 - 0.0212	.9261	 		100 16	UNCH
12100 12300						0.3866 - 0.0212 0.3685 - 0.0212	.9021	 		100	UNCH
12500 12600						0.3503 - 0.0211 0.3413 - 0.0210	.8820 .8765			4 1	UNCH UNCH
12800 12900						0.3233 - 0.0209 0.3144 - 0.0207	.8652 .8591			1 100	UNCH
13000 13100						0.3056 - 0.0206 0.2968 - 0.0205	.8526 .8457	 		521 1	UNCH
13300						0.2798 - 0.0199 0.2633 - 0.0194	.8307 .8138	 		1 76	UNCH
13500 13600						0.2553 - 0.0191	.8046	 		150	UNCH
13700 13800						0.2474 - 0.0188 0.2396 - 0.0186	.7951 .7853			25 1	UNCH UNCH
						USER AND IS FURNISHED W E THE BASIS FOR ANY CLAI			CY OR CO	ONTENT. IT	IS
ACCEP 11	ווט ט_ ווו	- JOEN ON THE CO	ENKL			e the basis for ant clai	, JEHAND, C	 			

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.







Side 59

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

				SETTLEMENT PRICE				 a		
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISE		INTER	OPEN REST
OH CALI JUN21	L	NYMEX HEATING	OIL (PHY) OPTIONS	S						
14000 14400						0.2243 - 0.0181 0.1955 - 0.0169	.7647 .7192		 5 3	UNCH UNCH
14500 14600						0.1886 - 0.0166 0.1819 - 0.0163	.7071 .6947		 300 1	UNCH UNCH
14700 14800						0.1753 - 0.0160 0.1688 - 0.0157	.6821 .6693		 100 1	UNCH UNCH
15000 15300						0.1564 - 0.0150 0.1388 - 0.0140	.6429 .6022		 9 1	UNCH UNCH
15500 15600						0.1278 - 0.0134 0.1225 - 0.0130	.5743		 403 6	UNCH UNCH
15700 15900						0.1174 - 0.0127 0.1077 - 0.0119	.5462 .5179		 50 1	UNCH
16000 16100						0.1030 - 0.0116 0.0985 - 0.0113	.5037		 27 51	UNCH
16300 16800						0.0900 - 0.0105 0.0710 - 0.0089	.4616		 1 4	UNCH
17500 18000						0.0498 - 0.0069 0.0382 - 0.0055	.3050		 360 5	UNCH
22000						0.0042 - 0.0006	.0378	 	 200 2627	UNCH
TOTAL JUL21									202.	
11000 12800						0.4959 - 0.0214 0.3376 - 0.0200	.9348 .8422		 1	UNCH UNCH
15000 15100						0.1738 - 0.0158 0.1676 - 0.0156	.6395 .6278		 2 1	UNCH UNCH
15900 16000						0.1223 - 0.0131 0.1174 - 0.0127	.5285		 1 1	UNCH
16600 (		0.1000	0.1000/*0.1000	0.1000/*0.1000		0.0911 - 0.0107	.4393	10 10	 13 + 20 +	10 10
TOTAL AUG21								10	20 1	10
11000 12400						0.5004 - 0.0207 0.3791 - 0.0192	.9369 .8627		 1 1	UNCH UNCH
14000 14700						0.2548 - 0.0172 0.2066 - 0.0158	.7395 .6717	 	 2 7	UNCH
15000 15300						0.1875 - 0.0151 0.1696 - 0.0143	.6401 .6072	 	 1 1	UNCH
18000						0.0593 - 0.0073	.3072		 1 14	UNCH
TOTAL SEP21									±-T	
11000 13500						0.5077 - 0.0201 0.3005 - 0.0174	.9333 .7811		 1 1	UNCH UNCH
14000 14800						0.2640 - 0.0163 0.2117 - 0.0145	.7390		 154 1	UNCH
15000						0.1997 - 0.0141	.6426	 	 1 158	UNCH
TOTAL OCT21									130	
14700						0.2357 - 0.0153	.6709	 	 7 7	UNCH
TOTAL NOV21									•	
13000 13600						0.3574 - 0.0167 0.3136 - 0.0158	.8091 .7647		 1 1	UNCH UNCH
14500 17000						0.2529 - 0.0145 0.1241 - 0.0096	.6907 .4568		 $\overline{1}$	UNCH
TOTAL						0.12.12	. 1300		4	onen
DEC21 12000						0.4477 - 0.0165	.8560	 	 1	UNCH
12700 13600						0.3912 - 0.0157 0.3230 - 0.0142	.8167 .7573		 50 175	UNCH
13900 14800						0.3019 - 0.0134 0.2439 - 0.0113	.7350		 25 3	UNCH
15000 15500						0.2320 - 0.0110 0.2036 - 0.0108	.6448	 	 827 100	UNCH
15600 16100						0.1982 - 0.0109 0.1726 - 0.0110	.5919	 	 52 1	UNCH
16300 16500						0.1630 - 0.0110 0.1538 - 0.0107	.5284	 	 100 1	UNCH
18000 20000						0.0943 - 0.0081 0.0456 - 0.0040	.3738	 	 100 100	UNCH
TOTAL						0.0430 0.0040	.2210		1535	ONCH
JAN22 12200						0.4439 - 0.0170	.8336	 	 1	UNCH
13300 15700						0.3601 - 0.0159 0.2027 - 0.0124	.7686 .5865		 1 1	UNCH
15800 16300						0.1973 - 0.0122 0.1727 - 0.0106	.5778		 $\overline{1}$	UNCH
TOTAL									5	
FEB22 12200						0.4331 - 0.0167	.8473	 	 1	UNCH
13400						0.3437 - 0.0151	.7691	 	 1 2	UNCH
TOTAL MAR22										
12300 13400						0.4264 - 0.0161 0.3471 - 0.0146	.8284 .7571		 1 1	UNCH UNCH
TOTAL									2	
DEC22 16000						0.2198 - 0.0083	.5552	 	 100	UNCH
TOTAL		NIVARY USASS	OTI (DIN) 0	-					100	
OH PUT FEB21			OIL (PHY) OPTIONS			0.0007			_	
8000 9500						0.0001 UNCH 0.0001 UNCH		 	 6 25	UNCH
9600 9800						0.0001 UNCH 0.0001 UNCH		 	 1 10	UNCH
10000 10200						0.0001 UNCH 0.0001 UNCH			 386 1	UNCH UNCH
10400 10500						0.0001 UNCH 0.0001 UNCH		 	 1	UNCH UNCH
10700 10800						0.0001 UNCH 0.0001 UNCH			 37 2	UNCH UNCH
11000 11200						0.0001 UNCH 0.0001 UNCH			 2 <del>6</del> 1	UNCH
11300 11500						0.0001 UNCH 0.0001 UNCH		 	 1 2	UNCH
11600 11600 11700						0.0001 UNCH 0.0001 UNCH		 	 2 2	UNCH
12000 12100						0.0001 UNCH 0.0001 UNCH 0.0001 UNCH		 	 101 1	UNCH
12100 12200 12400						0.0001 UNCH 0.0001 UNCH 0.0001 UNCH		 	 1 3	UNCH
12500						0.0001 UNCH 0.0001 UNCH 0.0001 UNCH		 	 286 20	UNCH
12600 12700						0.0001 UNCH		 	 20 7 1	UNCH
12800 12900						0.0001 UNCH 0.0001 UNCH		 	 $\bar{1}$	UNCH
13000 13200						0.0001 UNCH 0.0001 UNCH	.0000	 	 27 2 50	UNCH
13400						USER AND IS FURNISHED N			50	UNCH





Side 60

**FINAL** 

PG63 BULLETIN # 14@

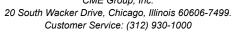
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

GLOBEX	OPEN OUTCRY	PREVIOUS DAY'S	OPEN OUTCRY	OPEN OUTCRY	SETT.PRICE		EXER	OPEN	GLOBEX®		Q	)PEN
OPEN OH PUT	OPEN RANGE	HIGH/LOW G OIL (PHY) OPTION:	HIGH/LOW	CLOSE RANGE	& PT.CHGE.	DELTA	CISES	OUTCRY VOLUME	VOLUME	VOLUME	INTER	EST
FEB21 13500	NYMEX HEATING				0.0001 UNCH	.0001					177	UNCH
13600 13700					0.0001 UNCH 0.0001 UNCH	.0002					3 15	UNCH
13800 13900					0.0001 UNCH 0.0001 UNCH	.0009					5 13	UNCH
14000					0.0002 + 0.0001	.0034					326 1	UNCH
14200					0.0004 + 0.0001	.0036					2	UNCH
14500					0.0007 + 0.0002 $0.0010 + 0.0003$	.0143					30 240	UNCH
14600 14900					$0.0013 + 0.0004 \\ 0.0027 + 0.0008$	.0283					51 120	UNCH
15000 15100					$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.0825 .1058					30	UNCH
15300 15400		0.0100B/ 0.0100B/	0.0100B/ 0.0100B/		0.0062 + 0.0021 0.0079 + 0.0029	.1708					0 1	UNCH
15500 15700 0.0200	0.0200	0.0100B/ 0.0200B/0.020	0.0100B/ 0.0200B/0.020		$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.2811 .4407			1		1 83 +	UNCH 1
15800 16000		0.0300B/ #0.0500B/	0.0300B/ #0.0500B/		0.0218 + 0.0091 0.0341 + 0.0134	.5303 .7003					71 2	UNCH UNCH
16100 16200		#0.0500B/ 0.0600B/	#0.0500B/ 0.0600B/		$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.7734 .8340					1 1	UNCH UNCH
16400 16900					0.0666 + 0.0201 0.1145 + 0.0238	.9164 .9863					1	UNCH UNCH
17000 17300					0.1244 + 0.0240 0.1542 + 0.0244	.9896 .9956					20 1	UNCH UNCH
17400 TOTAL					0.1641 + 0.0244	.9980			1		1 2206 +	UNCH 1
MAR21					0 0001 LINCH						6	IINCH
9800					0.0001 UNCH 0.0001 UNCH 0.0001 UNCH	.0000					6 1 360	UNCH
10500					0.0001 UNCH	.0000					360 2 1	UNCH
10700					0.0001 UNCH	.0004					9	UNCH
10800 11000					0.0001 UNCH 0.0001 UNCH	.0005					151	UNCH
11200 11300					0.0001 UNCH 0.0002 + 0.0001	.0015					1 50	UNCH
11500 11700					0.0003 + 0.0002 $0.0004 + 0.0002$	.0041					3 55	UNCH
11800 12000					0.0005 + 0.0002 0.0007 + 0.0003	.0068 .0094					41 82	UNCH UNCH
12100 12200					$0.0008 + 0.0003 \\ 0.0010 + 0.0004$	.0107 .0131					1 2	UNCH UNCH
12400 12500					$0.0014 + 0.0006 \\ 0.0016 + 0.0006$	.0179 .0204					25 151	UNCH UNCH
12900 13000					0.0030 + 0.0011 0.0035 + 0.0012	.0363 .0417					1 53	UNCH UNCH
13100 13500					0.0040 + 0.0014 0.0067 + 0.0021	.0471 .0752					1 150	UNCH UNCH
13700 13800					0.0085 + 0.0025 0.0095 + 0.0028	.0930 .1029					16 99	UNCH
14000 14100					0.0117 + 0.0032 0.0130 + 0.0035	.1243 .1365					188 50	UNCH UNCH
14400 0.0200 14500 0.0200	0.0200 0.0200	0.0200B/*0.020 0.0200B/0.020	0.0200B/*0.020 0.0200B/0.020		0.0172 + 0.0043 0.0190 + 0.0048	.1764 .1924			1 8		2 + 270 +	1 8
14600 14800		0.0200B/ 0.0300B/	0.0200B/ 0.0300B/		0.0209 + 0.0052 0.0251 + 0.0061	.2090 .2452					51 3	UNCH UNCH
14900 15000		0.0300B/ 0.0300B/	0.0300B/ 0.0300B/		0.0276 + 0.0067 0.0302 + 0.0073	.2653 .2862					1 177	UNCH UNCH
15100 15200		0.0400B/ #0.0400B/	0.0400B/ #0.0400B/		0.0330 + 0.0079 0.0360 + 0.0085	.3080					1	UNCH
15400 15700 0.0500	0.0500	0.0500B/ #0.0500/*0.050	0.0500B/ #0.0500/*0.050		0.0428 + 0.0098 0.0554 NEW	.3797			 25		1 25 +	UNCH 25
15800 16000		0.0700B/ #0.0800B/	0.0700B/ #0.0800B/		0.0601 + 0.0128 0.0703 + 0.0140	.4860					1 1	UNCH
16200 0.0800	0.0800	0.0900B/0.080	0.0900B/0.080		0.0818 + 0.0155 0.0944 + 0.0169	.5959			1		2 + 1	1 UNCH
16900					0.1305 + 0.0197 0.1385 + 0.0202	.7674					1 20	UNCH
17200					0.1551 + 0.0211	.8231			35		1 2060 +	UNCH 35
TOTAL APR21									33		2000 .	33
7000 10000					0.0001 UNCH 0.0005 + 0.0001	.0006 .0046					25 1	UNCH
10500 10700					$ \begin{array}{rrrr} 0.0011 & + & 0.0002 \\ 0.0015 & + & 0.0003 \end{array} $	.0095 .0127					2 11	UNCH
11000 11200					0.0022 + 0.0004 0.0028 + 0.0004	.0181 .0226					2 1	UNCH
11500 11800					$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.0308 .0414					2 1	UNCH
11900 12000					0.0059 + 0.0008 0.0065 + 0.0008	.0450 .0491					1 6	UNCH
12100 12200					$0.0071 + 0.0009 \\ 0.0078 + 0.0010$	.0533 .0581					1	UNCH
12300 12400					0.0085 + 0.0010 $0.0092 + 0.0011$	.0629 .0677					1 1	UNCH
12900 13000					$ \begin{array}{r} 0.0133 + 0.0013 \\ 0.0141 + 0.0013 \end{array} $	.0960 .1020					1 1	UNCH
13300 13500					0.0165 + 0.0013 0.0183 + 0.0015	.1207					25 107	UNCH
14000 14100		0.0300B/ 0.0300B/	0.0300B/ 0.0300B/		0.0249 + 0.0028 0.0268 + 0.0033	.1822					25 1	UNCH
14500 14600		#0.0400B/ 0.0400B/	#0.0400B/ 0.0400B/		0.0362 + 0.0053 0.0390 + 0.0059	.2496					25 1	UNCH
14800 15000		0.0500B/ 0.0600B/	0.0500B/ 0.0600B/		0.0448 + 0.0069 0.0512 + 0.0077	.2965					1 1	UNCH
15500 15900		0.0800B/ #0.1000B/	0.0800B/ #0.1000B/		0.0699 + 0.0095 0.0883 + 0.0116	.4209					11 1	UNCH
16000 16400		#0.1000B/ 0.1200B/	#0.1000B/ 0.1200B/		0.0936 + 0.0123 0.1166 + 0.0147	.5192					1 1	UNCH
TOTAL		0.12005/	0.12005/		0.1100 1 0.0117	.3302					258	ONCH
MAY21 10000					0.0024 + 0.0005	.0163					25	UNCH
10700 11500					0.0051 + 0.0009 0.0104 + 0.0016	.0321					11 50	UNCH UNCH
11800 11900					$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.0746 .0796					2 1	UNCH UNCH
12000 12200					0.0151 + 0.0021 0.0173 + 0.0024	.0847					1 26	UNCH
12500 13400					0.0207 + 0.0026 0.0332 + 0.0038	.1128					1 1	UNCH
13500 13800					0.0348 + 0.0039 0.0399 + 0.0042	.1841					50 1	UNCH
14700 15500					0.0594 + 0.0061 0.0875 + 0.0101	.3082					1 1	UNCH
15900 17000					0.1065 + 0.0116 0.1718 + 0.0158	.4880					12 20	UNCH
TOTAL					0.2/10 / 0.01/0	. 3033					203	0.1011
JUN21 10600					0.0060 + 0.0009	.0355					3	UNCH
10700					0.0065 + 0.0009	.0382					1	UNCH
			RS OR OMISSIONS SI	HALL NOT BE MADE	USER AND IS FURNISHED W THE BASIS FOR ANY CLAI					CY UK CO	NTENT. IT	12

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

 ${\it CME\ Group,\ Inc.}$ 





Side 61

**FINAL** 

PG63 BULLETIN # 14@

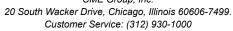
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

C	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE		EXER A CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		INTE	OPEN EREST
OH PUT JUN21		NYMEX HEATING	OIL (PHY) OPTIO	DNS									
11000 12000						0.0084 + 0. 0.0171 + 0.						146 19	UNCH UNCH
13000 13100						0.0270 + 0.0 0.0283 + 0.0	0025 .1450	)				11 2	UNCH
14500 15900						0.0600 + 0. 0.1191 + 0.	0065 .2903					1 1	UNCH
TOTAL												184	
JUL21 10000						0.0062 + 0.	0007 .0324					210	UNCH
13200 15900						0.0417 + 0.0 0.1294 + 0.0						1 1	UNCH UNCH
TOTAL												212	
SEP21 15100						0.1098 + 0.	0076 .3628	3				1	UNCH
TOTAL												1	
ост21 16100						0.1633 + 0.	0094 .4584					1	UNCH
TOTAL												1	
NOV21 13000						0.0534 + 0.						1	UNCH
15700 TOTAL						0.1494 + 0.	0083 .413					1 2	UNCH
DEC21 10000						0.0163 + 0.	0018 .0593					1070	UNCH
13200 13400						0.0670 + 0. 0.0720 + 0.	0054 .2093					3	UNCH
14800 15000						0.1182 + 0. 0.1263 + 0.	0090 .331!					1 300	UNCH
TOTAL						0.1203 + 0.	.5400	,				1377	ONCII
JAN22 15400						0.1507 + 0.	0071 .3806	·				1	UNCH
15700 16300						0.1637 + 0. 0.1935 + 0.	0077 .4062					$\overline{1}$	UNCH
TOTAL						0.1333		•				3	o.re.r
LN CALL FEB21	L	NYMEX NATURAL	GAS (EURO) OPTS	5									
1500 1650						0.9460 - 0. 0.7960 - 0.						25 1	UNCH UNCH
1800 1850						0.6460 - 0. 0.5960 - 0.	0450 .9999					50 1	UNCH UNCH
2000 2050						0.4462 - 0.0 0.3964 - 0.0						4 1	UNCH UNCH
2100 2150			/0.3300A 0.3500B/0.280	/0.3300A 0.3500B/0.280		0.3469 - 0.0 0.2977 - 0.0						25 1	UNCH UNCH
2200 2250			0.3000B/0.230 0.2500B/0.190	0.3000B/0.230 0.2500B/0.190		0.2494 - 0. 0.2028 - 0.						5 52	UNCH UNCH
2260 2300			/*0.1900A 0.2100B/0.150	/*0.1900A 0.2100B/0.150		0.1939 - 0.0 0.1599 - 0.0				1		74 358	UNCH UNCH
2340	0.1100	0.1100	/*0.1300A 0.1700B/*0.11	/*0.1300A 0.1700B/*0.110		0.1292 - 0. 0.1220 - 0.	0415 .7843	3		 6		108 193 +	UNCH 6
2400 2420			0.1300B/*0.080 /*0.0800A	0.1300B/*0.080 /*0.0800A		0.0897 - 0.0 0.0783 - 0.0	0340 .5830	)		344		1536 + 17	191 UNCH
2450 0	0.0900 0.0600	0.0900 0.0600	0.1000B/*0.050 0.0600/*0.0600	0.1000B/*0.050 0.0600/*0.0600		0.0630 - 0.0 0.0583 - 0.0	0307 .5009			523 1		863 + 40 -	143 1
2500 <sup>0</sup> 2510		0.0600	0.0700B/*0.04 0.0600B/*0.04	0.0700B/*0.04 0.0600B/*0.04		0.0417 - 0.0 0.0381 - 0.0				1453 1	925	6769 + 81 -	311 1
2530 0 2550 0	0.0300 0.0300	0.0300 0.0300	0.0500B/*0.030 0.0500B/*0.030	0.0500B/*0.030 0.0500B/*0.030		0.0316 - 0.0 0.0259 - 0.0	0198 .2472			7 344		491 + 875	2 UNCH
2600 O	0.0200 0.0100	0.0200 0.0100	0.0300B/*0.020 0.0100/*0.0100	0.0300B/*0.020 0.0100/*0.0100		0.0150 - 0.0 0.0105 - 0.0	0127 .1083			2174 4	2150	3869 + 79 +	1991 2
2700 0	0.0100 0.0000	0.0100 0.0000	0.0200B/*0.010 0.0100B/*0.000	0.0200B/*0.010 0.0100B/*0.000		0.0082 - 0.0 0.0044 - 0.0	0080 .0453	L		1475 2197	2550	2063 - 5049 +	6 2344
2780 O	0.0000 0.0000	0.0000 0.0000	0.0100/*0.000	0.0100/*0.000 0.0000/*0.000		0.0023 - 0. 0.0017 - 0.	0044 .0160	)		800 297	750 	8630 + 333 +	377 234
2830	0.0000	0.0000	0.0000/*0.0000 /*0.0000A	0.0000/*0.0000 /*0.0000A		0.0014 - 0. 0.0010 - 0.	0029 .0087	·		59 1	100	3297 + 221 -	45 1
2870	0.0000	0.0000 0.0000	0.0000/*0.000	0.0000/*0.000		0.0008 - 0. 0.0007 - 0.	0022 .0057	·		8		1403 - 83 -	3
2910	0.0000	0.0000	0.0000/*0.0000 /*0.0000A	0.0000/*0.0000 /*0.0000A		0.0005 - 0. 0.0005 - 0.	0016 .0038	3		280 3		3126 + 88	247 UNCH
	0.0000	0.0000	/*0.0000A 0.0000/0.0000	/*0.0000A 0.0000/0.0000		0.0004 - 0. 0.0003 - 0.	0013 .0023	L		100		86 4092 +	UNCH 91
	0.0000	0.0000	/0.0000A 0.0000/0.0000	/0.0000A 0.0000/0.0000		0.0002 - 0. 0.0002 - 0.	0010 .0013	3		23		176 18266 +	UNCH 5
3050 3100						0.0001 - 0. 0.0001 - 0.	0005 .0002			1 2		1478 - 3048	UNCH
3120 3150						0.0001 - 0. 0.0001 - 0.	0003 .0003	L		1		164 - 3039	UNCH
3230	0.0000	0.0000	0.0000/0.0000	0.0000/0.0000		0.0001 - 0. 0.0001 - 0.	0001 .0000	)				2137 - 91	UNCH
3300	0.0000	0.0000	0.0000/0.0000	0.0000/0.0000			UNCH .0000	)		2 1		13374 1624 +	UNCH 1
3350 3400						0.0001	UNCH					1055 - 770	UNCH
3450 3480						0.0001	UNCH					253 68	UNCH UNCH
3500 3550						0.0001	UNCH					12925 + 355	UNCH
3600 3650						0.0001	UNCH UNCH					1168 894	UNCH
3670 3700						0.0001	UNCH					144 1433 7515	UNCH
3750 3800						0.0001	UNCH UNCH					7515 1449	UNCH
3850 3900						0.0001	UNCH					388 604	UNCH
3950 4000						0.0001	UNCH UNCH UNCH					94 23092 480	UNCH
4050 4100						0.0001	UNCH UNCH					480 463 59	UNCH UNCH UNCH
4150 4200						0.0001	UNCH					479	UNCH
4250 4300						0.0001	UNCH					7515 387 353	UNCH
4350 4400						0.0001	UNCH UNCH					134 243	UNCH UNCH UNCH
4450 4500						0.0001	UNCH UNCH					8210 51	UNCH UNCH UNCH
4550 4600 4650						0.0001	UNCH UNCH					297 192	UNCH UNCH UNCH
4650 4700 4750						0.0001	UNCH UNCH					113 4070	UNCH UNCH
4750 4800 4850						0.0001	UNCH UNCH					289 7	UNCH UNCH
4900						0.0001	UNCH					196	UNCH
4950						0.0001	UNCH					46	UNCH

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE	NOMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	Ε.									
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.I & PT.0		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX <sup>®</sup> VOLUME			OPEN EREST
LN CA FEB21		NYMEX NATURAL	GAS (EURO) OPTS											
5050 5100						0.0001 0.0001	UNCH UNCH						32 92	UNCH UNCH
5150 5200						0.0001 0.0001	UNCH						39 256	UNCH
5250 5300						0.0001 0.0001	UNCH						1010 54	UNCH
5350 5400						0.0001 0.0001 0.0001	UNCH						16 28 41	UNCH UNCH UNCH
5450 5500						0.0001 0.0001 0.0001	UNCH UNCH UNCH						2582 321	UNCH
5550 5600 5650						0.0001 0.0001	UNCH						5 46	UNCH
5700 5750						0.0001 0.0001	UNCH						54 315	UNCH
5800 5850						0.0001 0.0001	UNCH UNCH						236 96	UNCH UNCH
5900 5950						0.0001 0.0001	UNCH UNCH						45 46	UNCH UNCH
6000 6050						0.0001 0.0001	UNCH UNCH						7197 5	UNCH UNCH
6100 6150						0.0001 0.0001	UNCH						95 56	UNCH
6200 6250						0.0001 0.0001	UNCH						6 134	UNCH
6300 6350						0.0001 0.0001	UNCH						38 209	UNCH
6400 6450						0.0001 0.0001	UNCH						133 128 1114	UNCH
6500 6550						0.0001 0.0001 0.0001	UNCH UNCH UNCH						38 247	UNCH UNCH UNCH
6600 6650 6750						0.0001 0.0001 0.0001	UNCH						100 19	UNCH
6900 6950						0.0001 0.0001	UNCH						57 20	UNCH
7000 7100						0.0001 0.0001	UNCH						4989 90	UNCH
7150 7200						0.0001 0.0001	UNCH UNCH						20 136	UNCH UNCH
7250 7300						0.0001 0.0001	UNCH UNCH						60 144	UNCH UNCH
7350 7400						0.0001 0.0001	UNCH UNCH						100 52	UNCH
7450 7500						0.0001 0.0001	UNCH						50 130	UNCH
7550 7600						0.0001 0.0001	UNCH						20 86	UNCH
7650 7950						0.0001 0.0001	UNCH						20 151	UNCH
8000 8050						0.0001 0.0001 0.0001	UNCH UNCH UNCH						1841 1 1	UNCH UNCH UNCH
8100 8150 8200						0.0001 0.0001 0.0001	UNCH						1 51	UNCH
8250 8300						0.0001 0.0001	UNCH						109	UNCH
8500 8750						0.0001 0.0001	UNCH						3 1	UNCH
9000 9250						0.0001 0.0001	UNCH UNCH						25 5	UNCH UNCH
9500 9750						0.0001 0.0001	UNCH UNCH						3 1	UNCH UNCH
10000 10250						0.0001 0.0001	UNCH UNCH						138 1	UNCH UNCH
11000 12000	0					0.0001 0.0001	UNCH						21 39	UNCH
12750 13000	0					0.0001 0.0001	UNCH						15 1 3	UNCH
13500 18000	0					0.0001 0.0001 0.0001	UNCH						2	UNCH UNCH UNCH
18250	0					0.0001	UNCH UNCH				10116	6475	195650 +	UNCH 5973
TOTAI MAR21											10110	0473	133030 +	3373
2000 2050			0.5200B/0.460 0.4700B/*0.41	0.5200B/0.460 0.4700B/*0.41			- 0.0392	.9254 .9020					25 1	UNCH UNCH
2140 2150			/0.3400A	/0.3400A		0.3399	- 0.0373 NEW	.8457 .8384			1		1 +	UNCH 1
2200 2250			0.3400B/*0.290 0.3000B/0.2500	0.3400B/*0.290 0.3000B/0.2500		0.2632	- 0.0356 - 0.0338	.7983 .7530			1 		14 442	UNCH
2260 2300			/0.2500A 0.2700B/0.220	/0.2500A 0.2700B/0.220		0.2286	- 0.0334 - 0.0317	.7433					1 125	UNCH
2340 2350		0.2000 0.1800	/0.2000A 0.2300B/0.1900 0.2000B/0.1600	/0.2000A 0.2300B/0.1900 0.2000B/0.1600		0.1966	- 0.0297 - 0.0292 - 0.0265	.6602 .6492 .5928			3 19		33 159 1472	UNCH
2400 2420 2450			/*0.1500A 0.1700B/*0.13(	/*0.1500A 0.1700B/*0.130		0.1565	- 0.0254 - 0.0238	.5696			6 258	100	13 + 468 -	UNCH 6 5
2460 2500		0.1400 0.1200	0.1500B/*0.130 0.1400B/*0.110	0.1500B/*0.130 0.1400B/*0.110		0.1360	- 0.0233 - 0.0212	.5229			16 589		46 + 5788 +	11 302
2510 2530			0.1400B/*0.110 0.1300B/*0.100	0.1400B/*0.110 0.1300B/*0.100		0.1131 0.1047	- 0.0206 - 0.0196	.4645			1 1		12 9 +	UNCH 1
2550 2600		0.1000 0.1000	0.1200B/*0.090 0.1000/*0.0800	0.1200B/*0.090 0.1000/*0.0800		0.0968 0.0787	- 0.0185 - 0.0162	.4185 .3626			42 146	100	1341 + 2460 +	20 10
2630 2650		0.0700	0.0900B/*0.070 0.0800B/*0.060	0.0900B/*0.070 0.0800B/*0.060		0.0692 0.0633	- 0.0150 - 0.0144	.3306 .3098			1 30		123 - 901 +	1 2
2700 2750		0.0400	0.0700B/*0.050 0.0500B/*0.040	0.0700B/*0.050 0.0500B/*0.040		0.0407	- 0.0123 - 0.0103	.2622			113 793	200 100	2464 - 7699 +	332 332
2780 2800	0.0400	0.0400 0.0400	0.0500B/*0.040 0.0400B/*0.030	0.0500B/*0.040 0.0400B/*0.030		0.0327	- 0.0091 - 0.0084	.1976			3 24	100	86 + 3144 +	1 105
2830 2850	0.0300	0.0300 0.0300 0.0300	0.0300/*0.030 0.0300B/*0.030 0.0300/*0.020	0.0300/*0.030 0.0300B/*0.030 0.0300/*0.020		0.0262	- 0.0074 - 0.0069 - 0.0064	.1646 .1525 .1414			4 36 7		159 1894 + 92 +	UNCH 9 7
2870 2900 2910		0.0300	0.0300/*0.020 0.0300B/*0.020 /*0.0200A	0.0300B/*0.020 /*0.02004		0.0210	- 0.0057 - 0.0055	.1260			130 6		2772 - 124 +	18 3
2910 2930 2950		0.0200	/*0.0200A /*0.0200A 0.0200B/*0.020	/*0.0200A 0.0200B/*0.020		0.0184	- 0.0053 - 0.0052 - 0.0049	.1123			10 16		53 + 2028 +	7 2
2980 3000		0.0200	/*0.0200A 0.0200/*0.010	/*0.0200A 0.0200/*0.010		0.0148 0.0136	- 0.0046 - 0.0044	.0926			2210	700	82 + 22092 -	1 658
3050 3100	0.0100	0.0100 0.0100	0.0100/*0.0100 0.0100/*0.0100	0.0100/*0.010 0.0100/*0.010		0.0111 0.0091	- 0.0038 - 0.0033	.0712 .0592			9 715	2500	728 - 5625 +	1 2763
3120 3150	0.0100	0.0100	/*0.0100A 0.0100/*0.010	/*0.0100A 0.0100/*0.010		0.0084 0.0075	- 0.0032 - 0.0029	.0549 .0493			1 17		18 - 1892 +	1 5
3200 3230	0.0100	0.0100 0.0100	0.0100/*0.0100 0.0100/*0.0100	0.0100/*0.010		0.0057	- 0.0025 - 0.0023	.0417			50 50		1674 + 90 +	6 47
3250 3300	0.0100	0.0100 0.0100	0.0100/*0.0100 0.0100/*0.0000	0.0100/*0.010		0.0046	- 0.0022 - 0.0018	.0352			560 46		31641 - 1553 -	1 11 1
3350 3400			/*0.0000A 0.0100B/*0.000	/*0.0000A 0.0100B/*0.000 /*0.0000A		0.0035	- 0.0016 - 0.0014 - 0.0013	.0264			6 2 1		894 - 1783 566 -	UNCH 1
3450 3480	0.0000	0.0000	/*0.0000A /*0.0000A 0.0000/*0.000	/*0.0000A /*0.0000A 0.0000/*0.000		0.0029	- 0.0013 - 0.0012 - 0.0011	.0203 .0189 .0182			1  84		566 - 207 43392 -	UNCH 4
3500 3550 3600		0.0000	/*0.0000A 0.0000/*0.000	/*0.0000A 0.0000/*0.0000		0.0025	- 0.0011 - 0.0011 - 0.0010	.0161			 7		45592 - 456 750 -	UNCH 4
3650		0.0000 0.0000 0.0000	0.0000/*0.0000	0.0000/*0.0000			- 0.0009	.0138			3 15		686 + 175	1 UNCH
THE 3	INFORMATIO	N CONTAINED IN	THIS REPORT IS COM	PILED FOR THE CONV	/ENIENCE OF TH	E USER AND IS F	URNISHED W	/ITHOUT F	RESPONSI	BILITY FO	OR ACCURA	ACY OR CO		





**FINAL** 

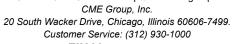
PG63 BULLETIN # 14@

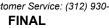
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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		( INTER	OPEN REST
LN CA MAR21		NYMEX NATURAL	GAS (EURO) OPTS										
3700 3750	0.0000	0.0000	/*0.0000A 0.0000/*0.000	/*0.0000A 0.0000/*0.000		0.0020 - 0.0009 0.0019 - 0.0008	.0124 .0117			1 23		687 7220 -	UNCH 23
3800 3850			/*0.0000A /*0.0000A	/*0.0000A /*0.0000A		0.0018 - 0.0008 0.0018 - 0.0006	.0109 .0107			1		627 - 291	1 UNCH
3900 3950			/0.0000A /*0.0000A	/0.0000A /*0.0000A		0.0017 - 0.0006 0.0017 - 0.0005	.0099 .0097					392 60	UNCH UNCH
4000 4050		0.0000	0.0000/*0.000	0.0000/*0.000		0.0016 - 0.0005 0.0016 - 0.0004	.0091			226		31492 134	UNCH
4100 4150						0.0016 - 0.0004 0.0015 - 0.0004	.0087					282 163	UNCH
4200 4250	0.0000	0.0000 0.0000	0.0000/*0.0000 0.0000/*0.0000	0.0000/*0.000		0.0015 - 0.0003 0.0014 - 0.0004	.0080			4 35		564 - 7301 -	23
4300 4350						0.0014 - 0.0003 0.0013 - 0.0004 0.0013 - 0.0004	.0073 .0068 .0067					470 95 157	UNCH UNCH UNCH
4400 4450 4500						0.0013 - 0.0004 0.0013 - 0.0003 0.0012 - 0.0004	.0066					193 18206	UNCH
4550 4600						0.0012 - 0.0004 0.0011 - 0.0004	.0060					519 597	UNCH
4650 4700	0.0000	0.0000	0.0000/*0.000	0.0000/*0.000		0.0011 - 0.0004 0.0011 - 0.0004	.0054			 1		195 35	UNCH
4750 4800	0.0000	0.0000	0.0000/*0.0000	0.0000/*0.000		0.0010 - 0.0005 0.0010 - 0.0005	.0048			1 6		7187 103 -	UNCH 6
4850 4900		0.0000	0.0000/*0.0000 /0.0000A	0.0000/*0.0000 /0.0000A		0.0009 - 0.0005 0.0009 - 0.0005	.0043			1		114 81	UNCH
4950 5000			/0.0000A /0.0000A	/0.0000A /0.0000A		0.0008 - 0.0006 0.0008 - 0.0005	.0038					56 23250	UNCH UNCH
5050 5100			/0.0000A /0.0000A	/0.0000A /0.0000A		0.0007 - 0.0006 0.0007 - 0.0005	.0033					164 75	UNCH UNCH
5150 5200			/0.0000A /0.0000A	/0.0000A /0.0000A		0.0007 - 0.0005 0.0006 - 0.0005	.0032					214 100	UNCH UNCH
5250 5300			/0.0000A 	/0.0000A 		0.0006 - 0.0005 0.0005 - 0.0005	.0028					298 96	UNCH
5350 5400						0.0005 - 0.0005 0.0005 - 0.0004	.0023					3 6	UNCH
5450 5500						0.0004 - 0.0005 0.0004 - 0.0005	.0019					208 3838	UNCH
5550 5600						0.0004 - 0.0004 0.0004 - 0.0004	.0018					424 20	UNCH
5650 5700						0.0003 - 0.0004 0.0003 - 0.0004 0.0003 - 0.0003	.0014					83 101 63	UNCH
5750 5800						0.0003 - 0.0003 0.0003 - 0.0003 0.0003 - 0.0003	.0014 .0013 .0013					63 17 207	UNCH UNCH UNCH
5850 5900						0.0003 - 0.0003 0.0002 - 0.0003 0.0002 - 0.0003	.0009					50 133	UNCH
5950 6000						0.0002 - 0.0003 0.0002 - 0.0003 0.0002 - 0.0003	.0009					14029 56	UNCH
6050 6100 6150						0.0002 - 0.0002 0.0002 - 0.0002	.0009					39 145	UNCH
6200 6250						0.0002 - 0.0002 0.0002 - 0.0002	.0009					79 164	UNCH
6300 6350						0.0001 - 0.0002 0.0001 - 0.0002	.0004					10 10	UNCH
6400 6450						0.0001 - 0.0002 0.0001 - 0.0002	.0003					30 110	UNCH
6500 6550						0.0001 - 0.0002 0.0001 - 0.0002	.0003					839 2	UNCH UNCH
6600 6700						$ \begin{array}{rrrr} 0.0001 & -0.0001 \\ 0.0001 & -0.0001 \end{array} $	.0002					43 1	UNCH UNCH
6750 6800						$ \begin{array}{rrrr} 0.0001 & -0.0001 \\ 0.0001 & -0.0001 \end{array} $	.0001 .0001					23 5	UNCH UNCH
6950 7000						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.0001 .0001					126 92 <u>3</u> 8	UNCH UNCH
7050 7100						0.0001 UNCH 0.0001 UNCH	.0001					71 238	UNCH UNCH
7150 7250						0.0001 UNCH 0.0001 UNCH	.0000					108 96	UNCH
7300 7350						0.0001 UNCH 0.0001 UNCH	.0000					30 17	UNCH
7400 7450						0.0001 UNCH 0.0001 UNCH	.0000					88 14	UNCH
7500 7650						0.0001 UNCH 0.0001 UNCH	.0000					149 30	UNCH
7700 7900						0.0001 UNCH 0.0001 UNCH 0.0001 UNCH	.0000 .0000 .0000					36 30 3519	UNCH UNCH UNCH
8000 8050 8100						0.0001 UNCH 0.0001 UNCH	.0000					56 49	UNCH
8150 8200						0.0001 UNCH 0.0001 UNCH	.0000					1 31	UNCH
8250 8300						0.0001 UNCH 0.0001 UNCH	.0000					19 5	UNCH
8500 9000						0.0001 UNCH 0.0001 UNCH	.0000					221 5970	UNCH
9250 9500						0.0001 UNCH 0.0001 UNCH						1 87	UNCH
9750 10000						0.0001 UNCH 0.0001 UNCH						75 1111	UNCH UNCH
10500 11000	0					0.0001 UNCH 0.0001 UNCH						40 54	UNCH UNCH
12000 12500	0					0.0001 UNCH 0.0001 UNCH						27 37	UNCH
12750 13000	0					0.0001 UNCH 0.0001 UNCH						1 32	UNCH
13250 14000	0					0.0001 UNCH 0.0001 UNCH 0.0001 UNCH						164 979	UNCH UNCH UNCH
15000 17000	0					0.0001 UNCH 0.0001 UNCH 0.0001 UNCH						979 1 48	UNCH UNCH
17500 17750	0					0.0001 UNCH 0.0001 UNCH						10	UNCH
20000 TOTAL						0.0001				6305	3800	293233 +	2878
APR21 2150	L 		/0.3900A	/0.3900A		0.3929 - 0.0325	.8393					550	UNCH
2250 2300			/0.3100A /0.2800A	/0.3100A /0.2800A		0.3165 - 0.0309 0.2815 - 0.0299	.7662 .7244					1050 201	UNCH UNCH
2340 2350			/0.2500A /0.2400A	/0.2500A /0.2400A		0.2550 - 0.0290 0.2486 - 0.0288	.6890 .6798					32 91	UNCH
2400 2450			/0.2100A /0.1900A	/0.2100A /0.1900A		0.2178 - 0.0277 0.1894 - 0.0263	.6330 .5844			1		355 25 +	UNCH 1
2460 2500	0.1600	0.1600	/0.1800A 0.1600/0.1500	/0.1800A 0.1600/0.1500		0.1840 - 0.0261 0.1634 - 0.0249	.5746			1025		30 11186 +	UNCH 510
2510 2530			/*0.1600A /0.1500A	/*0.1600A /0.1500A		0.1584 - 0.0246 0.1488 - 0.0240	.5248			3		23 12 +	UNCH 3
2550 2600	0.1200	0.1400 0.1200	0.1400/0.1400, 0.1200/0.1200,	0.1400/0.1400/ 0.1200/0.1200/		0.1396 - 0.0233 0.1181 - 0.0212	.4847			81 907		923 + 4109 -	72 570
2630 2650	0.0900	0.1000 0.0900	0.1000/0.1000 0.0900/0.0900	0.1000/0.1000 0.0900/0.0900		0.1064 - 0.0198 0.0990 - 0.0190	.4054			27 1058		18 1497 - 3314 +	UNCH 16
2700 2750		0.0800 0.0600	0.0900/*0.080 0.0700/*0.060 /*0.0600A	0.0900/*0.080 0.0700/*0.060 /*0.0600A		0.0820 - 0.0170 0.0674 - 0.0148 0.0601 - 0.0132	.3386 .2938 .2693			1058 1852	1000	3314 + 13448 + 33	831 1913 UNCH
2780 2800 2820	0.0600	0.0600 0.0500	0.0600/*0.0600A 0.0500/*0.0500	0.0600/*0.0600 0.0500/*0.0500		0.0501 - 0.0132 0.0557 - 0.0121 0.0515 - 0.0112	.2539			2 50	50	5287 + 50 +	52 39
2820 2850 2870	0.0500	0.0500 0.0500 0.0400	0.0500/*0.0500 0.0500/*0.0500 0.0400/*0.0400	0.0500/*0.0500		0.0458 - 0.0100 0.0423 - 0.0093	.2176			160 5		1974 + 50 +	100 4
			THIS REPORT IS COM		/ENTENCE OF THE			DECDONCT	DTL TTV F		CV OR CO		T.C.

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







Side 64

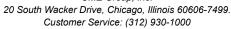
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE	NOMINAL	PRICE IS THE F	PREVIOUS DAY'S	SETTLEMENT PRIC	Ε.								
	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 <sup>®</sup> VOLUME		O INTER	PEN REST
LN CAPR2	1		GAS (EURO) OPTS										
2900 2910		0.0400	0.0400/*0.0400 /*0.0400A	0.0400/*0.0400 /*0.0400A		0.0375 - 0.0084 0.0360 - 0.0082	.1852 .1792			37 		2570 + 11	15 UNCH
2930 2950			/*0.0300A /*0.0300A	/*0.0300A /*0.0300A		0.0332 - 0.0077 0.0306 - 0.0072	.1676 .1567			1 1		17 1335 -	UNCH 1
3000 3050		0.0200	0.0300/*0.0200 /*0.0200A	0.0300/*0.0200 /*0.0200A		0.0250 - 0.0063 0.0205 - 0.0054	.1321			2306 1		33463 + 11 <u>1</u> +	1028 1
3060 3100			/*0.0200A /*0.0200A	/*0.0200A /*0.0200A		0.0197 - 0.0052 0.0169 - 0.0045	.1075			891		2305 -	UNCH 75
3150 3170			/*0.0200A /*0.0100A	/*0.0200A /*0.0100A		0.0139 - 0.0039 0.0129 - 0.0036	.0789					1331 11	UNCH
3200 3230		0.0100	0.0100/*0.0100 /*0.0100A	0.0100/*0.0100 /*0.0100A		0.0115 - 0.0034 0.0104 - 0.0030	.0664			333		1290 + 33	80 UNCH
3250 3300	0.0100	0.0100 	0.0100/*0.0100 /*0.0100A /*0.0100A	0.0100/*0.0100 /*0.0100A /*0.0100A		0.0098 - 0.0028 0.0084 - 0.0024 0.0079 - 0.0023	.0570 .0492 .0464			506 1	525 	13397 - 750 9	485 UNCH
3320 3350			/*0.0100A /*0.0100A /*0.0100A	/*0.0100A /*0.0100A /*0.0100A		0.0079 - 0.0023 0.0073 - 0.0020 0.0064 - 0.0018	.0428			1		154 460 +	UNCH UNCH 1
3400 3450			/*0.0100A /*0.0100A /*0.0100A	/*0.0100A /*0.0100A /*0.0100A		0.0056 - 0.0016 0.0052 - 0.0015	.0329					145	UNCH UNCH
3480 3500		0.0100	0.0100/*0.0100A /*0.0100A	0.0100/*0.0100A /*0.0100A		0.0050 - 0.0014 0.0045 - 0.0012	.0293			1031		14935 - 461	43 UNCH
3550 3600			/*0.0100A /*0.0100A /*0.0000A	/*0.0100A /*0.0100A /*0.0000A		0.0043 - 0.0012 0.0040 - 0.0012 0.0037 - 0.0010	.0232					482 120	UNCH
3650 3670			/*0.0000A /*0.0000A /*0.0000A	/*0.0000A /*0.0000A		0.0036 - 0.0010 0.0034 - 0.0010	.0206					66 205	UNCH
3700 3750			/*0.0000A	/*0.0000A		0.0034 - 0.0010 0.0031 - 0.0010 0.0029 - 0.0009	.0176			1		3378 12 -	UNCH 1
3800 3850			/*0.0000A /*0.0000A	/*0.0000A /*0.0000A		0.0029 - 0.0009 0.0027 - 0.0008 0.0026 - 0.0007	.0150					26	UNCH
3900 3950		0.0000	/*0.0000A	/*0.0000A		0.0024 - 0.0007	.0143					1542 11	UNCH
4000 4050			0.0000/0.0000 	0.0000/0.0000		0.0022 - 0.0006	.0124			10 		21086 39	UNCH
4100 4150	0.0000	0.0000	0.0000/*0.0000	0.0000/*0.0000		0.0021 - 0.0005 0.0019 - 0.0006	.0111			30		19 17 -	UNCH 30
4250 4300			/0.0000A /*0.0000A	/0.0000A /*0.0000A		0.0017 - 0.0005 0.0016 - 0.0005	.0088					6776 22	UNCH
4400 4500						0.0015 - 0.0004 0.0013 - 0.0004	.0076			69		9 2719 +	UNCH 9
4600 4700						0.0011 - 0.0005 0.0010 - 0.0004	.0055					285 2460	UNCH
4750 4900						0.0009 - 0.0004 0.0008 - 0.0003	.0044					2460 259	UNCH
5000 5050						0.0007 - 0.0003 0.0006 - 0.0003	.0034					13026 16	UNCH
5100 5200						0.0006 - 0.0003 0.0005 - 0.0003	.0029					14 229	UNCH
5500 6000						0.0003 - 0.0002 0.0002 - 0.0001	.0014					14 2400	UNCH
6750 7000						0.0001 UNCH 0.0001 UNCH	.0004					24 2701	UNCH
8000 TOTA						0.0001 UNCH	.0000			10391	1575	1000 176025 +	UNCH 3438
MAY2	1		(0. 2700)	(0. 3700)		0.3703	7760						
2250 2300			/0.3700A /0.3400A	/0.3700A /0.3400A		0.3782 - 0.0263 0.3429 - 0.0256	.7768 .7418					575 100	UNCH
2340 2350			/0.3100A /0.3000A	/0.3100A /0.3000A		0.3161 - 0.0249 0.3095 - 0.0248	.7122 .7046					30 120	UNCH UNCH
2400 2450			/0.2700A /0.2400A	/0.2700A /0.2400A		0.2780 - 0.0239 0.2485 - 0.0226	.6659 .6258					202 186	UNCH UNCH
2460 2500			/0.2400A /0.2200A	/0.2400A /0.2200A		0.2428 - 0.0224 0.2209 - 0.0213	.6176 .5847			120	100	30 2619 +	UNCH 179
2510 2530			/*0.2200A /0.2000A	/*0.2200A /0.2000A		0.2156 - 0.0211 0.2052 - 0.0206	.5764 .5597					1 3	UNCH
2550 2600			/0.1900A /0.1700A	/0.1900A /0.1700A		0.1952 - 0.0200 0.1713 - 0.0187	.5429 .5009			105	65	599 + 1223 +	45 60
2630 2650			/0.1500A /0.1500A	/0.1500A /0.1500A		0.1578 - 0.0179 0.1492 - 0.0173	.4756 .4589					2 353	UNCH UNCH
2700 2750		0.1200	/0.1300A 0.1200/0.1100	/0.1300A 0.1200/0.1100		0.1292 - 0.0156 0.1110 - 0.0140	.4174 .3767			 75		2703 6632 +	UNCH 25
2780 2800		0.0900	/0.1000A 0.1000/0.0900	/0.1000A 0.1000/0.0900		0.1011 - 0.0129 0.0948 - 0.0123	.3530 .3375			4	100	31 2374 +	UNCH 46
2820 2850		0.0800	/0.0900A 0.0800/0.0800	/0.0900A 0.0800/0.0800		0.0889 - 0.0115 0.0807 - 0.0104	.3223			16		6 1288 +	UNCH 15
2870 2900		0.0700	/0.0700A 0.0700/0.0700	/0.0700A 0.0700/0.0700		0.0756 - 0.0098 0.0685 - 0.0088	.2862 .2658			15		10 3577	UNCH UNCH
2910 2930			/0.0700A /0.0600A	/0.0700A /0.0600A		0.0663 - 0.0085 0.0620 - 0.0078	.2593 .2464					13 16	UNCH UNCH
2950 3000		0.0500	/*0.0600A 0.0500/*0.0500	/*0.0600A 0.0500/*0.050		0.0580 - 0.0072 0.0491 - 0.0058	.2340 .2052			278	100	1344 10247 -	UNCH 236
3030 3050			/*0.0500A /*0.0400A	/*0.0500A /*0.0400A		0.0445 - 0.0051 0.0417 - 0.0048	.1896 .1797					11 60	UNCH UNCH
3060 3100		0.0300	/*0.0400A 0.0400/*0.030	/*0.0400A 0.0400/*0.030		0.0404 - 0.0046 0.0354 - 0.0041	.1751 .1570			 17		7 1689 +	UNCH 15
3150 3170			/*0.0300A /*0.0300A	/*0.0300A /*0.0300A		0.0301 - 0.0035 0.0282 - 0.0033	.1369 .1295					277 6	UNCH
3200 3230			/*0.0300A /*0.0300A	/*0.0300A /*0.0300A		0.0256 - 0.0030 0.0233 - 0.0026	.1192					390 10	UNCH
3250 3300	0.0200	0.0200	0.0200/*0.0200 /*0.0200A	0.0200/*0.0200 /*0.0200A		0.0219 - 0.0024 0.0189 - 0.0020	.1040			401 1	725 	11100 - 160 +	126 1
3320 3350			/*0.0200A /*0.0200A	/*0.0200A /*0.0200A		0.0180 - 0.0018 0.0167 - 0.0016	.0870 .0811					9 156	UNCH UNCH
3400 3450			/*0.0200A /*0.0100A	/*0.0200A /*0.0100A		0.0148 - 0.0013 0.0133 - 0.0011	.0723 .0651					160 21	UNCH UNCH
3480 3500			/*0.0100A	/*0.0100A		0.0124 - 0.0010 0.0118 - 0.0010	.0609 .0581					8119	UNCH
3550 3600			 /*0.0100A	 /*0.0100A		0.0106 - 0.0009 0.0095 - 0.0007	.0523					118 463	UNCH
3650 3700			/*0.0100A	/*0.0100A		0.0085 - 0.0007 0.0077 - 0.0006	.0422					21 100	UNCH
3750 3850						0.0070 - 0.0005 0.0058 - 0.0005	.0348					3890 10	UNCH
3900 3950						0.0053 - 0.0005 0.0049 - 0.0004	.0263					1538 1	UNCH
4000 4250						0.0045 - 0.0004 0.0031 - 0.0003	.0222					853 <del>4</del> 1161	UNCH
4400 4450						0.0026 - 0.0002 0.0024 - 0.0002	.0125					1 2	UNCH
4500 4600						0.0023 - 0.0002 0.0021 - 0.0001	.0110					1387 228	UNCH
4700 4750						0.0019 - 0.0001 0.0018 - 0.0001	.0089					30 450	UNCH
4800 4950						0.0017 - 0.0001 0.0015 - 0.0001	.0079					6	UNCH
5000 5200						0.0013 - 0.0001 0.0014 - 0.0001 0.0012 - 0.0001	.0064					1420 100	UNCH
5500 6000						0.0002 - 0.0001 0.0009 UNCH 0.0005 - 0.0001	.0040					212 552	UNCH
6750						0.0003 - 0.0001 0.0003 UNCH 0.0002 UNCH	.0012					26 700	UNCH
7000 TOTA		-		-	-	0.0002 UNCH	.0000		<b>-</b>	1032	1090	77418 +	24
JUN2: 2250			/0.4400A	/0.4400A		0.4432 - 0.0239	.7982					475	UNCH
2300 2340			/0.4400A /0.3800A	/0.400A /0.4000A /0.3800A		0.4432 - 0.0233 0.4067 - 0.0233 0.3788 - 0.0226	.7682					100 30	UNCH
2350			/0.3700A	/0.3700A		0.3720 - 0.0224	.7363					370	UNCH
			THIS REPORT IS COM ONDITION THAT ERRO			USER AND IS FURNISHED N					ACY OR CO	NTENT. IT	IS

 ${\it CME\ Group,\ Inc.}$ 





Side 65

**FINAL** 

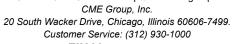
PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX
(ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN
INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI
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.

