



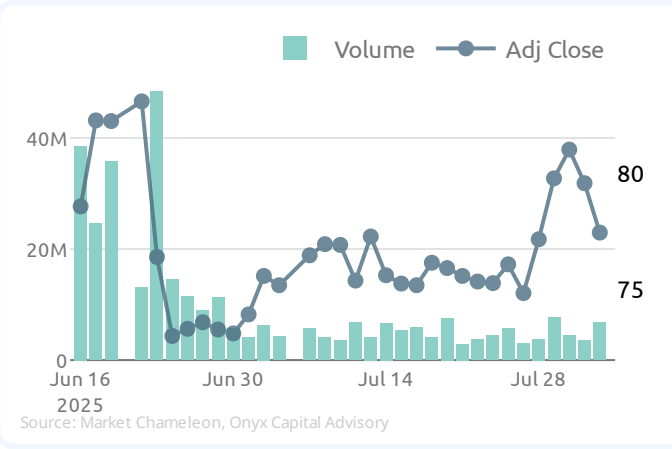
ETFs REPORT

Weekly Analysis of ETF Underlyings



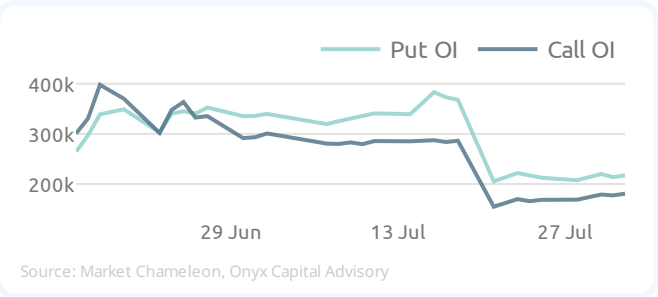


ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

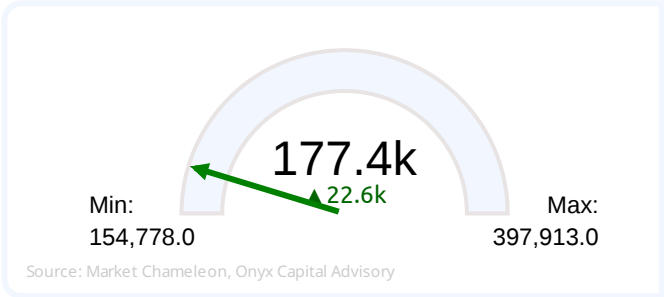


| | Current | Weekly Δ | Monthly Δ |
|-----------|---------|----------|-----------|
| Adj Close | 79.59 | 4.0 | 6.48 |
| Volume | 3,520k | 635k | -2,184 |
| Call OI | 177,356 | 22,578 | -114,249 |
| Put OI | 213,571 | 8,207 | -121,863 |

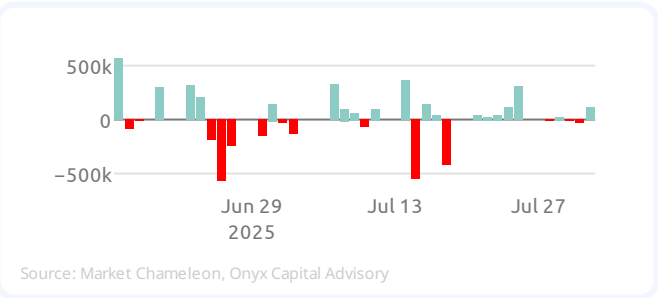
CALL VS PUT OPEN INTEREST (OI)



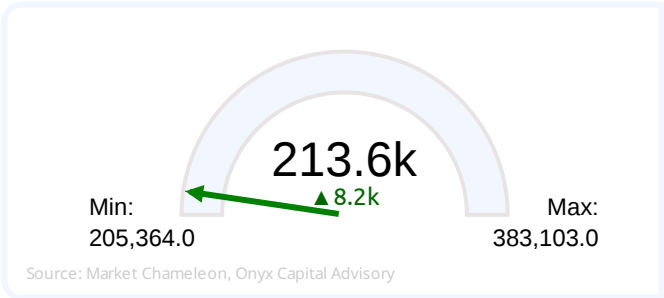
CALL OPEN INTEREST (OI)



