
Combined NG Options Report

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To Michael Byrne <michael@elevenanalyticsllc.com>

Tables include ICE & NYMEX and are in 10,000 MMBtu equivalents

Most Actives by OI Change

C				P			
CALLS				PUTS			
Month	Strike	Volume	OI Chg	Month	Strike	Volume	OI Chg
Jul 26	3.50	4,560	1,896	Jul 26	2.50	7,312	(4,433)
Jun 26	3.50	3,551	1,684	Mar 27	2.50	3,500	3,450
Dec 26	4.25	2,250	1,242	Jul 26	2.75	6,832	2,909
Jan 27	4.25	2,000	1,137	Sep 26	2.50	2,353	1,841
Sep 26	4.00	1,241	1,090	Dec 26	3.00	2,000	1,750
Feb 27	4.25	2,000	1,084	Mar 27	2.00	3,750	1,600
Dec 26	5.00	1,200	1,000	Jan 27	3.00	2,450	1,500
Aug 26	4.00	2,564	(906)	Jul 26	2.25	1,709	1,472
Jul 26	3.25	1,731	(881)	Feb 27	3.00	2,300	(1,400)
Aug 26	4.25	1,470	(751)	Jul 26	2.90	2,226	898
Nov 26	6.00	1,000	750	Dec 26	3.50	1,200	893
Jan 27	6.00	700	(650)	Dec 27	2.25	850	800
Jun 26	3.75	1,824	(606)	Nov 27	2.25	850	800
Jan 27	5.00	652	551	Sep 26	2.00	1,300	790
Jul 26	3.75	3,459	468	Feb 27	2.25	850	700
Jan 27	10.00	650	414	Jan 27	2.25	850	700
Feb 27	5.00	450	400	Aug 26	3.00	1,250	(650)
Jul 26	3.65	700	380	Aug 27	2.25	850	550
Aug 26	3.40	520	371	Jul 27	2.25	850	550
Aug 27	5.00	350	350	Jun 27	2.25	850	550
Dec 27	6.00	400	(350)	May 27	2.25	850	550
Jul 27	5.00	350	350	Oct 27	2.25	850	550
Jun 27	5.00	350	350	Sep 27	2.25	850	550
May 27	5.00	350	350	Aug 26	2.80	501	500
Nov 27	6.00	400	(350)	Aug 26	2.50	1,560	450
Oct 27	5.00	350	350	Apr 27	2.50	500	350
Sep 27	5.00	350	350	Jul 26	2.95	1,438	325
Oct 26	3.50	500	317	Nov 26	2.00	647	(299)
Sep 26	3.25	326	300	Aug 26	2.75	538	296

Apr 27	5.00	350	250	Nov 26	2.50	794	294
Apr 27	6.00	1,100	250	Jan 27	3.75	650	278
Aug 27	6.00	1,100	250	Jan 27	2.50	800	264
Jul 27	6.00	1,100	250	Aug 26	2.70	362	262
Jun 27	6.00	1,100	250	Apr 27	2.25	850	(250)
Mar 27	3.50	250	250	Dec 27	2.00	250	250
May 27	6.00	1,100	250	Feb 27	2.00	250	250
Oct 27	6.00	1,100	250	Jan 27	2.00	250	250
Sep 27	6.00	1,100	250	Jul 26	3.00	1,154	250
Dec 26	4.50	300	240	Mar 27	2.25	850	(250)
Jun 26	3.25	2,573	231	Mar 27	3.00	550	250
Jul 26	4.00	1,498	(230)	May 27	2.00	1,250	250
Aug 26	3.50	696	223	Nov 27	2.00	250	250
Oct 26	4.00	511	(210)	Aug 26	3.20	200	200
Aug 26	3.75	505	209	Jul 26	2.85	225	186
Aug 26	3.20	200	200	Sep 26	2.75	280	180
Aug 26	3.70	200	200	Jul 26	2.70	182	162
Jul 26	3.10	200	200	Aug 27	2.50	500	(150)
Jul 26	3.35	200	200	Jul 27	2.50	500	(150)
Sep 26	3.75	200	200	Jun 27	2.50	500	(150)
Dec 26	7.00	300	183	May 27	2.50	500	(150)
Jul 26	3.60	635	177	Oct 27	2.50	500	(150)
Jun 26	3.45	177	167	Sep 27	2.50	500	(150)
Nov 26	8.00	1,012	(161)	Nov 26	3.00	147	147
Jul 26	3.40	153	153	Oct 26	3.00	510	(141)
Aug 26	4.45	151	151	Jul 26	3.15	176	126
Aug 26	5.00	445	(151)	Oct 26	3.50	125	125
Sep 26	4.50	151	151	Aug 26	2.00	107	100
Aug 26	3.30	261	150	Oct 26	2.50	100	(100)
Dec 26	5.50	250	(150)				
Nov 26	4.25	150	150				
Jun 26	3.10	317	129				
Feb 27	4.50	300	125				
Feb 27	7.00	500	125				
Nov 26	5.00	200	125				
Jul 26	3.30	155	123				
Jun 26	3.40	516	123				
Jun 26	3.90	248	(118)				
Jun 26	4.50	112	(112)				
Aug 26	6.00	219	(108)				
Jun 26	3.05	124	(107)				
Sep 26	4.25	220	106				
Apr 27	3.00	100	100				
Mar 27	3.00	100	100				
May 27	3.00	100	100				

