



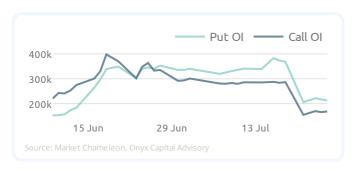






	Current	Weekly Δ	Monthly Δ
Adj Close	76.09	0.47	-0.32
Volume	5,674k	-988k	-42,706
Call OI	165,695	-119,451	-136,185
Put OI	217,383	-121,842	-85,358

#### **CALL VS PUT OPEN INTEREST (OI)**



#### **CALL OPEN INTEREST (OI)**



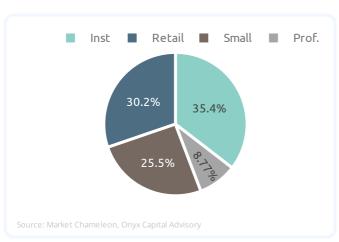
## HISTORICAL OPTION DELTA VOLUME

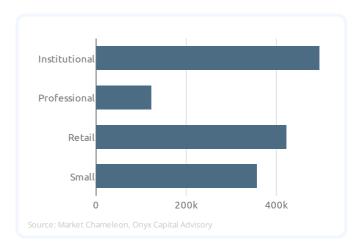


# **PUT OPEN INTEREST (OI)**

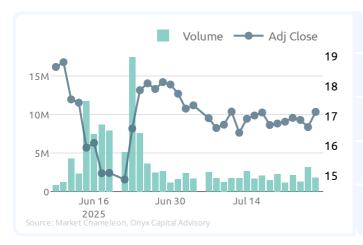


### **NOTIONAL SHARE BY TRADER SIZE**



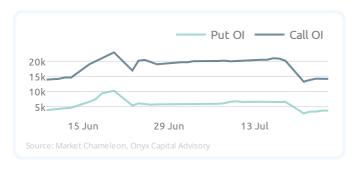






	Current	Weekly ∆	Monthly Δ
Adj Close	16.63	-0.28	0.05
Volume	3,132k	478k	-14,298
Call OI	14,153	-6,378	-2,823
Put OI	3,660	-2,945	-1,711

#### **CALL VS PUT OPEN INTEREST (OI)**



### **CALL OPEN INTEREST (OI)**



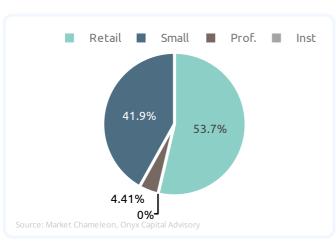
## HISTORICAL OPTION DELTA VOLUME

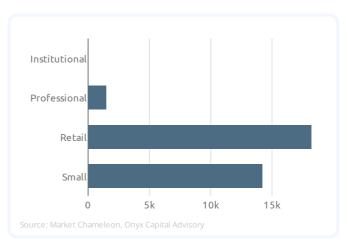


# **PUT OPEN INTEREST (OI)**

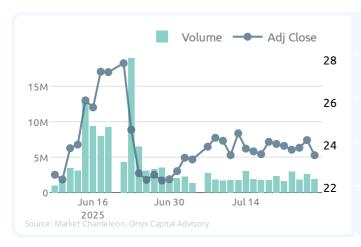


#### **NOTIONAL SHARE BY TRADER SIZE**



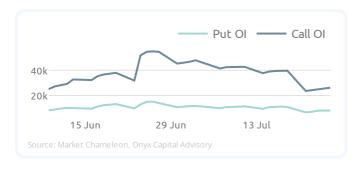






	Current	Weekly ∆	Monthly Δ
Adj Close	24.25	0.4	-0.49
Volume	2,586k	-406k	-16,368
Call OI	25,532	-12,096	-6,294
Put OI	8,244	-1,236	-1,575

#### **CALL VS PUT OPEN INTEREST (OI)**



#### **CALL OPEN INTEREST (OI)**



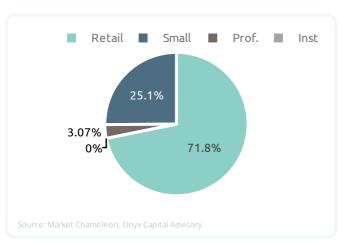
## HISTORICAL OPTION DELTA VOLUME

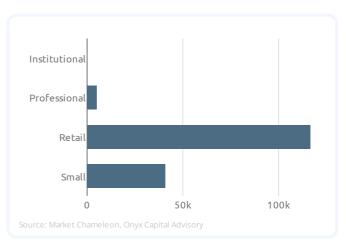


# **PUT OPEN INTEREST (OI)**

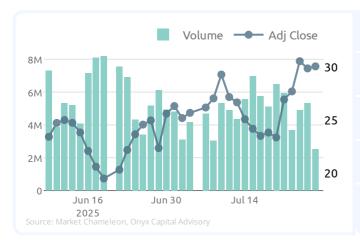


### **NOTIONAL SHARE BY TRADER SIZE**



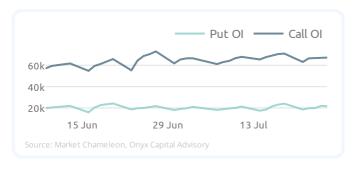






	Current	Weekly Δ	Monthly Δ
Adj Close	29.88	4.79	7.69
Volume	5,319k	-254k	-1,591
Call OI	66,802	1,359	11,521
Put OI	21,894	4,536	3,331