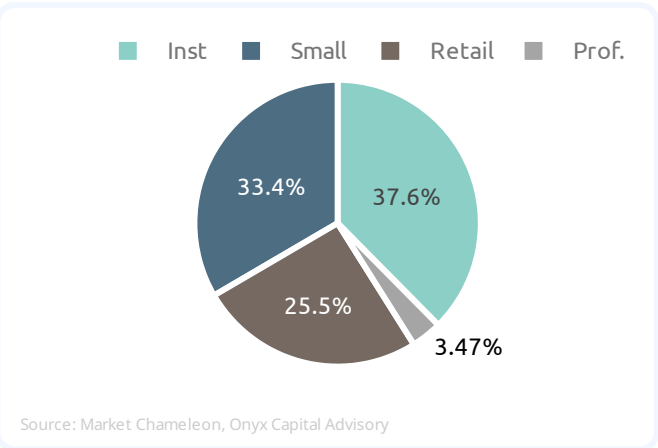
HISTORICAL OPTION DELTA VOLUME



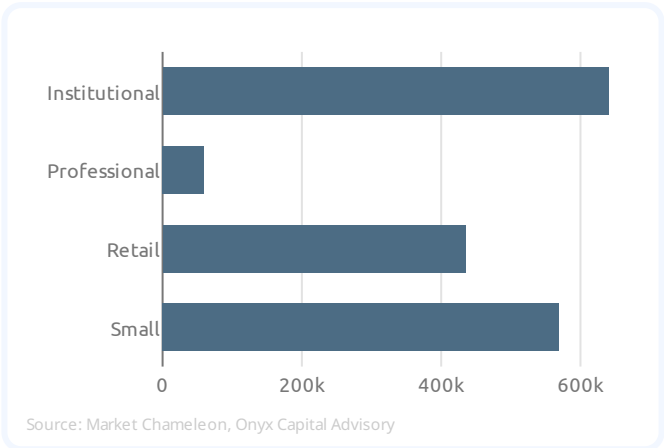
PUT OPEN INTEREST (OI)



NOTIONAL SHARE BY TRADER SIZE

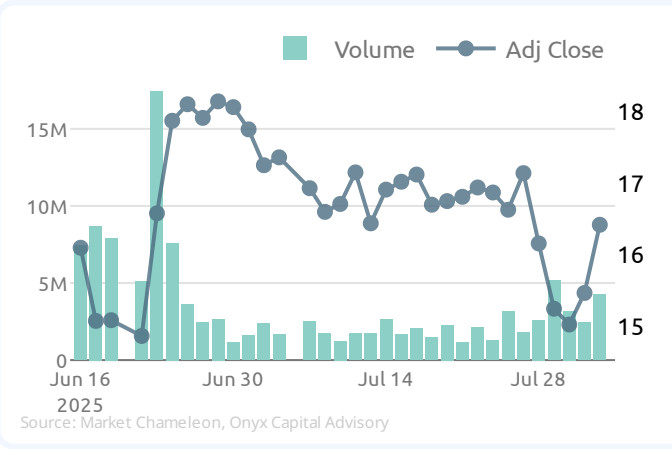


CURRENT NOTIONAL SIZE



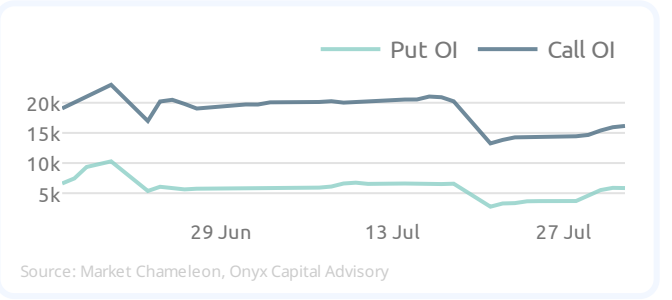


ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

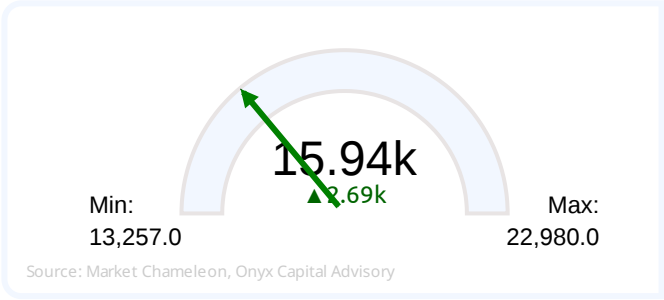


| | Current | Weekly Δ | Monthly Δ |
|-----------|---------|----------|-----------|
| Adj Close | 15.47 | -1.34 | -2.59 |
| Volume | 2,446k | 1,282k | 1,293 |
| Call OI | 15,942 | 2,685 | -3,628 |
| Put OI | 5,887 | 3,123 | 83 |

