# Advanced Model Comparison: JPM (30 DTE)
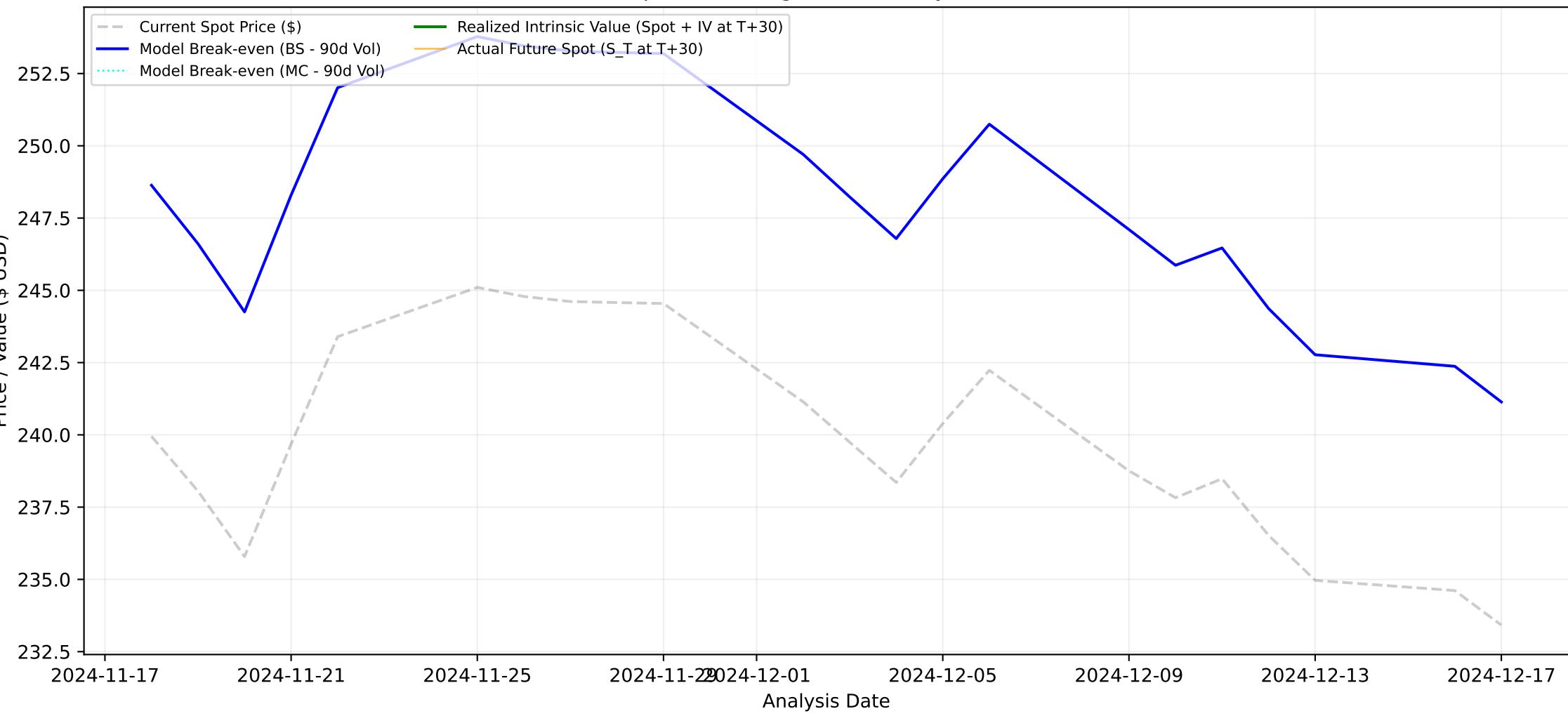
Comparison using 30d Volatility Lookback
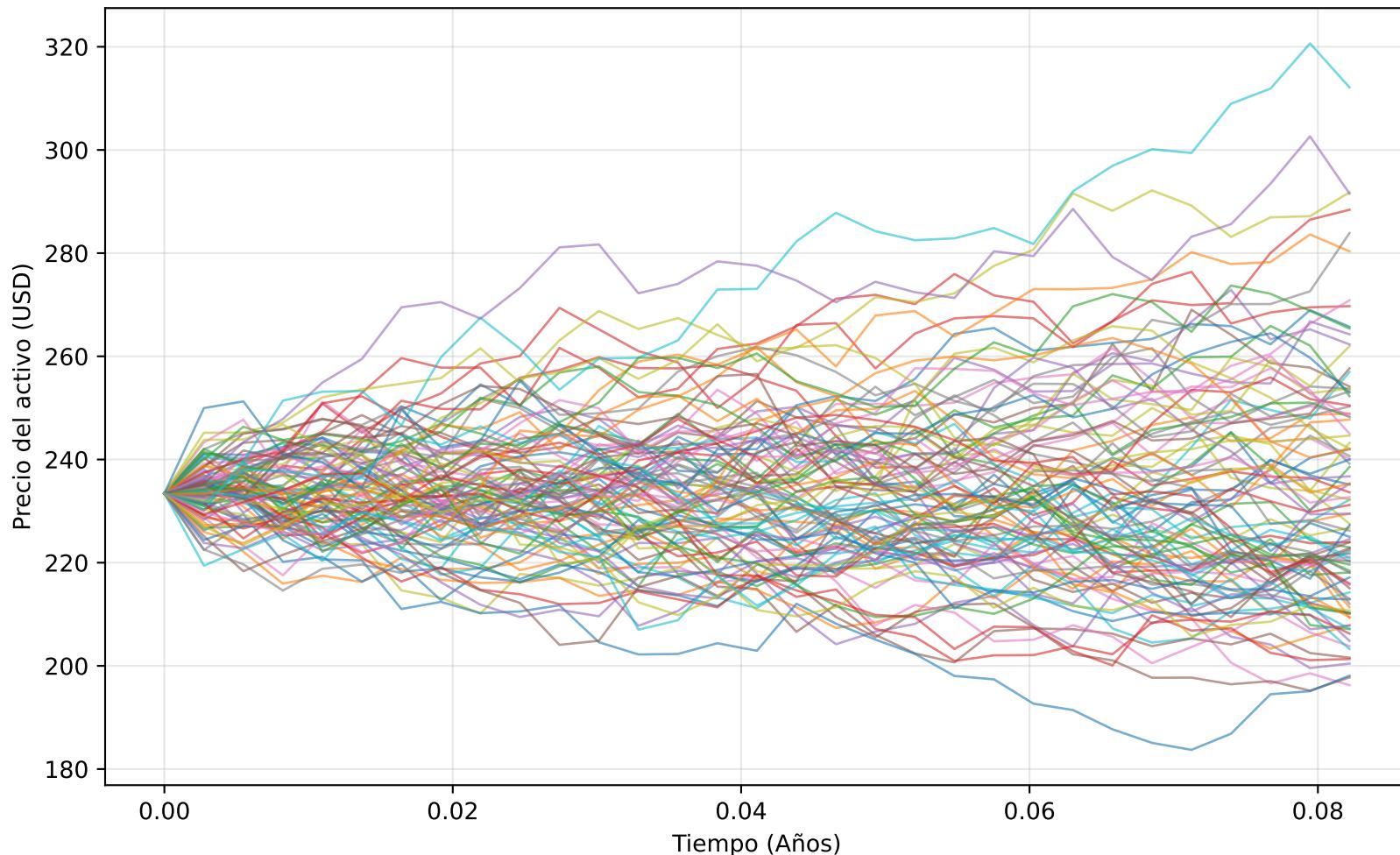
Legend:
- Current Spot Price ($)
- Model Break-even (BS - 30d Vol)
- Model Break-even (MC - 30d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 60d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 60d Vol)
- Model Break-even (MC - 60d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 90d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 90d Vol)
- Model Break-even (MC - 90d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Analysis Date
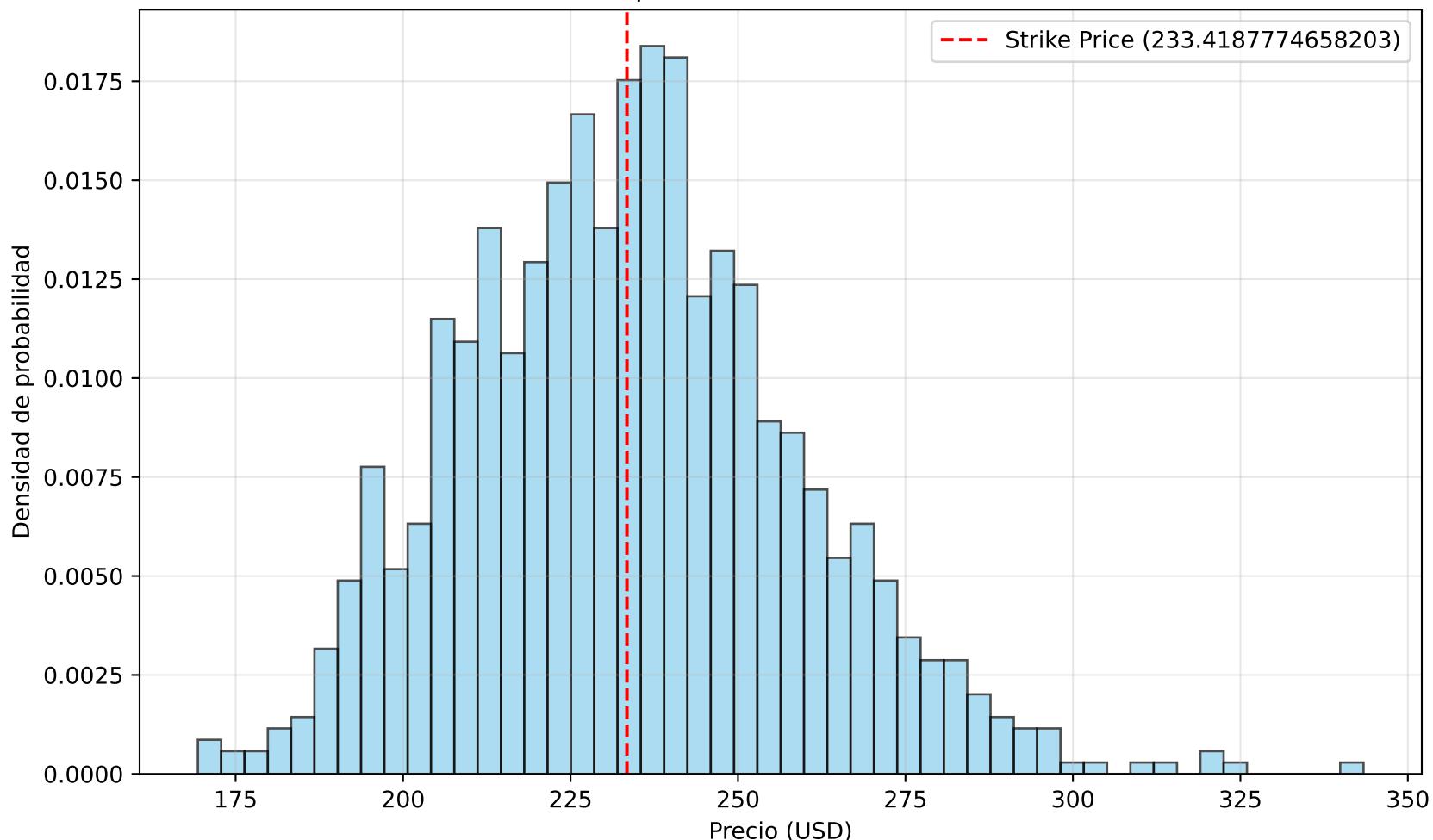
Monte Carlo Paths: JPM
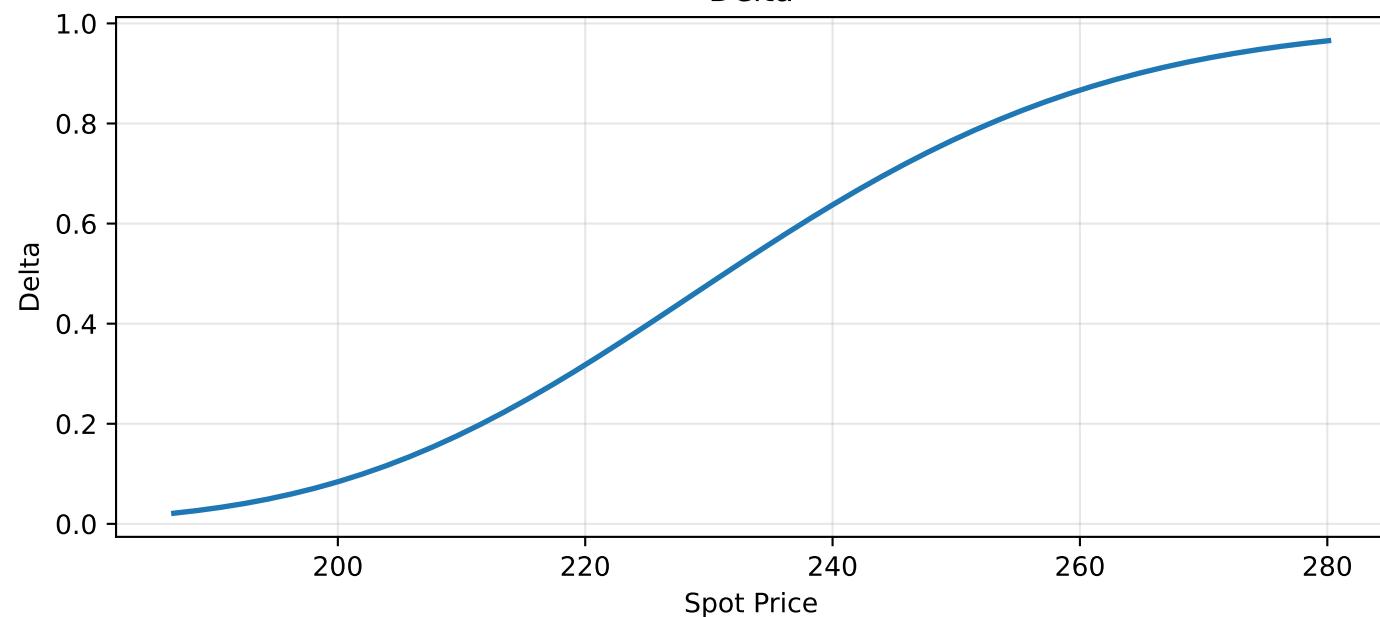
Distribución de los precios finales de los activos financieros
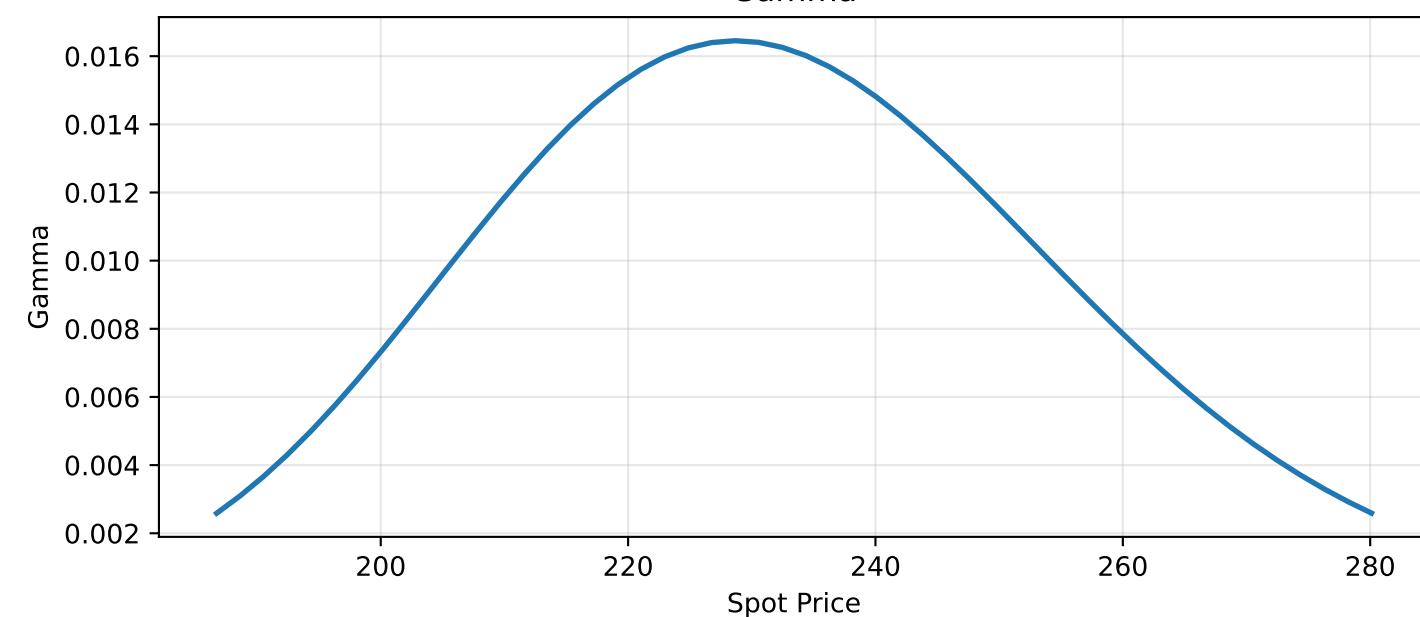
Greeks: JPM (Latest ATM)