THE	NOMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRIC	Ŀ.								
	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			OPEN EREST
LN CA		NYMEX NATURA	AL GAS (EURO) OPTS										
2400 2450			/0.3400A /0.3000A	/0.3400A /0.3000A		0.3389 - 0.0216 0.3075 - 0.0207	.7028 .6678					200 99	UNCH UNCH
2460 2500			/0.3000A /0.2700A	/0.3000A /0.2700A		0.3015 - 0.0204 0.2780 - 0.0197	.6607 .6318					30 4060	UNCH UNCH
2530 2550			/0.2600A /0.2500A	/0.2600A /0.2500A		0.2612 - 0.0190 0.2503 - 0.0186	.6098 .5949					3 517	UNCH UNCH
2600 2630			/0.2200A /0.2100A	/0.2200A /0.2100A		0.2243 - 0.0176 0.2096 - 0.0169	.5575 .5350					1250 2	UNCH UNCH
2650 2700			/0.1900A /0.1700A	/0.1900A /0.1700A		0.2000 - 0.0166 0.1771 - 0.0156	.5198 .4820					266 341	UNCH
2750 2780		0.1600	0.1600/0.1500, /0.1400A	0.1600/0.1500, /0.1400A		0.1560 - 0.0145 0.1443 - 0.0136	.4443 .4221			1	500	5707 - 31	76 UNCH
2800 2820			/0.1300A /0.1300A	/0.1300A /0.1300A		0.1369 - 0.0131 0.1299 - 0.0124	.4074					1860 6	UNCH
2850 2870			/0.1200A /0.1100A	/0.1200A /0.1100A		0.1197 - 0.0117 0.1133 - 0.0112	.3715					1302 10	UNCH
2900 2910			/0.1000A /0.1000A /0.0900A	/0.1000A /0.1000A /0.0900A		0.1041 - 0.0104 0.1012 - 0.0102 0.0955 - 0.0097	.3368 .3301 .3167					937 11 15	UNCH UNCH UNCH
2930 2950 3000		0.0800	/0.0900A /0.0900A 0.0800/0.0800	/0.0900A /0.0900A 0.0800/0.0800		0.0902 - 0.0090 0.0780 - 0.0075	.3038			1		1268 7037 +	UNCH 1
3050 3060			/0.0700A /*0.0600A	/0.0700A /*0.0600A		0.0675 - 0.0059 0.0656 - 0.0056	.2442					293 6	UNCH
3100 3150			/*0.0600A /*0.0500A	/*0.0600A /*0.0500A		0.0586 - 0.0044 0.0509 - 0.0035	.2184			4 1		1503 226	UNCH
3170 3200			/*0.0500A /*0.0400A	/*0.0500A /*0.0400A		0.0481 - 0.0032 0.0441 - 0.0029	.1861 .1734					6 213	UNCH
3230 3250			/*0.0400A /*0.0400A	/*0.0400A /*0.0400A		0.0405 - 0.0026 0.0383 - 0.0023	.1616 .1542			1 251	700	4 + 9099 -	1 50
3300 3320			/*0.0300A /*0.0300A	/*0.0300A /*0.0300A		0.0334 - 0.0017 0.0318 - 0.0013	.1372 .1314					260 8	UNCH UNCH
3350 3400			/*0.0300A /*0.0300A	/*0.0300A /*0.0300A		0.0295 - 0.0010 0.0261 - 0.0006	.1230 .1103			1 		77 + 412	1 UNCH
3450 3480			/*0.0200A /*0.0200A	/*0.0200A /*0.0200A		0.0233 - 0.0003 0.0218 - 0.0003	.0994 .0935					70 7	UNCH
3500 3550			/*0.0200A 	/*0.0200A		0.0209 - 0.0002 0.0187 - 0.0003	.0898 .0810					5251 86	UNCH
3600 3650			/*0.0200A 	/*0.0200A 		0.0168 - 0.0004 0.0152 - 0.0003	.0733					440 21	UNCH
3700 3750						0.0138 - 0.0002 0.0126 - 0.0001	.0607			60		111 5555	UNCH
3850 3900						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.0472 .0436 .0402					42 1515 31	UNCH UNCH UNCH
3950 4000 4050			0.0100B/	0.0100B/		0.0085 + 0.0003 0.0079 + 0.0003	.0374			60		11667 1	UNCH
4150 4250						0.0069 + 0.0003 0.0061 + 0.0003	.0302					1 1086	UNCH
4450 4500						0.0049 + 0.0003 0.0047 + 0.0004	.0210					1 862	UNCH
4700 4750						$0.0039 + 0.0004 \\ 0.0037 + 0.0003$	.0164					277 450	UNCH
5000 5200						0.0029 + 0.0002 0.0024 + 0.0001	.0120					1925 100	UNCH
5500 6000						0.0019 + 0.0001 0.0012 UNCH	.0077 .0048					6 552	UNCH UNCH
6750 7000						0.0006 UNCH 0.0005 UNCH	.0024 .0020					31 700	UNCH UNCH
TOTAL										384	1200	68822 -	123
JUL21 2250						0.5125 - 0.0203 0.4749 - 0.0198	.8179 .7920					475 100	UNCH UNCH
2300 2340						0.4459 - 0.0195 0.4388 - 0.0194	.7701 .7644					30 20	UNCH
2350 2400 2450						0.4043 - 0.0189 0.3713 - 0.0183	.7353					200 24	UNCH
2460 2480						0.3649 - 0.0182 0.3523 - 0.0179	.6985 .6859					30 28	UNCH
2500 2530			 /*0.3200A	 /*0.3200A		0.3400 - 0.0175 0.3220 - 0.0170	.6730 .6535					2080	UNCH
2550 2600			/0.3000A /0.2800A	/0.3000A /0.2800A		0.3103 - 0.0167 0.2823 - 0.0157	.6404 .6070					515 1210	UNCH UNCH
2630 2650			/*0.2600A /0.2500A	/*0.2600A /0.2500A		0.2662 - 0.0150 0.2559 - 0.0145	.5867 .5731					2 266	UNCH UNCH
2700 2750			/0.2300A /0.2100A	/0.2300A /0.2100A		0.2310 - 0.0134 0.2074 - 0.0127	.5390 .5046			50 		280 + 5184	50 UNCH
2780 2800			/*0.1900A /0.1800A	/*0.1900A /0.1800A		0.1939 - 0.0123 0.1852 - 0.0121	.4839 .4702					31 1610	UNCH
2820 2850			/*0.1800A /0.1600A /*0.1600A	/*0.1800A /0.1600A /*0.1600A		0.1768 - 0.0118 0.1648 - 0.0113	.4564					1418 1418	UNCH
2870 2900			/*0.1600A /*0.1400A /*0.1400A	/*0.1400A /*0.1400A /*0.1400A		0.1571 - 0.0110 0.1461 - 0.0104 0.1425 - 0.0102	.4225 .4025 .3959					10 1373 11	UNCH UNCH UNCH
2910 2930			/*0.1300A /*0.1300A	/*0.1300A /*0.1300A		0.1356 - 0.0098 0.1289 - 0.0094	.3827					15 1216	UNCH
2950 3000 3050	0.1200	0.1200	0.1200/0.1100, /*0.1000A	0.1200/0.1100/ /*0.1000A		0.1136 - 0.0082 0.0999 - 0.0073	.3383			1	1000	7457 - 36	226 UNCH
3060 3100			/*0.1000A /*0.0900A	/*0.1000A /*0.0900A		0.0974 - 0.0070 0.0876 - 0.0064	.3026					12 1408	UNCH
3150 3170			/*0.0800A /*0.0700A	/*0.0800A /*0.0700A		0.0768 - 0.0055 0.0728 - 0.0052	.2533 .2432					1024 6	UNCH UNCH
3200 3230			/*0.0700A /*0.0600A	/*0.0700A /*0.0600A		0.0674 - 0.0046 0.0624 - 0.0042	.2289 .2153					277 3	UNCH UNCH
3250 3300	0.0600	0.0600	0.0600B/*0.060 /*0.0500A	0.0600B/*0.060 /*0.0500A		0.0593 - 0.0040 0.0524 - 0.0034	.2067 .1868				890 	7228 - 316	245 UNCH
3320 3350			/*0.0500A /*0.0500A	/*0.0500A /*0.0500A		0.0499 - 0.0032 0.0465 - 0.0028	.1794					13 202	UNCH
3400 3450			/*0.0400A /*0.0400A /*0.0400A	/*0.0400A /*0.0400A /*0.0400A		0.0413 - 0.0025 0.0368 - 0.0022 0.0343 - 0.0021	.1528					4 89 3	UNCH
3480 3500			/*0.0400A /*0.0300A /*0.0300A	/*0.0400A /*0.0300A /*0.0300A		0.0343 - 0.0021 0.0328 - 0.0020 0.0293 - 0.0017	.1301 .1251 .1133					6188 72	UNCH UNCH UNCH
3550 3600 3650			/ *0.0300A 	/~0.0300A 		0.0293 - 0.0017 0.0263 - 0.0014 0.0237 - 0.0013	.1028			 4		440 26 +	UNCH UNCH 4
3700 3750						0.0237 - 0.0013 0.0216 - 0.0010 0.0197 - 0.0009	.0858					100 2502	UNCH UNCH
3850 3900						0.0165 - 0.0007 0.0151 - 0.0007	.0665 .0611					5 1515	UNCH
3950 4000						0.0139 - 0.0007 0.0128 - 0.0006	.0564					43 11115	UNCH
4050 4250						0.0118 - 0.0006 0.0087 - 0.0005	.0481 .0357					8 1086	UNCH UNCH
4500 4700						0.0063 - 0.0003 0.0050 - 0.0004	.0258 .0204					712 30	UNCH UNCH
4750 5000						0.0047 - 0.0004 0.0038 - 0.0003	.0192 .0152					676 2364	UNCH UNCH
5200 5500						0.0033 - 0.0003 0.0026 - 0.0004	.0130					100 1	UNCH
6000 6750						0.0018 - 0.0003 0.0011 - 0.0001	.0068					551 35 700	UNCH
7000 TOTAI	 L					0.0009 - 0.0001	.0033			60	1890	700 62483 -	UNCH 417
AUG21 2250						0.5458 - 0.0209	.8172					475	UNCH
2300						0.5086 - 0.0204	.7928					100	UNCH
THE I	LNEORMATIO	IN CONTAINED IN	LIHIS KEPORT TS COM	THE CON	VENIENCE OF TH	E USER AND IS FURNISHED W	CLHOUT R	FSPONST	BULLTY FO	OK ACCURA	LY OR C	INTERNE TT	IS

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.





Side 66

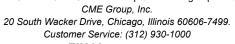
**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

CLOREX   OPEN NUTCRY   CLOREX   OPEN NUTCRY   CLOSE RANGE   SETT. PRECE   DELTA CISES   OUTCRY   VOLUME VOLUME	30 UNCH 20 UNCH 20 UNCH 24 UNCH 30 UNCH 24 UNCH 1170 UNCH 1170 UNCH 1134 UNCH 1134 UNCH 686 UNCH 685 + 85 4804 UNCH
NYMEX NATURAL GAS (EURO) OPTS   Addicate	20 UNCH 200 UNCH 24 UNCH 30 UNCH 28 UNCH 1170 UNCH 516 UNCH 1134 UNCH 1134 UNCH 686 UNCH 865 + 85 4804 UNCH 31 UNCH
2340	20 UNCH 200 UNCH 24 UNCH 30 UNCH 28 UNCH 1170 UNCH 516 UNCH 1134 UNCH 1134 UNCH 686 UNCH 865 + 85 4804 UNCH 31 UNCH
2450	24 UNCH 30 UNCH 28 UNCH 1170 UNCH 3 UNCH 516 UNCH 1134 UNCH 2 UNCH 686 UNCH 865 + 85 4804 UNCH 31 UNCH
2500	28 UNCH 1170 UNCH 3 UNCH 516 UNCH 1134 UNCH 2 UNCH 686 UNCH 865 + 85 4804 UNCH 31 UNCH
2530	3 UNCH 516 UNCH 1134 UNCH 2 UNCH 686 UNCH 865 + 85 4804 UNCH 31 UNCH
2630	1134 UNCH 2 UNCH 686 UNCH 865 + 85 4804 UNCH 31 UNCH
2700	865 + 85 4804 UNCH 31 UNCH
2786	31 UNCH
2826	1583 UNCH
2870	5 UNCH 1297 UNCH
2930	10 UNCH 925 UNCH
10000	11 UNCH 15 UNCH
3060	1212 UNCH 9127 + 164 35 UNCH
3150	6 UNCH 1534 UNCH
3230	1387 UNCH 6 UNCH
3300	277 UNCH 3 UNCH
3350	7825 - 700 471 UNCH 8 UNCH
3450	125 UNCH 8 UNCH
3550	29 UNCH 3 UNCH
3650	7458 UNCH 84 UNCH
3750	465 UNCH 20 UNCH 100 UNCH
3900	8045 UNCH 500 UNCH
#250 0.0135 + 0.0004 .0551 4500 0.0100 + 0.0005 .0371 4700 0.0081 + 0.0005 .0370 4750 0.0081 + 0.0005 .0285 4750 0.0077 + 0.0005 .0285 4800 0.0074 + 0.0005 .0285 5200 0.0062 + 0.0004 .0227 5200 0.0054 + 0.0004 .0195 5500 0.0054 + 0.0004 .0162 5500 0.0062 + 0.0004 .0162 60000 0.0035 + 0.0004 .0162 60000 0.0035 + 0.0003 .0120	1500 UNCH 17262 UNCH
4700       0.0081     + 0.0005     .0300         4750       0.0077     + 0.0005     .0285         4800       0.0074     + 0.0005     .0273         5000       0.0062     + 0.0004     .0227         5200       0.0054     + 0.0004     .0195         5500       0.0046     + 0.0004     .0162         6000       0.0035     + 0.0003     .0120	500 UNCH 1086 UNCH
4800 0.0074 + 0.0005 0.273 5000 0.0062 + 0.0004 0.0227 5200 0.0064 + 0.0004 0.195 5500 0.0046 + 0.0004 0.195 5500 0.0046 + 0.0004 0.162 5500 0.0046 + 0.0004 0.162 0.0046 + 0.0004 0.162 5500 0.0035 + 0.0003 0.120 0.0035 + 0.0003 0.120 0.0035 + 0.0003 0.120 0.0035 - 0.0003 0.120 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035 0.0035	6437 UNCH 30 UNCH 450 UNCH
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	225 UNCH 1940 UNCH
	100 UNCH 101 UNCH
6750 0.0023 + 0.0002 .0077	521 UNCH 39 UNCH
7000 0.0020 + 0.0002 .0066 TOTAL	700 UNCH 83583 - 451
SEP21 2250 0.5539 - 0.0181 .7997 2300 0.5177 - 0.0178 .7763	475 UNCH
2340 0.4897 - 0.0174 .7567 0.4897 - 0.0174 .7567	100 UNCH 30 UNCH 20 UNCH
2450 0.4491 - 0.0170 .7261 2450 0.4168 - 0.0166 .6995	200 UNCH 24 UNCH
2460 0.4105 - 0.0165 .6941 2480 0.3981 - 0.0162 .6832	30 UNCH 28 UNCH
2500 0.3859 - 0.0160 .6721 2530 0.3860 - 0.0157 .6553 2550 0.3600A/*0.3600A 0.3660 - 0.0157 .6553 2550 0.3500A 0.3564 - 0.0154 .6440	1220 UNCH 3 UNCH 554 UNCH
2550/0.3500A/0.3500A 0.3564 - 0.0154 .6440 2600/0.3200A/0.3200A 0.3282 - 0.0149 .6153 2630/*0.3100A/*0.3100A/*0.3100A	554 UNCH 1142 UNCH 2 UNCH
2650/*0.3000A/*0.3000A 2700/*0.2800A/*0.2800A/*0.2800A	268 UNCH 181 UNCH
2750/0.2500A/0.2500A 0.2523 - 0.0128 .5271 10 2780/0.2400A/0.2400A/0.2400A 0.2385 - 0.0128 .5271	5013 - 10 31 UNCH
2800/0.2200A/0.2200A 0.2297 - 0.0118 .4974 2820/*0.2200A/*0.2200A 0.2210 - 0.0115 .4855 2850/*0.2200A/*0.2000A	1682 UNCH 5 UNCH 1323 UNCH
2850/*0.2000A/*0.2000A 0.2085 - 0.0108 .4679 2970 0.2005 - 0.0104 .4562 2970/*0.1900A/*0.1900A/*0.1900A	10 UNCH 869 UNCH
2910/*0.1800A/*0.1800A 2930/*0.1800A/*0.1800A/*0.1800A 0.1853 - 0.0094 .4330 2930/*0.1800A/*0.1800A	11 UNCH 15 UNCH
2950/*0.1700A/*0.1700A 3000/-0.1500A/0.1500A 0.1542 - 0.0076 .3824	1212 UNCH 7018 UNCH
3050/*0.1400A/*0.1400A 0.1389 - 0.0066 .3554 3060/*0.1300A/*0.1300A 0.1360 - 0.0064 .3501 3100/*0.1200A/*0.1200A 0.1250 - 0.0058 .3295	35 UNCH 6 UNCH 1464 UNCH
3150/0.1100A/0.1100A 0.1122 - 0.0051 .3046 3170/*0.1100A/*0.1100A 0.1074 - 0.0048 .2950	2016 UNCH 6 UNCH
3200/*0.1000A/*0.1000A 3230/*0.0900A/*0.0900A 0.0041 .2672	175 UNCH 12 UNCH
3250 0.0900 0.0900 0.0900/*0.0901 0.0900/*0.0901 0.0901 - 0.0038 .2585 375 640 3300/*0.0800A/*0.0800A 0.0809 - 0.0031 .2378	7332 - 500 175 UNCH
3320/*0.0800A/*0.0800A 0.0775 - 0.0029 .2299 3350/*0.0700A/*0.0700A 0.0727 - 0.0027 .2186 3400/*0.0600A/*0.0600A	8 UNCH 89 UNCH 4 UNCH
3450/*0.0600A/*0.0600A 0.0591 - 0.0021 .1847 3480 0.0556 - 0.0019 .1756	15 UNCH 3 UNCH
3500/*0.0500A/*0.0500A 3550/*0.0500A/*0.0500A 0.0534 - 0.0018 .1698 328 0.0483 - 0.0016 .1560	5683 - 77 72 UNCH
3600/*0.0400A/*0.0400A 0.0438 - 0.0013 .1435 3650/*0.0400A/*0.0400A 0.0397 - 0.0012 .1319 3700 0.0360 - 0.0010 .1212 0.0360 - 0.0010 .1212	463 UNCH 20 UNCH
3700 0.0360 - 0.0010 .1212 3750 0.0327 - 0.0009 .1115 3900 0.0253 - 0.0004 .0884	100 UNCH 1950 UNCH 1500 UNCH
4000 0.0216 - 0.0003 .0763 700 4250 0.0149 - 0.0001 .0538	4745 UNCH 1586 UNCH
4500 0.0106 - 0.0001 .0389 4700 0.0084 UNCH .0309	712 UNCH 30 UNCH
4750 0.0079 UNCH .0291 5000 0.0062 UNCH .0227	673 UNCH 1135 UNCH
5200 0.0052 UNCH .0190 5500 0.0042 UNCH .0151 6000 0.0031 - 0.0001 .0109	100 UNCH 1 UNCH 551 UNCH
6750 0.0020 UNCH .0069 7000 0.0017 - 0.0001 .0058	40 UNCH 700 UNCH
TOTAL 713 1340	
OCT21 2250 0.5866 - 0.0191 .7974 2300 0.5508 - 0.0188 .7754	52867 - 587
2340 0.5231 - 0.0185 .7572 2350 0.5163 - 0.0184 .7525	475 UNCH
THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR 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.  © CODYFIGHT CME Group Inc. All rights reserved.	





Side 67

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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		INTE	OPEN REST
LN CA		NYMEX NATURAL	GAS (EURO) OPTS						VOLUME				
2400						0.4830 - 0.0180 0.4511 - 0.0175	.7286 .7039					200 24	UNCH UNCH
2450 2460						0.4449 - 0.0173 0.4326 - 0.0171	.6989					30 28	UNCH
2480 2500			/*0.4000A	 /*0.4000A		0.4205 - 0.0168 0.4028 - 0.0164	.6785					1170	UNCH
2530 2550			/*0.3900A	/*0.3900A /0.3600A		0.3912 - 0.0162	.6526					514	UNCH
2600 2630			/0.3600A /*0.3400A	/*0.3400A		0.3631 - 0.0155 0.3468 - 0.0151	.6262					1142 2	UNCH
2650 2700			/*0.3300A /*0.3100A	/*0.3300A /*0.3100A		0.3362 - 0.0148 0.3106 - 0.0140	.5994			126		362 280	UNCH
2750 2780			/0.2800A /*0.2700A	/0.2800A /*0.2700A /*0.2600A		0.2863 - 0.0133 0.2723 - 0.0129	.5452			136 		6877 + 31	45 UNCH
2800 2820			/*0.2600A /*0.2500A	/*0.2500A		0.2633 - 0.0126 0.2544 - 0.0124	.5180					1721 5	UNCH
2850 2870			/0.2400A /*0.2300A	/0.2400A /*0.2300A		0.2414 - 0.0122 0.2331 - 0.0119	.4907					1407 10	UNCH
2900 2910			/*0.2200A /*0.2100A	/*0.2200A /*0.2100A		0.2210 - 0.0116 0.2171 - 0.0114	.4638					988 11	UNCH
2930 2950			/*0.2100A /*0.2000A	/*0.2100A /*0.2000A		0.2094 - 0.0112 0.2019 - 0.0110	.4478					15 1216	UNCH
3000 3050			/0.1800A /*0.1600A	/0.1800A /*0.1600A		0.1841 - 0.0105 0.1675 - 0.0100	.4110				500	10212 +	500 UNCH
3060 3100			/*0.1600A /*0.1500A	/*0.1600A /*0.1500A		0.1644 - 0.0098 0.1524 - 0.0093	.3804					6 1464	UNCH
3150 3170			/*0.1400A /*0.1300A	/*0.1400A /*0.1300A		0.1386 - 0.0085 0.1334 - 0.0082	.3369					220 6	UNCH
3200 3230			/*0.1300A /*0.1200A	/*0.1300A /*0.1200A		0.1260 - 0.0076 0.1189 - 0.0072	.3143					175 3	UNCH
3250 3300			/0.1100A /*0.1000A	/0.1100A /*0.1000A		0.1144 - 0.0068 0.1038 - 0.0060	.2925 .2718				500	22433 156	UNCH
3320 3350			/*0.1000A /*0.0900A	/*0.1000A /*0.0900A		0.0998 - 0.0057 0.0942 - 0.0052	.2638					8 85	UNCH
3450 3480			/*0.0800A /*0.0700A	/*0.0800A /*0.0700A		0.0778 - 0.0036 0.0735 - 0.0031	.2170 .2073					19	UNCH
3500 3550			/*0.0700A /*0.0600A	/*0.0700A /*0.0600A		0.0708 - 0.0028 0.0645 - 0.0019	.2012 .1864				1000	8023 + 91	200 UNCH
3600 3650			/*0.0600A /*0.0500A	/*0.0600A /*0.0500A		0.0588 - 0.0012 0.0537 - 0.0005	.1727 .1601					442 20	UNCH UNCH
3700 3750	0.0500	0.0500	0.0500/0.0500	0.0500/0.0500		0.0491 - 0.0001 0.0448 UNCH	.1484 .1373			125		100 2633 +	UNCH 125
3850 3900						0.0375 UNCH 0.0345 + 0.0002	.1178 .1095					500 1500	UNCH UNCH
4000 4250			0.0300B/ 0.0200B/	0.0300B/ 0.0200B/		$0.0293 + 0.0003 \\ 0.0203 + 0.0005$	.0947 .0676				150 	20071 1174	UNCH UNCH
4500 4600			0.0100B/	0.0100B/		0.0145 + 0.0003 0.0128 + 0.0002	.0493 .0438				150 	3432 + 15	150 UNCH
4650 4700			0.0100B/	0.0100B/		0.0121 + 0.0001 0.0114 UNCH	.0415 .0392					15 30	UNCH UNCH
4750 4800						0.0108 UNCH 0.0102 - 0.0001	.0372 .0352					450 222	UNCH UNCH
5000 5200						0.0084 - 0.0002 0.0071 - 0.0003	.0290 .0244					6539 100	UNCH UNCH
5500 6000						0.0058 - 0.0001 0.0048 + 0.0005	.0197 .0156					2 1300	UNCH UNCH
6750 7000						$0.0037 + 0.0009 \\ 0.0033 + 0.0008$	.0115 .0102					43 700	UNCH UNCH
TOTAL										261	2300	98887 +	1020
NOV21 2340						0.5879 - 0.0158	.7747					30	UNCH
2450 2460						0.5151 - 0.0146 0.5088 - 0.0145	.7261 .7216					23 30	UNCH
2480 2500						0.4963 - 0.0142 0.4841 - 0.0139	.7124 .7031					28 1005	UNCH UNCH
2530 2550						0.4660 - 0.0136 0.4543 - 0.0133	.6890 .6796					60	UNCH
2600 2630						0.4258 - 0.0127 0.4093 - 0.0123	.6556 .6412					450 2	UNCH
2650 2700						0.3986 - 0.0119 0.3726 - 0.0112	.6314 .6070					259 55	UNCH
2750 2780						0.3479 - 0.0104 0.3337 - 0.0099	.5825 .5679					2230 31	UNCH
2800 2850						0.3244 - 0.0097 0.3022 - 0.0089	.5581					321 432	UNCH
2870 2900						0.2936 - 0.0086 0.2811 - 0.0082	.5240 .5095					10 300	UNCH
2910 2950						0.2771 - 0.0080 0.2613 - 0.0074	.5047 .4857					11 1366	UNCH UNCH
3000 3050						0.2426 - 0.0066 0.2252 - 0.0058	.4622					5395 34	UNCH UNCH
3100 3110						0.2089 - 0.0048 0.2058 - 0.0046	.4168 .4124					260 295	UNCH
3150 3230						0.1936 - 0.0040 0.1713 - 0.0027	.3950 .3615					410	UNCH
3250 3300						0.1661 - 0.0024 0.1538 - 0.0017	.3535					3343 1 <u>13</u>	UNCH UNCH
3350 3400						0.1423 - 0.0012 0.1316 - 0.0006	.3149					78 1000	UNCH
3450 3480						0.1216 - 0.0002 0.1159 UNCH	.2794					17 3	UNCH
3500 3550						$\begin{array}{cccc} 0.1123 & + & 0.0001 \\ 0.1037 & + & 0.0004 \end{array}$	.2627 .2469					5007 20	UNCH
3600 3650						0.0957 + 0.0006 0.0883 + 0.0008	.2318 .2174					310 20	UNCH
3660 3700						0.0869 + 0.0008 0.0816 + 0.0011	.2146					10 100	UNCH
3750 3800						0.0754 + 0.0014 0.0697 + 0.0017	.1913					798 84	UNCH
3850 3900						$\begin{array}{r} 0.0644 + 0.0019 \\ 0.0595 + 0.0021 \end{array}$	.1680 .1573					100 25	UNCH
3950 3970						0.0550 + 0.0023 0.0533 + 0.0024	.1473 .1435					85 3	UNCH
4000 4100						0.0509 + 0.0026 0.0434 + 0.0028	.1380 .1206				180	5600 - 35	180 UNCH
4150 4250						0.0402 + 0.0029 0.0344 + 0.0029	.1129 .0988					1000 2325	UNCH UNCH
4300 4500						$\begin{array}{cccc} 0.0318 & + & 0.0028 \\ 0.0234 & + & 0.0026 \end{array}$	.0923					1000 437	UNCH UNCH
4600 4700						$\begin{array}{cccc} 0.0201 & + & 0.0024 \\ 0.0173 & + & 0.0023 \end{array}$	.0617 .0540					11 51	UNCH UNCH
4750 4950						$\begin{array}{ccc} 0.0161 & + & 0.0022 \\ 0.0120 & + & 0.0019 \end{array}$	.0506					300 221	UNCH
5000 5150						$\begin{array}{cccc} 0.0111 & + & 0.0017 \\ 0.0090 & + & 0.0015 \end{array}$	.0362 .0299					5275 11	UNCH
5200 5500						$ \begin{array}{rrrr} 0.0083 & + 0.0013 \\ 0.0055 & + 0.0009 \end{array} $	.0278 .0190					100 51	UNCH
6000 6750						0.0029 + 0.0005 0.0012 + 0.0002	.0104					20 45	UNCH
7150						0.0007 UNCH	.0027				180	406 41047 -	UNCH 180
TOTAL DEC21											,		
2340 2450						0.7020 - 0.0143 0.6269 - 0.0132	.8139 .7703					30 20	UNCH UNCH
2460 2480						0.6204 - 0.0131 0.6075 - 0.0129	.7664 .7581					30 28	UNCH UNCH
				RS OR OMISSIONS SI	HALL NOT BE MAD	USER AND IS FURNISHED IN THE BASIS FOR ANY CLASE. All rights reserved	IM, DEMA				ACY OR CO	NTENT. IT	IS





**FINAL** 

PG63 BULLETIN # 14@

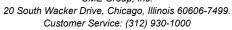
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	NOMINAL	PRICE 15 THE	PREVIOUS DAY	'S SETTLEMENT PRI	CE.							
	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	INT	OPEN EREST
LN CAI	LL	NYMEX NATURAL	. GAS (EURO) OP	PTS					VOLUME			
2500 2530						0.5949 - 0.0126 0.5763 - 0.0123	.7497 .7372				 1105	UNCH
2550 2600						0.5641 - 0.0121 0.5347 - 0.0115	.7287 .7073				 60 450	UNCH
2630 2650						0.5176 - 0.0113 0.5065 - 0.0110	.6944 .6857				 2 259	UNCH UNCH
2700 2750						0.4796 - 0.0105 0.4539 - 0.0100	.6640 .6422				 55 2118	UNCH UNCH
2780 2800						0.4390 - 0.0097 0.4294 - 0.0095	.6292 .6205				 31 267	UNCH UNCH
2850 2870						0.4060 - 0.0090 0.3970 - 0.0088	. 5989 . 5903				 482 10	UNCH UNCH
2900 2910						0.3838 - 0.0085 0.3795 - 0.0084	.5775 .5733				 300 11	UNCH UNCH
2950 3000						0.3627 - 0.0080 0.3426 - 0.0076	.5564 .5355				 1216 6798	UNCH UNCH
3050 3100						0.3236 - 0.0072 0.3055 - 0.0068	.5151 .4950				 38 260	UNCH UNCH
3150 3200						0.2884 - 0.0064 0.2723 - 0.0060	.4753 .4562				 260 1	UNCH
3230 3250						0.2630 - 0.0059 0.2570 - 0.0057	.4450				 2726 2726	UNCH
3300 3350						0.2426 - 0.0054 0.2291 - 0.0050	.4194				 722 75	UNCH
3400 3450						0.2162 - 0.0047 0.2041 - 0.0044	.3849				 1000 17	UNCH
3480 3500						0.1971 - 0.0043 0.1926 - 0.0042	.3588				 51 4666	UNCH
3550 3600						0.1818 - 0.0039 0.1716 - 0.0036	.3372				 10 540	UNCH
3650 3660						0.1619 - 0.0035 0.1601 - 0.0034	.3081				 20 10	UNCH
3700 3750						0.1528 - 0.0032 0.1442 - 0.0031	.2943				 100 2914	UNCH
3970 4000						0.1119 - 0.0023 0.1081 - 0.0022	.2291				 9130	UNCH
4100 4250						0.0964 - 0.0019 0.0812 - 0.0016 0.0768 - 0.0014	.2026 .1757				 85 1825 1000	UNCH
4300 4350						0.0768 - 0.0014 0.0725 - 0.0014	.1676				 1000 500 1217	UNCH
4500 4550						0.0613 - 0.0011 0.0579 - 0.0011	.1384				 1217 94 11	UNCH
4600 4650						0.0548 - 0.0010 0.0518 - 0.0009	.1257				 536	UNCH
4700 4750						0.0490 - 0.0009 0.0464 - 0.0008	.1142				 53 300	UNCH
5000 5150						0.0353 - 0.0006 0.0301 - 0.0004	.0858				 4775 11	UNCH
5200 5300						0.0285 - 0.0004 0.0256 - 0.0004	.0710				 100 220	UNCH
5500 6000						0.0208 - 0.0003 0.0125 - 0.0002	.0536				 51 20	UNCH
6750 TOTAL						0.0061 - 0.0001	.0175				 45 46664	UNCH
JAN22						0.7736 - 0.0125	.8127				 16	UNCH
2380 2460						0.7736 - 0.0123 0.7198 - 0.0117 0.6942 - 0.0113	.7842				 16 12	UNCH
2500 2530						0.6754 - 0.0111	.7696 .7586				 558 1	UNCH
2540 2570						0.6693 - 0.0110 0.6512 - 0.0107	.7548				 17 17	UNCH
2600 2640						0.6336 - 0.0103 0.6109 - 0.0099	.7321 .7169				 219 12	UNCH
2650 2660						0.6053 - 0.0099 0.5998 - 0.0098	.7131				 296 12	UNCH
2670 2680						0.5944 - 0.0097 0.5890 - 0.0096	.7054 .7016				 4	UNCH
2700 2750						0.5784 - 0.0094 0.5527 - 0.0089	.6939				 290 1640	UNCH
2780 2800						0.5378 - 0.0087 0.5281 - 0.0085	.6633				 17 297	UNCH
2850 2860						0.5048 - 0.0080 0.5003 - 0.0079	.6368				 229 12	UNCH
2870 2890						0.4958 - 0.0079 0.4870 - 0.0077	.6293				 12 1	UNCH
2900 2940						0.4826 - 0.0077 0.4657 - 0.0073	.6181				 400 1	UNCH
2950 2970						0.4616 - 0.0072 0.4535 - 0.0071	.5996				 201 12	UNCH
3000 3050						0.4417 - 0.0068 0.4228 - 0.0064	.5815				 4948 31	UNCH
3100 3150						0.4049 - 0.0061 0.3881 - 0.0058	.5465				 129 147	UNCH
3200 3250						0.3722 - 0.0054 0.3571 - 0.0052	.5132				 200 3215	UNCH
3300 3400						0.3428 - 0.0049 0.3160 - 0.0044	.4819				 15 1000	UNCH
3440 3450						0.3061 - 0.0042 0.3036 - 0.0042	.4411				 55 14	UNCH
3500 3650						0.2919 - 0.0040 0.2597 - 0.0035	.4247				 3341 10	UNCH
3660 3750						0.2578 - 0.0034 0.2406 - 0.0032	.3841				 10 708	UNCH
3900 3970						0.2149 - 0.0028 0.2041 - 0.0026	.3306				 48 3 7572	UNCH
4000 4250						0.1997 - 0.0025 0.1667 - 0.0020	.3108			10 	 7573 677	UNCH
4300 4500						0.1609 - 0.0019 0.1399 - 0.0016	.2588				 1000 1127	UNCH
4600 4700						0.1306 - 0.0015 0.1221 - 0.0013	.2162				 11 381	UNCH
4900 5000						0.1069 - 0.0012 0.1001 - 0.0011	.1815				 294 8100	UNCH
5150 5500						0.0909 - 0.0010 0.0727 - 0.0008	.1574				 11 51	UNCH
5550 6000						0.0705 - 0.0007 0.0535 - 0.0005	.1256				 219 869	UNCH
6750 TOTAL						0.0343 - 0.0003	.0658			15	 46 38511	UNCH
FEB22						0.7636 - 0.0105	.7819				 16	UNCH
2380 2460						0.7636 - 0.0103 0.7141 - 0.0099 0.6906 - 0.0095	.7546 .7408				 12 558	UNCH UNCH
2500 2530						0.6734 - 0.0093 0.6678 - 0.0091	.7304 .7270				 1 17	UNCH UNCH
2540 2570						0.6512 - 0.0089 0.6350 - 0.0087	.7270 .7165 .7059				 17 17 219	UNCH UNCH UNCH
2600 2640 2650						0.6330 - 0.0087 0.6141 - 0.0083 0.6090 - 0.0082	.6919				 12 296	UNCH UNCH
2650 2660						0.6039 - 0.0082	.6849				 12 2	UNCH
2670 2680						0.5939 - 0.0080	.6814 .6779				 2 4 290	UNCH
2700 2750 2780						0.5841 - 0.0078 0.5603 - 0.0074 0.5466 - 0.0072	.6709 .6535 .6432				 1640 17	UNCH UNCH UNCH
THE I	NFORMATIO	ON CONTAINED IN	THIS REPORT IS	COMPILED FOR THE CO	NVENIENCE OF THE U	JSER AND IS FURNISHED W	/ITHOUT	RESPONSI	BILITY F	OR ACCURA		
				ERRORS OR OMISSIONS		THE BASIS FOR ANY CLAI						

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	NOMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PR	ICE.						
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXE DELTA CIS	S OUTCRY	GLOBEX® VOLUME VOL		OPEN EREST
LN CAL	LL	NYMEX NATURA	AL GAS (EURO) OPTS					VOLUME			
FEB22 2800 2850						0.5377 - 0.0070 0.5162 - 0.0066	.6363 .6192			297 229	UNCH
2860 2870						0.5120 - 0.0065 0.5078 - 0.0065	.6159			22 12	UNCH UNCH
2890 2900						0.4997 - 0.0063 0.4957 - 0.0062	.6058			1 400	UNCH
2940 2950						0.4800 - 0.0060 0.4762 - 0.0059	.5892			1 30	UNCH
2970 3000						0.4687 - 0.0058 0.4578 - 0.0055 0.4404 - 0.0051	.5795			12 4695 32	UNCH
3050 3100 3150						0.4239 - 0.0049 0.4084 - 0.0045	.5541 .5387			32 33 140	UNCH UNCH UNCH
3200 3250						0.3937 - 0.0042 0.3797 - 0.0040	.5093			200 3155	UNCH
3300 3400						0.3665 - 0.0037 0.3422 - 0.0032	.4816			15 1000	UNCH
3440 3450						0.3333 - 0.0030 0.3311 - 0.0030	.4460			55 14	UNCH
3500 3650						0.3206 - 0.0028 0.2919 - 0.0024	.4318			2413 10	UNCH UNCH
3660 3690						0.2901 - 0.0024 0.2847 - 0.0024	.3968			10 43	UNCH
3750 3970						0.2742 - 0.0023 0.2394 - 0.0020	.3784			713 3	UNCH
4000 4250						0.2351 - 0.0019 0.2025 - 0.0016	.3322			8361 679	UNCH
4300 4500						0.1966 - 0.0015 0.1744 - 0.0014 0.1644 - 0.0012	.2851			1000 1092 11	UNCH
4600 4700						0.1644 - 0.0012 0.1550 - 0.0011 0.1303 - 0.0008	.2448 .2327 .2004			11 48 8100	UNCH UNCH UNCH
5000 5150 5450						0.1303 - 0.0008 0.1196 - 0.0008 0.1013 - 0.0005	.1861			8100 11 218	UNCH
5500 6000						0.0985 - 0.0006 0.0757 - 0.0004	.1571			50 3300	UNCH
6500 6750						0.0590 - 0.0002 0.0522 - 0.0002	.0996			510 47	UNCH
TOTAL						<del>-</del>				40075	-
MAR22 2380						0.6822 - 0.0065	.7328			16	UNCH
2460 2500						0.6393 - 0.0061 0.6191 - 0.0058 0.5996 - 0.0055	.7054 .6918 .6782			12 558 17	UNCH UNCH UNCH
2540 2570						0.5854 - 0.0054 0.5718 - 0.0052	.6680			17 17 219	UNCH
2600 2640 2650						0.5543 - 0.0050 0.5501 - 0.0049	.6445			12 296	UNCH
2660 2670						0.5459 - 0.0048 0.5417 - 0.0048	.6379			12 2	UNCH
2680 2700						0.5376 - 0.0047 0.5295 - 0.0046	.6313			4 290	UNCH
2750 2780						0.5101 - 0.0043 0.4988 - 0.0043	.6086 .5991			1640 17	UNCH UNCH
2800 2850						0.4915 - 0.0042 0.4739 - 0.0039	.5928 .5774			297 229	UNCH UNCH
2860 2870						0.4705 - 0.0039 0.4672 - 0.0038	.5743			22 12	UNCH
2890 2900						0.4606 - 0.0037 0.4573 - 0.0037	.5653			1 882	UNCH
2940 2950						0.4447 - 0.0035 0.4417 - 0.0034 0.4357 - 0.0033	.5506			1 40	UNCH
2970 3000						0.4337 - 0.0033 0.4269 - 0.0032 0.4128 - 0.0031	.5420 .5336			12 5048 31	UNCH UNCH UNCH
3050 3100 3150						0.3992 - 0.0031 0.3862 - 0.0029	.5064			25 140	UNCH
3200 3250						0.3735 - 0.0029 0.3614 - 0.0027	.4807			200 4230	UNCH
3300 3400						0.3498 - 0.0026 0.3279 - 0.0023	.4563			15 1000	UNCH
3450 3500						0.3176 - 0.0022 0.3077 - 0.0021	.4223			14 6416	UNCH UNCH
3650 3660						0.2802 - 0.0019 0.2785 - 0.0019	.3813			10 10	UNCH UNCH
3750 3970						0.2637 - 0.0017 0.2317 - 0.0015	.3626			708 3	UNCH
4000 4250						0.2277 - 0.0015 0.1977 - 0.0012	.3206			10935 675	UNCH
4300 4500						0.1922 - 0.0012 0.1721 - 0.0010 0.1630 - 0.0009	.2776 .2526 .2410			1000 1092 11	UNCH UNCH UNCH
4600 4700 5000						0.1546 - 0.0008 0.1323 - 0.0007	.2302			53 9425	UNCH
5150 5200						0.1227 - 0.0006 0.1196 - 0.0006	.1882			11 216	UNCH
5500 6000						0.1033 - 0.0005 0.0819 - 0.0003	.1617			50 869	UNCH
6750 TOTAL						0.0590 - 0.0002	.0979			50 46845	UNCH
APR22						0.4252 0.0000	6554				In term
2300 2350						0.4253 - 0.0023 0.3987 - 0.0021	.6554 .6318			4 83 16	UNCH
2380 2400						0.3832 - 0.0021 0.3732 - 0.0021 0.3442 - 0.0020	.6175 .6080 .5794			16 12 12	UNCH UNCH UNCH
2460 2500 2540						0.3442 - 0.0020 0.3259 - 0.0019 0.3084 - 0.0017	.5603			700 4243 + 17	260 UNCH
2550 2570						0.3041 - 0.0017 0.2957 - 0.0017	.5366			1000 17	UNCH
2600 2640						0.2834 - 0.0016 0.2677 - 0.0015	.5131 .4945			399 12	UNCH UNCH
2650 2660						0.2639 - 0.0015 0.2601 - 0.0015	.4898			82 12	UNCH UNCH
2670 2680						0.2564 - 0.0015 0.2527 - 0.0015	.4806			2 4	UNCH
2700 2750						0.2455 - 0.0014 0.2281 - 0.0013	.4670			365 2229	UNCH
2770 2780						0.2214 - 0.0013 0.2181 - 0.0013	.4356			30 17 240	UNCH
2800 2850						0.2117 - 0.0012 0.1963 - 0.0012 0.1933 - 0.0012	.4224 .4009			240 229 22	UNCH UNCH UNCH
2860 2870						0.1933 - 0.0012 0.1904 - 0.0012 0.1847 - 0.0012	.3924			22 23 1	UNCH UNCH UNCH
2890 2900 2940						0.1847 - 0.0012 0.1820 - 0.0011 0.1713 - 0.0011	.3800			545 1	UNCH
2950 2960						0.1688 - 0.0010 0.1663 - 0.0010	.3599			30 60	UNCH
2970 3000						0.1638 - 0.0010 0.1566 - 0.0010	.3521			12 9170	UNCH
3100 3200						0.1347 - 0.0008 0.1157 - 0.0007	.3043			75 200	UNCH UNCH
3250 3300						0.1072 - 0.0006 0.0994 - 0.0005	.2554			1821 15	UNCH UNCH
THE IN	NFORMATIO		THIS REPORT IS CONCONDITION THAT ERRO		ONVENIENCE OF THE U	SER AND IS FURNISHED W	/ITHOUT RESPO		OR ACCURACY	OR CONTENT. IT	IS