Most Actives by Volume

C	CALLS	
Month 2	Strike	Volume
Jul 26	3.50	4,560
Jul 26	3.75	3,459
Aug 26	4.00	2,564
Dec 26	4.25	2,250
Jul 26	4.25	2,204
Feb 27	4.25	2,000
Jan 27	4.25	2,000
Jul 26	3.25	1,731
Jul 26	4.00	1,498
Aug 26	4.25	1,470
Sep 26	4.00	1,241
Dec 26	5.00	1,200
Apr 27	6.00	1,100
Aug 27	6.00	1,100
Jul 27	6.00	1,100
Jun 27	6.00	1,100
May 27	6.00	1,100
Oct 27	6.00	1,100
Sep 27	6.00	1,100
Nov 26	8.00	1,012
Nov 26	6.00	1,000
Feb 27	6.00	900
Jan 27	6.00	700
Jul 26	3.65	700
Mar 27	6.00	700
Aug 26	3.50	696
Jan 27	5.00	652
Jan 27	10.00	650
Jul 26	3.60	635
Aug 26	3.40	520
Oct 26	4.00	511
Aug 26	3.75	505
Feb 27	7.00	500
Oct 26	3.50	500
Feb 27	5.00	450
Aug 26	5.00	445
Jul 26	4.50	445
Jul 26	3.00	425
Dec 27	6.00	400
Nov 27	6.00	400
Apr 27	5.00	350

P	PUTS	
Month 2	Strike	Volume
Jul 26	2.50	7,312
Jul 26	2.75	6,832
Mar 27	2.00	3,750
Mar 27	2.50	3,500
Jan 27	3.00	2,450
Sep 26	2.50	2,353
Feb 27	3.00	2,300
Jul 26	2.90	2,226
Dec 26	3.00	2,000
Jul 26	2.25	1,709
Aug 26	2.50	1,560
Jul 26	2.95	1,438
Sep 26	2.00	1,300
Aug 26	3.00	1,250
Jul 27	2.00	1,250
May 27	2.00	1,250
Dec 26	3.50	1,200
Jul 26	3.00	1,154
Apr 27	2.25	850
Aug 27	2.25	850
Dec 27	2.25	850
Feb 27	2.25	850
Jan 27	2.25	850
Jul 27	2.25	850
Jun 27	2.25	850
Mar 27	2.25	850
May 27	2.25	850
Nov 27	2.25	850
Oct 27	2.25	850
Sep 27	2.25	850
Jan 27	2.50	800
Nov 26	2.50	794
Apr 27	2.00	750
Aug 27	2.00	750
Jun 27	2.00	750
Oct 27	2.00	750
Sep 27	2.00	750
Jan 27	3.75	650
Nov 26	2.00	647
Mar 27	3.00	550
Aug 26	2.75	538

Aug 27	5.00	350
Jul 27	5.00	350
Jun 27	5.00	350
May 27	5.00	350
Oct 27	5.00	350
Sep 27	5.00	350
Sep 26	3.25	326
Dec 26	4.50	300
Dec 26	7.00	300
Feb 27	4.50	300
Aug 26	3.30	261
Jul 26	3.45	257
Dec 26	5.50	250
Mar 27	3.50	250
Oct 26	3.75	230
Aug 26	4.50	225
Nov 26	4.00	225
Sep 26	4.25	220
Aug 26	6.00	219
Jul 26	7.00	201
Aug 26	3.20	200
Aug 26	3.70	200
Jul 26	3.10	200
Jul 26	3.35	200
Nov 26	5.00	200
Sep 26	3.75	200
Jul 26	4.05	177
Jul 26	3.95	157
Jul 26	3.30	155
Jul 26	3.40	153
Aug 26	4.45	151
Sep 26	4.50	151
Nov 26	4.25	150
Oct 26	4.25	150
Jul 26	3.80	137
Aug 26	3.25	107
Apr 27	3.00	100
Dec 26	3.75	100
Mar 27	3.00	100
May 27	3.00	100
Nov 26	3.75	100
Sep 26	4.75	100

