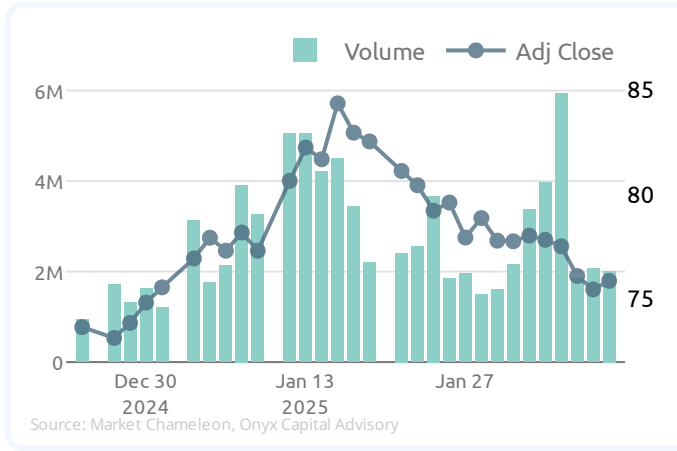


# ETFs REPORT

INSIGHT@ONYXCAPITALADVISORY.COM  
ONYX CAPITAL ADVISORY

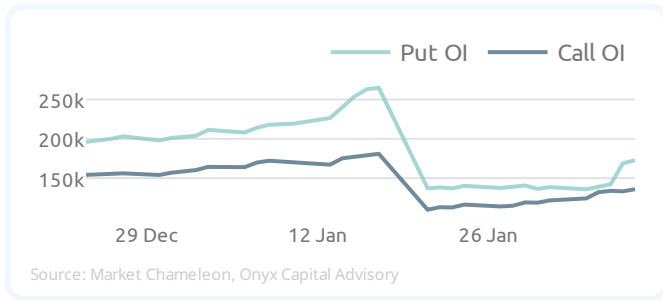


## ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

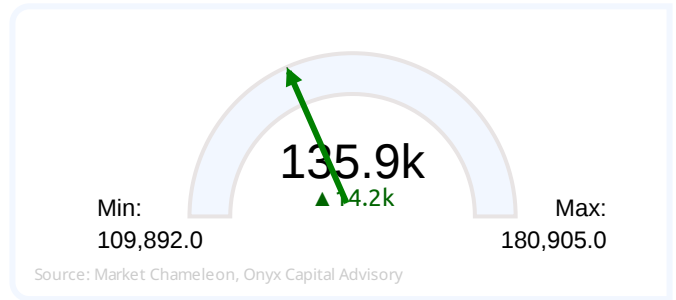


	Current	Weekly Δ	Monthly Δ
Adj Close	75.86	-2.16	-2.31
Volume	2,014k	-1,353k	-1,899
Call OI	135,894	14,241	-33,899
Put OI	172,763	34,203	-41,277

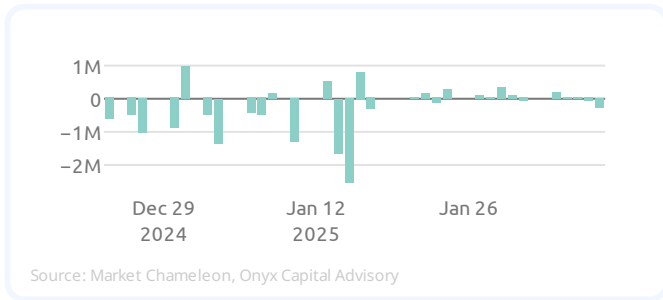
## CALL VS PUT OPEN INTEREST (OI)



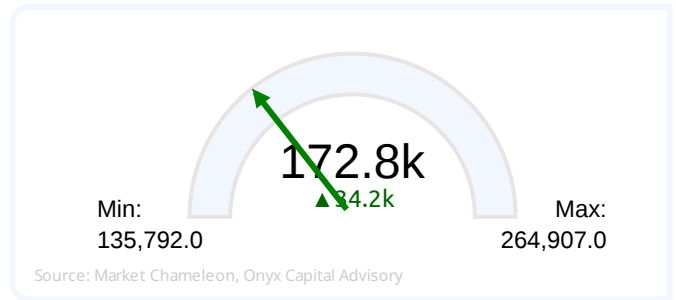
## CALL OPEN INTEREST (OI)