**FINAL** 

PG63 BULLETIN # 14@

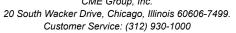
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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		OP INTERE	PEN EST
LN CAL	L	NYMEX NATURAL	GAS (EURO) OPT	ΓS					VOLUME				
APR22 3350						0.0921 - 0.0005	.2265						UNCH
3500 3650						0.0736 - 0.0004 0.0591 - 0.0003	.1890					10	UNCH
3750 4000						0.0511 - 0.0003 0.0361 - 0.0001	.1394 .1034					2562	UNCH UNCH
4250 4500						0.0262 UNCH 0.0192 - 0.0001	.0778 .0588					1142	UNCH UNCH
4700 5000						0.0152 UNCH 0.0108 - 0.0001	.0475 .0347					1325	UNCH UNCH
6000 6750						0.0043 UNCH 0.0025 UNCH	.0145						UNCH UNCH
TOTAL											700	30480 +	260
MAY22 2300						0.3690 - 0.0078	.6377						UNCH
2350 2380						0.3426 - 0.0076 0.3274 - 0.0075	.6112 .5952					16	UNCH UNCH
2400 2450						0.3175 - 0.0075 0.2938 NEW	.5845 .5577				200	200 +	UNCH 200
2460 2500						0.2892 - 0.0073 0.2714 - 0.0072	.5523 .5310						UNCH UNCH
2540 2550						0.2545 - 0.0070 0.2504 - 0.0069	.5098 .5045						UNCH UNCH
2570 2600						0.2423 - 0.0069 0.2306 - 0.0068	.4940 .4783						UNCH UNCH
2640 2650						0.2157 - 0.0067 0.2121 - 0.0067	.4576 .4525						UNCH UNCH
2660 2670						0.2086 - 0.0066 0.2050 - 0.0067	.4474 .4423					12	UNCH UNCH
2680 2700						0.2016 - 0.0066 0.1948 - 0.0066	.4373					4	UNCH UNCH
2750 2770						0.1785 - 0.0066 0.1724 - 0.0065	.4025					2229	UNCH
2780 2800						0.1694 - 0.0065 0.1635 - 0.0065	.3880					17	UNCH
2850 2860						0.1498 - 0.0064 0.1472 - 0.0064	.3555					229	UNCH
2870 2890						0.1447 - 0.0063 0.1397 - 0.0063	.3466					23	UNCH UNCH
2900 2940						0.1373 - 0.0063 0.1281 - 0.0061	.3335					545	UNCH
2950						0.1258 - 0.0062 0.1236 - 0.0061	.3125					30	UNCH
2960 2970						0.1215 - 0.0061 0.1152 - 0.0060	.3044					12	UNCH
3000 3100						0.0965 - 0.0056 0.0807 - 0.0052	.2552					75	UNCH
3200 3250						0.0739 - 0.0051	.2067					2538	UNCH
3300 3350						0.0677 - 0.0050 0.0621 - 0.0049	.1925					11	UNCH
3500 3650						0.0480 - 0.0050 0.0373 - 0.0050	.1447					10	UNCH
3750 4000						0.0317 - 0.0048 0.0217 - 0.0046	.1014					3092	UNCH UNCH
4250 4500						0.0152 - 0.0041 0.0108 - 0.0034	.0524					1142	UNCH UNCH
4650 4700						0.0089 - 0.0030 0.0084 - 0.0028	.0320					30	UNCH UNCH
5000 6000						0.0059 - 0.0021 0.0023 - 0.0004	.0217 .0087					18	UNCH UNCH
6750 TOTAL						0.0013 UNCH	.0049				200	52 24670 +	UNCH 200
JUN22						0.3603	6527						
2300 2350						0.3683 - 0.0019 0.3407 - 0.0017	.6527 .6249						UNCH UNCH
2380 2400						0.3247 - 0.0017 0.3144 - 0.0016	.6080						UNCH
2460 2500							.5967					12	
						0.2847 - 0.0015 0.2661 - 0.0015	.5626 .5399					12 12 1343	UNCH UNCH
2540 2550						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013	.5626 .5399 .5173 .5116					12 12 1343 17 4	UNCH UNCH UNCH UNCH
2540 2550 2570 2600			  	  	   	0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014	.5626 .5399 .5173 .5116 .5003 .4835					12 12 1343 17 4 17 399	UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2570 2600 2640 2650		   		    	   	0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2042 - 0.0013	.5626 .5399 .5173 .5116 .5003 .4835 .4613					12 12 1343 17 4 17 399 12 82	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2570 2600 2640 2650 2660 2670		    	    	    	   	0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2042 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012	.5626 .5399 .5173 .5116 .5003 .4835 .4613 .4558 .4504					12 12 1343 17 4 17 399 12 82 12 2	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2570 2600 2640 2650 2660 2670 2680 2700		     	     	     	    	0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2042 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1933 - 0.0012 0.1862 - 0.0013	.5626 .5399 .5173 .5116 .5003 .4835 .4613 .4558 .4504 .4449 .4395 .4286					12 12 1343 17 4 17 399 12 82 12 2 4 365	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2570 2640 2650 2660 2670 2680 2700 2750 2770		     	      	     	      	0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1862 - 0.0013 0.1695 - 0.0012 0.1861 - 0.0012 0.1631 - 0.0012	.5626 .5399 .5173 .5116 .5003 .4835 .4613 .4558 .4504 .4449 .4395 .4286 .4020 .3916					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2570 2600 2640 2650 2660 2670 2680 2700 2750		     	     	      	     	0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2024 - 0.0013 0.2042 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1862 - 0.0013 0.1665 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0013 0.1690 - 0.0013 0.1540 - 0.0013	.5626 .5399 .5173 .5116 .5003 .4835 .4613 .4558 .4504 .4449 .4395 .4286 .4020 .3916 .3864 .3762					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2570 2640 2640 2650 2660 2670 2680 2700 2750 2770 2780		      		      	      	0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2024 - 0.0013 0.2042 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1969 - 0.0012 0.1862 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1400 - 0.0013	.5626 .5399 .51173 .5116 .5003 .4835 .4613 .4558 .4504 .4449 .4395 .4020 .3916 .3762 .3514 .3467					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 222	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2570 2600 2640 2650 2660 2670 2680 2750 2750 2770 2780 2800 2850		      	      			0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1963 - 0.0012 0.1862 - 0.0012 0.1862 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1374 - 0.0015 0.1348 - 0.0015 0.1348 - 0.0015	.5626 .5393 .5173 .5116 .5003 .4835 .4613 .4554 .4286 .4020 .3864 .3762 .3816 .3416 .3467 .3416 .3467					12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 22 23 1	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2600 2640 2650 2660 2670 2750 2750 2770 2780 2850 2850 2850 2870						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2079 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0012 0.1939 - 0.0012 0.1862 - 0.0012 0.16862 - 0.0012 0.16862 - 0.0012 0.1693 - 0.0012 0.1693 - 0.0012 0.1693 - 0.0012 0.1694 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0014 0.1374 - 0.0015 0.1348 - 0.0015	.5626 .5399 .5173 .5116 .5003 .4613 .4558 .4504 .4449 .4395 .4286 .4020 .3916 .3864 .3762 .3516 .3414					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 22 23 1545	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 25570 2600 2640 2650 2660 2670 2770 2780 2800 2850 2860 2870 2890						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2079 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0012 0.1969 - 0.0012 0.1963 - 0.0012 0.1682 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0012 0.1600 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1374 - 0.0015 0.1348 - 0.0015 0.1298 - 0.0016 0.1274 - 0.0016 0.1151 - 0.0016 0.1151 - 0.0016 0.1156 - 0.0016	.5626 .5399 .5173 .5103 .4835 .4558 .4504 .4449 .4395 .3916 .3864 .3762 .3514 .3467 .3325 .3280 .3100 .3055					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 22 23 1 545 1 30 60	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2670 2640 2650 2660 2670 2670 2780 2770 2780 2850 2850 2850 2850 2890 2900 2940 2950						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.20242 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0012 0.1969 - 0.0012 0.1969 - 0.0012 0.1862 - 0.0012 0.1665 - 0.0012 0.16610 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1374 - 0.0015 0.1374 - 0.0015 0.1274 - 0.0016 0.1274 - 0.0016 0.1274 - 0.0016 0.1274 - 0.0016 0.1274 - 0.0016 0.1181 - 0.0016	.5626 .5399 .5173 .5116 .5003 .4835 .4613 .4558 .4504 .4395 .4286 .4020 .3916 .3762 .3516 .3457 .3419 .3429 .3280 .3105					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 23 1 545 1 30 60 12	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2670 2640 2650 2660 2670 2680 2770 2780 2780 2850 2860 2870 2890 2990 2940 2950 2970						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2024 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1969 - 0.0012 0.1969 - 0.0012 0.1862 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0012 0.16340 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1348 - 0.0015 0.1274 - 0.0015 0.1274 - 0.0016 0.1274 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016	.5626 .5399 .5173 .5116 .5106 .4835 .4613 .4558 .4504 .4020 .3916 .4020 .3916 .3467 .3467 .3467 .3467 .3493 .3980 .3055 .3055 .3015					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 22 23 1 545 1 30 60 12 60 60 12 6620 75	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2640 2650 2660 2670 2700 2750 2770 2780 2850 2850 2860 2940 2940 2940 2950 2960 2970 3100 3200 3250						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.20234 - 0.0014 0.2079 - 0.0013 0.2042 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1963 - 0.0012 0.1862 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1348 - 0.0015 0.1348 - 0.0015 0.1348 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016 0.1136 - 0.0016	.5626 .5399 .5173 .5103 .4835 .4613 .4558 .4504 .4020 .3916 .3864 .3762 .3467 .3416 .3467 .3410 .33100 .3055 .3010 .3055 .3010 .3055 .3010 .3055 .3010 .3055 .3010 .3055 .3010 .3055 .3010 .3010 .3056 .3010 .3056 .3010					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 22 30 17 240 229 22 23 1 30 545 1 30 60 12 6620 75 200 1785	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2640 2650 2660 2670 2680 2770 2780 2770 2780 2850 2870 2850 2870 2900 2950 2950 2960 2950 2960 2970 3000 3100						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2037 - 0.0013 0.2039 - 0.0013 0.2042 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1963 - 0.0012 0.1963 - 0.0012 0.1681 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1374 - 0.0015 0.1348 - 0.0015 0.1298 - 0.0016 0.1274 - 0.0015 0.1181 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1150 - 0.0016 0.1150 - 0.0016 0.1150 - 0.0016 0.1052 - 0.0016 0.1052 - 0.0016 0.0055 - 0.0016	.5626 .5329 .5173 .5103 .4835 .4558 .4504 .4449 .4395 .3916 .3864 .3762 .3467 .3467 .3467 .3310 .3055 .3280 .3011 .2969 .2841 .2448 .2101 .2448					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 22 23 1 545 1 30 60 12 6620 75 200 1785 15	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2640 2650 2660 2670 2770 2780 2770 2780 2850 2850 2870 2890 2940 2950 2950 3100 3200 3250 3350 3350 3350 3550						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2037 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1862 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0012 0.1640 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0014 0.1374 - 0.0015 0.1348 - 0.0016 0.1274 - 0.0015 0.1348 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1155 - 0.0016 0.1155 - 0.0016 0.1059 - 0.0017 0.0867 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0759 - 0.0017 0.0599 - 0.0018 0.0409 - 0.0023	.5626 .5329 .5173 .5116 .5003 .4835 .4558 .4504 .4449 .4395 .3864 .3762 .3514 .3419 .3325 .3011 .2969 .3011 .2969 .3011 .2969 .3011 .2969 .3011 .2969 .3011 .2969 .3011					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 22 23 1 545 1 30 60 12 6620 75 200 1785 11 1736 11	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2650 2640 2650 2670 2680 2770 2780 2770 2780 2850 2870 2850 2870 2990 2950 2950 2960 2950 2960 3100 3200 3250 3350 3350 3350 3350 3400						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1862 - 0.0012 0.1862 - 0.0012 0.1864 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0012 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1348 - 0.0015 0.1348 - 0.0015 0.1348 - 0.0015 0.1348 - 0.0016 0.1274 - 0.0015 0.1181 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1159 - 0.0016 0.1159 - 0.0016 0.1150 - 0.0016 0.1052 - 0.0017 0.0867 - 0.0016 0.0715 - 0.0016	.5626 .5399 .5173 .5116 .5103 .4835 .4613 .4558 .4558 .4504 .4020 .3916 .3186 .4020 .3916 .3386 .3180 .3055 .3280 .3055 .3011 .2969 .2841 .2441 .2461 .2461 .3467 .3467 .3410 .3467 .3410 .3467 .3410 .3467 .3410 .3467 .3410 .3467 .3410 .3467 .3410					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 23 31 545 1 30 60 12 6620 75 200 1785 11 1736 10 500 2547	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2650 2640 2650 2670 2750 2770 2780 2870 2870 2880 2880 2890 2940 2950 2940 2950 2950 3100 3250 3350 3350 3650 3750 4000 4250						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2042 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1963 - 0.0012 0.1862 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0016 0.1574 - 0.0015 0.1388 - 0.0016 0.1274 - 0.0015 0.1181 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1159 - 0.0016 0.0050 - 0.0017 0.0867 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0017 0.0867 - 0.0017 0.0892 - 0.0017 0.0539 - 0.0017 0.0539 - 0.0017 0.0539 - 0.0018 0.0409 - 0.0021 0.0312 - 0.0023 0.0264 - 0.0024 0.0178 - 0.0025 0.0122 - 0.0021	.5626 .5329 .5173 .5116 .5103 .4835 .4613 .4558 .4504 .4020 .3916 .3864 .3762 .3310 .3325 .3280 .3055 .3011 .2969 .2841 .2969 .2841 .1945 .1802 .1667 .1322 .1047 .0933 .0633 .0432					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 23 1 545 1 30 60 12 6620 75 200 1785 15 11 1736 10 500 2547 86 81	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2640 2650 2650 2670 2700 2750 2770 2780 2850 2860 2970 2850 2890 2940 2940 2950 2940 2950 3100 3250 3350 3350 3350 4000 4250 4500 4750						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1969 - 0.0012 0.1862 - 0.0013 0.1662 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1348 - 0.0015 0.1348 - 0.0016 0.1374 - 0.0015 0.13181 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1159 - 0.0016 0.1159 - 0.0016 0.1150 - 0.0016 0.0650 - 0.0017 0.0867 - 0.0016 0.0650 - 0.0017 0.0539 - 0.0018 0.0409 - 0.0021 0.0312 - 0.0023 0.0264 - 0.0024 0.0178 - 0.0021 0.0086 - 0.0017 0.0086 - 0.0017 0.0086 - 0.0017 0.0067 - 0.0017	.5626 .5329 .5173 .5116 .5103 .4835 .4613 .4558 .4504 .4020 .3916 .3864 .3762 .3762 .3280 .3915 .3280 .3055 .3280 .3055 .3051 .2969 .2841 .2969 .2841 .1945					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 23 1 545 1 30 60 12 6620 75 200 1785 11 1736 10 500 2547 86 1142 30 213	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2570 2660 2640 2650 2660 2700 2750 2770 2780 2850 2870 2890 2940 2940 2940 2950 3100 3200 3100 3250 3350 3450 3500 3500 4500 4750 4750 4750 4750 4750 4750 4						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2037 - 0.0013 0.2039 - 0.0013 0.2042 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1862 - 0.0013 0.1665 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1374 - 0.0015 0.1384 - 0.0015 0.1298 - 0.0016 0.1274 - 0.0015 0.1181 - 0.0016 0.1156 - 0.0016 0.1157 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1159 - 0.0016 0.1159 - 0.0016 0.1052 - 0.0016 0.1052 - 0.0017 0.0867 - 0.0016 0.0650 - 0.0017 0.0592 - 0.0017 0.0593 - 0.0018 0.0409 - 0.0021 0.0178 - 0.0025 0.0122 - 0.0021 0.0086 - 0.0012 0.0087 - 0.00012 0.0087 - 0.00012 0.0047 - 0.0009	.5626 .5399 .5173 .5116 .5103 .4835 .4558 .4504 .4449 .4395 .3864 .3762 .3816 .3864 .3762 .3810 .3310 .3055 .3280 .3011 .2969 .2841 .2448 .2101 .2448 .2101 .1945 .1802 .1067 .1322 .1067 .0903 .0633 .0246 .0323 .0240 .0182					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 22 30 17 240 229 22 23 1 545 1 30 60 12 6620 75 200 1785 15 11 1736 10 500 2547 86 1142 30 213 115 216 217 217 217 217 217 217 217 217 217 217	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2650 2640 2650 2670 2680 2770 2780 2850 2850 2870 2870 2890 2940 2950 2940 2950 3100 3200 3200 3300 3350 3350 3500 4500 4700 4750 4750 4750						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2037 - 0.0013 0.2039 - 0.0013 0.2042 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1631 - 0.0012 0.1660 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0014 0.1374 - 0.0015 0.1348 - 0.0016 0.1274 - 0.0015 0.1181 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1159 - 0.0016 0.1059 - 0.0017 0.0867 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0717 - 0.0016 0.0717 - 0.0016 0.0717 - 0.0018 0.0409 - 0.0021 0.0312 - 0.0023 0.0264 - 0.0024 0.0178 - 0.0025 0.0122 - 0.0021 0.0086 - 0.0017 0.0086 - 0.0017 0.0086 - 0.0017 0.0067 - 0.0013 0.0067 - 0.0013	.5626 .5329 .5173 .5116 .5003 .4835 .4504 .4449 .4395 .3864 .4020 .3864 .3762 .3514 .3419 .3325 .3011 .2969 .3011 .2969 .3011 .2969 .3011 .2969 .3011 .2969 .3011					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 22 30 17 240 229 22 23 1 545 1 30 60 12 6620 75 200 1785 15 11 1736 10 500 2547 86 1142 30 213 115 216 217 217 217 217 217 217 217 217 217 217	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2640 2650 2660 2670 2680 2700 2770 2780 2880 2850 2850 2870 2890 2940 2950 3000 3100 3250 3300 3500 3500 3500 4000 4700 4700 4700 4700 4700 4700 4						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2057 - 0.0013 0.2029 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0012 0.1933 - 0.0012 0.1933 - 0.0012 0.1686 - 0.0012 0.1681 - 0.0012 0.1601 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0014 0.1374 - 0.0015 0.1298 - 0.0016 0.1274 - 0.0015 0.1288 - 0.0016 0.1274 - 0.0016 0.1155 - 0.0016 0.1156 - 0.0016 0.1157 - 0.0016 0.1158 - 0.0016 0.1159 - 0.0016 0.1159 - 0.0016 0.1159 - 0.0016 0.1059 - 0.0017 0.0867 - 0.0017 0.0867 - 0.0016 0.0650 - 0.0017 0.0599 - 0.0017 0.0067 - 0.0018 0.0040 - 0.0021 0.0047 - 0.0009 0.0019 - 0.0019 0.0011 + 0.0002	.5626 .5399 .5173 .5116 .5003 .4835 .4613 .4558 .4504 .4020 .3864 .4020 .3864 .3762 .3514 .3469 .3325 .3280 .3100 .3055 .3280 .3011 .2948 .2101 .1945 .1802 .1047 .1322 .1047 .1322 .1047 .1322 .1047 .1322 .1047 .1322 .1047 .1067					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 22 23 1 545 1 30 60 0 12 6620 75 200 1785 11 1736 10 500 2547 86 1142 30 213 1325 186 22192	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2640 2650 2660 2670 2680 2770 2780 2850 2850 2850 2870 2890 2940 2950 2950 3200 3200 3200 3200 3250 4500 4700 4700 4700 4700 4700 4700 47						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1631 - 0.0012 0.16631 - 0.0012 0.1660 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0014 0.1374 - 0.0015 0.1348 - 0.0016 0.1298 - 0.0016 0.1218 - 0.0016 0.1218 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1159 - 0.0017 0.0867 - 0.0016 0.1155 - 0.0017 0.0867 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0017 0.0592 - 0.0017 0.0592 - 0.0017 0.0593 - 0.0018 0.0409 - 0.0021 0.0312 - 0.0023 0.0264 - 0.0024 0.0178 - 0.0025 0.0122 - 0.0021 0.0312 - 0.0023 0.0264 - 0.0024 0.0178 - 0.0025 0.0122 - 0.0021 0.0312 - 0.0021 0.0312 - 0.0023 0.0264 - 0.0024 0.0178 - 0.0025 0.0178 - 0.0025 0.0178 - 0.0025 0.0178 - 0.0025 0.0178 - 0.0002 0.0077 - 0.0009 0.0019 - 0.0011 0.0067 - 0.0013 0.0063 - 0.0012 0.0067 - 0.0019 0.0011 + 0.0002	.5626 .5399 .5173 .5116 .5003 .4835 .4504 .4449 .4395 .3864 .4020 .3864 .3762 .3514 .3419 .3325 .3280 .3011 .2969 .3011 .2948 .2101 .1945 .1802 .1667 .1322 .1667 .1322 .0074 .0043					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 22 23 3 11 545 1 30 60 12 6620 75 200 1785 11 10 500 2547 86 1142 30 213 1325 18 56 22192	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2650 2660 2670 2680 2770 2780 2770 2780 2850 2850 2870 2850 2900 2940 2950 2950 2960 2950 2950 2950 2950 2950 2950 2950 295						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2037 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1862 - 0.0012 0.1631 - 0.0012 0.1660 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0014 0.1374 - 0.0015 0.1348 - 0.0016 0.1274 - 0.0015 0.1348 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1159 - 0.0016 0.1050 - 0.0017 0.0867 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0717 - 0.0016 0.0717 - 0.0016 0.0717 - 0.0016 0.0717 - 0.0016 0.0717 - 0.0016 0.0717 - 0.0016 0.0067 - 0.0017 0.0067 - 0.0017 0.0067 - 0.0013 0.0067 - 0.0013 0.0067 - 0.0013 0.0067 - 0.0013 0.0067 - 0.0019 0.0011 + 0.0002	.5626 .5399 .5173 .5116 .5003 .4835 .4558 .4504 .4449 .4386 .4020 .3864 .3864 .3762 .3514 .3419 .3325 .3011 .2968 .3011 .2948 .3011 .2948 .1047 .0903 .0448 .0323 .0448					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 23 1 545 1 30 60 12 6620 75 200 1785 11 1736 10 500 2547 86 1142 30 2547 86 2140 229 22 23 31 15 20 20 21 21 21 21 21 22 22 23 30 11 21 21 21 21 21 21 21 21 21 21 21 21	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2650 2660 2670 2680 2670 2770 2780 2770 2780 2870 2870 2870 28						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2042 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1969 - 0.0012 0.1862 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1348 - 0.0015 0.1348 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1374 - 0.0016 0.1384 - 0.0016 0.0016 - 0.0017 0.0067 - 0.0017 0.0067 - 0.0018 0.0071 - 0.0024 0.0072 - 0.0021 0.0073 - 0.0021 0.0074 - 0.0024 0.0178 - 0.0025 0.0122 - 0.0021 0.0075 - 0.0017 0.0067 - 0.0017 0.0067 - 0.0017 0.0067 - 0.0017 0.0067 - 0.0017 0.0067 - 0.0017 0.0067 - 0.0017 0.0067 - 0.0017 0.0067 - 0.0019 0.0019 - 0.0019 0.0019 - 0.0019 0.0019 - 0.0019 0.0019 - 0.0010 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001	.5626 .5399 .5173 .5116 .5103 .4835 .4613 .4558 .4504 .4020 .3916 .3864 .3762 .3864 .3762 .3280 .3916 .3467 .3419 .3325 .3280 .3055 .3015 .3015 .3015 .3015 .3015 .3015 .3015 .3015 .3015 .3016					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 23 1 545 11 30 60 12 6620 775 200 1785 15 11 1736 10 500 2547 86 213 1325 183 213 213 213 213 213 213 213 213 213 21	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2650 2660 2660 2670 2770 2780 2850 2850 2850 2860 2970 2940 2940 2950 3200 3200 3200 3350 3350 3450 4500 4750 4750 4750 4750 4750 4750 4						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2055 - 0.0013 0.2055 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1969 - 0.0012 0.1861 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1348 - 0.0016 0.1540 - 0.0016 0.1574 - 0.0016 0.1574 - 0.0016 0.1575 - 0.0016 0.1575 - 0.0016 0.1580 - 0.0016 0.1580 - 0.0016 0.1580 - 0.0016 0.1580 - 0.0016 0.1580 - 0.0016 0.1580 - 0.0016 0.1580 - 0.0016 0.1580 - 0.0016 0.1580 - 0.0016 0.0059 - 0.0017 0.0590 - 0.0017 0.0591 - 0.0016 0.0063 - 0.0017 0.0592 - 0.0017 0.0594 - 0.0024 0.0178 - 0.0025 0.0122 - 0.0021 0.0086 - 0.0012 0.0047 - 0.0001 0.0047 - 0.0001 0.0047 - 0.0001 0.0047 - 0.0001 0.0047 - 0.0001 0.0047 - 0.0001 0.0047 - 0.0001 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001 0.3346 + 0.0001	.5626 .5399 .5173 .5116 .5103 .4835 .4613 .4558 .4504 .4020 .3916 .3864 .3762 .3216 .3864 .3762 .3210 .3055 .3210 .3055 .3210 .3055 .3210 .3055 .3210 .3055 .3210 .3055 .3210 .3055 .3210 .3055 .3210 .3055 .3210 .3055					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 23 1 545 1 30 60 12 6620 75 200 1785 111 1736 10 500 2547 86 1142 30 213 1325 86 22192 88 88 88 88 88 88 88 88 88 88 88 88 88	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2670 2660 2660 2670 2680 2770 2780 2880 2870 2850 2870 2890 2940 2950 2940 2950 3100 3250 3350 3350 3500 3550 4000 4750 4750 4750 4750 4750 4750 4						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2005 - 0.0013 0.1005 - 0.0012 0.1933 - 0.0012 0.1969 - 0.0012 0.1961 - 0.0013 0.1662 - 0.0013 0.1695 - 0.0012 0.1631 - 0.0012 0.1631 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1374 - 0.0015 0.1384 - 0.0015 0.1298 - 0.0016 0.1274 - 0.0015 0.1181 - 0.0016 0.1155 - 0.0016 0.1156 - 0.0016 0.1157 - 0.0016 0.1158 - 0.0016 0.1052 - 0.0017 0.0867 - 0.0016 0.0059 - 0.0017 0.0592 - 0.0017 0.0592 - 0.0017 0.0593 - 0.0018 0.0409 - 0.0021 0.012 - 0.0023 0.0264 - 0.0024 0.0178 - 0.0024 0.0178 - 0.0025 0.0122 - 0.0021 0.0086 - 0.0017 0.0063 - 0.0012 0.0075 - 0.0016 0.0075 - 0.0016 0.0075 - 0.0017 0.0063 - 0.0012 0.0076 - 0.0012 0.0077 - 0.0002 0.0079 - 0.0011 0.0086 - 0.0012 0.0079 - 0.0021 0.0086 - 0.0012 0.0079 - 0.0021 0.0086 - 0.0012 0.0079 - 0.0021 0.0086 - 0.0012	.5626 .5399 .5173 .5116 .5103 .4835 .4558 .4504 .4449 .4395 .3864 .3762 .3864 .3762 .3864 .3762 .3864 .3752 .3280 .3011 .2969 .2841 .2448 .2101 .2448 .2467					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 23 1 545 1 1 545 1 1 545 1 1 1736 1 10 500 2547 86 1142 300 213 1325 14 14 17 200 21 21 22 23 30 60 12 60 60 12 60 60 12 60 60 12 60 60 60 60 60 60 60 60 60 60 60 60 60	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2640 2650 2660 2670 2680 2770 2780 2770 2780 2880 2870 2890 2940 2950 2960 2970 3000 3100 3250 3300 3350 3350 4000 4750 4700 4750 4700 4750 4700 4750 4700 4750 4700 4750 4700 4750 475						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2005 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1686 - 0.0012 0.1681 - 0.0012 0.1681 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0015 0.1181 - 0.0016 0.1274 - 0.0015 0.1298 - 0.0016 0.1274 - 0.0016 0.1155 - 0.0016 0.1156 - 0.0016 0.1157 - 0.0016 0.1158 - 0.0016 0.1159 - 0.0016 0.1052 - 0.0017 0.0867 - 0.0016 0.0650 - 0.0017 0.0592 - 0.0017 0.0592 - 0.0017 0.0593 - 0.0017 0.0593 - 0.0018 0.0409 - 0.0021 0.0312 - 0.0023 0.0264 - 0.0024 0.0178 - 0.0015 0.0122 - 0.0017 0.0593 - 0.0017 0.0593 - 0.0017 0.0593 - 0.0017 0.0594 - 0.0016 0.0152 - 0.0017 0.0595 - 0.0017 0.0597 - 0.0017 0.0598 - 0.0017 0.0599 - 0.0017 0.0599 - 0.0017 0.0599 - 0.0017 0.0591 - 0.0016 0.0409 - 0.0021 0.0312 - 0.0021 0.0312 - 0.0021 0.0314 - 0.0024 0.0178 - 0.0021 0.0047 - 0.0002 0.0047 - 0.0002 0.0047 - 0.0001 0.0063 - 0.0012 0.0047 - 0.0002 0.0047 - 0.0001 0.0060 - 0.0011 0.0060 - 0.0011 0.0060 - 0.0011 0.0061 - 0.0002 0.2521 + 0.0001 0.2610 + 0.0002 0.2521 + 0.0001 0.2610 + 0.0002 0.2521 + 0.0001 0.2610 + 0.0002 0.2229 + 0.0001 0.2189 + 0.0001	.5626 .5399 .5173 .5116 .5003 .4835 .4558 .4504 .4449 .4395 .3864 .4020 .3916 .3864 .3762 .3514 .3419 .3325 .3280 .3100 .3055 .3280 .3011 .2969 .2841 .2448 .2101 .1945 .1802 .1067 .1322 .1067					12 12 1343 17 4 17 399 12 82 12 2 4 365 2229 22 30 17 240 229 22 23 1 545 1 545 1 10 500 27 5 200 1785 11 1736 10 500 2547 86 1142 23 213 1325 18 213 213 213 213 214 215 217 217 218 218 219 219 219 219 219 220 219 219 220 219 219 220 219 219 220 219 219 220 219 219 219 219 219 219 219 219 219 219	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2540 2550 2650 2660 2670 2680 2670 2770 2780 2870 2870 2870 2870 2870 28						0.2847 - 0.0015 0.2661 - 0.0015 0.2484 - 0.0014 0.2441 - 0.0013 0.2357 - 0.0013 0.2234 - 0.0014 0.2079 - 0.0013 0.2035 - 0.0013 0.2005 - 0.0013 0.1969 - 0.0012 0.1933 - 0.0012 0.1862 - 0.0012 0.1631 - 0.0012 0.16631 - 0.0012 0.1660 - 0.0013 0.1540 - 0.0013 0.1540 - 0.0014 0.1374 - 0.0015 0.1348 - 0.0016 0.1274 - 0.0015 0.1348 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1158 - 0.0016 0.1175 - 0.0016 0.1052 - 0.0017 0.0867 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0715 - 0.0016 0.0717 - 0.0019 0.0017 - 0.0024 0.0017 - 0.0025 0.0017 - 0.0025 0.0017 - 0.0025 0.0017 - 0.0025 0.0017 - 0.0025 0.0017 - 0.0025 0.0017 - 0.0025 0.0017 - 0.0025 0.0017 - 0.0025 0.0017 - 0.0025 0.0017 - 0.0009 0.0019 - 0.0011 0.0086 - 0.0017	.5626 .5399 .5173 .5116 .5003 .4835 .4558 .4504 .4449 .4385 .4020 .3864 .3864 .3762 .3514 .3419 .3325 .3011 .2968 .3011 .2948 .3025 .3011 .2948 .3025 .3011 .2948 .3025 .3011 .2948 .3025 .3011 .2948 .3025 .3011 .2948 .3025					12 1343 17 4 17 399 12 82 12 2 4 365 2229 30 17 240 229 23 1 545 1 30 60 12 6620 1785 15 11 1736 10 500 2547 86 1142 30 213 1325 18 56 22192 4 83 16 12 12 1343 17 4 17 399 12 82 12	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





Side 71

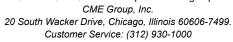
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

Color	THE N	NOMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRI	ICE.				
No.   No.									OUTCRY	
100   100		LL	NYMEX NATUR	AL GAS (EURO) OPTS					VOLUME	
	2680									
1	2750						0.1822 - 0.0001	.4209		- 2229 UNCH
	2780						0.1722 - 0.0001			- 17 UNCH
							0.1477 - 0.0005	.3640		- 22 UNCH
							0.1396 - 0.0005	.3495		 - 1 UNCH
	2940						0.1270 - 0.0007	.3261		 - 1 UNCH
	2960						0.1223 - 0.0007	.3171		 - 60 UNCH
100   100	3000						0.1133 - 0.0008	.2994		 - 6620 UNCH
	3200						0.0769 - 0.0010	.2220		 - 200 UNCH
100   100	3300						0.0636 - 0.0012	.1904		 - 15 UNCH
	3500						0.0439 - 0.0016	.1398		 - 2137 UNCH
1.00	3750						0.0283 - 0.0019	.0956		 - 500 UNCH
\$ 0.000	4250						0.0131 - 0.0019	.0475		 - 86 UNCH
	4700						0.0071 - 0.0013	.0268		 - 30 UNCH
6750 - 0.0012 0.0002 0.006	5000						0.0050 - 0.0009	.0191		- 1325 UNCH
	6750									 - 59 UNCH
15.50	AUG22						0.4622	6766		
1,000	2350						0.3713 + 0.0013	.6499		 - 83 UNCH
1,000	2400						0.3436 + 0.0013	.6225		 - 12 UNCH
1.00	2500						0.2924 + 0.0014	.5667		 - 1343 UNCH
2,240   0,004   1,107   3,39   0,004   1,107   3,29   0,004   1,107   3,20   0,004   1,107   3,20   0,004   1,107   3,20   0,004   1,107   0,005   1,104   0	2550						0.2690 + 0.0014	.5387		 - 4 UNCH
1.00	2600						0.2469 + 0.0014	.5107		 - 399 UNCH
	2650						0.2262 + 0.0014	.4830		 - 82 UNCH
	2670						0.2183 + 0.0014	.4720		 - 2 UNCH
1.21	2700						0.2068 + 0.0012	.4556		 - 365 UNCH
1,171,9	2770						0.1819 + 0.0012	.4181		 - 30 UNCH
1.514   0.0009   3718   22   UKCH   2200	2800						0.1719 + 0.0011	.4024		 - 240 UNCH
1,449   0,0007   1,570   1,1   UNCH   2550   0,1255   0,0006   1,355   0,0006   1,255   0	2860						0.1534 + 0.0009	.3718		- 22 UNCH
2486	2890							.3570		- 1 UNCH
1.272   0.000	2940									
100     0.0974   0.0002   2653   7.75   0.002   1.00	2960						0.1247 + 0.0004			- 12 UNCH
1755   1866							0.0974 + 0.0002	.2653		 - 75 UNCH
13350	3250						0.0731 UNCH	.2118		 - 1755 UNCH
100   100	3350						0.0606 - 0.0003	.1819		 - 11 UNCH
1000	3650						0.0352 - 0.0010	.1150		 - 10 UNCH
1.142   NICH	4000						0.0201 - 0.0015	.0697		 - 2547 UNCH
1850	4500						0.0098 - 0.0012	.0360		 - 1142 UNCH
0.0022 + 0.0001 .0084   18 UNCH	4850						0.0064 - 0.0007	.0240		 - 211 UNCH
TOTAL   SEP	6000						0.0022 + 0.0001	.0084		 - 18 UNCH
2300							0.0013 + 0.0002	.0049		
2350							0.3969 + 0.0011	.6700		 - 4 UNCH
2400	2350						0.3684 + 0.0012 0.3518 + 0.0012	.6432		- 83 UNCH
2500	2400						0.3411 + 0.0012 0.3102 + 0.0013	.6161 .5831		- 12 UNCH - 12 UNCH
2550	2500						0.2907 + 0.0013 0.2721 + 0.0014	.5610 .5389		- 1343 UNCH - 17 UNCH
2640	2550 2570						0.2676 + 0.0014 0.2588 + 0.0015	.5334 .5224		 - 17 UNCH
2660	2640						0.2295 + 0.0015	.4841		 - 12 UNCH
2680	2660						0.2216 + 0.0014	.4732		 - 12 UNCH
2750	2680						0.2140 + 0.0015	.4625		 - 4 UNCH
2780	2750						0.1886 + 0.0013	.4253		 - 2229 UNCH
2850	2780						0.1785 + 0.0012	.4097		 - 17 UNCH
2870	2850						0.1567 + 0.0010	.3744		 - 229 UNCH
2900                   545   UNCH   2940               1 UNCH   2950               30 UNCH   2960                 30 UNCH   2960               30 UNCH   2960               30 UNCH   2960               30 UNCH   2970                 30 UNCH   3000                           12 UNCH   3000                 6620 UNCH   3189         6620 UNCH   3100                 6620 UNCH   3100                     200 UNCH   3200               200 UNCH   3250           200 UNCH   3250           200 UNCH   3300           15 UNCH   3300         15 UNCH   3350         15 UNCH   3350         15 UNCH   3350         15 UNCH   3500         16 UNCH   3500         16 UNCH   3750         16 UNCH   3750         16 UNCH   3750         17 UNCH   3750         186 UNCH   4250             10 UNCH   4250               1142 UNCH   4700           1142 UNCH   4850               1142 UNCH   4850                 10 UNCH   4850                     1142 UNCH   4850	2870						0.1510 + 0.0009	.3647		 - 23 UNCH
2950	2900						0.1429 + 0.0008	.3505		 - 545 UNCH
2970	2950						0.1304 + 0.0006	.3277		 - 30 UNCH
100       0.0986   0.0002   2654       75   UNCH     3250         0.0817   0.0001   2292       200   UNCH     3250         0.06817   0.0002   1977       1755   UNCH     3350         0.0680   0.0002   1977       15   UNCH     3350         15   UNCH     3500         11   UNCH     3500         11   UNCH     3650         10   UNCH     3750         10   UNCH     3750       10   UNCH     3750       10   UNCH     4000       11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000         11   UNCH     4000	2970						0.1257 + 0.0006	.3189		 - 12 UNCH
3250       0.0745   UNCH   .2129     1755   UNCH   .3300     0.0680   0.0002   .1977     .15   UNCH   .3500       0.0621   0.0004   .1836     .11   UNCH   .3500       0.0621   0.0011   .1468     .11   UNCH   .3750         0.0355   0.015   .1173     10   UNCH   .3750       0.0310   0.0017   .1016     .500   UNCH   .4250       0.0212   0.0221   0.0722     .5547   UNCH   .4250       0.0147   0.0021   0.0517   .5547   UNCH   .4500       0.0082   0.0017   .0378     .1142   UNCH   .4700     0.0082   0.0014   .0300     .1142   UNCH   .4850         0.0069   0.0012   .0254     .30   UNCH   .4850       .5000   UNCH   .5000   .	3100						0.0986 + 0.0002	.2654		 - 75 UNCH
3350 0.0621 - 0.0004 .1836 11 UNCH 3500 0.0475 - 0.0011 .1468 2136 UNCH 3650 0.0365 - 0.0015 .1173 10 UNCH 3750 0.0365 - 0.0015 .1173 10 UNCH 4000 0.0212 - 0.021 .0722 5500 UNCH 4250 0.0212 - 0.021 .0722 2547 UNCH 4250 0.0147 - 0.0021 .0517 86 UNCH 4500 0.0082 - 0.0017 .0378 1142 UNCH 4700 0.0082 - 0.0014 .0300 30 UNCH 4850 0.0069 - 0.0012 .0254 210 UNCH	3250						0.0745 UNCH	.2129		 - 1755 UNCH
3650       0.0365     0.0015     1173       10     UNCH       3750       0.0310     0.0017     1016       500     UNCH       4000       0.0212     0.0021     0.0722       2547     UNCH       4250        0.0147     0.0021     0.517       86     UNCH       4500        0.0105     0.0017     0.378       1142     UNCH       4700        0.0082     0.0014     0300       30     UNCH       4850         0.0069     0.0012     .0254       210     UNCH	3350						0.0621 - 0.0004	.1836		 - 11 UNCH
4000 0.0212 - 0.0221 .0722 2547 UNCH 4250 0.0147 - 0.0021 .0517 86 UNCH 4500 1142 UNCH 4700 0.0082 - 0.0014 .0300 30 UNCH 4850 210 UNCH	3650						0.0365 - 0.0015	.1173		 - 10 UNCH
4500 1142 UNCH 4700 1142 UNCH 4700 1142 UNCH 4850 1142 UNCH 4850 1142 UNCH 0.0082 - 0.0014 0.0300 30 UNCH 0.0069 - 0.0012 0.0254 210 UNCH	4000						0.0212 - 0.0021	.0722		 - 2547 UNCH
4850 0.0069 - 0.0012 .0254 210 UNCH	4500						0.0105 - 0.0017	.0378		 - 1142 UNCH
THE THEORY CONTAINED IN THIS REPORT TO COMPTLED FOR THE CONCENTENCE OF THE USER AND TO SUBMICUSE STREET	4850						0.0069 - 0.0012	.0254		- 210 UNCH

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





Side 72

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI 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 ADD 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.

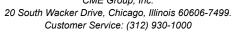
	GLOBEX	OPEN OUTCRY	PREVIOUS DAY'S	SETTLEMENT PR OPEN OUTCRY	ICE.  OPEN OUTCRY	SETT.PRICE		EXER	OPEN	GLOBEX®	PNT		OPEN
	OPEN	OPEN RANGE	HIGH/LOW	HIGH/LOW	CLOSE RANGE	& PT.CHGE.	DELTA	CISES	OUTCRY VOLUME	VOLUME		INTE	EREST
LN CAL SEP22 5000	.L 	NYMEX NATURA	AL GAS (EURO) OPTS			0.0058 - 0.0011	.0215					1325	UNCH
6000 6750 TOTAL						0.0024 - 0.0001 0.0014 + 0.0001	.0090					17 63 22761	UNCH
OCT22 2300 2350						0.4241 + 0.0005 0.3951 + 0.0005	.6810 .6555					4 83	UNCH UNCH
2380 2400						0.3783 + 0.0005 0.3674 + 0.0006	.6400 .6296					16 12	UNCH UNCH
2460 2500						0.3359 + 0.0008 0.3159 + 0.0009	.5981					12 1343	UNCH
2540 2550						0.2968 + 0.0010 0.2922 + 0.0010 0.2831 + 0.0011	.5558 .5505 .5399					17 4 17	UNCH UNCH UNCH
2570 2600 2640						0.2698 + 0.0011 0.2528 + 0.0012	.5241					399 12	UNCH
2650 2660						0.2486 + 0.0011 0.2446 + 0.0012	.4977					82 12	UNCH
2670 2680						0.2406 + 0.0012 0.2366 + 0.0012	.4873 .4821					2 4	UNCH UNCH
2700 2750						0.2288 + 0.0012 0.2103 + 0.0011	.4718					365 2229	UNCH
2770 2780 2800						0.2032 + 0.0011 0.1997 + 0.0011 0.1928 + 0.0010	.4361 .4310 .4210					30 17 240	UNCH UNCH UNCH
2850 2860						0.1765 + 0.0008 0.1734 + 0.0008	.3964					229 22	UNCH
2870 2890						0.1703 + 0.0007 0.1644 + 0.0007	.3867 .3772					23 1	UNCH UNCH
2900 2940						0.1615 + 0.0007 0.1505 + 0.0005	.3725					545 1	UNCH
2950 2960						0.1479 + 0.0005 0.1453 + 0.0004 0.1428 + 0.0004	.3497 .3453 .3409					30 60 12	UNCH UNCH UNCH
2970 3000 3100						0.1428 + 0.0004 0.1355 + 0.0003 0.1135 + 0.0001	.3280					6620 75	UNCH
3200 3250						0.0950 UNCH 0.0869 UNCH	.2505 .2336					200 1755	UNCH
3300 3350						0.0795 - 0.0001 0.0728 - 0.0003	.2177 .2028					15 11	UNCH UNCH
3500 3650						0.0563 - 0.0009 0.0438 - 0.0014	.1641					1737 10	UNCH
3750 4000 4250						0.0371 - 0.0017 0.0255 - 0.0022 0.0180 - 0.0023	.1152 .0826 .0602					500 2547 24	UNCH UNCH UNCH
4500 4700						0.0129 - 0.0020 0.0101 - 0.0017	.0443					1142 30	UNCH
4900 5000						0.0080 - 0.0015 0.0072 - 0.0013	.0283 .0256					209 1325	UNCH
6000 6750						0.0030 - 0.0002 0.0018 + 0.0001	.0108 .0065					17 65	UNCH UNCH
TOTAL NOV22												22105	
2380 2440						0.4277 + 0.0025 0.3957 + 0.0023	.6687 .6391					16 3	UNCH UNCH
2460 2500						0.3854 + 0.0022 0.3656 + 0.0021	.6292 .6094					12 458	UNCH UNCH
2540 2570						0.3465 + 0.0019 0.3328 + 0.0019	.5896 .5749					17 17	UNCH
2600 2640						0.3195 + 0.0018 0.3024 + 0.0017 0.2983 + 0.0017	.5602					226 12 89	UNCH
2650 2660 2670						0.2983 + 0.0017 0.2942 + 0.0016 0.2902 + 0.0016	.5359 .5310 .5263					12 1	UNCH UNCH UNCH
2680 2700						0.2862 + 0.0016 0.2783 + 0.0015	.5215					4 290	UNCH
2750 2770						0.2596 + 0.0015 0.2524 + 0.0014	.4884					1959 30	UNCH
2780 2800						0.2488 + 0.0013 0.2419 + 0.0013	.4745					17 163	UNCH
2850 2860						0.2254 + 0.0012 0.2222 + 0.0011	.4430					229 22	UNCH
2870 2890 2900						0.2191 + 0.0011 0.2130 + 0.0011 0.2100 + 0.0010	.4342 .4255 .4212					12 1 400	UNCH UNCH UNCH
2940 2950						0.1986 + 0.0010 0.1958 + 0.0009	.4044					1 30	UNCH
2960 2970						$ \begin{array}{rrrr} 0.1931 & + 0.0009 \\ 0.1904 & + 0.0009 \end{array} $	.3962 .3921					60 12	UNCH UNCH
3000 3100						0.1826 + 0.0008 0.1592 + 0.0007	.3801					4151 25	UNCH
3200 3250						0.1404 + 0.0004 0.1325 + 0.0004 0.1253 + 0.0003	.3094					200 2190	UNCH
3300 3460 3500						0.1253 + 0.0003 0.1050 + 0.0002 0.1005 + 0.0002	.2808 .2410 .2320					6 1299	UNCH UNCH UNCH
3650 3750						0.0859 + 0.0001 0.0778 + 0.0001	.2020					10 875	UNCH
4000 4500						0.0609 + 0.0001 0.0358 UNCH	.1481 .0926					740 1042	UNCH UNCH
4700 5000						0.0288 UNCH 0.0208 - 0.0001	.0764					30 833 17	UNCH
6000 6750 6900						0.0074 - 0.0001 0.0034 UNCH 0.0029 UNCH	.0224 .0110 .0095					17 66 406	UNCH UNCH UNCH
TOTAL						3.3023 ONCH	.0055					15988	311011
DEC22 2380						0.5652 + 0.0081	.7270					16	UNCH
2440 2460						0.5293 + 0.0077 0.5177 + 0.0075 0.4953 + 0.0073	.7021 .6936 .6767					12 458	UNCH UNCH UNCH
2500 2540 2570						0.4953 + 0.0075 0.4737 + 0.0070 0.4580 + 0.0068	.6597 .6468					436 17 17	UNCH
2600 2640						0.4428 + 0.0067 0.4231 + 0.0065	.6340 .6168					226 12	UNCH UNCH
2650 2660						0.4183 + 0.0064 0.4135 + 0.0063	.6125 .6082					89 12	UNCH UNCH
2670 2680						0.4088 + 0.0063 0.4041 + 0.0062	.6040					1 4	UNCH
2700 2750						0.3949 + 0.0061 0.3726 + 0.0059 0.3640 + 0.0058	.5912 .5699 .5614					290 1634 30	UNCH UNCH UNCH
2770 2780 2800						0.3540 + 0.0058 0.3597 + 0.0057 0.3514 + 0.0056	.5572					17 163	UNCH UNCH UNCH
2850 2850 2860						0.3314 + 0.0036 0.3313 + 0.0053 0.3274 + 0.0053	.5280					229 22	UNCH
2870 2890						0.3235 + 0.0052 0.3160 + 0.0052	.5198 .5117					12 1	UNCH UNCH
2900 2940						0.3122 + 0.0050 0.2977 + 0.0048	.5076 .4915					400 1	UNCH UNCH
2950 2960						0.2942 + 0.0048 0.2907 + 0.0048	.4875 .4835					30 60	UNCH
2970 3000						0.2872 + 0.0047 0.2771 + 0.0046	.4795 .4678					12 6402	UNCH
		N CONTAINED IN		_									

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.