GEX Profile: JPM

Legend:
- GEX
- Precio Actual: 233.42
- Positive GEX (Long Gamma)
- Negative GEX (Short Gamma)

X-axis: Precio del Activo (Spot)
Y-axis: GEX ($ Gamma Exposure)
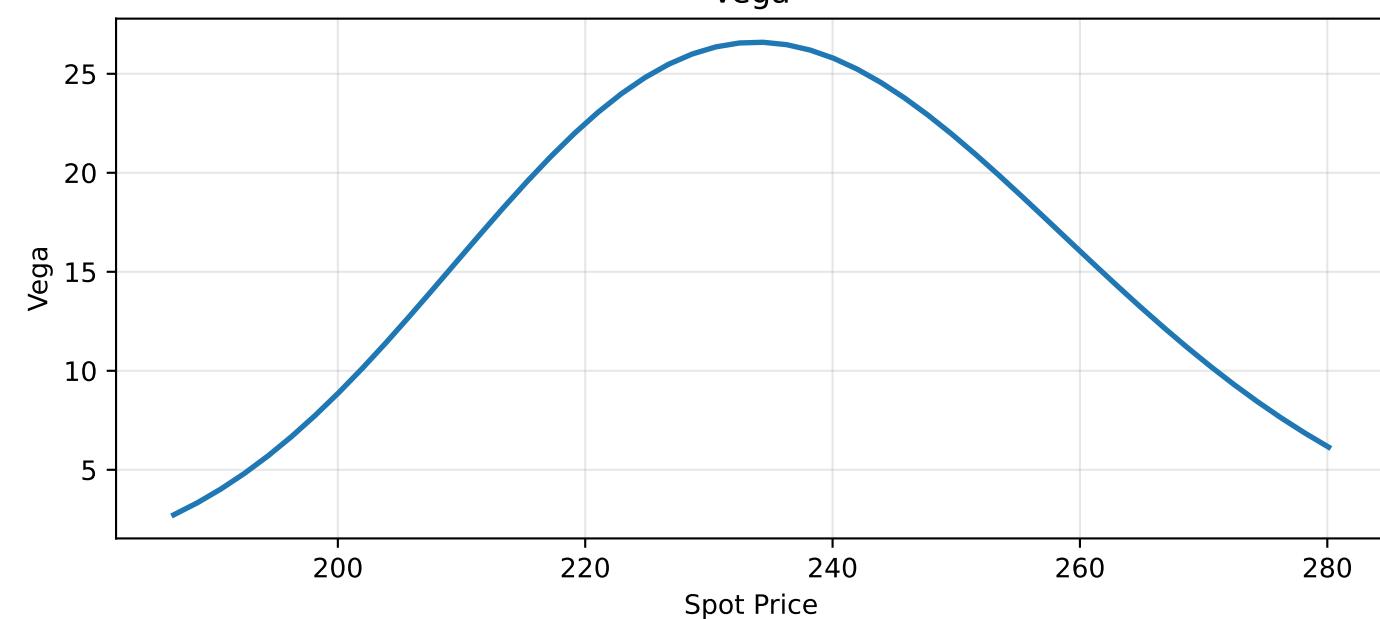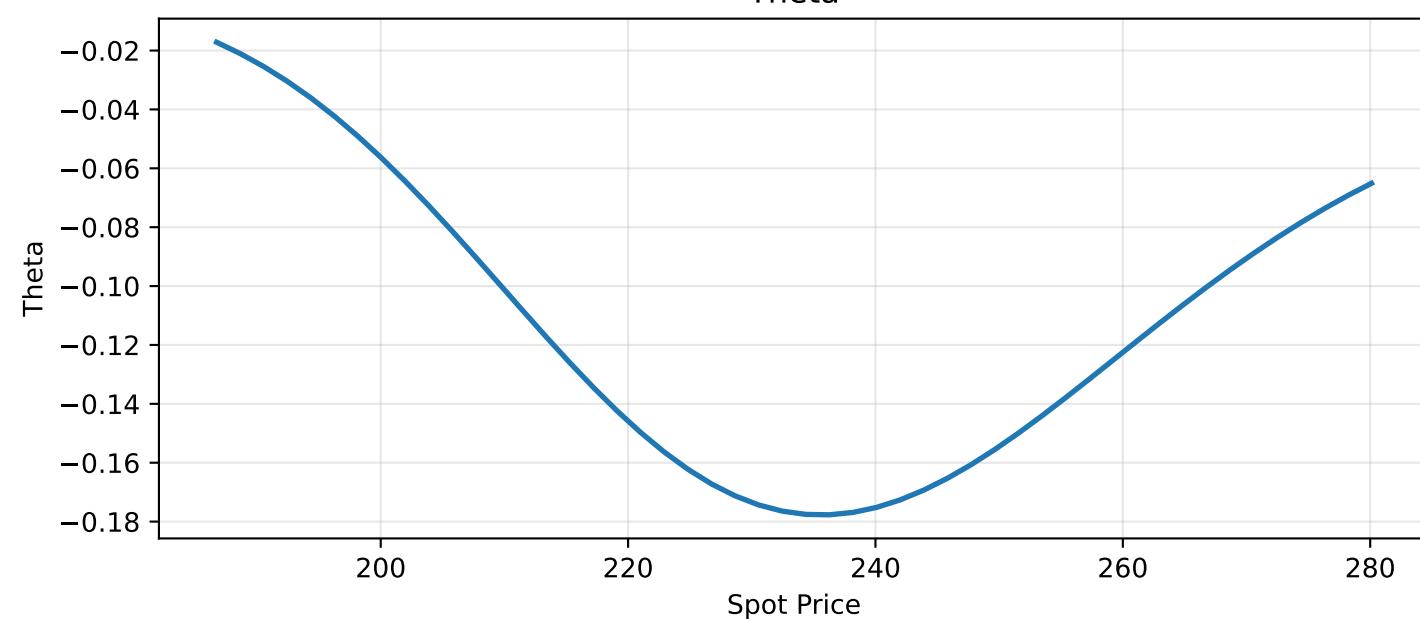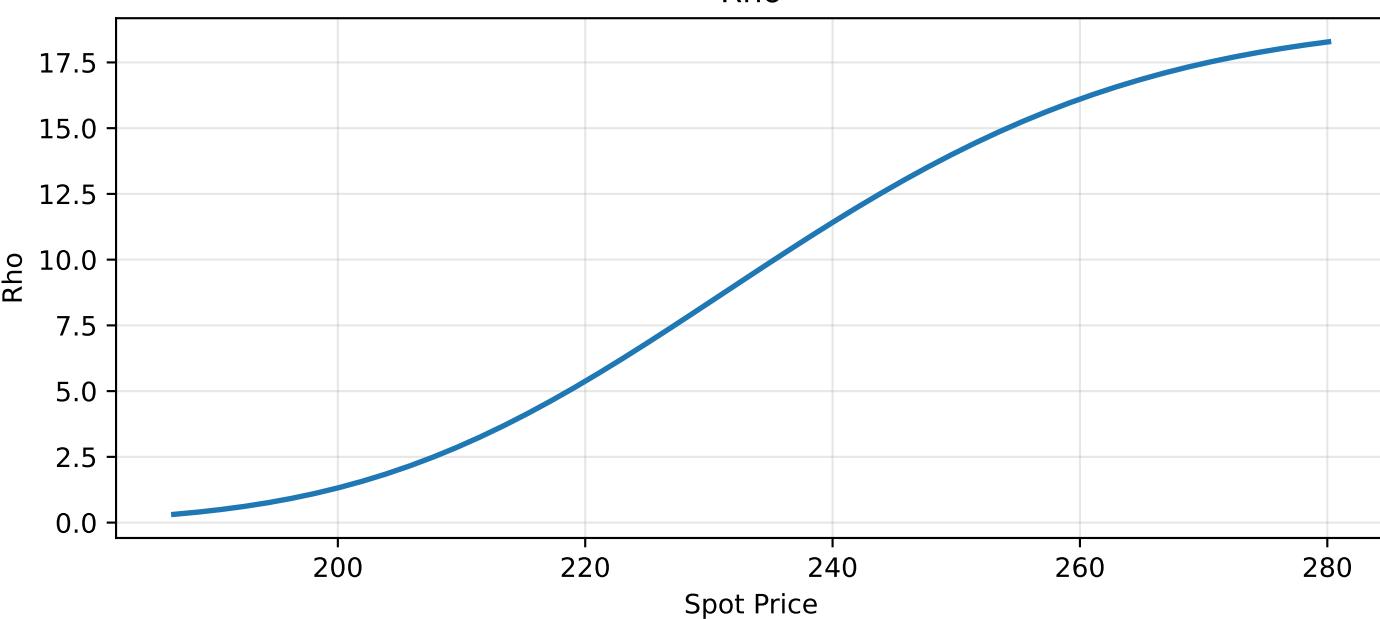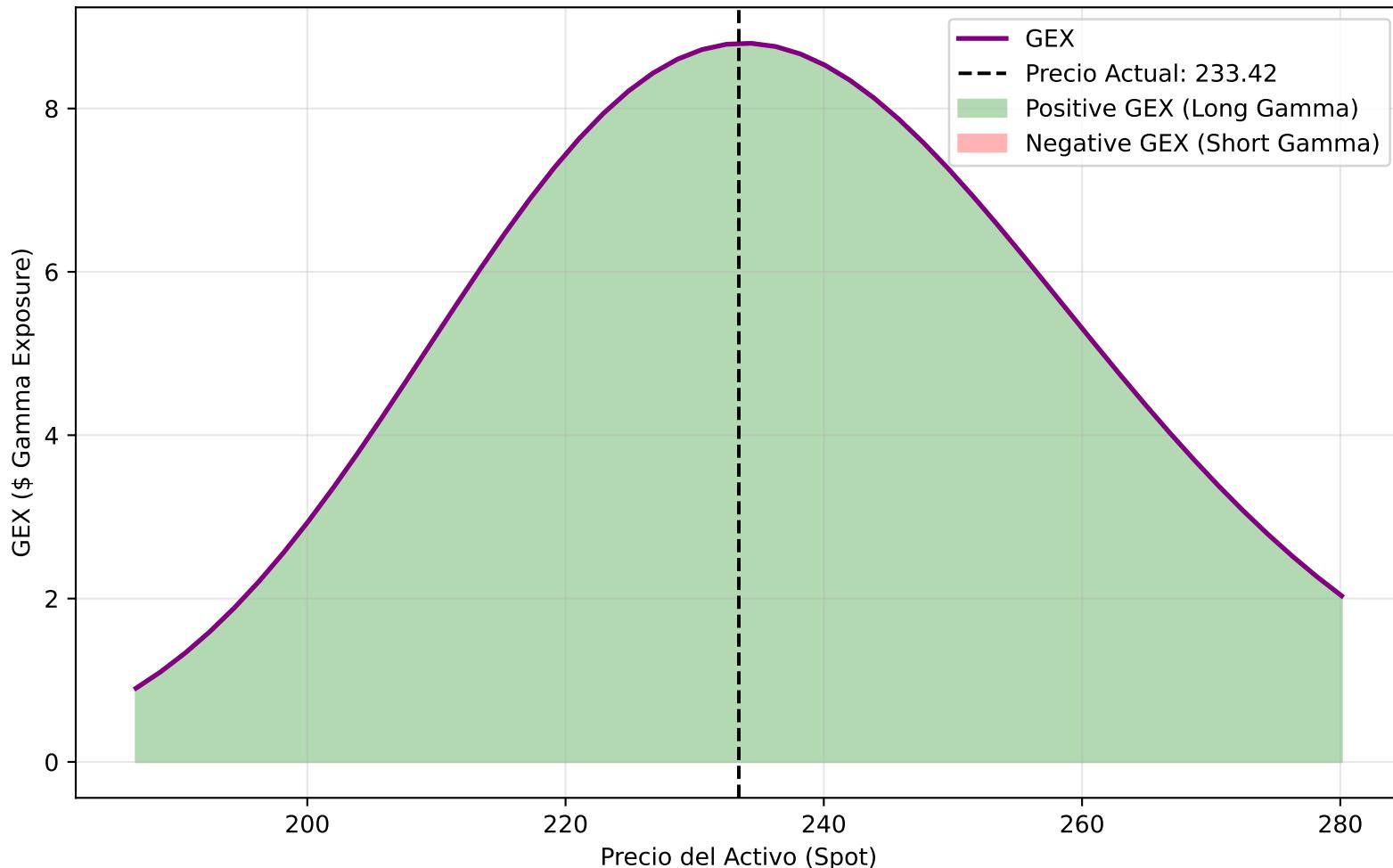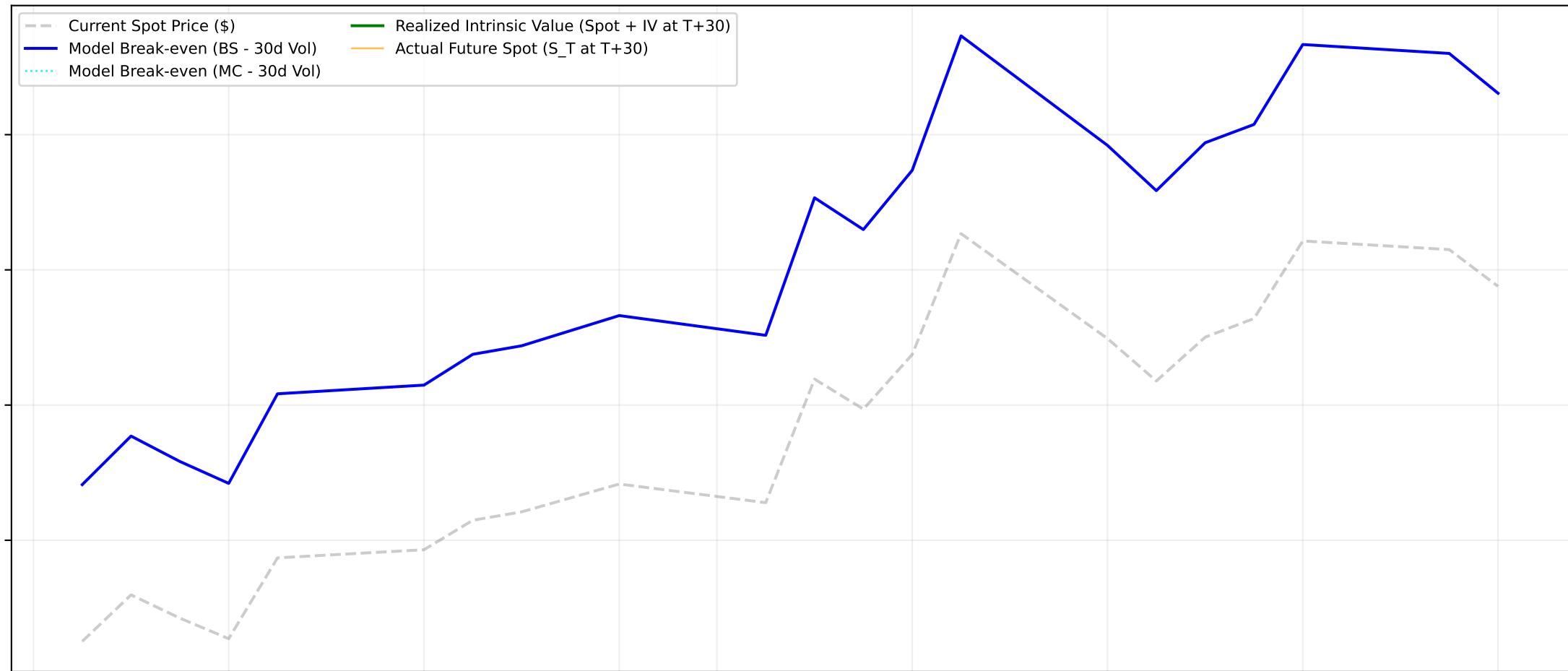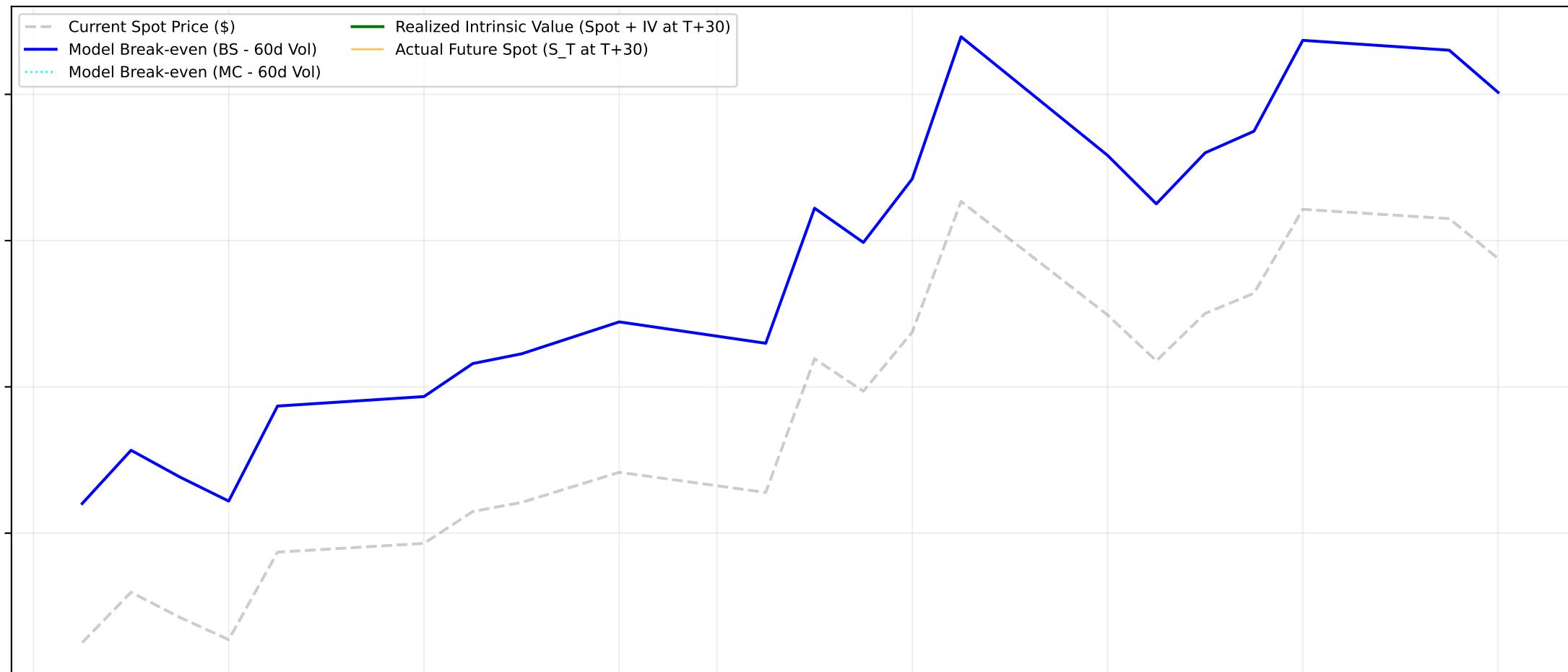
Advanced Model Comparison: PLTR (30 DTE)
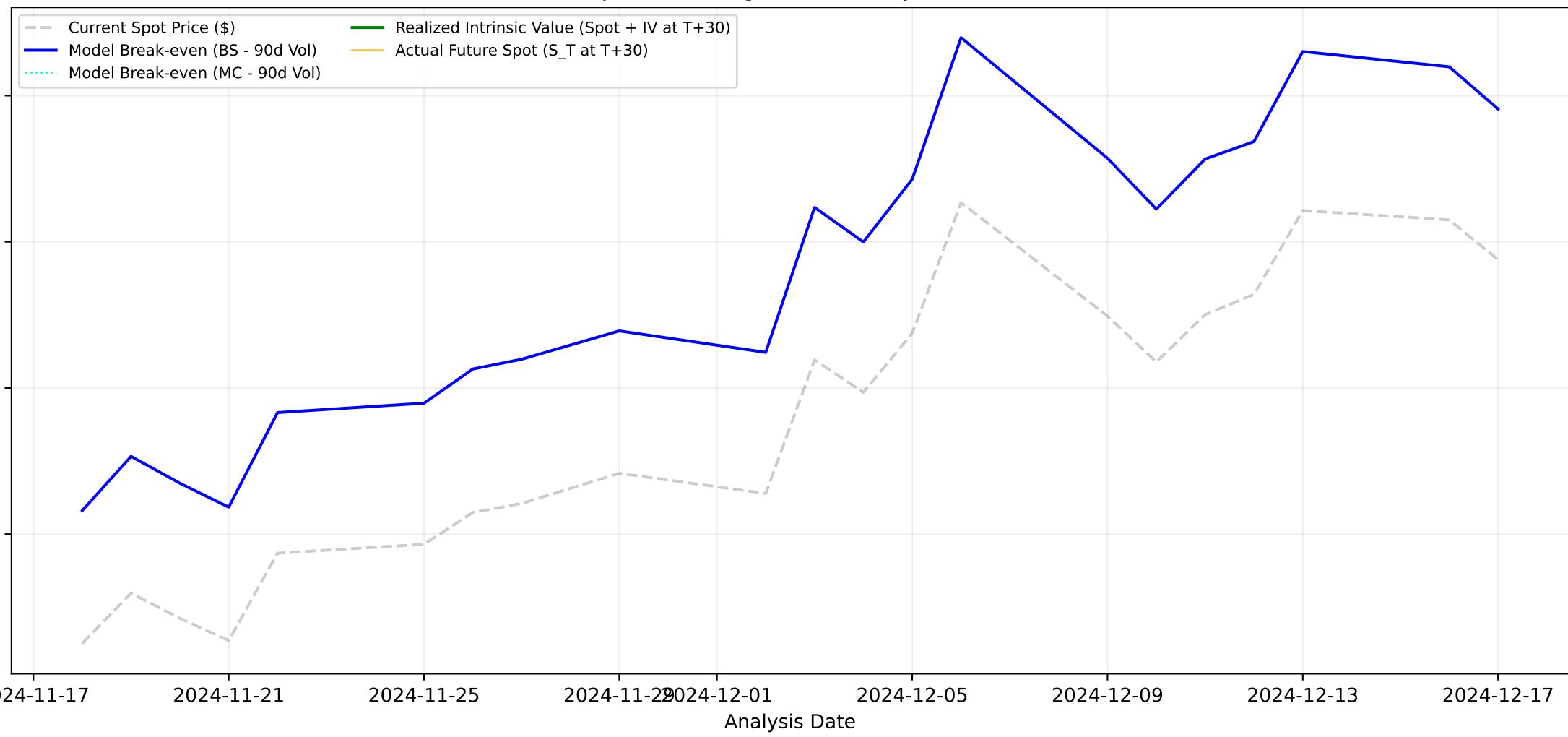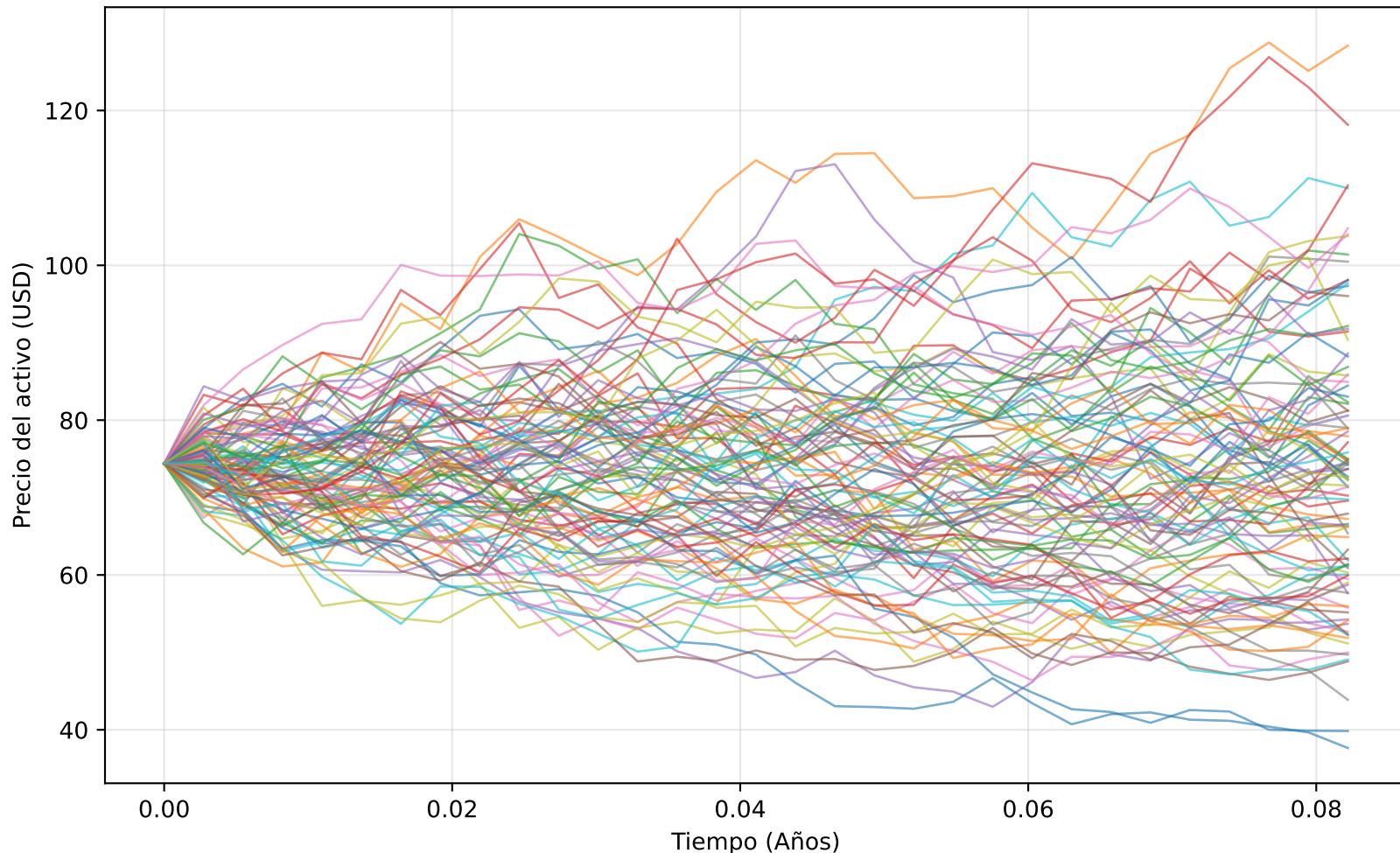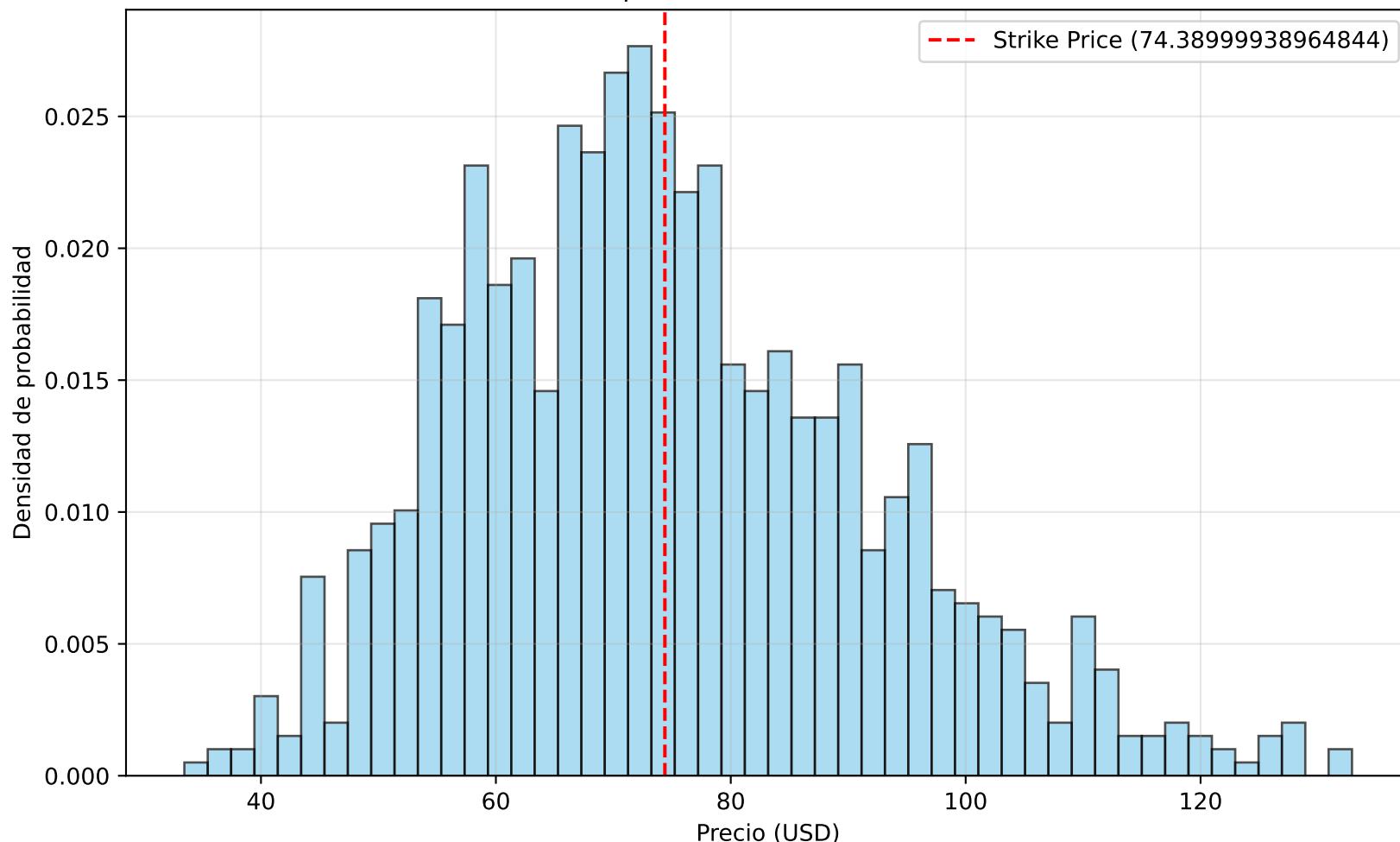
Monte Carlo Paths: PLTR
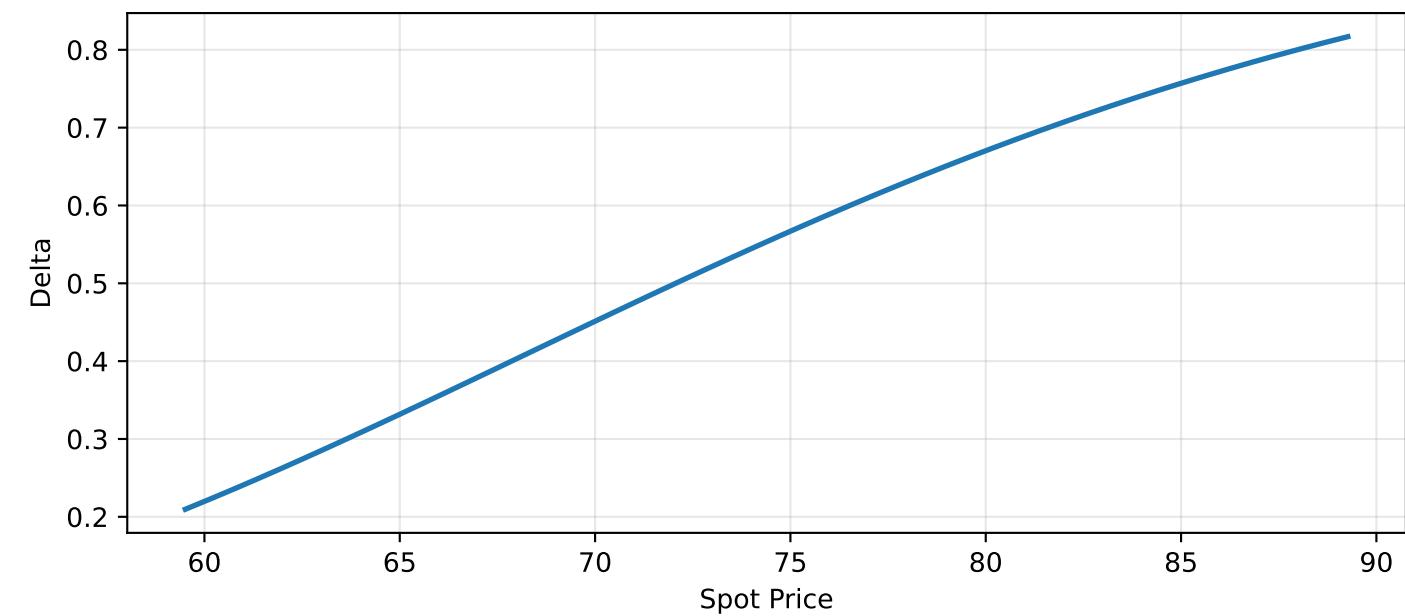
Distribución de los precios finales de los activos financieros

Legend: Strike Price (74.38999938964844)

X-axis: Precio (USD)
Y-axis: Densidad de probabilidad
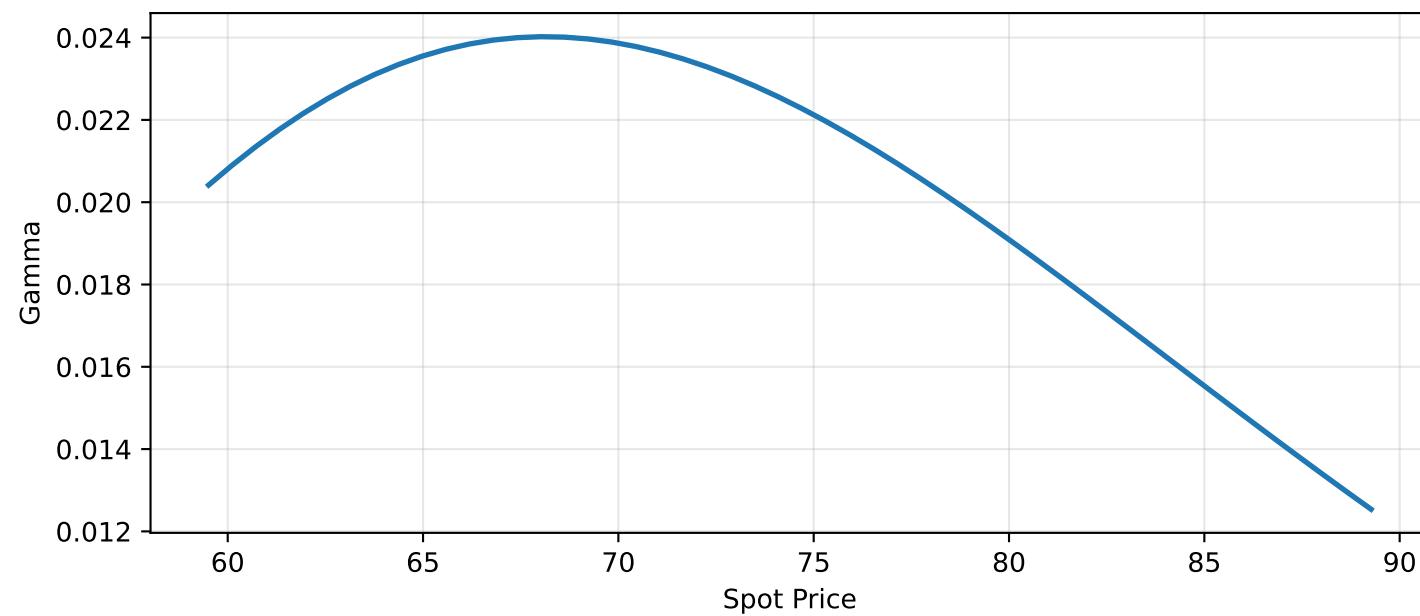
Greeks: PLTR (Latest ATM)
