

Skew Analysis Report

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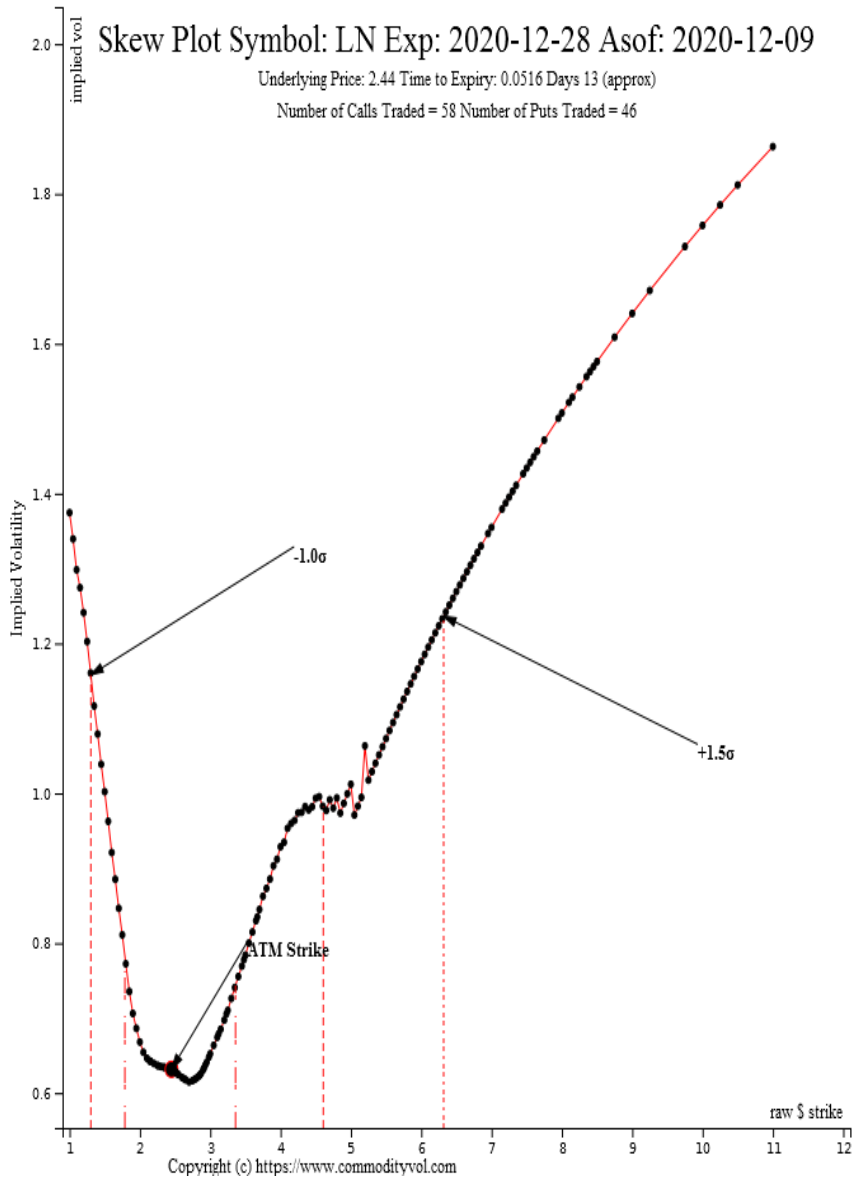
Models Included:Black

Calendars Included:Business

Products:NYMEX|LN EUROPEAN NATURAL GAS

OPTIONS

user:Some User



Std Devs from Future

desc	strike	vol	delta
-1.5σ	1	137.5%	99.9%
-1.0σ	1.3	116.1%	99.4%
-0.5σ	1.8	77.2%	96.6%
ATM	2.45	63.2%	51.9%
+0.5σ	3.35	74.1%	3.6%
+1σ	4.6	98.3%	0.3%
+1.5σ	6.3	123.3%	0.1%

Approx Std Deltas

desc	strike	vol	delta
-15 Δ	2.14	64.3%	-16.4%
-25 Δ	2.25	63.7%	-26.2%
-40 Δ	2.4	63.3%	-42.4%
50 Δ	2.46	63.1%	50.8%
40 Δ	2.55	62.4%	40.7%
25 Δ	2.7	61.5%	25.8%
15 Δ	2.85	62.4%	15.4%