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





Side 73

**FINAL** 

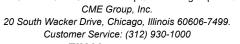
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	IOMINAL	PRICE IS THE	PREVIOUS DAY'	S SETTLEMENT PRI	CE.							·
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME V	PNT VOLUME	INTE	OPEN EREST
LN CAL	_L	NYMEX NATURAL	L GAS (EURO) OPT	TS				VOLUME				
3100 3200						$0.2459 + 0.0041 \\ 0.2184 + 0.0035$	.4299 .3942				25 200	UNCH UNCH
3250 3300						0.2060 + 0.0033 0.1944 + 0.0032	.3773 .3611				2190 5	UNCH UNCH
3460 3500						0.1631 + 0.0024 0.1566 + 0.0023	.3143				6 1300	UNCH UNCH
3650 3750						0.1351 + 0.0019 0.1226 + 0.0017	.2684				10 875	UNCH
4000						0.0978 + 0.0013 0.0641 + 0.0009	.2028				740 1042	UNCH
4500 4650						0.0560 + 0.0008	.1235				242	UNCH
4700 5000						0.0535 + 0.0007 0.0408 + 0.0006	.0935				30 819	UNCH
5350 6000						0.0297 + 0.0005 0.0168 + 0.0002	.0424				207 17	UNCH
6750 TOTAL						0.0089 + 0.0001	.0238				65 17943	UNCH
JAN23						0.6401 . 0.0082	.7300				3	UNCU
2440 2500						0.6401 + 0.0082 0.6071 + 0.0078	.7078				530	UNCH
2550 2570						0.5810 + 0.0075 0.5709 + 0.0074	.6820				1 14	UNCH
2580 2600						0.5659 + 0.0073 0.5560 + 0.0072	.6783 .6709				14 35	UNCH
2610 2650						$0.5511 + 0.0071 \\ 0.5322 + 0.0068$	.6673 .6526				1 21	UNCH
2670 2700						0.5231 + 0.0067 0.5097 + 0.0064	.6453 .6344				3 25	UNCH UNCH
2730 2750						0.4968 + 0.0062 0.4885 + 0.0061	.6237 .6165				2 1644	UNCH UNCH
2770 2800						0.4803 + 0.0060 0.4683 + 0.0058	.6095 .5989				14 388	UNCH UNCH
2820 2860						0.4606 + 0.0058 0.4455 + 0.0056	.5920 .5783				60 10	UNCH UNCH
2870 2900						0.4418 + 0.0055 0.4309 + 0.0053	.5749 .5648				15 14	UNCH
3000 3050						0.3972 + 0.0049 0.3816 + 0.0046	.5322				5415 10	UNCH
3250 3460						0.3277 + 0.0036 0.2838 + 0.0028	.4588				900	UNCH
3500 3700						0.2765 + 0.0027 0.2432 + 0.0023	.3982				1147 10	UNCH
3750						0.2359 + 0.0023 0.2035 + 0.0019	.3474				250 1921	UNCH
4000 4500						0.1506 + 0.0016	.2352				42	UNCH
4700 4900						0.1336 + 0.0014 0.1186 + 0.0013	.1914				358 294	UNCH
5000 5250						0.1118 + 0.0012 0.0965 + 0.0010	.1818				800 30	UNCH
5500 5600						$0.0835 + 0.0009 \\ 0.0789 + 0.0009$	.1410 .1342				50 206	UNCH UNCH
6000 6750						0.0630 + 0.0007 0.0416 + 0.0004	.1101				66 66	UNCH UNCH
TOTAL											14365	
FEB23 2440						0.6375 + 0.0072	.7111				3	UNCH
2500 2550						0.6066 + 0.0068 0.5821 + 0.0066	.6902 .6728				530 5	UNCH UNCH
2570 2580						0.5726 + 0.0065 0.5679 + 0.0064	.6659 .6625				14 14	UNCH UNCH
2600 2610						0.5587 + 0.0063 0.5542 + 0.0062	.6556 .6521				35 1	UNCH
2650 2670						0.5365 + 0.0059 0.5280 + 0.0058	.6385				21	UNCH
2700						0.5155 + 0.0057 0.5034 + 0.0055	.6217 .6117				25	UNCH
2730 2750						0.4955 + 0.0054	.6051				1644	UNCH
2770 2800						0.4878 + 0.0053 0.4765 + 0.0052	.5985				14 388	UNCH
2820 2870						0.4691 + 0.0051 0.4512 + 0.0049	.5824				60 15	UNCH UNCH
2900 3000						0.4409 + 0.0047 0.4088 + 0.0043	.5573 .5272				14 5415	UNCH UNCH
3050 3250						0.3939 + 0.0041 0.3421 + 0.0032	.5128 .4594				10 900	UNCH UNCH
3460 3500						0.2992 + 0.0026 0.2920 + 0.0025	.4112				6 1146	UNCH UNCH
3700 3750						0.2589 + 0.0021 0.2516 + 0.0021	.3638				10 250	UNCH UNCH
4000 4500						$ \begin{array}{rrrr} 0.2191 & + & 0.0018 \\ 0.1658 & + & 0.0015 \end{array} $	.3145 .2475				1921 42	UNCH UNCH
4700 5000						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.2249 .1952				30 800	UNCH UNCH
5250 5500						0.1099 + 0.0010 0.0962 + 0.0009	.1736				30 50	UNCH
5550						0.0936 + 0.0008 0.0741 + 0.0007	.1511				206 66	UNCH
6000 6500						0.0741 + 0.0007 0.0576 + 0.0006 0.0508 + 0.0005	.0986				246 66	UNCH
6750 6800						0.0308 + 0.0003	.0863				264 14246	UNCH
TOTAL MAR23											14240	
2440						0.5639 + 0.0053 0.5369 + 0.0049	.6666 .6459				3 530	UNCH UNCH
2500 2550						0.5158 + 0.0047	.6289				5	UNCH
2570 2580						0.5076 + 0.0045 0.5036 + 0.0045	.6188				14 14	UNCH
2600 2610						0.4957 + 0.0044 0.4918 + 0.0044	.6122				35 1	UNCH
2650 2670						0.4766 + 0.0042 0.4692 + 0.0042	.5958 .5893				21 3	UNCH UNCH
2700 2730						$ \begin{array}{r} 0.4583 + 0.0040 \\ 0.4478 + 0.0039 \end{array} $	.5797 .5702				25 2	UNCH UNCH
2750 2770						0.4410 + 0.0039 0.4342 + 0.0037	.5640 .5578				1644 14	UNCH UNCH
2800 2820						0.4244 + 0.0036 0.4180 + 0.0035	.5486				388 60	UNCH
2870 2900						0.4026 + 0.0033 0.3938 + 0.0033	.5277				15 14	UNCH
3000 3050						0.3663 + 0.0029 0.3537 + 0.0027	.4912				5415 10	UNCH
3250 3460						0.3102 + 0.0020 0.2729 + 0.0018	.4297				900	UNCH
3500						0.2664 + 0.0017	.3781				1147 10	UNCH
3700 3750						0.2376 + 0.0013 0.2312 + 0.0013	.3347				250	UNCH
4000 4500						0.2020 + 0.0013 0.1530 + 0.0011	.2975				2666 42	UNCH
4700 5000						0.1371 + 0.0009 0.1167 + 0.0008	.2136				30 800	UNCH
5250 5300						0.1023 + 0.0007 0.0997 + 0.0007	.1658				30 205	UNCH
5500 6000						0.0898 + 0.0006 0.0697 + 0.0005	.1481 .1186				50 66	UNCH UNCH
		N CONTAINED IN				SER AND IS FURNISHED				CY OR CO	NTENT. IT	r IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





Side 74

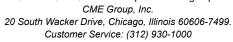
**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	OBEX PEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE		.PRICE .CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	INTI	OPEN EREST
,		NYMEX NATURAL	. GAS (EURO) OPTS			0.0483	+ 0.0004	.0858				 68 14483	UNG
AL :3 )						0.3226	+ 0.0072	.5817				 125	UN
)						0.3000 0.2830	+ 0.0067 + 0.0065	.5561				 22	UN
ý -						0.2628	+ 0.0064 + 0.0061	.5307 .5106				 50 3	UN
ý -						0.2589 0.2402	+ 0.0061 + 0.0057	.5056				 1075 5	UN
						0.2331 0.2296 0.2227	+ 0.0057 + 0.0056 + 0.0055	.4713 .4665 .4569				 14 14 28	NU NU NU
						0.2193 0.2062	+ 0.0054 + 0.0051	.4521				 1 75	UN
·						0.1999 0.1908	+ 0.0050 + 0.0049	.4241				 9 17	UI UI
)						0.1820 0.1764	+ 0.0046 + 0.0045	.3969 .3881				 2 1824	1U 1U
, ) -						0.1709 0.1630	+ 0.0044 + 0.0042	.3794				 14 255	UI UI
, -·						0.1579 0.1458 0.1390	+ 0.0041 + 0.0038 + 0.0037	.3582 .3378 .3260				 60 15 14	UI UI UI
)						0.1183 0.1090	+ 0.0033	.2886				 3421 10	IU IU
)						0.0787 0.0527	+ 0.0022 + 0.0015	.2098 .1510				 675 1133	UI
, ,						0.0354	+ 0.0011 + 0.0010	.1154 .1079				 10 250	U
							+ 0.0007	.0773				 1971 42	UI
						0.0088 0.0082	+ 0.0002 + 0.0002 + 0.0001	.0314				 30 204 86	U U U
						0.0067 0.0059 0.0044	+ 0.0001 + 0.0001 + 0.0001	.0244 .0217 .0165				 86 1050 30	U
						0.0033	+ 0.0001 + 0.0001 UNCH	.0126				 50 66	U
: : L						0.0009	UNCH	.0036				 68 12721	Ü
3						0 2700	+ 0.0069	.5603				 125	U
						0.2487	+ 0.0065 + 0.0062	.5310				 22	U
						0.2280	+ 0.0060 + 0.0058	.5020				 50 3	Ü
						0.2088	+ 0.0057 + 0.0053	.4735				 1075 5	Ü
						0.1808	+ 0.0052 + 0.0051	.4347 .4292				 14 14	U
						0.1712	+ 0.0050 + 0.0050	.4185				 28 1	U
						0.1531	+ 0.0046 + 0.0045 + 0.0043	.3921 .3819 .3668				 75 9 17	U U U
						0.1368	+ 0.0043 + 0.0041 + 0.0040	.3520				 2 1814	U
						0.1269 0.1198	+ 0.0039 + 0.0037	.3330				 14 255	Ü
						0.1047	+ 0.0036 + 0.0033	.3101 .2884				 60 15	U
						0.0812	+ 0.0032 + 0.0026	.2759				 14 3471	U
							+ 0.0024 + 0.0016 + 0.0010	.2195				 10 675	U
							+ 0.0010 + 0.0007 + 0.0006	.1068 .0773 .0712				 1134 10 250	U U U
						0.0124 0.0054	+ 0.0004 + 0.0001	.0478				 1971 42	Ü
						0.0040 0.0037	+ 0.0001 + 0.0001	.0169				 30 203	Ü
						0.0030 0.0026	+ 0.0001 UNCH	.0129 .0113				 86 1050	U
ý -						0.0019 0.0014	+ 0.0001 + 0.0001	.0083				 30 50	U
						0.0008 0.0004	UNCH UNCH	.0036 .0018				 66 69 12762	U
L 3													
						0.2560	+ 0.0074 + 0.0069	.5831 .5522				 125 22	U
ý -						0.2340	+ 0.0066	.5277				 3 50	U
, -·						0.1944	+ 0.0061 + 0.0056 + 0.0055	.4914 .4617 .4500				 1075 5 14	U U U
						0.1837	+ 0.0055 + 0.0053	.4443				 14 28	U
						0.1734	+ 0.0052 + 0.0049	.4270				 1 75	Ü
						0.1454	+ 0.0048 + 0.0045	.3936 .3773				 10 17	U
						0.1316	+ 0.0043 + 0.0041	.3615				 1864 1864	U
						0.1191	+ 0.0040 + 0.0039 + 0.0037	.3411 .3262 .3165				 14 255 60	U U U
						0.1032	+ 0.0037 + 0.0034 + 0.0032	.2931				 15 14	U
						0.0788 0.0710	+ 0.0026 + 0.0023	.2382 .2194				 3471 110	U
						0.0470 0.0281	+ 0.0016 + 0.0008	.1568 .1016				 675 1133	U
						0.0172	+ 0.0005	.0719				 10 250	U
						0.0107 0.0045 0.0033	+ 0.0003 + 0.0001 + 0.0001	.0432 .0195 .0145				 1971 42 30	l L
						0.0033 0.0026 0.0024	UNCH UNCH	.0145				 202 86	į
						0.0024 0.0021 0.0015	UNCH	.0095				 1050 30	į
)						0.0011 0.0006	UNCH UNCH	.0051 .0028				 50 66	U
						0.0003	UNCH	.0014				 72 12911	Ĺ
3						0 3051	+ 0.0079	.6104				 125	U
, -·						0.2608	+ 0.0079 + 0.0070 + 0.0069	.5553				 3 50	U
							+ 0.0065	.5188				 1075	Ü





**FINAL** 

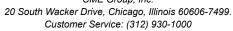
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

2570 2580 2610 2610 2670 2730 2770 2820 2870 2820 2870 2820 2870 3050 3050 3500 3750 4000 4700 5000 6000 6000 6000 6000 6750 707AL AUG23 2350 2550 2550 2550 2550 2550 2550 25	NYMEX NATURAL	GAS (EURO) OPT		0.1458 + 0.1401 + 0.1320 + 0.1269 + 0.1147 + 0.1079 + 0.0878 + 0.0792 + 0.0524 + 0.0314 + 0.0211 + 0.0192 + 0.0	0.0058 0.0058 0.0056 0.0056 0.0053 0.0051 0.0049 0.0045 0.0045 0.0041 0.0047 0.0037 0.0035	.4888 .4770 .4711 .4594 .4536 .4306 .4193 .4027 .3863 .3757 .3651 .3397 .3153 .3012 .2574 .2375	VOLUME	 	5 14 14 28 1 75 9 17 2 1814 255 60 15 14 3494	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2550 2570 2580 2610 2650 26610 2650 2770 2780 2780 2780 2820 2870 2820 2870 2900 3050 3050 3750 4000 4500 6750 6000 6750 6000 6750 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 2500 6000 6750 27700 2820 28700 2820 28700				0.2059 + 0.2022 + 0.2022 + 0.1947 + 0.1911 + 0.1771 + 0.1704 + 0.1608 + 0.1516 + 0.1458 + 0.1401 + 0.1320 + 0.1269 + 0.1147 + 0.1079 + 0.0878 + 0.0792 + 0.0524 + 0.0314 + 0.0211 + 0.0192 + 0.0	0.0058 0.0056 0.0056 0.0056 0.0053 0.0051 0.0049 0.0045 0.0045 0.0043 0.0041 0.0040 0.0037 0.0029 0.0026	.4770 .4711 .4594 .4536 .4306 .4193 .4027 .3863 .3757 .3651 .3497 .3397 .3153 .3012 .2574		 	14 14 28 1 75 9 17 2 1814 14 255 60 15 14 3494	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2580 2600 2650 27700 2730 2750 2770 2770 2820 2870 2870 2870 2870 287				0.2022 + 0.1947 + 0.1911 + 0.1911 + 0.1701 + 0.1608 + 0.14516 + 0.14516 + 0.14518 + 0.1401 + 0.1320 + 0.1269 + 0.1147 + 0.1079 + 0.0878 + 0.0792 + 0.0524 + 0.0314 + 0.0211 + 0.0192 +	0.0058 0.0056 0.0056 0.0053 0.0051 0.0049 0.0046 0.0043 0.0041 0.0040 0.0037 0.0035 0.0029 0.0026	.4711 .4594 .4536 .4306 .4193 .4027 .3863 .3757 .3651 .3497 .3153 .3012 .2574 .2375			14 28 1 75 9 17 2 1814 14 255 60 15 14 3494	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2610 2650 2670 2770 2800 2870 2800 2870 2800 2870 2800 3050 3050 3500 3700 4000 4900 5250 6000 6750 TOTAL AUG23 2350 2550 2570 2580 2580 2590 2570 2590 2570 2770 2800 2820 2750 2770 2800 2870 2820 2870 2870 2870 287				0.1911 + 0.1771 + 0.1771 + 0.1704 + 0.1506 + 0.1516 + 0.1458 + 0.1401 + 0.1320 + 0.1269 + 0.1147 + 0.1079 + 0.0878 + 0.0792 + 0.0524 + 0.0314 + 0.0211 + 0.0192 + 0.0	0.0056 0.0053 0.0051 0.0049 0.0046 0.0043 0.0041 0.0040 0.0037 0.0035 0.0029 0.0026	.4536 .4306 .4193 .4027 .3863 .3757 .3651 .3497 .3397 .3153 .3012 .2574	 	 	1 75 9 17 2 1814 14 255 60 15 14 3494	UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH
2670 2770 2770 27800 2730 2750 2750 28200 2870 28900 30500 30500 37500 37500 47000 47000 47000 47000 47000 6750 TOTAL AUG23 2350 6750 TOTAL 24500 25500 25700 25700 27700 27300 27500 27700			 	0.1704 + 0.1608 + 0.1516 + 0.1516 + 0.1458 + 0.14401 + 0.1320 + 0.1147 + 0.1269 + 0.0878 + 0.0792 + 0.0524 + 0.0314 + 0.0211 + 0.0192 + 0.	0.0051 0.0049 0.0046 0.0045 0.0043 0.0041 0.0040 0.0037 0.0035 0.0029 0.0026 0.0017	.4193 .4027 .3863 .3757 .3651 .3497 .3153 .3012 .2574 .2375	 	 	9 17 2 1814 14 255 60 15 14 3494	UNCH UNCH UNCH UNCH UNCH UNCH
2730 2770 2770 2800 2770 2800 2870 3000 3050 30500 3750 4000 4700 4500 4700 55500 55500 66750 TOTAL AUG23 22500 22500 25500 2560 25500 2670 2770 2750 2770 2780 2820 2790 2790 2790 2820 2870 2820 2870 2900 30500 37500			             	0.1516 + 0.1458 + 0.1401 + 0.1320 + 0.1269 + 0.1147 + 0.1079 + 0.0878 + 0.0792 + 0.0524 + 0.0314 + 0.0211 + 0.0192 + 0.0	0.0046 0.0045 0.0043 0.0041 0.0040 0.0037 0.0035 0.0029 0.0026 0.0017	.3863 .3757 .3651 .3497 .3397 .3153 .3012 .2574 .2375	 	 	2 1814 14 255 60 15 14 3494	UNCH UNCH UNCH UNCH
2770 2800 2810 2820 2870 28900 30000 30500 37500 37500 37500 55000 55500 67500 67500 22440 22450 22570 25700 26500 27500			       	0.1401 + 0.1320 + 0.1269 + 0.1147 + 0.1079 + 0.0878 + 0.0792 + 0.0524 + 0.0314 + 0.0211 + 0.0192 +	0.0043 0.0041 0.0040 0.0037 0.0035 0.0029 0.0026 0.0017	.3651 .3497 .3397 .3153 .3012 .2574 .2375	 	 	14 255 60 15 14 3494	UNCH UNCH
2820 2820 2870 2900 3000 3000 3050 3250 33500 44000 4500 4500 4500 5250 66000 6750 6750 6000 2730 2240 2240 22450 2250 2670 2770 2770 2770 2820 2870 2820 2870 2820 2870 287	      		       	0.1269 + 0.1147 + 0.1079 + 0.0878 + 0.0792 + 0.0524 + 0.0314 + 0.0211 + 0.0192 + 0.0	0.0040 0.0037 0.0035 0.0029 0.0026 0.0017	.3397 .3153 .3012 .2574 .2375	 	 	60 15 14 3494	
2900 3050 3050 3050 3050 3250 3250 3700 37700 4900 4500 4500 66750 707AL AUG23 2350 22440 2450 25500 2570 2610 2650 2670 27700 27700 27700 2820 2870 2870 2820 2870 2820 2870 287	      		            	0.1079 + 0.0878 + 0.0792 + 0.0524 + 0.0211 + 0.0192 +	0.0035 0.0029 0.0026 0.0017	.3012 .2574 .2375	 		14 3494	UNCH
3050 3500 3500 3500 3700 3700 4000 44000 4500 4700 4500 6000 6750 70TAL AUG23 2350 22440 24500 2550 2570 2610 2650 2770 2800 2870 2870 2870 2870 2870 287	     		          	0.0792 + 0.0524 + 0.0314 + 0.0211 + 0.0192 +	0.0026 0.0017	.2375				UNCH
3500 3750 4700 4700 4700 4900 5000 5250 6000 6750 TOTAL AUG23 2350 2550 2550 2550 2550 2550 2550 25			      	0.0211 + 0.0192 +	0.0010		 	 	10 675	UNCH UNCH
3750 4000 4500 4700 4700 5000 5500 65500 6750 TOTAL AUG23 2350 2440 2450 2550 2550 2560 2670 2750 2770 2780 2870 2870 2870 2870 2870 287			    	0.0192 +	0.0006	.1109	 	 	1134 10	UNCH UNCH
4500 4700 4700 4700 4700 5000 6750 5500 66000 6750 TOTAL AUG23 2350 2440 22450 2550 2550 2550 2570 2610 2610 2730 2770 2780 2770 2820 2870 2820 2870 2990 3000 3050 3750 3750 3750 3750 3750 375			   	0.0119 +		.0723 .0472	 	 	250 1971	UNCH UNCH
5000 55500 66000 57500 6750 TOTAL AUG23 23500 2440 24500 25500 25500 25500 25700 27500 27700 27300 27300 27300 27300 27300 27300 28200 28200 28200 28200 28200 28300 30500 33500 37500 37500 37500 37500 37500 37500 37500 37500 37500	  			0.0049 0.0036	UNCH UNCH	.0210 .0157	 	 	42 30	UNCH UNCH
5500 6000 60750 TOTAL AUG23 23440 24500 25500 25500 25500 25500 25700 27500 27700 27				0.0027 0.0023	UNCH UNCH	.0119 .0102	 	 	287 1050	UNCH UNCH
750 TOTAL AUG23 2350 2440 2450 2550 2550 2610 26610 2670 2770 2780 2770 2780 2790 2790 2790 2790 2790 2790 2790 279	 			0.0017 + 0.0012	0.0001 UNCH	.0076	 	 	30 50	UNCH UNCH
AUG23 2350 2440 2450 2550 2550 2570 2580 2610 2650 2670 2730 2770 2870 2870 2800 2820 2870 3050 3050 3250 3750 3750 3750 3750	 		 	0.0007 0.0003	UNCH UNCH	.0032 .0014	 	 	65 74	UNCH UNCH
2350 2440 2550 2570 2570 2580 2610 2610 2610 2620 2670 2770 2800 2820 2820 2820 2820 2820 28	 								12762	
2450 2500 2550 2570 2570 2580 2600 2610 2670 2770 2770 2770 2870 2870 2820 2870 2820 2870 287			 	0.3097 +		.6132	 	 	125	UNCH
2550 2570 2580 2610 26610 2650 2670 2730 2770 2780 2820 2820 2820 2820 2820 282	 		 	0.2652 + 0.2606 +	0.0070	.5586	 	 	3 50	UNCH
2580 2600 2650 2650 2750 2770 2770 2770 2820 2820 2870 2900 3050 3250 3250 3750 4000			 	0.2384 + 0.2178 +	0.0061	.5224	 	 	1075 5	UNCH
2610 2650 2670 27700 2730 2750 2770 2800 2820 2870 2900 3000 3050 3500 3750 4000	 		 	0.2100 + 0.2061 +	0.0059	.4809 .4750	 	 	14 14	UNCH
2670 27700 2730 2750 2770 2820 2820 2870 2900 3000 3050 3250 3500 3750 4000	 		 	0.1987 + 0.1950 +	0.0057	.4634	 	 	28 1 75	UNCH
2730 2750 2770 2800 2820 2870 2900 3050 3250 3500 3750 4000	 		 	0.1809 + 0.1741 +	0.0052	.4348	 	 	9	UNCH
2770 2800 2820 2870 2900 3000 3050 3250 3500 3700 4000	 		 	0.1644 + 0.1551 +	0.0047	.4069	 	 	17 2	UNCH
2820 2870 2900 3000 3050 3250 3500 3700 3750 4000	 		 	0.1492 + 0.1435 +	0.0045	.3800	 	 	1814 14	UNCH
2900 3000 3050 3250 3500 3700 3750 4000	 		 	0.1353 + 0.1300 + 0.1177 +	0.0041	.3541 .3440 .3197	 	 	255 60 15	UNCH UNCH UNCH
3050 3250 3500 3700 3750 4000	 		 	0.1177 + 0.1108 + 0.0904 +	0.0036	.3056	 	 	14 3421	UNCH
3500 3700 3750 4000	 		 	0.0816 + 0.0542 +	0.0027	.2418	 	 	10 675	UNCH
3750 4000	 		 	0.0327 +	0.0011	.1141	 	 	1134	UNCH
	 		 	0.0220 + 0.0200 +	0.0006	.0810	 	 	10 250	UNCH
<del>-</del> 100	 		 	0.0125 + 0.0052 +	0.0001	.0490	 	 	1971 42	UNCH
4900	 		 		UNCH 0.0001	.0164	 	 	30 86	UNCH
5000	 		 	0.0027 + 0.0025 + 0.0018 +	0.0001	.0118 .0110 .0080	 	 	200 1050 30	UNCH UNCH UNCH
5500	 		 	0.0013 0.0007	UNCH	.0058	 	 	50 65	UNCH
07 30	 		 	0.0007	UNCH	.0014	 	 	77 12691	UNCH
TOTAL SEP23									12031	
2330	 		 	0.3054 + 0.2619 +		.6045 .5507	 	 	125 3	UNCH UNCH
2450	 		 	0.2574 + 0.2357 +	0.0075 0.0070	.5447 .5151	 	 	50 1075	UNCH UNCH
2550	 		 	0.2156 + 0.2079 +	0.0064	.4858 .4743	 	 	5 14	UNCH UNCH
2580	 		 	0.2042 + 0.1969 +	0.0062	.4686 .4572	 	 	14 28	UNCH UNCH
2010	 		 	0.1933 + 0.1795 +	0.0058	.4515 .4292	 	 	1 75	UNCH UNCH
2070	 		 	0.1729 + 0.1633 +	0.0054	.4182 .4019	 	 	9 17	UNCH UNCH
2130	 		 	0.1543 + 0.1485 +	0.0050	.3861 .3757	 	 	2 1814	UNCH UNCH
2770 2800	 		 	0.1429 + 0.1348 +	0.0046	.3654	 	 	14 255	UNCH
2820 2870	 		 	0.1297 + 0.1176 +	0.0041	.3405	 	 	60 15	UNCH
3000	 		 	0.1108 + 0.0908 +	0.0033	.3030	 	 	14 3421	UNCH
3250	 		 	0.0821 + 0.0550 +	0.0020	.2407	 	 	10 675	UNCH
3700	 		 	0.0335 + 0.0228 +	0.0008	.1153	 	 	1133 10	UNCH
4000	 		 	0.0208 + 0.0131 +	0.0004	.0762	 	 	250 1971	UNCH
4700	 		 	0.0056 + 0.0041 +	0.0001	.0232	 	 	42 30	UNCH
4950	 		 	0.0031 + 0.0029 +	0.0001	.0133	 	 	86 199	UNCH
5250	 		 	0.0019	0.0001 UNCH	.0117	 	 	1050 30	UNCH
6000	 		 	0.0014 0.0008	UNCH	.0062	 	 	50 65	UNCH
6750 TOTAL	 		 	0.0004	UNCH	.0018	 	 	77 12689	UNCH
OCT23 2350	 		 	0.3319 +	0.0086	.6212	 	 	125	UNCH
2440	 		 	0.2870 +	0.0078	.5696	 	 	3 50	UNCH
2500	 		 	0.2598 +	0.0077	.5353	 	 	1075	UNCH
2570	 		 	0.2308 +	0.0067	.4959	 	 	14 14	UNCH
2600	 		 	0.2192 +	0.0064	.4792	 	 	28 1	UNCH
2650	 		 	0.2009 +	0.0064	.4737 .4519	 	 	75 9	UNCH
2700	 		 	0.1839 +	0.0059	.4412	 	 	9 17 2	UNCH UNCH UNCH
2750	 		 	0.1743 + 0.1681 +	0.0053	.4097 .3994			_	41101 14
2800	 		 				 	 	1814	UNCH
2870			  	0.1621 + 0.1535 +		.3893 .3744 .3645	 	 	1814 14 255 60	

CME Group, Inc.





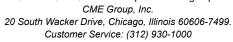
**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY	GLOBEX® VOLUME V	PNT OLUME	INT	OPEN EREST
LN CAL	L	NYMEX NATURAL	. GAS (EURO) OPTS	i				VOLUME				
ост23 2900						0.1276 + 0.0042	.3272				14	UNCH
3000 3050						0.1057 + 0.0036 0.0961 + 0.0033	.2840 .2641				3421 10	UNCH
3250 3500						0.0656 + 0.0022 0.0410 + 0.0014	.1953 .1324				675 1134	UNCH
3700 3750						0.0283 + 0.0009 0.0258 + 0.0008	.0964 .0890				10 250	UNCH UNCH
4000 4500						0.0166 + 0.0005 0.0073 + 0.0002	.0603 .0286				1971 42	UNCH UNCH
4700 4900						0.0054 + 0.0002 0.0040 + 0.0001	.0216 .0164				30 24	UNCH UNCH
5000 5250						0.0035 + 0.0001 0.0025 UNCH	.0144				1248 30	UNCH
5500 6000						0.0019 + 0.0001 0.0011 UNCH	.0080				50 65	UNCH
6750						0.0005 UNCH	.0022				78 12628	UNCH
TOTAL NOV23											12020	
2440						0.3511 + 0.0082 0.3226 + 0.0077	.6127 .5814				3 530	UNCH UNCH
2500 2550						0.3003 + 0.0073	.5555				5	UNCH
2570 2580						0.2918 + 0.0071 0.2876 + 0.0070	.5401				14 14	UNCH
2600 2610						0.2794 + 0.0069 0.2754 + 0.0069	.5300 .5249				28 1	UNCH UNCH
2650 2670						0.2598 + 0.0066 0.2522 + 0.0063	.5048 .4949				14 3	UNCH UNCH
2700 2730						0.2414 + 0.0062 0.2309 + 0.0060	.4802 .4657				17 2	UNCH UNCH
2750 2770						0.2241 + 0.0058 0.2176 + 0.0057	.4562 .4468				1824 14	UNCH UNCH
2800 2820						0.2080 + 0.0054 0.2019 + 0.0053	.4328 .4237				131 60	UNCH UNCH
2870 2900						0.1873 + 0.0050 0.1791 + 0.0048	.4013				15 14	UNCH
3000						0.1540 + 0.0042 0.1427 + 0.0039	.3471				3765 10	UNCH
3050 3250						0.1427 + 0.0039 0.1055 + 0.0029 0.0725 + 0.0020	.2588				475 943	UNCH
3500 3700						0.0541 + 0.0014	.1492				10	UNCH
3750 4000						0.0504 + 0.0013 0.0370 + 0.0005	.1404 .1065				250 2246	UNCH UNCH
4500 4700						0.0220 + 0.0006 0.0170 + 0.0005	.0656 .0521				42 30	UNCH UNCH
5000 5150						$0.0116 + 0.0004 \\ 0.0095 + 0.0003$	.0370 .0309				800 198	UNCH UNCH
5250 5500						0.0084 + 0.0003 0.0060 + 0.0002	.0276 .0204				30 50	UNCH UNCH
6000 6750						$ \begin{array}{rrrr} 0.0030 & + \ 0.0001 \\ 0.0011 & + \ 0.0001 \end{array} $	.0109 .0043				50 79	UNCH UNCH
TOTAL											11667	
DEC23 2440						0.5140 + 0.0094	.6933				3	UNCH
2500						0.4810 + 0.0090 0.4548 + 0.0086	.6676 .6461				530 5	UNCH
2550 2570						0.4446 + 0.0084	.6375				14	UNCH
2580 2600						0.4396 + 0.0084 0.4298 + 0.0083	.6246				14 28	UNCH UNCH
2610 2650						$ \begin{array}{r} 0.4249 + 0.0082 \\ 0.4059 + 0.0079 \end{array} $	.6203 .6031				1 14	UNCH UNCH
2670 2700						0.3967 + 0.0078 0.3832 + 0.0076	.5945 .5817				3 17	UNCH UNCH
2730 2750						0.3701 + 0.0074 0.3616 + 0.0073	.5690 .5605				2 1824	UNCH UNCH
2770 2800						0.3532 + 0.0071 0.3410 + 0.0069	.5521 .5396				14 131	UNCH UNCH
2820 2870						0.3331 + 0.0068 0.3140 + 0.0065	.5313 .5107				60 15	UNCH
2900 3000						0.3031 + 0.0064 0.2690 + 0.0058	.4986 .4592				14 3765	UNCH
3050						0.2534 + 0.0055	.4402				10	UNCH
3250 3500						0.1992 + 0.0044 0.1473 + 0.0034	.3694				475 944	UNCH
3700 3750						0.1158 + 0.0027 0.1091 + 0.0026	.2425				10 250	UNCH UNCH
4000 4500						0.0810 + 0.0019 0.0474 + 0.0007	.1811 .1141				2246 42	UNCH UNCH
4700 5000						$0.0404 + 0.0004 \\ 0.0321 + 0.0006$	.0982 .0791				30 800	UNCH UNCH
5250 5500						0.0252 + 0.0006 0.0196 + 0.0005	.0637 .0510				30 247	UNCH UNCH
6000 6750						0.0119 + 0.0003 0.0056 + 0.0002	.0326 .0165				50 79	UNCH UNCH
TOTAL											11667	
JAN24 2500						0.5735 + 0.0096	.6985				125	UNCH
2550 2600						0.5472 + 0.0092 0.5222 + 0.0086	.6794 .6602				4 90	UNCH
2750 2850						0.4568 + 0.0071 0.4197 + 0.0062	.6038 .5681				785 235	UNCH
3000						0.3739 + 0.0048 0.3608 + 0.0046	.5188				1125 20	UNCH
3050 3250						0.3151 + 0.0036 0.2716 + 0.0028	.4488				550	UNCH
3500 3700						0.2437 + 0.0022	.3550				281 20	UNCH
3750 4000						0.2377 + 0.0021 0.2115 + 0.0018	.3466				175 340	UNCH
4500 4700						0.1677 + 0.0016 0.1534 + 0.0015	.2493 .2296				30 30	UNCH UNCH
5000 5300						0.1348 + 0.0014 0.1186 + 0.0013	.2037 .1811				395 60	UNCH UNCH
5750 6750						0.0969 + 0.0013 0.0615 + 0.0010	.1512 .1011				196 80	UNCH UNCH
TOTAL											4541	
FEB24 2500						0.5778 + 0.0093	.6802				125	UNCH
2600 2750						0.5306 + 0.0082 0.4702 + 0.0070	.6448 .5934				90 785	UNCH
2850 3000						0.4355 + 0.0061 0.3922 + 0.0050	.5610				235 1125	UNCH
3050						0.3795 + 0.0037 0.3350 + 0.0039	.5028				20 550	UNCH
3250 3500						0.2917 + 0.0031	.4002				280	UNCH
3700 3750						0.2635 + 0.0027 0.2573 + 0.0025	.3568				20 175	UNCH
4000 4500						0.2301 + 0.0021 0.1853 + 0.0019	.3211				340 30	UNCH
4700 5000						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.2434 .2180				30 395	UNCH UNCH
5300 5700						$ \begin{array}{rrrr} 0.1345 & + & 0.0015 \\ 0.1148 & + & 0.0015 \end{array} $	.1959 .1698				60 195	UNCH UNCH
6750						0.0745 + 0.0011	.1159				80	UNCH
THE TH	FORMATTO	CONTAINED IN T	THIS DEDODE IS CO	OMPILED FOR THE CO	NIVENTENCE OF THE II	CED AND TO FURNICUED	ATTHOUT DECRONS	DTLTTV E	OB ACCUBAC	V OR CO	NITENT TI	т тс





**FINAL** 

63 Side 77

PG63 BULLETIN # 14@

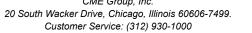
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX	OPEN OUTCRY	GLOBEX	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY	SETT.PRICE	EXE DELTA CIS		GLOBEX® PNT VOLUME VOLUME	OPEN INTEREST
IN CAL	OPEN	OPEN RANGE	HIGH/LOW	,	CLOSE RANGE	& PT.CHGE.	DELTA CIS	ES OUTCRY VOLUME		INTEREST
LN CAL	.L	NYMEX NATURAL	L GAS (EURO) OPT	5						4535
MAR24 2500						0.5223 + 0.0081	.6382			125 UNCH
2600 2750						0.4826 + 0.0074 0.4313 + 0.0060	.6045 .5570			90 UNCH 785 UNCH
2850 3000						0.4029 + 0.0053 0.3660 + 0.0047	.5279 .4880			235 UNCH 1125 UNCH
3050 3250						0.3549 + 0.0044 0.3164 + 0.0036 0.2778 + 0.0030	.4757 .4309 .3837			20 UNCH 550 UNCH
3500 3700						0.2778 + 0.0030 0.2529 + 0.0026 0.2473 + 0.0024	.3837 .3520 .3447			281 UNCH 20 UNCH 175 UNCH
3750 4000 4500						0.2225 + 0.0022 0.1801 + 0.0020	.3122			340 UNCH 30 UNCH
4700 5000						0.1662 + 0.0018 0.1481 + 0.0017	.2393 .2153			30 UNCH 395 UNCH
5300 5450						0.1322 + 0.0015 0.1249 + 0.0016	.1942 .1845			60 UNCH 194 UNCH
6750 TOTAL						0.0748 + 0.0011	.1173			81 UNCH 4536
APR24										
2500 2600						0.2264 + 0.0069 0.1925 + 0.0060	.4847 .4331			125 UNCH 90 UNCH
2750 2850						0.1507 + 0.0048 0.1281 + 0.0041	.3623 .3202			885 UNCH 285 UNCH
3000 3050						0.1008 + 0.0032 0.0931 + 0.0029	.2651 .2487			575 UNCH 20 UNCH
3250 3500						0.0688 + 0.0021 0.0485 + 0.0013 0.0377 + 0.0009	.1934 .1428 .1139			550 UNCH 230 UNCH
3700 3750						0.0377 + 0.0009 0.0356 + 0.0008 0.0274 + 0.0006	.1139 .1080 .0844			20 UNCH 175 UNCH 340 UNCH
4000 4500						0.0163 + 0.0003 0.0135 + 0.0003	.0519			30 UNCH 30 UNCH
4700 4950 5000						0.0107 + 0.0003 0.0102 + 0.0002	.0348			194 UNCH 395 UNCH
5300 6750						0.0078 + 0.0002 0.0021 + 0.0001	.0258			60 UNCH 82 UNCH
TOTAL										4086
MAY24 2500						0.2176 + 0.0067	.4716			125 UNCH
2600 2750						0.1850 + 0.0058 0.1448 + 0.0047	.4209 .3517			90 UNCH 885 UNCH
2850 3000						0.1232 + 0.0039 0.0973 + 0.0031	.3108 .2576			235 UNCH 575 UNCH
3050 3250						0.0900 + 0.0028 0.0668 + 0.0020	.2418 .1885			20 UNCH 550 UNCH
3500 3700						0.0473 + 0.0013 0.0370 + 0.0009	.1397 .1119			231 UNCH 20 UNCH
3750 4000						0.0349 + 0.0008 0.0269 + 0.0005	.1060 .0830 0513			175 UNCH 340 UNCH
4500 4700						0.0161 + 0.0003 0.0133 + 0.0003 0.0111 + 0.0003	.0513 .0429 .0361			30 UNCH 30 UNCH 183 UNCH
4900 5000 5300						0.0101 + 0.0003 0.0101 + 0.0002 0.0078 + 0.0002	.0330			395 UNCH 60 UNCH
6750						0.0021 UNCH	.0075			83 UNCH 4027
TOTAL JUN24										.02.
2500 2600						0.2385 + 0.0071 0.2041 + 0.0062	.4929 .4426			125 UNCH 90 UNCH
2750 2850						0.1613 + 0.0050 0.1379 + 0.0043	.3733 .3317			885 UNCH 235 UNCH
3000 3050						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.2769 .2606			575 UNCH 20 UNCH
3250 3500						0.0756 + 0.0022 0.0539 + 0.0015	.2044 .1527			550 UNCH 230 UNCH
3700 3750						0.0420 + 0.0010 0.0397 + 0.0010 0.0305 + 0.0006	.1224 .1162			20 UNCH 175 UNCH
4000 4500						0.0305 + 0.0006 0.0186 + 0.0004 0.0154 + 0.0003	.0909 .0572 .0479			340 UNCH 30 UNCH 30 UNCH
4700 4950 5000						0.0134 + 0.0003 0.0123 + 0.0003 0.0118 + 0.0003	.0387			182 UNCH 395 UNCH
5300 6750						0.0091 + 0.0002 0.0026 UNCH	.0291			60 UNCH 85 UNCH
TOTAL						0.0020 ONCH	.0003			4027
JUL24 2500						0.2643 + 0.0074	.5180			125 UNCH
2600 2750						0.2277 + 0.0067 0.1813 + 0.0055	.4681 .3983			90 UNCH 885 UNCH
2850 3000						0.1556 + 0.0048 0.1242 + 0.0039	.3557 .2991			235 UNCH 575 UNCH
3050 3250						0.1153 + 0.0035 0.0864 + 0.0026	.2821 .2231			20 UNCH 550 UNCH
3500 3700						0.0617 + 0.0017 0.0481 + 0.0012	.1676 .1347			231 UNCH 20 UNCH
3750 4000						0.0453 + 0.0011 0.0347 + 0.0006 0.0216 + 0.0005	.1277 .0999			175 UNCH 340 UNCH 30 UNCH
4500 4700 5000						0.0216 + 0.0005 0.0179 + 0.0003 0.0138 + 0.0003	.0640 .0537 .0420			30 UNCH 30 UNCH 576 UNCH
5300						0.0138 + 0.0003 0.0107 + 0.0002 0.0032 + 0.0001	.0330			60 UNCH 86 UNCH
6750 TOTAL						0.0001	.0100	·	-	4028
AUG24 2500						0.2707 + 0.0075	.5223			125 UNCH
2600 2750						0.2337 + 0.0067 0.1869 + 0.0055	.4729 .4037			90 UNCH 885 UNCH
2850 3000						0.1609 + 0.0048 0.1289 + 0.0039	.3615 .3050			235 UNCH 575 UNCH
3050 3250						0.1198 + 0.0036 0.0901 + 0.0026	.2879 .2287			20 UNCH 550 UNCH
3500 3700						0.0646 + 0.0018 0.0505 + 0.0013	.1725 .1391			231 UNCH 20 UNCH
3750 4000						0.0476 + 0.0012 0.0365 + 0.0008	.1319 .1035			175 UNCH 340 UNCH
4500 4700						0.0229 + 0.0006 0.0190 + 0.0004	.0668 .0561			30 UNCH 30 UNCH
5000 5050						0.0147 + 0.0004 0.0141 + 0.0003	.0440			395 UNCH 180 UNCH
5300 6750						$ \begin{array}{r} 0.0115 + 0.0003 \\ 0.0035 + 0.0001 \end{array} $	.0349 .0114			60 UNCH 88 UNCH
TOTAL SEP24										4029
2500 2600						0.2733 + 0.0075 0.2365 + 0.0067	.5221 .4734			125 UNCH 90 UNCH
2750 2850						0.1899 + 0.0056 0.1640 + 0.0049	.4052			885 UNCH 235 UNCH
3000 3050						$ \begin{array}{rrrr} 0.1318 & + & 0.0039 \\ 0.1227 & + & 0.0037 \end{array} $	.3077 .2909			575 UNCH 20 UNCH
3250	 IFORMATIO	N CONTAINED IN	THIS REPORT IS (	COMPILED FOR THE CO	ONVENIENCE OF THE U	0.0928 + 0.0028 SER AND IS FURNISHED	.2321		FOR ACCURACY OR CO	550 UNCH
						THE BASIS FOR ANY CLA				11 13

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

 ${\it CME\ Group,\ Inc.}$ 







Side 78

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	NOMINAL	PRICE IS THE	PREVIOUS DAY	S SETTLEMENT PRI	.CE.						
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME VO	PNT LUME	OPEN INTEREST
LN CAI SEP24	LL	NYMEX NATURA	AL GAS (EURO) OPT	rs							
3500 3700						0.0668 + 0.0019 0.0524 + 0.0014	.1759 .1422			23 2	
3750 4000						0.0495 + 0.0014 0.0379 + 0.0008	.1352 .1061			17 34	
4500 4700						$0.0239 + 0.0005 \\ 0.0200 + 0.0005$	.0688 .0582			3 3	
5000 5300						0.0154 + 0.0003 0.0121 + 0.0003	.0456			57 6	
6750						0.0039 + 0.0001	.0125			8 402	8 UNCH
TOTAL OCT24										402	,
2500 2600						0.2941 + 0.0076 0.2558 + 0.0070	.5399 .4918			12 9	
2750						0.2066 + 0.0058 0.1791 + 0.0052	.4237			88 23	5 UNCH
2850 3000						0.1446 + 0.0042	.3249			57	5 UNCH
3050 3250						$ \begin{array}{r} 0.1348 + 0.0039 \\ 0.1024 + 0.0029 \end{array} $	.3076 .2470			2 55	0 UNCH
3500 3700						$ \begin{array}{rrrr} 0.0740 & + & 0.0020 \\ 0.0583 & + & 0.0015 \end{array} $	.1883 .1530			23 2	0 UNCH
3750 4000						0.0550 + 0.0014 0.0421 + 0.0009	.1454 .1143			17 34	
4500 4700						0.0270 + 0.0006 0.0226 + 0.0006	.0753 .0638			3 3	
5000 5050						$0.0175 + 0.0004 \\ 0.0168 + 0.0004$	.0502			39 17	5 UNCH
5300 6750						0.0138 + 0.0003 0.0045 + 0.0001	.0401 .0140			6 8	0 UNCH
TOTAL						0.0013 1 0.0001	10110			402	
NOV24 2500						0.3650 + 0.0090	.5966			12	5 UNCH
2600						0.3198 + 0.0081	.5495			9	0 UNCH
2750 2850						0.2614 + 0.0070 0.2285 + 0.0060	.4380			23	5 UNCH
3000 3050						0.1884 + 0.0049 0.1769 + 0.0045	.3795 .3616			60 2	0 UNCH
3250 3500						$ \begin{array}{r} 0.1425 + 0.0027 \\ 0.1137 + 0.0023 \end{array} $	.3018 .2459			55 23	0 UNCH
3700 3750						0.0950 + 0.0018 0.0910 + 0.0017	.2093 .2012			2 17	
4000 4500						0.0738 + 0.0015 0.0472 + 0.0012	.1662 .1117			34 3	
4700 5000						0.0393 + 0.0011 0.0296 + 0.0009	.0949 .0739			3 39	
5200 5300						0.0244 + 0.0007 0.0222 + 0.0007	.0623			17 6	8 UNCH
6750						0.0057 + 0.0002	.0168			8 395	9 UNCH
TOTAL DEC24										333	_
2500 2600						0.5066 + 0.0102 0.4513 + 0.0096	.6844 .6421			12 9	
2750						0.3769 + 0.0084 0.3339 + 0.0077	.5772			78 23	5 UNCH
2850 3000						0.2776 + 0.0067	.4725			60	0 UNCH
3050 3250						0.2610 + 0.0063 0.2064 + 0.0048	.4527 .3806			2 55	0 UNCH
3500 3700						$ \begin{array}{r} 0.1593 + 0.0033 \\ 0.1343 + 0.0028 \end{array} $	.3083 .2647			23 2	0 UNCH
3750 4000						0.1286 + 0.0027 0.1041 + 0.0021	.2547 .2111			17 34	
4500 4700						0.0703 + 0.0016 0.0596 + 0.0014	.1479 .1278			3 3	
5000 5300						0.0466 + 0.0012 0.0363 + 0.0010	.1027 .0822			39 6	
5550 6750						0.0292 + 0.0007 0.0108 + 0.0004	.0678			17 8	7 UNCH
TOTAL						010100 1 010001	.02			395	
JAN25 2750						0.4399 + 0.0090	.6191			43	5 UNCH
3000 4000						0.3346 + 0.0073 0.1328 + 0.0026	.5178 .2460			22 20	5 UNCH
5000 5800						0.0795 + 0.0014 0.0573 + 0.0010	.1470			81 17	0 UNCH
6000						0.0528 + 0.0009 0.0348 + 0.0008	.0975			65 8	0 UNCH
6750 TOTAL						0.0348 + 0.0008	.0070			258	
FEB25 2750						0.4179 + 0.0085	.6021			43	5 UNCH
3000						0.3178 + 0.0068 0.1284 + 0.0019	.5017			22 20	5 UNCH
4000 5000						0.0779 + 0.0010	.1448			81	0 UNCH
5750 6000						0.0575 + 0.0007 0.0519 + 0.0008	.1065			17 65	0 UNCH
6750 TOTAL						0.0341 + 0.0008	.0662			8 258	
MAR25						0.2422 . 0.0070	EAAC			43	E 100.000
2750 3000						0.3433 + 0.0076 0.2587 + 0.0060	.5446			43 22	5 UNCH
4000 5000						0.1099 + 0.0017 0.0677 + 0.0009	.2145			20 81	0 UNCH
5550 6000						0.0544 + 0.0008 0.0441 + 0.0010	.1051 .0862			17 65	0 UNCH
6750 TOTAL						0.0277 + 0.0007	.0571			9 258	
APR25						0.3100 - 500	4235				<b></b>
2750 3000						0.2188 + 0.0048 0.1705 + 0.0036	.4226 .3431			43 22	5 UNCH
4000 5000						$0.0742 + 0.0015 \\ 0.0356 + 0.0008$	.1634 .0840			20 98	1 UNCH
6000 6750						$ \begin{array}{r} 0.0185 + 0.0004 \\ 0.0120 + 0.0003 \end{array} $	.0460			65 9	0 UNCH 0 UNCH
TOTAL							•			258	
MAY25 2750						0.2131 + 0.0045	.4144			43	5 UNCH
3000 4000						0.1666 + 0.0034 0.0732 + 0.0015	.3370			22 20	5 UNCH
5000						0.0732 + 0.0013 0.0354 + 0.0009 0.0185 + 0.0004	.0836			20 98 65	1 UNCH
6000 6750						0.0121 + 0.0003	.0310			63 9 258	0 UNCH
TOTAL JUN25										230	-
2750						0.2285 + 0.0050 0.1790 + 0.0038	.4303 .3513			43 22	
3000 4000						0.1790 + 0.0038 0.0797 + 0.0017 0.0392 + 0.0009	.1710			20	0 UNCH
5000 5050						0.0379 + 0.0009	.0872			17	0 UNCH
6000 6750						0.0207 + 0.0005 0.0136 + 0.0003	.0500 .0338			65 9	
TUE T	UEODMATTO	ON CONTAINED IN	THIS DEPORT TO			SER AND IS FURNISHED N	TTURKE DECREME				

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





**FINAL** 

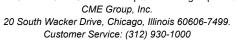
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

		OPEN OUTCRY	GLOBEX	S SETTLEMENT PRI	OPEN OUTCRY	SETT.PRICE	EVED	OPEN	GLOBEX® I	PNT OPEN
	GLOBEX OPEN	OPEN RANGE	HIGH/LOW	HIGH/LOW	CLOSE RANGE	& PT.CHGE.	EXER DELTA CISES		VOLUME VOL	
LN CAL TOTAL	.L	NYMEX NATURAL	. GAS (EURO) OPT	5						2582
JUL25 2750						0.2457 + 0.0054	.4475 .3668			435 UNCH 225 UNCH
3000 4000						0.1928 + 0.0040 0.0866 + 0.0017	.1806			225 UNCH 200 UNCH 810 UNCH
5000 5100						0.0434 + 0.0010 0.0406 + 0.0009 0.0232 + 0.0006	.0909			169 UNCH
6000 6750						0.0232 + 0.0008	.0544 .0369			93 UNCH
TOTAL AUG25										2582
2750 3000						0.2515 + 0.0054 0.1979 + 0.0040	.4519 .3714			435 UNCH 225 UNCH
4000 5000						0.0898 + 0.0017 0.0456 + 0.0010	.1847			200 UNCH 810 UNCH
5150 6000						0.0413 + 0.0009 0.0245 + 0.0005	.0913 .0566			169 UNCH 650 UNCH
6750 TOTAL						0.0163 + 0.0003	.0388			95 UNCH 2584
SEP25						0 2512 . 0 0052	.4504			435 UNCH
2750 3000 4000						0.2512 + 0.0053 0.1981 + 0.0040 0.0906 + 0.0017	.3708			433 UNCH 225 UNCH 200 UNCH
5000 5150						0.0463 + 0.0010 0.0420 + 0.0009	.1010			810 UNCH 168 UNCH
6000 6750						0.0251 + 0.0006 0.0168 + 0.0004	.0577			650 UNCH 95 UNCH
TOTAL										2583
ост25 2750						0.2655 + 0.0059	.4631			435 UNCH
3000 4000						0.2096 + 0.0042 0.0968 + 0.0018	.3825 .1936			225 UNCH 200 UNCH
5000 5150						0.0501 + 0.0010 0.0456 + 0.0009	.1066			810 UNCH 167 UNCH
6000 6750						0.0274 + 0.0005 0.0185 + 0.0004	.0615 .0427			650 UNCH 95 UNCH
TOTAL NOV25										2582
2750 3000						0.3150 + 0.0074 0.2372 + 0.0057	.5081 .4159			435 UNCH 225 UNCH
4000 5000						0.1040 + 0.0019 0.0524 + 0.0012	.2046 .1101			200 UNCH 810 UNCH
5300 6000						0.0426 + 0.0010 0.0263 + 0.0007	.0915 .0594			166 UNCH 650 UNCH
6750 TOTAL						0.0162 + 0.0004	.0382			96 UNCH 2582
DEC25						0 4272 . 0 0087	.5950			435 UNCH
2750 3000 4000						0.4372 + 0.0087 0.3384 + 0.0072 0.1435 + 0.0024	.5027			433 UNCH 225 UNCH 200 UNCH
5000 5600						0.0764 + 0.0014 0.0523 + 0.0011	.1427			810 UNCH 166 UNCH
6000 6750						0.0406 + 0.0009 0.0255 + 0.0005	.0811			650 UNCH 95 UNCH
TOTAL						0.0233 1 0.0003	.0331			2581
JAN26 2750						0.4806 + 0.0088	.6347			225 UNCH
3000 3250						0.3763 + 0.0071 0.2975 + 0.0056				200 UNCH 50 UNCH
4000 5000						0.1591 + 0.0026 0.0914 + 0.0010	.1610			100 UNCH 50 UNCH
5850 6000						0.0635 + 0.0007 0.0599 + 0.0007	.1127 .1064			165 UNCH 100 UNCH 95 UNCH
6750 TOTAL						0.0418 + 0.0009	.0765			95 UNCH 985
FEB26 2750						0.4580 + 0.0085	.6187			225 UNCH
3000 3250						0.3585 + 0.0068 0.2834 + 0.0053	.5241 .4404			200 UNCH 50 UNCH
4000 5000						0.1526 + 0.0025 0.0896 + 0.0010	.2644 .1586			100 UNCH 50 UNCH
5800 6000						0.0636 + 0.0007 0.0587 + 0.0007	.1135 .1050			164 UNCH 100 UNCH
6750 TOTAL						0.0406 + 0.0009	.0750			95 UNCH 984
MAR26 2750						0.3826 + 0.0075	.5656			225 UNCH
3000 3250						0.2984 + 0.0059 0.2351 + 0.0045	.4732			200 UNCH 50 UNCH
4000 5000						0.1290 + 0.0019 0.0771 + 0.0010	.2362			100 UNCH 50 UNCH
5600 6000						0.0596 + 0.0007 0.0503 + 0.0008	.1112 .0945			163 UNCH 100 UNCH
6750 TOTAL						0.0328 + 0.0007	.0646			96 UNCH 984
APR26						0.2446 + 0.0061	.4462			225 UNCH
2750 3000 3250						0.1830 + 0.0047 0.1386 + 0.0035	.3586			225 UNCH 200 UNCH 50 UNCH
3250 4000 5000						0.1386 + 0.0035 0.0687 + 0.0014 0.0388 + 0.0005	.1566			30 UNCH 100 UNCH 50 UNCH
5050 6000						0.0379 + 0.0005 0.0230 + 0.0003	.0872			163 UNCH 100 UNCH
6750 TOTAL						0.0163 + 0.0003	.0388			96 UNCH 984
MAY26										
2750 3000						0.2379 + 0.0060 0.1782 + 0.0046	.4380			225 UNCH 200 UNCH
3250 4000						0.1351 + 0.0034 0.0675 + 0.0014 0.0388 + 0.0004	.2822 .1544 .0893			50 UNCH 100 UNCH 50 UNCH
5000 5050						0.0388 + 0.0004 0.0380 + 0.0005 0.0232 + 0.0004	.0874			50 UNCH 162 UNCH 100 UNCH
6000 6750						0.0165 + 0.0004	.0393			100 UNCH 96 UNCH 983
TOTAL JUN26										
2750 3000						0.2553 + 0.0062 0.1923 + 0.0048	.4543 .3674			225 UNCH 200 UNCH
3250 4000						0.1467 + 0.0036 0.0734 + 0.0015	.2965 .1634			50 UNCH 100 UNCH
5000 5100						0.0416 + 0.0004 0.0399 + 0.0005	.0938			50 UNCH 161 UNCH
6000 6750						0.0253 + 0.0004 0.0181 + 0.0003	.0580 .0420			100 UNCH 97 UNCH
TOTAL JUL26										983
2750						0.2723 + 0.0064				225 UNCH
				RRORS OR OMISSIONS	SHALL NOT BE MADE	SER AND IS FURNISHED THE BASIS FOR ANY CLA	AIM, DEMAND, OR			UK CONTENT. IT IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





