



Sectors, Breadth and Gold Option Skew

Thursday July 15, 2021

S&P500 Futures (continuous)



S&P500 Equal Weight ETF (RSP)



NYSE % Stocks Above 50 DMA

\$NYA50R NYSE Percent of Stocks Above 50 Day Moving Average (EOD) INDX

14-Jul-2021

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— \$NYA50R (Daily) 42.17 (14 Jul)
▒ Volume undef

Open 42.17 High 42.17 Low 42.17 Close 42.17 Chg -2.75 (-6.11%) ▼



Apple (AAPL)



Ark Innovation ETF (ARKK)



Crude Oil Futures (Aug 2021)



SPDR Energy Sector ETF (XLE)



Lumber Futures (continuous)



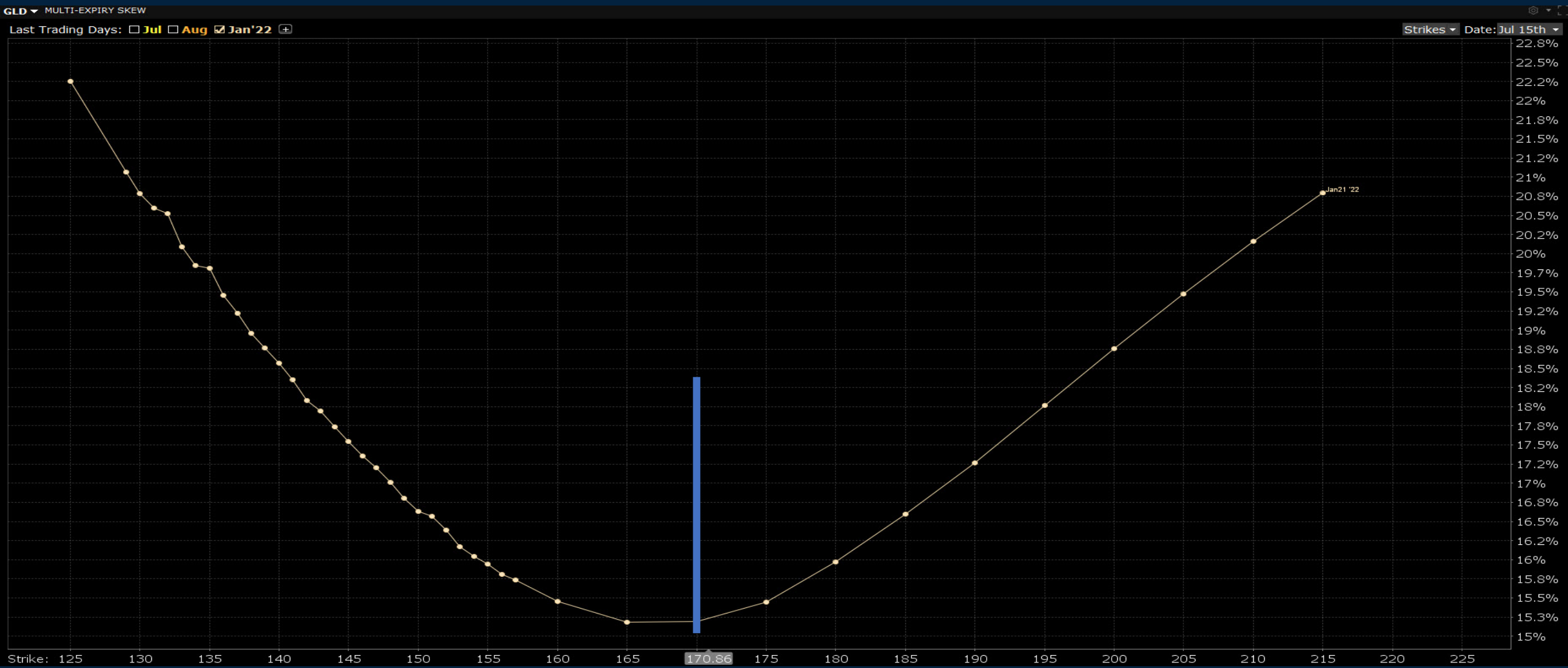
Gold Futures (continuous)



Gold Miners ETF (GDX)



GLD Vol Skew (Jan 21'22 expiry)



GLD Option Chain (Jan 21'22 expiry)

Financial Instrument				Bid Size		Bid		Ask		Ask Size		Last		Position					
GLD				800		170.92		170.93		1,000		170.92							
DEC 17 '21 155 DAYS		DEC 31 '21 ^w 169 DAYS		JAN 21 '22 190 DAYS		MAR 18 '22 246 DAYS		MORE ▾		TABBED VIEW ▾ PUT/CALL ▾ STRIKES ▾ SMART ▾ GLD ▾ 100							My Chains		
CALLS								STRIKE		PUTS								IV: 15.3%	
BID x ASK		IV CLOSE		LASTVOLU...OPTN...		DELTA GAMMA		VEGA THETA		BID x ASK		IV CLOSE		LASTVOLU...OPTN...		DELTA GAMMA		VEGA THETA	
0.61 x 0.64		20.995%		0.64 1		0.059 0.004		0.153 -0.008		220		49.65 x 49.80 19.484%		c49.72		-0.943 0.005		0.149 -0.007	
0.93 x 0.95		20.279%		0.94 8		0.088 0.006		0.212 -0.010		210		40.00 x 40.15 20.158%		c40.06		-0.914 0.007		0.209 -0.010	
1.44 x 1.48		18.741%		1.46 1.05K		0.135 0.009		0.292 -0.013		200		30.55 x 30.70 18.179%		c30.62		-0.866 0.010		0.290 -0.013	
2.38 x 2.43		16.908%		2.40 6		0.215 0.014		0.348 -0.016		190		21.55 x 21.65 17.309%		c21.60		-0.786 0.014		0.347 -0.016	
4.20 x 4.30		15.930%		4.29 330		0.349 0.019		0.447 -0.019		180		13.40 x 13.50 15.953%		c13.48		-0.652 0.019		0.447 -0.019	
7.80 x 7.90		15.331%		7.95 68		0.543 0.021		0.488 -0.020		170		7.00 x 7.10 15.389%		c7.12		-0.457 0.021		0.489 -0.019	
13.85 x 14.00		15.525%		13.86 1		0.743 0.017		0.419 -0.017		160		3.15 x 3.25 15.621%		c3.25		-0.257 0.017		0.419 -0.016	
22.05 x 22.20		16.673%		c22.35 5		0.875 0.010		0.250 -0.012		150		1.37 x 1.40 16.763%		c1.43 1.00K		-0.125 0.010		0.250 -0.011	



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