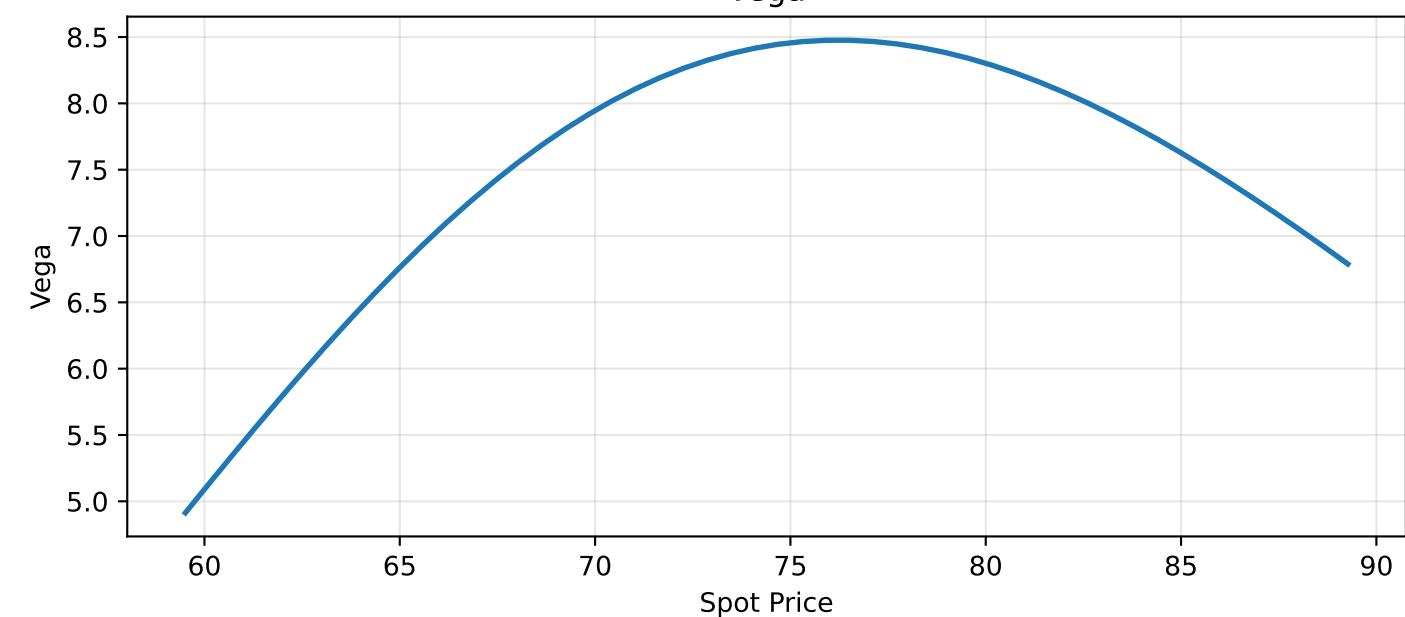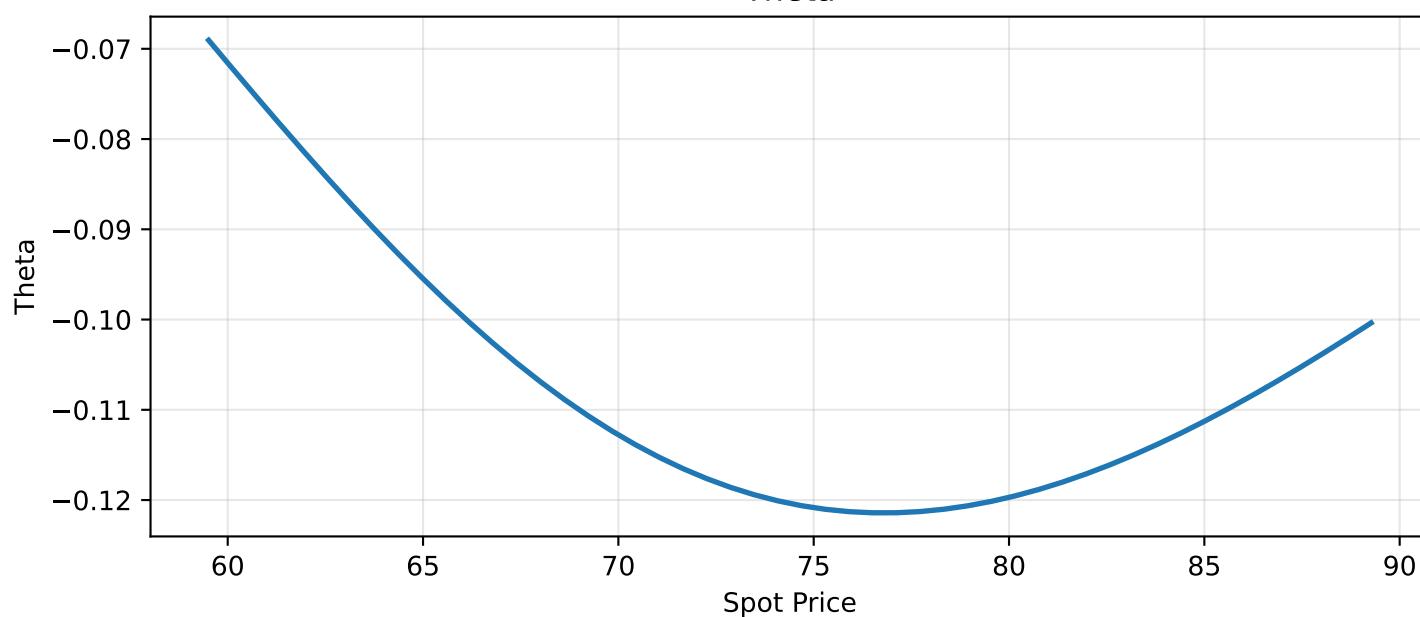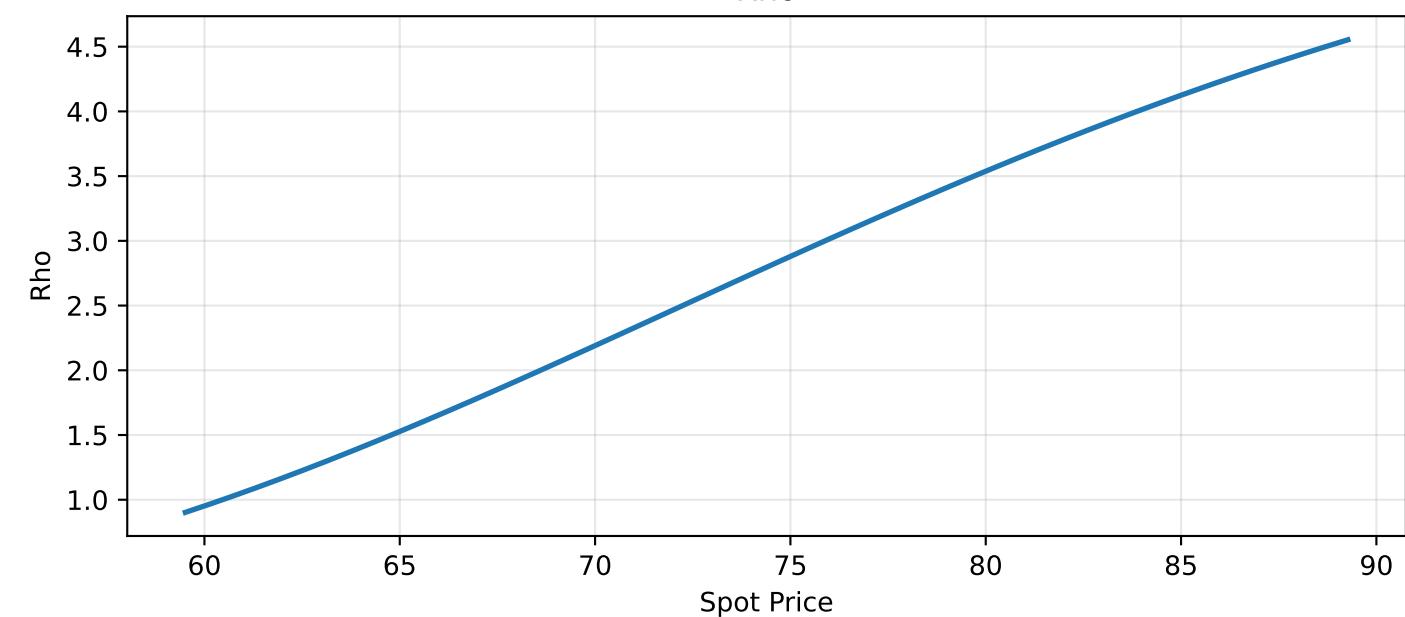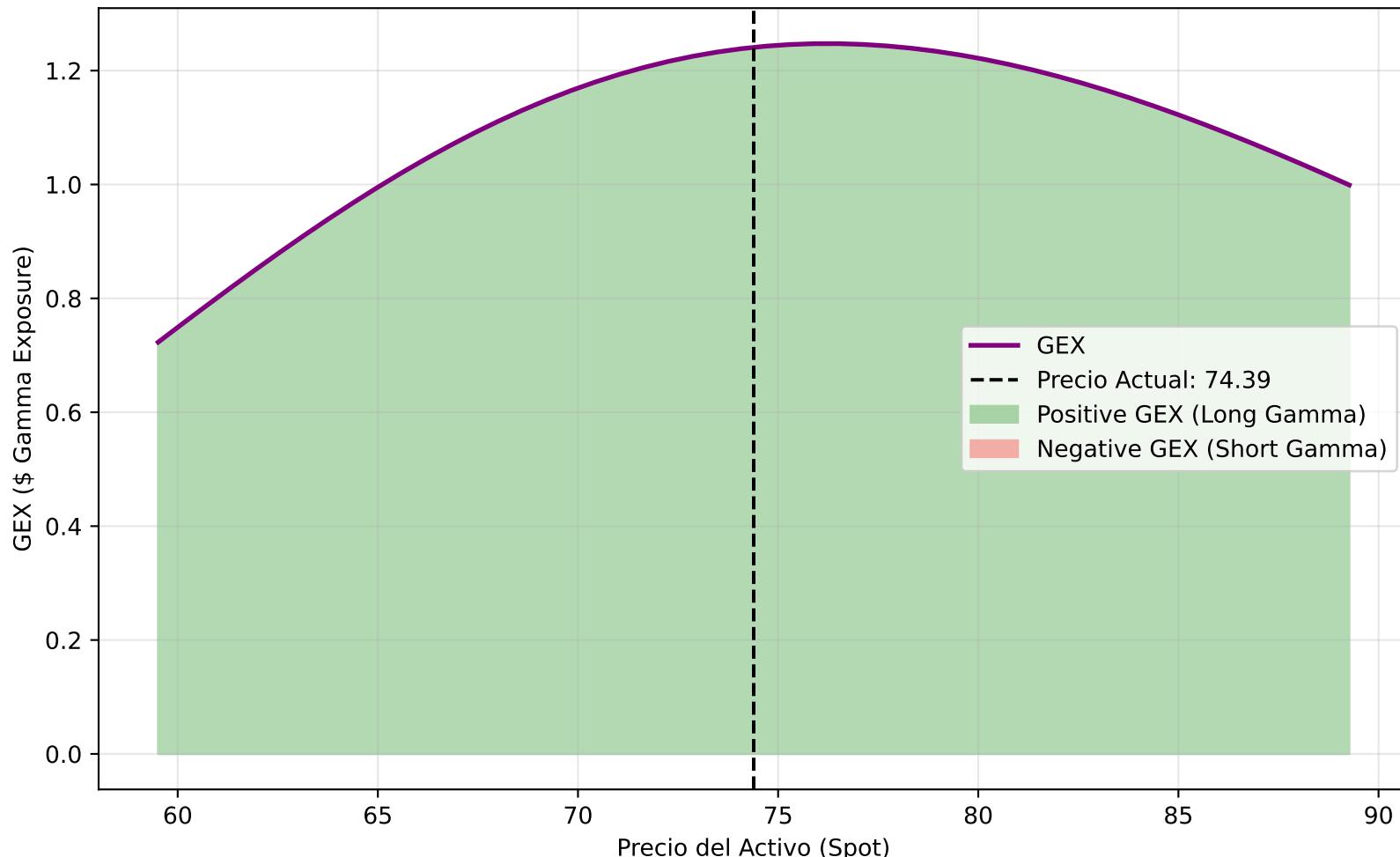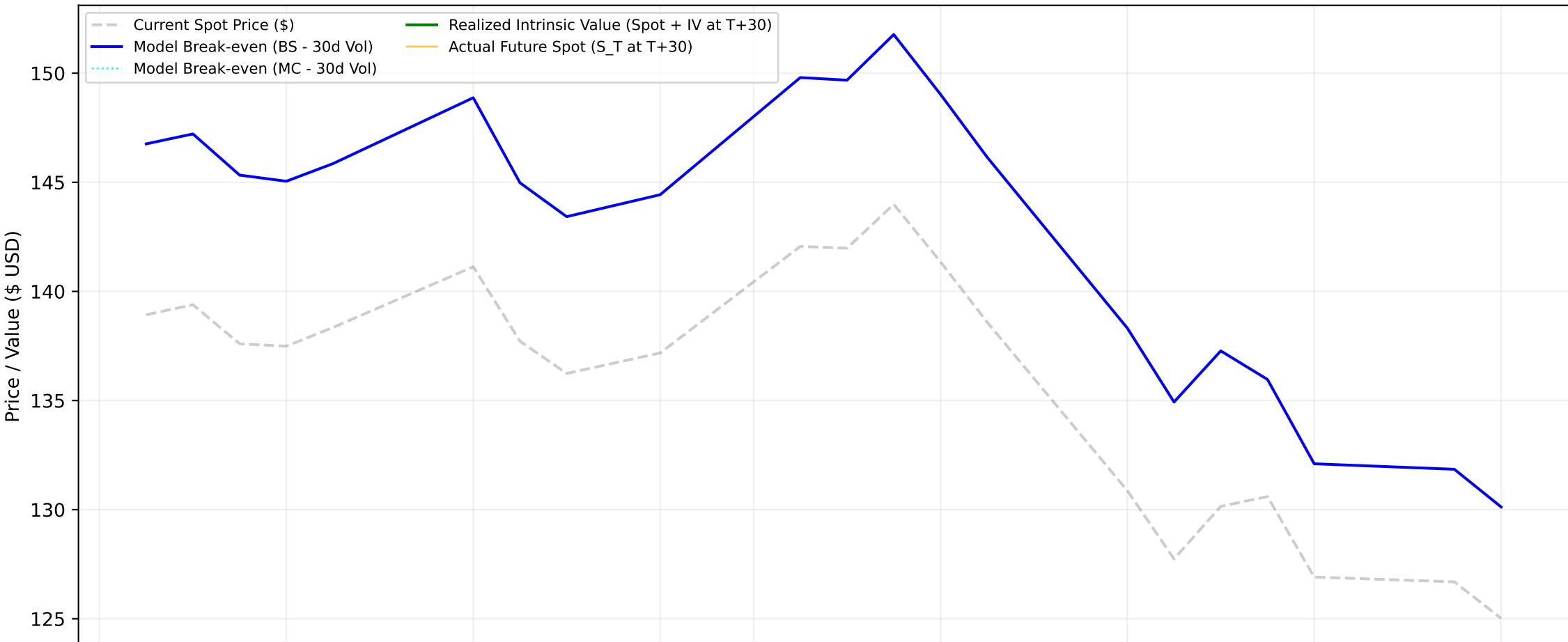
GEX Profile: PLTR
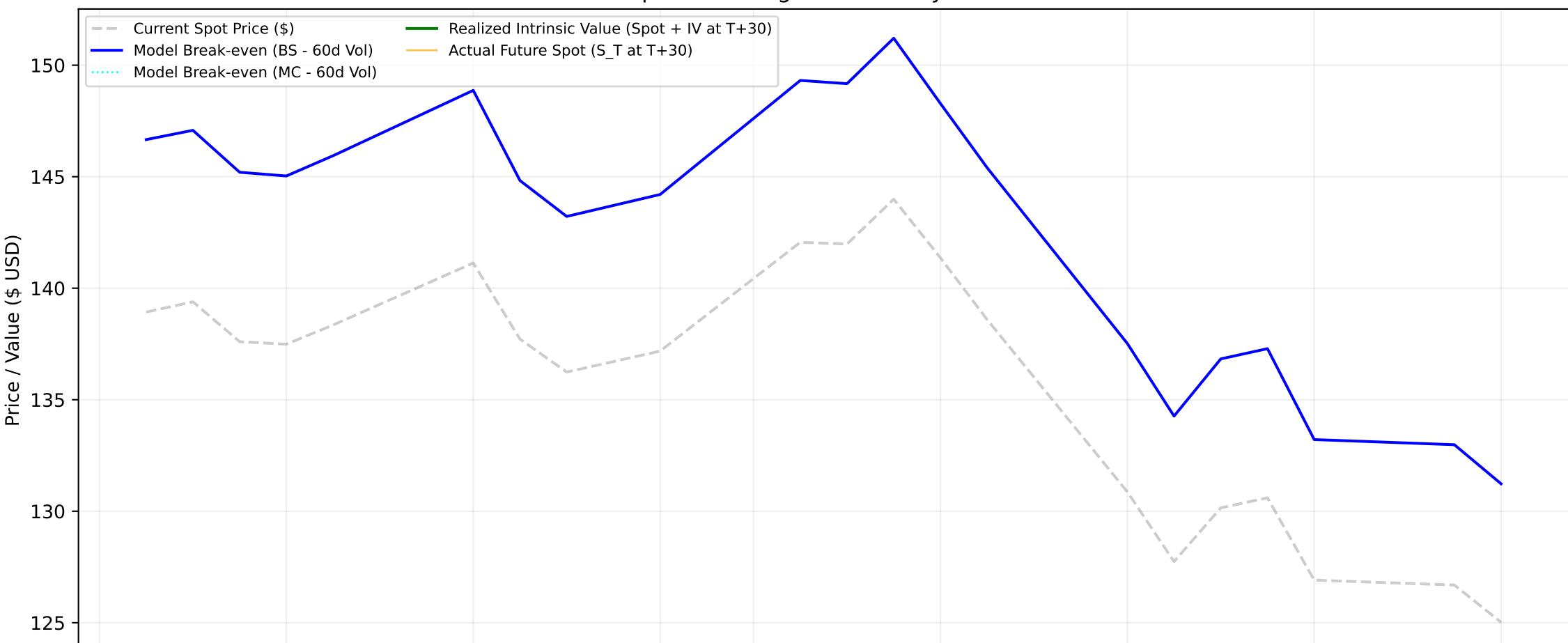
Advanced Model Comparison: AMD (30 DTE)
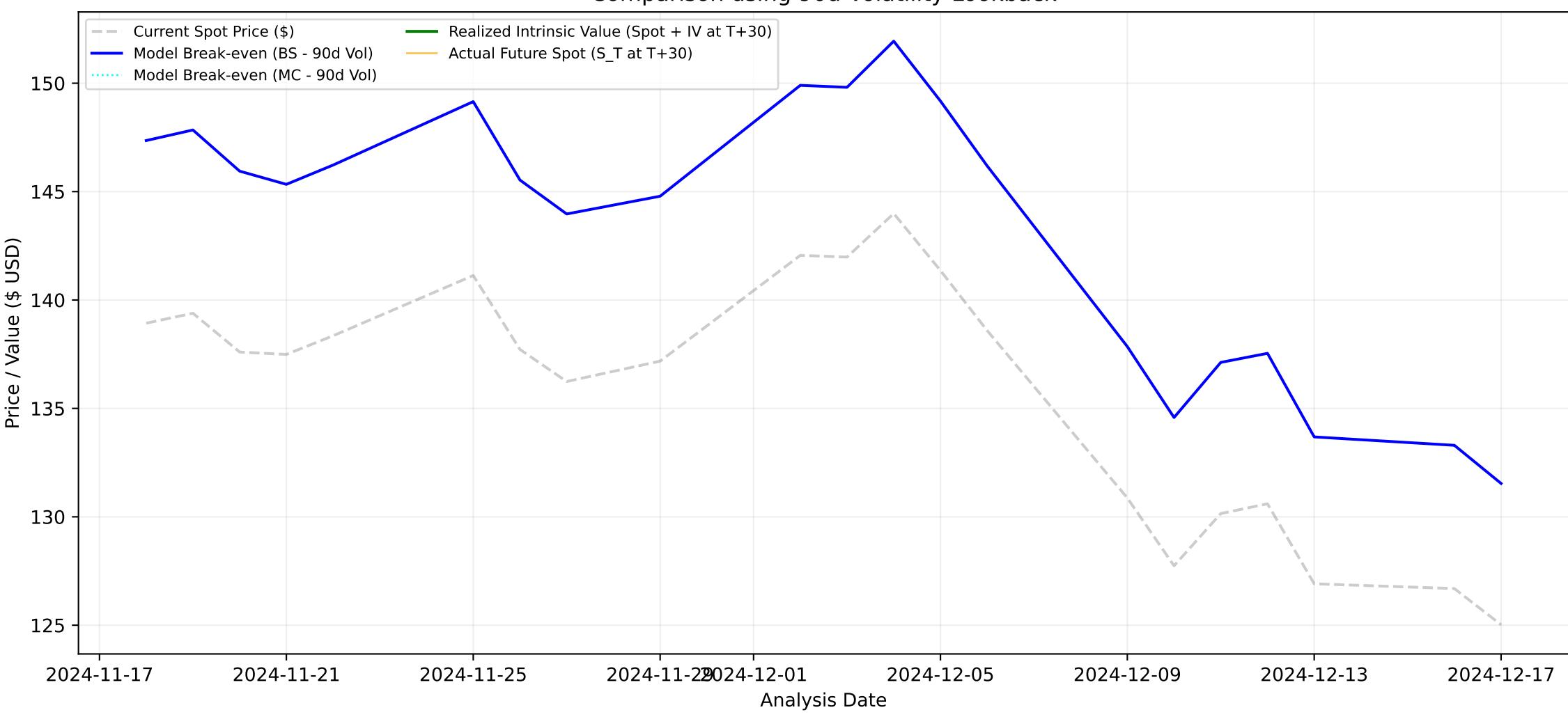
Comparison using 30d Volatility Lookback
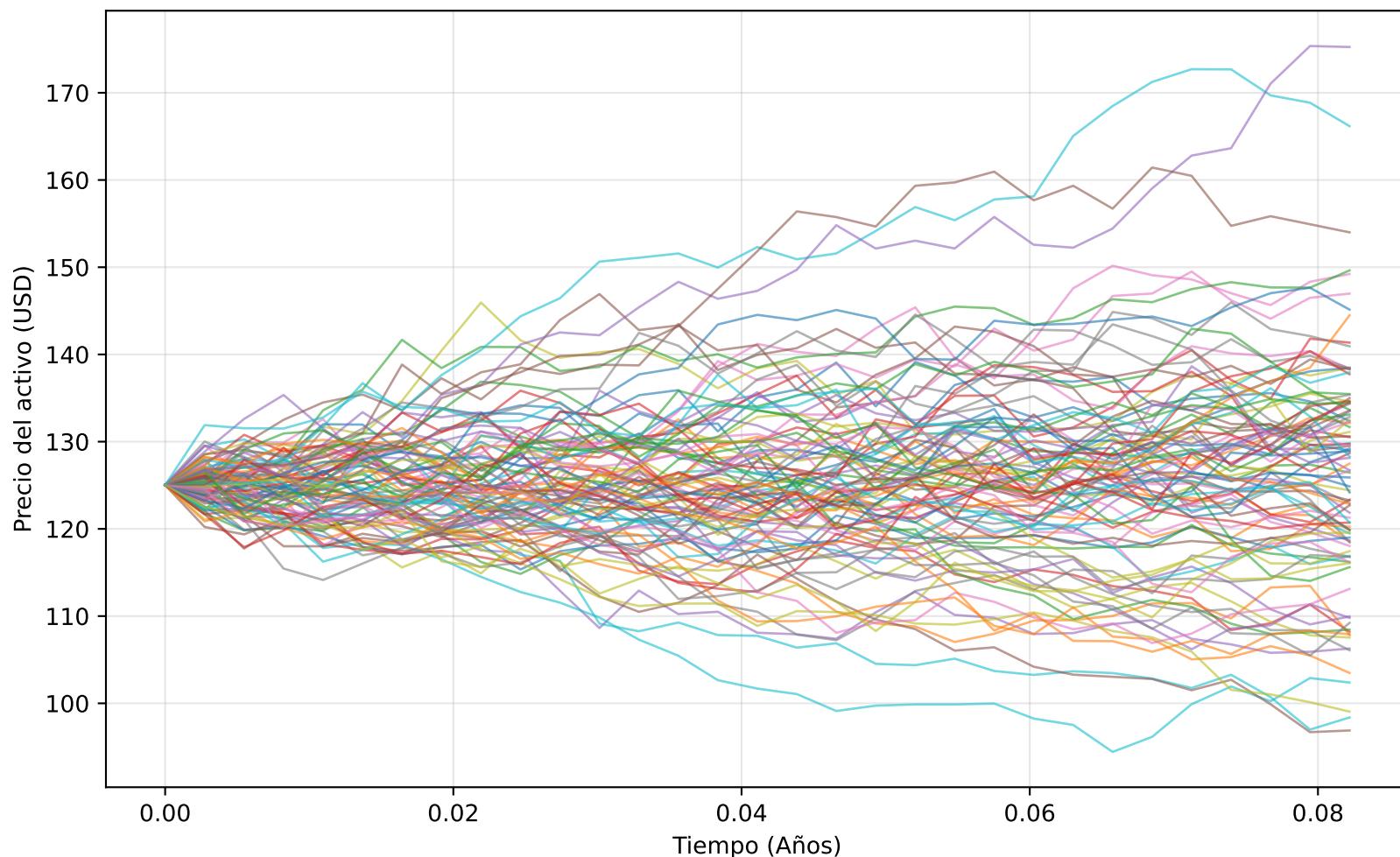
Legend:
- Current Spot Price ($)
- Model Break-even (BS - 30d Vol)
- Model Break-even (MC - 30d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 60d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 60d Vol)
- Model Break-even (MC - 60d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 90d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 90d Vol)
- Model Break-even (MC - 90d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Analysis Date