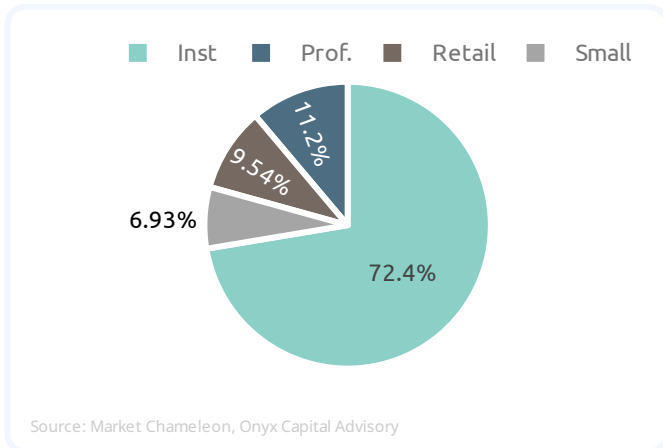
## HISTORICAL OPTION DELTA VOLUME



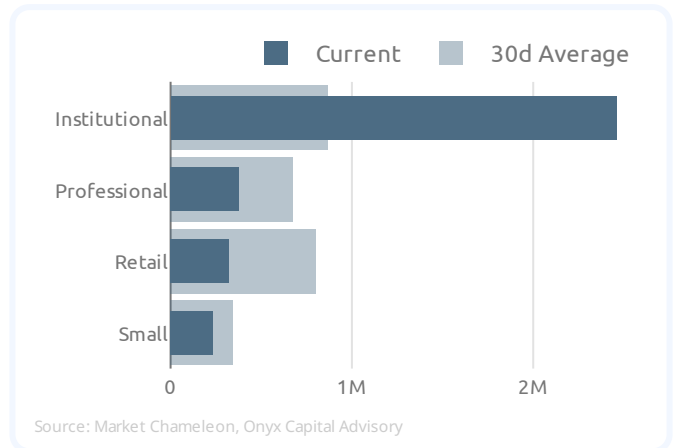
## PUT OPEN INTEREST (OI)



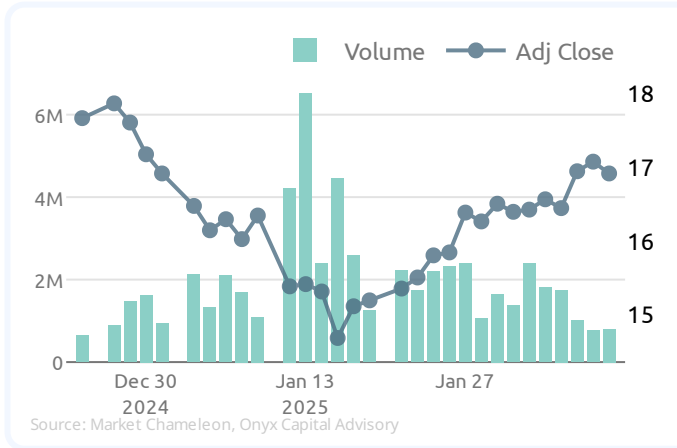
## NOTIONAL SHARE BY TRADER SIZE



## CURRENT NOTIONAL SIZE VS 30D AVERAGE

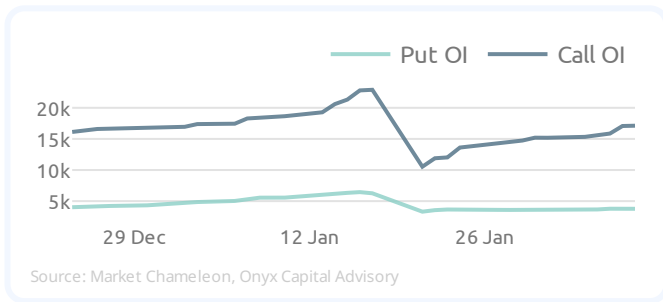


## ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

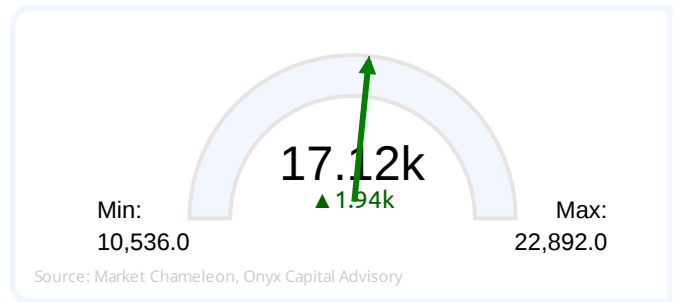


	Current	Weekly Δ	Monthly Δ
Adj Close	16.92	0.49	0.89
Volume	803k	-1,591k	-897
Call OI	17,121	1,937	-1,162
Put OI	3,770	121	-1,607

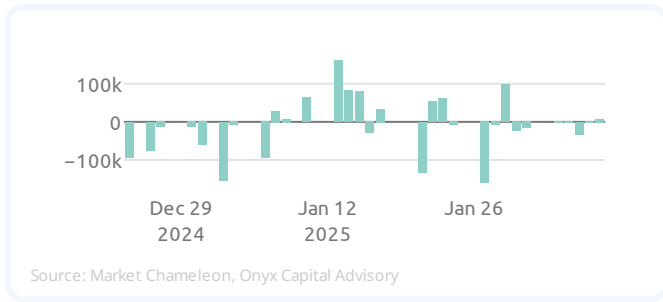
## CALL VS PUT OPEN INTEREST (OI)



