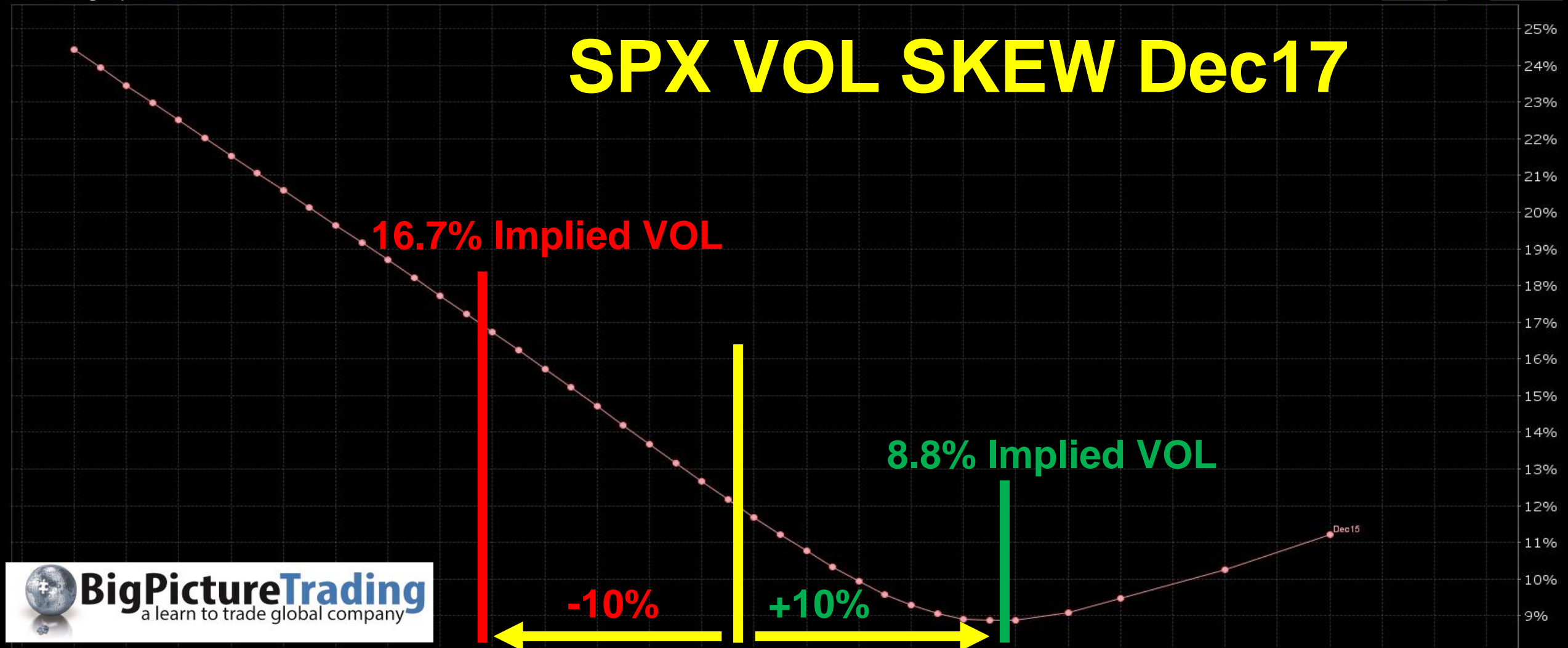


# SPX VOL SKEW Dec17



Strike: 1,850 1,900 1,950 2,000 2,050 2,100 2,150 2,200 2,250 2,300 2,350 2,400 2,432.160 2,500 2,550 2,600 2,650 2,700 2,750 2,800 2,850 2,900 2,950 3,000 3,050 3,100 3,150