Side 80

PG63 BULLETIN # 14@

ENERGY OPTIONS

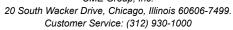
Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI 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.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME			OPEN EREST
LN CAL JUL26	L	NYMEX NATURAL	GAS (EURO) OPT	TS .								
3000 3250						0.2062 + 0.0050 0.1577 + 0.0038	.3820 .3095				200 50	UNCH
4000 5000 5200						0.0790 + 0.0016 0.0442 + 0.0005 0.0406 + 0.0004	.1716 .0978 .0897				100 50 161	UNCH UNCH UNCH
6000 6750 TOTAL						0.0274 + 0.0005 0.0196 + 0.0003	.0615				100 98 984	UNCH
AUG26 2750						0.2773 + 0.0065	.4729				225	UNCH
3000 3250						0.2106 + 0.0050 0.1616 + 0.0039 0.0815 + 0.0016	.3858 .3135 .1750				200 50 100	UNCH UNCH UNCH
4000 5000 5200						0.0457 + 0.0005 0.0421 + 0.0004	.1001				50 160	UNCH
6000 6750						0.0287 + 0.0005 0.0206 + 0.0003	.0636				100 100	UNCH
TOTAL											985	
SEP26 2750 3000						0.2777 + 0.0065 0.2114 + 0.0050	.4720 .3857				225 200	UNCH
3250 4000						0.1624 + 0.0038 0.0821 + 0.0015	.3138				50 100	UNCH
5000 5200						0.0460 + 0.0003 0.0425 + 0.0004	.1006				50 159	UNCH
6000 6750						$0.0291 + 0.0005 \\ 0.0209 + 0.0003$	.0642 .0468				100 100	UNCH UNCH
TOTAL OCT26											984	
2750 3000						0.2943 + 0.0066 0.2251 + 0.0052	.4858 .3991				225 200	UNCH UNCH
3250 4000						$ \begin{array}{rrrr} 0.1737 & + & 0.0040 \\ 0.0882 & + & 0.0017 \end{array} $	.3263 .1842				50 100	UNCH UNCH
5000 5250						0.0486 + 0.0004 0.0440 + 0.0004	.1045				50 159	UNCH UNCH
6000 6750						$ \begin{array}{rrrr} 0.0312 & + 0.0005 \\ 0.0225 & + 0.0003 \end{array} $	.0675 .0494				100 100	UNCH UNCH
TOTAL NOV26											984	
2750 3000						0.3455 + 0.0074 0.2651 + 0.0060	.5271 .4376				225 200	UNCH UNCH
3250 4000						0.2038 + 0.0046 0.1095 + 0.0014	.3598 .2119				50 100	UNCH UNCH
5000 5400						0.0641 + 0.0009 0.0521 + 0.0008	.1263				50 158	UNCH
6000 6750						0.0361 + 0.0009 0.0216 + 0.0006	.0748 .0475				100 100 983	UNCH
TOTAL DEC26											903	
2750 3000						0.4631 + 0.0085 0.3644 + 0.0073	.6060 .5169				225 200	UNCH UNCH
3250 4000						0.2858 + 0.0060 0.1480 + 0.0030	.4355				50 100	UNCH UNCH
5000 5700						0.0866 + 0.0015 0.0614 + 0.0011	.1549				50 158	UNCH
6000 6750						0.0531 + 0.0011 0.0340 + 0.0009	.0980 .0660				100 100 983	UNCH
TOTAL JAN27 5950 6750 TOTAL						0.0501 + 0.0012 0.0293 + 0.0008	.0946 .0590				157 100 257	UNCH UNCH
FEB27 5950 6750					====	0.0476 + 0.0009 0.0280 + 0.0005	.0913 .0571				156 100 256	UNCH UNCH
TOTAL MAR27						0.0425	0050					
5800 6750						0.0425 + 0.0008 0.0221 + 0.0005	.0858 .0481				156 100 256	UNCH UNCH
TOTAL APR27 5250 6750		====			====	0.0354 + 0.0006 0.0113 + 0.0002	.0809				155 100	UNCH UNCH
TOTAL						0.0113 + 0.0002	.0232				255	ONCH
MAY27 5200 6750 TOTAL				====	====	0.0369 + 0.0007 0.0116 + 0.0003	.0839 .0298				155 100 255	UNCH UNCH
JUN27 5250 6750 TOTAL		====				0.0395 + 0.0008 0.0132 + 0.0004	.0874 .0329				154 101 255	UNCH UNCH
JUL27 5350						0.0404 + 0.0008	.0876				154	UNCH
6750 TOTAL						0.0149 + 0.0004	.0361				102 256	UNCH
AUG27						0.0424	0003					
5350 6750 TOTAL						0.0421 + 0.0008 0.0158 + 0.0004	.0902 .0377				153 103 256	UNCH
SEP27 5400 6750						0.0424 + 0.0008 0.0167 + 0.0004	.0901 .0393				152 103	UNCH
6750 TOTAL				•		0.0107 + 0.0004	.0333	<b>-</b>			255	ONCH
OCT27 5450						0.0451 + 0.0008	.0935				152	UNCH
6750 TOTAL						0.0188 + 0.0004	.0430				103 255	UNCH
NOV27 5550 6750 TOTAL				====	====	0.0518 + 0.0008 0.0241 + 0.0005	.1016 .0516				151 104 255	UNCH UNCH
DEC27 5900						0.0606 + 0.0009	.1086				151	UNCH
6750 TOTAL						0.0367 + 0.0007	.0698				103 254	UNCH
JAN28 6100						0.0588 + 0.0001	.1039				150	UNCH
6750 TOTAL						0.0406 + 0.0002	.0748				104 254	UNCH
FEB28												
				RRORS OR OMISSIONS	SHALL NOT BE MADE	THE BASIS FOR ANY CLAI				CY OR CO	NTENT. 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.

CME Group, Inc.





Side 81

PG63 BULLETIN # 14@

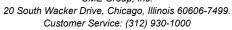
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

Discription   Communication   Communication	150 UNCH 104 UNCH
6756	104 IINCH
\$900	254
0.0452 0.0004 .0049	149 UNCH 104 UNCH 253
1930	149 UNCH 104 UNCH 253
SA0D	148 UNCH 104 UNCH 252
1.00	148 UNCH 105 UNCH 253
0.0486 - 0.0002   0.097   0.0002   0.0	147 UNCH 105 UNCH 252
S600	146 UNCH 106 UNCH 252
100	146 UNCH 106 UNCH 252
S800	145 UNCH 106 UNCH 251
100	145 UNCH 106 UNCH 251
6350	144 UNCH 106 UNCH 250
6300 0.0708 - 0.0006 1155 6750 0.0563 - 0.0004 .0943 6750 0.0563 - 0.0004 .0943 6750 0.0646 - 0.0006 .1104 6750 0.0470 - 0.0003 .0833 6750 0.0574 - 0.0006 .1092 6750 0.0282 - 0.0002 .0583 6750 0.0282 - 0.0002 .0583 6750 0.0577 - 0.0007 .1103 6750 0.0276 - 0.0002 .0574 6750 0.0587 - 0.0007 .1103 6750 0.0302 - 0.0002 .0613 6750 0.0302 - 0.0002 .0613 6750 0.0302 - 0.0002 .0613 6750 0.0302 - 0.0002 .0613 6750 0.0302 - 0.0002 .0613 6750 0.0621 - 0.0007 .1139 6750	144 UNCH 106 UNCH 250
6150	143 UNCH 106 UNCH 249
5550	143 UNCH 106 UNCH 249
5500 0.0577 - 0.0007 .1103 1.00276 - 0.0007 .0574 1.00276 - 0.0002 .0574 1.00276 - 0.0002 .0574 1.00276 - 0.0002 .0574 1.00276 - 0.0002 .0574 1.00276 - 0.0002 .0574 1.00276 - 0.0002 .0574 1.00276 - 0.0007 .1103 1.00276 - 0.0007 .1103 1.00276 - 0.0002 .0613 1.00276 - 0.0002 .0613	142 UNCH 106 UNCH 248
5600 0.0587 - 0.0007 .1103 TOTAL  JUL29 5650 0.0621 - 0.0007 .1139	142 UNCH 106 UNCH 248
5650 0.0621 - 0.0007 .1139 6750 0.0334 - 0.0002 .0658 TOTAL	141 UNCH 106 UNCH 247
	141 UNCH 107 UNCH 248
5750 0.0624 - 0.0007 .1129 6750 0.0359 - 0.0002 .0693 TOTAL	140 UNCH 108 UNCH 248
SEP29 5750 0.0640 - 0.0008 .1149 6750 0.0371 - 0.0002 .0710 TOTAL	140 UNCH 108 UNCH 248
OCT29 5850 0.0652 - 0.0008 .1150 6750 0.0403 - 0.0003 .0753 TOTAL	139 UNCH 108 UNCH 247
NOV29 6000 0.0716 - 0.0008 .1204 6750 0.0489 - 0.0004 .0860 TOTAL	136 UNCH 108 UNCH 244
DEC29 6750 0.0680 - 0.0007 .1077 TOTAL JAN30	108 UNCH 108
6750 0.0816 - 0.0008 .1216 TOTAL  FEB30 6750 0.0787 - 0.0009 .1188	108 UNCH 108 UNCH
TOTAL  MAR30  6750 0.0677 - 0.0006 .1075	108 UNCH
TOTAL  APR30 6750 0.0420 - 0.0004 .0778 TOTAL	107 UNCH
MAY30 6750 0.0414 - 0.0003 .0771 THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OF	107 UNCH

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







**FINAL** 

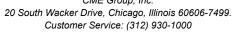
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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 <sup>®</sup> VOLUME		INTE	OPEN REST
LN C		NYMEX NATURAL	GAS (EURO) OPTS						VOLUME			107	
LN P	UT	NYMEX NATURAL	GAS (EURO) OPTS									20.	
FEB2 350 700	)					0.0001 UNCH 0.0001 UNCH						4 1	UNCH
900	)					0.0001 UNCH 0.0001 UNCH						1 39	UNCH
1050 1100	)					0.0001 UNCH 0.0001 UNCH						6 18	UNCH
1150 1200	)					0.0001 UNCH 0.0001 UNCH						11 75	UNCH
1250	)					0.0001 UNCH 0.0001 UNCH						694 45	UNCH
1350 1400	)					0.0001 UNCH 0.0001 UNCH						325 84	UNCH
1450 1500	)					0.0001 UNCH 0.0001 UNCH						81 1212	UNCH
1550 1600	)					0.0001 UNCH 0.0001 UNCH						84 160	UNCH
1650 1700	)					0.0001 UNCH 0.0001 UNCH						133 288	UNCH UNCH
1750 1800	) )					0.0001 UNCH 0.0001 UNCH	.0000					3941 2042	UNCH UNCH
1850 1900		0.0000	0.0000/0.0000	0.0000/0.0000		0.0001 UNCH 0.0001 UNCH	.0000 .0001			2		756 723	UNCH UNCH
1950 2000	)					0.0001 UNCH 0.0002 UNCH	.0005			2 4		695 - 14222	2 UNCH
2050 2100		0.0000	0.0000/0.0000	0.0000/0.0000		0.0004 UNCH 0.0009 UNCH	.0029 .0074			220		1461 3435 -	UNCH 42
2140 2150	0.0000	0.0000	0.0000B/ 0.0000/0.0000	0.0000B/ 0.0000/0.0000		0.0015 - 0.0001 0.0017 - 0.0002	.0133 .0154			664		458 1673 +	UNCH 499
2200 2250	0.0100	0.0100 0.0100	0.0100/0.0000 0.0100/0.0100	0.0100/0.0000 0.0100/0.0100		0.0034 - 0.0004 0.0068 - 0.0004	.0331 .0687			178 3548	600	2803 - 15801 +	110 814
2260 2300	0.0200	0.0200	0.0100B/0.0100 0.0200/0.0100	0.0100B/0.0100 0.0200/0.0100		0.0079 - 0.0002 0.0139 + 0.0010	.0796 .1366			1450	1000	277 4378 +	UNCH 1269
2340 2350	0.0300	0.0300	0.0300B/0.020 0.0400B/0.020	0.0300B/0.0200 0.0400B/0.0200		0.0232 + 0.0035 0.0260 + 0.0042	.2156			1849	800	70 5331 +	UNCH 388
2400	0.0500	0.0400 0.0500	0.0600B/0.0400 0.0600B/0.0500	0.0600B/0.0400 0.0600B/0.0500		0.0437 + 0.0089 0.0523 + 0.0110	.3632			925 4	600	5852 + 155 -	43 2
2450	0.0700	0.0800 0.0700 0.1100	0.0800/0.0700 0.0900B/0.0700	0.0800/0.0700 0.0900B/0.0700 0.1100B/0.0900		0.0670 + 0.0143 0.0723 + 0.0154	.4990 .5264			515 1 989		2453 - 219 15012 -	74 UNCH
2500 2510	)	0.1100	0.1100B/0.090 0.1100B/	0.1100B/		0.0957 + 0.0197 0.1021 + 0.0208	.6330 .6585			1	550 	282 -	915 1
2530 2550		0.1700	0.1200B/ 0.1500B/ 0.1900B/0.140	0.1200B/ 0.1500B/ 0.1900B/0.140		0.1156 + 0.0230 0.1299 + 0.0252	.7072			1 48 4		76 - 2291 - 4415 -	1 39 2
2600 2630	)	0.1700	0.2000B/ 0.2400B/0.180	0.2000B/ 0.2400B/0.1800		0.1690 + 0.0299 0.1945 + 0.0323 0.2122 + 0.0337	.8482 .8916 .9148			1 22		4415 - 48 - 2050 -	1 10
2650 2700	0.2600	0.2600	0.2800B/0.220 0.3300B/0.260	0.2800B/0.220 0.3300B/0.260		0.2122 + 0.0337 0.2584 + 0.0370 0.3063 + 0.0394	.9548			5 1		1808 - 4296 -	2
2750 2780 2800	)		0.3400B/ 0.3800B/0.310	0.3400B/ 0.3800B/0.310		0.3357 + 0.0406 0.3554 + 0.0413	.9839 .9871			<del>-</del> 2		42 1082 -	UNCH 2
2830 2850	)		0.3900B/ 0.4300B/0.360	0.3900B/ 0.4300B/0.360		0.3850 + 0.0421 0.4048 + 0.0425	.9912			1		40 1295 -	UNCH 1
2870 2900	,		0.4300B/ 0.4600B/0.410	0.4300B/ 0.4600B/0.410		0.4247 + 0.0428 0.4545 + 0.0432	.9942					59 788	UNCH UNCH
2910 2950	)		0.4700B/ 0.5100B/0.460	0.4700B/ 0.5100B/0.4600		0.4645 + 0.0434 0.5043 + 0.0437	.9961					5 642	UNCH
3000 3050	)					0.5542 + 0.0440 0.6041 + 0.0443	.9986					4492 337	UNCH
3100 3150	)					0.6540 + 0.0444 0.7040 + 0.0446	.9997					809 84	UNCH
3200 3230	)					0.7540 + 0.0447 0.7840 + 0.0448	.9999					435	UNCH
3250 3300	)					0.8040 + 0.0448 0.8540 + 0.0449	.9999 .9999					2651 138	UNCH
3350 3400	)					0.9040 + 0.0449 0.9540 + 0.0450	1.0000 1.0000					25 226	UNCH
3450 3500	)					1.0040 + 0.0450 1.0540 + 0.0450	1.0000 1.0000					2 1192	UNCH UNCH
3550 3600	)					1.1040 + 0.0450 1.1540 + 0.0450	$1.0000 \\ 1.0000$					193 53	UNCH UNCH
3700 3750						1.2540 + 0.0450 1.3040 + 0.0450	$1.0000 \\ 1.0000$					6 1	UNCH UNCH
4000 4100	)					1.5540 + 0.0450 1.6540 + 0.0450	$1.0000 \\ 1.0000$			2		0 -	UNCH 2
5200 TOTA						2.7540 + 0.0450	1.0000			10444	3550	100 114984 +	UNCH 1806
MAR2	1					0.0001 UNCH							UNCU
900 1000	)					0.0001 UNCH	.0000					2128	UNCH
1050 1100	,					0.0001 UNCH 0.0001 UNCH 0.0001 UNCH	.0000 .0000 .0001					26 56 81	UNCH UNCH UNCH
1150 1200 1250	,					0.0001 UNCH 0.0001 - 0.0001	.0001					5 131	UNCH
1300 1350	)					0.0001 - 0.0001 0.0002 UNCH 0.0003 - 0.0001	.0010					20 68	UNCH
1400 1450	,		 0.0000B/	 0.0000B/		0.0004 - 0.0002 0.0006 - 0.0002	.0021					179 219	UNCH
1500 1550	,					0.0009 - 0.0002 0.0012 - 0.0002	.0048					3106 16	UNCH
1600 1650	,		0.0000B/	0.0000B/		0.0015 - 0.0003 0.0020 - 0.0004	.0082					300 69	UNCH
1700 1750	)		0.0100B/	0.0100B/		0.0026 - 0.0004 0.0035 - 0.0004	.0145 .0194			2	500	431 2893 +	UNCH 238
1800 1850	)		0.0100B/ 0.0100B/	0.0100B/ 0.0100B/		0.0045 - 0.0004 0.0060 - 0.0002	.0252 .0334			25		225 - 560 -	24 1
1900 1950	0.0100 0.0100	0.0100 0.0100	0.0100B/0.0100 0.0100/0.0100	0.0100B/0.010 0.0100/0.0100		0.0079 UNCH 0.0104 + 0.0003	.0437 .0569			1152 11		2573 + 894 +	941
2000 2050	0.0200	0.0200 0.0300	0.0200/0.0100 0.0300/0.0200	0.0200/0.0100 0.0300/0.0200		$ \begin{array}{rrrr} 0.0139 & + & 0.0009 \\ 0.0189 & + & 0.0017 \end{array} $	.0745 .0979			2235 12	700	33948 + 531 +	1651 3
2100 2140	0.0300	0.0300	0.0300B/0.030 0.0400B/	0.0300B/0.030 0.0400B/		0.0255 + 0.0028 0.0321 + 0.0037	.1269 .1542			78 2		6003 + 56 +	2 2
2150 2200	0.0500	0.0500	0.0400B/ 0.0500B/0.050	0.0400B/ 0.0500B/0.0500		0.0339 + 0.0040 0.0444 + 0.0054	.1615			1045 93		1425 + 1431 +	872 76
2250 2260	0.0700	0.0600 0.0700	0.0700B/0.060 0.0700/0.0700	0.0700B/0.0600 0.0700/0.0700		0.0572 + 0.0072 0.0601 + 0.0076	.2469			652 5	300	12116 + 86 +	340 5
2300	)	0.0800	0.0800B/0.070 0.1000B/	0.0800B/0.0700 0.1000B/		0.0726 + 0.0093 0.0868 + 0.0113	.3397			39 	100	1493 - 88	UNCH
2350	0.1200	0.1200	0.1000B/ 0.1200B/0.110	0.1000B/ 0.1200B/0.110		0.0906 + 0.0118 0.1114 + 0.0145	.3507			510 84		1877 + 5768 -	246 16
2420 2450	0.1500	0.1500	0.1300B/ 0.1500/0.1300	0.1300B/ 0.1500/0.1300		0.1205 + 0.0156 0.1350 + 0.0172	.4303			1 233		98 + 2658 +	40 40
2460 2500	0.1700	0.1700	0.1500B/ 0.1700B/0.160	0.1500B/ 0.1700B/0.160		0.1400 + 0.0177 0.1614 + 0.0198	.4770			541	400	73 16345 -	UNCH 327
2510 2530	)		0.1800B/ 0.1900B/	0.1800B/ 0.1900B/		0.1671 + 0.0204 0.1787 + 0.0214	.5354					178 + 13	UNCH
2550 2600	)		0.2000B/0.170 0.2400B/	0.2000B/0.170 0.2400B/		0.1908 + 0.0225 0.2227 + 0.0248	.5815			26		4591 3134 +	UNCH
2630 2650	)		0.2500B/ 0.2700B/0.230 0.3100B/0.270	0.2500B/ 0.2700B/0.230 0.3100B/0.270		0.2432 + 0.0260 0.2573 + 0.0266 0.2947 + 0.0286	.6693 .6901			 3		123 1287 2363 -	UNCH UNCH 1
2700 2750	0.3600	0.3600	0.3100B/0.270 0.3600/0.3000 0.3700B/	0.3100B/0.270 0.3600/0.3000 0.3700B/		0.2947 + 0.0286 0.3347 + 0.0307 0.3597 + 0.0319	.7378 .7799 .8023			3		2363 - 3502 + 4	1 2 UNCH
2780 2800			0.4000B/0.3400	0.4000B/0.3400		0.3767 + 0.0319	.8023			1		1751 +	UNCH 1
	INFORMATION			PILED FOR THE CONV	ENIENCE OF THE	JSER AND IS FURNISHED W	ITHOUT F	RESPONSI	BILITY FO	OR ACCURA	ACY OR CO	NTENT. IT	IS

CME Group, Inc.





Side 83

**FINAL** 

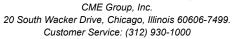
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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	GLOBEX® VOLUME		INTE	OPEN REST
LN PI		NYMEX NATURAL	GAS (EURO) OPTS						VOLUME				
MAR2: 2830 2850			0.4100B/ 0.4400B/0.3800	0.4100B/ 0.4400B/0.380		0.4026 + 0.0335 0.4202 + 0.0341	.8353 .8474					55 752	UNCH UNCH
2870 2900			0.4500B/ 0.4900B/0.430	0.4500B/ 0.4900B/0.430		0.4380 + 0.0346 0.4650 + 0.0353	.8585					1 1439	UNCH
2910 2930			0.4800B/ #0.5000B/	0.4800B/ #0.5000B/		0.4741 + 0.0355 0.4924 + 0.0358	.8786 .8876					4 3	UNCH
2950 2980			0.5300B/0.470 #0.5500B/	0.5300B/0.470 #0.5500B/		0.5108 + 0.0360 0.5388 + 0.0365	.8958 .9074					5 47	UNCH UNCH
3000 3050			0.5800B/0.520 0.6300B/0.560	0.5800B/0.520 0.6300B/0.560		0.5576 + 0.0367 0.6050 + 0.0371	.9142 .9287					2930 89	UNCH UNCH
3100 3150		0.7200	0.6800B/0.610 0.7200B/0.660	0.6800B/0.610 0.7200B/0.660		0.6530 + 0.0376 0.7014 + 0.0380	.9407 .9506			2		117 609	UNCH
3200 3250			0.7700B/0.710 0.8200B/0.760	0.7700B/0.710 0.8200B/0.760		0.7502 + 0.0385 0.7993 + 0.0389	.9583					209 500	UNCH
3300 3350			0.8700B/0.800 #0.9100B/0.85	0.8700B/0.800 #0.9100B/0.85		0.8485 + 0.0391 0.8979 + 0.0394 1.0467 + 0.0398	.9694 .9735 .9817					91 1 43	UNCH UNCH UNCH
3500 3550 3650						1.0965 + 0.0400 1.1961 + 0.0401	.9838					34 1	UNCH
4000 4100						1.5456 + 0.0406 1.6455 NEW	.9908			2		1 2 +	UNCH 2
4550 4600						2.0951 + 0.0407 2.1450 + 0.0406	.9939 .9944					1	UNCH UNCH
5200 TOTA						2.7445 + 0.0405	.9971			6761	2000	100 121962 +	UNCH 4046
APR2:						0.0001 - 0.0003	.0004					10	UNCH
1150 1400						0.0002 - 0.0004 0.0012 - 0.0008	.0008					32 101	UNCH
1450 1500	0.0000	0.0000	0.0000/*0.000	0.0000/*0.000		0.0016 - 0.0007 0.0020 - 0.0008	.0069 .0087			15 		146 + 449	5 UNCH
1550 1600			/*0.0000A 	/*0.0000A 		0.0025 - 0.0009 0.0031 - 0.0009	.0110			69		2 265 +	UNCH 69
1650 1700		0.0100	0.0100/*0.010	0.0100/*0.010		0.0038 - 0.0010 0.0048 - 0.0008	.0171			2		88 1147 +	UNCH 1
1750 1800		0.0100	0.0100B/*0.010 /0.0100A 0.0100B/0.0100	0.0100B/*0.010 /0.0100A 0.0100B/0.0100		0.0059 - 0.0008 0.0073 - 0.0008 0.0088 - 0.0011	.0269 .0335 .0408			12 1 580		3242 1348 - 925 +	UNCH 1 500
1850 1900 1950	0.0200	0.0200 0.0100	0.0200/0.0100 0.0200B/0.0100	0.0200/0.0100 0.0200B/0.0100		0.0109 - 0.0014 0.0140 - 0.0013	.0507			21 14		1142 - 281 +	1 14
2000 2050		0.0200	0.0200/0.0200 0.0300B/0.0200	0.0200/0.0200 0.0300B/0.020		0.0183 - 0.0009 0.0239 - 0.0005	.0820			2177 1	500	19157 + 75	235 UNCH
2100 2140		0.0300	0.0400B/0.030 0.0400B/0.040	0.0400B/0.030 0.0400B/0.040		0.0311 UNCH 0.0380 + 0.0004	.1301 .1540			62		3409 + 48	25 UNCH
2150 2200		0.0500	0.0500B/0.040I 0.0600B/0.050I	0.0500B/0.0400 0.0600B/0.0500		0.0400 + 0.0006 0.0507 + 0.0012	.1606			11 550		1568 883 +	UNCH 500
2250 2260	0.0700	0.0700	0.0700/0.0600, 0.0700B/ 0.0900B/	0.0700/0.0600 0.0700B/ 0.0900B/		0.0636 + 0.0021 0.0664 + 0.0023 0.0785 + 0.0031	.2337 .2418 .2755			414  1	850 	12528 + 31 801	672 UNCH UNCH
2300 2340 2350		0.1100	0.1000B/ 0.1100/0.0900	0.1000B/ 0.1100/0.0900		0.0785 + 0.0031 0.0920 + 0.0040 0.0956 + 0.0042	.3109			 179		801 9 563 +	UNCH 58
2400 2420			0.1300B/ 0.1400B/	0.1300B/ 0.1400B/		0.1149 + 0.0054 0.1232 + 0.0059	.3669			273		2032 +	23 UNCH
2450 2500	0.1300	0.1300	0.1600/0.1300 0.1700B/	0.1600/0.1300 0.1700B/		0.1364 + 0.0067 0.1604 + 0.0081	.4155 .4651			2 550		813 + 11815 -	1 5
2510 2530			0.1800B/ 0.1900B/	0.1800B/ 0.1900B/		0.1654 + 0.0083 0.1758 + 0.0090	.4751 .4952			3		26 9 +	UNCH 3
2550 2600			0.2000B/ 0.2300B/	0.2000B/ 0.2300B/		0.1866 + 0.0097 0.2151 + 0.0118	.5152			19 50		1112 + 4196	18 UNCH
2630 2650			0.2500B/ 0.2600B/ 0.2900B/	0.2500B/ 0.2600B/ 0.2900B/		0.2334 + 0.0132 0.2460 + 0.0140 0.2790 + 0.0160	.5945 .6140 .6613			2		39 1527 + 1235	UNCH 1 UNCH
2700 2750 2800			0.3300B/ 0.3700B/	0.3300B/ 0.3700B/		0.3144 + 0.0182 0.3526 + 0.0209	.7061					4644 2019	UNCH
2800 2850 2900			0.4100B/ 0.4500B/	0.4100B/ 0.4500B/		0.3928 + 0.0230 0.4345 + 0.0246	.7823 .8147					554 518	UNCH
2950 3000			0.5000B/ 0.5400B/0.500	0.5000B/ 0.5400B/0.500		0.4776 + 0.0258 0.5220 + 0.0268	.8432 .8678					220 1193	UNCH UNCH
3100 3200			0.6300B/0.590 #0.7300B/0.68	0.6300B/0.590 #0.7300B/0.68		0.6138 + 0.0285 0.7085 + 0.0297	.9061					50 1	UNCH
5200 TOTA						2.6972 + 0.0327	.9975			5008	1350	100 80567 +	UNCH 2118
MAY2: 1500						0.0030 - 0.0010	.0117					401	UNCH
1550 1650						0.0036 - 0.0012 0.0054 - 0.0013	.0142			1		6 2	UNCH UNCH
1700 1750			/0.0100A	/0.0100A		0.0065 - 0.0014 0.0078 - 0.0016	.0261					1003 3990	UNCH
1800 1850		0.0100 	0.0100/0.0100 #0.0200B/0.010	0.0100/0.0100 #0.0200B/0.010		0.0093 - 0.0020 0.0115 - 0.0022	.0379			1 1 		1058 + 23 +	1
1900 1950 2000	0.0300	0.0300	0.0200B/0.020 0.0200B/0.020 0.0300B/0.020	0.0200B/0.020 0.0200B/0.020 0.0300B/0.020		0.0147 - 0.0020 0.0187 - 0.0018 0.0237 - 0.0014	.0584 .0726 .0897			 50		854 127 10217 +	UNCH UNCH 50
2050 2100			0.0300B/0.0300 0.0400B/0.0400	0.0300B/0.030 0.0400B/0.040		0.0301 - 0.0010 0.0379 - 0.0007	.1102					379 3258	UNCH
2140 2150			0.0500B/0.050 0.0500B/0.050	0.0500B/0.050 0.0500B/0.050		0.0453 - 0.0004 0.0473 - 0.0003	.1552 .1608					11 556	UNCH UNCH
2200 2250			0.0700B/0.060 0.0800B/0.070	0.0700B/0.060 0.0800B/0.070		0.0583 + 0.0001 0.0712 + 0.0007	.1905 .2231					225 6176	UNCH
2260 2300			0.0800B/0.070 0.1000B/0.080	0.0800B/0.070 0.1000B/0.080		0.0740 + 0.0008 0.0859 + 0.0013	.2300					31 213 1	UNCH
2340 2350			0.1000B/*0.10 0.1100B/ 0.1300B/	0.1000B/*0.10 0.1100B/ 0.1300B/		0.0991 + 0.0020 0.1026 + 0.0022 0.1211 + 0.0032	.2877 .2953 .3340					3205 1828	UNCH UNCH UNCH
2400 2420 2450			0.1400B/ 0.1500B/	0.1300B/ 0.1400B/ 0.1500B/		0.1211 + 0.0032 0.1290 + 0.0036 0.1415 + 0.0044	.3499					31 457	UNCH
2500 2510			0.1800B/ 0.1800B/	0.1800B/ 0.1800B/		$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.4152 .4236			245	100	7425 + 3	71 UNCH
2530 2550			0.1800B/ 0.2000B/	0.1800B/ 0.2000B/		0.1782 + 0.0064 0.1882 + 0.0070	.4402 .4570			105		2 1314 +	UNCH 46
2600 2650			0.2300B/ 0.2600B/	0.2300B/ 0.2600B/		0.2143 + 0.0083 0.2422 + 0.0097	.4990				65 	1521 + 535	UNCH
2700 2750			0.2900B/ 0.3200B/ 0.3500B/	0.2900B/ 0.3200B/ 0.3500B/		0.2722 + 0.0114 0.3040 + 0.0130 0.3378 + 0.0148	.5825 .6232					1221 2608 1320	UNCH UNCH UNCH
2800 2850 2900			0.3500B/ 0.3900B/ 0.4300B/	0.3500B/ 0.3900B/ 0.4300B/		0.3378 + 0.0148 0.3736 + 0.0165 0.4115 + 0.0182	.6625 .6995 .7341					313 402	UNCH UNCH UNCH
2950 2950 3000			0.4700B/ 0.5100B/	0.4700B/ 0.5100B/		0.4509 + 0.0198 0.4920 + 0.0212	.7659					215 780	UNCH
3100 5200			0.6000B/	0.6000B/		0.5783 + 0.0229 2.6438 + 0.0270	.8429					50 100	UNCH UNCH
TOTA	L									403	165	51861 +	229
1450 1500						0.0029 - 0.0009 0.0035 - 0.0011	.0103 .0125					1 325	UNCH UNCH
1500 1550 1600						0.0043 - 0.0012 0.0053 - 0.0013	.0154			1		1 1 11 +	UNCH 1
1650 1700			 /*0.0100A	 /*0.0100A		0.0063 - 0.0016 0.0076 - 0.0017	.0227 .0275					1 1000	UNCH UNCH
1750 1800	0.0100	0.0100	0.0100/*0.010	0.0100/*0.010		0.0092 - 0.0018 0.0112 - 0.0018	.0332			1		2338 983 +	UNCH 1
1850 1900		0.0100	0.0100/0.0100 0.0200B/0.0200 0.0200B/0.0200	0.0100/0.0100 0.0200B/0.0200 0.0200B/0.0200		0.0137 - 0.0018 0.0168 - 0.0018 0.0208 - 0.0015	.0489			31 1		31 + 1014 + 127	30 1 UNCH
1950			0.0200B/0.020	0.0200B/0.020	/ENTENCE OF THE H	0.0208 - 0.0015	.0720	PESDONST				127	UNC

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







Side 84

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI 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.

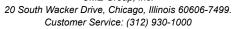
THE	NOMINAL	PRICE IS THE	PREVIOUS DAY'S S	SETTLEMENT PRIC	Ε.						
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® F	PNT OPEN UME INTEREST	
LN PU JUN21		NYMEX NATURAL	GAS (EURO) OPTS					VOLUME			
2000 2050			0.0300B/ 0.0400B/	0.0300B/ 0.0400B/		0.0258 - 0.0011 0.0320 - 0.0007	.0872 .1051		ī	8455 + 378 +	1
2100 2140			0.0400B/ 0.0500B/	0.0400B/ 0.0500B/		0.0394 - 0.0006 0.0463 - 0.0006	.1254 .1436		1	11 +	81 1
2150 2200			0.0500B/ 0.0600B/	0.0500B/ 0.0600B/		0.0481 - 0.0007 0.0584 - 0.0004	.1483 .1738				1 NCH
2250 2260	0.0700	0.0700	0.0800B/0.070 0.0800B/	0.0800B/0.070 0.0800B/		0.0703 + 0.0001 0.0728 + 0.0002	.2017		ī	7488 + 31 +	1
2300 2350			0.0900B/ 0.1100B/	0.0900B/ 0.1100B/		0.0838 + 0.0008 0.0990 + 0.0015	.2317			402 UNG	NCH
2400 2420			0.1200B/ 0.1300B/	0.1200B/ 0.1300B/		0.1159 + 0.0024 0.1232 + 0.0028	.2971			30 und	NCH NCH
2450 2500			0.1400B/ 0.1700B/ 0.1600B/	0.1400B/ 0.1700B/ 0.1600B/		0.1346 + 0.0034 0.1550 + 0.0043 0.1594 + 0.0046	.3321 .3681 .3754		30	000 9960 + 226	NCH 266 NCH
2510 2530 2550			0.1700B/ 0.1900B/	0.1700B/ 0.1900B/		0.1682 + 0.0050 0.1773 + 0.0054	.3902			2 UNG	NCH NCH
2600 2650			0.2100B/ 0.2400B/	0.2100B/ 0.2400B/		0.2013 + 0.0064 0.2270 + 0.0074	.4424			1141 UNG	NCH NCH
2700 2750			0.2600B/ 0.2900B/	0.2600B/ 0.2900B/		0.2541 + 0.0084 0.2830 + 0.0096	.5179			793 UNG	NCH NCH
2800 2850			0.3300B/ 0.3600B/	0.3300B/ 0.3600B/		0.3139 + 0.0110 0.3467 + 0.0124	.5925 .6284			1242 UNG	NCH NCH
2900 2950			0.3900B/ 0.4300B/	0.3900B/ 0.4300B/		0.3810 + 0.0135 0.4171 + 0.0150	.6631 .6961			215 UNG	NCH NCH
3000 3100			0.4700B/ 0.5500B/	0.4700B/ 0.5500B/		0.4549 + 0.0165 0.5355 + 0.0195	.7272 .7815			50 und	NCH NCH
5200 TOTAL						2.5790 + 0.0243	.9901			100 UNG 250 47984 + 238	NCH 386
JUL21 1500						0.0043 - 0.0002	.0139			325 UNG	NCH
1700 1750			 0.0100B/	 0.0100B/		0.0089 - 0.0002 0.0107 - 0.0001	.0289			1000 UNG	NCH NCH
1800 1900			0.0200B/	0.0200B/		0.0129 - 0.0001 0.0187 UNCH	.0414			981 UNG	NCH NCH
1950 2000			0.0200B/ 0.0300B/	0.0200B/ 0.0300B/		$0.0227 + 0.0002 \\ 0.0275 + 0.0003$	.0704			125 UNG	NCH NCH
2050 2100			0.0400B/ 0.0400B/	0.0400B/ 0.0400B/		$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.0992 .1167				NCH NCH
2140 2150			0.0500B/ 0.0500B/	0.0500B/ 0.0500B/		$ \begin{array}{r} 0.0467 + 0.0010 \\ 0.0484 + 0.0010 \end{array} $	.1323 .1364			505 UNG	NCH NCH
2200 2250			0.0600B/0.060 0.0700B/	0.0600B/0.060 0.0700B/		0.0578 + 0.0014 0.0686 + 0.0017	.1582			140 5052 - 4	NCH 40
2260 2300			0.0700B/ 0.0800B/	0.0700B/ 0.0800B/		0.0710 + 0.0019 $0.0810 + 0.0022$	.1871			113 UNG	NCH NCH
2350 2400			0.1000B/ 0.1100B/ 0.1200B/	0.1000B/ 0.1100B/		0.0949 + 0.0026 0.1103 + 0.0030	.2355			1223 UNG	NCH NCH
2420 2450			0.1200B/ 0.1300B/ 0.1500B/	0.1200B/ 0.1300B/ 0.1500B/		0.1170 + 0.0033 0.1274 + 0.0037 0.1460 + 0.0044	.2767 .2952 .3269			200 UNG	NCH NCH NCH
2500 2510 2530			0.1500B/ 0.1600B/	0.1500B/ 0.1600B/		0.1500 + 0.0046 0.1580 + 0.0049	.3334			2 UNG	NCH NCH
2550 2600			0.1700B/ 0.1900B/	0.1700B/ 0.1900B/		0.1663 + 0.0053 0.1883 + 0.0063	.3595			1177 UNG	NCH NCH
2650 2700			0.2100B/ 0.2400B/	0.2100B/ 0.2400B/		0.2119 + 0.0075 0.2370 + 0.0086	.4268			735 UNG	NCH 50
2750 2800			0.2700B/ 0.3000B/	0.2700B/ 0.3000B/		0.2634 + 0.0093 0.2912 + 0.0099	.4953 .5298			2556 UNG	NCH NCH
2850 2900			0.3300B/ 0.3600B/	0.3300B/ 0.3600B/		0.3208 + 0.0107 0.3520 + 0.0116	.5639 .5974				NCH NCH
2950 3000			0.3900B/	0.3900B/		0.3848 + 0.0126 0.4195 + 0.0138	.6302 .6616			780 UNG	NCH NCH
3100 5200						$ \begin{array}{r} 0.4935 + 0.0156 \\ 2.5087 + 0.0217 \end{array} $	.7201 .9869			100 UN	NCH NCH
TOTAL AUG21									50	140 39254 + 1	10
1500 1700						0.0053 - 0.0005 0.0107 - 0.0008	.0159 .0321				NCH NCH
1750 1800			 /0.0200A	 /0.0200A		0.0128 - 0.0009 0.0152 - 0.0011	.0382			2337 UNG	NCH NCH
1900 1950			/0.0200A /0.0300A	/0.0200A /0.0300A		0.0217 - 0.0013 0.0261 - 0.0014	.0631 .0746			900 UNG	NCH NCH
2000 2050			/0.0300A /0.0400A	/0.0300A /0.0400A		0.0315 - 0.0015 0.0378 - 0.0018	.0881 .1033			9918 UNG 375 UNG	NCH NCH
2100 2140			/0.0500A /0.0500A	/0.0500A /0.0500A		0.0452 - 0.0020 0.0520 - 0.0021	.1204 .1354			10 UNG	NCH NCH
2150 2200			/0.0500A /0.0600A	/0.0500A /0.0600A		0.0538 - 0.0022 0.0637 - 0.0022	.1393			128 UNG	NCH NCH
2250 2260			/0.0700A /0.0800A 0.0900B/0.0900	/0.0700A /0.0800A 0.0900B/0.090		0.0749 - 0.0020 0.0774 - 0.0018 0.0877 - 0.0014	.1827 .1875 .2071			30 UNG	60 NCH
2300 2350 2400			0.1000B/0.1000 0.1200B/	0.1000B/0.1000 0.1200B/		0.1019 - 0.0008 0.1175 - 0.0002	.2329			374 UNG	NCH NCH NCH
2420 2450			0.1300B/ 0.1400B/	0.1300B/ 0.1400B/		0.1242 + 0.0002 0.1347 + 0.0007	.2711			30 UNG	NCH NCH
2500 2510			0.1600B/ 0.1600B/	0.1600B/ 0.1600B/		0.1535 + 0.0017 0.1574 + 0.0019	.3174			5452 UNG	NCH NCH
2530 2550			0.1700B/ 0.1800B/	0.1700B/ 0.1800B/		0.1654 + 0.0023 0.1737 + 0.0027	.3353 .3474			1177 UNG	NCH NCH
2600 2650			0.2000B/ 0.2200B/	0.2000B/ 0.2200B/		0.1952 + 0.0035 0.2181 + 0.0042	.3779 .4090			1120 UNG 735 UNG	NCH NCH
2700 2750			0.2500B/ 0.2700B/	0.2500B/ 0.2700B/		0.2423 + 0.0048 0.2681 + 0.0055	.4404			2449 UNG	85 NCH
2800 2850			0.3000B/ 0.3300B/ 0.3600B/	0.3000B/ 0.3300B/ 0.3600B/		0.2954 + 0.0063 0.3241 + 0.0071 0.3544 + 0.0080	.5038			613 UNG	NCH NCH NCH
2900 2950 3000			0.3900B/ 0.4200B/	0.3900B/ 0.4200B/		0.3344 + 0.0080 0.3860 + 0.0087 0.4192 + 0.0096	.5665 .5972 .6272			215 UNG	NCH NCH NCH
3100 5200				 		0.4906 + 0.0116 2.4837 + 0.0195	.6832 .9804			50 UNG	NCH NCH
TOTAL						21.037 . 0.0233	.500.		85		145
SEP21 1500						0.0069 - 0.0003	.0195				NCH
1700 1750						0.0144 - 0.0004 0.0172 - 0.0004	.0397			2337 UNG	NCH NCH
1800 1900						0.0205 - 0.0005 0.0294 - 0.0004	.0553			901 UNG	NCH
1950 2000			/0.0400A	/0.0400A		0.0352 - 0.0004 0.0419 - 0.0005	.0896			8564 UNG	NCH NCH
2050 2100			/0.0500A /0.0600A	/0.0500A /0.0600A		0.0497 - 0.0005 0.0585 - 0.0006 0.0664 - 0.0006	.1205 .1382 .1535			1975 UNG	NCH NCH NCH
2140 2150 2200						0.0664 - 0.0006 0.0685 - 0.0005 0.0796 - 0.0004	.1575			500 UNG	NCH NCH NCH
2250 2250 2260			0.0900B/ 0.1000B/	0.0900B/ 0.1000B/		0.0921 - 0.0001 0.0947 - 0.0001	.2003			140 4280 - 9	90 NCH
2300 2350			0.1100B/ 0.1200B/	0.1100B/ 0.1200B/		0.1058 + 0.0002 0.1209 + 0.0006	.2236			113 UNG	NCH NCH
2400 2420			0.1400B/ 0.1500B/	0.1400B/ 0.1500B/		$ \begin{array}{rrrr} 0.1372 & + 0.0010 \\ 0.1441 & + 0.0011 \end{array} $	.2738 .2843			1148 UNG 30 UNG	NCH NCH
2450 2500			0.1600B/ 0.1800B/	0.1600B/ 0.1800B/		$ \begin{array}{rrrr} 0.1549 & + & 0.0014 \\ 0.1740 & + & 0.0020 \end{array} $	.3004 .3278		25	200 UNG 500 6391 + 130	NCH 360
2510 2530			0.1800B/ 0.1900B/	0.1800B/ 0.1900B/		$ \begin{array}{rrrr} 0.1779 & + & 0.0020 \\ 0.1861 & + & 0.0023 \end{array} $	.3334 .3446			2 UNG	NCH NCH
THE I	NFORMATIO	N CONTAINED IN	THIS REPORT IS COM	PILED FOR THE CON	VENIENCE OF THE	USER AND IS FURNISHED N	VITHOUT RESPONS	IBILITY F	OR ACCURACY (	OR CONTENT. IT IS	_

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.