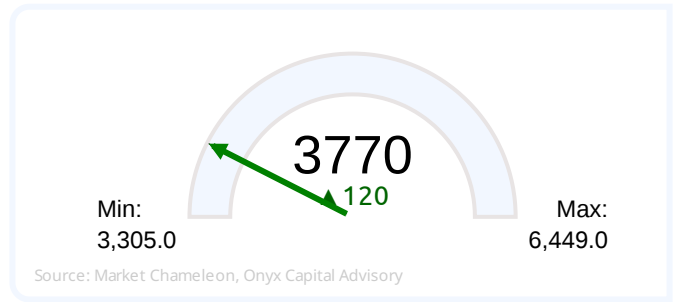
## CALL OPEN INTEREST (OI)



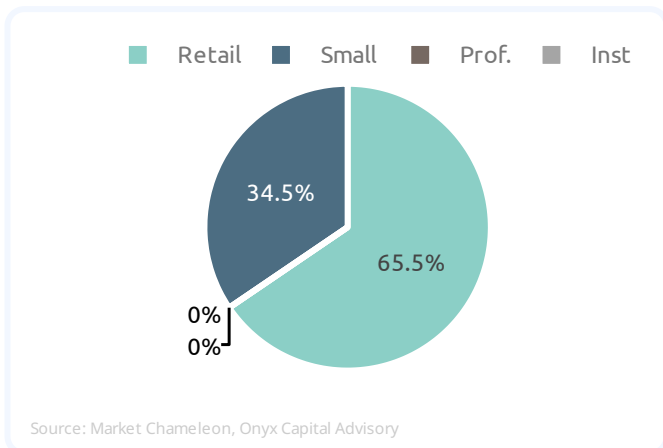
## HISTORICAL OPTION DELTA VOLUME



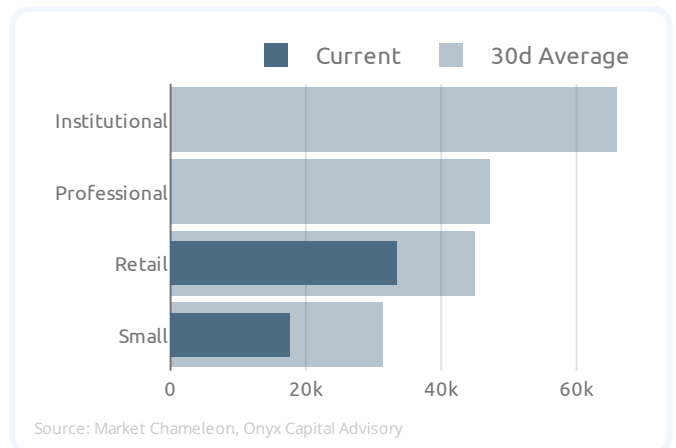
## PUT OPEN INTEREST (OI)