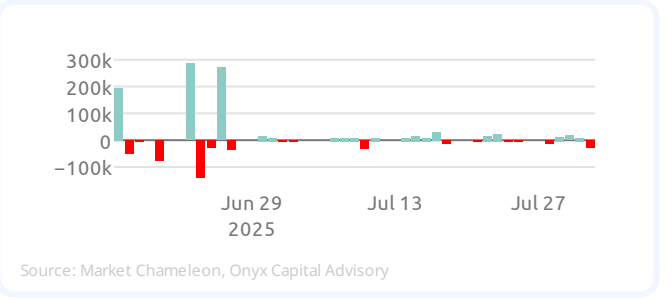
CALL VS PUT OPEN INTEREST (OI)



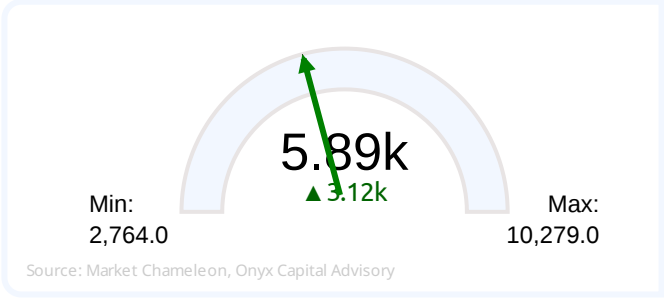
CALL OPEN INTEREST (OI)



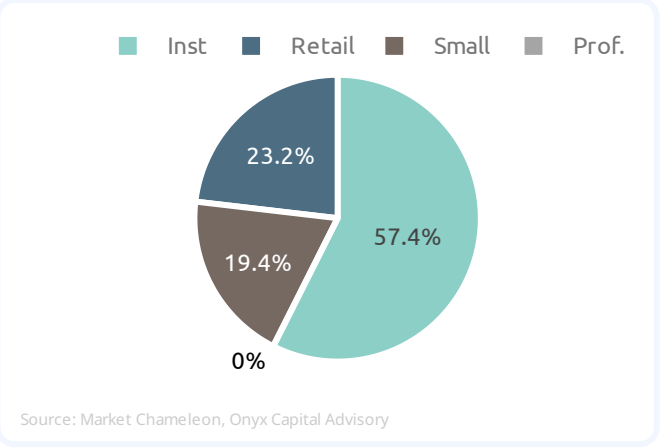
HISTORICAL OPTION DELTA VOLUME



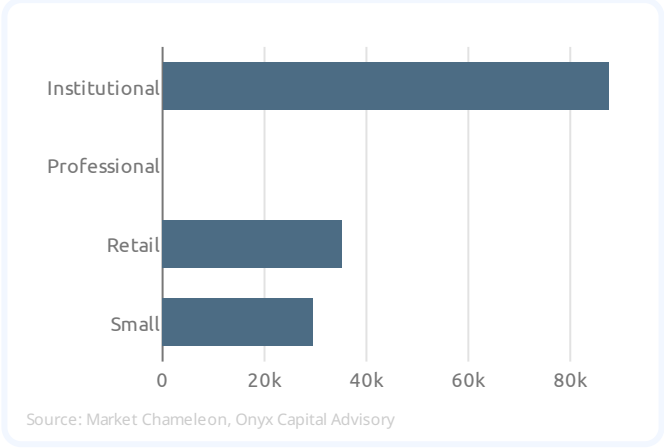
PUT OPEN INTEREST (OI)