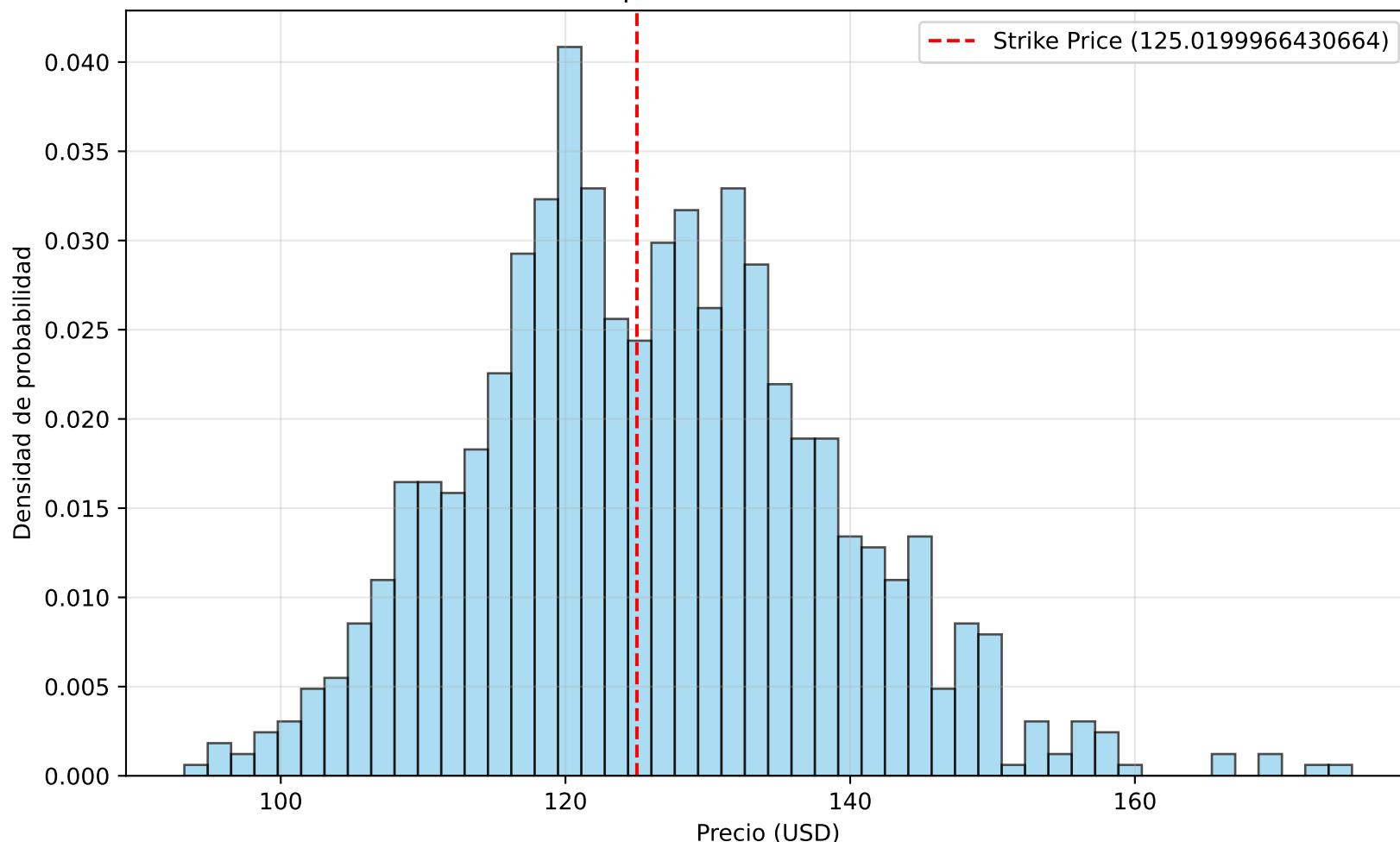
Monte Carlo Paths: AMD
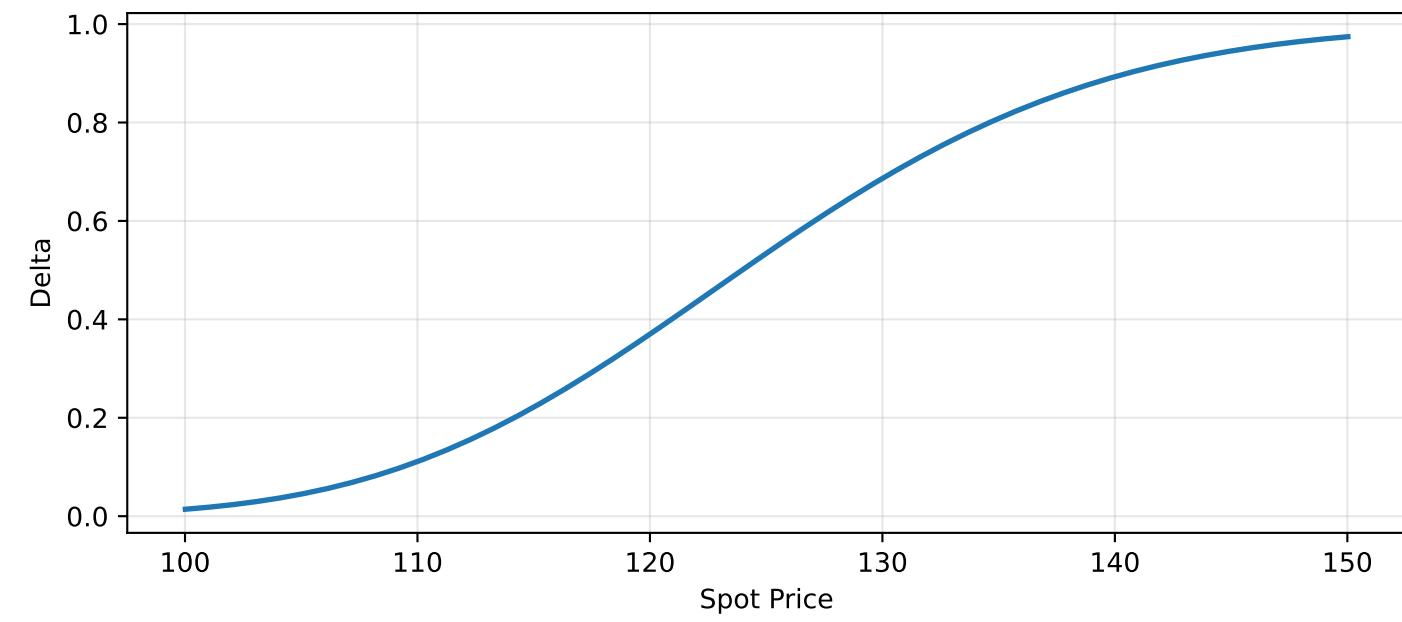
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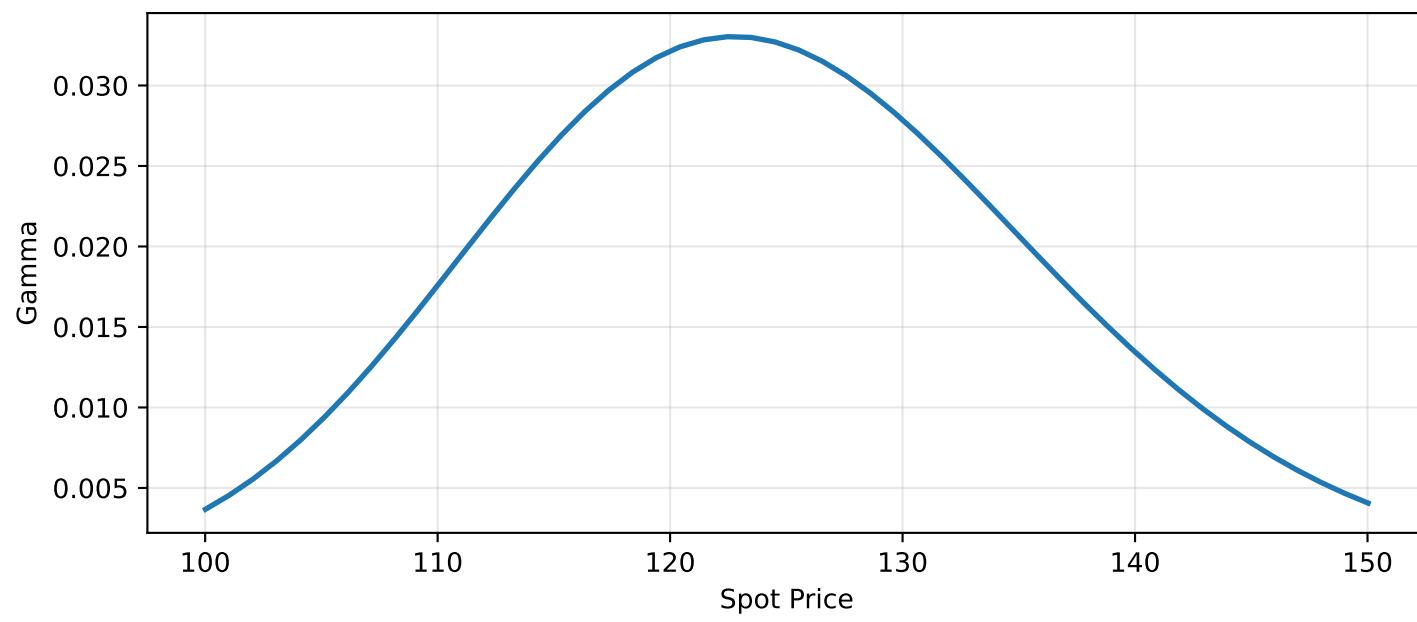
Greeks: AMD (Latest ATM)
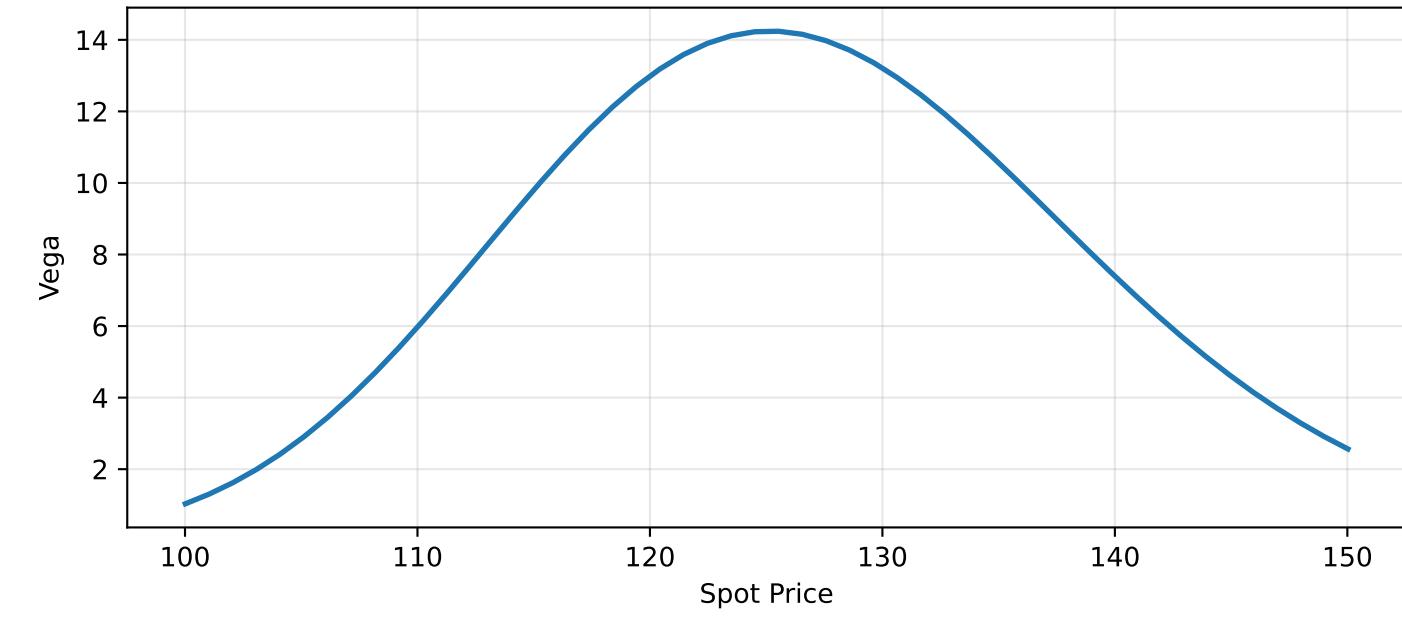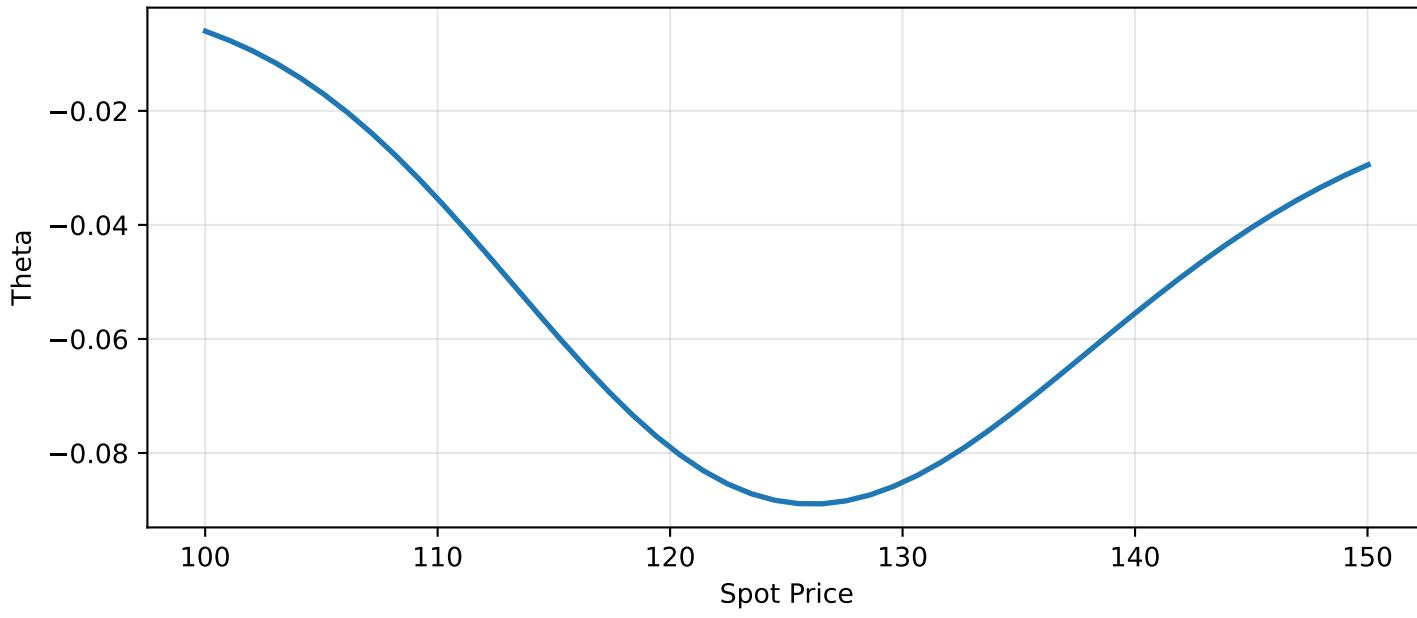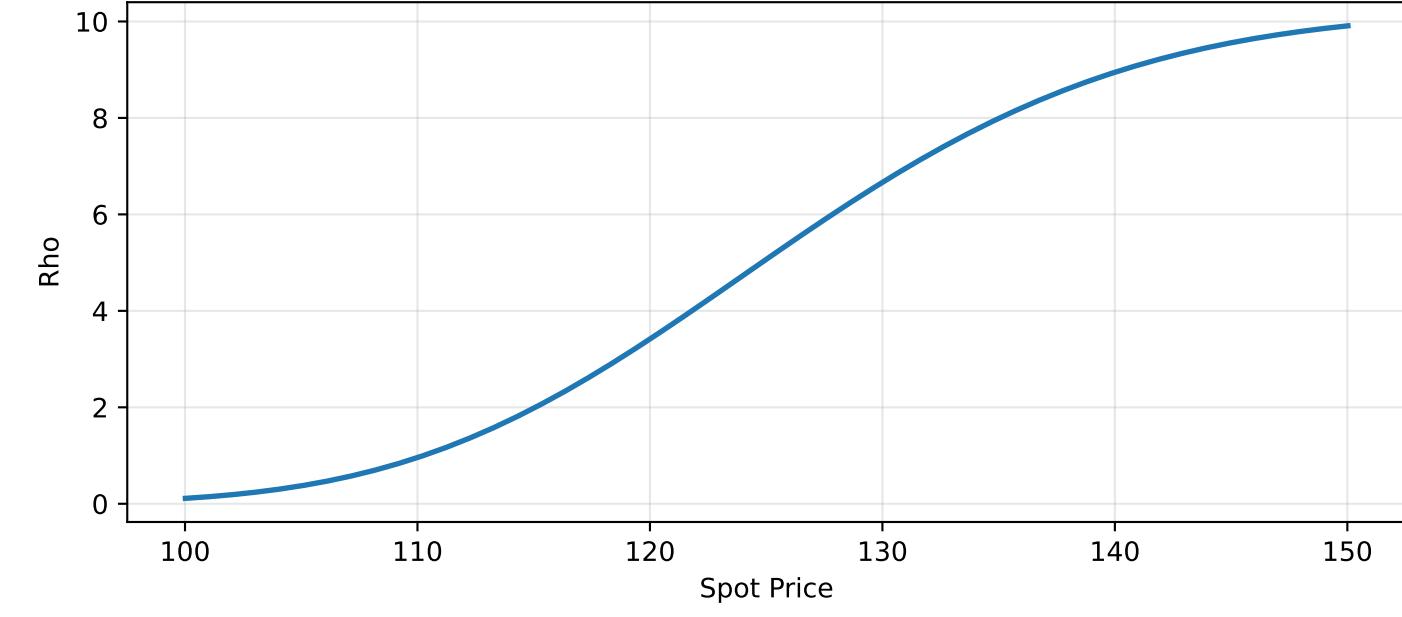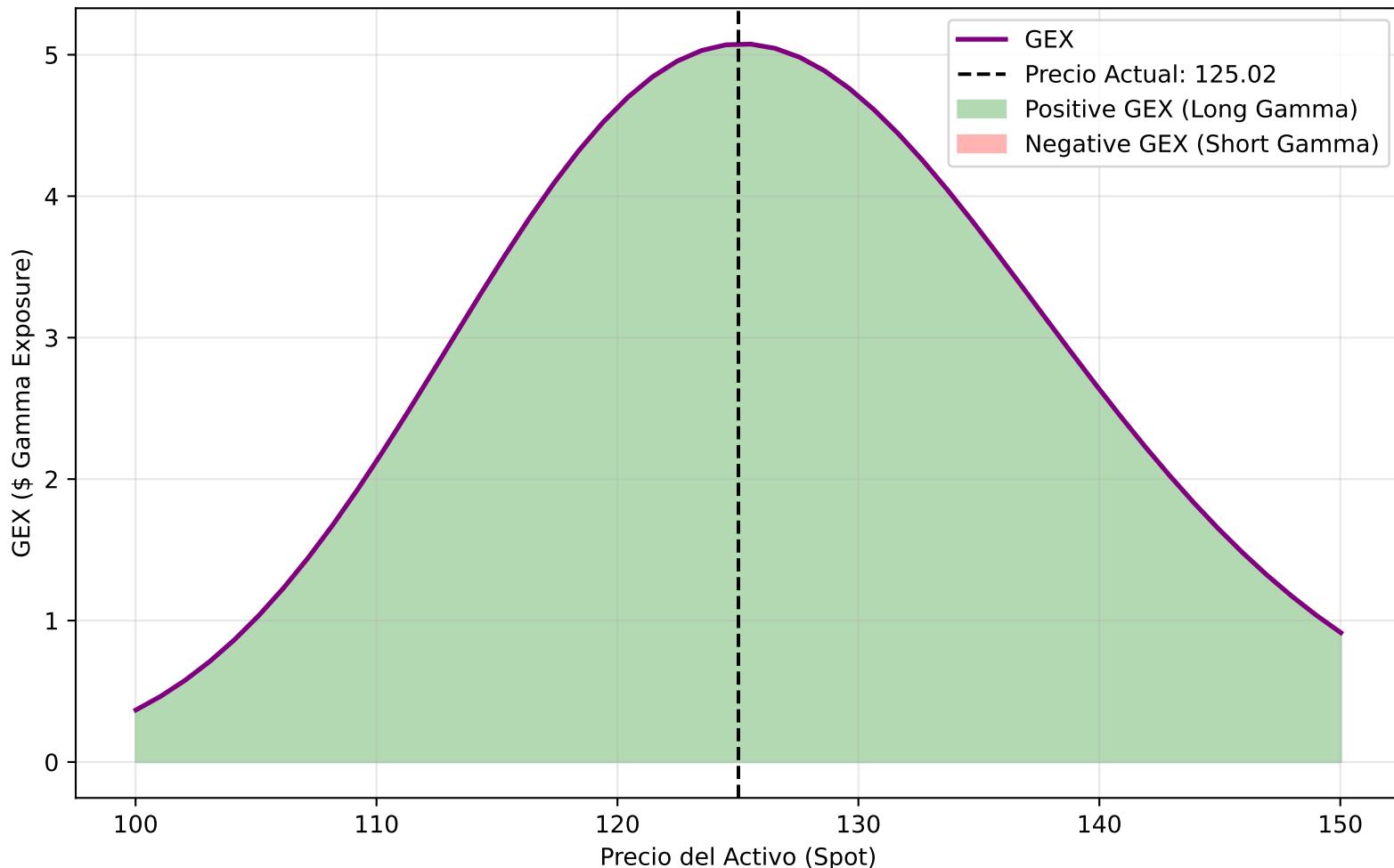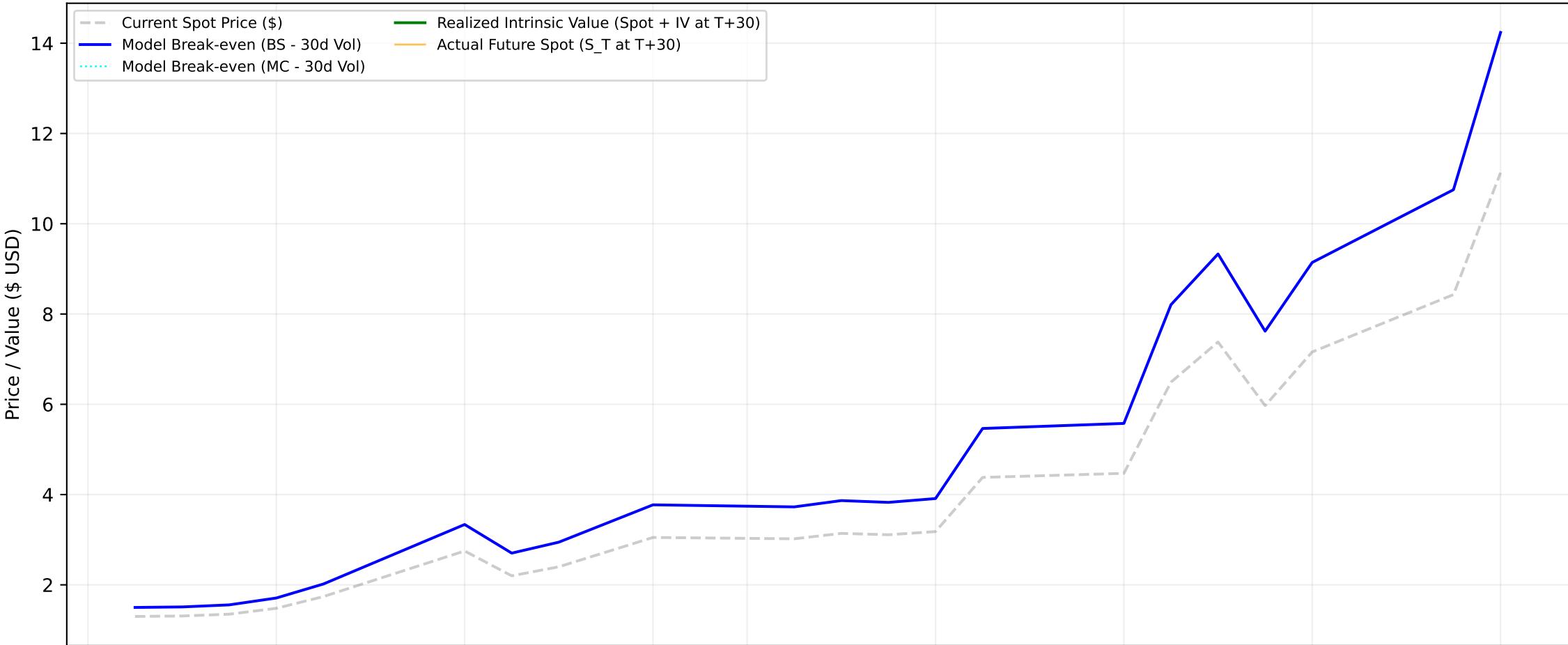
GEX Profile: AMD
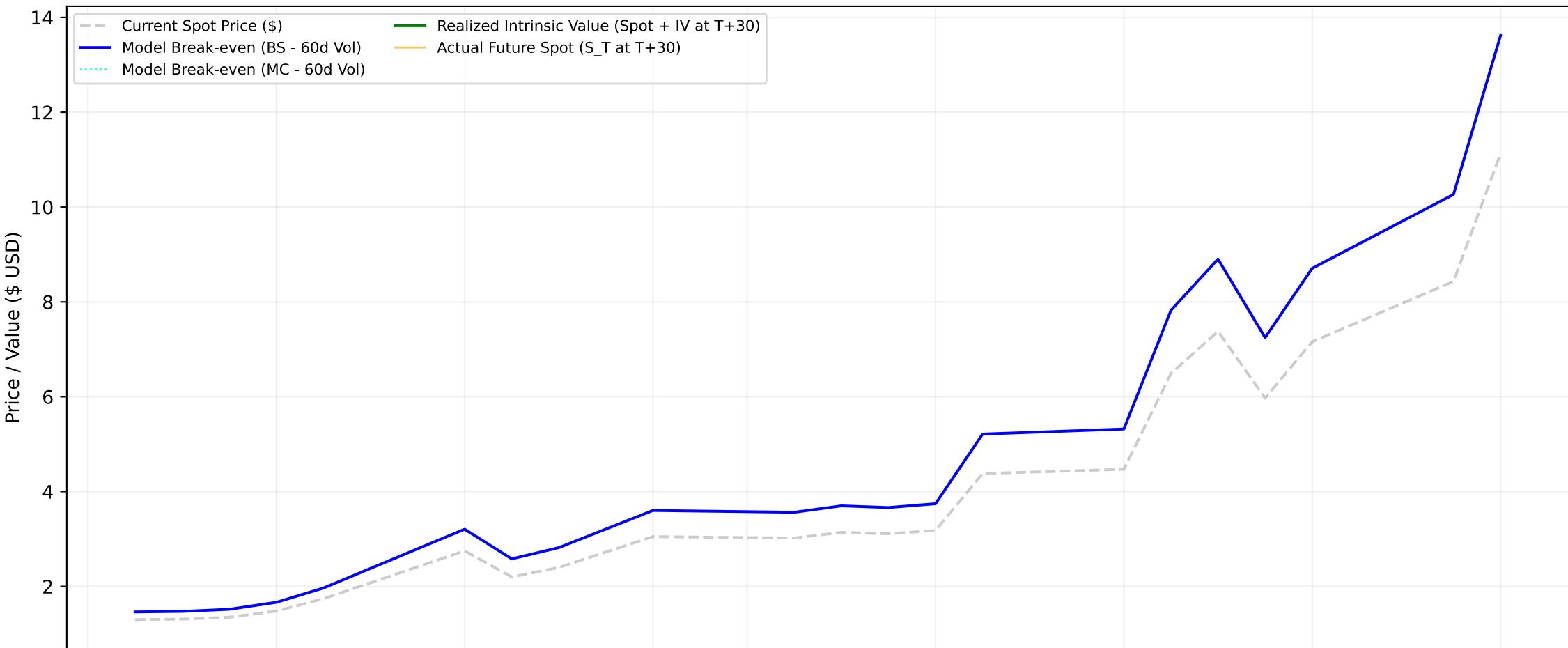
Advanced Model Comparison: RGTI (30 DTE)
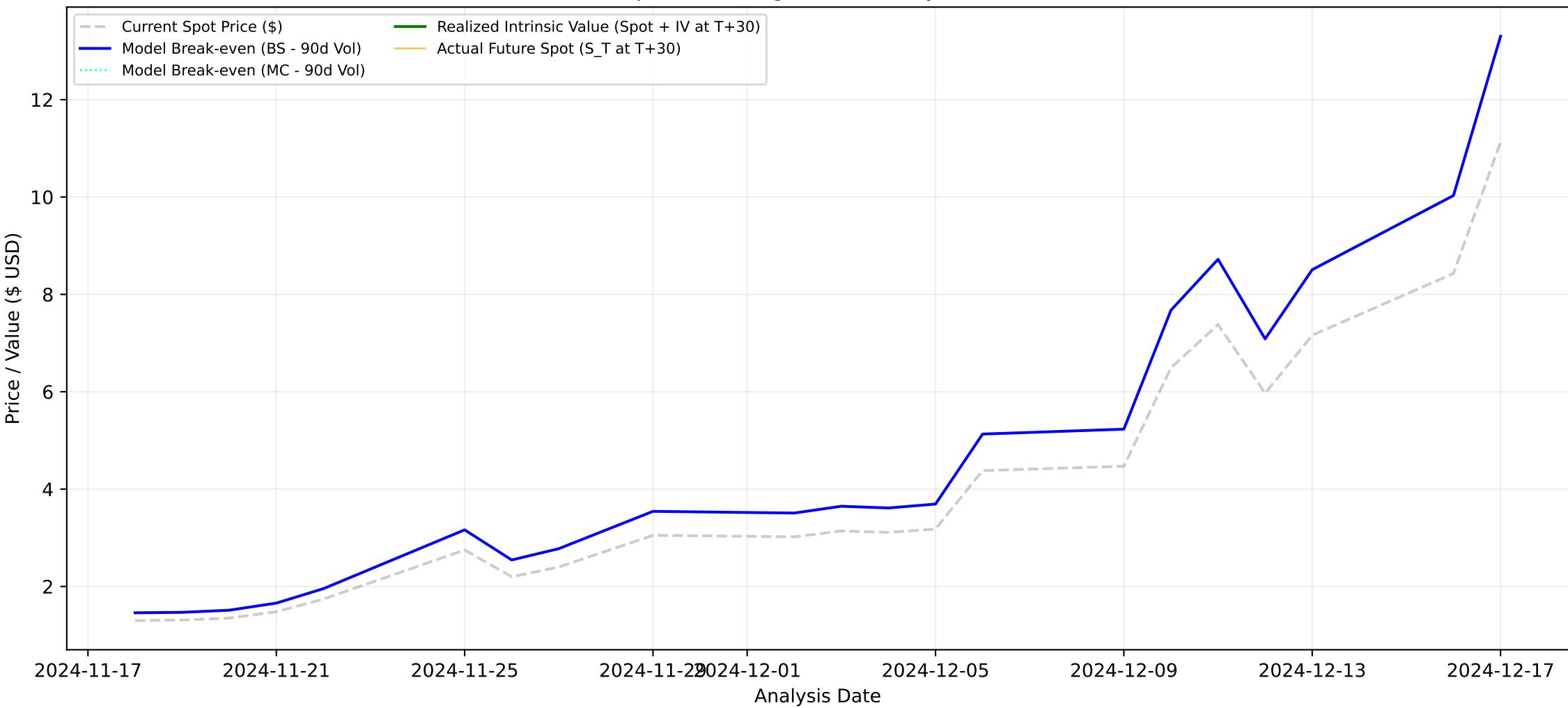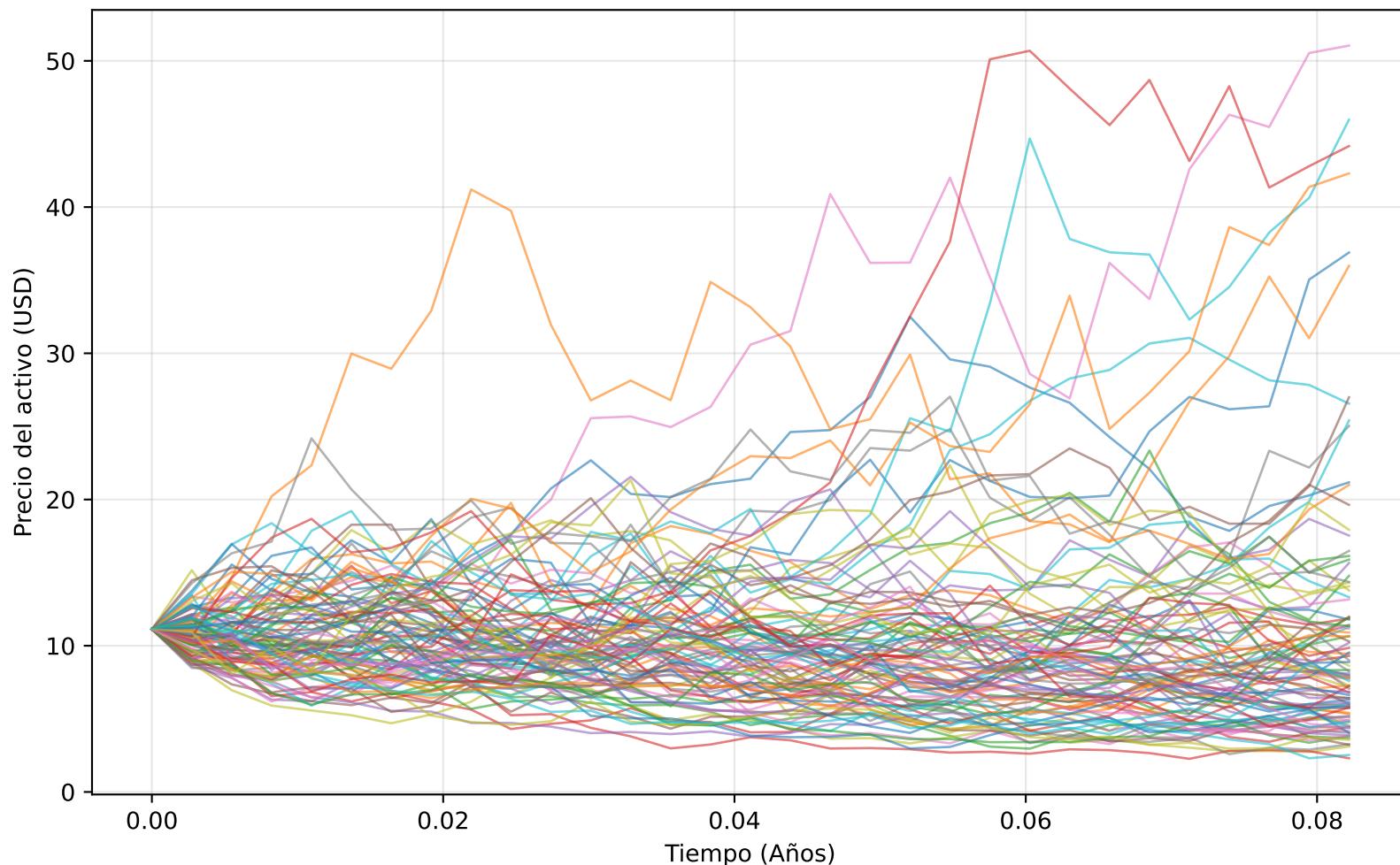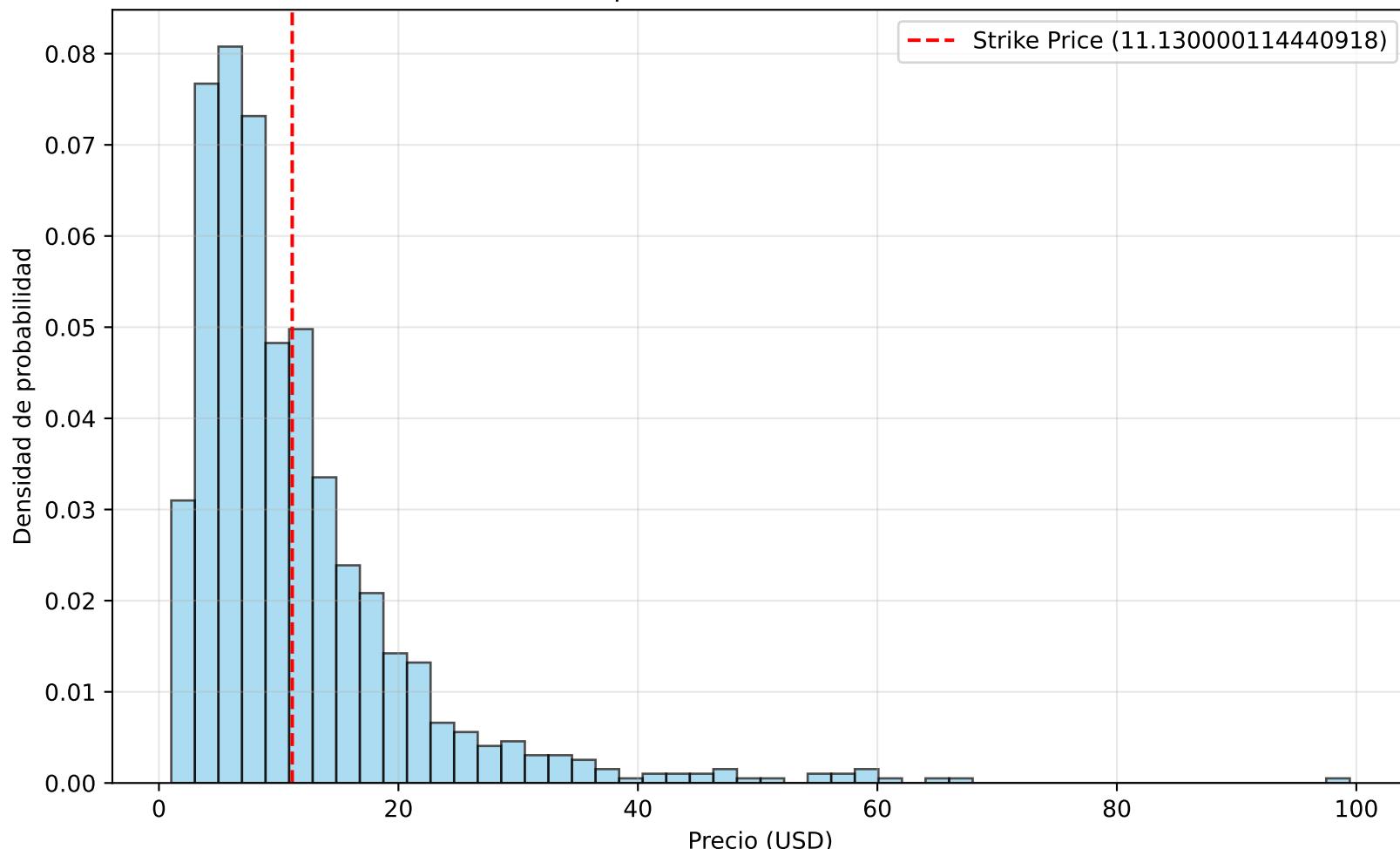
Monte Carlo Paths: RGTI
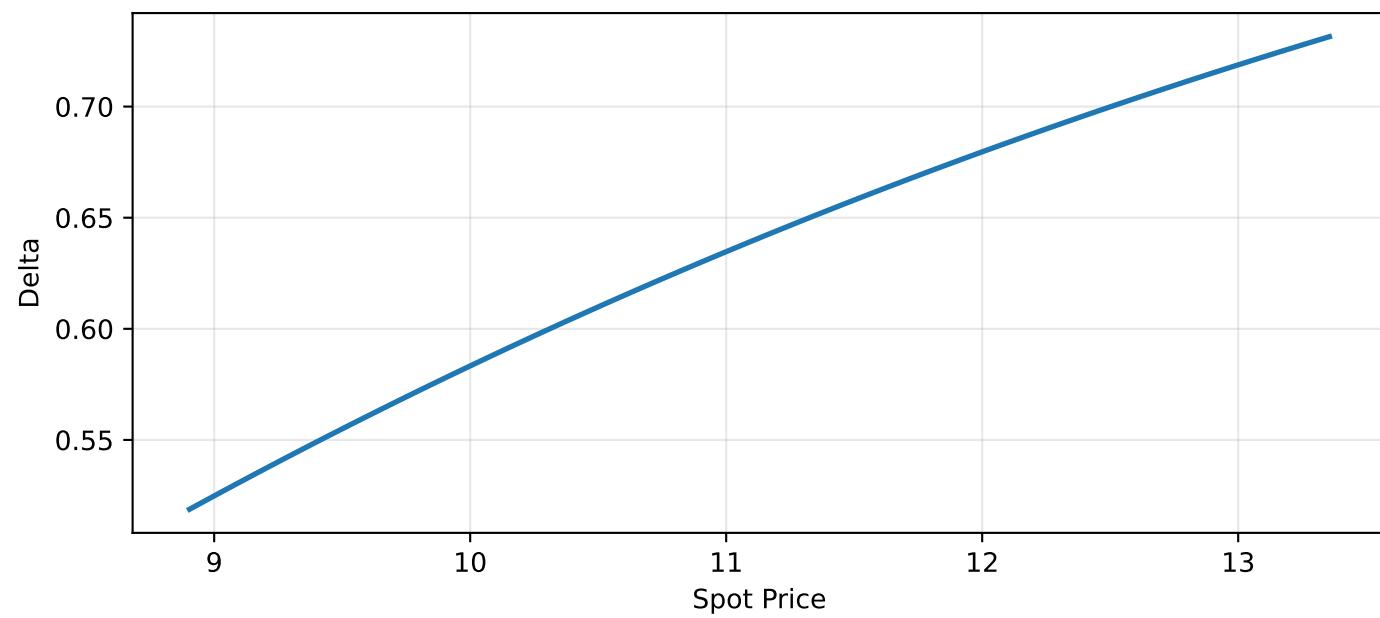
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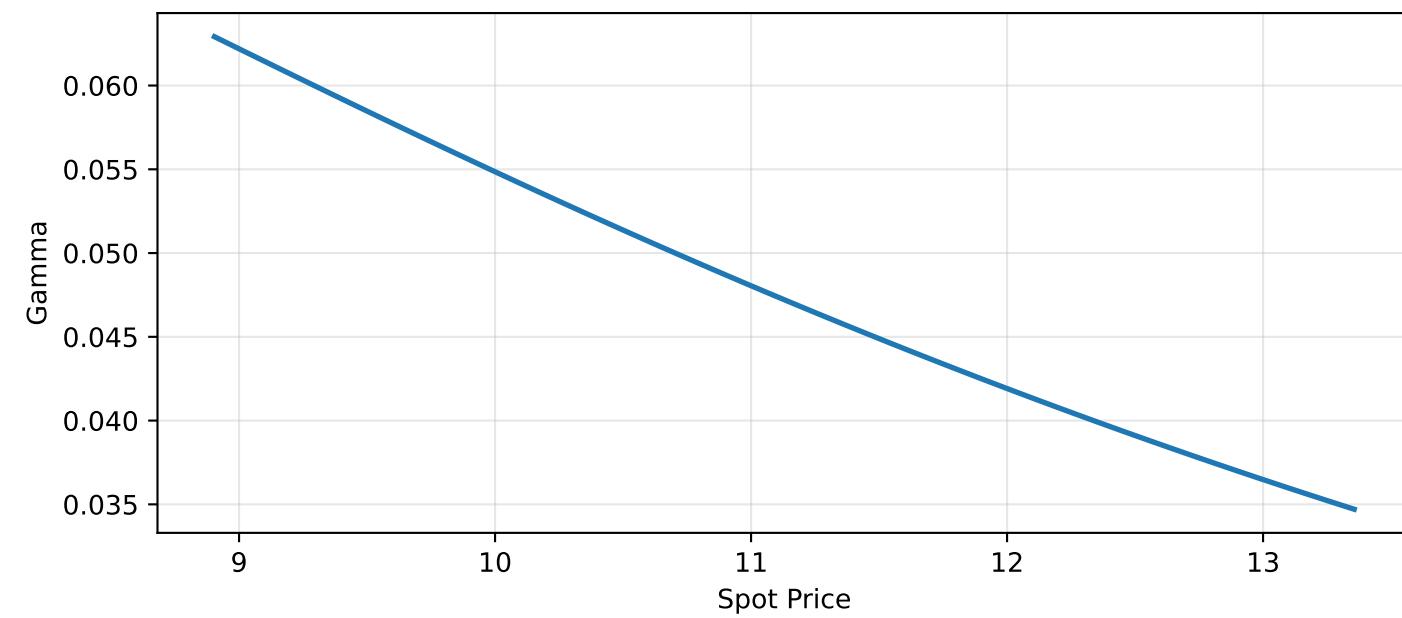
Greeks: RGTI (Latest ATM)