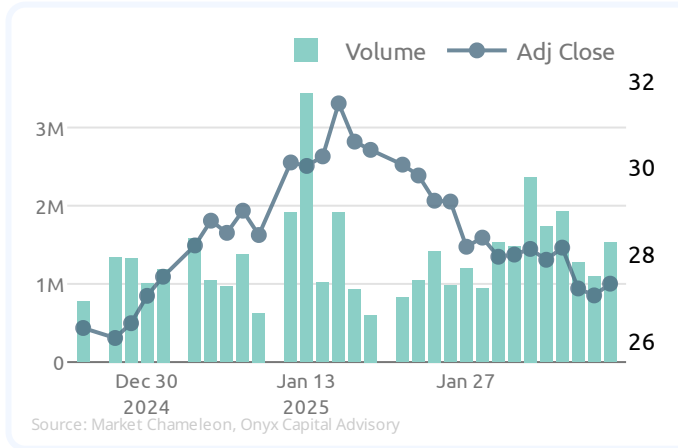
## NOTIONAL SHARE BY TRADER SIZE



## CURRENT NOTIONAL SIZE VS 30 AVERAGE

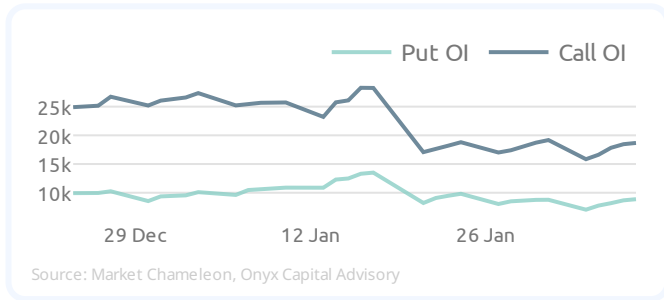


## ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

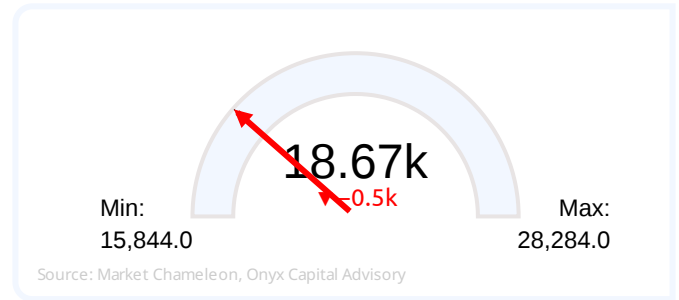


	Current	Weekly Δ	Monthly Δ
Adj Close	27.34	-0.8	-1.68
Volume	1,525k	-842k	151
Call OI	18,673	-504	-6,690
Put OI	8,869	100	-1,598

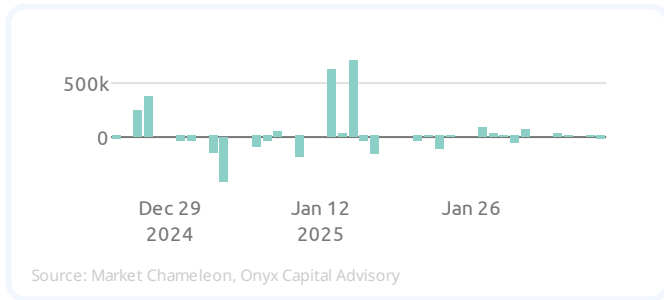
## CALL VS PUT OPEN INTEREST (OI)



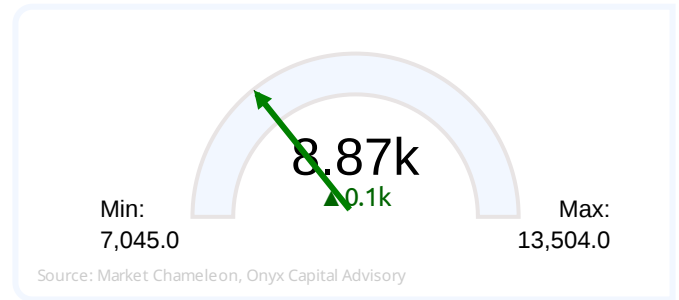
## CALL OPEN INTEREST (OI)



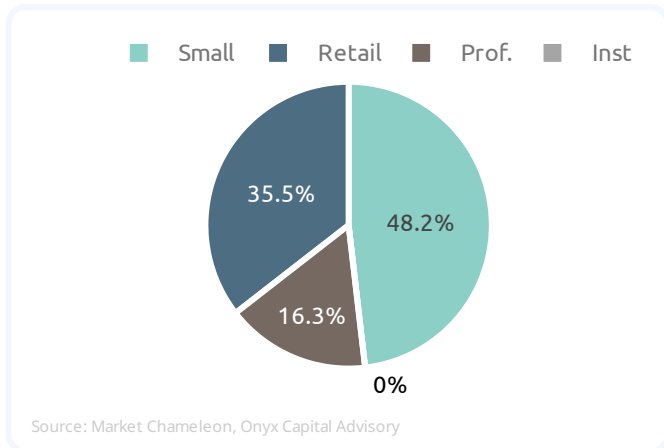
## HISTORICAL OPTION DELTA VOLUME



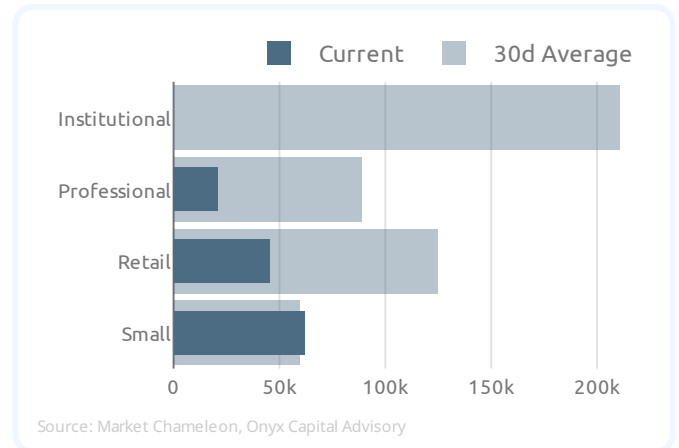
## PUT OPEN INTEREST (OI)