Biggest Put Int

strike	vol	delta	openInt
2.5	62.8%	-53.7%	22780
2.25	63.7%	-26.2%	13315
2	66.8%	-8.2%	11962
2.75	61.7%	-78.2%	10940
3	65.2%	-90.6%	8468
1.75	81.1%	-2.9%	4572
2.4	63.3%	-42.4%	4144
2.6	62.1%	-64.6%	4054
2.9	63.1%	-87.0%	3406
3.25	71.0%	-95.4%	2364

Biggest Call Int

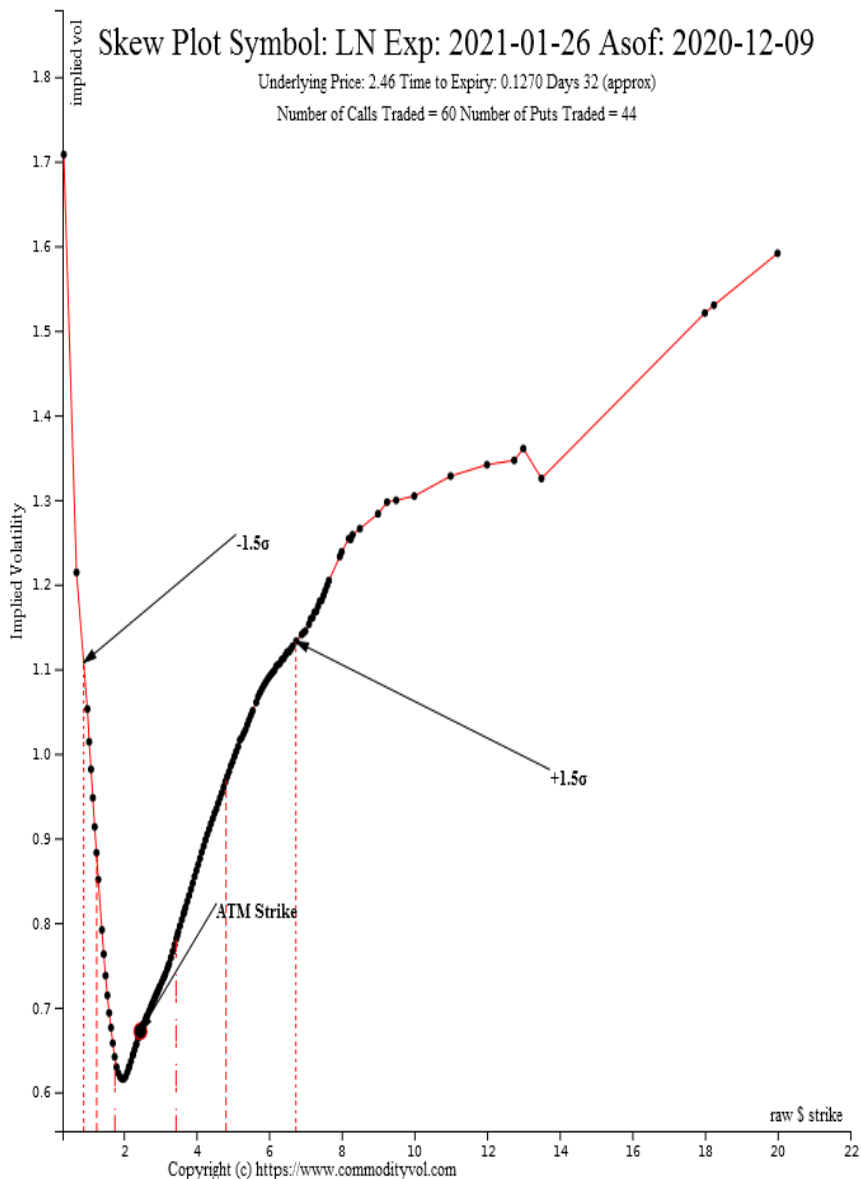
strike	vol	delta	openInt
3	65.2%	9.4%	16400
2.75	61.7%	21.8%	11797
3.25	71.0%	4.5%	10829
2.5	62.8%	46.3%	8118
2.65	61.8%	30.4%	4360
2.9	63.1%	13.0%	3301
2.6	62.1%	35.4%	2830
2.4	63.3%	57.6%	608
2	66.8%	91.8%	14
2.2	63.9%	78.6%	1