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

NATION AND AND AND ADDRESS OF CAME OF PARTY OF THE ADDRESS OF THE		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		INTE	OPEN REST
1		т	NYMEX NATURAL	GAS (EURO) OPTS						VOLUME				
100   100	2550			0.2000B/	0.2000B/		0.1944 + 0.0025							
200	2650			0.2400B/	0.2400B/		0.2395 + 0.0037	.4138					735	UNCH
200				0.2900в/	0.2900B/		0.2903 + 0.0052	.4729					2383 -	10
				0.3500B/	0.3500B/		0.3465 + 0.0072	.5321						
10   1   1   1   1   1   1   1   1   1	2900			0.3800B/ 0.4100B/	0.3800B/ 0.4100B/									
1.00	3000			0.4400B/	0.4400B/		0.4421 + 0.0104	.6176					780	UNCH
	5200												100	UNCH
100											10	2010	30023	2200
100   100	1500													
1.00	1750						0.0207 + 0.0001	.0518					2513	UNCH
1.000   1.00	1900						0.0349 + 0.0004	.0828					900	UNCH
100	2000						0.0487 + 0.0007	.1103					14062	UNCH
1.000	2100						0.0666 + 0.0011	.1434					1975	UNCH
2212	2150			0.0800B/	0.0800B/		0.0771 + 0.0013	.1618					500	UNCH
2000	2250			0.1000B/	0.1000B/		0.1018 + 0.0019	.2025					6128	UNCH
2400   0.15000   0.15000   0.15000   0.1500	2300			0.1200B/	0.1200B/		0.1160 + 0.0022	.2245					113	UNCH
1.525				0.1500B/	0.1500B/		0.1481 + 0.0029	.2713					2128	UNCH
2500				0.1700B/	0.1700B/		0.1662 + 0.0035	.2960					200	
1.00				0.1900B/									9107 2	
1000	2530			0.2000B/ 0.2100B/	0.2100B/		$ \begin{array}{rrrr} 0.1979 & + & 0.0046 \\ 0.2063 & + & 0.0049 \end{array} $	.3369 .3473					2 1177	UNCH
2700 0.2800 0.2800 0.2800 0.2800. 0.2800. 0.2800. 0.2800. 0.2800. 0.2780 0.0007 4.2772 1.1 - 4.77 98cc. 0.2700 0.000 0.2800. 0	2600			0.2500B/	0.2300B/ 0.2500B/		0.2281 + 0.0055	.3737 .4005					1110	UNCH
2500	2700				0.2800/0.2800			.4275					477	UNCH
2500	2800			0.3300B/	0.3300B/		0.3282 + 0.0083	.4819					1151	UNCH
1000	2900			0.3900B/	0.3900B/		0.3859 + 0.0094	.5361					565	UNCH
2.4712	3000			0.4500B/	0.4500B/		0.4490 + 0.0105	.5889					1375	UNCH
1970   1.00   0.0182   0.0008   0.052   1.1100   USC   1.100   USC   USC	5200												100	UNCH
1750											107		33400 -	71
0.0477 + 0.0019   1036   3261   1037   1036   3261   1036   1036   3261   1036   103	1750													
2140	2000						0.0477 + 0.0019	.1026					3261	UNCH
0.0881	2140						0.0742 + 0.0031	.1473					10	UNCH
2260	2200						0.0881 + 0.0036	.1691					63	UNCH
1250							0.1037 + 0.0043	.1923					30	UNCH
2420							0.1302 + 0.0053	.2295					2	
2450														
12510	2450						0.1832 + 0.0070	.2968						
1.00	2510							.3015						
2850	2550						0.2034 + 0.0076	.3203						UNCH
1.250	2650						0.2476 + 0.0090	.3685					10	UNCH
2850	2750						0.2969 + 0.0105	.4174					517	UNCH
1000   1000	2850						0.3512 + 0.0121	.4662					260	UNCH
100	3000						0.4416 + 0.0145	.5378					505	UNCH
180   19028   180   180   19028   180   19028   180   19028   180   18	3100						0.5078 + 0.0162	.5831					50	UNCH
1750							2.4063 + 0.0225	.9721						
1800							0.0127 + 0.0011	0221					1100	UNCU
100	1800						0.0161 + 0.0014	.0394					5	UNCH
10	2050						0.0438 + 0.0029	.0917					3	UNCH
22500	2140						0.0594 + 0.0037	.1174					10	UNCH
2260	2200						0.0718 + 0.0043	.1365					63	UNCH
13300	2250						0.0858 + 0.0048	.1569					30	UNCH
1016	2300						$ \begin{array}{rrrr} 0.0961 & + & 0.0052 \\ 0.1102 & + & 0.0058 \end{array} $	.1713 .1900					2	UNCH
2450	2400						0.1320 + 0.0065	.2174					30	
2510	2450						0.1422 + 0.0069	.2296					434	UNCH
2550           6.14   UNCH   2650         6.19   UNCH   2650           6.19   UNCH   2650           6.24   UNCH   2650           6.24   UNCH   2650           6.24   UNCH   2650           6.24   UNCH   2750           6.24   UNCH   2750         6.24   UNCH   2750         6.24   UNCH   2750         6.24   UNCH   2750       6.24   UNCH   2750       6.25   UNCH   2750       6.26   UNCH   2750       6.26   UNCH   2750       6.26   UNCH   2750       6.25	2510						0.1638 + 0.0074	.2544					2	UNCH
2655             0.2217 + 0.0090   3.142         10   UNCH	2550						0.1793 + 0.0079	.2712						UNCH
2750                     675   UNCH	2650						0.2217 + 0.0090	.3142					10	UNCH
2850 0.3211 + 0.0110	2750						0.2690 + 0.0100	.3577					675	UNCH
100                     553   UNCH           100   UNCH       100   UNCH       100   UNCH       100   UNCH       100   UNCH       100   UNCH       100   UNCH       100   UNCH       100   UNCH       100   UNCH         100   UNCH	2850						0.3211 + 0.0110	.4010					335	UNCH
\$150 0.5033 + 0.0136	3000						0.4076 + 0.0124	.4644					553	UNCH
S200               2.2924   + 0.0197   .9289         100   UNCH     TOTAL	3150						0.5033 + 0.0136	.5246					100	UNCH
TOTAL  JAN22  1500 0.0049 + 0.0004 .0122 275 UNCH 1700 0.0130 + 0.0010 .0291 1000 UNCH 1750 0.0130 + 0.0011 .0351 400 UNCH 1750 0.0130 + 0.0011 .0351 400 UNCH 1750 0.0161 + 0.0011 .0351 400 UNCH 1700 0.0161 + 0.0012 .0584 75 UNCH 1700 0.0161 + 0.0012 .0584 2007 UNCH 1700 0.0012 .0012 + 0.0013 .0584 2007 UNCH 1700 0.0013 + 0.0013 .													100	
1500 0.0049 + 0.0004 .0122 275 UNCH 1700 1000 UNCH 1750 UNCH 1750 UNCH 1750 1000 UNCH 1750 UNCH	TOTAL												18088	
1700 1000 UNCH 1750 1001 UNCH 1750	1500													
1900 0.0291 + 0.0018 .0584 75 UNCH 2000 0.0415 + 0.0024 .0786 2007 UNCH 2050 0.0489 + 0.0027 .0901 3 UNCH 2100 0.0489 + 0.0027 .0901 3 UNCH 2150 0.0489 + 0.0037 + 0.0030 .1025 0.0489 + 0.0027 .0901 2150 0.0489 + 0.0034 .1158 0.0348 + 0.0034 .1158 0.0489	1700						0.0161 + 0.0011	.0351					400	UNCH
2050 0.0489 + 0.0027 .0901 3 UNCH 2100 0.0573 + 0.0030 .1025 83 UNCH 2150 0.0573 + 0.0030 .1025 83 UNCH 2150 0.0667 + 0.0034 .1158 200 UNCH 2200 0.0771 + 0.0038 .1300 0.0771 + 0.0038 .1300 1012 UNCH 2150 UNCH 2200 0.0771 + 0.0038 .1300 0.0771 + 0.0038 .1	1900						0.0415 + 0.0024	.0786						UNCH
2150 0.0667 + 0.0034 .1158 200 UNCH 2200 0.0771 + 0.0038 .1300 1012 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	2050						$ \begin{array}{rrrr} 0.0489 & + 0.0027 \\ 0.0573 & + 0.0030 \end{array} $	.0901 .1025					3 83	UNCH 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	2150						0.0667 + 0.0034	.1158						UNCH
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.	THE I						USER AND IS FURNISHED	WITHOUT R				CY OR CO	NTENT. IT	IS





**FINAL** 

PG63 BULLETIN # 14@

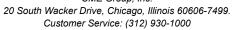
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY	GLOBEX® PNT VOLUME VOLUME	OPEN INTEREST
LN PUT	-	NYMEX NATURAL	GAS (EURO) OPT	гѕ				VOLUME		
JAN22 2250						0.0886 + 0.0042	.1450			2010 UNCH
2300 2350						0.1011 + 0.0046 0.1149 + 0.0051	.1606			19 UNCH 21 UNCH
2400 2420						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.1943 .2014			183 UNCH 12 UNCH
2450 2460						0.1467 + 0.0062 0.1501 + 0.0062	.2121 .2157			17 UNCH 17 UNCH
2500 2550						0.1644 + 0.0066 0.1834 + 0.0070	.2303 .2489			3495 UNCH 19 UNCH
2600 2650						0.2038 + 0.0076 0.2255 + 0.0081	.2678 .2868		10	1185 UNCH 125 UNCH
2700 2750						0.2486 + 0.0086 0.2728 + 0.0090	.3060 .3251			45 UNCH 1100 UNCH
2800 2900						0.2982 + 0.0094 0.3527 + 0.0103	.3442		5	250 UNCH 10 + 5
2950 3000						0.3816 + 0.0107 0.4117 + 0.0111	.4003 .4184			1 UNCH 987 UNCH
3100						0.4749 + 0.0119 0.5770 + 0.0128	.4534			100 UNCH 200 UNCH
3250 TOTAL						0.3770 + 0.0128	.3020		15	14851 + 5
FEB22 1500						0.0104 + 0.0007	.0218			275 UNCH
1700						0.0242 + 0.0015 0.0292 + 0.0018	.0456			1000 UNCH 400 UNCH
1750 1900						0.0487 + 0.0026	.0821			75 UNCH
2000 2050						0.0661 + 0.0033 0.0763 + 0.0036	.1181			3 UNCH
2100 2150						0.0875 + 0.0040 0.0998 + 0.0045	.1316			83 UNCH 200 UNCH
2200 2250						$ \begin{array}{rrrr} 0.1131 & + 0.0049 \\ 0.1276 & + 0.0053 \end{array} $	.1605 .1759			1012 UNCH 2010 UNCH
2300 2350						0.1433 + 0.0057 0.1602 + 0.0062	.1918 .2081			19 UNCH 21 UNCH
2400 2420						0.1783 + 0.0066 0.1858 + 0.0067	.2249 .2316			180 UNCH 12 UNCH
2450 2460						0.1975 + 0.0070 0.2014 + 0.0070	.2419 .2453			17 UNCH 17 UNCH
2500 2550						0.2179 + 0.0075 0.2395 + 0.0079	.2591			3270 UNCH 23 UNCH
2600 2650						0.2622 + 0.0083 0.2862 + 0.0088	.2940			1185 UNCH 25 UNCH
2700						0.3113 + 0.0092 0.3375 + 0.0096	.3290			45 UNCH 750 UNCH
2750 2800						0.3648 + 0.0100 0.4848 + 0.0115	.3636			150 UNCH 482 UNCH
3000 TOTAL						0.4646 + 0.0113	.4301			13258
MAR22						0.0206 + 0.0009	.0383			275 1191611
1500 1700						0.0434 + 0.0017	.0720			275 UNCH 1000 UNCH
1750 1900						0.0511 + 0.0018 0.0801 + 0.0026	.0824 .1184			850 UNCH
2000 2050						0.1045 + 0.0031 0.1183 + 0.0034	.1458 .1604			3663 UNCH 3 UNCH
2100 2150						0.1332 + 0.0037 0.1493 + 0.0040	.1755 .1911			83 UNCH 200 UNCH
2200 2250						0.1665 + 0.0043 0.1849 + 0.0046	.2071			1012 UNCH 2260 UNCH
2300 2350						0.2045 + 0.0049 0.2253 + 0.0052	.2401 .2570			19 UNCH 21 UNCH
2400 2420						0.2474 + 0.0055 0.2566 + 0.0057	.2740			183 UNCH 12 UNCH
2450 2460						0.2708 + 0.0059 0.2756 + 0.0060	.2911			21 UNCH 17 UNCH
2500						0.2953 + 0.0062 0.3210 + 0.0065	.3081			3126 UNCH 19 UNCH
2550 2600						0.3479 + 0.0068	.3420			1185 UNCH
2650 2700						0.3762 + 0.0071 0.4056 + 0.0074	.3752			25 UNCH 45 UNCH
2750 2800						0.4361 + 0.0076 0.4676 + 0.0079	.3913			550 UNCH 150 UNCH
2900 3000						0.5333 + 0.0084 0.6028 + 0.0088	.4376 .4663			600 UNCH 475 UNCH
TOTAL										15869
APR22 1500						0.0251 + 0.0003	.0564			300 UNCH
1700 1750						0.0525 + 0.0006 0.0617 + 0.0006	.1055 .1206			1000 UNCH 525 UNCH
1850 1900						0.0833 + 0.0008 0.0957 + 0.0009	.1540 .1722			60 UNCH 150 UNCH
1950 2000						$ \begin{array}{rrrr} 0.1093 & + & 0.0010 \\ 0.1241 & + & 0.0011 \end{array} $	.1913 .2113			200 UNCH 1580 UNCH
2100 2150						$ \begin{array}{r} 0.1573 + 0.0013 \\ 0.1758 + 0.0014 \end{array} $	.2535			3539 UNCH 225 UNCH
2200 2250						0.1954 + 0.0015 0.2163 + 0.0016	.2982			1012 UNCH 1375 UNCH
2300						0.2384 + 0.0016 0.2617 + 0.0018	.3445			74 UNCH 3521 UNCH
2350 2400						0.2863 + 0.0020 0.2964 + 0.0020	.3919			160 UNCH 12 UNCH
2420 2450						0.3120 + 0.0021	.4158			17 UNCH
2460 2500						0.3173 + 0.0021 0.3389 + 0.0021	.4396		200	17 UNCH 1475 UNCH
2550 2600						0.3670 + 0.0022 0.3963 + 0.0023	.4633			1019 UNCH 170 UNCH
2650 2700						0.4268 + 0.0025 0.4583 + 0.0026	.5101 .5329			25 UNCH 12 UNCH
2750 2800						0.4909 + 0.0027 0.5244 + 0.0027	.5555 .5775			60 UNCH 25 UNCH
TOTAL									200	16553
MAY22 1500						0.0194 - 0.0023	.0500			300 UNCH
1700 1750						0.0435 - 0.0036 0.0519 - 0.0039	.0998			1000 UNCH 525 UNCH
1850 1900						0.0719 - 0.0046 0.0836 - 0.0049	.1512			60 UNCH 150 UNCH
1950						0.0966 - 0.0052 0.1109 - 0.0054	.1917			200 UNCH 1581 UNCH
2000 2100						0.1433 - 0.0057	.2604			83 UNCH
2150 2200						0.1615 - 0.0058 0.1810 - 0.0059	.2849			225 UNCH 1012 UNCH
2250 2300						0.2019 - 0.0059 0.2241 - 0.0058	.3360			1375 UNCH 74 UNCH
2350 2400						0.2477 - 0.0056 0.2726 - 0.0054	.3887 .4154			21 UNCH 160 UNCH
2420 2450						0.2829 - 0.0054 0.2988 - 0.0053	.4261		200	12 UNCH 200 + 183
2460 2500						0.3042 - 0.0053 0.3264 - 0.0051	.4476			17 UNCH 1375 UNCH
2550 2600						0.3553 - 0.0049 0.3855 - 0.0048	.4954			19 UNCH 170 UNCH
2650 2700						0.4170 - 0.0046 0.4496 - 0.0046	.5474			25 UNCH 12 UNCH
2750						0.4833 - 0.0046	.5974			60 UNCH
						SER AND IS FURNISHED THE BASIS FOR ANY CLA				ONTENT. IT IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





Side 87

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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		INTE	OPEN REST
LN PUT MAY22		NYMEX NATURAL	GAS (EURO) OPT	rs .					VOLUME				
2800						0.5182 - 0.0045	.6214				200	25 8681 +	UNCH 183
TOTAL JUN22											200		
1500 1700						0.0142 - 0.0008 0.0339 - 0.0013	.0399					300 1000	UNCH
1750 1850						0.0410 - 0.0014 0.0582 - 0.0017	.0998					525 60	UNCH
1900 1950						0.0685 - 0.0018 0.0800 - 0.0019	.1528					150 200	UNCH
2000 2100						0.0928 - 0.0019 0.1222 - 0.0019	.1951					1580 83	UNCH
2150 2200						0.1389 - 0.0020 0.1571 - 0.0019	.2672					225 1016	UNCH
2250 2300						0.1766 - 0.0019 0.1975 - 0.0019 0.2198 - 0.0017	.3199 .3473 .3751					1375 74 21	UNCH UNCH UNCH
2350 2400						0.2434 - 0.0017 0.2533 - 0.0016	.4032					160 12	UNCH
2420 2450 2460						0.2685 - 0.0016 0.2737 - 0.0016	.4316					17 17	UNCH
2500 2550						0.2951 - 0.0014 0.3230 - 0.0014	.4600					1375 19	UNCH
2600 2650						0.3523 - 0.0013 0.3831 - 0.0012	.5164					170 25	UNCH
2700 2750						0.4151 - 0.0012 0.4483 - 0.0011	.5713					12 60	UNCH
2800						0.4828 - 0.0012	.6237					25 8501	UNCH
TOTAL JUL22													
1500 1700						0.0126 - 0.0009 0.0305 - 0.0015	.0357 .0772					300 1000	UNCH UNCH
1750 1850						0.0370 - 0.0016 0.0529 - 0.0020	.0910 .1229					525 60	UNCH UNCH
1900 1950						0.0625 - 0.0021 0.0732 - 0.0023	.1410 .1605					150 200	UNCH UNCH
2000 2100						0.0851 - 0.0024 0.1126 - 0.0027	.1813 .2264					1581 83	UNCH UNCH
2150 2200						0.1284 - 0.0028 0.1455 - 0.0029	.2507 .2759					225 1012	UNCH
2250 2300						0.1640 - 0.0029 0.1838 - 0.0030	.3019 .3286					1375 74	UNCH
2350 2400						0.2051 - 0.0030 0.2277 - 0.0029	.3560					21 160	UNCH
2420 2450						0.2371 - 0.0029 0.2517 - 0.0029	.3949					12 17	UNCH
2460 2500						0.2566 - 0.0029 0.2771 - 0.0029	.4175					17 1345	UNCH
2550 2600						0.3039 - 0.0029 0.3322 - 0.0028	.4684					19 170	UNCH
2650 2700						0.3618 - 0.0029 0.3928 - 0.0030	.5245					25 12	UNCH
2750 2800						0.4250 - 0.0030 0.4585 - 0.0031	.5790 .6054					60 25	UNCH UNCH
TOTAL AUG22												8468	
1500 1700						0.0126 - 0.0008 0.0304 - 0.0011	.0353					300 1000	UNCH UNCH
1750 1750 1850						0.0368 - 0.0013 0.0525 - 0.0016	.0897					525 60	UNCH
1900 1950						0.0619 - 0.0017 0.0724 - 0.0019	.1386					150 200	UNCH
2000 2100						0.0841 - 0.0020 0.1113 - 0.0022	.1780					1581 83	UNCH
2150 2200						0.1269 - 0.0022 0.1437 - 0.0024	.2463					225 1012	UNCH
2250 2300						0.1619 - 0.0025 0.1815 - 0.0026	.2967					1375 74	UNCH
2350 2400						0.2024 - 0.0027 0.2247 - 0.0027	.3500					21 160	UNCH
2420 2450						0.2340 - 0.0027 0.2484 - 0.0026	.3885					12 17	UNCH
2460 2500						0.2533 - 0.0026 0.2734 - 0.0026	.4108					17 1345	UNCH
2550 2600						0.2999 - 0.0026 0.3278 - 0.0026	.4612 .4892					19 170	UNCH
2650 2700						0.3571 - 0.0026 0.3877 - 0.0027	.5169 .5443					25 12	UNCH
2750 2800						0.4196 - 0.0028 0.4526 - 0.0029	.5712 .5976					60 25	UNCH UNCH
TOTAL												8468	
SEP22 1500						0.0142 - 0.0010	.0387					300	UNCH
1700 1750						0.0334 - 0.0015 0.0402 - 0.0017	.0813					1000 525	UNCH
1850 1900						0.0568 - 0.0020 0.0667 - 0.0022 0.0777 - 0.0024	.1272					60 150 200	UNCH
1950 2000						0.0899 - 0.0025	.1646 .1851 .2297					200 1580 83	UNCH
2100 2150						0.1181 - 0.0026 0.1341 - 0.0027 0.1514 - 0.0028	.2297 .2536 .2783					225 1015	UNCH UNCH UNCH
2200 2250 2300						0.1314 - 0.0028 0.1701 - 0.0028 0.1901 - 0.0029	.3038					1375 74	UNCH
2300 2350 2400						0.1901 - 0.0029 0.2115 - 0.0028 0.2342 - 0.0028	.3567					21 160	UNCH
2420 2420 2450						0.2437 - 0.0027 0.2583 - 0.0026	.3948					12 17	UNCH
2460 2500						0.2632 - 0.0027 0.2837 - 0.0027	.4168					17 1345	UNCH
2550 2600						0.3106 - 0.0026 0.3388 - 0.0025	.4665					219 170	UNCH
2650 2700						0.3684 - 0.0025 0.3993 - 0.0026	.5213					25 12	UNCH
2750 2800						0.4314 - 0.0027 0.4647 - 0.0028	.5746 .6005					60 25	UNCH
TOTAL												8670	
ост22 1500						0.0152 - 0.0010	.0395					300	UNCH
1700 1750						0.0348 - 0.0015 0.0418 - 0.0015	.0811					1000 525	UNCH UNCH
1850 1900						0.0584 - 0.0019 0.0683 - 0.0021	.1254 .1427					60 150	UNCH UNCH
1950 2000						0.0793 - 0.0022 0.0915 - 0.0022	.1612 .1809					200 1581	UNCH UNCH
2100 2150						0.1194 - 0.0024 0.1352 - 0.0024	.2235					83 225	UNCH UNCH
2200 2250						0.1523 - 0.0024 0.1707 - 0.0025	.2697					1012 1375	UNCH
2300 2350						0.1903 - 0.0026 0.2113 - 0.0025	.3189					74 21	UNCH
2400 2420						0.2335 - 0.0024 0.2428 - 0.0023	.3703 .3807					160 12	UNCH
					ONVENIENCE OF THE U	SER AND IS FURNISHED					ACY OR CO	NTENT. IT	IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin



CME Group, Inc. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000

**FINAL** 

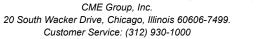
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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	INT	OPEN EREST
PUT 22		NYMEX NATURAL	. GAS (EURO) OPT	S					VOLUME			
0						0.2571 - 0.002 0.2619 - 0.002					 17 17	UN UN
0						0.2819 - 0.002 0.3082 - 0.002					 1345 19	UN UN
0						0.3357 - 0.001 0.3645 - 0.001	.9 .4758 .8 .5022				 170 25	UN UN
0						0.3947 - 0.003 0.4260 - 0.003	.5537				 12 60	UN
0 AL						0.4585 - 0.002	0 .5789				 25 8468	UN
22 0						0.0147 - 0.000	3 .0366				 275	UN
0						0.0337 - 0.000 0.0404 - 0.000	7 .0751				 1000 850	UI
0						0.0562 - 0.003 0.0655 - 0.003	1 .1315				 60 125	1U 1U
)						0.0867 - 0.003 0.1108 - 0.003	.2036				 2303 83	U
) ) )						0.1246 - 0.001 0.1403 - 0.001 0.1580 - 0.002	9 .2460				 200 1012 1727	U U U
) )						0.1772 - 0.002 0.1978 - 0.002	2 .2925				 74 21	U
0						0.2200 - 0.002 0.2293 - 0.002	6 .3411				 105 12	Ü
Ŏ 0						0.2437 - 0.002 0.2486 - 0.002	8 .3658				 17 17	U
0						0.2687 - 0.002 0.2950 - 0.003	9 .3905 0 .4152				 1628 19	U
0 0						0.3225 - 0.003 0.3512 - 0.003	4 .4640				 160 25	U
0						0.3812 - 0.003 0.4124 - 0.003	5 .4880 6 .5115				 12 60	U
AL 22											9785	
)						0.0148 - 0.000 0.0326 - 0.000	1 .0644				 275 1000	l L
						0.0388 - 0.003 0.0533 - 0.003	1 .0747 4 .0977				 850 60	l
						0.0617 - 0.001 0.0811 - 0.001	6 .1105 9 .1386				 125 1753	Ĺ
						0.1036 - 0.002 0.1158 - 0.002	5 .1862				 83 200 1015	l L
						0.1290 - 0.002 0.1433 - 0.003 0.1594 - 0.003	1 .2217				 1015 1727 74	l L
						0.1394 - 0.003 0.1773 - 0.003 0.1964 - 0.004	8 .2608				 21 105	į
) ) )						0.2044 - 0.004 0.2168 - 0.004	2 .2895				 12 17	į
						0.2211 - 0.004 0.2386 - 0.004	4 .3063				 17 2586	i
						0.2617 - 0.005 0.2860 - 0.005	0 .3445				 19 160	i
						0.3114 - 0.005 0.3380 - 0.005	8 .4088				 25 12	Ĺ
) \L						0.3656 - 0.006	1 .4300				 60 10196	U
3						0.0153 - 0.000	5 .0308				 752	U
) ) )						0.0384 - 0.000 0.0608 - 0.000	1 .0684				 550 225	Ü
						0.0802 - 0.002 0.1174 - 0.002	1 .1262				 1562 100	Ü
						0.1321 - 0.003 0.1478 - 0.003	2 .1865				 10 253	Ü
)						0.1647 - 0.003 0.1827 - 0.004	0 .2376				 15 59	U
)						0.1864 - 0.004 0.2020 - 0.004	5 .2555				 14 3	U
)						0.2230 - 0.004 0.2455 - 0.005	3 .2921				 58 1580	U
)						0.3205 - 0.006 0.3479 - 0.006 0.3766 - 0.006	6 .3655				 10 12 450	U U U
) ) )						0.4064 - 0.007 2.4816 - 0.012	2 .4010				 1200 30	U
)						2.7182 - 0.011					 50 6933	ŭ
AL 23												
)						0.0229 - 0.000 0.0531 - 0.003	.0846				 752 550	U
)						0.0806 - 0.003 0.1041 - 0.003	3 .1465				 225 1562	U
) ) )						0.1475 - 0.003 0.1818 - 0.003 0.2005 - 0.003	5 .2239				 100 253 19	U U U
) ) )						0.2208 - 0.004 0.2250 - 0.004	2 .2576				 59 14	į
						0.2426 - 0.004 0.2657 - 0.004	5 .2749				 3 58	į
						0.2901 - 0.005 0.3698 - 0.006	1 .3097 0 .3614				 1580 10	Ĺ
						0.3987 - 0.006 0.4286 - 0.006	3 .3782 6 .3948				 12 450	l
						2.5397 - 0.010 2.7756 - 0.010	7 .8263				 30 50	l
L 3											5727	
)						0.0344 - 0.000 0.0746 - 0.000					 752 550	į
						0.1104 - 0.002 0.1400 - 0.002	1 .1529 4 .1835				 225 1562	i
						0.1924 - 0.003 0.2338 - 0.003	1 .2325 8 .2669				 100 253	l
						0.2567 - 0.004 0.2809 - 0.004	4 .3020				 19 59	l l
						0.2859 - 0.004 0.3062 - 0.004	5 .3194				 14 3	l
						0.3326 - 0.004 0.3602 - 0.005	1 .3540				 58 1580	l l
) ) )						0.4496 - 0.005 0.4813 - 0.005 0.5138 - 0.006	9 .4202				 10 12 450	l l
)						2.6717 - 0.009 2.9088 - 0.009	0 .8341				 30 50	l l
) AL											5727	
23						0.0316 - 0.003					 752	L
)						0.0691 - 0.001	7 .1410				 100	U

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





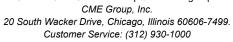
**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	IOMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRI	CE.						
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXER DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME VOL	PNT LUME IN	OPEN TEREST
LN PUT APR23	Г	NYMEX NATURA	L GAS (EURO) OPTS					7020.12			
2250 2300						0.2379 - 0.0051 0.2626 - 0.0054	.3667 .3924			228 19	UNCH UNCH
2350 2360						0.2886 - 0.0058 0.2940 - 0.0059	.4182 .4233			59 14	UNCH UNCH
2400 2450						0.3160 - 0.0062 0.3447 - 0.0066	.4438 .4692			3 58	UNCH UNCH
2500 2650						0.3748 - 0.0068 0.4718 - 0.0078	.4943 .5666			475 10	UNCH UNCH
2700 2750						0.5063 - 0.0081 0.5418 - 0.0084	.5895 .6118			12 400	UNCH UNCH
5250 5500						2.8660 - 0.0126 3.1146 - 0.0125	.9834 .9873			30 50	UNCH UNCH
TOTAL										3323	
MAY23 1500						0.0227 - 0.0008	.0601			752	UNCH
1750 1900						0.0550 - 0.0014 0.0863 - 0.0024	.1310			100 100	UNCH
2000 2250						0.1146 - 0.0032 0.2140 - 0.0052	.3806			1013 228	UNCH
2300 2350						0.2386 - 0.0057 0.2648 - 0.0061	.4101 .4396 .4455			19 59 14	UNCH
2360 2400						0.2703 - 0.0061 0.2926 - 0.0065	.4689			14 3 58	UNCH
2450 2500						0.3219 - 0.0069 0.3526 - 0.0072 0.4525 - 0.0083	.4979 .5264 .6078			475 10	UNCH UNCH UNCH
2650 2700						0.4323 - 0.0083 0.4882 - 0.0087 0.5251 - 0.0090	.6331			10 12 400	UNCH
2750 5250						2.8913 - 0.0125 3.1403 - 0.0126	.9916			30 50	UNCH
5500 TOTAL						3.1403 - 0.0120	.9937			3323	UNCH
JUN23 1500						0.0167 - 0.0007	.0477			752	UNCH
1750 1900						0.0447 - 0.0008 0.0702 - 0.0019	.1129 .1681			100 100	UNCH UNCH
2000 2250						0.0946 - 0.0026 0.1844 - 0.0047	.2147 .3556			1016 228	UNCH UNCH
2300 2350						0.2073 - 0.0051 0.2318 - 0.0056	.3861 .4168			19 59	UNCH UNCH
2360 2400						0.2369 - 0.0057 0.2580 - 0.0061	.4230			14 3	UNCH
2450 2500						0.2859 - 0.0065 0.3153 - 0.0069	.5085			58 475	UNCH
2650 2700						0.4120 - 0.0080 0.4469 - 0.0084	.5954 .6226 .6488			10 12 400	UNCH
2750 5250						0.4830 - 0.0088 2.8486 - 0.0126 3.0978 - 0.0125	.6488 .9931 .9948			400 30 50	UNCH UNCH UNCH
5500 TOTAL						3.0978 - 0.0123	.9946			3326	UNCH
JUL23 1500						0.0143 - 0.0006	.0413			752	UNCH
1750 1900						0.0402 - 0.0008 0.0628 - 0.0014	.1017 .1518			100 100	UNCH
2000 2250						0.0846 - 0.0022 0.1668 - 0.0044	.1949 .3294			1016 228	UNCH
2300 2350						0.1882 - 0.0048 0.2112 - 0.0052	.3592			19 59	UNCH
2360 2400						0.2160 - 0.0053 0.2359 - 0.0056	.3957 .4201			14 3	UNCH UNCH
2450 2500						0.2622 - 0.0060 0.2901 - 0.0065	.4507 .4811			58 475	UNCH
2650 2700						0.3827 - 0.0077 0.4163 - 0.0081	.5693 .5972			10 12	UNCH UNCH
2750 5250						0.4512 - 0.0084 2.8025 - 0.0125	.6242 .9923			400 30	UNCH UNCH
5500 TOTAL						3.0516 - 0.0124	.9944			50 3326	UNCH
AUG23						0.0146 - 0.0006	.0416			752	UNCU
1500 1750						0.0406 - 0.0008 0.0631 - 0.0015	.1017			752 100 100	UNCH UNCH UNCH
1900 2000 2250						0.0849 - 0.0022 0.1668 - 0.0042	.1940			1016 228	UNCH
2300 2350						0.1881 - 0.0046 0.2109 - 0.0051	.3567			19 59	UNCH
2360 2400						0.2157 - 0.0052 0.2354 - 0.0055	.3927 .4170			14 3	UNCH
2450 2500						0.2616 - 0.0059 0.2893 - 0.0064	.4473			58 475	UNCH
2650 2700						0.3815 - 0.0075 0.4149 - 0.0079	.5651 .5930			10 12	UNCH
2750 5250						0.4496 - 0.0083 2.7972 - 0.0125	.6199 .9919			400 30	UNCH
5500						3.0462 - 0.0125	.9941			50 3326	UNCH
TOTAL SEP23						0.045	0.45-				
1500 1750						0.0165 - 0.0007 0.0439 - 0.0009	.0457			752 100	UNCH UNCH
1900 2000						0.0679 - 0.0018 0.0910 - 0.0025	.1589			100 1016	UNCH
2250 2300						0.1762 - 0.0047 0.1981 - 0.0051	.3363			228 19	UNCH
2350 2360						0.2216 - 0.0055 0.2265 - 0.0056	.3954			59 14	UNCH
2400 2450						0.2467 - 0.0060 0.2733 - 0.0065	.4253			3 58	UNCH
2500 2650						0.3016 - 0.0069 0.3950 - 0.0081 0.4288 - 0.0085	.4849 .5707 .5980			475 10 12	UNCH
2700 2750 5250						0.4288 - 0.0085 0.4638 - 0.0089 2.8118 - 0.0134	.5980 .6243 .9915			12 400 30	UNCH UNCH UNCH
5500						3.0608 - 0.0134	.9937			50 3326	UNCH
TOTAL OCT23										3320	
1500 1750						0.0172 - 0.0007 0.0448 - 0.0009	.0456 .1054			752 100	UNCH UNCH
1900 2000						0.0686 - 0.0017 0.0912 - 0.0024	.1543 .1956			100 1016	UNCH UNCH
2250 2300						0.1741 - 0.0046 0.1954 - 0.0049	.3224 .3503			228 19	UNCH UNCH
2350 2360						0.2182 - 0.0053 0.2230 - 0.0054	.3787			59 14	UNCH
2400 2450						0.2425 - 0.0058 0.2684 - 0.0062	.4073			3 58	UNCH
2500 2650						0.2958 - 0.0066 0.3865 - 0.0079 0.4194 - 0.0082	.4646 .5480 .5746			475 10 12	UNCH UNCH UNCH
2700 2750 5250						0.4194 - 0.0082 0.4534 - 0.0086 2.7820 - 0.0134	.6005			400 30	UNCH UNCH UNCH
5500 TOTAL						3.0308 - 0.0133	.9919			50 3326	UNCH
	NFORMATT∩	N CONTAINED IN	THIS REPORT IS COM	MPILED FOR THE CO	NVENIENCE OF THE U	SER AND IS FURNISHED W	VITHOUT RESPONS	BILITY F	OR ACCURACY		IT IS
		E USER ON THE (									





PG63 BULLETIN # 14@

ENERGY OPTIONS

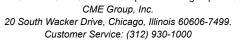
Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI 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 OUTCRY	GLOBEX	S SETTLEMENT PRI	OPEN OUTCRY	SETT.PRICE	EXER	OPEN	GLOBEX®	PNT		OPEN
LN PUT	OPEN	OPEN RANGE	HIGH/LOW L GAS (EURO) OPT	HIGH/LOW	CLOSE RANGE	& PT.CHGE.	DELTA CISES	OUTCRY VOLUME	VOLUME \	/OLUME	INTE	EREST
NOV23 1500						0.0113 - 0.0005	.0323				752	UNCH
1750 1900						0.0354 - 0.0011 0.0597 - 0.0018	.0859				100 100	UNCH UNCH
2000 2250						0.0821 - 0.0025 0.1634 - 0.0044	.1721 .2889				937 228	UNCH UNCH
2300 2350						0.1840 - 0.0048 0.2060 - 0.0052	.3144				19 59	UNCH
2360 2400						0.2106 - 0.0052 0.2295 - 0.0055	.3454				14	UNCH
2450 2500						0.2544 - 0.0059 0.2807 - 0.0063	.3924				58 500	UNCH
2650 2700						0.3675 - 0.0074 0.3990 - 0.0077	.4951				10 12	UNCH
2750						0.4316 - 0.0081 2.7095 - 0.0131	.5437				400 30	UNCH
5250 5500						2.9565 - 0.0131	.9795				50 3272	UNCH
TOTAL DEC23											3272	
1500 1750						0.0126 - 0.0005 0.0356 - 0.0011	.0297 .0725				752 100	UNCH UNCH
1900 2000						0.0581 - 0.0015 0.0776 - 0.0020	.1095				100 937	UNCH
2250 2300						0.1472 - 0.0036 0.1649 - 0.0038	.2285				228 19	UNCH
2350						0.1838 - 0.0041 0.1877 - 0.0042	.2690				59 14	UNCH
2360 2400 2450						0.2038 - 0.0045 0.2251 - 0.0048	.2898				3 58	UNCH
2500						0.2476 - 0.0051 0.3222 - 0.0060	.3323				500 10	UNCH
2650 2700						0.3493 - 0.0064 0.3775 - 0.0067	.4182 .4394				12 400	UNCH
2750 5250						2.5342 - 0.0128 2.7779 - 0.0129	.9362				30 50	UNCH
5500 TOTAL						2.7779 - 0.0129	.9409				3272	UNCH
JAN24 2250						0.1470 - 0.0036	.2088				120	UNCH
2300 2300 2500						0.1642 - 0.0039 0.2455 - 0.0054	.2267				4 235	UNCH
2650						0.3204 - 0.0069 2.5822 - 0.0130	.3587				20 60	UNCH
5300 TOTAL						2.3022 - 0.0130	.0100				439	UNCH
FEB24 2250						0.1858 - 0.0040	.2317				115	UNCH
2500 2650						0.2947 - 0.0057 0.3756 - 0.0073	.3197 .3726				235 20	UNCH
5300						2.6422 - 0.0128	.8040				60 430	UNCH
TOTAL MAR24											130	
2250 2500						0.2429 - 0.0049 0.3699 - 0.0069	.2744 .3617				111 235	UNCH UNCH
2650 5300						0.4613 - 0.0080 2.7696 - 0.0128	.4117 .8057				20 60	UNCH
TOTAL						2.7030 0.0120	.0037				426	onen
APR24 2250						0.2223 - 0.0058	.3770				117	UNCH
2500 2650						0.3628 - 0.0081 0.4633 - 0.0093	.5152 .5922				335 20	UNCH
5300						2.9332 - 0.0141	.9741				60 532	UNCH
TOTAL MAY24											332	
2250 2500						0.2362 - 0.0061 0.3808 - 0.0083	.3915 .5283				117 335	UNCH UNCH
2650 5300						0.4832 - 0.0094 2.9590 - 0.0140	.6041 .9741				20 60	UNCH
TOTAL											532	
JUN24 2250						0.2270 - 0.0058	.3729				112	UNCH
2500 2650						0.3669 - 0.0078 0.4664 - 0.0091	.5070 .5822				335 20	UNCH UNCH
5300 TOTAL						2.9242 - 0.0140	.9708				60 527	UNCH
JUL24												
2250 2500						0.2150 - 0.0053 0.3489 - 0.0074	.3510 .4819				112 335	UNCH UNCH
2650 5300						0.4449 - 0.0085 2.8809 - 0.0141	.5565 .9669				20 60	UNCH UNCH
TOTAL											527	
AUG24 2250						0.2159 - 0.0054	.3483				108	UNCH
2500 2650						0.3492 - 0.0075 0.4447 - 0.0086	.4776				335 20	UNCH
5300 TOTAL						2.8743 - 0.0141	.9650				60 523	UNCH
SEP24						0.2209 - 0.0053	.3501				111	HNCH
2250 2500						0.2209 - 0.0053 0.3548 - 0.0074 0.4504 - 0.0085	.4778				111 335	UNCH
2650 5300						2.8765 - 0.0140	.5508 .9636				20 60	UNCH UNCH
TOTAL OCT24											526	
2250						0.2130 - 0.0052	.3350				116	UNCH
2500 2650						0.3428 - 0.0072 0.4360 - 0.0083	.4600 .5321 .9598				335 20	UNCH
5300 TOTAL						2.8441 - 0.0140	.9598				60 531	UNCH
NOV24 2250						0.1870 - 0.0041	.2875				113	UNCH
2500						0.2985 - 0.0059	.4033				185	UNCH
2650 5300						0.3816 - 0.0071 2.7357 - 0.0137	.9426				20 60 378	UNCH
TOTAL DEC24											3/0	
2250						0.1415 - 0.0033 0.2317 - 0.0047	.2167 .3155				120 185	UNCH UNCH
2500 2650						0.2317 - 0.0047 0.2992 - 0.0056 2.5400 - 0.0135	.3793				20 60	UNCH
5300 TOTAL			_		_	2.3400 - 0.0133	.51//		<b>-</b>		385	JINCH
JAN25 2250						0.1117 - 0.0030	.1821				45	UNCH
2500						0.1117 - 0.0030 0.1979 - 0.0044	.2778				155 200	UNCH
TOTAL FEB25											200	
2250						0.1228 - 0.0032	.1960				40	UNCH
				RRORS OR OMISSIONS	SHALL NOT BE MADE	THE BASIS FOR ANY CLA	AIM, DEMAND, OR			CY OR CO	NTENT. 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.

Side 90





**FINAL** 

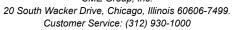
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

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	GLOBEX® VOLUME	INT	ER
	NYMEX NATURAL	GAS (EURO) OPTS						VOLUME			
					0.2137 - 0.0048	.2940				 155 195	
					0.1565 - 0.0039 0.2626 - 0.0054	.2416 .3479				 36 155 191	
					0.2457 - 0.0056 0.3862 - 0.0077	.3568 .4751				 42 155 197	
					0.2579 - 0.0059 0.4018 - 0.0080	.3682 .4858				 42 155	
					0.2487 - 0.0055	.3530				 197 37	
					0.3883 - 0.0075	.4688				 155 192	
					0.2383 - 0.0052 0.3732 - 0.0072	.3368 .4506	====			 37 155 192	
					0.2395 - 0.0052 0.3738 - 0.0072	.3345 .4470				 33 155 188	
					0.2441 - 0.0053 0.3794 - 0.0073	.3376 .4495				 36 155 191	
					0.2382 - 0.0050 0.3705 - 0.0069	.3269				 41 155	
					0.2102 - 0.0044	.2861				 196 38 155	
					0.3289 - 0.0059 0.1589 - 0.0034	.3900				 193 193	
					0.2571 - 0.0047	.3095				 155 200	
					0.1180 - 0.0028	.1792				 45 45	
					0.1282 - 0.0030	.1917				 40 40	
					0.1589 - 0.0037	.2327				 36 36	
					0.2459 - 0.0051	.3389				 42 42	
					0.2563 - 0.0053	.3486				 42 42	
					0.2470 - 0.0051 0.2387 - 0.0048	.3343				 37 37	
					0.2396 - 0.0048	.3198				 37 37	
					0.2435 - 0.0049	.3219				 33 33	
					0.2361 - 0.0048	.3105				 36 41	
					0.2098 - 0.0042	.2755				 41 38 38	
					0.1624 - 0.0034	.2141				 45 45	
					0.1437 - 0.0029	.1877				 45 45	
					0.1537 - 0.0023	.1987				 40 40	
					0.1842 - 0.0027	.2348				 36 36	
					0.2699 - 0.0039	.3351				 42 42	
					0.2788 - 0.0037	.3424				 42 42	
					0.2690 - 0.0036	.3290				 37 37	
					0.2604 - 0.0035	.3169				 37 37	

CME Group, Inc.





Side 92

**FINAL** 

PG63 BULLETIN # 14@

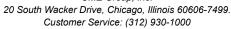
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

TOTAL  COTATO  COTATO	33 36 UNCH 41 UNCH 38 UNCH 45 UNCH 45 UNCH 45 UNCH 40 UNCH 36 UNCH 42 UNCH 42 UNCH 37 UNCH 37 UNCH 33 UNCH 33 UNCH 36 UNCH 37 UNCH 37 UNCH 37 UNCH 37 UNCH 38 UNCH
SEPZ7	36 UNCH 41 UNCH 38 UNCH 45 UNCH 45 UNCH 40 UNCH 36 UNCH 42 UNCH 42 UNCH 37 UNCH 38 UNCH
2250	41 38 UNCH 45 UNCH 45 UNCH 40 UNCH 36 UNCH 42 UNCH 42 UNCH 37 UNCH 37 UNCH 37 UNCH 33 UNCH 36 UNCH 37 UNCH 37 UNCH 37 UNCH 37 UNCH 38 UNCH
2250	38 45 UNCH 45 UNCH 45 UNCH 40 UNCH 36 UNCH 42 UNCH 42 UNCH 42 UNCH 37 UNCH 38 UNCH
2250	45 45 UNCH 40 UNCH 36 UNCH 42 UNCH 42 UNCH 37 UNCH 37 UNCH 37 UNCH 33 UNCH 33 UNCH 36 UNCH
2250	45 40 UNCH 36 UNCH 42 UNCH 42 UNCH 42 UNCH 37 UNCH 37 UNCH 37 UNCH 33 UNCH 36 UNCH 41 UNCH 38 UNCH
2250	40 36 UNCH 42 UNCH 42 UNCH 37 UNCH 37 UNCH 33 UNCH 36 UNCH 36 UNCH 38 UNCH
2250	36 42 UNCH 42 UNCH 37 UNCH 37 UNCH 37 UNCH 37 UNCH 37 UNCH 37 UNCH 41 UNCH 38 UNCH
12550	42 UNCH 37 UNCH 37 UNCH 37 UNCH 33 UNCH 36 UNCH 41 UNCH 38 UNCH
2250	42 37 UNCH 37 UNCH 33 UNCH 36 UNCH 41 UNCH 38 UNCH
2250               0.2664   - 0.0003   .3137	37 37 UNCH 33 UNCH 36 UNCH 41 UNCH 38 UNCH
2250	37 33 UNCH 33 UNCH 36 UNCH 41 UNCH 38 UNCH
2250	33 36 UNCH 36 41 UNCH 38 UNCH
2250	41 UNCH 41 38 UNCH
2250	38 UNCH
2250	38 UNCH 38
2250	
2250	45 UNCH 45
2250 0.1599 - 0.0002 .1828	45 UNCH 45
FEB21 2100 0.330A/0.330A 0.347 - 0.045 .9918 2150 0.350B/*0.280, 0.350B/*0.280, 0.298 - 0.045 .9821 2200 0.300B/0.230A 0.300B/0.230A 0.249 - 0.046 .9700 2250B/*0.190, 0.250B/*0.190, 0.25	40 UNCH 40
FEB21 2100 0.330A/0.330A 0.347 - 0.045 .9918 2150 0.350B/*0.280, 0.350B/*0.280, 0.298 - 0.045 .9821 2200 0.300B/0.230A 0.300B/0.230A 0.249 - 0.046 .9700 2250B/*0.190, 0.250B/*0.190, 0.25	
2200 0.300B/0.230A 0.300B/0.230A 0.249 - 0.046 .9700 2250 0.250B/*0.190, 0.250B/*0.190, 0.203 - 0.045 .9297	5 UNCH
	10 UNCH 1 UNCH 5 UNCH
2300	25 + 1 30 + 2
2400 0.1308/*0.080, 0.1308/*0.080, 0.090 - 0.036 .6361 1 -	446 UNCH 159 UNCH
2500 0.070 0.070 0.070B/*0.040 0.070B/*0.040 0.042 - 0.025 .3676 67 -	288 - 12 47 + 17
2600 0.020 0.020 0.030B/*0.020 0.030B/*0.020 0.015 - 0.015 .1517 149 -	1304 + 105 122 + 24
2700 0.010 0.010 0.010/*0.000 0.010/*0.000 0.004 - 0.008 .0418 53 -	802 - 30 1154 UNCH
2800 0.000 0.000 0.000/*0.000 0.000/*0.000 0.001 - 0.004 .0094 127 -	793 - 16 120 UNCH
2900/*0.000A/*0.000A 0.001 - 0.001 .0015	1131 UNCH 344 UNCH
3000 0.001 UNCH .0001	2382 UNCH 1075 UNCH
3100 0.001 UNCH .0000	1364 UNCH
3200 0.000 0.000 0.000/0.000A 0.000/0.000A 0.001 UNCH 1 -	694 UNCH
3300 0.001 UNCH	425 UNCH 44 UNCH
33400 0.001 UNCH	108 UNCH 192 UNCH
3430	90 UNCH 2221 UNCH
3550 0.001 UNCH 3600 0.001 UNCH	233 UNCH 95 UNCH
3650 0.001 UNCH	15 UNCH 698 UNCH
3750 0.001 UNCH	162 UNCH 71 UNCH
3850 0.001 UNCH	6 UNCH
3950 0.001 UNCH	60 UNCH
4050 0.001 UNCH	1190 UNCH 29 UNCH
4150 0.001 UNCH	18 UNCH 103 UNCH
4200 0.001 UNCH 4250 0.001 UNCH 0.001 UNCH	589 UNCH 99 UNCH
$4\overline{300}$ 0.001 UNCH	2 UNCH 5 UNCH
4400 0.001 UNCH	96 UNCH 767 UNCH
4550 0.001 UNCH	49 UNCH 72 UNCH
4650 0.001 UNCH	125 UNCH
THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY 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.	334 UNCH

# 2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







**FINAL** 

PG63 BULLETIN # 14@

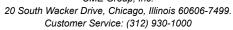
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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	GLOBEX® VOLUME	O INTER	OPEN REST
ON CAI		NYMEX NATURAL	GAS OPTIONS (PHY)	)					VOLUME			
FEB21 4750 4800						0.001 UNCH 0.001 UNCH					 107 2	UNCH UNCH
4900 4950						0.001 UNCH 0.001 UNCH					 4 <u>1</u> 2	UNCH
5000 5050						0.001 UNCH 0.001 UNCH					 587 5	UNCH UNCH
5150 5200						0.001 UNCH 0.001 UNCH					 1 17	UNCH UNCH
5300 5400						0.001 UNCH 0.001 UNCH					 3 5	UNCH
5450 5500						0.001 UNCH 0.001 UNCH					 10 73	UNCH
6000 6250						0.001 UNCH 0.001 UNCH					 55 1 9	UNCH
6500 6750 7000						0.001 UNCH 0.001 UNCH 0.001 UNCH					 22 57	UNCH UNCH UNCH
7250 7500						0.001 UNCH 0.001 UNCH					 31 67	UNCH
7750 TOTAL						0.001 UNCH				 489	 44 21854 +	UNCH 91
MAR21		0.240	0.240/0.220	0.240/0.220		0.220	7020			2		
2300 2350	0.240	0.240  0.160	0.240/0.220A /0.190A 0.200B/0.160	0.240/0.220A /0.190A 0.200B/0.160		0.229 - 0.031 0.197 - 0.029 0.167 - 0.027	.7020 .6485 .5924			2  3	 192 4	UNCH UNCH
2400 2450	0.160 0.140 0.120	0.140 0.120	0.170B/*0.130, 0.140B/*0.110,	0.170B/*0.130, 0.140B/*0.110,		0.167 - 0.027 0.141 - 0.024 0.117 - 0.022	.5924 .5342 .4755			97 22	 262 + 168 + 172	92 UNCH
2500 2550 2600	0.120 0.100 0.100	0.100 0.100	0.120B/*0.090, 0.100/*0.080A	0.120B/*0.090, 0.100/*0.080A		0.097 - 0.018 0.079 - 0.016	.4183			6 1	 29 458 +	UNCH 1
2650 2700	0.070 0.060	0.070 0.060	0.080B/*0.060, 0.070B/*0.050,	0.080B/*0.060, 0.070B/*0.050,		0.063 - 0.015 0.051 - 0.012	.3090			93 6	 99 + 244 +	83 2
2750 2800			0.050B/*0.040, 0.040B/*0.030,	0.050B/*0.040, 0.040B/*0.030,		0.041 - 0.010 0.033 - 0.008	.2206			10	 539 + 1060	10 UNCH
2850 2900	0.030	0.030	0.030B/*0.030 0.030/*0.020A	0.030B/*0.030 0.030/*0.020A		0.026 - 0.007 0.021 - 0.006	.1517 .1259			4	 520 442	UNCH UNCH
2950 3000	0.020	0.020	0.020/*0.020A /*0.010A	0.020/*0.020A /*0.010A		0.017 - 0.005 0.014 - 0.004	.1044			2	 127 1157	UNCH UNCH
3050 3100	0.010	0.010	/*0.010A 0.010/*0.010	/*0.010A 0.010/*0.010		0.011 - 0.004 0.009 - 0.003	.0707			6	 72 549	UNCH
3150 3200	0.010	 0.010	/*0.010A /*0.010A 0.010/*0.010	/*0.010A /*0.010A 0.010/*0.010		0.007 - 0.003 0.006 - 0.003 0.005 - 0.002	.0469 .0402 .0337			 11	 220 479 626 -	UNCH UNCH 4
3250 3300 3350	0.010 0.000 0.010	0.010 0.000 0.010	0.010/*0.010 0.000/*0.000 0.010/*0.000A	0.010/*0.010 0.000/*0.000 0.010/*0.000A		0.003 - 0.002 0.005 - 0.001 0.004 - 0.002	.0325			37 1	 235 + 116 +	14 1
3400 3450			/*0.000A	/*0.000A		0.003 - 0.002 0.003 - 0.001	.0204				 333 262	UNCH UNCH
3500 3550	0.000	0.000	0.000/*0.000A /*0.000A	0.000/*0.000A /*0.000A		0.003 - 0.001 0.003 - 0.001	.0192			15 	 1075 56	UNCH
3600 3650	0.000	0.000	0.000/*0.000	0.000/*0.000		0.002 - 0.001 0.002 - 0.001	.0131 .0128			5 	 229 + 22	5 UNCH
3700 3750			/*0.000A /*0.000A	/*0.000A /*0.000A		0.002 - 0.001 0.002 - 0.001	.0124 .0121				 126 234	UNCH UNCH
3800 3850			/*0.000A 	/*0.000A 		0.002 - 0.001 0.002 UNCH	.0119 .0116				 79 138	UNCH
3900 3950						0.002 UNCH 0.002 UNCH	.0114				 103 9	UNCH UNCH
4000 4050	0.000	0.000	0.000/*0.000	0.000/*0.000		0.002 UNCH 0.002 UNCH 0.002 UNCH	.0109 .0107 .0105			10 1	 1015 - 9 36	10 UNCH UNCH
4100 4150 4200						0.002 UNCH 0.001 - 0.001	.0103				 29 139	UNCH
4250 4300	0.000	0.000	0.000/*0.000	0.000/*0.000		0.001 - 0.001 0.001 - 0.001	.0048			5 	 18 + 48	5 UNCH
4350 4400						0.001 - 0.001 0.001 - 0.001	.0034				 76 161	UNCH
4450 4500						$ \begin{array}{rrrr} 0.001 & - & 0.001 \\ 0.001 & - & 0.001 \end{array} $	.0024 .0020				 58 353	UNCH UNCH
4550 4600						0.001 - 0.001 0.001 - 0.001	.0017 .0014				 10 17	UNCH UNCH
4650 4750						0.001 - 0.001 0.001 UNCH	.0012				 131 38	UNCH
4800 4850						0.001 UNCH 0.001 UNCH	.0007				 79 5 50	UNCH
4900 5000 5050						0.001 UNCH 0.001 UNCH 0.001 UNCH	.0005 .0003 .0003				 987 10	UNCH UNCH UNCH
5100 5150						0.001 UNCH 0.001 UNCH	.0002				 140 34	UNCH
5200 5250						0.001 UNCH 0.001 UNCH	.0001				 111 15	UNCH
5300 5500						0.001 UNCH 0.001 UNCH	.0001 .0000				 85 209	UNCH UNCH
5750 6000						0.001 UNCH 0.001 UNCH	.0000				 5 59	UNCH UNCH
6500 7000						0.001 UNCH 0.001 UNCH					 62 552	UNCH
7750 TOTAL						0.001 UNCH				337	 25 15002 +	UNCH 202
APR21 2250			/0.310A	/0.310A		0.317 - 0.030	.7646				 4	UNCH
2300 2350			/0.280A /0.240A	/0.280A /0.240A		0.281 - 0.030 0.249 - 0.028	.7229 .6786				 35 20	UNCH UNCH
2400 2500			/*0.210A /0.160A	/*0.210A /0.160A		0.218 - 0.027 0.163 - 0.025	.6320 .5339				 1 1	UNCH UNCH
2550 2600	0.130	0.130	/*0.140A 0.130/0.120A #0.110/*0.100	/*0.140A 0.130/0.120A		0.140 - 0.023 0.118 - 0.021	.4842			1	 2 16	UNCH UNCH
2650 2700	0.110  0.080	0.110  0.080	#0.110/*0.100/ /*0.080A 0.080/*0.070A	#0.110/*0.100, /*0.080A 0.080/*0.070A		0.099 NEW 0.082 - 0.017 0.067 - 0.015	.3854 .3381 .2927			1  74	 1 + 107 94 +	1 UNCH 71
2750 2800	0.060 0.050	0.060 0.050	0.060/*0.070A 0.060/*0.060A 0.050/*0.050A	0.060/*0.060A 0.050/*0.050A		0.067 - 0.013 0.056 - 0.012 0.046 - 0.010	.2541			28 2	 62 + 21	71 27 UNCH
2850 2900 2950	0.040 0.030	0.040 0.030	0.040/*0.040 0.030/*0.030	0.040/*0.040 0.030/*0.030		0.038 - 0.008 0.031 - 0.007	.1863			2 1	 3 + 28 +	1 1
3000 3050	0.030	0.030	0.030/*0.030 /*0.020A	0.030/*0.030 /*0.020A		0.025 - 0.006 0.021 - 0.005	.1319			12	 1181 +	2 UNCH
3100 3200			/*0.020A /*0.010A	/*0.020A /*0.010A		0.017 - 0.004 0.012 - 0.003	.0941 .0683				 9 44	UNCH UNCH
3250 3300	0.010	0.010	/*0.010A 0.010/*0.010A	/*0.010A 0.010/*0.010A		0.010 - 0.003 0.008 - 0.003	.0578 .0474			2	 93 12 +	UNCH 2
3450 3500	0.010	0.010	/*0.010A 0.010/*0.010	/*0.010A 0.010/*0.010		0.006 - 0.001 0.005 - 0.001	.0346			2	 382 +	UNCH 2
3550 3600	0.000	 0.000	/*0.010A  0.000/*0.000	/*0.010A  0.000/*0.000		0.004 - 0.002 0.004 - 0.001 0.004 - 0.001	.0239 .0232 .0226			  1	 3 1 11 +	UNCH UNCH 1
3650 3700 3800						0.004 - 0.001 0.003 - 0.001 0.003 - 0.001	.0226			1 	 101 101 12	UNCH UNCH
4000 4450						0.003 - 0.001 0.002 - 0.001 0.001 - 0.001	.0110				 176 1	UNCH
4500 5000						0.001 - 0.001 0.001 UNCH	.0045				 50 63	UNCH UNCH
5500 6000						0.001 UNCH 0.001 UNCH	.0002 .0000				 50 30	UNCH UNCH
7000 TOTAL						0.001 UNCH				126	 1 2620 +	UNCH 108
						USER AND IS FURNISHED W						

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.