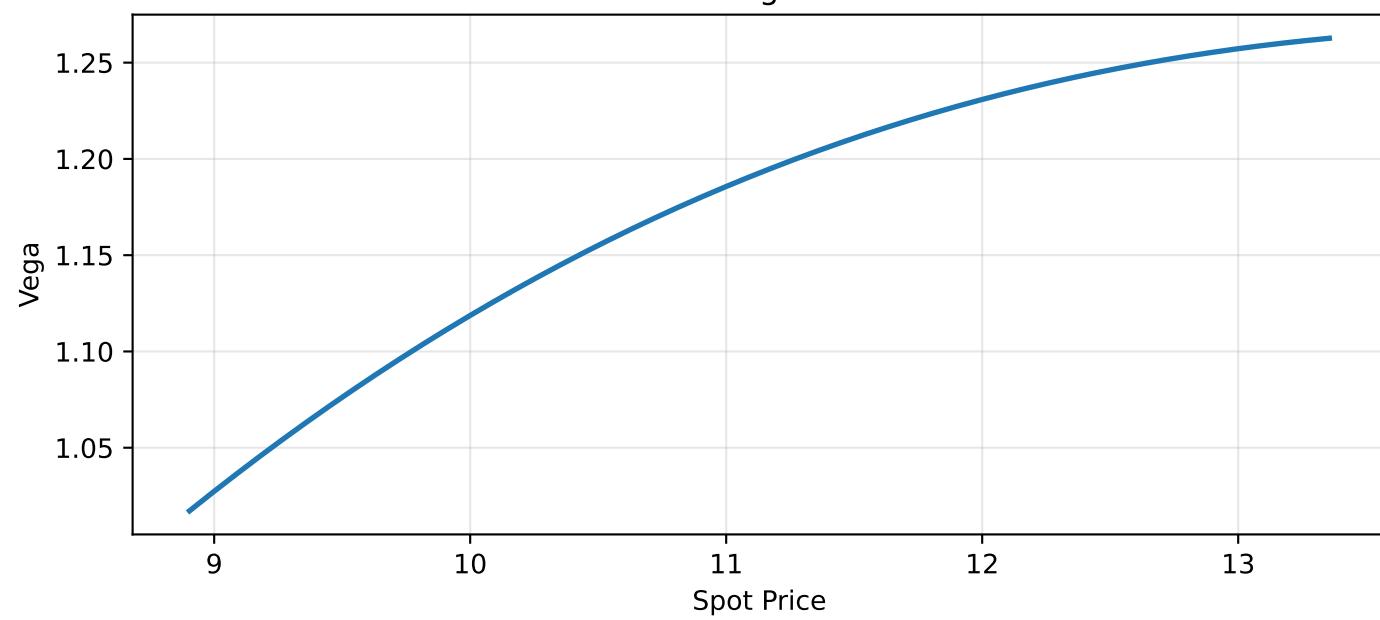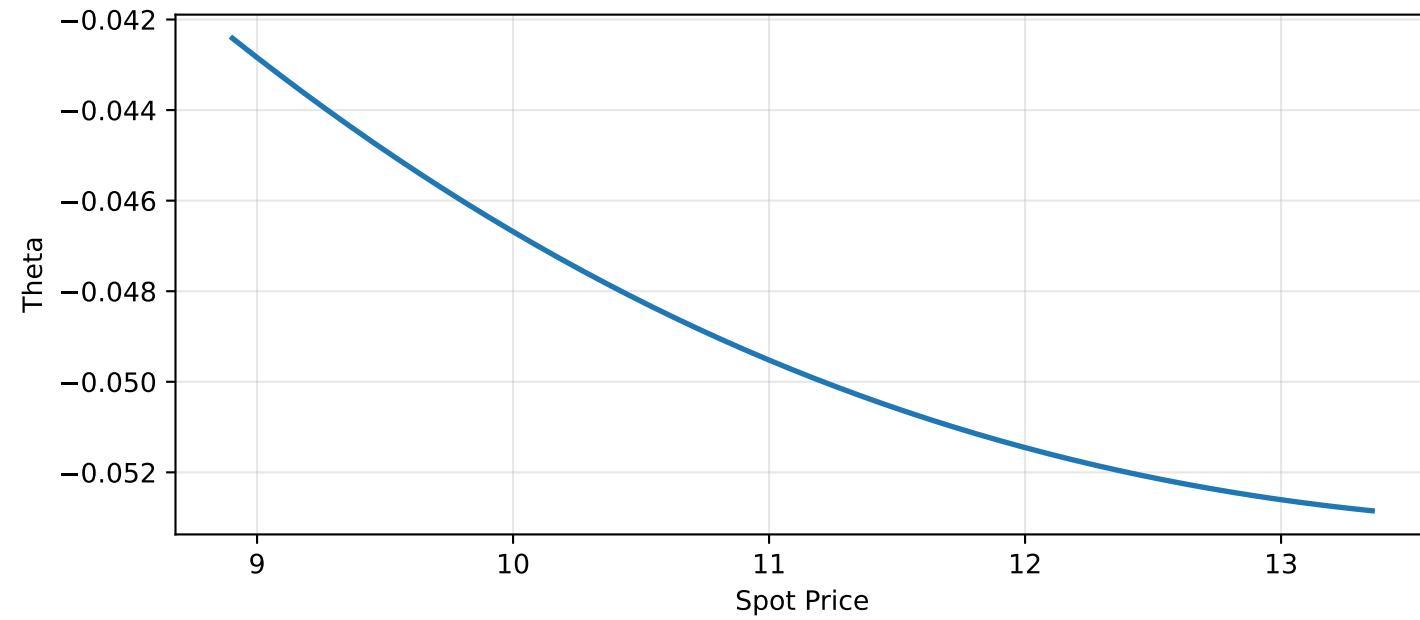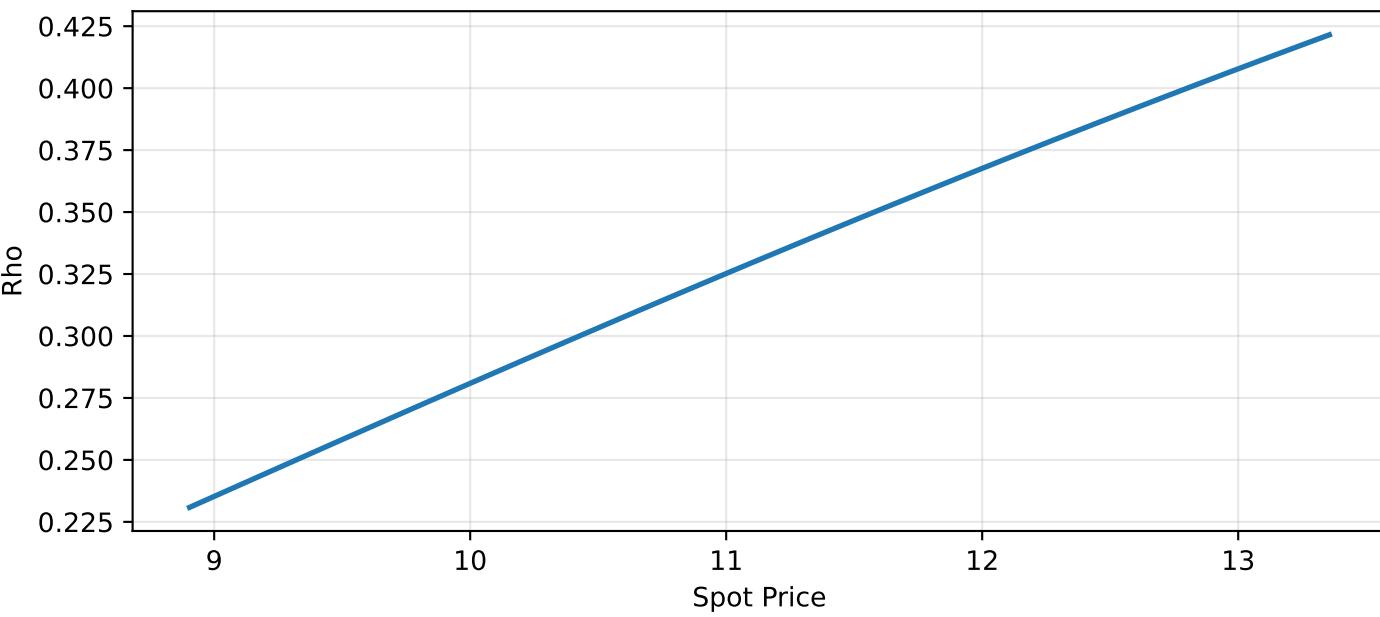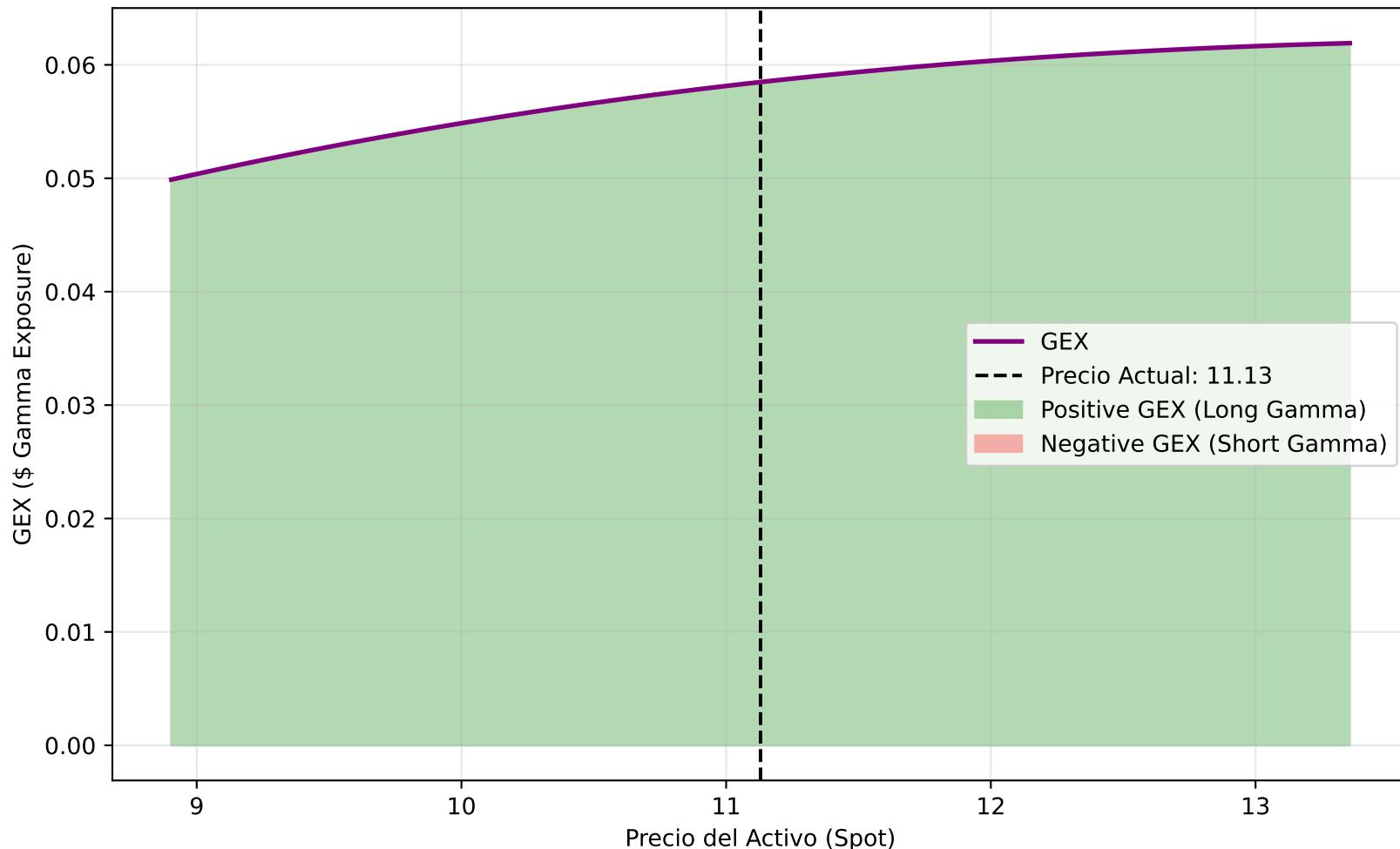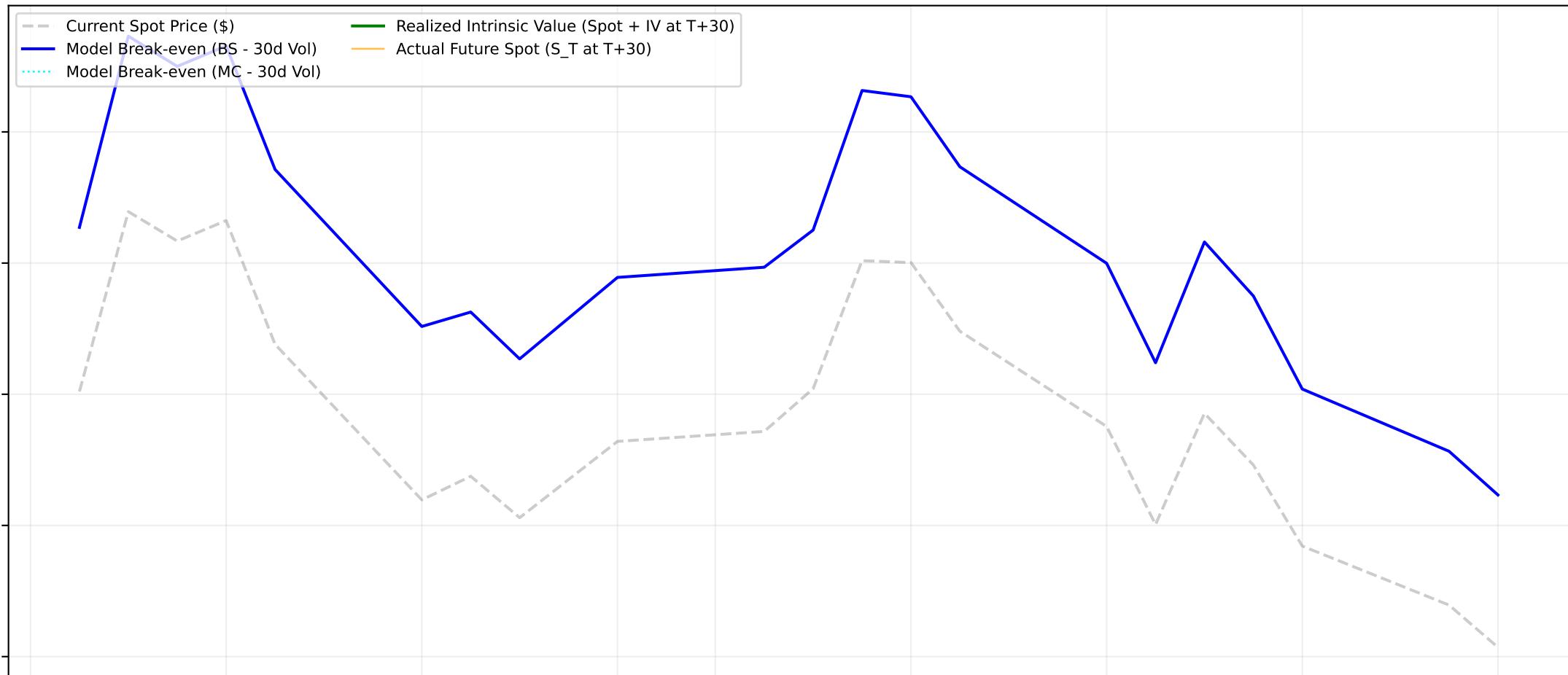
GEX Profile: RGTI
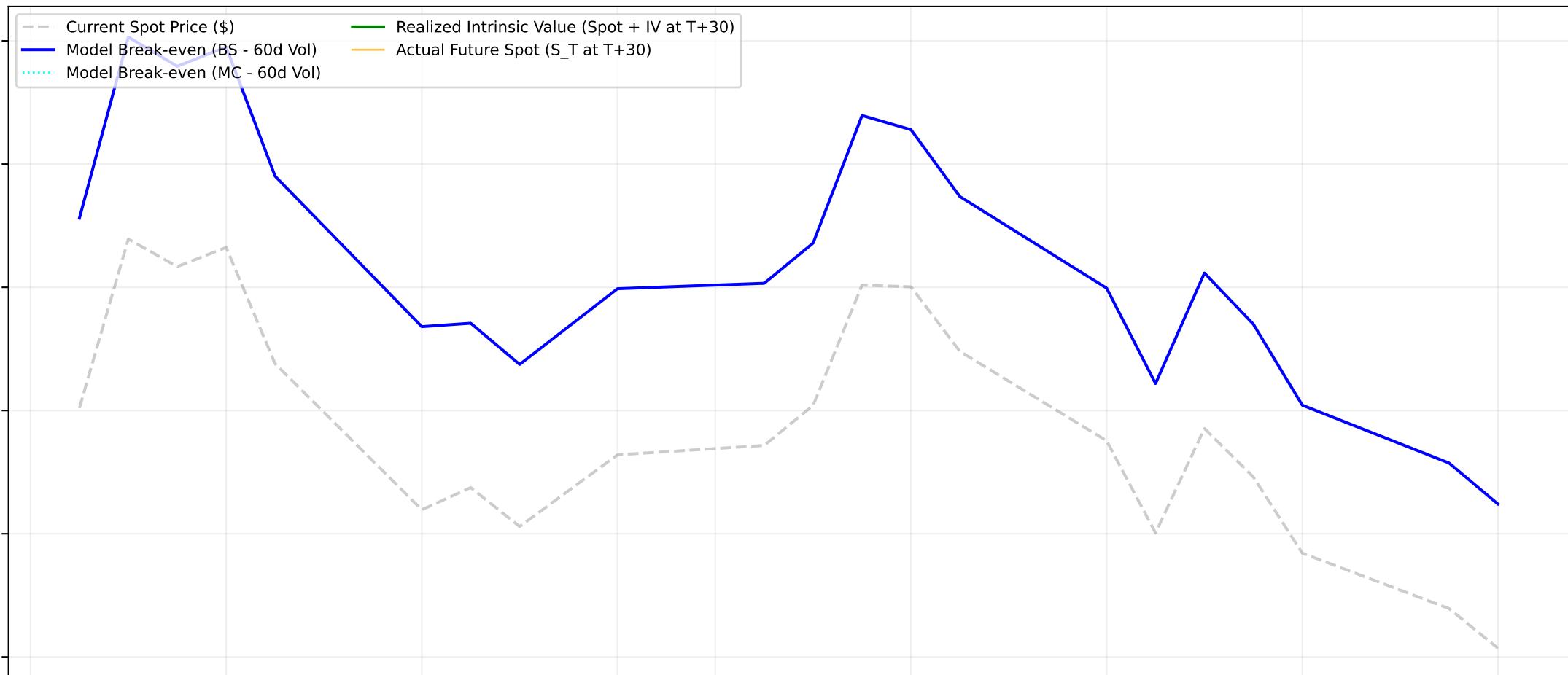
Advanced Model Comparison: NVDA (30 DTE)
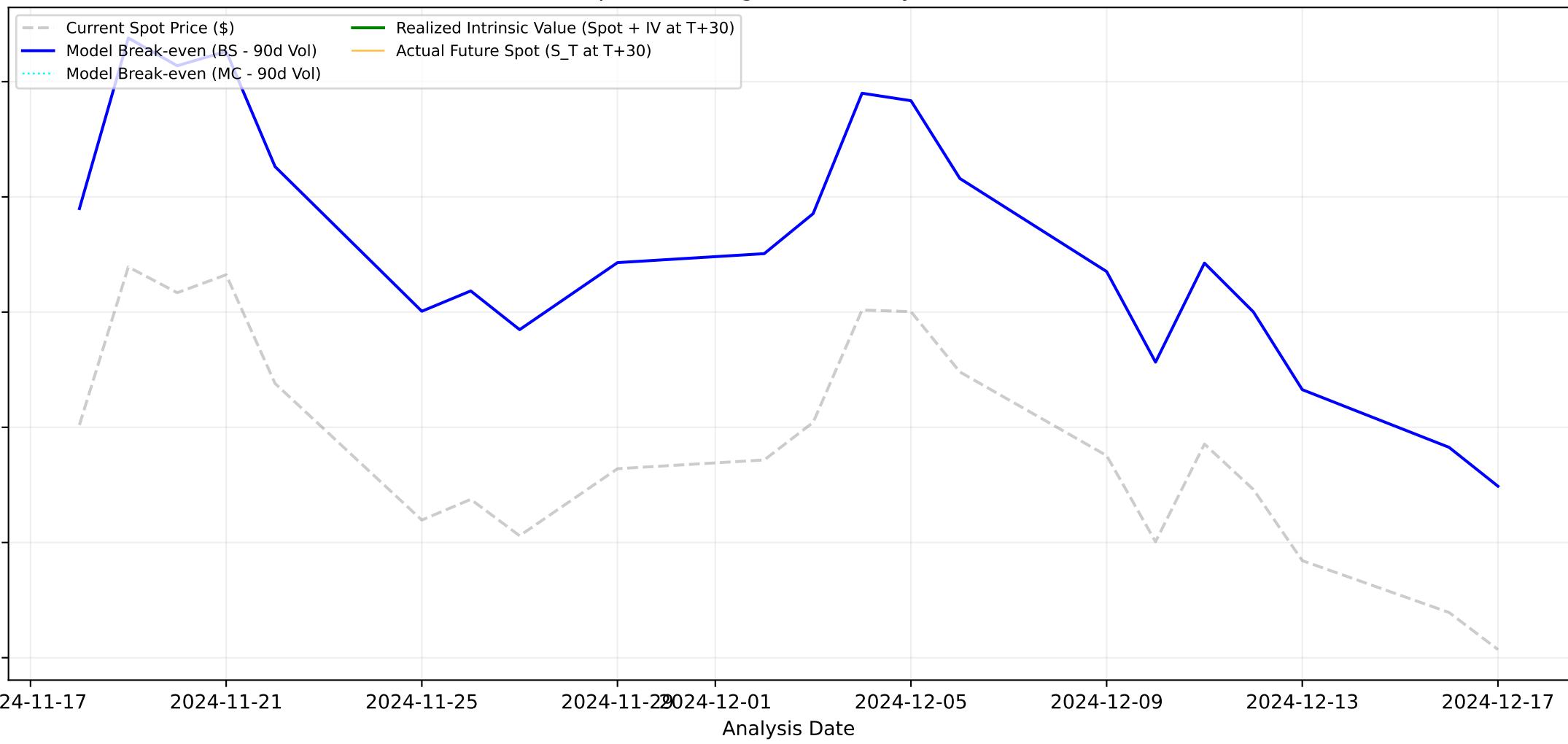
Monte Carlo Paths: NVDA

Distribución de los precios finales de los activos financieros
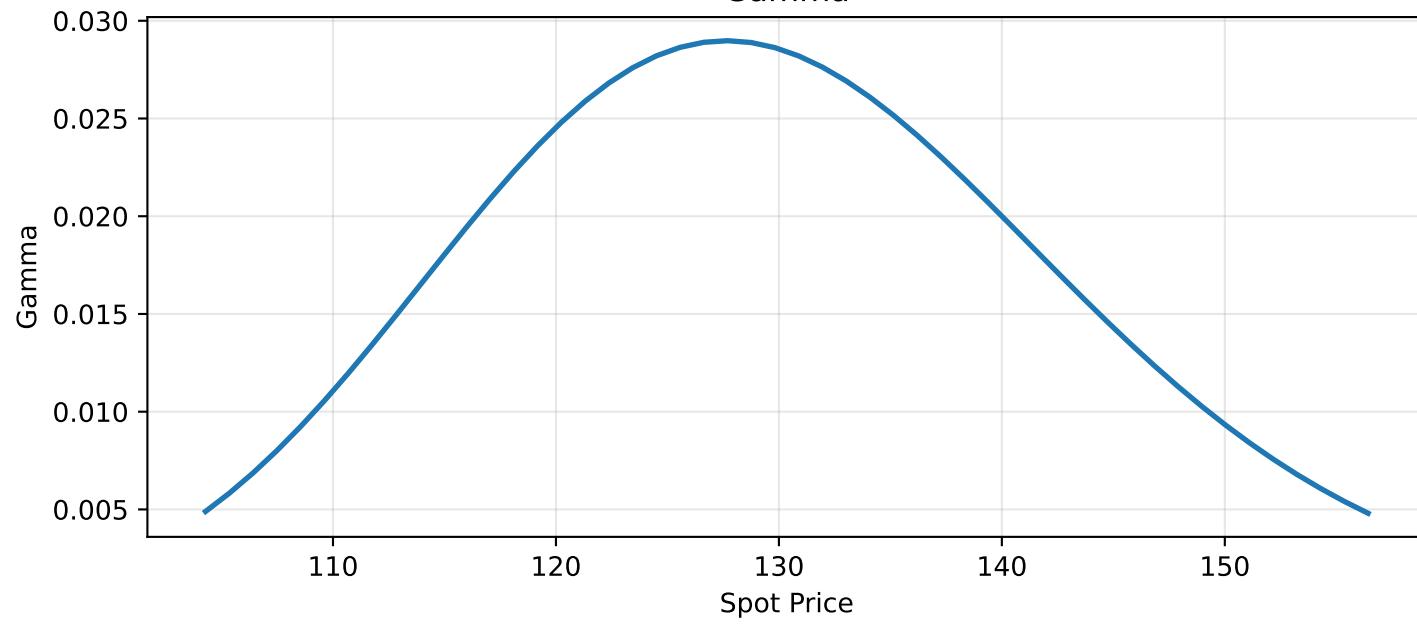
Greeks: NVDA (Latest ATM)
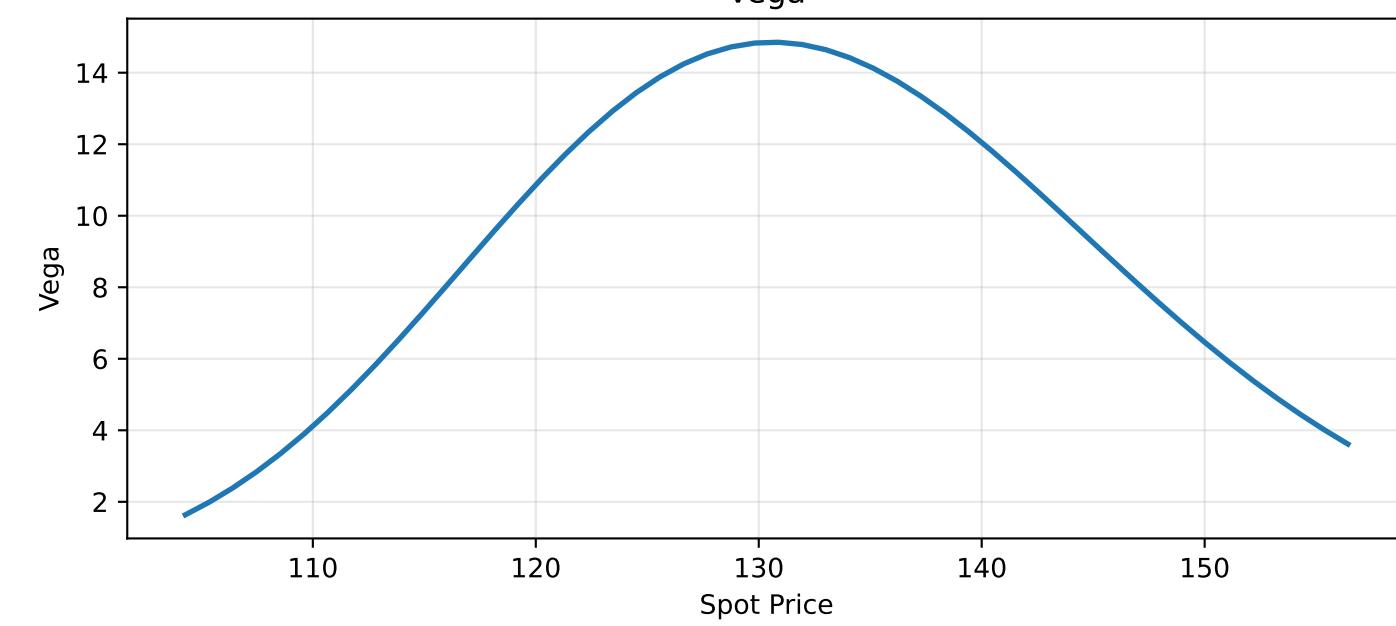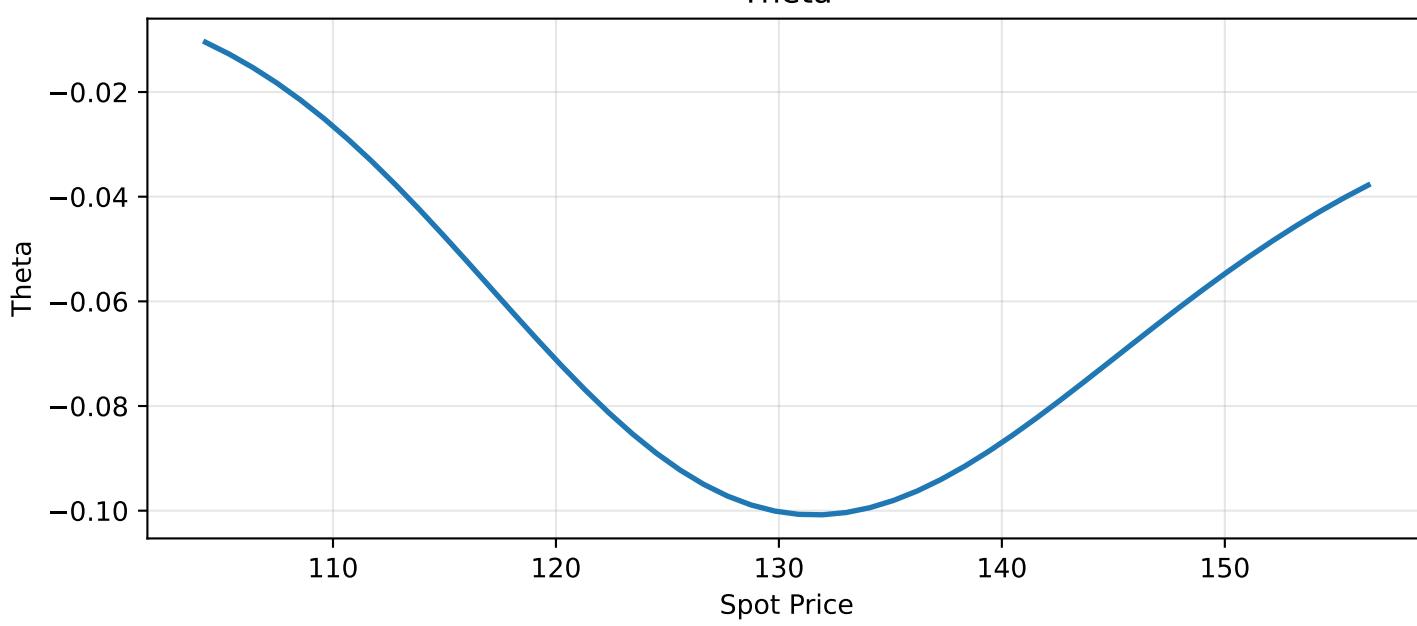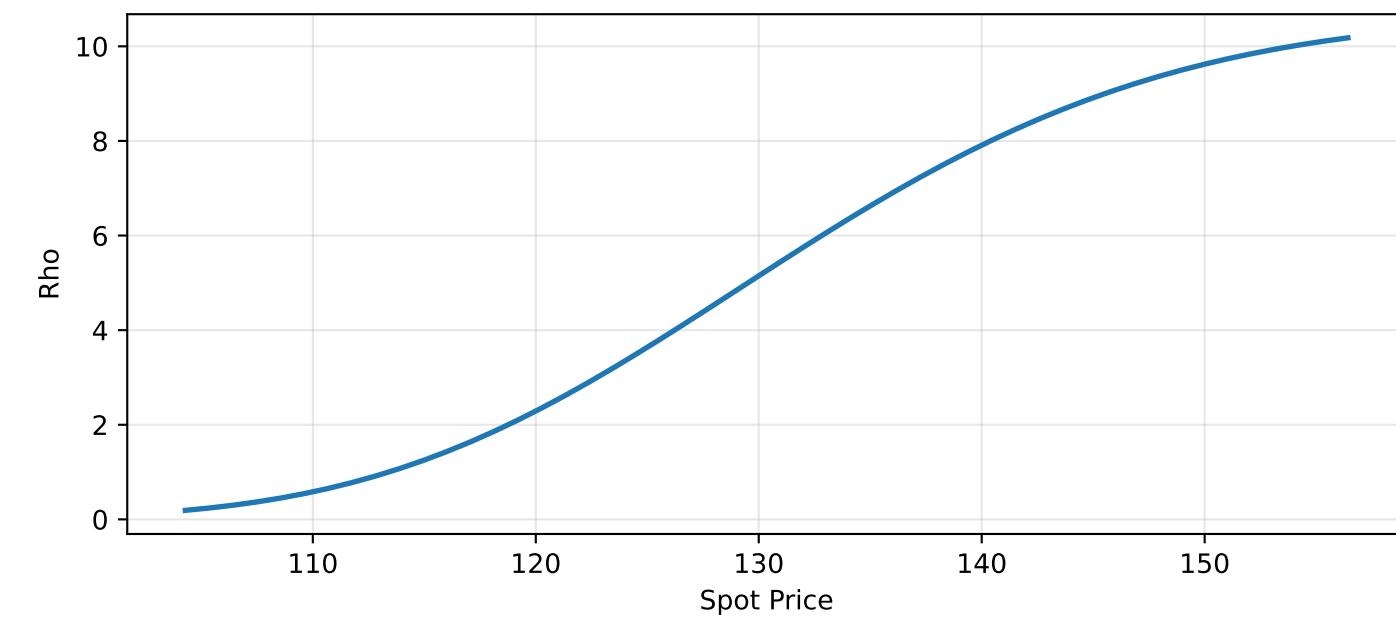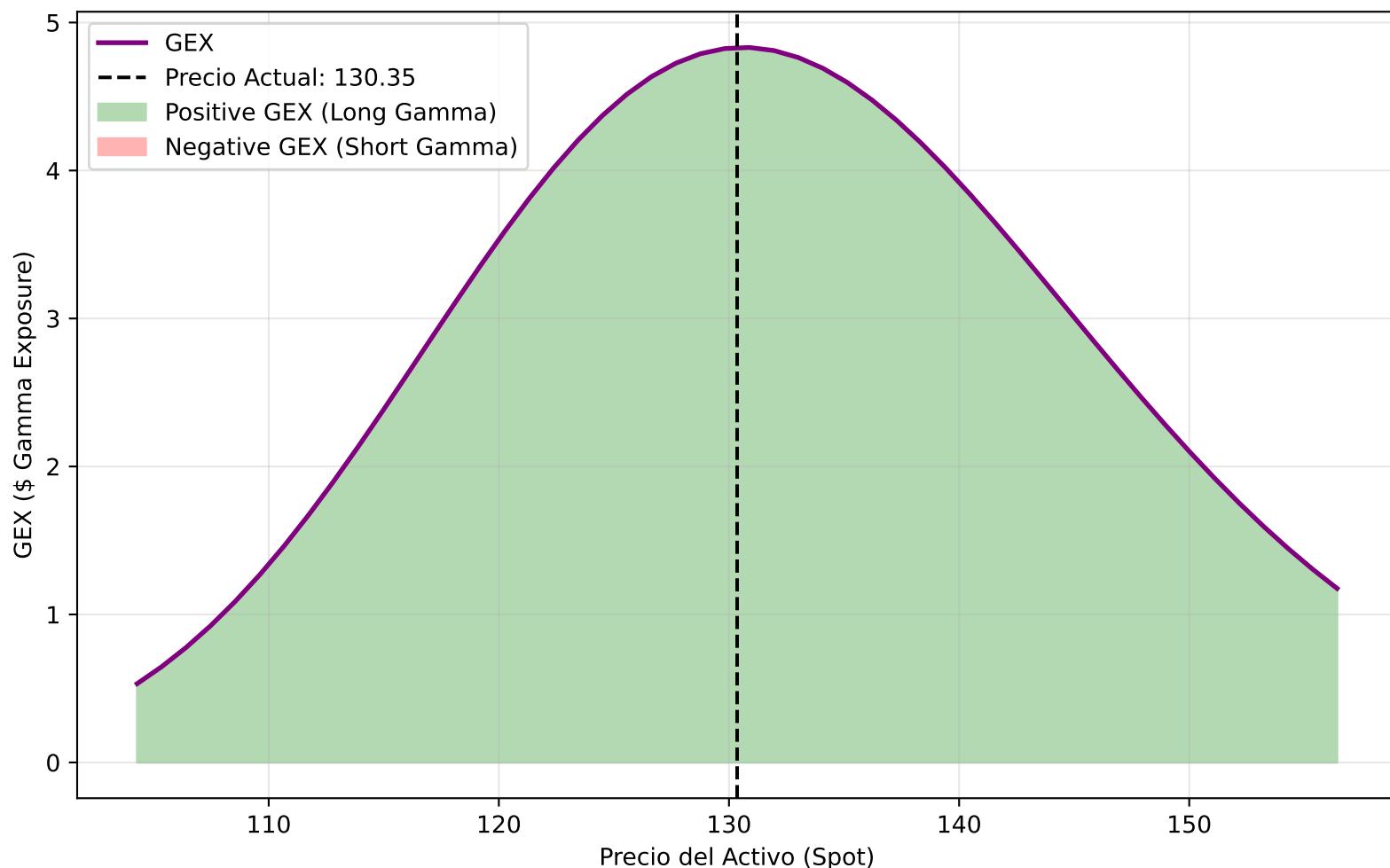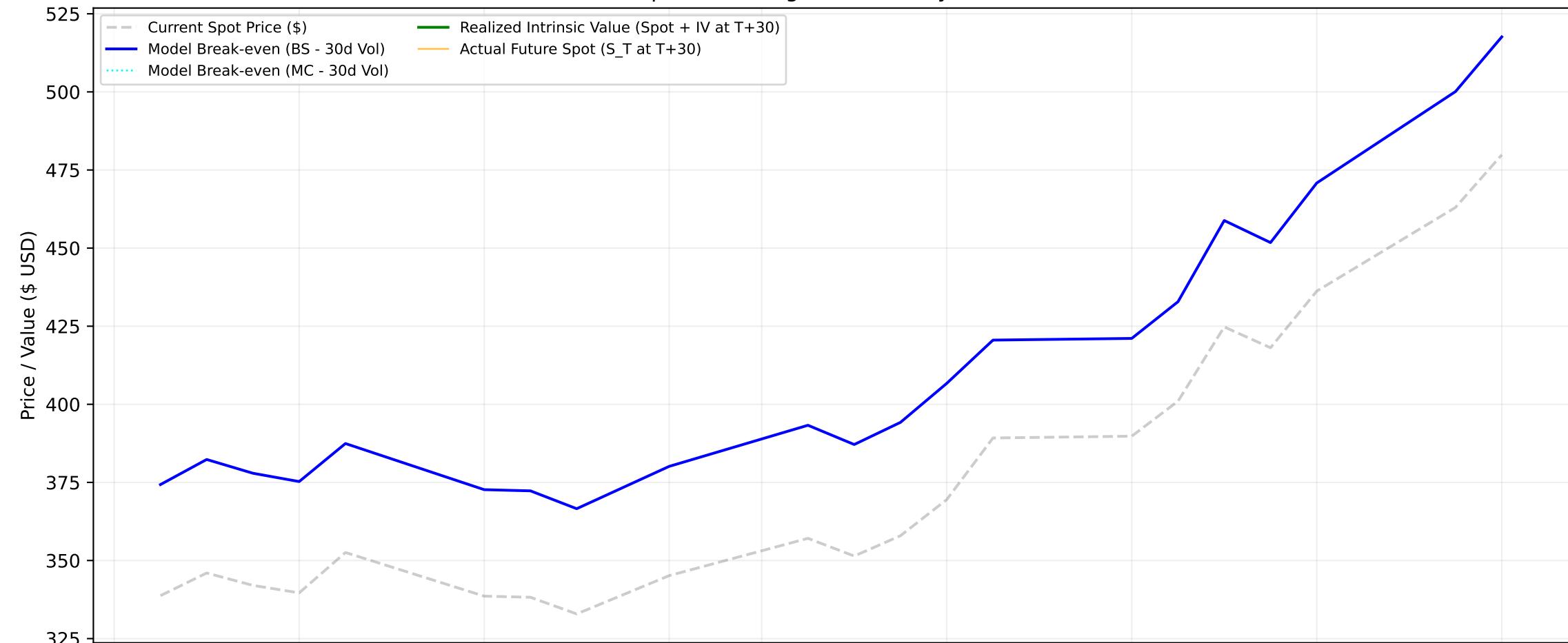
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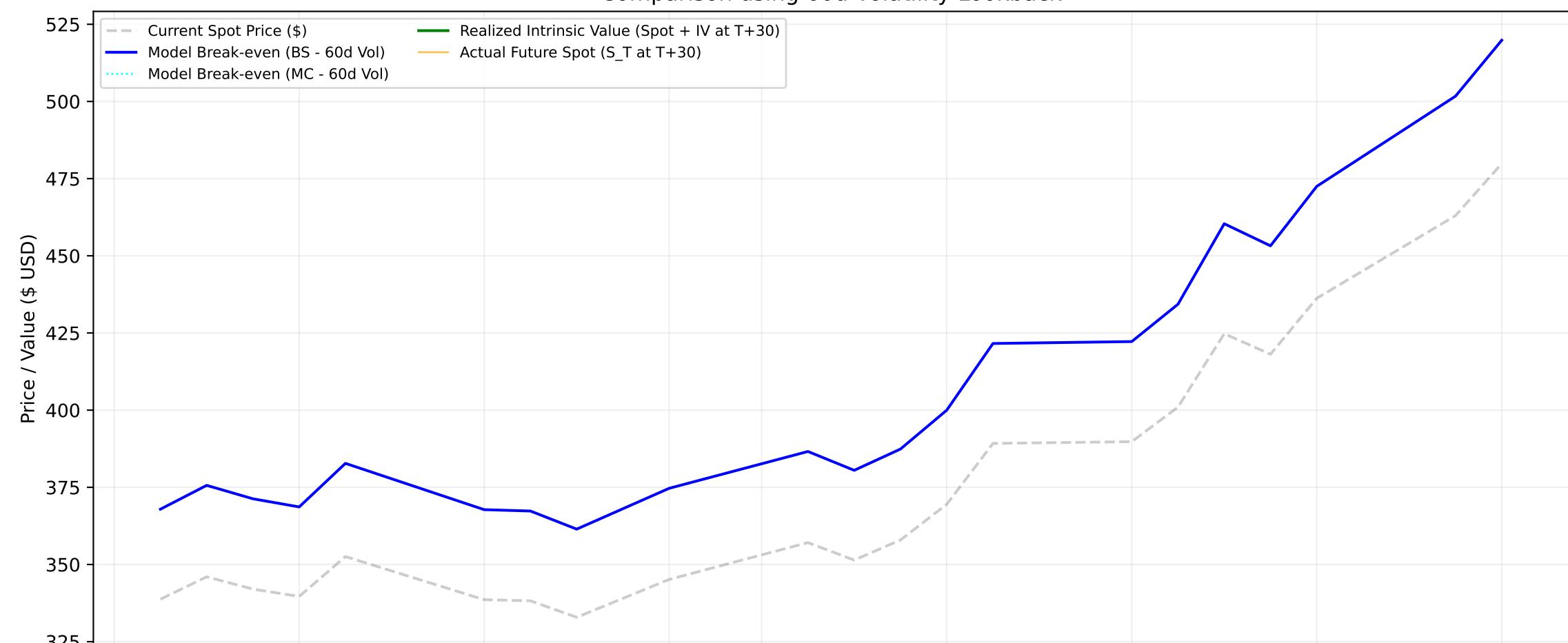
Advanced Model Comparison: TSLA (30 DTE)
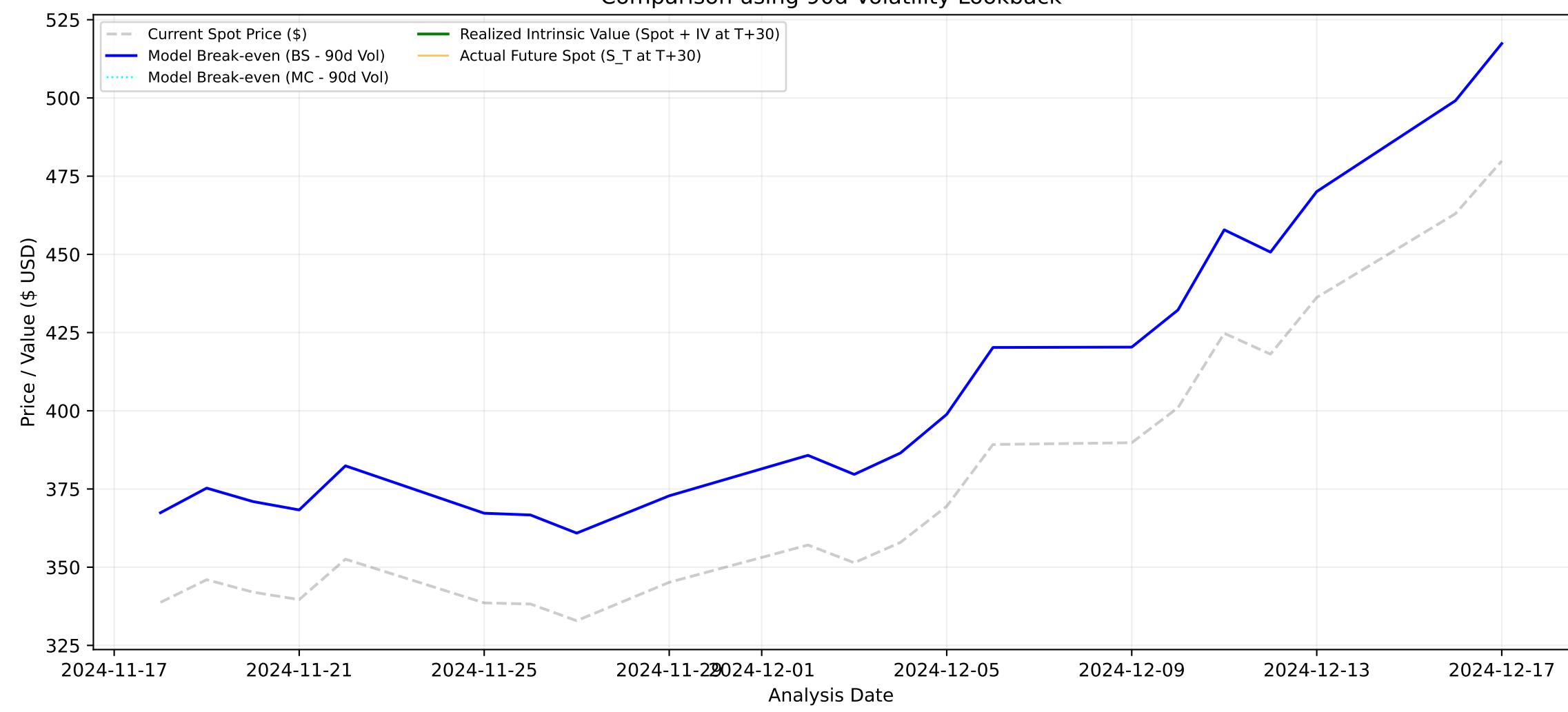