NOTIONAL SHARE BY TRADER SIZE

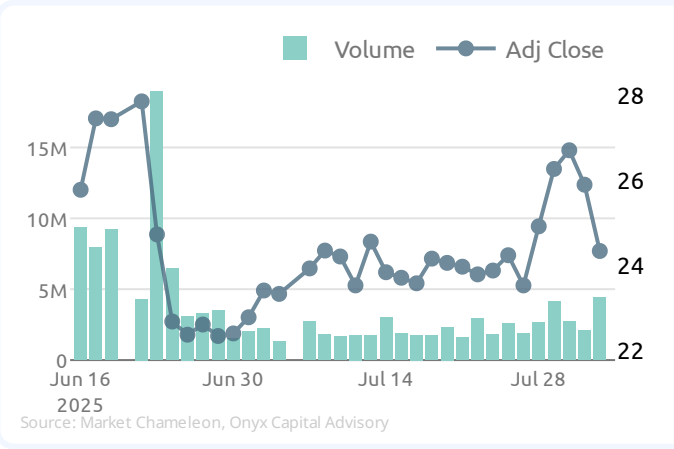


CURRENT NOTIONAL SIZE



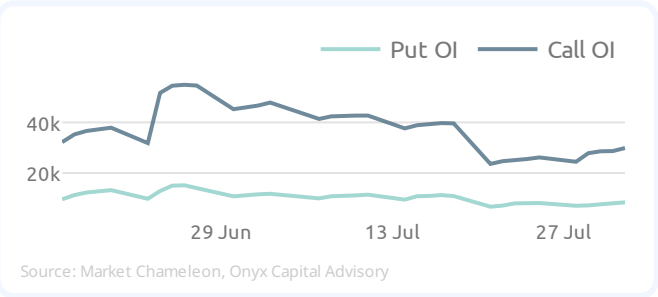


ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

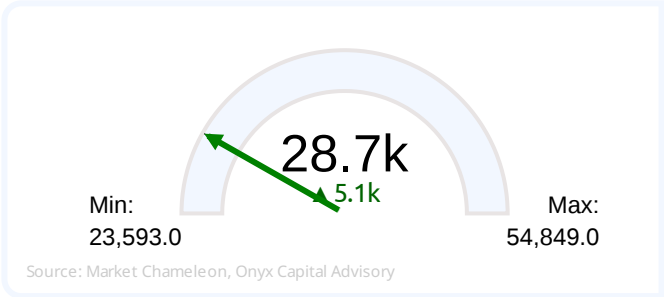


| | Current | Weekly Δ | Monthly Δ |
|-----------|---------|----------|-----------|
| Adj Close | 25.91 | 1.93 | 3.5 |
| Volume | 2,101k | 512k | 551 |
| Call OI | 28,671 | 5,078 | -16,531 |
| Put OI | 7,734 | 1,030 | -3,055 |

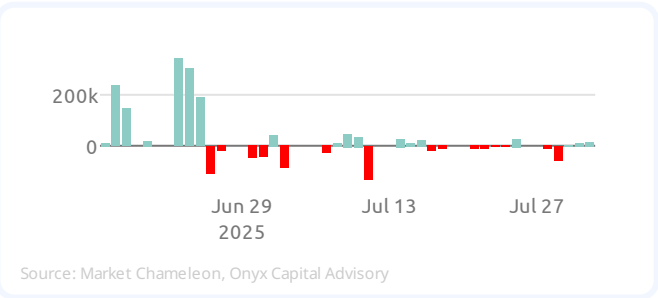
CALL VS PUT OPEN INTEREST (OI)



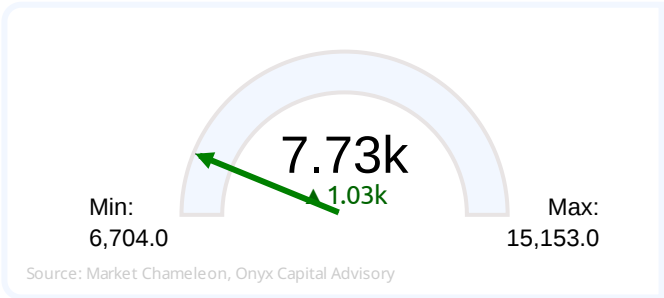
CALL OPEN INTEREST (OI)



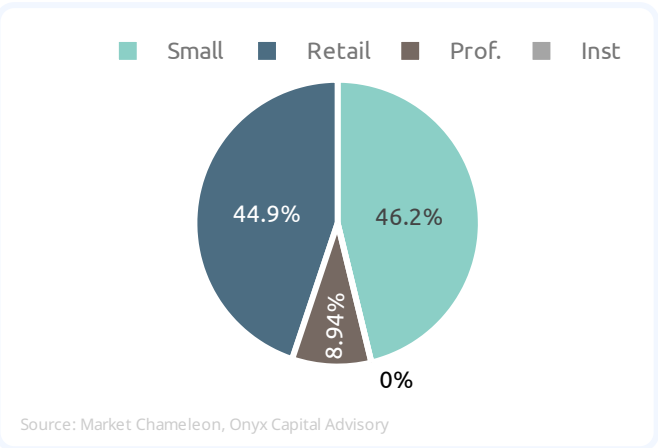
HISTORICAL OPTION DELTA VOLUME



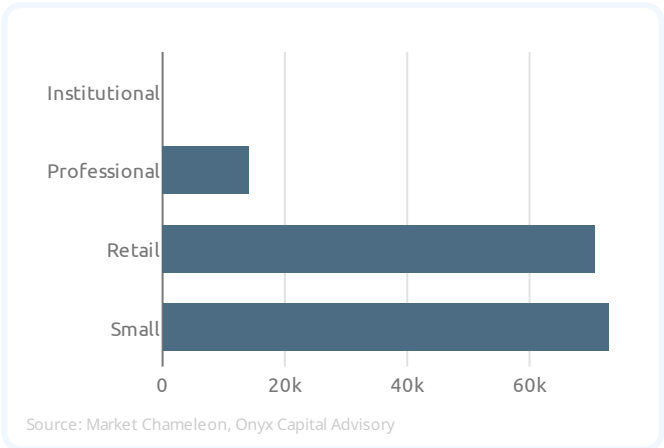
PUT OPEN INTEREST (OI)