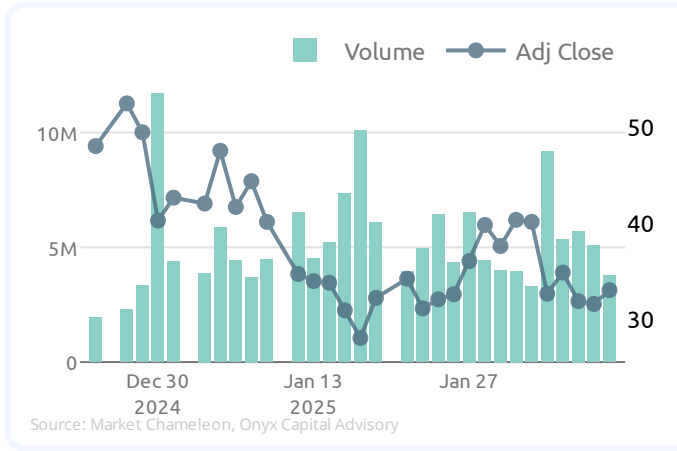
## NOTIONAL SHARE BY TRADER SIZE



## CURRENT NOTIONAL SIZE VS 30D AVERAGE

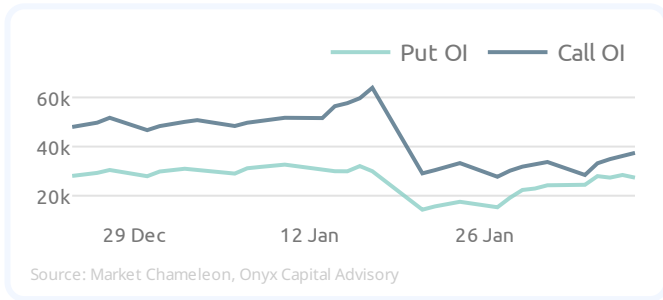


## ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

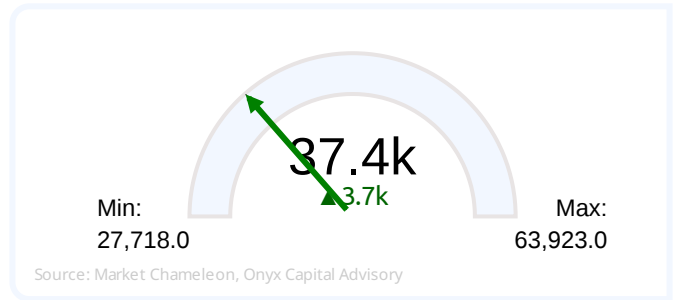


	Current	Weekly Δ	Monthly Δ
Adj Close	33.11	-7.11	-11.35
Volume	3,767k	483k	64
Call OI	37,447	3,726	-12,258
Put OI	27,353	3,107	-3,821

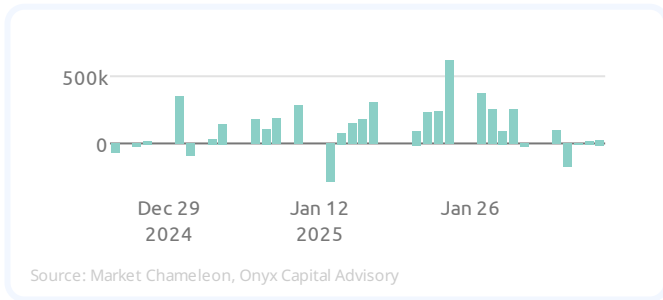
## CALL VS PUT OPEN INTEREST (OI)



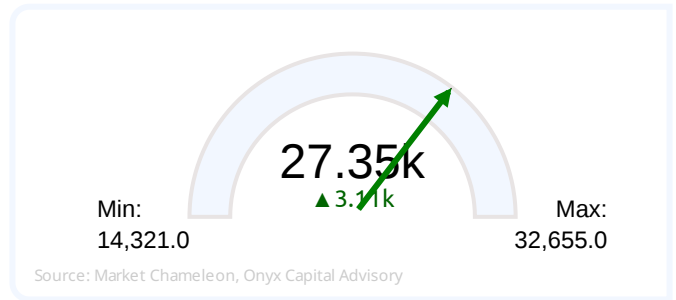
## CALL OPEN INTEREST (OI)



