

Asset #	Pos3		Pos2		Pos1		Last	High (Day)	Low (Day)	Model Volatility Ast		Avg Implied Volty		Put-Call Volume		
	Units	Cost	Units	Cost	Units	Cost				Volatility	Type	Put Volty	Call Volty	Put Volume	Call Volume	Comp
1 FTSE	6	1,261.160	6	1,261.160	5	1,257.940	1393.090			31.23%	Leveled	77.74%	21.37%	0	0	D

Options	Pos3		Pos2		Pos1		Last	Theoretical OptValue	Smart Bid-Ask		MIV on Smart Bid-Ask		Delta	Gamma	Theta	Vega	High
	Units	Cost	Units	Cost	Units	Cost			Bid	Ask	Bid	Ask					
1 FTASEE2A1000	2	0.000	0	0.000	0	0.000	0.0000	393.2300	0.0000	0.0000	0.00%	0.00%	1.0000	0.0000	-0.1369	0.0000	
2 FTASEE2A1050	1	0.000	0	0.000	0	0.000	0.0000	343.2300	0.0000	0.0000	0.00%	0.00%	1.0000	0.0000	-0.1438	0.0000	
3 FTASEE2A1100	0	0.000	0	0.000	0	0.000	334.0000	294.2900	333.9800	334.0200	192.39%	192.47%	1.0000	0.0000	-0.1505	0.0000	
4 FTASEE2A1150	0	0.000	0	0.000	0	0.000	0.0000	244.3500	0.0000	0.0000	0.00%	0.00%	1.0000	0.0000	-0.1576	0.0001	
5 FTASEE2A1200	0	0.000	0	0.000	0	0.000	0.0000	194.4100	0.0000	0.0000	0.00%	0.00%	0.9995	0.0000	-0.1716	0.0039	
6 FTASEE2A1250	0	0.000	0	0.000	0	0.000	110.0000	144.8400	109.9800	110.0200	0.00%	0.00%	0.9916	0.0004	-0.2615	0.0472	
7 FTASEE2A1300	0	0.000	0	0.000	0	0.000	61.7000	96.2600	61.6800	61.7200	0.00%	0.00%	0.9386	0.0019	-0.6544	0.2503	
8 FTASEE2A1350	0	0.000	0	0.000	0	0.000	15.1000	53.5700	15.0800	15.1200	0.00%	0.00%	0.7662	0.0048	-1.3723	0.6319	
9 FTASEE2A1400	0	0.000	0	0.000	0	0.000	1.5000	23.1400	1.4800	1.5200	4.29%	4.35%	0.4760	0.0062	-1.6907	0.8212	
10 FTASEE2A1450	0	0.000	0	0.000	0	0.000	45.0000	7.3200	44.9800	45.0200	82.48%	82.53%	0.2063	0.0044	-1.1865	0.5882	
11 FTASEE2A1500	0	0.000	4	0.000	0	0.000	0.1000	1.6400	0.0800	0.1200	19.57%	20.52%	0.0603	0.0019	-0.4925	0.2465	
12 FTASEE2A1550	0	0.000	0	0.000	0	0.000	12.0000	0.2600	11.9800	12.0200	69.56%	69.64%	0.0119	0.0005	-0.1267	0.0637	
13 FTASEE2A1600	0	0.000	0	0.000	0	0.000	4.5000	0.0300	4.4800	4.5200	63.50%	63.63%	0.0018	0.0001	-0.0211	0.0107	
14 FTASEE2A1650	0	0.000	0	0.000	0	0.000	5.0000	0.0000	4.9800	5.0200	75.76%	75.89%	0.0002	0.0000	-0.0024	0.0012	
15 FTASEE2A1700	0	0.000	0	0.000	0	0.000	0.0000	0.0000	0.0000	0.0000	0.00%	0.00%	0.0000	0.0000	-0.0002	0.0001	
16 FTASEE2A1750	0	0.000	0	0.000	0	0.000	0.0000	0.0000	0.0000	0.0000	0.00%	0.00%	0.0000	0.0000	-0.0000	0.0000	
17 FTASEE2A1800	0	0.000	0	0.000	0	0.000	0.0000	0.0000	0.0000	0.0000	0.00%	0.00%	0.0000	0.0000	0.0000	0.0000	
18 FTASEE2A1850	0	0.000	0	0.000	0	0.000	0.0000	0.0000	0.0000	0.0000	0.00%	0.00%	0.0000	0.0000	0.0000	0.0000	
19 FTASEE2A1900	0	0.000	0	0.000	0	0.000	0.0000	0.0000	0.0000	0.0000	0.00%	0.00%	0.0000	0.0000	0.0000	0.0000	
20 FTASEE2A1950	0	0.000	0	0.000	0	0.000	0.0000	0.0000	0.0000	0.0000	0.00%	0.00%	0.0000	0.0000	0.0000	0.0000	

Positions	fse	Days to Near Expr	Prob% Calculator			Components
			Above High %	Below Low %	Between %	
1 Pos1	(\$31,448.50)	0.00	0.00%	0.00%	0.00%	High Target = 1532.40, Low Target = 1253.78, Asset Price = 1393.09, Volatility = 31.23%, Look Ahead Days
2 Pos2	(\$37,834.80)	8.00	1.96%	1.13%	96.90%	High Target = 1532.40, Low Target = 1253.78, Asset Price = 1393.09, Volatility = 31.23%, Look Ahead Days
3 Pos3	(\$37,834.80)	1.00	0.00%	0.00%	100.00%	High Target = 1532.40, Low Target = 1253.78, Asset Price = 1393.09, Volatility = 31.23%, Look Ahead Days