NOTIONAL SHARE BY TRADER SIZE

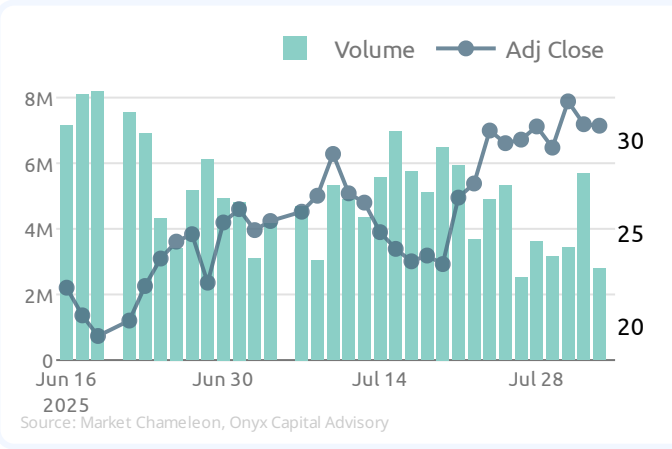


CURRENT NOTIONAL SIZE



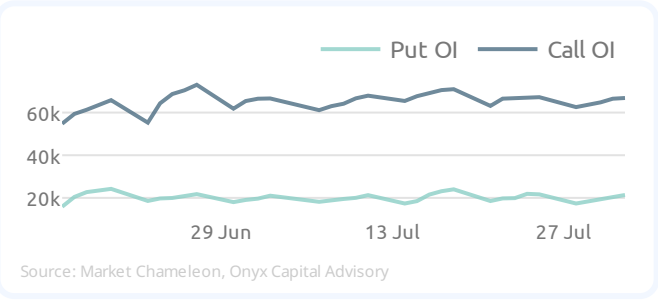


ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

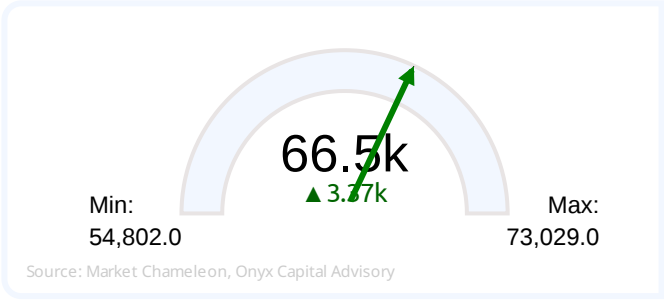


| | Current | Weekly Δ | Monthly Δ |
|-----------|---------|----------|-----------|
| Adj Close | 30.9 | 3.95 | 5.29 |
| Volume | 5,686k | -243k | 748 |
| Call OI | 66,500 | 3,368 | 4,671 |
| Put OI | 20,373 | 1,852 | 2,361 |

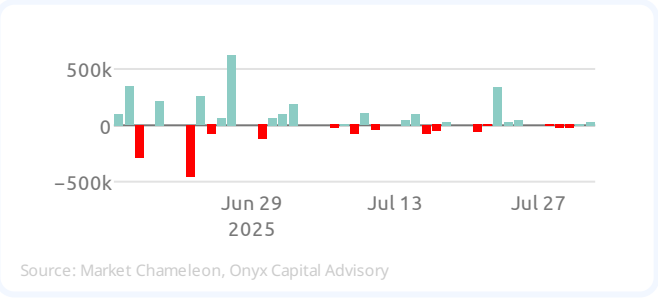
CALL VS PUT OPEN INTEREST (OI)



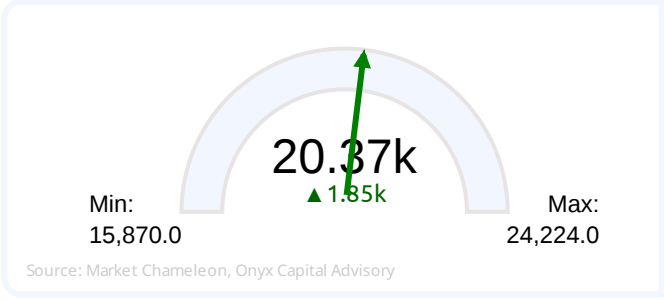
CALL OPEN INTEREST (OI)