Biggest Put Trades

strike	vol	delta	volume
2	66.8%	-8.2%	2123
2.25	63.7%	-26.2%	1830
2.4	63.3%	-42.4%	1307
2.2	63.9%	-21.4%	1098
2.75	61.7%	-78.2%	1013

Biggest Call Trades

strike	vol	delta	volume
2.5	62.8%	46.3%	2790
2.75	61.7%	21.8%	1987
3.1	67.4%	6.9%	1241
3	65.2%	9.4%	822
2.7	61.5%	25.8%	399



Std Devs from Future

desc	strike	vol	delta
-1.5σ	1	105.3%	99.5%
-1.0σ	1.25	88.3%	98.9%
-0.5σ	1.75	64.2%	94.5%
ATM	2.46	67.2%	54.5%
+0.5σ	3.45	78.1%	14.0%
+1σ	4.8	96.7%	3.8%
+1.5σ	6.75	113.3%	1.1%

Approx Std Deltas

desc	strike	vol	delta
-15 Δ	2	61.6%	-14.8%
-25 Δ	2.15	63.0%	-24.0%
-40 Δ	2.4	66.4%	-41.4%
50 Δ	2.53	67.9%	49.9%
40 Δ	2.7	69.6%	39.8%
25 Δ	3.05	73.0%	24.1%
15 Δ	3.4	77.4%	14.9%

Biggest Put Int

strike	vol	delta	openInt
2.25	64.4%	-31.0%	17521
2.5	67.6%	-48.1%	12365
2	61.6%	-14.8%	10993
2.4	66.4%	-41.4%	5454
2.75	70.1%	-62.8%	4603
3	72.5%	-74.0%	4376
1.75	64.2%	-5.5%	3732
2.2	63.6%	-27.5%	3012
3.25	75.2%	-81.9%	2651
1.8	63.0%	-6.7%	2068

Biggest Call Int

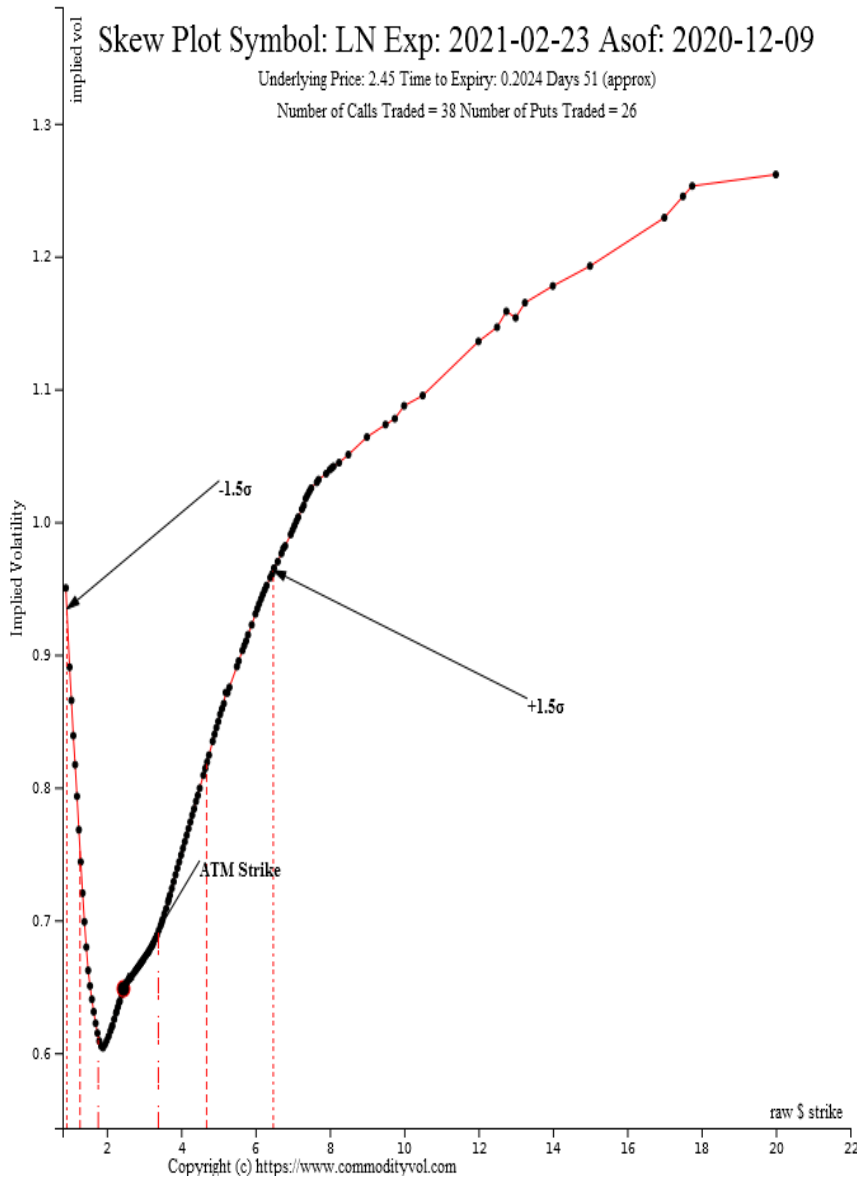
strike	vol	delta	openInt
3.5	79.0%	13.2%	11288
3	72.5%	26.0%	10926
3.25	75.2%	18.1%	5982
2.75	70.1%	37.1%	5137
2.6	68.6%	45.6%	3267
2.5	67.6%	51.9%	1424
2.3	65.0%	65.5%	149
2.4	66.4%	58.5%	109
2.25	64.4%	69.0%	3
2.35	65.7%	62.0%	2