#### **CALL VS PUT OPEN INTEREST (OI)**



#### **CALL OPEN INTEREST (OI)**



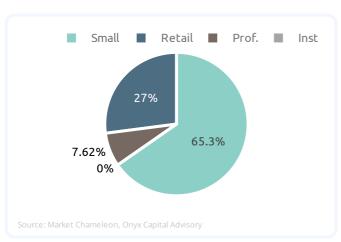
## HISTORICAL OPTION DELTA VOLUME

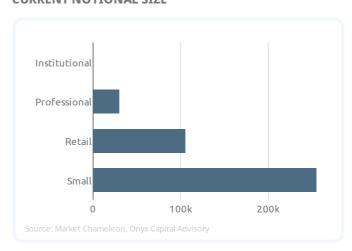


# **PUT OPEN INTEREST (OI)**

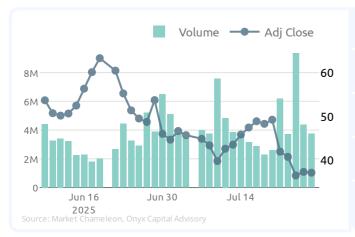


### **NOTIONAL SHARE BY TRADER SIZE**









	Current	Weekly Δ	Monthly Δ
Adj Close	37.37	-8.55	-17.96
Volume	4,383k	644k	-42
Call OI	54,271	15,065	24,012
Put OI	36,091	13,986	17,836

#### **CALL VS PUT OPEN INTEREST (OI)**



#### **CALL OPEN INTEREST (OI)**



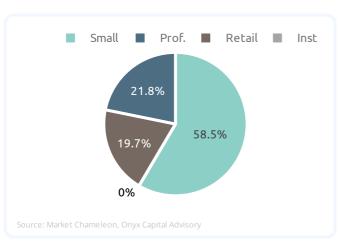
## HISTORICAL OPTION DELTA VOLUME

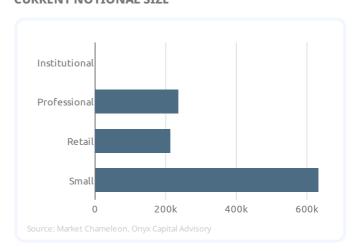


# **PUT OPEN INTEREST (OI)**

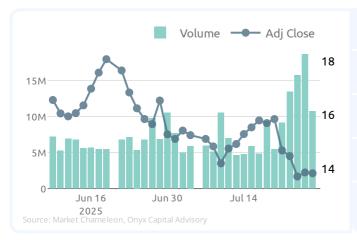


### **NOTIONAL SHARE BY TRADER SIZE**



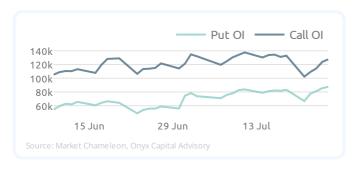






	Current	Weekly <b>Δ</b>	Monthly Δ
Adj Close	13.86	-1.43	-2.98
Volume	18,643k	13,887k	11,511
Call OI	123,838	-6,498	17,396
Put OI	85,443	6,665	36,681

#### **CALL VS PUT OPEN INTEREST (OI)**



#### **CALL OPEN INTEREST (OI)**



## HISTORICAL OPTION DELTA VOLUME

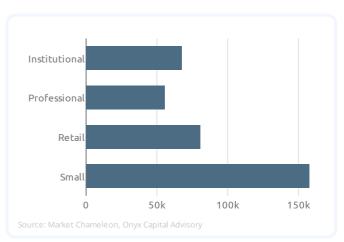


# **PUT OPEN INTEREST (OI)**



### **NOTIONAL SHARE BY TRADER SIZE**







Disclaimer Notice: This report contains proprietary information and is solely intended for subscribed users in accordance with our terms and conditions. It is unlawful for you to forward this report to unauthorized persons or for them to otherwise access this report.

Any recommendation, prediction, or suggestion as to an investment strategy has been prepared by Onyx Capital Advisory Limited ("Onyx") in accordance with legal requirements designed to promote the independence of investment research ("Research"). This research is directed at, and therefore should only be relied upon by, clients who have professional experience in matters relating to investments. Onyx's Research is not directed at retail clients or those in a jurisdiction in which this distribution may be restricted by local regulation or law. Onyx's publications are prepared without taking into account your specific investment objectives and financial situation, therefore before acting on any information, you should consider its appropriateness. Onyx's Research should not be regarded as a substitute for obtaining independent professional advice, including investment, tax and legal advice. Onyx's policy is to only publish Research that is impartial, independent, clear, fair, and not misleading. Any views expressed are those of Onyx's at the time the Research was prepared. No assurances or guarantees are given as to the reliability, accuracy, or completeness of any such information or any matter contained in Onyx's Research and such Research may contain statements which are matters of judgement and which are subject to change at any time without notice. Onyx accepts no duty or liability, whatsoever, to any party in respect of its Research. Under no circumstances will Onyx be responsible for any losses incurred (whatever their nature) by its clients resulting directly or indirectly from the use or interpretation of any information contained in its Research. Such Research is solely produced and published by employees of Onyx and based on publicly available information. Past performance is not indicative of future performance. Analysts are required to ensure that they have a reasonable basis for their analysis, predictions, and recommendations. Onyx maintains strict regulatory controls to mitigate any conflicts of interest including information barriers and restrictions on the undertaking of personal transactions in financial instruments. Onyx is registered in England & Wales (company number 11472304) with its registered address at 95 Cromwell Road, Second Floor, London, United Kingdom, SW7 4DL. Onyx is authorised and regulated by the Financial Conduct Authority (FCA no. 822509).