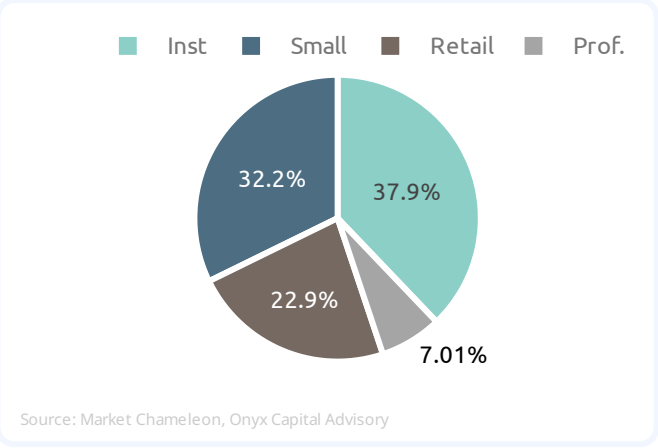
HISTORICAL OPTION DELTA VOLUME



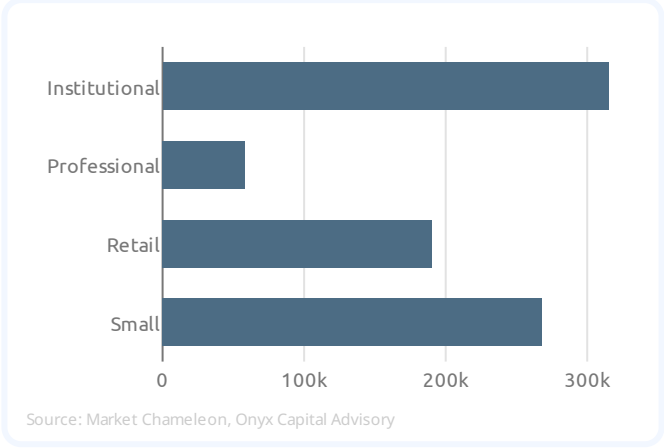
PUT OPEN INTEREST (OI)



NOTIONAL SHARE BY TRADER SIZE

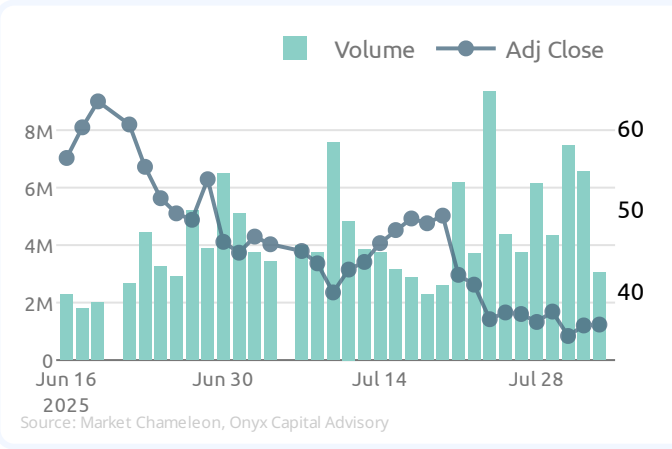


CURRENT NOTIONAL SIZE



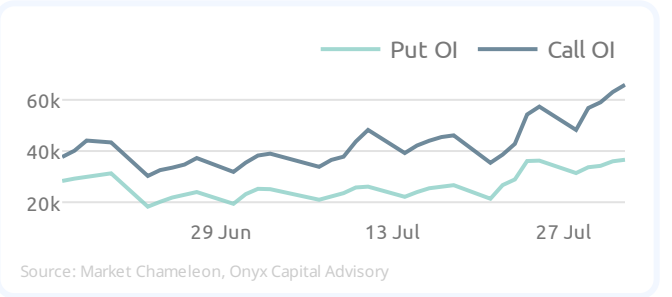


ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

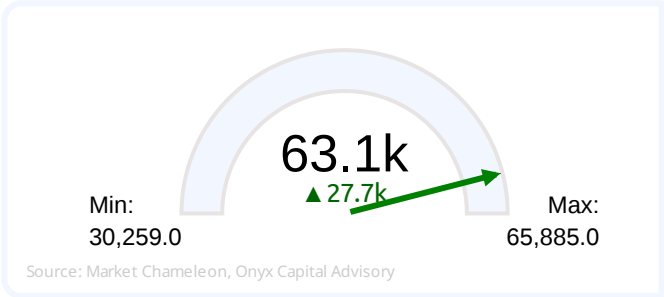


| | Current | Weekly Δ | Monthly Δ |
|-----------|---------|----------|-----------|
| Adj Close | 35.77 | -6.24 | -10.31 |
| Volume | 6,571k | 393k | 76 |
| Call OI | 63,068 | 27,665 | 31,228 |
| Put OI | 35,988 | 14,631 | 16,616 |