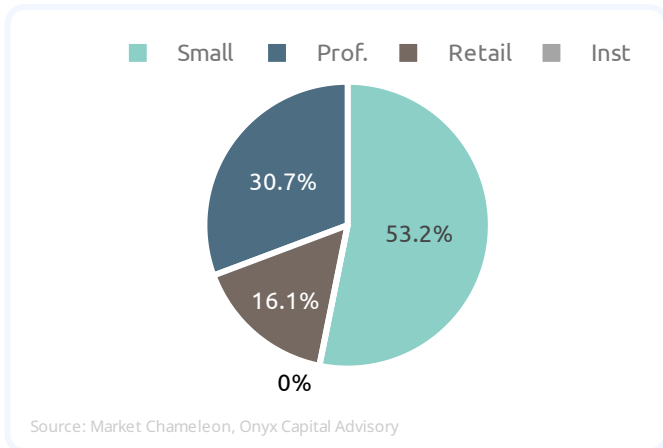
## HISTORICAL OPTION DELTA VOLUME



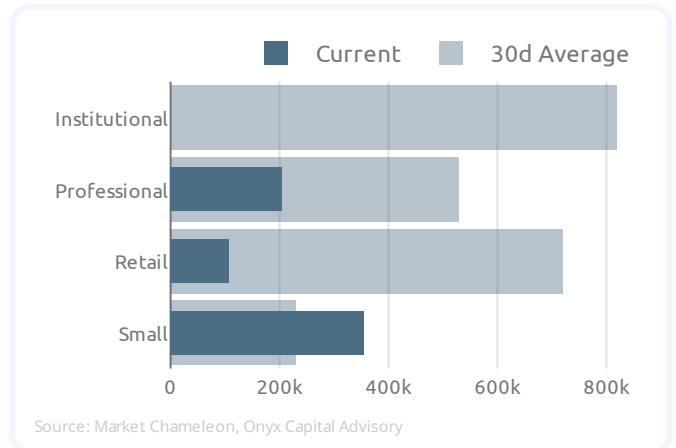
## PUT OPEN INTEREST (OI)



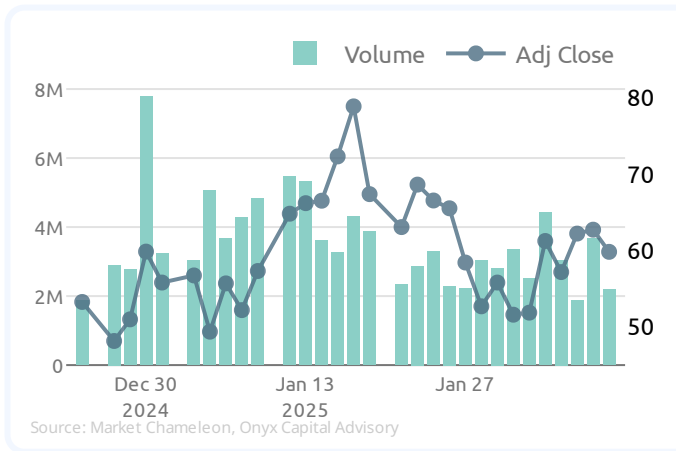
## NOTIONAL SHARE BY TRADER SIZE



## CURRENT NOTIONAL SIZE VS 30D AVERAGE

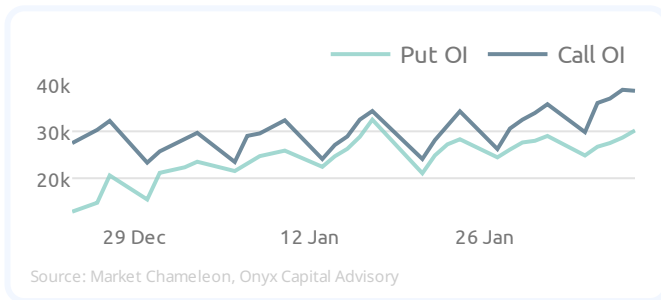


## ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

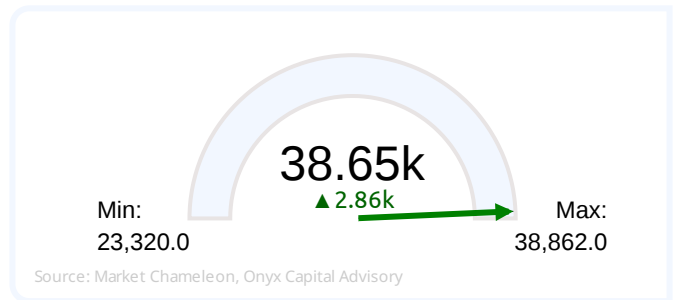


	Current	Weekly Δ	Monthly Δ
Adj Close	59.84	7.96	7.63
Volume	2,181k	-321k	-2,086
Call OI	38,646	2,860	9,614
Put OI	30,192	1,179	6,917

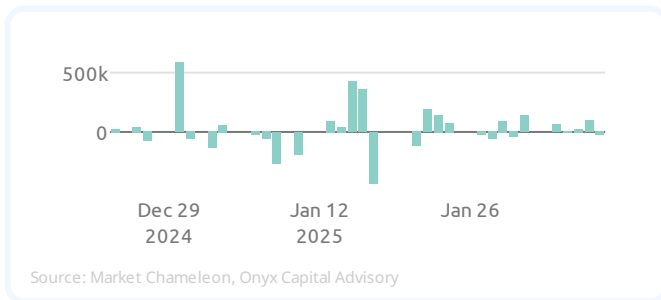
## CALL VS PUT OPEN INTEREST (OI)