Comparison using 30d Volatility Lookback
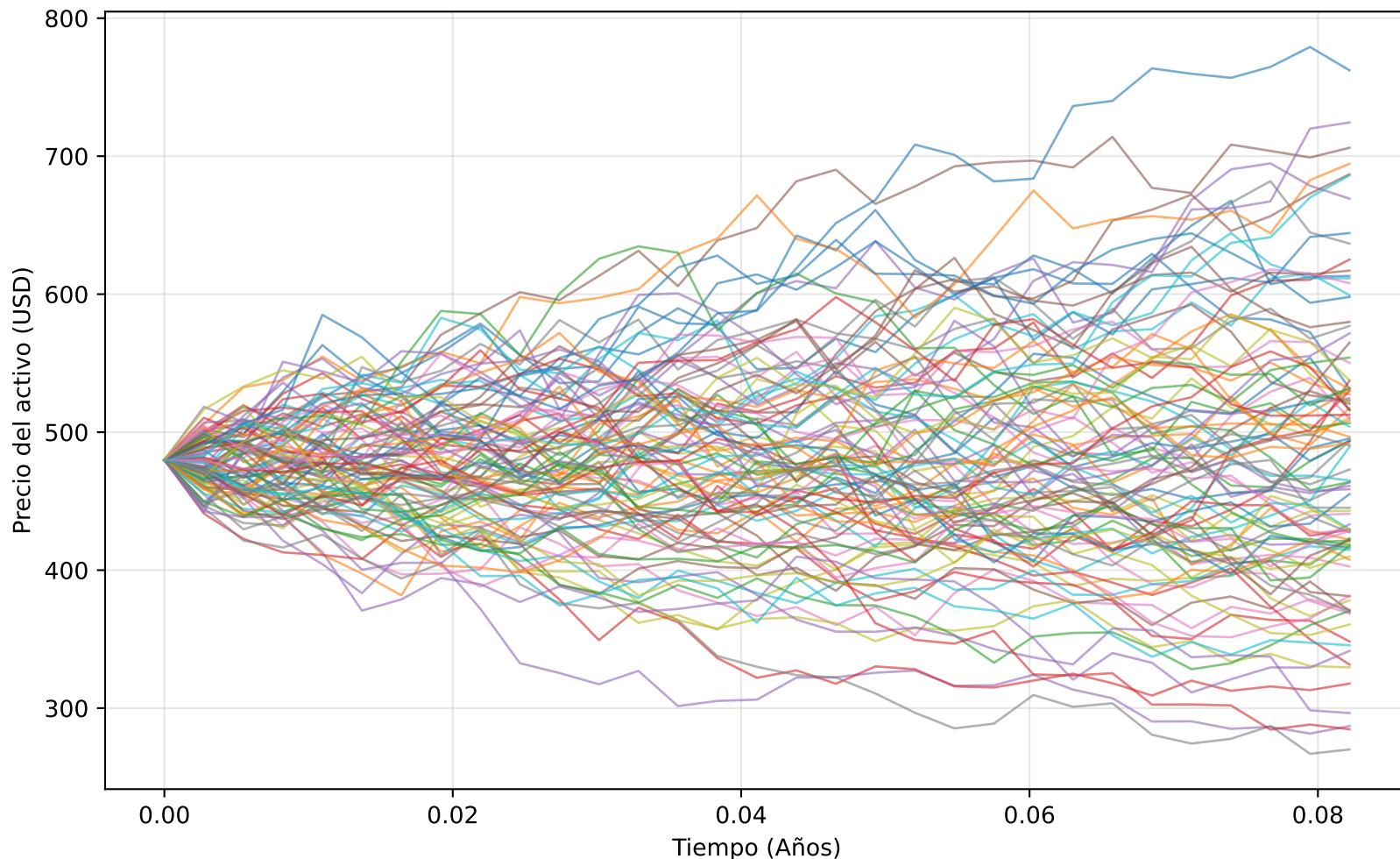
Legend:
- Current Spot Price ($)
- Model Break-even (BS - 30d Vol)
- Model Break-even (MC - 30d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 60d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 60d Vol)
- Model Break-even (MC - 60d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 90d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 90d Vol)
- Model Break-even (MC - 90d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Analysis Date
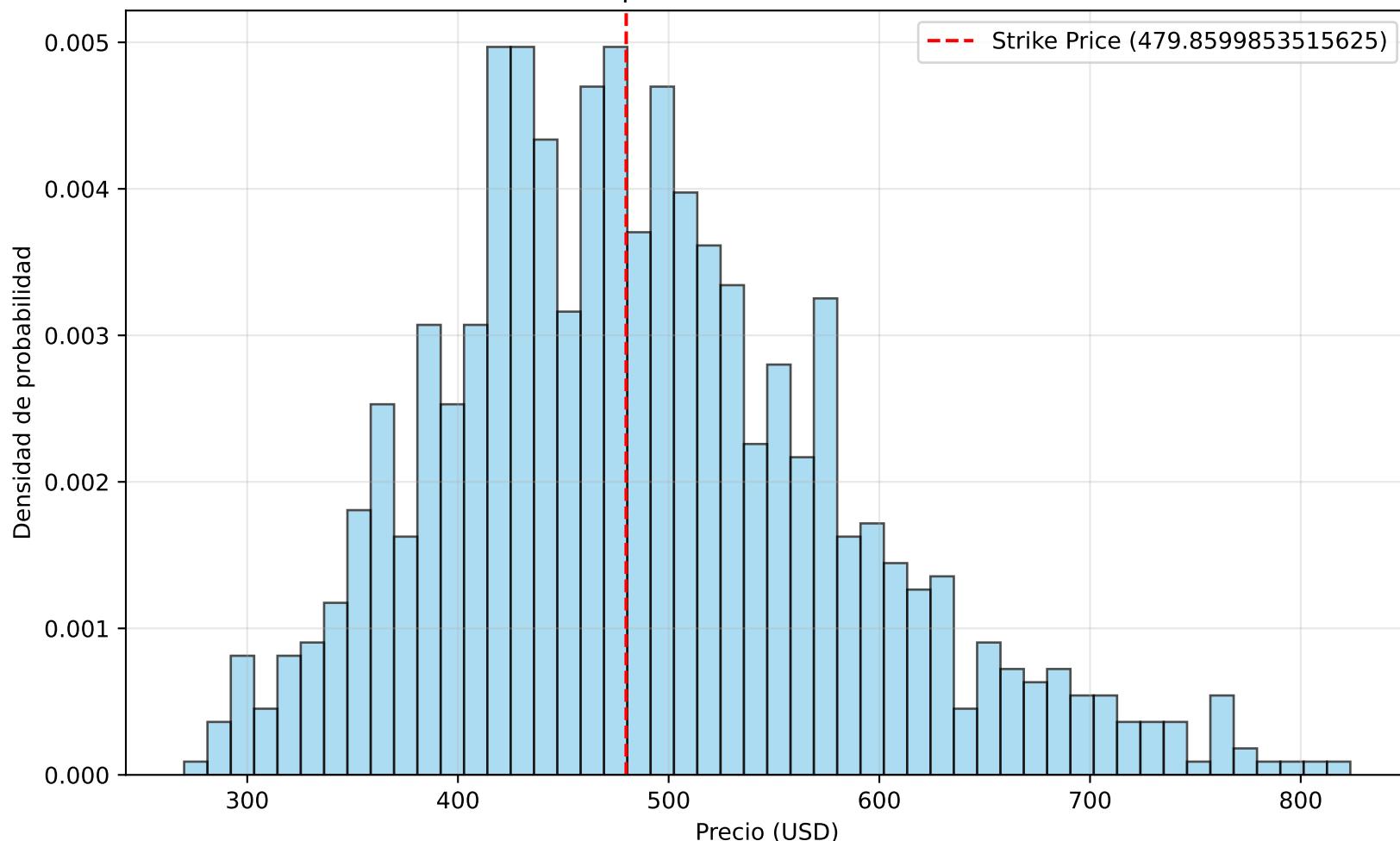
Monte Carlo Paths: TSLA
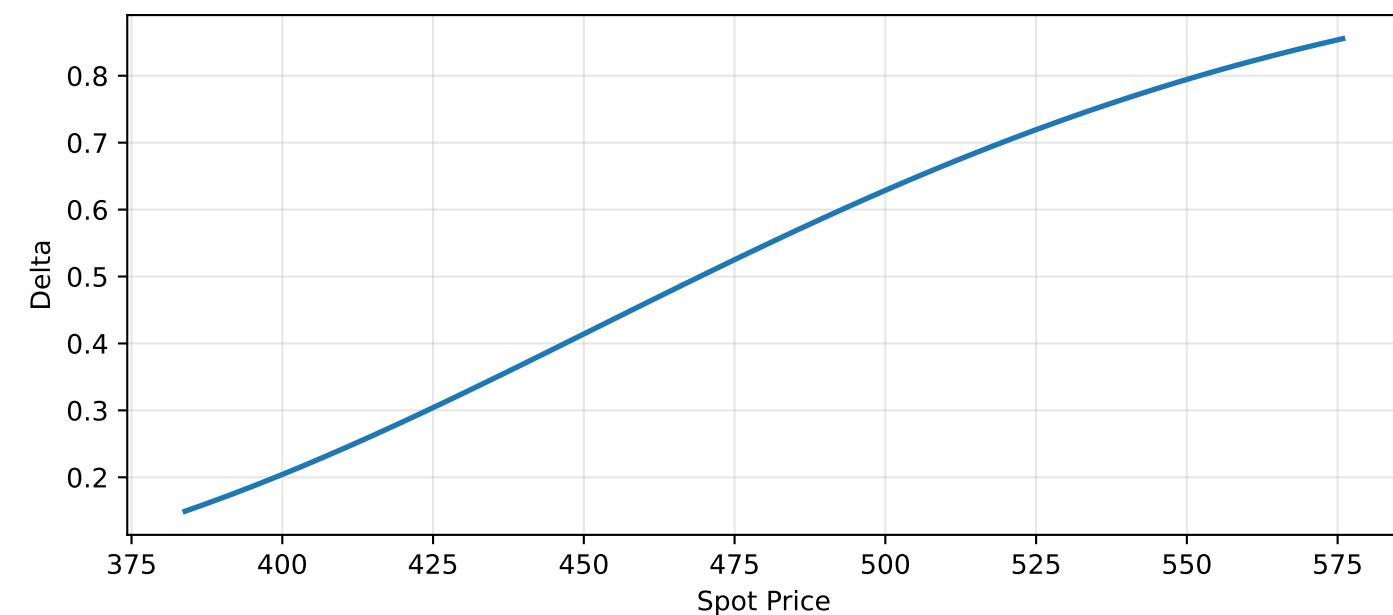
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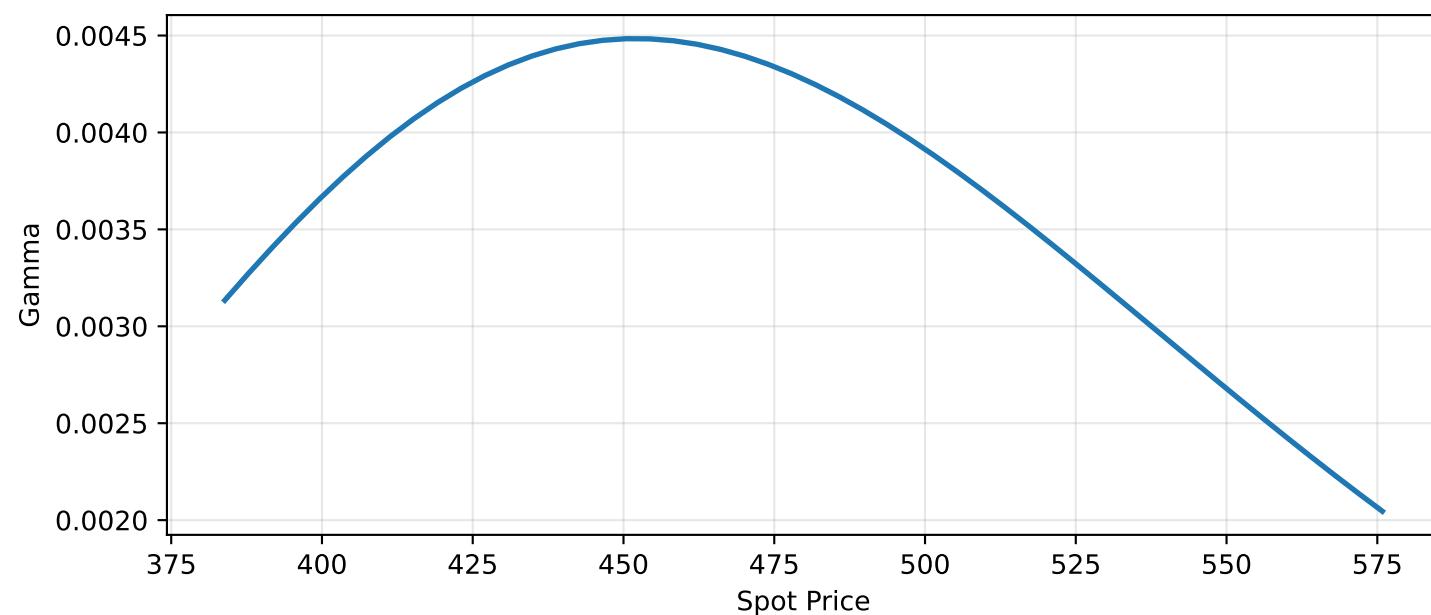
Greeks: TSLA (Latest ATM)