Put/Call Ratios

CP

Oct 26	3.00	510
Aug 26	2.80	501
Apr 27	2.50	500
Aug 27	2.50	500
Jul 27	2.50	500
Jun 27	2.50	500
May 27	2.50	500
Oct 27	2.50	500
Sep 27	2.50	500
Jul 26	2.80	445
Aug 26	2.70	362
Jul 26	3.10	293
Sep 26	2.75	280
Dec 27	2.00	250
Feb 27	2.00	250
Jan 27	2.00	250
Nov 27	2.00	250
Sep 26	3.25	229
Jul 26	2.85	225
Aug 26	3.20	200
Feb 27	1.75	200
Sep 26	2.55	200
Sep 26	2.70	200
Jul 26	2.70	182
Jul 26	3.15	176
Nov 26	3.50	150
Sep 26	2.25	150
Nov 26	3.00	147
Sep 26	2.65	130
Oct 26	3.50	125
Aug 26	2.25	111
Aug 26	2.00	107
Jul 26	3.75	107
Nov 26	3.25	100
Oct 26	2.50	100
Sep 26	2.85	100

Volume

	Calls	Puts	P/C Ratio
Volume	72,782	90,408	1.24

	CP		OI
	Calls	Puts	P/C Ratio
Comb OI	4,459,896	3,772,258	0.85

	CP		OI
Month	Calls	Puts	P/C Ratio
Jul 26	674,811	407,164	0.60
Aug 26	587,822	373,286	0.64
Sep 26	617,152	433,606	0.70
Oct 26	385,649	347,122	0.90
Nov 26	210,962	273,797	1.30
Dec 26	231,006	259,616	1.12
Jan 27	153,447	185,162	1.21
Feb 27	140,398	137,671	0.98
Mar 27	114,281	119,067	1.04
Apr 27	106,442	106,486	1.00
May 27	101,753	97,435	0.96
Jun 27	90,972	107,724	1.18
Jul 27	83,708	101,302	1.21
Aug 27	83,645	101,883	1.22
Sep 27	83,623	102,670	1.23
Oct 27	71,577	75,966	1.06
Nov 27	48,529	55,136	1.14
Dec 27	31,292	46,831	1.50
Jan 28	11,858	12,795	1.08
Feb 28	12,923	12,544	0.97
Mar 28	11,493	10,426	0.91
Apr 28	10,535	11,055	1.05
May 28	10,535	11,055	1.05
Jun 28	10,500	11,055	1.05
Jul 28	10,500	11,055	1.05
Aug 28	10,500	11,055	1.05
Sep 28	10,499	11,055	1.05
Oct 28	9,513	10,760	1.13
Nov 28	9,037	8,835	0.98
Dec 28	3,537	1,789	0.51
Jan 29	2,931	334	0.11
Feb 29	3,856	294	0.08
Mar 29	3,387	466	0.14
Apr 29	3,312	466	0.14
May 29	3,311	466	0.14

Jun 29	3,294	466	0.14
Jul 29	3,294	466	0.14
Aug 29	3,294	466	0.14
Sep 29	3,293	466	0.14
Oct 29	2,900	261	0.09
Nov 29	2,764	261	0.09
Dec 29	2,508	400	0.16
Jan 30	2,373	400	0.17
Feb 30	2,373	400	0.17
Mar 30	2,372	400	0.17
Apr 30	2,372	400	0.17
May 30	2,265	400	0.18
Jun 30	2,265	400	0.18
Jul 30	2,265	400	0.18
Aug 30	2,265	400	0.18
Sep 30	2,265	400	0.18
Oct 30	2,265	400	0.18
Nov 30	2,265	400	0.18
Dec 30	740	55	0.07
Jan 31	490	55	0.11
Feb 31	490	55	0.11
Mar 31	490	55	0.11
Apr 31	490	55	0.11
May 31	490	55	0.11
Jun 31	490	55	0.11
Jul 31	490	55	0.11
Aug 31	490	55	0.11
Sep 31	490	55	0.11
Oct 31	490	55	0.11
Nov 31	490	55	0.11
Dec 31	175	45	0.26
Jan 32	175	45	0.26
Feb 32	175	45	0.26
Mar 32	175	45	0.26
Apr 32	176	45	0.26
May 32	175	45	0.26
Jun 32	175	45	0.26
Jul 32	175	45	0.26
Aug 32	175	45	0.26
Sep 32	175	45	0.26
Oct 32	175	45	0.26
Nov 32	175	45	0.26
Dec 32	150	375	2.50
Jan 33	150	375	2.50

Feb 33	150	375	2.50
Mar 33	150	375	2.50
Apr 33	150	375	2.50
May 33	150	375	2.50
Jun 33	150	375	2.50
Jul 33	150	375	2.50
Aug 33	150	375	2.50
Sep 33	150	375	2.50
Oct 33	150	375	2.50
Nov 33	150	375	2.50
Dec 33	150		0.00
Jan 34	150		0.00
Feb 34	150		0.00
Mar 34	150		0.00
Apr 34	150		0.00
May 34	150		0.00
Jun 34	150		0.00
Jul 34	150		0.00
Aug 34	150		0.00
Sep 34	150		0.00
Oct 34	150		0.00
Nov 34	150		0.00



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