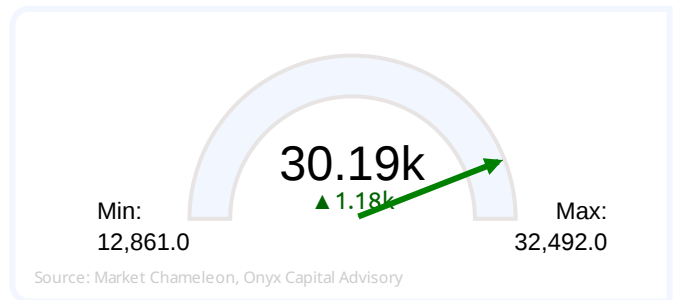
## CALL OPEN INTEREST (OI)



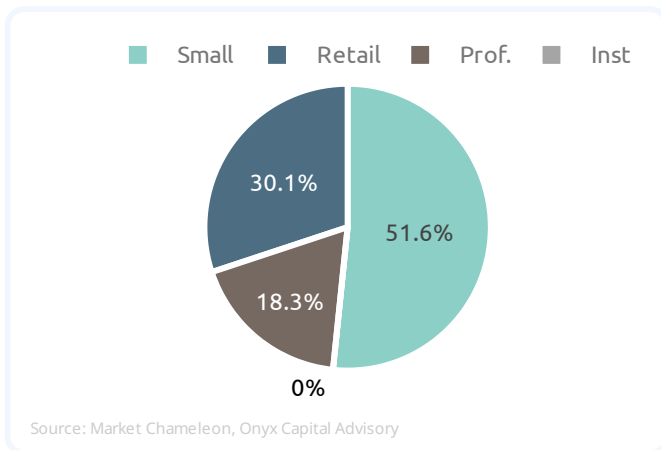
## HISTORICAL OPTION DELTA VOLUME



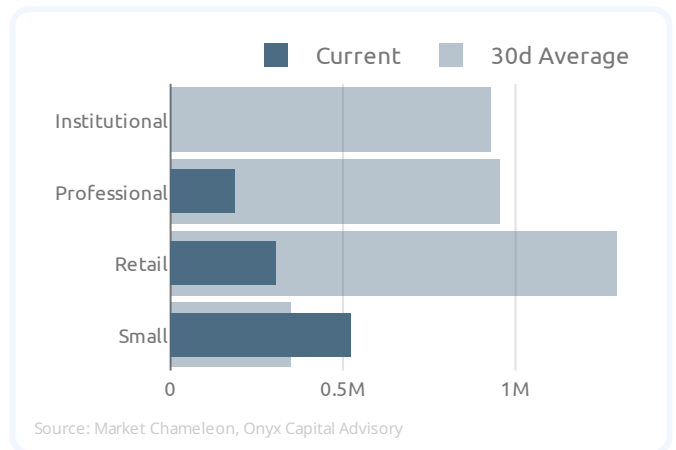
## PUT OPEN INTEREST (OI)