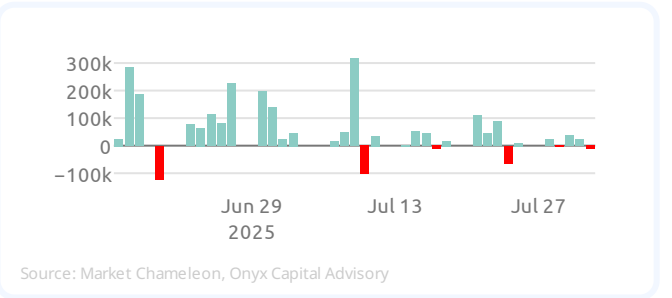
CALL VS PUT OPEN INTEREST (OI)



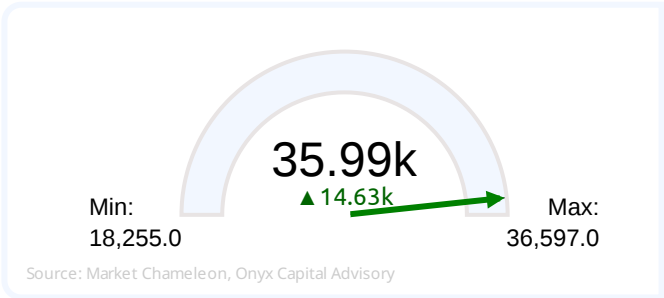
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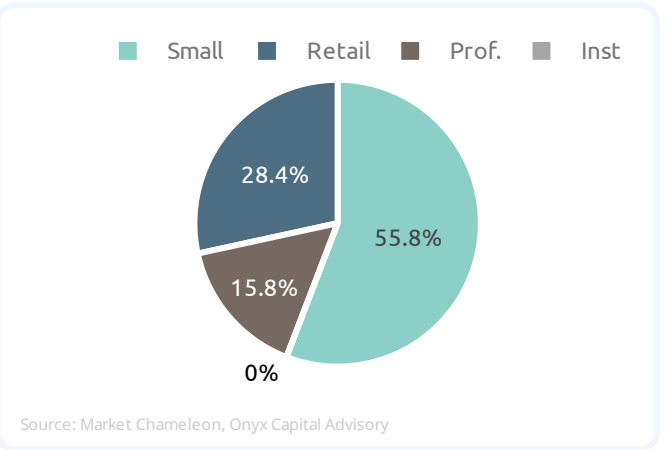
HISTORICAL OPTION DELTA VOLUME



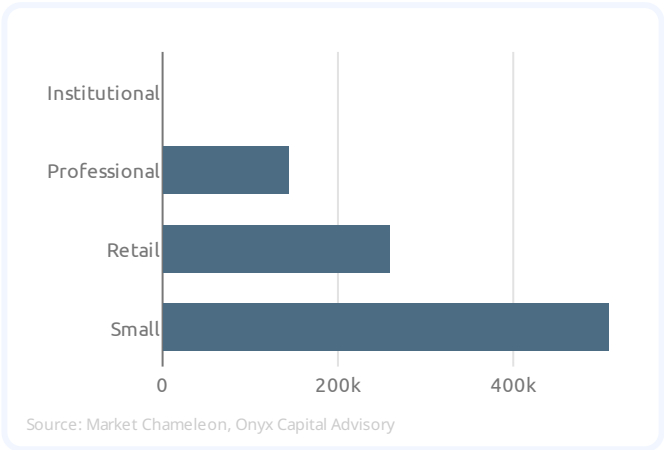
PUT OPEN INTEREST (OI)