Biggest Put Trades

strike	vol	delta	volume
2	61.6%	-14.8%	1724
2.1	62.3%	-20.7%	1012
1.75	64.2%	-5.5%	632
1.25	88.3%	-1.1%	527
2.55	68.1%	-51.3%	412

Biggest Call Trades

strike	vol	delta	volume
4	86.2%	7.6%	415
2.9	71.6%	30.0%	353
5	99.1%	3.3%	340
6	109.1%	1.8%	300
3.5	79.0%	13.2%	217



Std Devs from Future

desc	strike	vol	delta
-1.5σ	0.9	95.0%	99.4%
-1.0σ	1.3	74.4%	98.0%
-0.5σ	1.75	61.5%	91.2%
ATM	2.45	64.8%	55.9%
+0.5σ	3.4	69.2%	18.6%
+1σ	4.7	81.9%	5.7%
+1.5σ	6.5	96.5%	2.1%

Approx Std Deltas

desc	strike	vol	delta
-15 Δ	1.9	60.4%	-14.1%
-25 Δ	2.1	61.7%	-24.3%
-40 Δ	2.4	64.4%	-41.3%
50 Δ	2.55	65.4%	50.5%
40 Δ	2.75	66.1%	40.6%
25 Δ	3.15	67.7%	25.1%
15 Δ	3.6	70.9%	14.8%

Biggest Put Int

strike	vol	delta	openInt
2	60.9%	-18.9%	52756
2.5	65.2%	-46.8%	12626
2.25	63.0%	-32.8%	7946
2.4	64.4%	-41.3%	4958
1.75	61.5%	-8.7%	2933
2.45	64.8%	-44.1%	1322
1.5	66.2%	-3.6%	1265
2.1	61.7%	-24.3%	1199
2.55	65.4%	-49.4%	1041
2.35	63.9%	-38.5%	845

Biggest Call Int

strike	vol	delta	openInt
2.5	65.2%	53.2%	5403
2.4	64.4%	58.6%	1312
2.55	65.4%	50.5%	754
2.35	63.9%	61.4%	116
2.45	64.8%	55.9%	91
2.34	63.8%	62.0%	30
2	60.9%	81.0%	2
2.3	63.5%	64.3%	2
2.26	63.1%	66.6%	2
2.51	65.2%	52.6%	1

Biggest Put Trades

strike	vol	delta	volume
2	60.9%	-18.9%	807
2.5	65.2%	-46.8%	587
2.35	63.9%	-38.5%	233
2.45	64.8%	-44.1%	199
1.25	76.8%	-1.7%	131

Biggest Call Trades

strike	vol	delta	volume
3.5	70.1%	16.6%	3203
3	67.1%	30.2%	2611
4	74.9%	10.0%	1425
7	99.4%	1.7%	1251
3.75	72.4%	12.7%	863

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