Side 94

PG63 BULLETIN # 14@

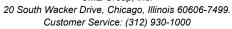
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

GLOREY OPEN OUTCRY GLOREY OPEN OUTCRY OPEN OUTCRY SETT PRICE FYER OPEN GLOREY® PNT												
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME \	PNT /OLUME	O INTER	PEN
ON CA MAY21			GAS OPTIONS (PHY)				<b>-</b> 4					
2350 2600			/0.310A /*0.170A	/0.310A /*0.170A /0.130A		0.310 - 0.024 0.171 - 0.019	.7029 .4997 .4163				11 1 11	UNCH
2700 2800 2900			/0.130A /0.090A /0.070A	/0.130A /0.090A /0.070A		0.129 - 0.016 0.095 - 0.012 0.069 - 0.008	.4163 .3369 .2661				11 7 11	UNCH UNCH UNCH
3000 3050	0.050	0.050	0.050/*0.050 /*0.040A	0.050/*0.050 /*0.040A		0.049 - 0.006 0.042 - 0.005	.2045		12		1109	UNCH
3250 3400			/*0.020A 	/*0.020A 		0.022 - 0.002 0.015 - 0.001	.1041				42 2	UNCH UNCH
3500 3700						0.012 - 0.001 0.008 UNCH 0.006 - 0.001	.0587 .0393 .0302				618 35 1	UNCH
3800 3850 4000	0.010	0.010	0.010/*0.010	0.010/*0.010		0.006 - 0.001 0.006 UNCH 0.005 UNCH	.0295		10		10 - 3	UNCH 5 UNCH
4500 TOTAL						0.002 UNCH	.0098		22		1 1865 -	UNCH 5
JUN21 2700			/*0.170A	/*0.170A		0.177 - 0.016	.4806				25	UNCH
2750 2800			/0.150A /*0.130A	/0.150A /*0.130A		0.156 - 0.014 0.137 - 0.013	.4431				105 7	UNCH
2850 2950			/0.120A /*0.090A	/0.120A /*0.090A		0.120 - 0.011 0.090 - 0.009	.3708				5 1	UNCH
3000 3050 3250	0.080	0.080	0.080/0.080 /*0.070A /*0.040A	0.080/0.080 /*0.070A /*0.040A		0.078 - 0.007 0.068 - 0.005 0.038 - 0.003	.2720 .2444 .1530		20 		337 + 2 177	20 UNCH UNCH
3500 3550						0.021 UNCH 0.019 UNCH	.0899 .0817				295 2	UNCH
4000 4250						0.009 + 0.001 0.006 UNCH	.0389 .0262				131 130	UNCH
TOTAL JUL21									20		1217 +	20
2650 2750			/*0.250A /0.200A	/*0.250A /0.200A		0.256 - 0.014 0.207 - 0.013	.5712 .5027				1 17	UNCH UNCH
2950 3000			/*0.130A /0.110A /*0.100A	/*0.130A /0.110A /*0.100A		0.129 - 0.009 0.114 - 0.008 0.100 - 0.007	.3685 .3375 .3073				6 31 2	UNCH UNCH UNCH
3050 3250 3500			/*0.060A /*0.030A	/*0.060A /*0.030A		0.059 - 0.004 0.033 - 0.002	.2054				81 35	UNCH
4000 4500						0.013 UNCH 0.006 - 0.001	.0525 .0248				150 150	UNCH UNCH
TOTAL AUG21											473	
2700 2800			/0.260A /*0.210A	/0.260A /*0.210A		0.263 - 0.015 0.216 - 0.013	.5571 .4939				2 5	UNCH UNCH
2900 2950			/*0.170A /*0.150A /0.140A	/*0.170A /*0.150A /0.140A		$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.4313 .4009 .3709				6 2 23	UNCH UNCH UNCH
3000 3050 3400			/*0.120A /*0.050A	/*0.140A /*0.120A /*0.050A		0.125 - 0.009 0.056 - 0.003	.3424				2 2 1	UNCH
3500 4000	0.040	0.040	0.040/*0.040	0.040/*0.040		0.046 - 0.002 0.019 UNCH	.1554 .0696		3		7 + 8	3 UNCH
4500 TOTAL						0.010 UNCH	.0370		3		3 59 +	UNCH 3
SEP21 3050			/*0.140A	/*0.140A		0.139 - 0.007	.3537				2	UNCH
3100 3150			/*0.120A /*0.110A	/*0.120A /*0.110A		0.125 - 0.006 0.112 - 0.005	.3279				4 5	UNCH
3200 TOTAL			/*0.100A	/*0.100A		0.101 - 0.004	.2800				2 13	UNCH
ост21 3000			/*0.180A	/*0.180A		0.184 - 0.011	.4086				4	UNCH
3050 3150 3200			/*0.160A /*0.140A /*0.130A	/*0.160A /*0.140A /*0.130A		0.168 - 0.010 0.139 - 0.008 0.126 - 0.008	.3836 .3354 .3125				10 12	UNCH UNCH UNCH
3300 4000			/*0.100A	/*0.100A 		0.104 - 0.006 0.029 UNCH	.2705 .0935				6 300	UNCH UNCH
5000 TOTAL						0.008 - 0.001	.0278				21 355	UNCH
NOV21 3050						0.225 - 0.006	.4364				2	UNCH
TOTAL DEC21											2	
3050 3500						0.324 - 0.007 0.193 - 0.004	.5117 .3504				2 1	UNCH UNCH
4000 4500						0.108 - 0.002 0.061 - 0.001	.2210 .1370				13 2	UNCH UNCH
TOTAL ON PU		NYMEX NATURAL	GAS OPTIONS (PHY)								18	
FEB21 1000						0.001 UNCH					53	UNCH
1200 1350						0.001 UNCH 0.001 UNCH					1 5 16	UNCH
1400 1450 1550						0.001 UNCH 0.001 UNCH 0.001 UNCH					16 5 17	UNCH UNCH UNCH
1600 1650						0.001 UNCH 0.001 UNCH					31 131	UNCH UNCH
1700 1750						0.001 UNCH 0.001 UNCH					19 60	UNCH UNCH
1800 1850 1900						0.001 UNCH 0.001 UNCH 0.001 UNCH	.0000				13 103 160	UNCH UNCH UNCH
1950 2000						0.001 UNCH 0.001 UNCH	.0001 .0007				60 454	UNCH UNCH
2050 2100	0.000	0.000	 0 0008/0 0004	 0.000B/0.000A		0.001 UNCH 0.001 UNCH	.0027 .0081 .0178				165 298 76 +	UNCH UNCH
2150 2200 2250	0.000 0.010 0.010	0.000 0.010 0.010	0.000B/0.000A 0.010/0.000A 0.010B/0.010A	0.000B/0.000A 0.010/0.000A 0.010B/0.010A		0.002 UNCH 0.003 - 0.001 0.007 UNCH	.0178 .0298 .0701		3 1 10		76 + 901 + 424 +	1 10
2300 2350	0.020 0.030	0.020 0.030	0.020B/0.010A 0.040B/0.020A	0.020B/0.010A 0.040B/0.020A		$ \begin{array}{r} 0.014 + 0.001 \\ 0.026 + 0.004 \end{array} $	.1372 .2379		112 94		228 + 723 +	70 92
2400 2450	0.040 0.070	0.040 0.070	0.060B/0.040 0.080B/0.070	0.060B/0.040 0.080B/0.070		0.044 + 0.009 0.067 + 0.014	.3637 .4990		138 290		598 - 504 + 1197 -	98 8 50
2500 2550 2600	0.090 0.130 0.170	0.090 0.130 0.170	0.110B/0.090 0.150B/0.130 0.190B/0.170	0.110B/0.090 0.150B/0.130 0.190B/0.170		$ \begin{array}{r} 0.096 + 0.020 \\ 0.130 + 0.025 \\ 0.169 + 0.030 \end{array} $	.6322 .7522 .8481		296 9 102		1197 - 264 - 327 -	50 7 48
2650 2700	0.250	0.250	0.240B/0.180A 0.280B/0.220A	0.240B/0.180A 0.280B/0.220A		$ \begin{array}{r} 0.212 + 0.034 \\ 0.258 + 0.037 \end{array} $	.9163 .9581		51		120 137 -	UNCH 1
2750 2800			0.330B/0.260A 0.380B/0.310A	0.330B/0.260A 0.380B/0.310A		0.306 + 0.039 0.355 + 0.041	.9798 .9905				229 172 71	UNCH
2850 2900 2950			0.430B/0.360A 0.460B/0.410A 0.510B/0.460A	0.430B/0.360A 0.460B/0.410A 0.510B/0.460A		$ \begin{array}{r} 0.405 + 0.043 \\ 0.455 + 0.044 \\ 0.504 + 0.043 \end{array} $	.9961 .9986 .9997				71 198 68	UNCH UNCH UNCH
3000 3050						0.554 + 0.044 $0.604 + 0.044$	1.0000 1.0000				445 2	UNCH UNCH
3100 3150						0.654 + 0.044 $0.704 + 0.045$ $0.754 + 0.045$	1.0000 1.0000				121 1 62	UNCH UNCH
3200 3250 3300						0.754 + 0.045 0.804 + 0.045 0.854 + 0.045	1.0000 1.0000 1.0000				62 3 4	UNCH UNCH UNCH
THE I	NFORMATION	CONTAINED IN T	THIS REPORT IS COMP	ILED FOR THE CON	VENIENCE OF THE	USER AND IS FURNISHED NETTER BASIS FOR ANY CLA	WITHOUT RESPONS	IBILITY FO	OR ACCURAC		· · · · · · · · · · · · · · · · · · ·	

#### 2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





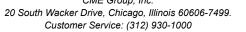
**FINAL** 

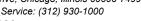
PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX
(ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN
INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI
TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE N	IOMINAL F	PRICE IS THE F	PREVIOUS DAY'S	SETTLEMENT PRICE	Ε.								,
	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	INTER	OPEN REST
ON PUT			GAS OPTIONS (PHY)			0.004	1 0000					2	
3350 3400 3500 TOTAL						0.954 + 0.045	1.0000 1.0000 1.0000			1  1107		3 6 113 8588 -	UNCH UNCH UNCH 20
MAR21 1000 1450 1500						0.001 UNCH 0.001 UNCH 0.001 UNCH 0.001 UNCH	.0019 .0033 .0056					2 15 4 7	UNCH UNCH UNCH UNCH
1550 1600 1650 1700 1750	0.000	0.000	0.000/*0.000A	0.000/*0.000A		0.001 UNCH 0.002 UNCH 0.002 UNCH 0.003 UNCH 0.003 - 0.001	.0103 .0110 .0161 .0173			 4 		96 84 + 35 173	UNCH 4 UNCH UNCH
1800 1850 1900 1950	0.010  0.010	0.010  0.010	0.010B/0.010 0.010B/ 0.010B/ 0.010B/0.010	0.010B/0.010 0.010B/ 0.010B/ 0.010B/0.010		0.005 UNCH 0.006 UNCH 0.008 UNCH 0.010 UNCH	.0272 .0333 .0440 .0554			1  1		94 155 112 64 +	UNCH UNCH UNCH
2000 2050 2100 2150	0.020 0.030 0.030 0.030	0.020 0.030 0.030 0.030	0.020/0.010A 0.030/0.020A 0.030B/0.030 0.040B/0.030	0.020/0.010A 0.030/0.020A 0.030B/0.030 0.040B/0.030		0.014 + 0.001 0.019 + 0.002 0.025 + 0.002 0.034 + 0.004	.0748 .0982 .1255 .1616			100 11 93 3		288 + 22 179 + 183 +	94 UNCH 76 3
2200 2250 2300 2350	0.060 0.080 0.090	0.060 0.080 0.090	0.050B/ 0.070B/0.060 0.080B/0.080 0.100B/0.090	0.050B/ 0.070B/0.060 0.080B/0.080 0.100B/0.090	  	$\begin{array}{ccccc} 0.044 & + & 0.005 \\ 0.057 & + & 0.007 \\ 0.073 & + & 0.010 \\ 0.091 & + & 0.012 \end{array}$	.2007 .2464 .2972 .3507			11 92 8		401 997 + 587 + 318	UNCH 10 32 UNCH
2400 2450 2500 2550	0.120 0.140 0.160	0.120 0.140 0.160	0.120B/0.110 0.150B/0.130 0.170B/0.160 0.200B/	0.120B/0.110 0.150B/0.130 0.170B/0.160 0.200B/		$\begin{array}{ccccc} 0.111 & + & 0.014 \\ 0.135 & + & 0.017 \\ 0.161 & + & 0.019 \\ 0.191 & + & 0.023 \end{array}$	.4067 .4649 .5236 .5808			5 7 23		708 + 49 + 1087 180	1 UNCH UNCH
2600 2650 2700 2750			0.240B/ 0.270B/0.230A 0.310B/0.270A 0.350B/0.300A	0.240B/ 0.270B/0.230A 0.310B/0.270A 0.350B/0.300A		0.223 + 0.025 0.257 + 0.026 0.295 + 0.029 0.335 + 0.031	.6364 .6901 .7368 .7786					397 79 216 222	UNCH UNCH UNCH UNCH
2800 2850 2900			0.400B/0.340A 0.440B/0.380A 0.490B/0.430A	0.400B/0.340A 0.440B/0.380A 0.490B/0.430A		0.377 + 0.033 0.420 + 0.034 0.465 + 0.035	.8148 .8476 .8734					226 117 15	UNCH UNCH UNCH
3000 3100 3200			0.580B/0.520A 0.680B/0.610A 0.770B/0.710A	0.580B/0.520A 0.680B/0.610A 0.770B/0.710A		0.558 + 0.037 0.653 + 0.038 0.750 + 0.038	.9121 .9409 .9596					150 9 2	UNCH UNCH UNCH
3350 3500			#0.910B/0.850	#0.910B/0.850		$ \begin{array}{r} 0.898 + 0.039 \\ 1.047 + 0.040 \end{array} $	.9735 .9810			1  360		4 100 7377 +	UNCH UNCH 222
TOTAL APR21 1200						0.001 UNCH	.0015					1	UNCH
1250 1300 1500						0.001 UNCH 0.001 UNCH 0.002 - 0.001	.0025 .0040 .0087					8 1 40	UNCH UNCH UNCH
1650 1700 1750	0.010	0.010	0.010/*0.010 /*0.010A	0.010/*0.010 /*0.010A		0.004 - 0.001 0.005 - 0.001 0.006 - 0.001	.0178 .0223 .0272			1		9 1 2	UNCH UNCH UNCH
1800 1850			/*0.010A /0.010A	/*0.010A /0.010A		0.007 - 0.001 0.009 - 0.001	.0325 .0414					4 142	UNCH UNCH
1900 2000 2050			0.010B/0.010A 0.020B/ 0.030B/	0.010B/0.010A 0.020B/ 0.030B/		0.011 - 0.001 0.018 - 0.001 0.024 UNCH	.0509 .0810 .1039					20 333 34	UNCH UNCH UNCH
2100 2150 2200	0.040	0.040 	0.040B/0.030A 0.050B/ 0.060B/0.050A	0.040B/0.030A 0.050B/ 0.060B/0.050A		0.031 UNCH 0.040 + 0.001 0.051 + 0.001	.1297 .1604 .1953			6 		17 + 7 21	5 UNCH UNCH
2250 2300 2350	0.080	0.080	0.070B/ 0.090B/0.080 0.110B/	0.070B/ 0.090B/0.080 0.110B/		0.064 + 0.003 0.079 + 0.004 0.096 + 0.005	.2339 .2756 .3199			1 1 		8 + 17 - 20	1 1 UNCH
2400 2450	0.120 0.130 0.150	0.120 0.130 0.150	0.130B/0.120 #0.150B/*0.130 0.170B/0.150	0.130B/0.120 #0.150B/*0.130 0.170B/0.150		0.115 + 0.006 0.136 NEW 0.160 + 0.008	.3664 .4148 .4645			1 8 8		92 - 8 + 341 +	1 8 8
2500 2550 2600	0.180	0.180	0.200B/0.180 0.230B/	0.200B/0.180 0.230B/		0.187 + 0.010 0.215 + 0.012	.5143 .5644			1 		1 2	UNCH
2700 2800 3000 TOTAL			0.290B/ 0.370B/ 0.540B/	0.290B/ 0.370B/ 0.540B/		0.279 + 0.016 0.353 + 0.021 0.522 + 0.027	.6604 .7445 .8669			  27		112 1 1 1243 +	UNCH UNCH UNCH 20
MAY21 2000	0.030	0.030	0.030/0.020A	0.030/0.020A		0.024 - 0.001	.0901			2		123 +	1
2100 2150 2200			0.040B/0.040A 0.050B/0.050A 0.070B/	0.040B/0.040A 0.050B/0.050A 0.070B/		0.038 - 0.001 0.047 - 0.001 0.058 UNCH	.1338 .1599 .1897					3 6 2	UNCH UNCH UNCH
2250 2300 2350			0.080B/0.070A 0.090B/0.080A 0.110B/	0.080B/0.070A 0.090B/0.080A 0.110B/		0.071 UNCH 0.086 + 0.001 0.103 + 0.003	.2224 .2576 .2949					101 5 10	UNCH UNCH UNCH
2400 2500 2600 TOTAL			0.130B/ 0.180B/ #0.230B/	0.130B/ 0.180B/ #0.230B/		0.121 + 0.003 0.164 + 0.006 0.214 + 0.008	.3332 .4143 .4980			  2		2 5 1 258 +	UNCH UNCH UNCH 1
JUN21 1750 2000	0.040	0.040	 #0.040/0.030A	 #0.040/0.030A		0.009 - 0.002 0.026 - 0.001 0.048 - 0.001	.0326			<u>-</u>		49 2 +	UNCH 1
2150 2300			0.050B/ 0.090B/ 0.110B/	0.050B/ 0.090B/ 0.110B/		0.048 - 0.001 0.084 + 0.001 0.099 + 0.002	.1477 .2312 .2628					5 5 11	UNCH UNCH UNCH
2350 2400 2500			0.120B/ 0.160B/	0.120B/ 0.160B/		$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.2963 .3670					28 1013	UNCH UNCH
2700 2750 TOTAL			0.260B/ 0.290B/	0.260B/ 0.290B/		0.254 + 0.008 0.283 + 0.010	.5165 .5541			 1		25 50 1188 +	UNCH UNCH 1
JUL21 2250			0.070B/ 0.080B/	0.070B/ 0.080B/		0.069 + 0.002 0.081 + 0.002	.1818 .2071					1	UNCH UNCH
2300 2400 2600			0.110B/ 0.190B/	0.110B/ 0.190B/		$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.2635 .3915					4 2 5	UNCH UNCH
2800 TOTAL AUG21			0.290B/	0.290B/		0.291 + 0.010	.5281					1 13	UNCH
1700 2000			 /0.030A 0.110B/*0.100	 /0.030A		$\begin{array}{cccc} 0.011 & - & 0.001 \\ 0.031 & - & 0.002 \\ 0.102 & - & 0.001 \end{array}$	.0326					2 2 1	UNCH
2350 2400 2500	0.160	0.160	0.120B/ 0.160B/0.150A	0.110B/*0.100, 0.120B/ 0.160B/0.150A		0.118 UNCH 0.153 + 0.001	.2319 .2591 .3159			 25		2 50 +	UNCH UNCH 25
2550 TOTAL SEP21			0.180B/	0.180B/		0.174 + 0.003	.3460			25		10 67 +	UNCH 25
2000 2400 TOTAL			0.140B/	0.140B/		0.042 UNCH 0.137 + 0.001	.1038 .2724					75 2 77	UNCH UNCH
OCT21 2400 2600 TOTAL			0.150B/ 0.230B/	0.150B/ 0.230B/		0.148 + 0.003 0.228 + 0.005	.2697 .3716					2 3 5	UNCH UNCH
NOV21 2400						0.147 + 0.006	.2499					2	UNCH
						USER AND IS FURNISHED WI					CY OR CON	ITENT. IT	IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

 ${\it CME\ Group,\ Inc.}$ 







Side 96

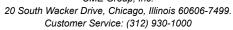
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	DBEX PEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE		PRICE CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		INTE	OPEN REST
ON PUT TOTAL		NYMEX NATURAL	GAS OPTIONS (PHY)										2	
DEC21						0 126	+ 0.007	.2083					2	UNCH
TOTAL						0.120	+ 0.007	.2003					2	UNCH
KD CALL		NVMEY ONE DAY	NATURAL GAS OPTION	us.										
21JAN21						0.0000	UNCH						0	UNCH
TOTAL KD PUT		NVMEY ONE DAY	NATURAL CAS ORTION	uc.									0	
21JAN21			NATURAL GAS OPTION			0.0000	UNCH	1.0000					0	UNCH
TOTAL 22JAN21													0	
2425 - TOTAL						0.0000	UNCH					50 50	0	UNCH
OB CALL FEB21		NYMEX RBOB (PH	HY) OPTIONS											
8300 -						0.4487	+ 0.0008 + 0.0008	1.0000 1.0000					100 2	UNCH UNCH
11100						0.3987	+ 0.0008 + 0.0008	$1.0000 \\ 1.0000$					1 30	UNCH UNCH
11600 -						0.3687	+ 0.0008 + 0.0008	$1.0000 \\ 1.0000$					1 8	UNCH UNCH
11900 -							+ 0.0008 + 0.0008	1.0000 1.0000					75 100	UNCH UNCH
12500 -							+ 0.0008 + 0.0008	1.0000 1.0000					15 1	UNCH UNCH
12900 -						0.2587	+ 0.0008	1.0000 1.0000					2 6	UNCH
13200 -						0.2287	+ 0.0007	1.0000					25 25	UNCH
13500 -						0.1988	+ 0.0007	.9985					36 35	UNCH
13900 -						0.1591	+ 0.0007 + 0.0006 + 0.0007	.9926					11	UNCH
14100 -						0.1395	+ 0.0007 + 0.0006 + 0.0005	.9841					1 5 20	UNCH
14500 -						0.1010	+ 0.0003 + 0.0005 + 0.0004	.9484					1	UNCH
14700 -						0.0824	+ 0.0003	.9128					1 1	UNCH
14900 -			/0.0400A /0.0400A	/0.0400A /0.0400A			- 0.0005	.8904 .8637					2 1	UNCH
15100 -			/0.0300A /0.0200A	/0.0300A /0.0200A		0.0472	- 0.0010 - 0.0011	.8288 .7802					12 25	UNCH
15300 -			/0.0200A /*0.0200A	/0.0200A /*0.0200A		0.0328	- 0.0012 - 0.0014	.7207 .6523					25 21	UNCH
15400 0.0 15500 0.0	100	0.0100 0.0100	0.0300B/*0.010 0.0200B/*0.010	0.0300B/*0.010 0.0200B/*0.010		0.0212	- 0.0013 - 0.0012	.5762 .4956			1 1		1 16 +	UNCH 1
15800 -			/*0.0100A /*0.0100A	/*0.0100A /*0.0100A		0.0099	- 0.0011 - 0.0011	.3381 .2691					20 100	UNCH UNCH
10000						0.0055 0.0030	- 0.0009 - 0.0006	.1573 .0859					21	UNCH
TOTAL											2		748 +	1
11700							- 0.0023	.9855					50 8	UNCH UNCH
12600 -						0.2896	- 0.0023 - 0.0022	.9832					ĭ	UNCH
13500 -						0.2078	- 0.0021 - 0.0020	.8862 .8763					1 1	UNCH
15000 -			/0.0700A	/0.0700A		0.0901	- 0.0015 - 0.0010	.8173 .6297					1 59	UNCH
15500 -			/*0.0500A /*0.0500A	/*0.0500A /*0.0500A		0.0597	- 0.0013 - 0.0014	.5324					10 80	UNCH
15900 0.0		0.0400	/*0.0400A #0.0400/*0.040	/*0.0400A #0.0400/*0.040		0.0415	- 0.0011 NEW	.4273 .4015			10		55 10 +	UNCH 10
16400 0.0	200	0.0200	/0.0300A #0.0200B/*0.0	/0.0300A #0.0200B/*0.0		0.0378 0.0257	- 0.0010 NEW	.3763 .2831			1		51 1 +	UNCH 1
		0.0200	#0.0200B/*0.0 /*0.0200A	#0.0200B/*0.0 /*0.0200A			- 0.0006	.2623 .2426			2		2 +	2 UNCH
		0.0100	0.0200/*0.0100	0.0200/*0.010		0.0172	- 0.0006 - 0.0005	.2234 .2059					9 + 1	8 UNCH
17000 - TOTAL						0.0140	- 0.0004	.1738			21		2 343 +	UNCH 21
APR21						0.4660	0.0070	0000					0	
12100 -						0.4374	- 0.0070 - 0.0071	.9886					8 25	UNCH
13000 -						0.3513	- 0.0069 - 0.0069	.9551					50 50	UNCH
13200 -						0.3328	- 0.0068 - 0.0068	.9450 .9391					50 52	UNCH
14600 -						0.2117	- 0.0067 NEW	.9332 .8165				50	25 50 +	UNCH 50
16500 -			/*0.0900A /0.0700A	/*0.0900A /0.0700A		0.0866	- 0.0049 - 0.0043	.5900 .5177					70 15	UNCH UNCH
16700 - 17100 0.0	500	0.0500	/0.0700A 0.0600B/*0.050	/0.0700A 0.0600B/*0.050		0.0605	- 0.0041 - 0.0035	.4812 .4094			1		26 10 -	UNCH 1
17 700			/*0.0400A /*0.0400A	/*0.0400A /*0.0400A		0.0471	- 0.0031 - 0.0030	.3583 .3420					20 101	UNCH UNCH
18400 - TOTAL			/0.0200A	/0.0200A		0.0275	- 0.0017	.2216			1	50	1 553 +	UNCH 49
MAY21						0. 4730	0.0001	0716					0	
14000 -						0.2752	- 0.0091 - 0.0087	.9716 .8474					8 13	UNCH
15000 -						0.1984	- 0.0080 - 0.0080	.7524					5 20	UNCH
19300 -						0.1173 0.0194	NEW NEW	.5610 .1580			3		3 + 3 +	3
TOTAL JUN21											6		52 +	6
11800 -							- 0.0107 - 0.0106	.9509 .9199					8 5	UNCH
13000 -						0.3659	- 0.0103	.8912					40	UNCH
15000 -						0.2099	- 0.0103 - 0.0089	.8781					4 3	UNCH
15500 -						0.1770	- 0.0088 - 0.0085	.6925					4 2	UNCH
16000 - 16300 -						0.1306	- 0.0079 NEW	.5952 .5565			3		2 3 +	UNCH 3
16400 - 16500 -						0.1253 0.1201	- 0.0074 NEW	.5434 .5302			5		2 5 +	UNCH 5
17000 - 17500 -							- 0.0069 - 0.0054	.4624					16 250	UNCH
18000 -							- 0.0046 - 0.0032	.3358 .2330					57 57	UNCH UNCH
THE THEOD	MATTON	CONTATNED IN T	HIS REPORT IS COMP	TIED EOD THE CON	/FNTENCE OF THE I	ISER AND TS F	LIDNITCHED V	ATTUOUT I	PESDONST	RTITTY E	OP ACCURA		NTENT TT	TS.

CME Group, Inc.







Side 97

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI 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.

THE N	OMINAL	PRICE IS THE	rkevious DAY'S	SETTLEMENT PRIC	.E.								
	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	INTER	OPEN REST
OB CAL JUN21		NYMEX RBOB (P											
19300 19500 21500 TOTAL						0.0320 NEW 0.0291 NEW 0.0111 - 0.0012	.2070 .1915 .0838			3 5  16		3 + 5 + 10 476 +	3 5 UNCH 16
JUL21 11800						0.4670 - 0.0122	.9306					8	UNCH
12500 16000						0.4045 - 0.0120 0.1524 - 0.0088	.8966 .5792					5 1	UNCH UNCH
16300 19300 TOTAL						0.1375 NEW 0.0457 NEW	.5440 .2442			3 3 6		3 + 3 + 20 +	3 3 6
AUG21 11800						0.4539 - 0.0126	.9088					8	UNCH
12500 TOTAL						0.3940 - 0.0123	.8700					8 5 13	UNCH
SEP21 11800						0.4342 - 0.0127	.8840					8	UNCH
12500 15200						0.3763 - 0.0124 0.1923 - 0.0100	.8424 .6135					5 3	UNCH
16700 21000						0.1218 - 0.0078 0.0335 - 0.0028	.4637 .1683					3 1	UNCH
23500 TOTAL						0.0170 - 0.0016	.0924					60 80	UNCH
OCT21 11500						0.3755 - 0.0133	.8322					50	UNCH
11800 12000						0.3522 - 0.0132 0.3368 - 0.0132 0.2997 - 0.0127	.8122 .7983					8 25	UNCH
12500 13500						0.2340 - 0.0115	.7611 .6751					5 75 163	UNCH
TOTAL NOV21													
11800 12500 TOTAL						0.3333 - 0.0129 0.2856 - 0.0122	.7852 .7305					8 5 13	UNCH
DEC21 11800						0.3296 - 0.0111	.7601					8	UNCH
12500 13500						0.2831 - 0.0105 0.2247 - 0.0088	.7077 .6265					5 400	UNCH
14000 14400						0.1997 - 0.0080 0.1816 - 0.0073	.5845 .5510					200 400	UNCH UNCH
14500 TOTAL						0.1773 - 0.0072	.5427					630 1643	UNCH
JAN22 13300 TOTAL						0.2340 - 0.0115	.6395					5 5	UNCH
FEB22 13300 TOTAL						0.2538 - 0.0106	.6426					5 5	UNCH
MAR22 13300 TOTAL						0.2745 - 0.0110	.6513					5 5	UNCH
APR22 13300 TOTAL						0.3899 - 0.0122	.7258					5 5	UNCH
MAY22 13300 TOTAL						0.4039 - 0.0125	.7246					5 5	UNCH
JUN22 13300 TOTAL						0.4088 - 0.0126	.7189					5 5	UNCH
JUL22 12800 TOTAL						0.4424 - 0.0135	.7375					5 5	UNCH
AUG22 12800 TOTAL						0.4406 - 0.0132	.7295					5 5	UNCH
SEP22 12800 TOTAL						0.4360 - 0.0130	.7203					5 5	UNCH
OCT22 12800 TOTAL						0.3645 - 0.0122	.6724					5 5	UNCH
NOV22 12800 TOTAL						0.3501 - 0.0119	.6580					5 5	UNCH
DEC22 12800 TOTAL						0.3467 - 0.0117	.6512					5 5	UNCH
OB PUT FEB21	-	NYMEX RBOB (P	PHY) OPTIONS										
9000 9100						0.0001 UNCH 0.0001 UNCH						25 4	UNCH UNCH
10000 10800						0.0001 UNCH 0.0001 UNCH						79 8	UNCH UNCH
11000 11200						0.0001 UNCH 0.0001 UNCH						300 2	UNCH
11500 12000						0.0001 UNCH 0.0001 UNCH						20 158	UNCH
12400 12500						0.0001 UNCH 0.0001 UNCH						1 125 1	UNCH
12600 12700						0.0001 UNCH 0.0001 UNCH	.0000					1 10	UNCH
12800 12900						0.0001 UNCH 0.0001 UNCH 0.0001 UNCH	.0000 .0000 .0000					6 22 25	UNCH UNCH UNCH
13000 13200 13300						0.0001 UNCH 0.0001 UNCH 0.0001 UNCH	.0002					30 4	UNCH
13300 13400						0.0001 UNCH 0.0001 UNCH 0.0001 - 0.0001	.0008					5 39	UNCH UNCH UNCH
13500 13600 13700						0.0001 - 0.0001 0.0002 UNCH 0.0002 - 0.0001	.0031					15 10	UNCH
13800 13900						0.0002 0.0001 0.0003 - 0.0001 0.0004 - 0.0002	.0052					50 10	UNCH
14000 14100						0.0006 - 0.0001 0.0008 - 0.0002	.0114					52 18	UNCH
14500 14600			0.0100B/	0.0100B/		0.0023 - 0.0003 0.0029 - 0.0004	.0515 .0668					47 33	UNCH UNCH
14700 14800			0.0100B/ 0.0100B/	0.0100B/ 0.0100B/		0.0037 - 0.0005 0.0045 - 0.0008	.0870 .1094					21 0	UNCH
15200	0.0200 0.0200 FORMATIO	0.0200 0.0200 N CONTAINED IN T	0.0200B/0.010 0.0300B/*0.01 THIS REPORT IS CO	0.0200B/0.010 0.0300B/*0.010	  NVENIENCE OF THE U	0.0066 - 0.0018 0.0110 - 0.0020 JSER AND IS FURNISHED	.1710 .2791 WITHOUT RE	 ESPONSTI	 BILITY FO	5 1 OR ACCURA	 CY OR CO	135 + 17 + NTENT. IT	5 1 TS

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.







Side 98

**FINAL** 

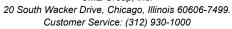
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

C	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		OPEN EREST
OB PUT FEB21		NYMEX RBOB (F	PHY) OPTIONS									
15300 15400 0 15500 15600 TOTAL	0.0400	0.0400 	#0.0300B/*0.020 0.0400/*0.020 0.0400B/*0.020 #0.0500B/*0.02	#0.0300B/*0.00 0.0400/*0.020 0.0400B/*0.020 #0.0500B/*0.00		0.0141 - 0.0022 0.0179 - 0.0021 0.0225 - 0.0020 0.0279 - 0.0020	.3476 .4236 .5042 .5853			1  7	 1 17 3 1 1294 +	UNCH UNCH UNCH UNCH 6
MAR21 10800 11000						0.0002 UNCH 0.0003 UNCH	.0027				 8 33	UNCH UNCH
11500 11600						0.0008 UNCH 0.0010 UNCH	.0100				 1 25	UNCH
11700 11800						0.0012 UNCH 0.0014 UNCH	.0144				 25 25	UNCH
12000 12200						0.0019 UNCH 0.0026 UNCH	.0221				 6 1	UNCH
12500 12900						0.0040 - 0.0001 0.0068 - 0.0001	.0434				 50 50	UNCH
13000 13300 0	0.0100	0.0100	0.0100/0.0100	0.0100/0.0100		$ \begin{array}{rrrr} 0.0077 & -0.0001 \\ 0.0107 & +0.0001 \end{array} $	.0776 .1040			1	 152 151 +	UNCH 1
13500 14000			0.0200B/	0.0200B/		0.0128 + 0.0002 0.0195 + 0.0008	.1229 .1819				 1 12	UNCH UNCH
14200 14300			0.0300B/ 0.0300B/	0.0300B/ 0.0300B/		$0.0232 + 0.0008 \\ 0.0253 + 0.0009$	.2121 .2286				 1 25	UNCH UNCH
14400 14500			#0.0300B/ 0.0400B/	#0.0300B/ 0.0400B/		0.0276 + 0.0009 0.0301 + 0.0010	.2462				 1 2	UNCH
14600 14800 0		0.0400	#0.0400B/ 0.0500B/0.0400	#0.0400B/ 0.0500B/0.0400 0.0600B/0.0500		0.0327 + 0.0010 0.0385 + 0.0011 0.0451 + 0.0012	.2839			 4 1	 1 55 + 9 +	UNCH 4 1
15000 0 15200 0 15300 0 15400	0.0600	0.0500 0.0600 0.0600	0.0600B/0.0500 #0.0600/*0.050 #0.0600/*0.060 #0.0800B/	#0.0600/*0.050 #0.0600/*0.060 #0.0800B/		0.0451 + 0.0012 0.0526 NEW 0.0564 NEW 0.0602 + 0.0009	.3694 .4168 .4413 .4667			25 1 	 25 + 1 + 5	25 1 UNCH
TOTAL APR21										32	665 +	32
10400 10800						0.0001 UNCH 0.0002 UNCH	.0011				 200 8	UNCH
11000 11500						0.0003 UNCH 0.0008 UNCH	.0032				 1 637 75	UNCH
11600 12100						0.0009 UNCH 0.0019 + 0.0001 0.0028 + 0.0001	.0090 .0179 .0256				 75 25 320	UNCH UNCH UNCH
12400 12500 12800						0.0028 + 0.0001 0.0032 + 0.0002 0.0046 + 0.0002	.0289				 650 1	UNCH
13200 13300						0.0072 + 0.0003 0.0080 + 0.0003	.0599				 52 25	UNCH
13500 14000						0.0098 + 0.0003 0.0158 + 0.0005	.0787 .1190				 85 150	UNCH
14500 15000			0.0300B/ 0.0400B/	0.0300B/ 0.0400B/		$0.0241 + 0.0005 \\ 0.0355 + 0.0010$	.1704 .2340				 50 81	UNCH UNCH
15500 16500			0.0600B/ #0.1000B/	0.0600B/ #0.1000B/		$ \begin{array}{r} 0.0500 + 0.0016 \\ 0.0910 + 0.0028 \end{array} $	.3079 .4807				 50 1	UNCH UNCH
TOTAL											2411	
MAY21 10000						0.0004 UNCH 0.0011 UNCH	.0035				 50 8	UNCH
10800 12800						0.0098 + 0.0002	.0667				 1 59	UNCH
TOTAL JUN21											39	
10300 10800						$\begin{array}{cccc} 0.0018 & + & 0.0001 \\ 0.0031 & + & 0.0001 \end{array}$	.0125 .0206				 23 8	UNCH UNCH
11200 11500						$0.0046 + 0.0001 \\ 0.0061 + 0.0002$	.0294 .0379				 4 25	UNCH UNCH
12500 12800						$0.0138 + 0.0005 \\ 0.0172 + 0.0006$	.0782 .0947				 15 1	UNCH UNCH
14500 16000			#0.1000B/	#0.1000B/		$ \begin{array}{rrrr} 0.0492 & + & 0.0016 \\ 0.1009 & + & 0.0031 \end{array} $	.2294 .4019				 20 20	UNCH UNCH
TOTAL JUL21											116	
9500 10000						$ \begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	.0107 .0174				 5 10	UNCH
10800 11500						$ \begin{array}{r} 0.0061 + 0.0001 \\ 0.0106 + 0.0002 \end{array} $	.0341				 8 5	UNCH
14000 TOTAL						0.0467 + 0.0012	.2055				 150 178	UNCH
AUG21						0.0006 0.0003	0.470				0	
10800 11500						0.0096 + 0.0002 0.0161 + 0.0005	.0479 .0750				 8 5 13	UNCH
TOTAL SEP21											13	
10800 11500						$ \begin{array}{r} 0.0152 + 0.0004 \\ 0.0234 + 0.0006 \end{array} $	.0668 .0974				 8 5 3	UNCH UNCH
12700 TOTAL						0.0439 + 0.0011	.1670				 3 16	UNCH
OCT21						0.0210 . 0.0010	1201				 0	10.0
10800 11500						0.0318 + 0.0010 0.0460 + 0.0014 0.0573 + 0.0015	.1201 .1632 .1968				 8 55 25	UNCH UNCH UNCH
12000 13500						0.1044 + 0.0032	.3195				 25 75 163	UNCH
TOTAL NOV21												
10800 11500						$0.0405 + 0.0014 \\ 0.0569 + 0.0019$	.1421 .1879				 8 5	UNCH UNCH
TOTAL											13	
DEC21 10000						0.0364 + 0.0023 0.0540 + 0.0031	.1204 .1665				 5 8	UNCH
10800 11400 11500						0.0702 + 0.0037 0.0732 + 0.0039	.2057				 3 600	UNCH
12000 12500						0.0890 + 0.0044 0.1060 + 0.0048	.2483				 200 200	UNCH
13000 TOTAL						0.1251 + 0.0056	.3255				 630 1646	UNCH
JAN22						0 1020 . 0 0027	2741				-	
12300 TOTAL						0.1020 + 0.0027	.2741				 5 5	UNCH
FEB22 12300						0.1154 + 0.0047	.2768				 5	UNCH
TOTAL							. 2. 30				5	5.1611
MAR22 12300						0.1222 + 0.0045	.2723				 5 5	UNCH
TOTAL APR22											5	
12300						0.1048 + 0.0039	.2113				 5 5	UNCH
TOTAL MAY22												
						0.1137 + 0.0040	.2142				5	UNCH

CME Group, Inc.





Side 99

PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
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 CLEAREI
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	INTE	OPEN EREST
OB PUT		NYMEX RBOB (	PHY) OPTIONS						VOLUME		5	
JUN22 12300						0.1245 + 0.0041	.2207				 5 5	UNCH
TOTAL JUL22 11800						0.1190 + 0.0039	.2042				 5 5	UNCH
TOTAL AUG22 11800						0.1303 + 0.0039	.2123				 5 5	UNCH
TOTAL SEP22 11800						0.1429 + 0.0039	.2214				 5 5 5	UNCH
TOTAL OCT22 11800						0.1744 + 0.0044	.2642					UNCH
TOTAL NOV22						0.1898 + 0.0046	.2779				 5 5	UNCH
11800 TOTAL DEC22											5	
11800 TOTAL						0.2017 + 0.0046	.2848				 5 5	UNCH
PJN CAI	LL	PJM NORTRN I	LL HUB 50 MW LMP	00F								
JUL22 3500 TOTAL						2.66 + 0.05	.4355				 20 20	UNCH
AUG22 3500 TOTAL						1.60 + 0.02	.3197				 23 23	UNCH
60A 000	С	PJM WEST HUB	REAL-TIME PK 5	MW OPT								
JAN22 2800 2900						0.33 - 0.03 0.55 - 0.03	.1300 .1919				 20 100	UNCH
3000 3000						3.46 + 0.04 0.84 - 0.04	.7374				 40 20	UNCH
3050 3050						1.02 - 0.04 $3.14 + 0.04$	.3008 .6991				 100 100	UNCH
3100 3100						1.22 - 0.05 2.84 + 0.03	.3401 .6598				 90 40	UNCH
3200 3200						1.68 - 0.06 2.30 + 0.02	.4200				 10 10	UNCH
3500						1.14 + 0.01 3.52 - 0.07	.3559				 40 100	UNCH
3500 TOTAL JAN23						3.32 - 0.07	.0440				 670	UNCH
2700 3100 3100						0.71 - 0.01 2.28 UNCH 3.00 - 0.08	.1841 .4151 .5848				 100 40 40 180	UNCH UNCH UNCH
PMA 001 FEB21 3500	F	PJM WEST HUB	REAL-TIME PK CA	L 50 MW		7.24 - 0.06	.9878				 20	UNCH
3500 TOTAL MAR21						0.02 - 0.03	.0121				 20 40	UNCH
3500 3500 TOTAL					====	7.26 - 0.06 0.14 - 0.05	.9251 .0744				 23 23 46	UNCH
APR21 3500 3500						7.09 + 0.03 0.06 - 0.02	.9589 .0409				 22 22 44	UNCH
TOTAL MAY21 3500 3500						6.33 + 0.20 0.17 - 0.03	.9066 .0922				 20 20	UNCH
TOTAL JUN21 3500						0.19 - 0.02	.0970				 40 22 22	UNCH
3500 TOTAL JUL21						6.69 + 0.07	.9016				 44	UNCH
3500 3500 TOTAL						2.96 - 0.04 2.35 + 0.12	.4972 .4992				 21 21 42	UNCH
AUG21 3500 3500 TOTAL						1.20 - 0.04 4.56 - 0.12	.3299 .6661				 22 22 44	UNCH
SEP21 3500 3500 TOTAL						5.26 - 0.06 0.67 - 0.01	.7632 .2328				 21 21 42	UNCH
OCT21 3500 3500 TOTAL					====	6.11 + 0.02 0.52 - 0.04	.8062 .1898				 21 21 42	UNCH
NOV21 3500 3500					====	5.51 - 0.07 0.77 + 0.02	.7489 .2460				 21 21	UNCH
TOTAL DEC21 3500						2.23 UNCH	.4239				 42	UNCH
3500 TOTAL						4.87 - 0.01	.5695				 23 23 46	UNCH
RA CALI	L	RBOB APO (AV	ERAGE PRICE) OPT	IONS								

JAN21 12000 ------------

0.3238 + 0.0003

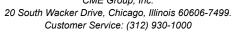
. 9961

20

UNCH

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.





**Side 100** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

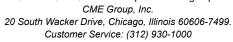
Fri, Jan 22, 2021 PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI 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.