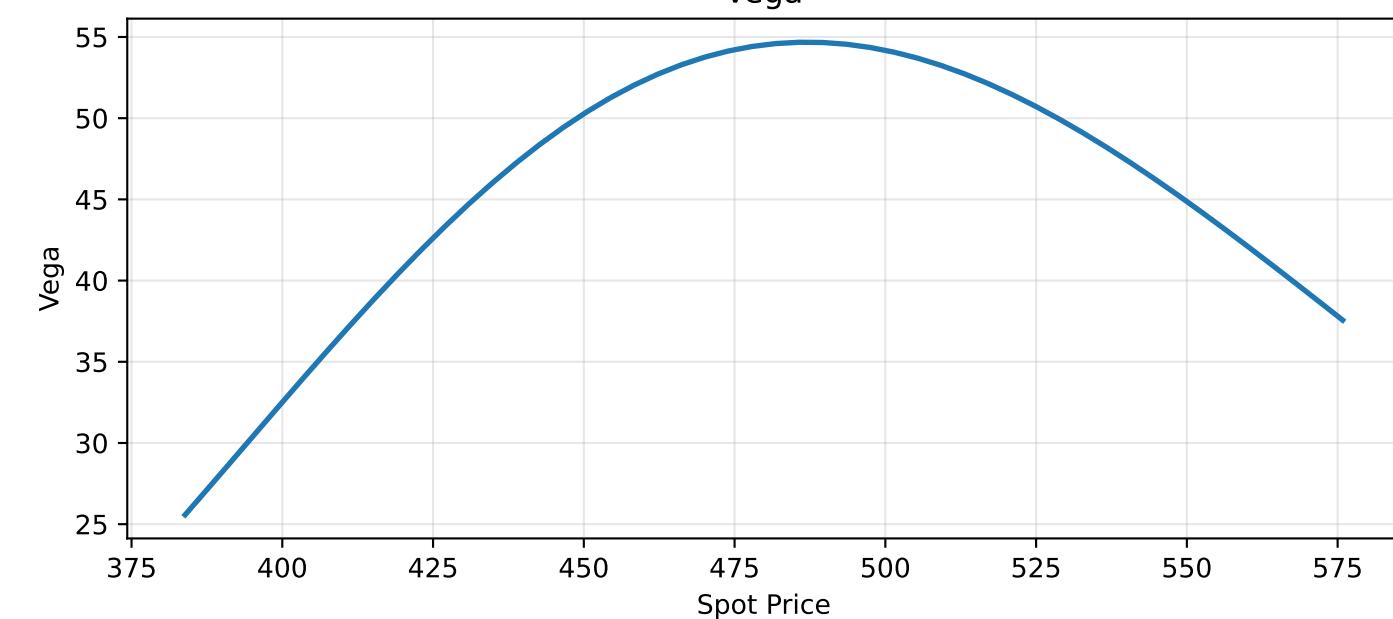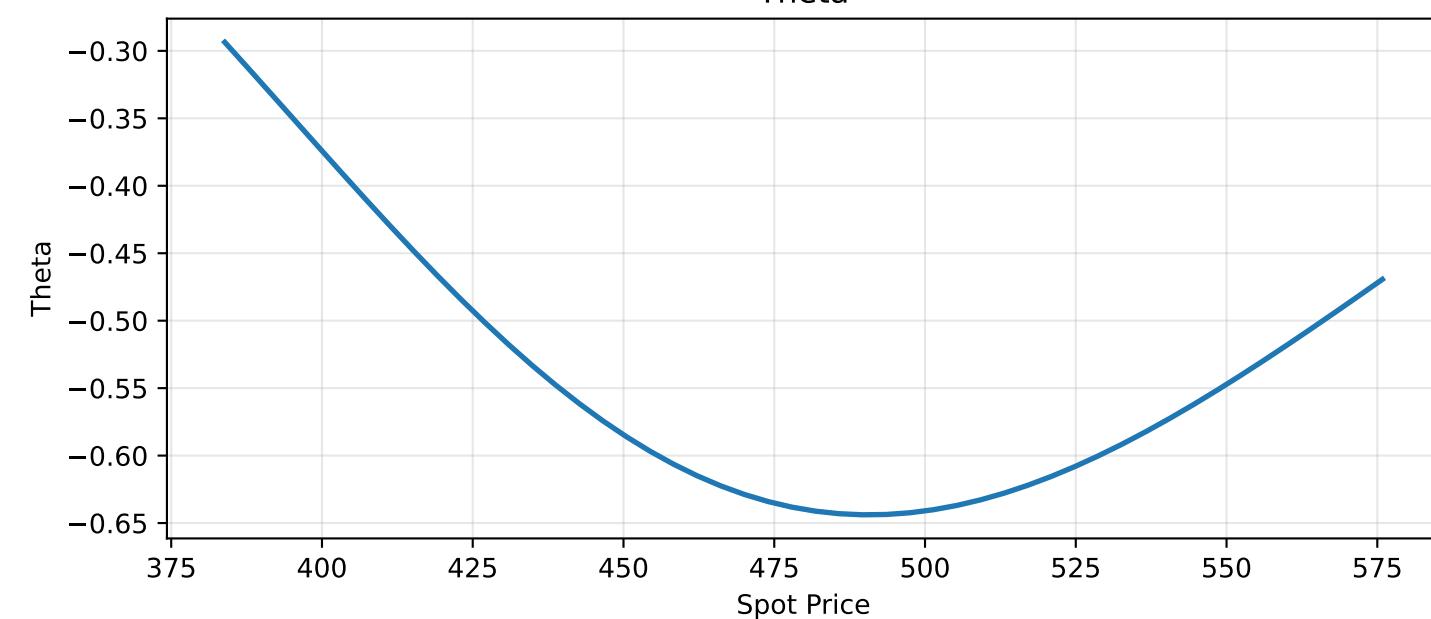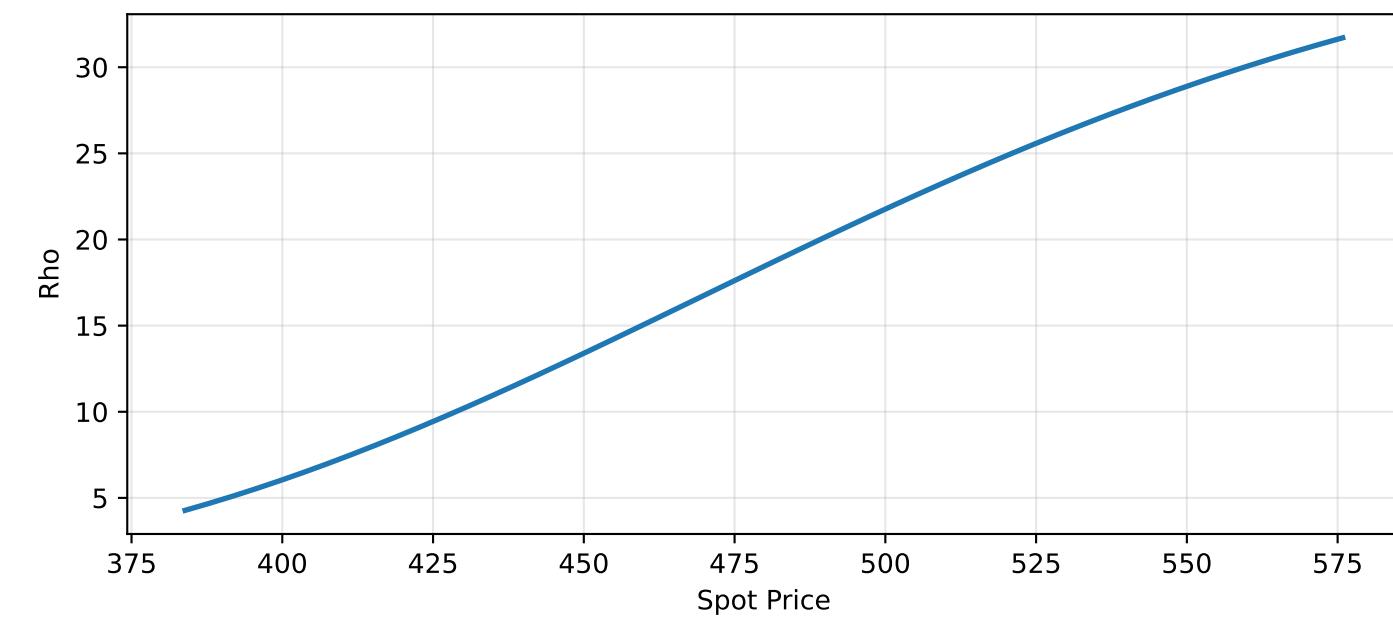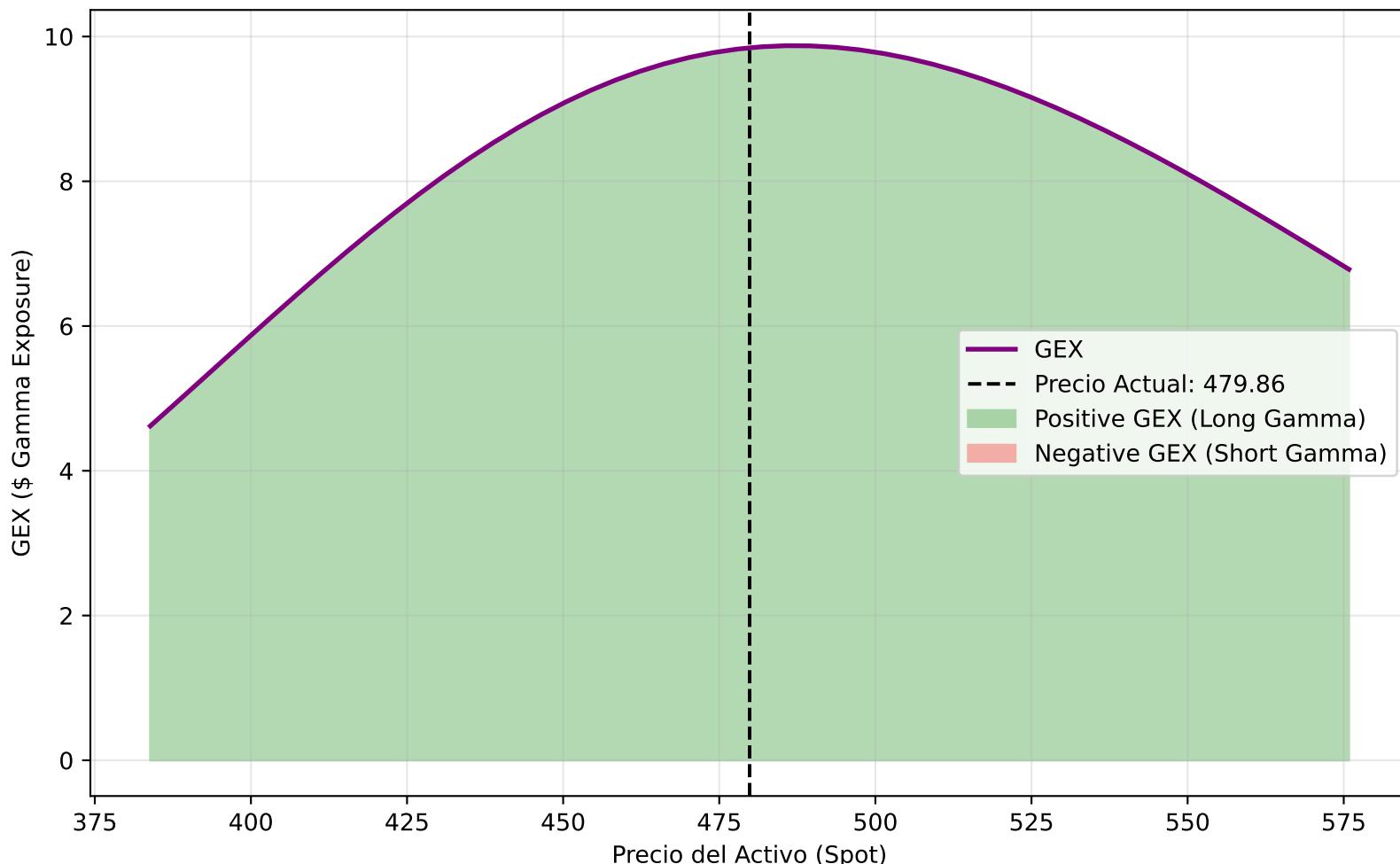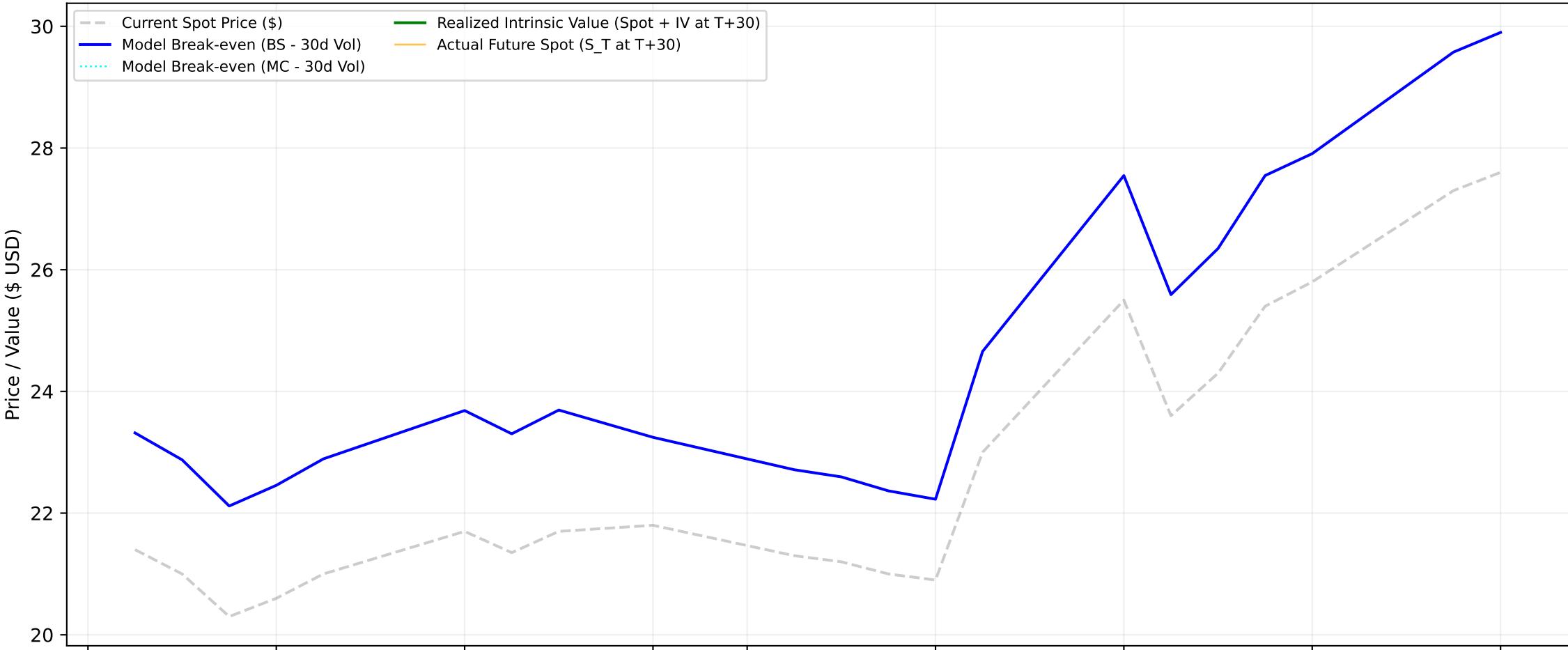
GEX Profile: TSLA
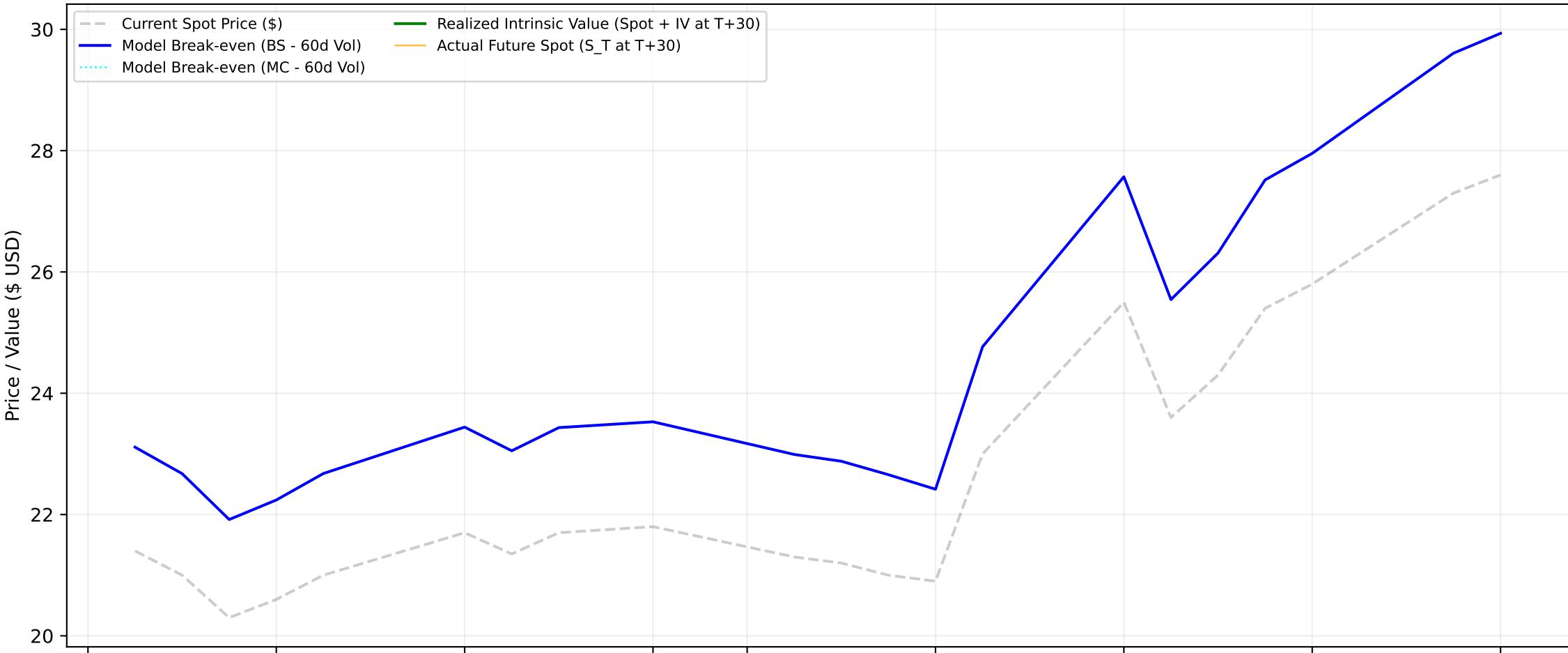
Advanced Model Comparison: LCID (30 DTE)
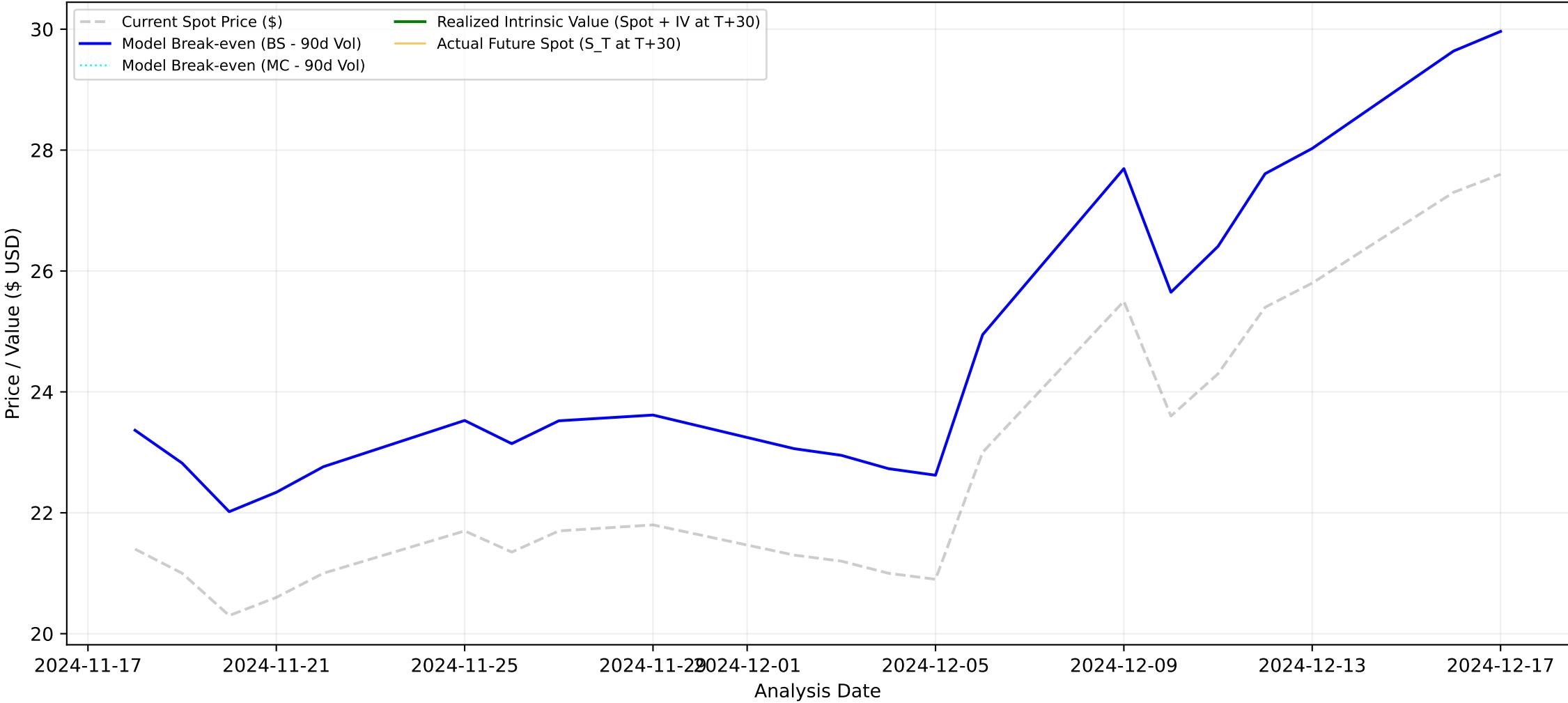
Comparison using 30d Volatility Lookback
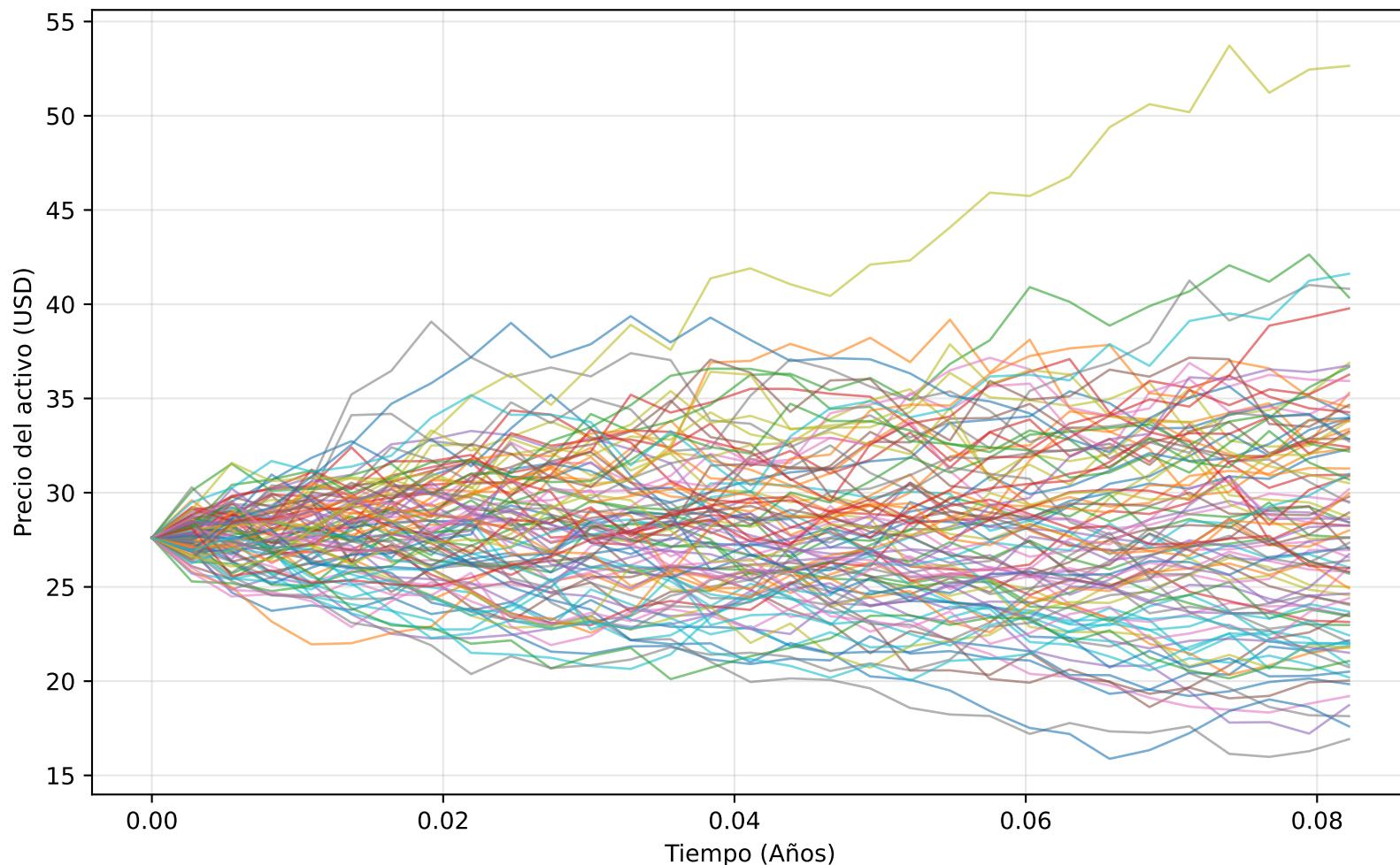
Legend:
- Current Spot Price ($)
- Model Break-even (BS - 30d Vol)
- Model Break-even (MC - 30d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 60d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 60d Vol)
- Model Break-even (MC - 60d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 90d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 90d Vol)
- Model Break-even (MC - 90d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Analysis Date

Monte Carlo Paths: LCID
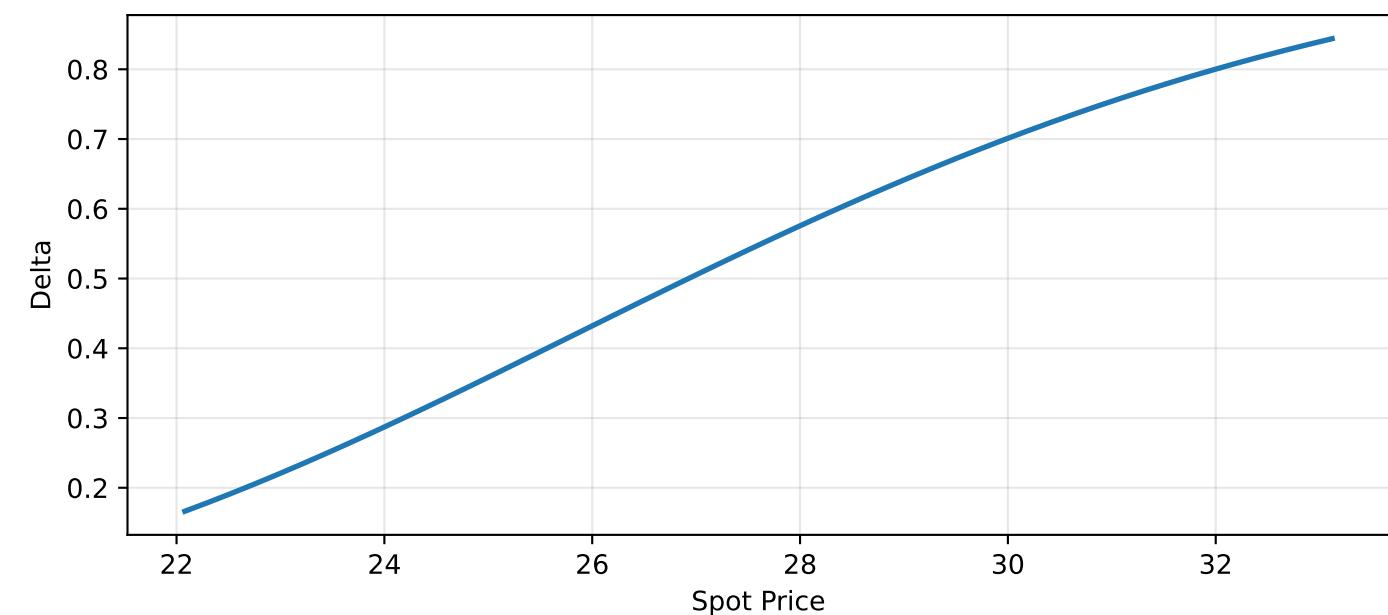