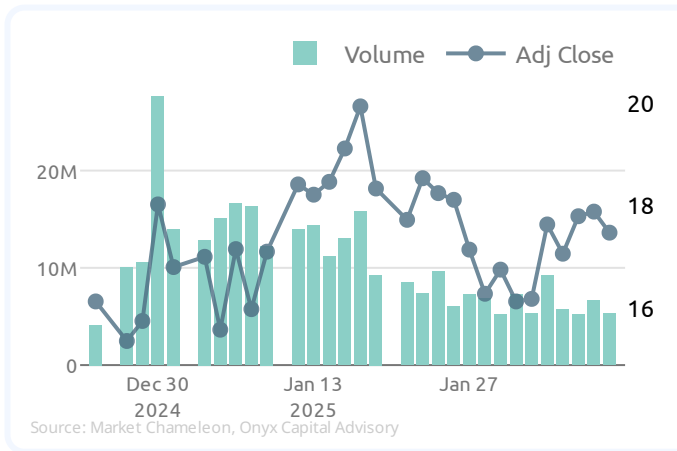
## NOTIONAL SHARE BY TRADER SIZE



## CURRENT NOTIONAL SIZE VS 30D AVERAGE

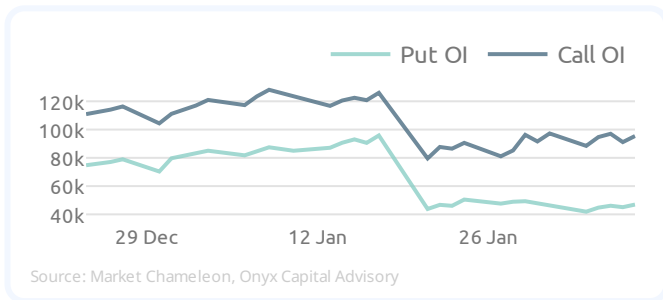


## ETF PRICE AND VOLUME OVER THE LAST 45 DAYS

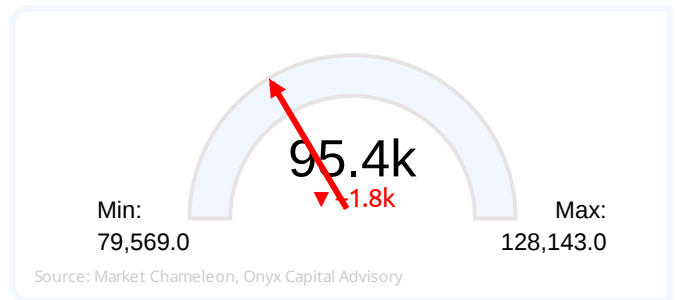


	Current	Weekly Δ	Monthly Δ
Adj Close	17.48	1.29	1.49
Volume	5,322k	-8k	-11,021
Call OI	95,442	-1,819	-28,042
Put OI	46,945	617	-37,444

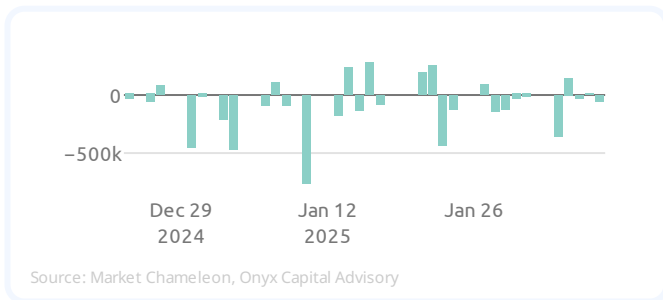
## CALL VS PUT OPEN INTEREST (OI)



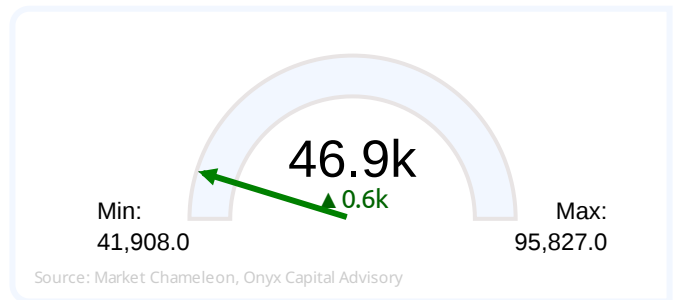
## CALL OPEN INTEREST (OI)



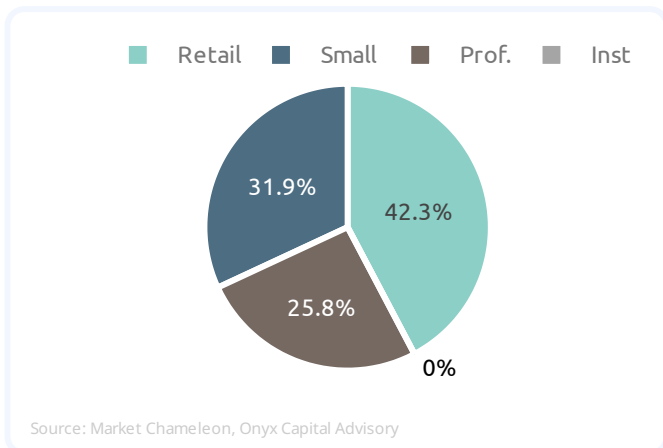
## HISTORICAL OPTION DELTA VOLUME



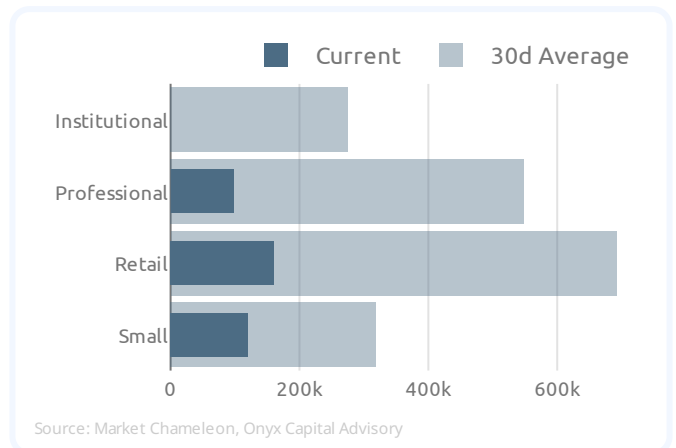
## PUT OPEN INTEREST (OI)



## NOTIONAL SHARE BY TRADER SIZE



## CURRENT NOTIONAL SIZE VS 30D AVERAGE





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).