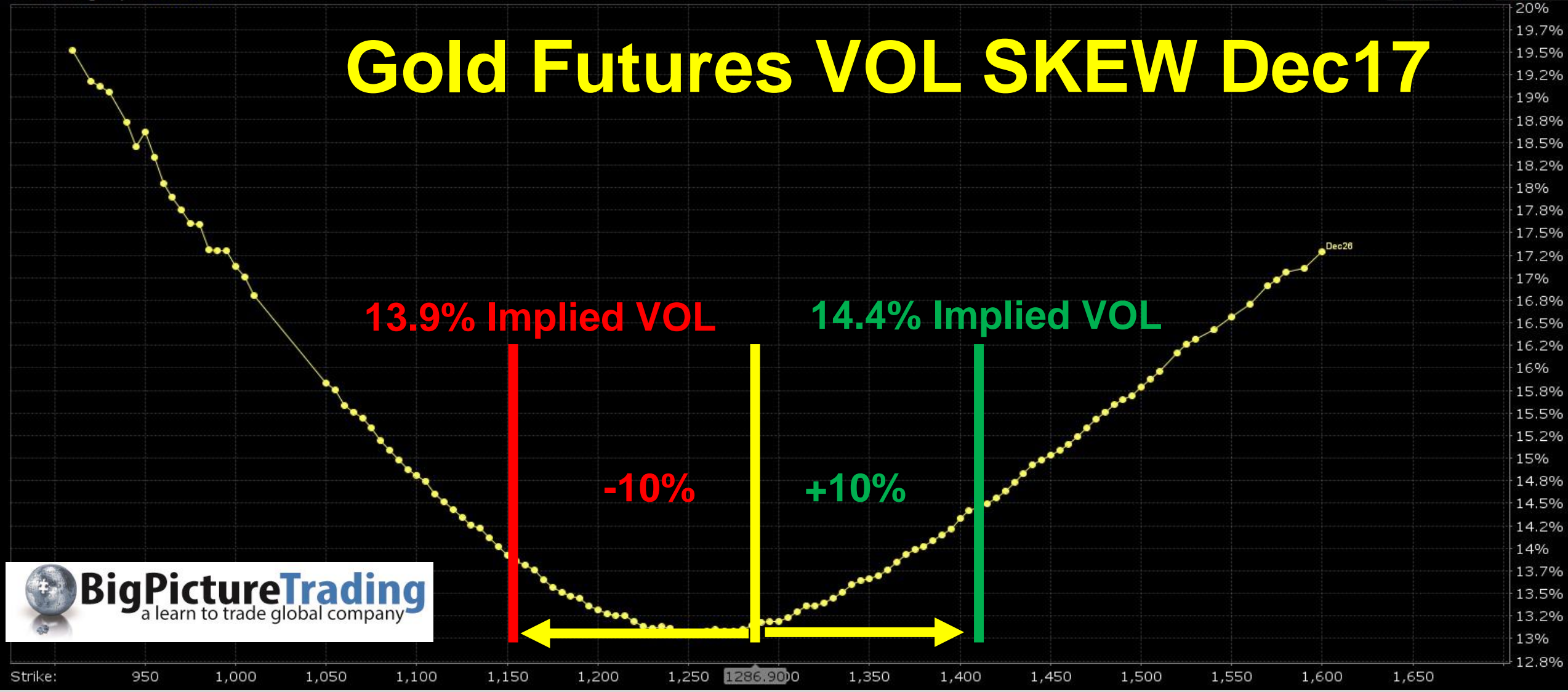
AUG 17 '17 70 DAYS SEP 14 '17 98 DAYS **DEC 14 '17 189 DAYS** JAN 18 '18 224 DAYS MORE ▾

TABBED VIEW ▾ STRIKES ▾ SMART ▾ SPX ▾ 100 [Load My Chains](#)

CALLS							STRIKE	PUTS						
BID x ASK	LAST CHANGE	IMPLD V...	DELTA	GAMMA	VEGA	THETA		BID x ASK	LAST CHANGE	IMPLD V...	DELTA	GAMMA	VEGA	THETA
3.00 x 3.50	c3.25	8.9%	0.047	0.001	1.688	-0.043	2700	270.90 x 277.00	c274.20	8.4%	-0.953	0.001	1.688	0.050
33.90 x 35.10	c35.15	10.4%	0.304	0.002	6.069	-0.191	2525	129.90 x 133.80	c132.45	10.3%	-0.696	0.002	6.069	-0.104
255.10 x 259.60	c258.60	16.7%	0.805	0.001	4.785	-0.270	2200	32.10 x 33.00	c33.35	16.8%	-0.195	0.001	4.785	-0.194

IV: 12.1%

# Gold Futures VOL SKEW Dec17



OCT / DEC 140 DAYS	NOV / DEC 172 DAYS	<b>DEC / FEB'18 201 DAYS</b>	JAN'18 / FEB'18 231 DAYS	MORE ▾
-----------------------	-----------------------	----------------------------------	-----------------------------	--------

TABBED VIEW ▾ STRIKES ▾ NYMEX OG 100 [Load My Chains](#)

CALLS							STRIKE	PUTS						
BID x ASK	LAST CHANGE	IMPLD V...	DELTA	GAMMA	VEGA	THETA		BID x ASK	LAST CHANGE	IMPLD V...	DELTA	GAMMA	VEGA	THETA
15.60 x 16.60	c19.30	14.5%	0.213	0.002	2.693	-0.099	1410	135.60 x 137.80	c125.30	14.4%	-0.792	0.002	2.690	-0.096
143.20 x 149.60	c160.10	13.7%	0.877	0.002	1.953	-0.063	1150	8.20 x 9.10	c7.30	13.9%	-0.126	0.002	1.955	-0.067

# Feb18 Gold Futures Contract Dec17 Options 1475/1175 Collar



OCT / DEC 140 DAYS	NOV / DEC 172 DAYS	DEC / FEB'18 201 DAYS	JAN'18 / FEB'18 231 DAYS	MORE ▾	TABBED VIEW ▾	STRIKES ▾	NYMEX	OG	100	Load My Chains					
<b>CALLS</b>					<b>PUTS</b>										
BID x ASK		LAST CHANGE	IMPLD V...	DELTA	GAMMA	VEGA	THETA	STRIKE	BID x ASK	LAST CHANGE	IMPLD V...	DELTA	GAMMA	VEGA	THETA
♦ 8.60 x 9.50 ♦		♦ c11.10	15.4%	0.129	0.001	2.212	-0.077	1475	♦ 194.30 x 196.80 ♦	♦ c181.80	15.4%	-0.878	0.001	2.187	-0.072
♦ 122.90 x 125.30 ♦		♦ c138.20	13.5%	0.835	0.002	2.414	-0.076	1175	♦ 11.80 x 12.70 ♦	♦ c10.30	13.5%	-0.168	0.002	2.416	-0.080

IV: 13.1%