NOTIONAL SHARE BY TRADER SIZE

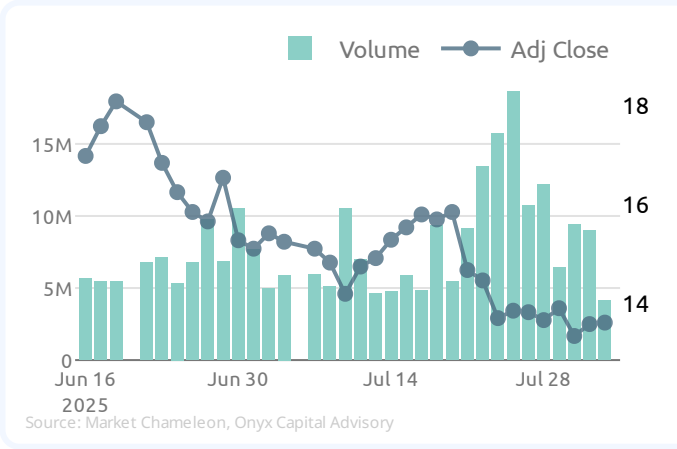


CURRENT NOTIONAL SIZE



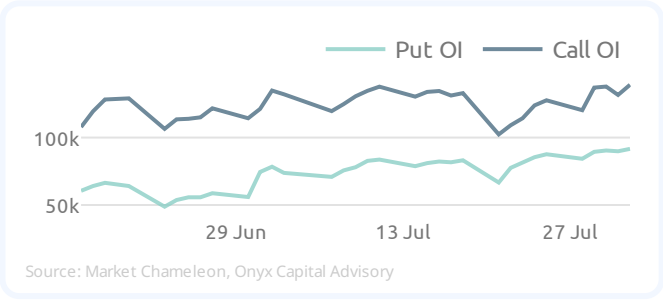


ETF PRICE AND VOLUME OVER THE LAST 45 DAYS



| | Current | Weekly Δ | Monthly Δ |
|-----------|---------|----------|-----------|
| Adj Close | 13.59 | -1.09 | -1.69 |
| Volume | 8,972k | -138k | -1,524 |
| Call OI | 131,586 | 29,240 | 17,270 |
| Put OI | 89,832 | 23,183 | 33,913 |

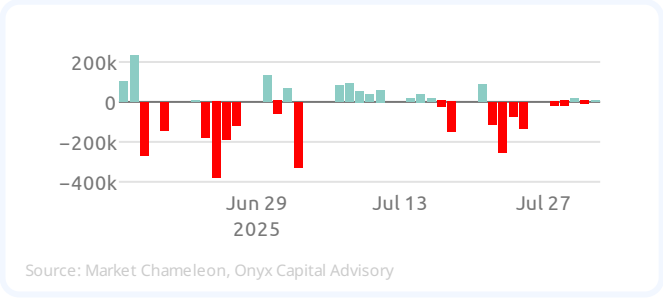
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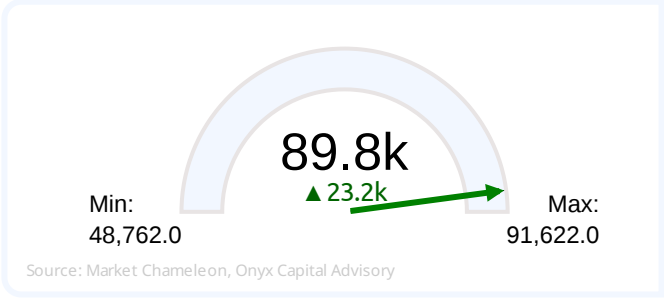
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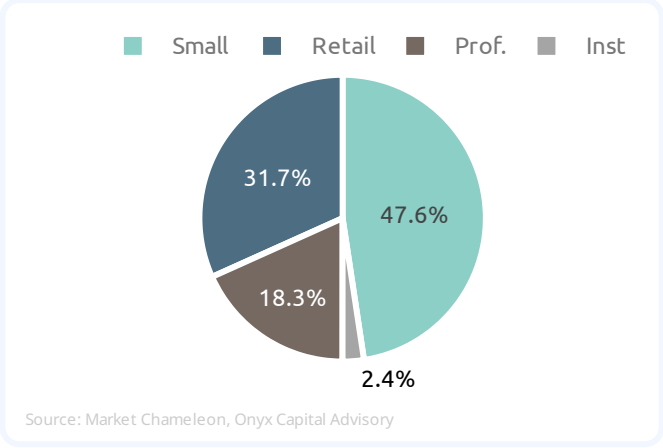
HISTORICAL OPTION DELTA VOLUME



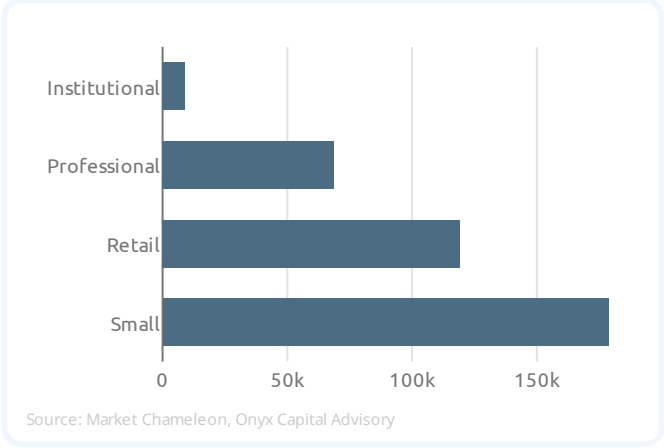
PUT OPEN INTEREST (OI)



NOTIONAL SHARE BY TRADER SIZE



CURRENT NOTIONAL SIZE





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