THE NO	MINAL I	PRICE IS THE I	PREVIOUS DAY'S	S SETTLEMENT PRI	CE.							
(	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	EXE DELTA CIS		GLOBEX® VOLUME	PNT VOLUME	INTE	OPEN REST
RA CALI JAN21	-	RBOB APO (AVE	RAGE PRICE) OPT	IONS								
12500 13000						0.2738 + 0.0003 0.2238 + 0.0003	.9952 .9940				10 15	UNCH
14000 15000						0.1238 + 0.0003 0.0242 - 0.0001 0.0001 UNCH	.9900 .9518 .0009				20 25 90	UNCH UNCH UNCH
22000 TOTAL						0.0001 ONCH	.0003				180	ONCH
FEB21 12000						0.3452 - 0.0022	.9962				20	UNCH
12500 13000						0.2956 - 0.0023 0.2469 - 0.0023	.9894 .9699				10 15	UNCH
14000 15000						0.1533 - 0.0021 0.0743 - 0.0017 0.0001 UNCH	.8826 .6607 .0016				20 25 75	UNCH
22000 TOTAL						0.0001 UNCH	.0016				165	UNCH
MAR21 12000						0.4461 - 0.0071	.9938				20	UNCH
12500 13000						0.3969 - 0.0070 0.3483 - 0.0070	.9851 .9709				10 15	UNCH UNCH
14000 15000						0.2553 - 0.0068 0.1716 - 0.0063	.9098 .7925				20 25	UNCH UNCH
TOTAL APR21											90	
12000 12500						0.4529 - 0.0091 0.4050 - 0.0091	.9761 .9603				20 10	UNCH UNCH
13000 14000						0.3582 - 0.0091 0.2697 - 0.0087	.9379 .8665				15 20	UNCH
15000 TOTAL						0.1909 - 0.0081	.7559				25 90	UNCH
MAY21						0 4522 0 0107	.9534	_			20	IINCU
12000 12500 13000						0.4533 - 0.0107 0.4070 - 0.0106 0.3622 - 0.0104	.9534 .9323 .9047				20 10 15	UNCH UNCH UNCH
14000 15000						0.2782 - 0.0104 0.2782 - 0.0098 0.2035 - 0.0090	.8286 .7250				20 25	UNCH
TOTAL						0.0000	3 0				90	
JUN21 12000						0.4463 - 0.0121	.9319				20	UNCH
12500 13000						0.4012 - 0.0121 0.3574 - 0.0119 0.2757 - 0.0112	.9082 .8793 .8025				10 15	UNCH
14000 15000						0.2042 - 0.0112	.8025 .7007				20 25 90	UNCH
TOTAL JUL21											30	
12000 12500						0.4335 - 0.0125 0.3904 - 0.0123	.9087 .8805				20 10	UNCH UNCH
13000 14000						0.3489 - 0.0121 0.2715 - 0.0114	.8481 .7685				15 20	UNCH
15000 TOTAL						0.2042 - 0.0102	.6701				25 90	UNCH
AUG21 12000						0.4141 - 0.0127	.8826				20	UNCH
12500 13000						0.3726 - 0.0125 0.3332 - 0.0121	.8518 .8169				10 15	UNCH
14000 15000						0.2608 - 0.0113 0.1981 - 0.0102	.7339 .6374				20 25	UNCH UNCH
TOTAL SEP21											90	
12000 12500						0.3328 - 0.0132 0.2953 - 0.0128	.8072 .7692				20 10	UNCH UNCH
13000 14000						0.2608 - 0.0121 0.2000 - 0.0108	.7267				15 20	UNCH
15000 TOTAL						0.1504 - 0.0092	.5334				25 90	UNCH
ост21 12000						0.3154 - 0.0128	.7780				20	UNCH
12500 12500 13000						0.2815 - 0.0122 0.2500 - 0.0117	.7374 .6945				10 15	UNCH
14000 15000						0.1933 - 0.0106 0.1464 - 0.0090	.6035				20 25	UNCH
TOTAL											90	
NOV21 12000 12500						0.3123 - 0.0110 0.2791 - 0.0106	.7525 .7140				20 10	UNCH UNCH
13000 14000						0.2481 - 0.0097 0.1952 - 0.0081	.6732 .5874				15 20	UNCH
15000 TOTAL						0.1525 - 0.0066	.5020				25 90	UNCH
DEC21						0.2400	7400					
12000 12500						0.3109 - 0.0130 0.2776 - 0.0127	.7486 .7103				20 10	UNCH
13000 14000						0.2464 - 0.0121 0.1932 - 0.0105 0.1494 - 0.0091	.6698 .5840 .4977				15 20 25	UNCH UNCH UNCH
15000 TOTAL						0.1454 0.0051	.4377				90	ONCH
RA PUT JAN21		RBOB APO (AVE	RAGE PRICE) OPT:									
8300 TOTAL						0.0001 UNCH	.0005				2 2	UNCH
FEB21 8300						0.0001 UNCH	.0009				2	UNCH
TOTAL											2	
MAR21 8300						0.0001 UNCH	.0007				2	UNCH
TOTAL APR21											2	
8300						0.0001 UNCH	.0008				2 2	UNCH
TOTAL MAY21						0.0001	0000					
8300 TOTAL						0.0001 UNCH	.0008				2 2	UNCH
JUN21 8300						0.0002 UNCH	.0015				2	UNCH
TOTAL						J. J	.0013				2	5
JUL21 8300						0.0005 UNCH	.0034				2	UNCH
12500 TOTAL						0.0260 + 0.0007	.1194				25 27	UNCH
AUG21 8300						0.0013 UNCH	.0077				2	UNCH
12500						0.0362 + 0.0010	.1481				25	UNCH
THE IN	ORMATION	CONTAINED IN T	THIS REPORT IS C	OMPILED FOR THE CO	NVENIENCE OF THE U	SER AND IS FURNISHED	WITHOUT RESPO	NSIBILITY F	OR ACCURA	CY OR COM	TENT. IT	IS

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.





**Side 101** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

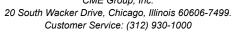
PRICE INDICATOR KEY
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL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

	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PR & PT.CH		DELTA	EXER CISES	OPEN OUTCRY	GLOBEX® VOLUME	PNT VOLUME	INTE	OPEN REST
PUT AL		RBOB APO (AVER	RAGE PRICE) OPTI	IONS						VOLUME			27	
21 0 00						0.0043 + 0.0658 +		.0220					2 25	UNCI
AL 21						0.0069 +		.0320					27	UNC
0 00 AL						0.0833 +		.2625					2 25 27	UNC
21 0 00 AL						0.0112 + 0.1020 +	0.0009 0.0047	.0457 .2859					2 25 27	UNC
21 0 00 AL						0.0120 + 0.1046 +		.0480 .2896					2 25 27	UNC
PUT 21		U25 SHORT TERM				0.0214		2200				100	100	10
0 AL						0.0314	NEW	.3309				100 100	100 + 100 +	10 10
CALL 21		WTI CRUDE OIL	1 M CSO FIN											
30 25						0.39 0.35	UNCH UNCH	.9226 .8706					1000 2000	UNC
-5 0						0.18 0.15	UNCH UNCH	.6974 .6212				200	3000 2250	UNC
0 5						0.07 0.06	UNCH	.3431				3000	500 3000 +	UNC 300
0						0.05 0.03	UNCH	.2490					100 500	UNC
0						0.02	UNCH	.1122					1500	UNC
0 5						0.01 0.01	UNCH	.0556					1000 425	UNC
0 AL						0.01	UNCH	.0090				3200	1325 16600 +	UNC 300
21														
30 25						0.46 - 0.42 -	0.03	.9308 .8845					1000 400	UNC
15						0.33 -	0.03	.8300					200	UNC
5						0.26 - 0.23 -	0.02 0.02	.7226 .6653					1500 1750	UNC
0 0						0.16 - 0.13 -	$0.01 \\ 0.01$	.4560 .3779					500 100	UNC
) 0						0.10 - 0.08 -	0.01 0.01	.3064					500 2500	UNC
0 5						0.05 - 0.04 -	0.01	.1617					1000 600	UNC
0						0.02 -	0.01	.0717					1825	UNC
AL													11875	
11 30						0.56 -		.8506					1000	UNC
25 L5						0.51 - 0.43 -		.8423 .7834					400 200	UNC
5						0.36 - 0.32 -	0.01 0.02	.7107 .6797					1500 1750	UNC
Ö						0.21	UNCH	.5161					500	UNC
0 0						0.18 - 0.15 -	0.01 0.02	.4410 .3754					100 500	UNC
0 0						0.13 - 0.10 -	0.02 0.02	.3223 .2415					2000 1000	UNC
5						0.09 - 0.07 -	0.02 0.01	.2211 .1621					600 1825	UNC
٩L						2.2.2							11375	
21 30						0.64 -	0.03	.8247					1000	UNC
25						0.59 -	0.03	.8166					400	UNC
L5 5						0.51 - 0.44 -	0.03 0.02	.7691 .7101					200 1500	UNC
) )						0.40 - 0.29 -	0.03 0.02	.6850 .5516					1750 500	UNC
)						0.25 - 0.21 -	0.01	.4876					100 500	UNC
0						0.19 0.14 +	UNCH 0.01	.3787					2000 1000	UNC
5						0.13 +	0.01	.2708					600	UNC
) AL						0.10 +	0.02	.2023					1325 10875	UNC
21						0.53	0.00	0010					F00	
15 0						0.51 - 0.40 -	0.02 0.02	.8010 .7098					500 1500	UNC
) )						0.25 - 0.21 -	0.01 0.01	.5000 .4378					100 500	UNC
)						0.18 - 0.13	0.01 UNCH	.3822					2000 1000	UNC
0						0.12	UNCH	.2675					100	UNC
0 AL						0.08	UNCH	.1846					1325 7025	UNC
21														
15 0						0.53 - 0.42 -	$0.01 \\ 0.01$	.7882 .7033					500 1500	UNC
0 0						0.27 - 0.23 -	0.01 0.02	.5060 .4473					100 500	UNC
)						0.20 - 0.15 -	0.01 0.01	.3945					2000 1000	UNC
0 5						0.14 -	0.01	.2856					100	UNC
0 AL						0.09 -	0.02	.1971					1325 7025	UNC
21														
15 0						0.55 0.43 -	UNCH 0.01	.7771 .7063					500 1500	UNC
0						0.28 0.24	UNCH UNCH	.5118 .4541					100 500	UNG
0						0.21 0.15 -	UNCH 0.01	.4021					2000 1000	UNC
						0.14	UNCH	.2881					100	UNC
5						0.10	UNCH	.2086					1325 7025	UNC
5 0													1023	
5						0.42	UNCH	.6799					1500	UNC

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.

CME Group, Inc.



**Side 102** 

**FINAL** 

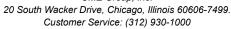
PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

(	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 EREST
7A CALI OCT21	_	WTI CRUDE OIL	1 M CSO FIN											
40 50						0.19 ι	UNCH UNCH	.4355					500 2000	UNCH UNCH
70 75						0.14 ι	UNCH	.3000 .2814 .2047					1000 100 1325	UNCH UNCH UNCH
100 TOTAL						0.10	UNCH	.2047					6525	UNCH
NOV21 0							0.02	.6798					1500	UNCH
30 40						0.25 ι	0.02 UNCH	.4941					100 500	UNCH
50 70						0.18 - 0	0.01 0.01	.3943 .3181 .3011					2000 1000 100	UNCH
75 100						0.1.	0.01 UNCH	.2303					1325 6525	UNCH
TOTAL DEC21														
0 30						0.27 ι	0.01 UNCH	.6906 .5000					1500 100	UNCH
40 50 70						0.21 ι	UNCH UNCH UNCH	.4446 .3947 .3093					500 2000 1000	UNCH UNCH UNCH
75 100						0.15 ι	UNCH 0.01	.2911					100 1325	UNCH
TOTAL			4										6525	
7A PUT MAR21		WTI CRUDE OIL	1 M CSO FIN			0.01	uncu						2250	INCII
- 150 - 100 - 80						0.01 ι	UNCH UNCH UNCH	.0000					2250 1500 500	UNCH UNCH UNCH
- 75 - 50						0.01 ι	UNCH UNCH	.0009					2000 4050	UNCH
- 45 - 40						0.01 t 0.01 t	UNCH UNCH	.0235 .0361					500 500	UNCH UNCH
- 30 - 20						0.02 ι	UNCH	.0773					7600 250	UNCH
- 15 TOTAL						0.03 ι	UNCH	.1942					350 19500	UNCH
APR21 - 150							UNCH						2250	UNCH
- 100 - 80						0.01 ι	UNCH UNCH	.0000					1000 500	UNCH UNCH
- 50 - 30						0.01 ι	UNCH UNCH	.0161					4000 4550	UNCH
0 TOTAL						0.08 + 0	0.01	.3346					500 12800	UNCH
MAY21 - 150						0.01 t	UNCH	.0053					2250	UNCH
- 100 - 80						0.02 ι	UNCH UNCH	.0351 .0647					1000 500	UNCH UNCH
- 50 - 30						0.04 ι	UNCH UNCH	.1048					3500 4550	UNCH
0 TOTAL						0.10 + 0	0.02	.3202					500 12300	UNCH
JUN21 - 150						0.01	UNCH	.0269					2250	UNCH
- 100 - 80						0.03 ι	UNCH UNCH	.0560 .0820					1000 500	UNCH UNCH
- 50 - 30							UNCH UNCH	.1194 .1752					3500 4550	UNCH UNCH
TOTAL JUL21													11800	
- 150 - 100						0.01	UNCH UNCH	.0058					4000 2000	UNCH UNCH
- 80 - 50						0.03 ι	UNCH	.0624					500 500	UNCH
- 30 TOTAL						0.04 ι	UNCH	.1391					100 7100	UNCH
AUG21 - 150						0.02 t	UNCH	.0445					4000	UNCH
- 100 - 80						0.03 ι	0.01 UNCH	.0556 .0812					2000 500	UNCH UNCH
- 50 - 30							UNCH 0.01	.1174 .1559					500 100	UNCH UNCH
TOTAL SEP21													7100	
- 150 - 100						0.03 ι	UNCH UNCH	.0444					4000 2000	UNCH UNCH
- 80 - 50						0.04 ι	UNCH	.0809 .1168					500 500	UNCH
- 30 TOTAL						0.06 ι	UNCH	.1702					100 7100	UNCH
OCT21 - 150						0.02 + 0	0.01	.0450					4000	UNCH
- 100 - 80						0.02 u 0.03 u	UNCH UNCH	.0565 .0824					2000 500	UNCH UNCH
- 50 - 30							UNCH UNCH	.1195 .1747					500 100	UNCH UNCH
TOTAL NOV21													7100	
- 150 - 100						0.02 ι	UNCH UNCH	.0274					4000 2000	UNCH UNCH
- 80 - 50						0.04 ι	UNCH UNCH	.0633 .1196					500 500	UNCH UNCH
- 30 TOTAL						0.06 ι	UNCH	.1748					100 7100	UNCH
DEC21 - 150						0.02 ι	UNCH	.0453					4000	UNCH
- 100 - 80						0.03 ι	UNCH UNCH	.0741					2000 500	UNCH
- 50 - 30						0.05 ι	UNCH 0.01	.1354 .1877					500 100	UNCH UNCH
TOTAL													7100	
WA CALI MAR21			1MO CAL SPRD OPT			0.20	UNCU	0226					2100	Inc.
- 30 - 25 - 20						0.35 ι	UNCH UNCH UNCH	.9226 .8706 .8580					2100 1250 1500	UNCH UNCH UNCH
- 20 - 15 - 10						0.26 ι	UNCH UNCH UNCH	.8057 .7532					2750 6000	UNCH
- 5 0						0.18 u 0.15 u	UNCH UNCH	.6974 .6212					1000 4600	UNCH UNCH
10 25	0.06	0.06	0.06/0.06	0.06/0.06		0.10 - (	0.01 UNCH	.4705 .2939			1100	3000	10500 7200 +	UNCH 2000
THE IN	FORMATION	CONTAINED IN T	HIS REPORT IS COM	PILED FOR THE CON	VENIENCE OF THE USE HALL NOT BE MADE TH	R AND IS FURNIS	SHED W	ITHOUT R	ESPONSI	BILITY FO	OR ACCURA	CY OR CO	NTENT. IT	IS

CME Group, Inc.





**Side 103** 

**FINAL** 

PG63 BULLETIN # 14@

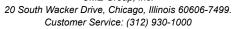
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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	GLOBEX® VOLUME	PNT VOLUME	INTE	OPEN REST
WA CAL	L	WTI CRUDE OIL	1MO CAL SPRD OPT	ΓIONS					VOLUME				
MAR21 30 50						0.05 UNCH 0.02 UNCH	.2490 .1122					500 3000	UNCH UNCH
75 100						0.01 UNCH 0.01 UNCH	.0527					850 1100	UNCH UNCH
TOTAL APR21										1100	3000	42350 +	2000
- 30 - 25						0.46 - 0.03 0.42 - 0.03	.9308					2100 200	UNCH
- 15 0 10						0.33 - 0.03 0.23 - 0.02 0.19 - 0.01	.8300 .6653 .5493					1000 7300 10000	UNCH UNCH UNCH
25 40						0.14 - 0.01 0.10 - 0.01	.4134				500	4200 1500	UNCH
50 75						0.08 - 0.01 0.04 - 0.01	.2495 .1364				500	3250 500 -	UNCH 100
100 TOTAL						0.02 - 0.01	.0717				1000	1325 31375 -	UNCH 100
MAY21 - 30						0.56 - 0.04	.8506					2100	UNCH
- 25 - 15						0.51 - 0.04 0.43 - 0.03	.8423 .7834					200 1000	UNCH
0 10 25	0.34	0.34	0.34/0.34	0.34/0.34		0.32 - 0.02 0.26 - 0.01 0.19 - 0.01	.6797 .5985 .4764			50 		5350 150 4200	UNCH UNCH UNCH
40 50						0.15 - 0.02 0.13 - 0.02	.3754				500	1500 3750 +	UNCH 500
75 100						0.09 - 0.02 0.07 - 0.01	.2211 .1621					500 1325	UNCH UNCH
TOTAL JUN21										50	500	20075 +	500
- 30 - 25						0.64 - 0.03 0.59 - 0.03	.8247 .8166					2100 200	UNCH UNCH
- 15 0	0.40	0.40	#0.40/0.40	#0.40/0.40		0.51 - 0.03 0.40 - 0.03	.7691 .6850			50		1000 5300 -	UNCH 50
25 40 50			/0.27A /*0.21A	/0.27A /*0.21A		0.27 - 0.01 0.21 - 0.01 0.19 UNCH	.5189 .4279 .3787				 750	4200 1500 4100 +	UNCH UNCH 600
75 100						0.13 + 0.01 0.10 + 0.02	.2708					600 1000	UNCH
TOTAL										50	750	20000 +	550
JUL21 - 40 0						0.73 - 0.02 0.40 - 0.02	.8922 .7098					250 2000	UNCH
25 50						0.27 - 0.02 0.18 - 0.01	.5327 .3822				250	4050 3500 +	UNCH 100
75 100						0.12 UNCH 0.08 UNCH	.2675 .1846					3000 1650	UNCH
150 TOTAL						0.04 UNCH	.0924				250	300 14750 +	UNCH 100
AUG21 - 40						0.76 - 0.01	.8563					250	UNCH
0 25						0.42 - 0.01 0.29 - 0.01	.7033 .5370					2000 4050	UNCH
50 75						0.20 - 0.01 0.14 - 0.01 0.09 - 0.02	.3945 .2856 .1971				250 	7500 + 3000 5650	100 UNCH UNCH
100 150 TOTAL						0.05 - 0.01	.1067				250	300 22750 +	UNCH 100
SEP21						0.77 UNGU	0.570						UNCU
- 40 0						0.77 UNCH 0.43 - 0.01 0.30 UNCH	.8572 .7063 .5424					250 2000 4050	UNCH UNCH UNCH
25 50 75						0.21 UNCH 0.14 UNCH	.4021					2800 3000	UNCH
100 150						0.10 UNCH 0.05 UNCH	.2086 .1074					1650 300	UNCH UNCH
TOTAL OCT21												14050	
- 40 0						0.74 - 0.02 0.42 UNCH	.8537 .6799					250 2000	UNCH UNCH
25 50						0.27 - 0.01 0.19 UNCH	.5256 .3830					1050 2800	UNCH
75 100						0.14 UNCH 0.10 UNCH 0.04 UNCH	.2814 .2047 .0742					200 1650 300	UNCH UNCH UNCH
200 TOTAL						0.04 UNCH	.0742					8250	ONCIT
NOV21 - 40						0.74 - 0.02	.8536					250	UNCH
0 25 50						0.42 - 0.02 0.29 - 0.01 0.22 - 0.01	.6798 .5236 .3943					2000 1050 3000	UNCH UNCH UNCH
50 75 100						0.17 - 0.01 0.13 UNCH	.3011 .2303					300 300 1650	UNCH
200 TOTAL						0.03 UNCH	.0615					300 8550	UNCH
DEC21 - 40						0.76 - 0.01	.8393					250	UNCH
0 25						0.42 - 0.01 0.28 - 0.01	.6906 .5313					2000 1050	UNCH UNCH
50 75						0.21 UNCH 0.15 UNCH	.3947 .2911					2800 200	UNCH UNCH
100 200						0.10 - 0.01 0.02 UNCH	.2066 .0471					1650 300 8250	UNCH
TOTAL JAN22						0.22	<b>6</b> =6-						
0 50						0.38 - 0.01 0.13 UNCH	.6766 .3386					600 1000 1600	UNCH UNCH
TOTAL FEB22													
0 50						0.37 - 0.01 0.12 - 0.01	.6505 .3197					600 1000	UNCH UNCH
TOTAL MAR22												1600	
0 50						0.37 - 0.01 0.12 - 0.01	.6404 .3162					600 1000	UNCH UNCH
TOTAL APR22												1600	
APR22 0 50						0.36 - 0.01 0.12 - 0.01	.6268 .3092					600 1000	UNCH UNCH
TOTAL						3.01	.5552					1600	
MAY22 0 50						0.34 - 0.01 0.11 - 0.01	.6089 .2910					600 1000	UNCH UNCH
TOTAL						J.II - U.UI	.2310		·			1600	JIVCII
			THIS REPORT IS CO			ER AND IS FURNISHED					CY OR CO	NTENT. IT	IS

# 2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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		INTE	OPEN EREST
WA CAL JUN22	L	WTI CRUDE OIL	1MO CAL SPRD OPT	IONS									
0 50						0.37 - 0.01 0.13 - 0.01	.6309 .3204					600 1000	UNCH UNCH
TOTAL JUL22												1600	
0						0.37 UNCH	.6217					600 600	UNCH
TOTAL AUG22													
0 TOTAL						0.34 - 0.01	.6089					600 600	UNCH
SEP22 0						0.33 - 0.01	. 5955					600	UNCH
TOTAL						0.33						600	o.re.r
ост22 0						0.31 - 0.01	.5858					600	UNCH
TOTAL NOV22												600	
0 TOTAL						0.30 UNCH	. 5807					600 600	UNCH
DEC22 0						0.33 - 0.01	.6135					600	UNCH
TOTAL						0.33 0.01	.0133					600	ONCH
WA PUT MAR21			1MO CAL SPRD OPT										
- 150 - 100						0.01 UNCH 0.01 UNCH 0.01 UNCH	.0000					600 9500 500	UNCH UNCH UNCH
- 75 - 50 - 45						0.01 UNCH 0.01 UNCH 0.01 UNCH	.0149					10750 8500	UNCH
- 40 - 30						0.01 UNCH 0.01 UNCH	.0361					2100 3100	UNCH
- 25 - 20						0.02 UNCH 0.02 UNCH	.1293					9525 1250	UNCH
- 10 - 5						0.04 UNCH 0.05 UNCH	.2467 .3026					1000 1000	UNCH UNCH
0 10						0.07 UNCH 0.12 - 0.01	.3787 .5295					2700 3000 53525	UNCH
TOTAL APR21													
- 100 - 75						0.01 UNCH 0.01 UNCH	.0000					4450 250	UNCH UNCH
- 50 - 45						0.01 UNCH 0.01 UNCH	.0161					27000 2000	UNCH UNCH
- 40 - 30						0.01 UNCH 0.01 UNCH	.0350					2100 2100	UNCH
- 25 - 20 - 15						0.02 UNCH 0.02 UNCH 0.03 UNCH	.1154 .1249 .1699					7725 1500 6250	UNCH UNCH UNCH
- 10 - 5						0.04 UNCH 0.06 + 0.01	.2138					1500 500	UNCH
0 TOTAL						0.08 + 0.01	.3346					2525 57900	UNCH
MAY21 - 100						0.01 UNCH	.0351					4450	UNCH
- 75 - 50						0.02 UNCH 0.03 UNCH	.0669					250 6650	UNCH
- 45 - 40						0.03 UNCH 0.03 UNCH	.1095					2000 2100	UNCH
- 30 - 25						0.04 UNCH 0.04 UNCH	.1493					2100 7375	UNCH
- 20 - 15 - 10						$ \begin{array}{r} 0.05 + 0.01 \\ 0.06 + 0.01 \\ 0.07 + 0.01 \end{array} $	.1872 .2165 .2464					100 1000 2800	UNCH UNCH UNCH
Ō						0.10 + 0.01	.3202					2525 31350	UNCH
TOTAL JUN21													
- 100 - 75						0.02 UNCH 0.03 UNCH	.0560					4450 250	UNCH
- 50 - 45 - 40						0.04 UNCH 0.04 UNCH 0.05 UNCH	.1194 .1240 .1463					6650 2000 2200	UNCH UNCH UNCH
- 35 - 30						0.05 UNCH 0.06 UNCH	.1525					300 2100	UNCH
- 25 - 20						0.06 UNCH 0.07 UNCH	.1833 .2070					7575 100	UNCH UNCH
- 15 0						0.08 UNCH 0.12 UNCH	.2308 .3149					1000 1200	UNCH UNCH
TOTAL JUL21												27825	
- 100 - 50						0.01 UNCH 0.03 UNCH	.0342					2950 2000	UNCH
- 45 - 40			 0 05P/	0.058/		0.03 UNCH 0.03 UNCH	.1034					2000 500 1750	UNCH
- 25 - 5 0			0.05B/ 	0.05B/ 		0.05 + 0.01 0.09 + 0.01 0.10 UNCH	.1644 .2638 .2901					1750 250 1400	UNCH UNCH UNCH
TOTAL						0110 0.16.1						10850	o.re.r
AUG21 - 100						0.02 - 0.01	.0556					2950	UNCH
- 50 - 45 - 40						0.04 UNCH 0.04 - 0.01 0.05 UNCH	.1174 .1219 .1436					2000 2000 500	UNCH UNCH UNCH
- 40 - 30 - 25						0.05 - 0.01 0.06 UNCH	.1559					200 1850	UNCH
- 5 0			0.10B/	0.10B/		0.09 UNCH 0.11 UNCH	.2612					250 1400	UNCH
TOTAL												11150	
SEP21 - 100 - 50						0.03 UNCH 0.04 UNCH	.0727 .1168					2950 2100	UNCH UNCH
- 45 - 40						0.05 UNCH 0.05 UNCH	.1375 .1427					2000 500	UNCH UNCH
- 25 - 5						0.07 UNCH 0.10 UNCH	.1916 .2693					2150 250	UNCH UNCH
0 TOTAL						0.11 - 0.01	.2936					1400 11350	UNCH
ост21 - 100						0.02 UNCH	.0565					2950	UNCH
- 50 - 45						0.04 UNCH 0.05 + 0.01	.1195 .1407					2000 2000	UNCH UNCH
- 40 - 25						0.05 UNCH 0.07 + 0.01	.1462					500 2450	UNCH
- 20 - 15 - 5			 0.11B/	 0.11B/		$\begin{array}{cccc} 0.08 & + & 0.01 \\ 0.09 & + & 0.01 \\ 0.11 & + & 0.01 \end{array}$	.2189 .2412 .2876					200 200 250	UNCH UNCH UNCH
0			0.12B/	0.12B/		0.13 + 0.02	.3201					1400	UNCH
IHE IN	FUKMATIO	N CONTAINED IN THE CO	INDITTION THAT FRRC	IPILED FUK THE CON	NENTENCE OF THE U	SER AND IS FURNISHED N THE BASIS FOR ANY CLA	ATIHOOL	KESPUNSI	PILLIA EUD	JK ACCURA	CY UK CO	NIENI. IT	12





**Side 105** 

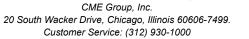
PG63 BULLETIN # 14@

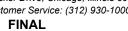
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

THE NO	DMINAL	PRICE IS THE	PREVIOUS DAY'S	SETTLEMENT PRI	CE.										
•	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SI &	ETT.PR PT.CH	ICE IGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	INTE	OPEN REST
WA PUT TOTAL		WTI CRUDE OIL	1MO CAL SPRD OP	PTIONS										11950	
NOV21 - 100 - 50						0. 0.	04	UNCH UNCH	.0566 .1196					2950 2100	UNCH UNCH
- 50 - 45 - 40						0. 0. 0.	05 +	UNCH 0.01	.1242					2000 500	UNCH
- 30 - 25 - 20						0. 0. 0.	07 +	UNCH 0.01 UNCH	.1748 .1969 .2061					100 2550 100	UNCH UNCH UNCH
- 20 - 5 0			0.11B/	0.11B/		0. 0.	11 +	0.01 0.01	.2877					250 1400	UNCH
TOTAL														11950	
DEC21 - 100 - 50						0. 0.		UNCH UNCH	.0741 .1354					2950 2000	UNCH UNCH
- 45 - 40						0. 0.	05	UNCH	.1403					1000 500	UNCH
- 25 - 5			0.11B/	0.11B/		0. 0.	11 +	UNCH 0.01	.1957 .2852					2850 250	UNCH UNCH
0 TOTAL			0.13B/	0.13B/		0.	12	UNCH	.3093					1400 10950	UNCH
JAN22 - 100						0.		UNCH	.0579					600	UNCH
0 TOTAL						0.	12	UNCH	.3233					1200 1800	UNCH
FEB22 - 100						0.	02	UNCH	.0588					600	UNCH
0 TOTAL						0.		0.01	.3494					1200 1800	UNCH
MAR22 - 100						0.	<b>03</b>	UNCH	.0773					600	UNCH
0 TOTAL						ő.	15 +	0.01	.3595					1200 1800	UNCH
APR22						0	0.3		0770					600	
- 100 0						0. 0.	16	UNCH	.0779 .3731					600 1200 1800	UNCH UNCH
TOTAL MAY22															
- 100 0						0. 0.		UNCH 0.01	.0792 .3910					600 1200 1800	UNCH
TOTAL JUN22														1800	
- 100 0						0. 0.		UNCH UNCH	.0775 .3690					600 1200	UNCH UNCH
TOTAL JUL22														1800	
- 100 0						0. 0.		UNCH UNCH	.0779 .3782					600 1200	UNCH UNCH
TOTAL AUG22														1800	
- 100 0						0. 0.	03 17	UNCH UNCH	.0792 .3910					600 1200	UNCH UNCH
TOTAL														1800	
SEP22 - 100 0						0. 0.		UNCH UNCH	.0801 .4044					600 1200	UNCH UNCH
TOTAL						٠.	10	Orten	. 1011					1800	ONCH
OCT22 - 100						0. 0.		UNCH 0.01	.0811 .4141					600 1200	UNCH UNCH
0 TOTAL						0.	10 +	0.01	.4141					1800	ONCH
NOV22 - 100						0. 0.		UNCH	.0815 .4192					600 1200	UNCH
0 TOTAL						0.	18 +	0.01	.4192					1800	UNCH
DEC22 - 100						0. 0.		UNCH UNCH	.0795 .3865					600 1200	UNCH UNCH
0 TOTAL						0.	10	UNCH	.3003					1800	UNCH
BV CALI MAR21	L	WTI-BRENT SPR	EAD OPTION												
- 450 - 200						1. 0.	01	0.17 UNCH	.9756 .0281					2000 1250	UNCH
- 100 TOTAL						0.	01	UNCH	.0001					200 3450	UNCH
APR21 - 300						0.		0.08	.4722					500	UNCH
- 200 - 100						0. 0.		0.02 UNCH	.1250 .0235					1250 200 1950	UNCH UNCH
TOTAL MAY21														1930	
- 250 - 200						0. 0.	14 -		.3270				300	500 1500 +	UNCH 250
- 100 TOTAL						0.	04 -	0.01	.0643				300	200 2200 +	UNCH 250
JUN21 - 450						1.	60 -	0.08	.8388					4500	UNCH
- 350 - 300						0. 0.	52 -	0.06 0.05	.6364 .4909					500 250	UNCH UNCH
- 200 - 100						0. 0.		0.03 UNCH	.1929 .0755				350  350	2350 + 200 7800 +	100 UNCH 100
TOTAL JUL21													330		
- 200 - 150						0.		0.02	.2502					900 150	UNCH
- 100 0						0. 0.		0.01 0.01	.1170 .0409					200 150 1400	UNCH UNCH
TOTAL AUG21								_	_						
- 200 - 150						0. 0.	18 -	0.02 0.01	.2600 .1861					900 150	UNCH
- 100 0						0. 0.		0.01 UNCH	.1294 .0582					200 150 1400	UNCH
TOTAL SEP21						4	60	0.00	7655						III.C
- 450 - 200						1. 0.	31 -	0.08	.7655 .2743					1000 900	UNCH
				RORS OR OMISSIONS	NVENIENCE OF THE US SHALL NOT BE MADE T	THE BASI	S FOR	ANY CLAI					CY OR CO	ITENT. IT	IS

2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin







PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI 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.	E DELTA C	ISES (	OPEN OUTCRY VOLUME	GLOBEX® VOLUME		INTE	OPEN REST
BV CAL	L	WTI-BRENT SPR											
- 150 - 100						$\begin{array}{cccc} 0.22 & - & 0.02 \\ 0.16 & - & 0.01 \\ 0.07 & - & 0.01 \end{array}$	.1504					150 200	UNCH
0 TOTAL						0.07 - 0.01	.0725					150 2400	UNCH
OCT21 - 200						0.27 - 0.02	.2568					900	UNCH
- 100 TOTAL						0.15 - 0.02						200 1100	UNCH
NOV21													
- 200 - 100						0.30 - 0.02 0.18 - 0.01						900 200	UNCH UNCH
TOTAL DEC21												1100	
- 450 - 200						1.64 - 0.09 0.33 - 0.03	.2721					6100 900	UNCH UNCH
- 100 0						$ \begin{array}{rrrr} 0.16 & - & 0.01 \\ 0.08 & - & 0.01 \end{array} $						1500 1300	UNCH UNCH
TOTAL JAN22												9800	
- 300 - 200						0.67 - 0.06 0.30 - 0.03						1500 1500	UNCH UNCH
TOTAL												3000	
FEB22 - 300 - 200						0.66 - 0.07 0.31 - 0.03						1500 1500	UNCH
TOTAL						0.31 0.03	.2337					3000	onen
MAR22 - 300						0.65 - 0.05						1500	UNCH
- 200 TOTAL						0.30 - 0.03	.2472					1500 3000	UNCH
APR22 - 300						0.63 - 0.05	.4148					1500	UNCH
- 200 TOTAL						0.30 - 0.02	.2430					1500 3000	UNCH
MAY22 - 300						0.63 - 0.06	.4091					1500	UNCH
- 200 TOTAL						0.30 - 0.03						1500 3000	UNCH
JUN22						0.60	4445						
- 300 - 200						0.68 - 0.04 0.38 - 0.02						3000 1500 4500	UNCH UNCH
TOTAL JUL22												4300	
- 300 - 200						0.63 - 0.05 0.31 - 0.02						1500 1500	UNCH UNCH
TOTAL AUG22												3000	
- 300 - 200						0.62 - 0.04 0.30 - 0.03	. 507 1					1500 1500	UNCH UNCH
TOTAL						0.50	12300					3000	oe
SEP22 - 300						0.62 - 0.04 0.31 - 0.02						1500 1500	UNCH UNCH
- 200 TOTAL						0.31 - 0.02	.2313					3000	UNCH
OCT22 - 300						0.64 - 0.04	.3852					1500	UNCH
- 200 TOTAL						0.32 - 0.03	.2341					1500 3000	UNCH
NOV22 - 300						0.66 - 0.04	.3888					1500	UNCH
- 200 TOTAL						0.34 - 0.02						1500 3000	UNCH
DEC22						0.01	4740						
- 350 - 300 - 200						$ \begin{array}{rrrr} 0.91 & - & 0.04 \\ 0.71 & - & 0.03 \\ 0.41 & - & 0.02 \end{array} $	.3965					1000 1500 1700	UNCH UNCH UNCH
TOTAL						0.41 0.02	.2000					4200	ONCH
BV PUT MAR21		WTI-BRENT SPR				0.01	0035					750	UNICU
- 500 - 475 - 450						0.01 UNCH 0.01 UNCH 0.01 UNCH	.0098					750 2415 1000	UNCH UNCH UNCH
- 350 - 300			 0.21B/	 0.21B/		0.06 + 0.01 0.24 + 0.08	.2040				150	725 200	UNCH
TOTAL			•	,							150	5090	
APR21 - 500						0.04 UNCH 0.06 + 0.01	.0005					4250 1950	UNCH
- 475 - 450 - 400						$ \begin{array}{r} 0.06 + 0.01 \\ 0.08 + 0.01 \\ 0.12 + 0.01 \end{array} $	.1236					500 1500	UNCH UNCH UNCH
- 350 TOTAL						0.20 + 0.03						1000 9200	UNCH
MAY21						0.12 . 0.04	1.470						IIN.C
- 475 - 450 - 350						0.13 + 0.01 0.15 UNCH 0.33 + 0.03	.1724					2015 2850 1000	UNCH UNCH UNCH
TOTAL	-					0.33 7 0.03	. 5005		-	_	_	5865	ONCH
JUN21 - 900						0.01 UNCH						10	UNCH
- 700 - 475						0.01 UNCH 0.10 UNCH 0.13 + 0.01	.1279					500 1950 2800	UNCH
- 450 - 400 - 350			0.20B/	0.20B/		$\begin{array}{ccccc} 0.13 & + & 0.01 \\ 0.20 & + & 0.01 \\ 0.34 & + & 0.03 \end{array}$	.2407				350	300 2800 +	UNCH UNCH 350
- 300 - 300 - 250			0.52B/ 0.80B/	0.52B/ 0.80B/		0.55 + 0.04 $0.82 + 0.05$	.5090 .6617					200 500	UNCH UNCH
- 200 TOTAL			1.148/	1.14B/		1.16 + 0.06					350	100 9160 +	UNCH 350
JUL21 - 475						0.15 UNCH	.1600					2015	UNCH
- 475 - 450 - 400						0.15 UNCH 0.19 + 0.01 0.28 + 0.02	.1950					500 100	UNCH
- 350 TOTAL						0.41 + 0.02						300 2915	UNCH
AUG21						0.22 . 0.01	1061			_	_	2015	HNCH
- 475 - 450 - 400						$\begin{array}{cccc} 0.22 & + & 0.01 \\ 0.26 & + & 0.01 \\ 0.35 & + & 0.02 \end{array}$	.2276					2015 500 100	UNCH UNCH UNCH
- 350						0.48 + 0.02	.3954					300	UNCH
THE IN	FUKMATIO	N CONTAINED IN THE CO	IHIS KEPURT IS COM	INTLED FOR THE CON	IVENIENCE OF THE U	JSER AND IS FURNISHED N THE BASIS FOR ANY CLA	VIIHOUT RES	SPUNSIBI	LLITY FO	JK ACCURA	LY UR CO	NIENT. IT	15

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.

# 2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000



PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

	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 EREST
BV PUT TOTAL		WTI-BRENT SPR	EAD OPTION									2915	
SEP21													
- 475						0.23 + 0.01	.2028					3750	UNCH
- 450 - 400			0.36B/	0.36B/		0.27 + 0.02 0.38 + 0.03	.2344 .3129					1200 100	UNCH UNCH
- 350			0.49B/	0.49B/		0.52 + 0.04	.4079					300	UNCH
TOTAL			,									5350	
OCT21													
- 475						0.28 + 0.02	.2244					2015	UNCH
- 450						0.32 + 0.02	.2545					500	UNCH
- 350						0.59 + 0.03	.4227					300 2815	UNCH
TOTAL												2013	
NOV21						0.21 . 0.02	2265					1050	
- 475 - 450						0.31 + 0.02 0.36 + 0.03	.2365 .2688					1950 500	UNCH UNCH
- 350						0.64 + 0.04	.4322					300	UNCH
TOTAL												2750	
DEC21													
-1000						0.02 UNCH	.0169					28410	UNCH
- 800						0.05 UNCH	.0429					9500	UNCH
- 600						0.15 + 0.01	.1234					2100	UNCH
- 500 - 475						0.25 + 0.02 0.29 + 0.02	.2029 .2318					300 2465	UNCH UNCH
- 450						0.33 + 0.02	.2624					4600	UNCH
- 400						0.46 + 0.03	.3427					500	UNCH
- 350						0.64 + 0.05 0.87 + 0.05	.4372 .5392					300 200	UNCH UNCH
- 300 TOTAL						0.07 + 0.03	. 3332					48375	ONCH
JAN22 - 500						0.25 + 0.02	.2071					1000	UNCH
- 475						0.30 + 0.03	.2402					2015	UNCH
- 450						0.36 + 0.03	.2771					500	UNCH
TOTAL												3515	
FEB22													
- 500						0.28 + 0.03	.2215					1000	UNCH
- 475						0.33 + 0.02 0.40 + 0.03	.2539					1820 500	UNCH UNCH
- 450 TOTAL						0.40 + 0.03	.2920					3320	UNCH
MAR22 - 500						0.30 + 0.02	.2325					1000	UNCH
- 300 - 475						0.36 + 0.02	.2678					2015	UNCH
- 450						0.43 + 0.03	.3062					2500	UNCH
TOTAL												5515	
APR22													
- 500						0.33 + 0.02	.2459					1000	UNCH
- 475						0.39 + 0.03 0.46 + 0.03	.2805					1950 500	UNCH
- 450 TOTAL						0.46 + 0.03	.3183					3450	UNCH
TOTAL													
MAY22 - 500						0.36 + 0.03	.2571					1000	UNCH
- 450						0.49 + 0.03	.3280					500	UNCH
TOTAL												1500	
JUN22													
- 500						0.44 + 0.02	.2788					1000	UNCH
- 450						0.56 + 0.03	.3425					500	UNCH
TOTAL												1500	
JUL22													
- 500						0.42 + 0.03	.2797					1000	UNCH
- 450						0.57 + 0.04	.3519					500 1500	UNCH
TOTAL												1500	
AUG22						0.44 + 0.02	.2888					1000	LINICU
- 500 - 450						0.44 + 0.02	.3625					500	UNCH UNCH
TOTAL						0.05						1500	
SEP22													
- 500						0.47 + 0.03	.2977					1000	UNCH
- 450						0.63 + 0.04	.3698					500	UNCH
TOTAL												1500	
ост22													
- 500						0.49 + 0.03	.3026					1000	UNCH
- 450						0.65 + 0.03	.3735					500	UNCH
TOTAL												1500	
NOV22													
- 500						0.50 + 0.02	.3039					1000	UNCH
- 450						0.66 + 0.03	.3737					500 1500	UNCH
TOTAL													
DEC22						0.50 . 0.02	.3024					1200	LINICU
- 500 - 450						0.50 + 0.02 0.64 + 0.02	.3024					2500	UNCH UNCH
- 400						0.83 + 0.03	.4454					500	UNCH
- 350						1.07 + 0.04	.5258					500	UNCH
TOTAL												4700	

#### 2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





**Side 108** 

**FINAL** 

PG63 BULLETIN # 14@ ENERGY OPTIONS Fri, Jan 22, 2021 PG63
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 CLEAREI
TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

			OPTT	ONS EOO'S AND BLOCKS
PRODUCT		STRIKE PRICE	EOO VOLUME	BLOCK VOLUME
LO CALL		NYMEX CRUDE OIL O		
APR21 LO TOTALS	CALL	5700	0 0	1000 1000
MAY21 LO	CALL	5500	0	500
TOTALS JUN21	CALL	5450	0	500
LO LO LO		5150 5500 6000	0 0 0	200 200 350
TOTALS AUG21	CALL		0	750
LO TOTALS		6000	0 0	300 300
LO PUT MAR21	PUT	NYMEX CRUDE OIL O		
LO LO TOTALS		4500 5000	0 0 0	150 50 200
APR21 LO	PUT	4700	0	1000
LO TOTALS		5100	0	1000 2000
JUN21 LO LO	PUT	4000 4500	0	600 200
LO TOTALS		5000	0	650 1450
JUL21 LO LO	PUT	3000 4000	0	1750 1750
TOTALS AUG21	PUT	4000	ŏ	3500
LO TOTALS	FUI	4500	0 0	300 300
SEP21 LO LO	PUT	3500 4500	0	500 500
TOTALS		4300	ő	1000
OH CALL APR21 OH	CALL	NYMEX HEATING OIL	_ (PHY) OPTIONS 0	50
TOTALS		11100	ŏ	50
OB CALL APR21 OB	CALL	NYMEX RBOB (PHY) 14600	OPTIONS 0	50
TOTALS			ŏ	50
WA CALL MAR21 WA	CALL	WTI CRUDE OIL 1MC	CAL SPRD OPTIONS 0	3000
TOTALS APR21	CALL		0	3000
WA WA TOTALS		25 75	0 0 0	500 500 1000
MAY21	CALL	50	0	500
WA TOTALS JUN21	CALL	50	ő	500
WA TOTALS	CALL	50	0	750 750
JUL21 WA TOTALS	CALL	50	0	250 250
AUG21	CALL	50	0	250
WA TOTALS		50	0	250
LC CALL MAR21	CALL	NYMEX CRUDE OIL (	(EURO) OPTS (PHY)	100
LC LC TOTALS		11000	0	100 100 200
LC PUT	PUT	NYMEX CRUDE OIL (	(EURO) OPTS (PHY)	
MAR21 LC LC	PUI	1000 11000	0	100 100
TOTALS		NIVMEY MATURES 5:5	0	200
LN CALL FEB21 LN	CALL	NYMEX NATURAL GAS	0	925
LN LN LN		2600 2700 2750	0 0 0	2150 2550 750
LN TOTALS		2800	Ö 0	100 6475
MAR21 LN LN	CALL	2450 2600	0	100 100
LN LN		2700 2750 2800	0 0 0	200 100 100
LN LN LN		3000 3100	0 0 0	700 2500
TOTALS APR21	CALL		O	3800





20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000

**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

NOT T	TRAD NOMI	E DURI	ING THE RTH	SESSION AND NO PREVIOUS DAY'S	BETTER BID SETTLEMENT	OR BETTER PRICE.	OFFER
LN LN LN TOTA	ALS		2750 2800 3250		0 0 0 0		1000 50 525 1575
MAY2 LN LN LN LN LN TOTA		CALL	2500 2600 2800 3000 3250		0 0 0 0 0		100 65 100 100 725 1090
JUN2 LN LN TOTA		CALL	2750 3250		0 0 0		500 700 1200
JUL2 LN LN TOTA	ALS	CALL	3000 3250		0 0 0		1000 890 1890
AUG2 LN LN TOTA	ALS	CALL	3000 3250		0 0 0		164 840 1004
SEP2 LN LN TOT/		CALL	3250 4000		0 0 0		640 700 1340
OCT2 LN LN LN LN LN TOTA		CALL	3000 3250 3500 4000 4500		0 0 0 0 0		500 500 1000 150 150 2300
NOV2 LN TOT/	ALS	CALL	4000		0		180 180
APR2 LN TOTA	ALS	CALL	2500		0		700 700
MAY2 LN TOTA		CALL	2450		0		200 200
LN PU FEB2 LN LN LN LN LN TOTA	1	PUT	2250 2300 2350 2400 2500	AL GAS (EURO) OPT	0 0 0 0 0 0		600 1000 800 600 550 3550
MAR2 LN LN LN LN LN TOTA		PUT	1750 2000 2250 2300 2500		0 0 0 0 0		500 700 300 100 400 2000
APR2 LN LN TOTA		PUT	2000 2250		0 0 0		500 850 1350
MAY2 LN LN TOTA		PUT	2500 2600		0 0 0		100 65 165
JUN2 LN LN TOT	ALS	PUT	2100 2500		0 0 0		250 3000 3250
JUL2 LN TOTA	ALS	PUT	2250		0		140 140
LN TOTA	ALS	PUT	2250		0		340 340
LN LN TOTA		DUT	2250 2500		0 0 0		140 2500 2640
NOV2 LN TOTA	ALS	PUT	2250		0		180 180
LN TOTA MAY2	ALS	PUT	2500		0		200 200
LN TOT <i>i</i> KD PU			2450	AY NATURAL GAS OF	0 0		200 200
JAN2 KD TOTA	1	PUT	2425	AY NATURAL GAS OF	0 0		50 50
BE CA JUN2 BE TOTA	1	CALL	5000	STYLE OPTION	0		1000 1000
BE PU MAR2 BE TOTA	1	PUT	BRENT EURO 4600	STYLE OPTION	0 0		2000 2000
BV CA MAY2 BV		CALL	WTI-BRENT S	PREAD OPTION	0		300

## 2021 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





CME Group, Inc. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000

**FINAL** 

PG63 BULLETIN # 14@

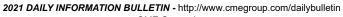
ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

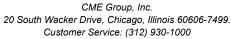
DRTCE	INDICATOR	KEV
LUTCE	TINDICATOR	NEI

RE 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,

			ESSION AND NO REVIOUS DAY'S		OFFER
TOTALS				0	300
JUN21 BV TOTALS	CALL	-200		0	350 350
BV PUT MAR21 BV TOTALS	PUT	WTI-BRENT SPR -350	EAD OPTION	0	150 150
JUN21 BV TOTALS	PUT	-350		0	350 350
7A CALL MAR21	CALL	WTI CRUDE OIL	1 M CSO FIN	0	200
7A 7A TOTALS		25		0	3000 3200
G4 CALL MAR21 G4 TOTALS	CALL	NATURAL GAS 1	M CSO FIN	0	350 350
G4 PUT FEB21 G4 TOTALS	PUT	NATURAL GAS 1	M CSO FIN	0	50 50
MAR21 G4 G4 TOTALS	PUT	-100 -50		0 0 0	1350 300 1650
JUL21 G4 TOTALS	PUT	-50		0 0	400 400
G6 CALL APR21 G6 TOTALS	CALL	NATURAL GAS 6 -150	M CSO FIN	0 0	350 350
G6 PUT APR21 G6 TOTALS	PUT	NATURAL GAS 6 -250	M CSO FIN	0	350 350
E7 CALL FEB21 E7 E7 TOTALS	CALL	HENRY HUB FIN. 250 260	ANCIAL LAST DAY	0 0 0 0	400 425 825
E7 PUT FEB21 E7 E7 TOTALS	PUT	HENRY HUB FIN. 230 250	ANCIAL LAST DAY	0 0 0 0	25 50 75
3W CALL JUL21 3W TOTALS	CALL	HEATING OIL C	RACK SPREAD APO	0 0	55 55
AUG21 3W TOTALS	CALL	1675		0	55 55
SEP21 3W TOTALS	CALL	1675		0	55 55
OCT21 3W TOTALS	CALL	1675		0	55 55
NOV21 3W TOTALS	CALL	1675		0	55 55
DEC21 3W TOTALS	CALL	1675		0	55 55
6J CALL JAN22 6J TOTALS	CALL	NATURAL GAS 0 2650	PTION ON CALEND	OAR STRP 0 0	200 200
CVR CALL FEB21 CVR TOTALS	CALL	CHICAGO ETHAN	OL(PLATTS) APO	0 0	25 25
U25 PUT JAN21 U25 TOTALS	PUT	u25 SHORT TER 240	M NG OPTIONS	0 0	100 100
BZO CALL APR21 BZO	CALL	BRENT CRUDE O 5500	IL FUT MARGIN (	0	300
MAY21 BZO TOTALS	CALL	5500		0	300 300 300
SEP21 BZO TOTALS	CALL	5350		0	600 600
BZO PUT MAR21 BZO TOTALS	PUT	BRENT CRUDE O 5400	IL FUT MARGIN (	0 0	150 150









**FINAL** 

PG63 BULLETIN # 14@

ENERGY OPTIONS

Fri, Jan 22, 2021 PG63
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 CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

63 **Side 111** 

TFO OFF APR21 TFO TFO TOTALS	CALL	DUTCH TTF NAT 17000 20000	GAS FUT STYLE OPTION  0 0 0 0	600 600 1200
MAY21 TFO TFO TOTALS	CALL	17000 20000	0 0 0	600 600 1200
JUN21 TFO TFO TOTALS	CALL	17000 20000	0 0 0	600 600 1200
JUL21 TFO TFO TOTALS	CALL	17000 20000	0 0 0	600 600 1200
AUG21 TFO TFO TOTALS	CALL	17000 20000	0 0 0	600 600 1200
SEP21 TF0 TF0 TOTALS	CALL	17000 20000	0 0 0	600 600 1200