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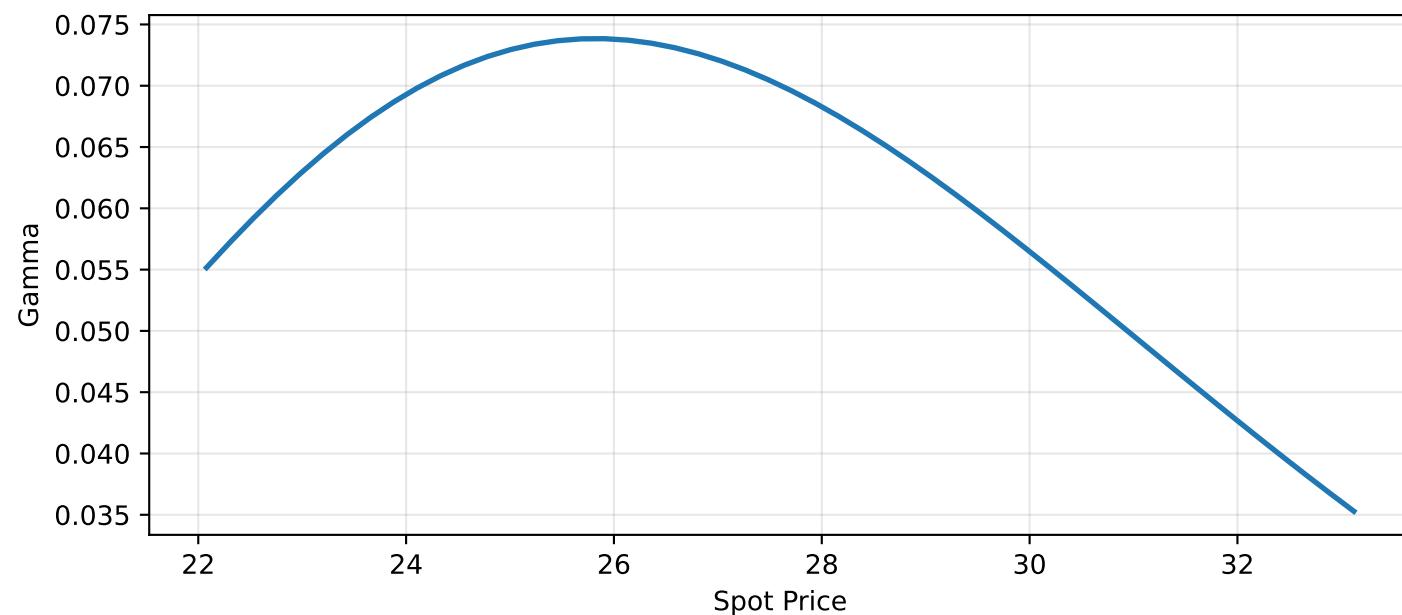
Greeks: LCID (Latest ATM)
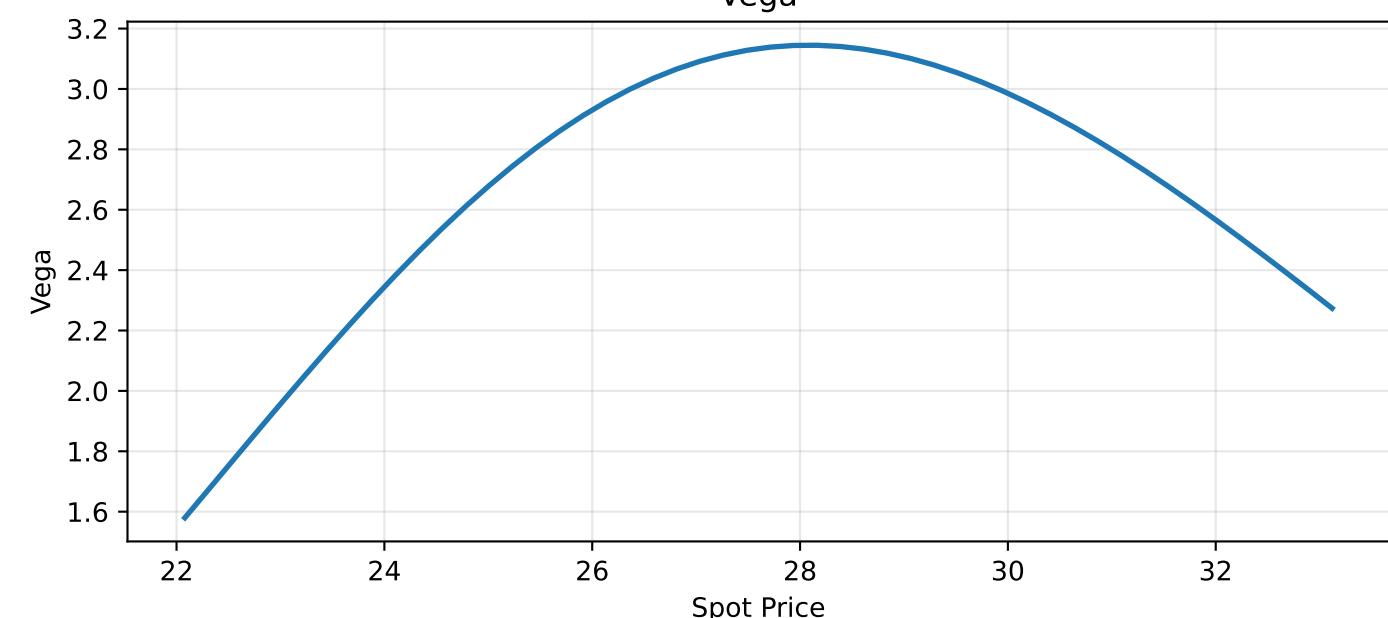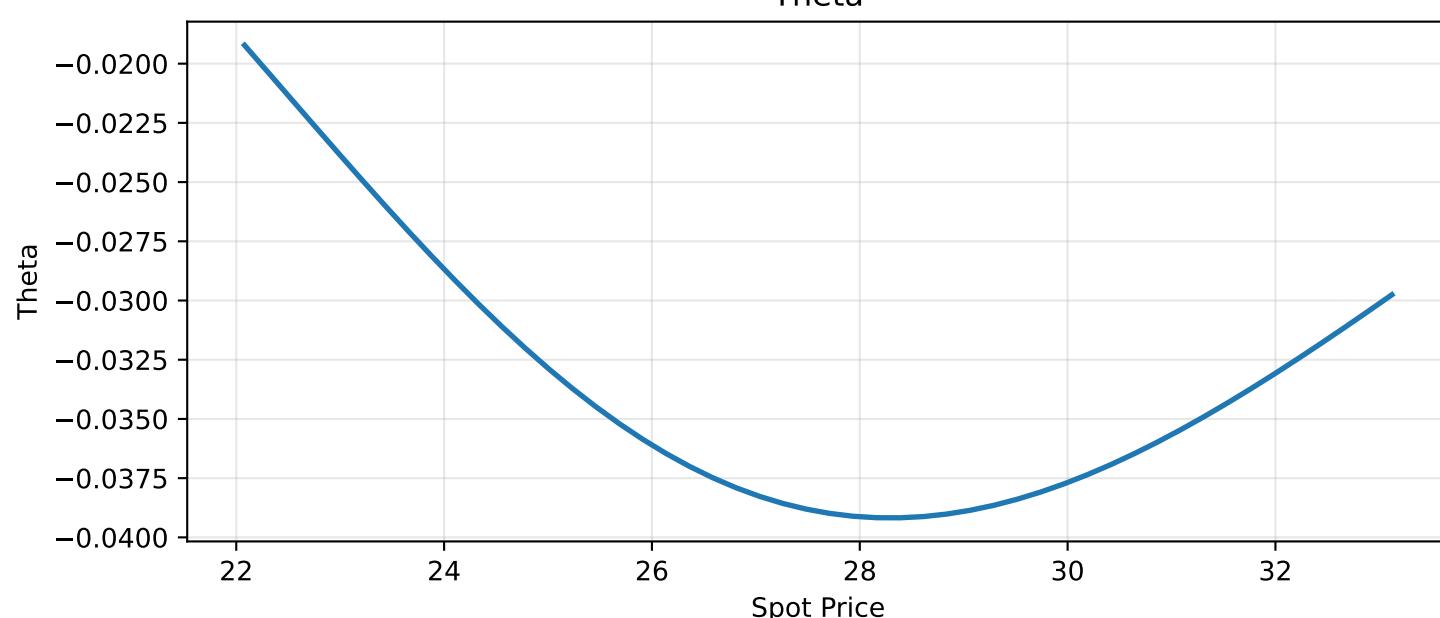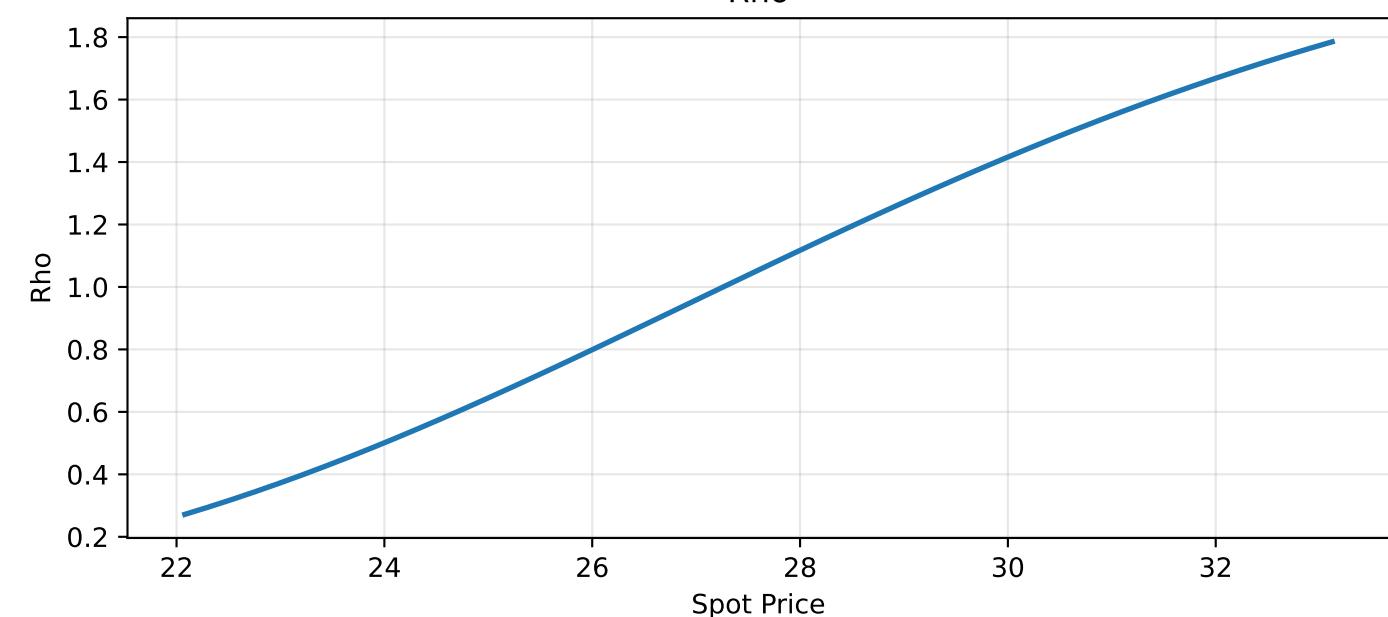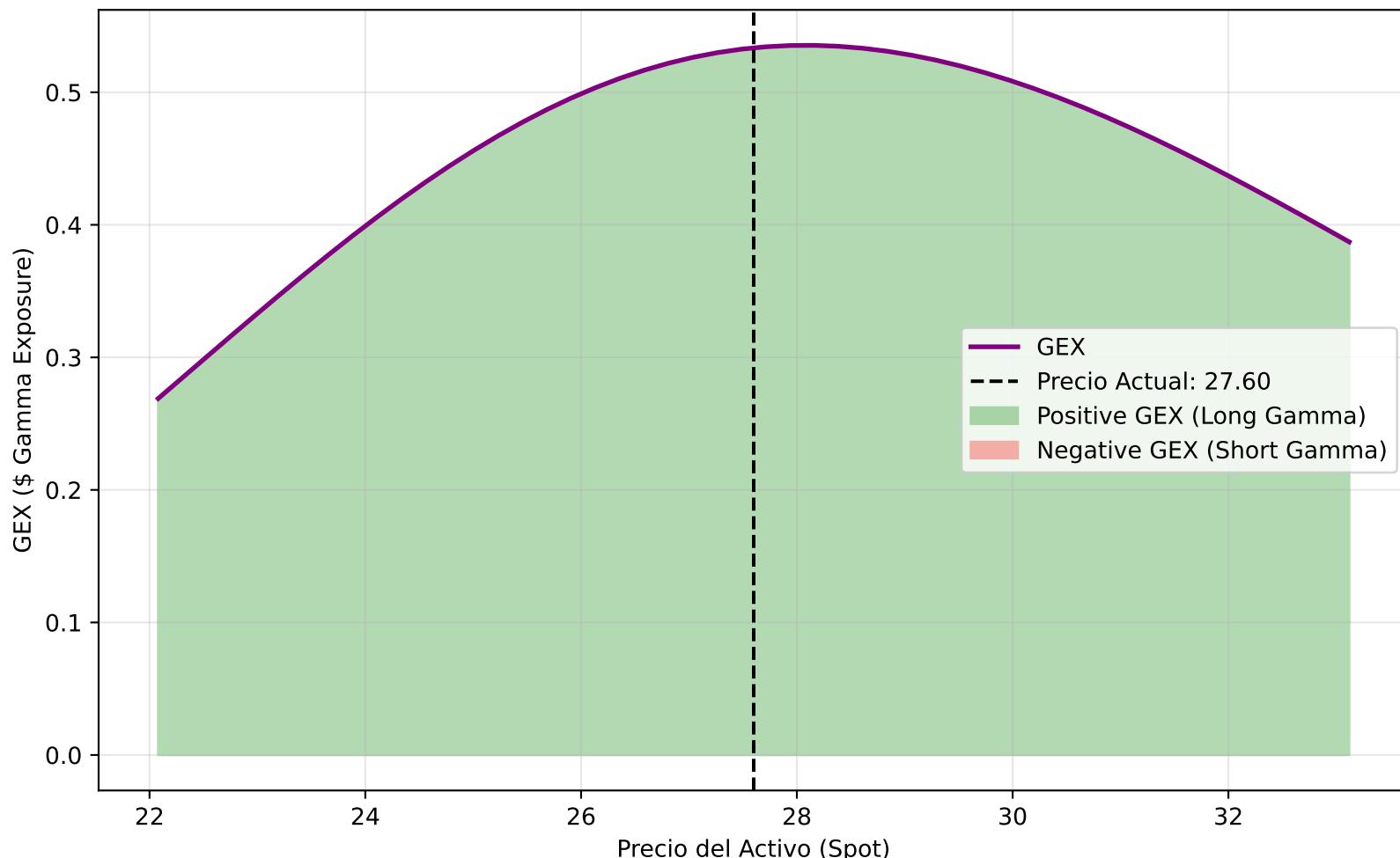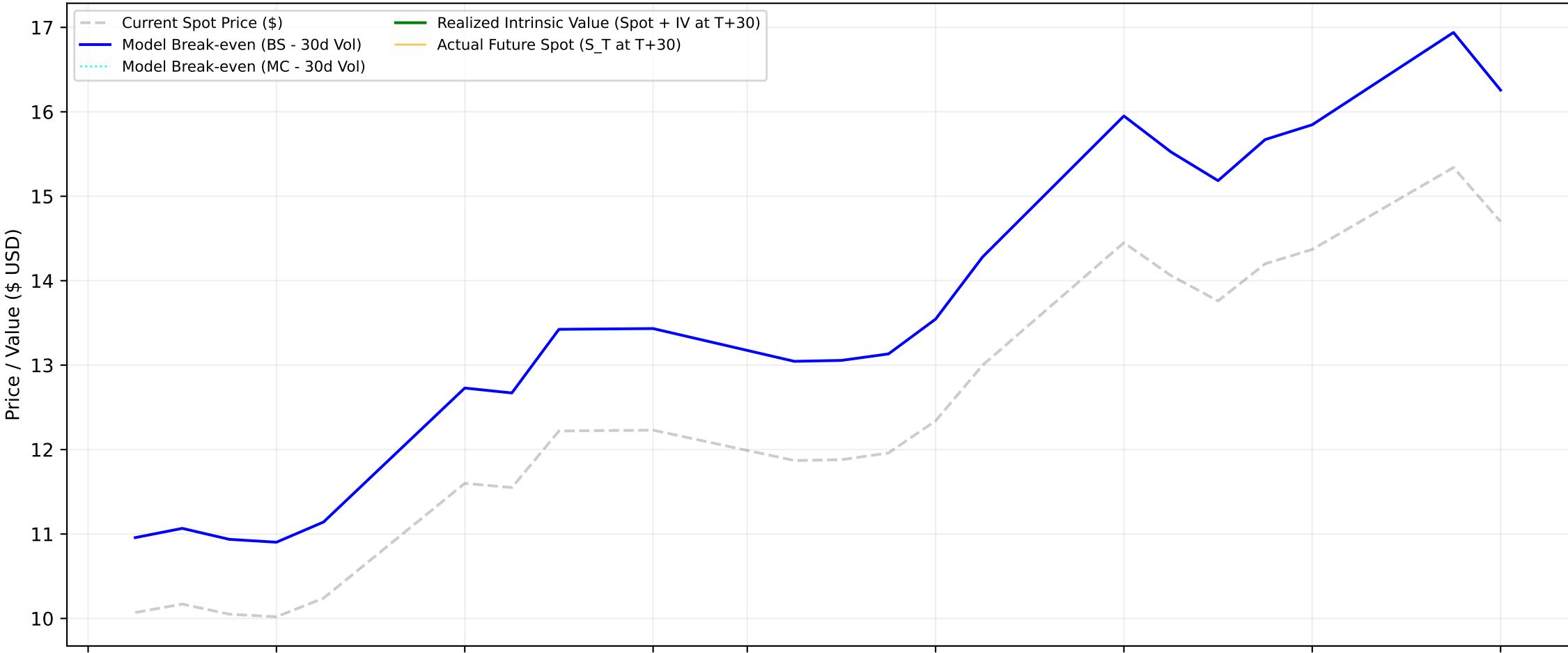
GEX Profile: LCID
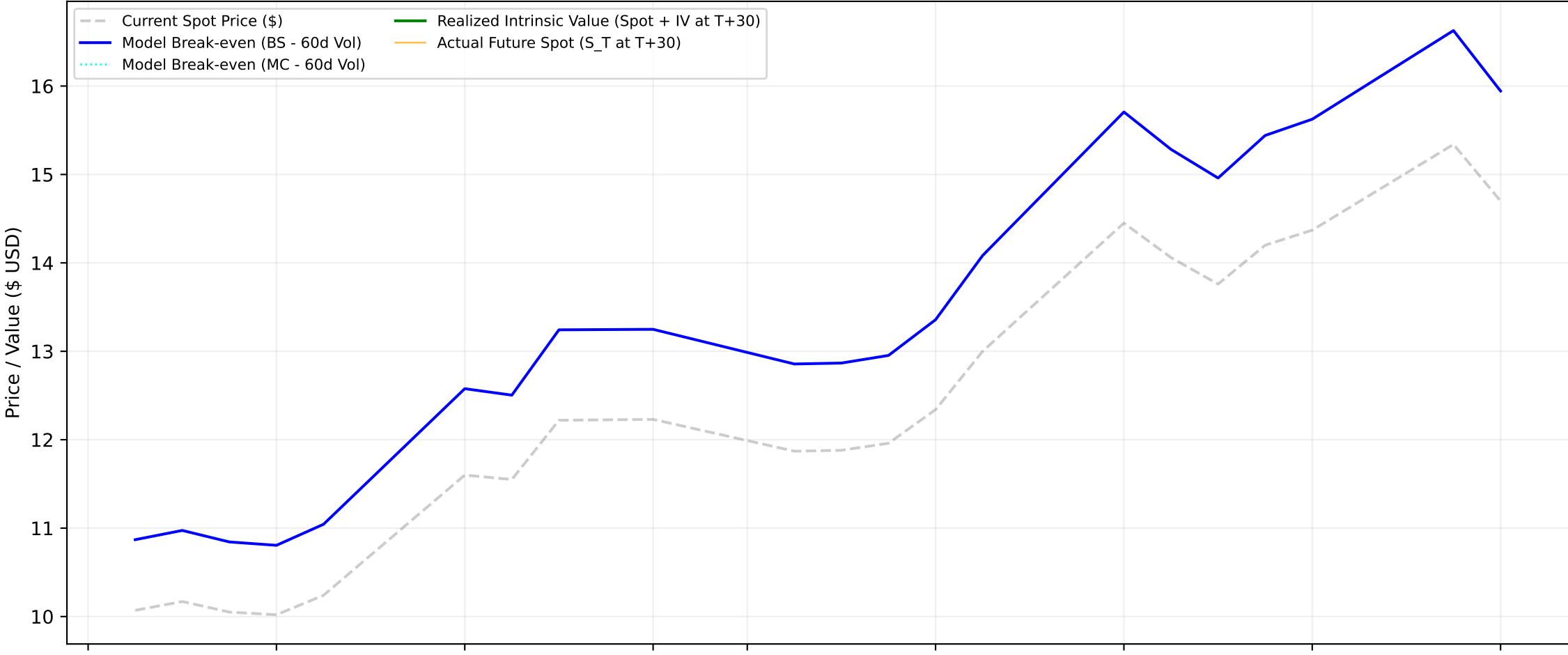
Advanced Model Comparison: RIVN (30 DTE)
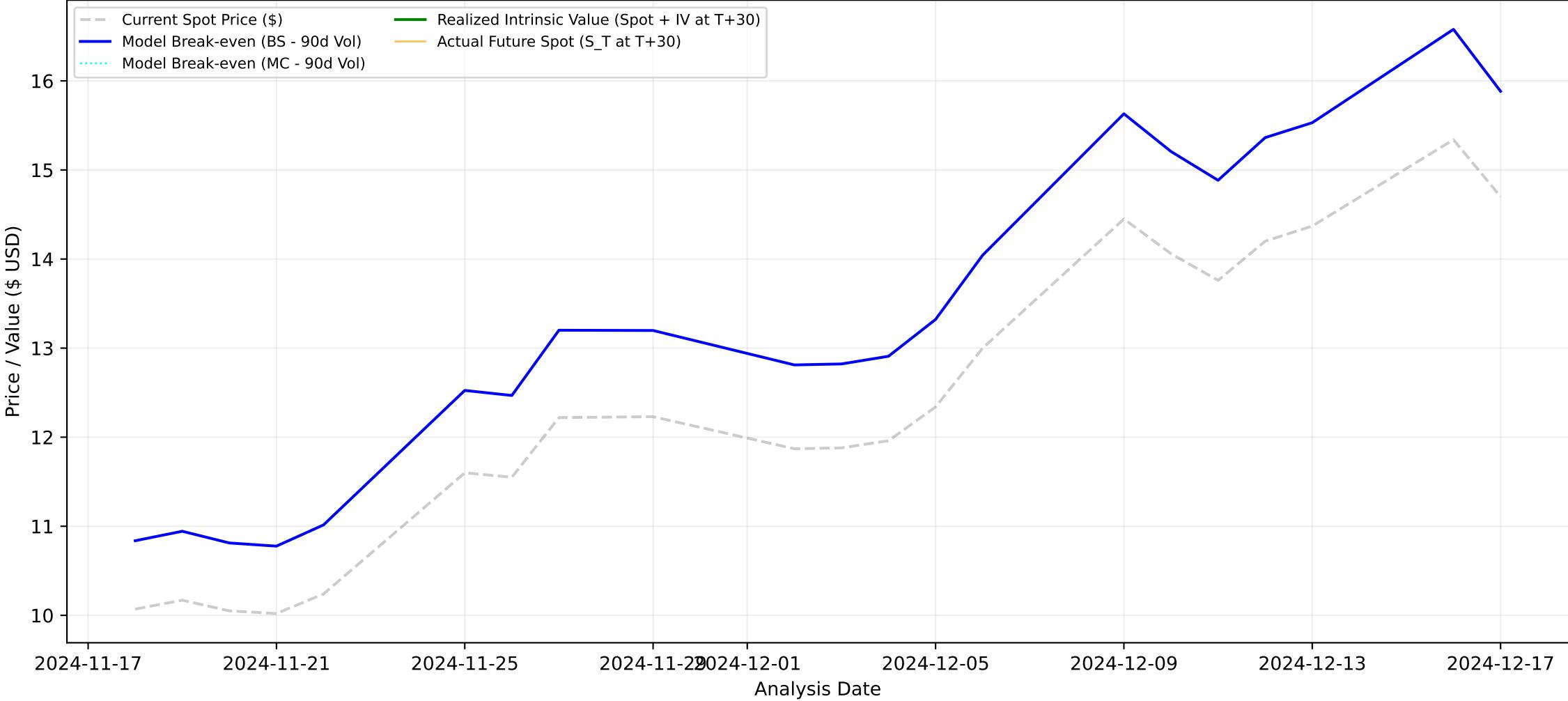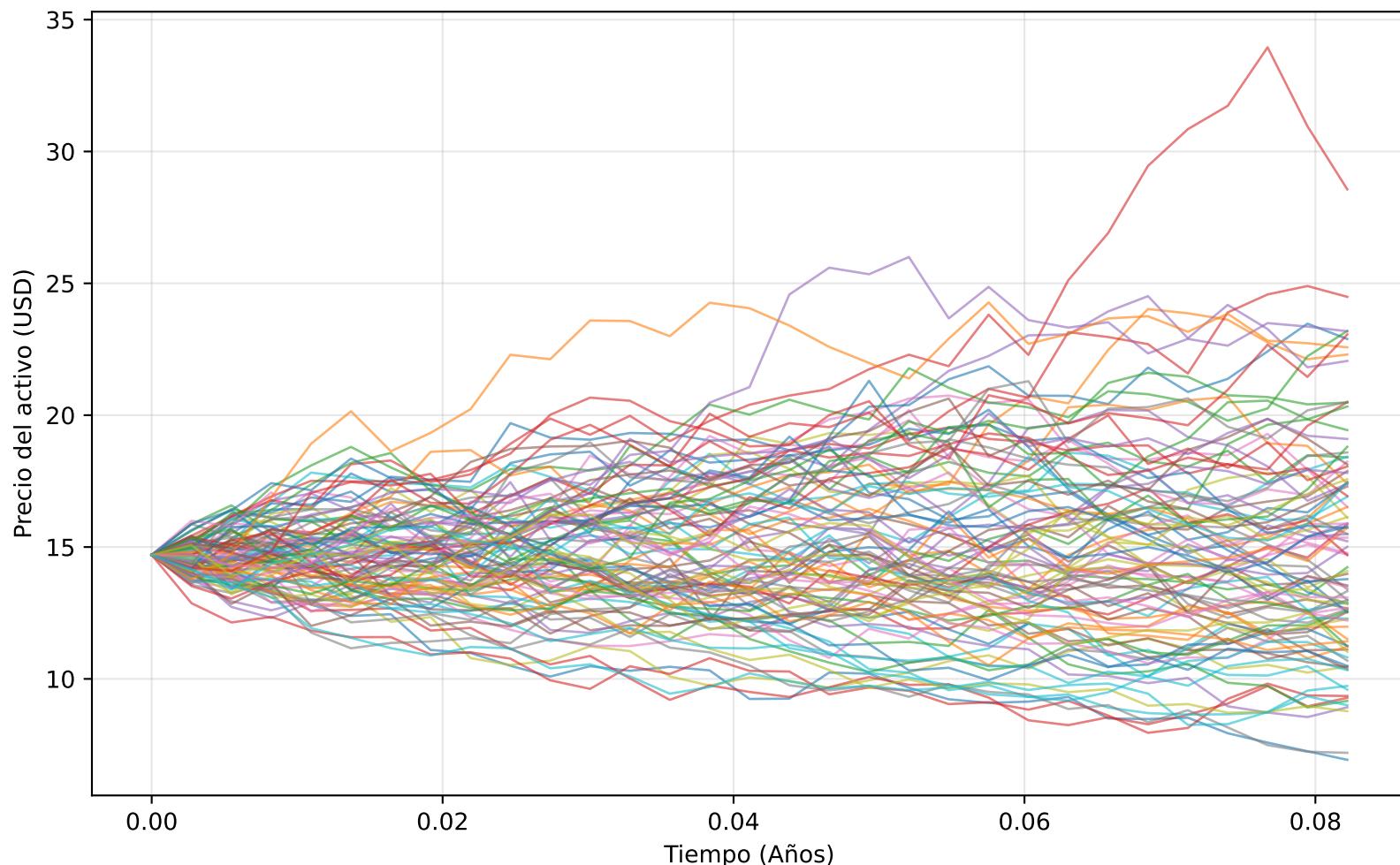
Monte Carlo Paths: RIVN
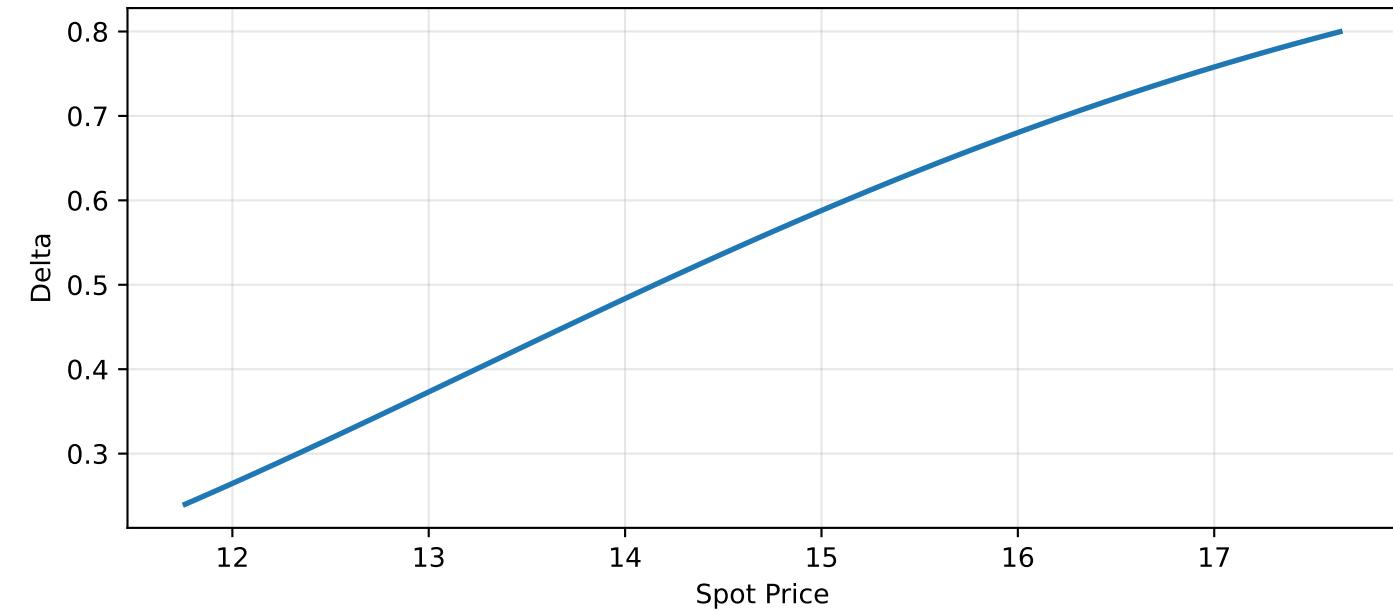
Distribución de los precios finales de los activos financieros
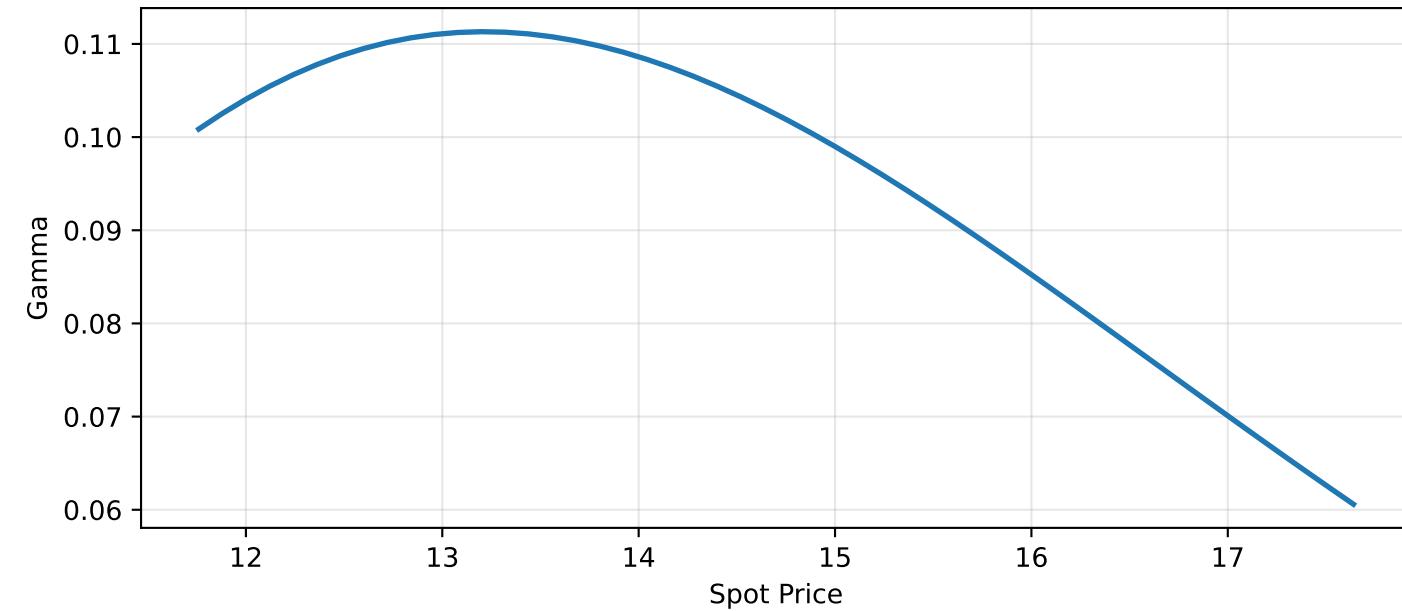
Greeks: RIVN (Latest ATM)
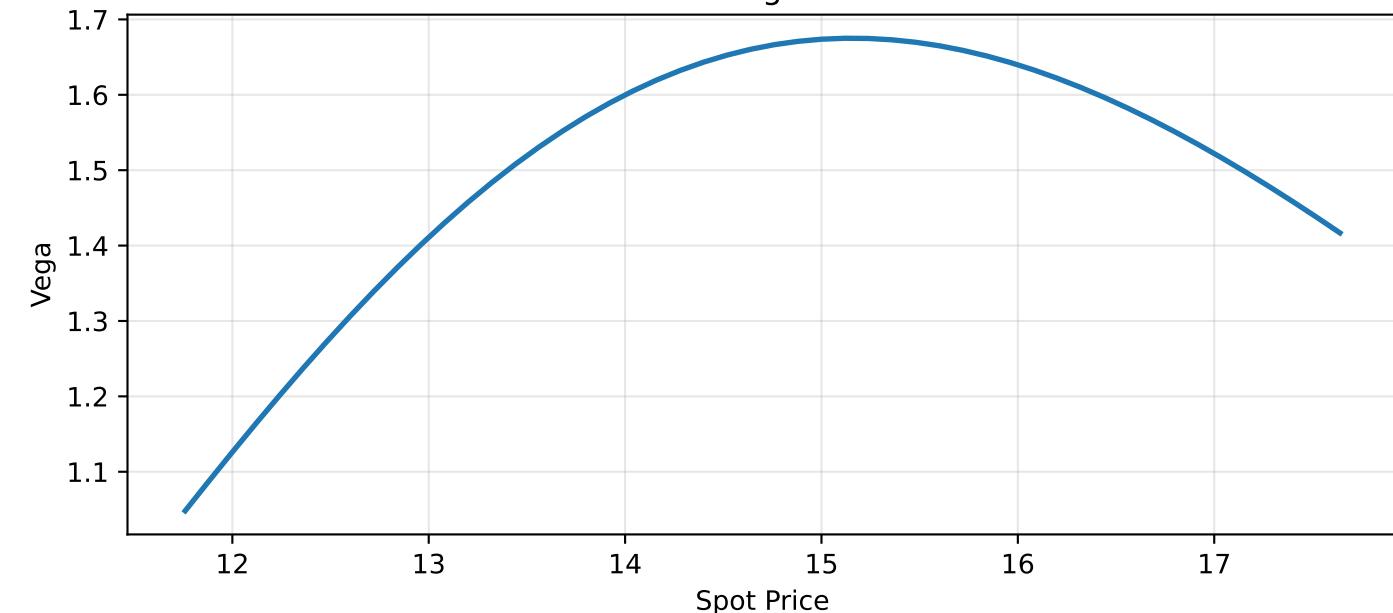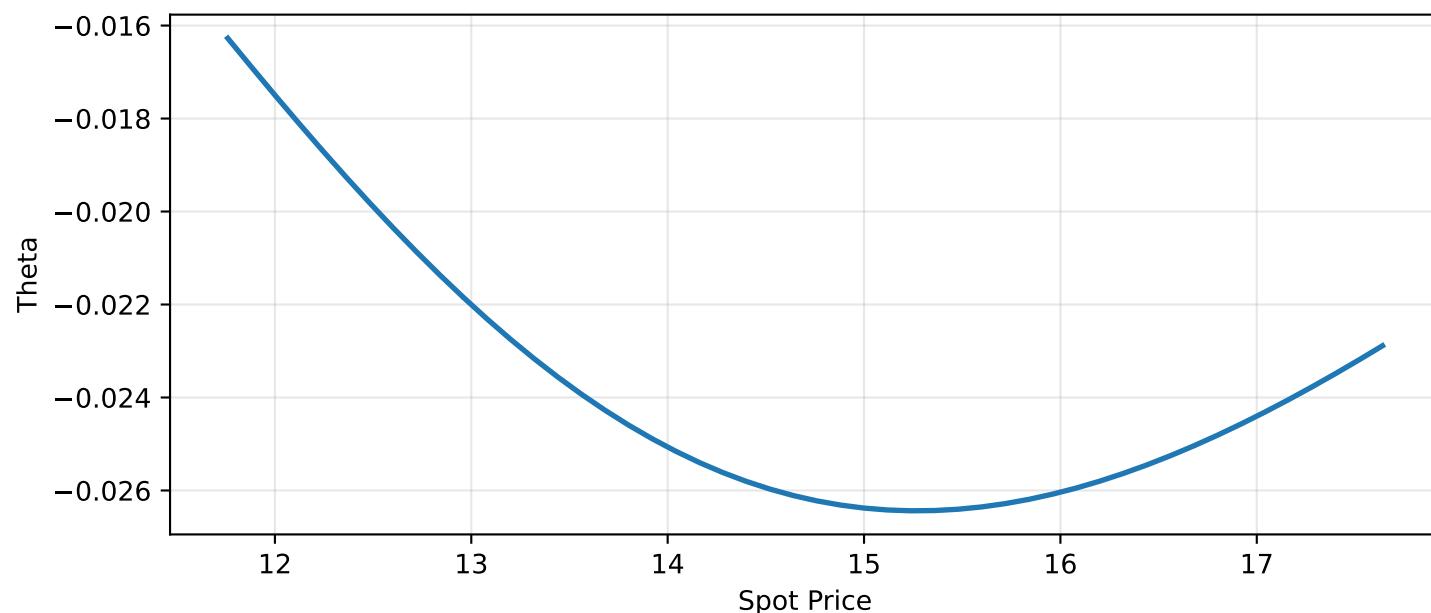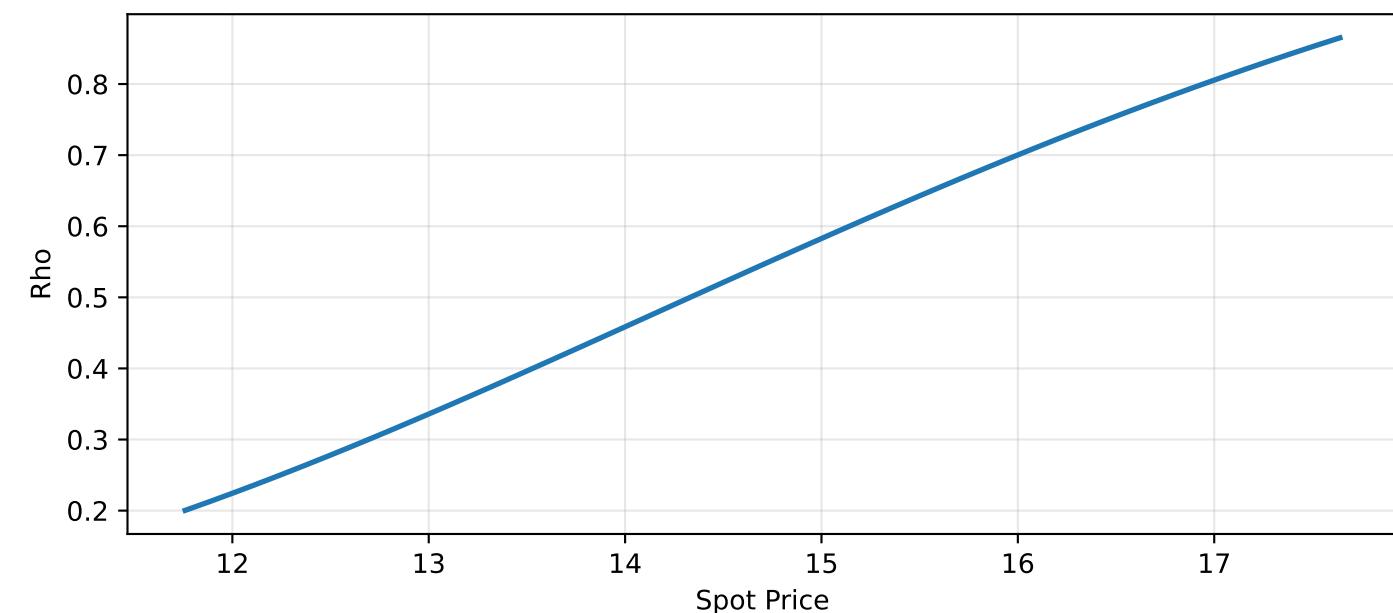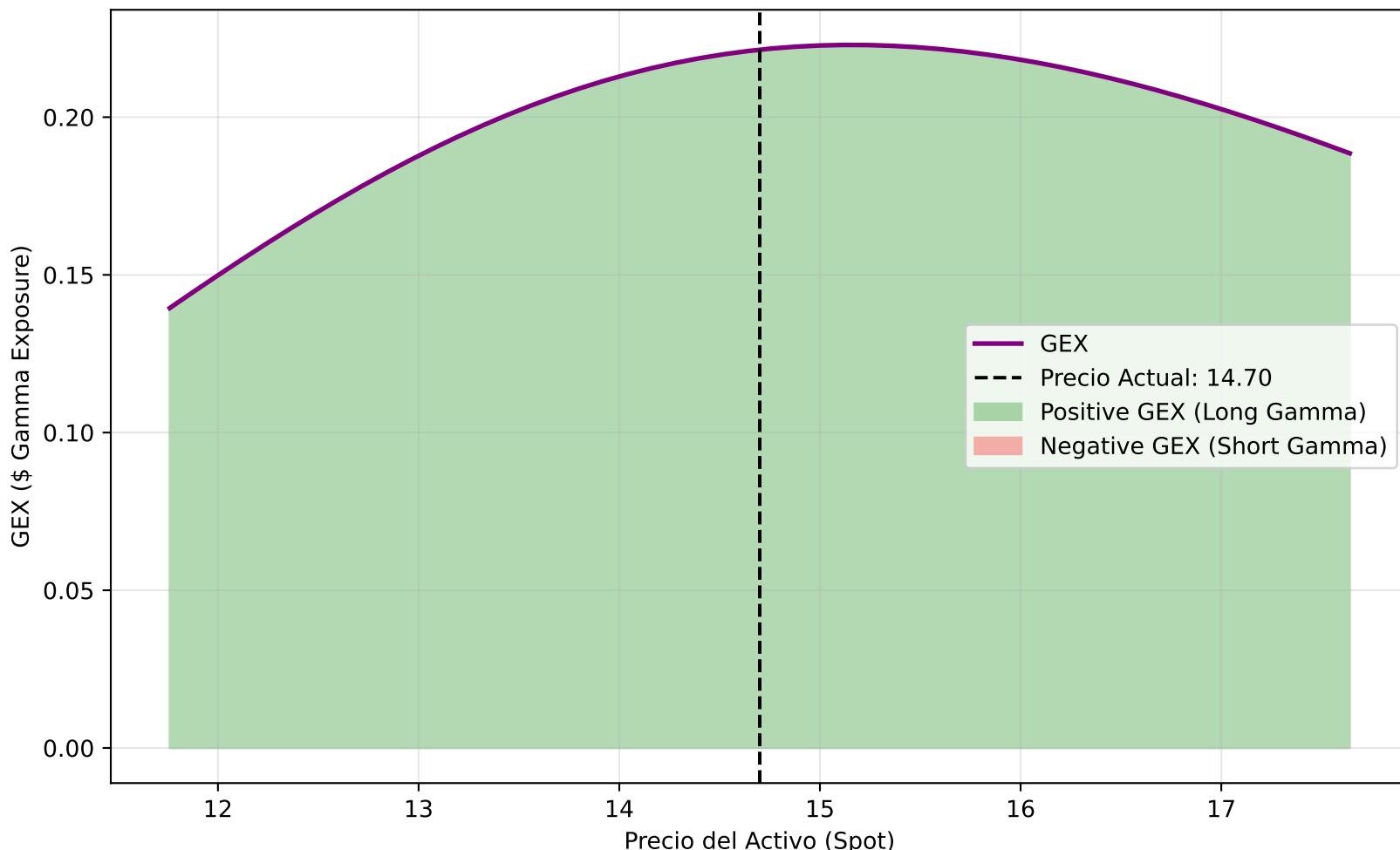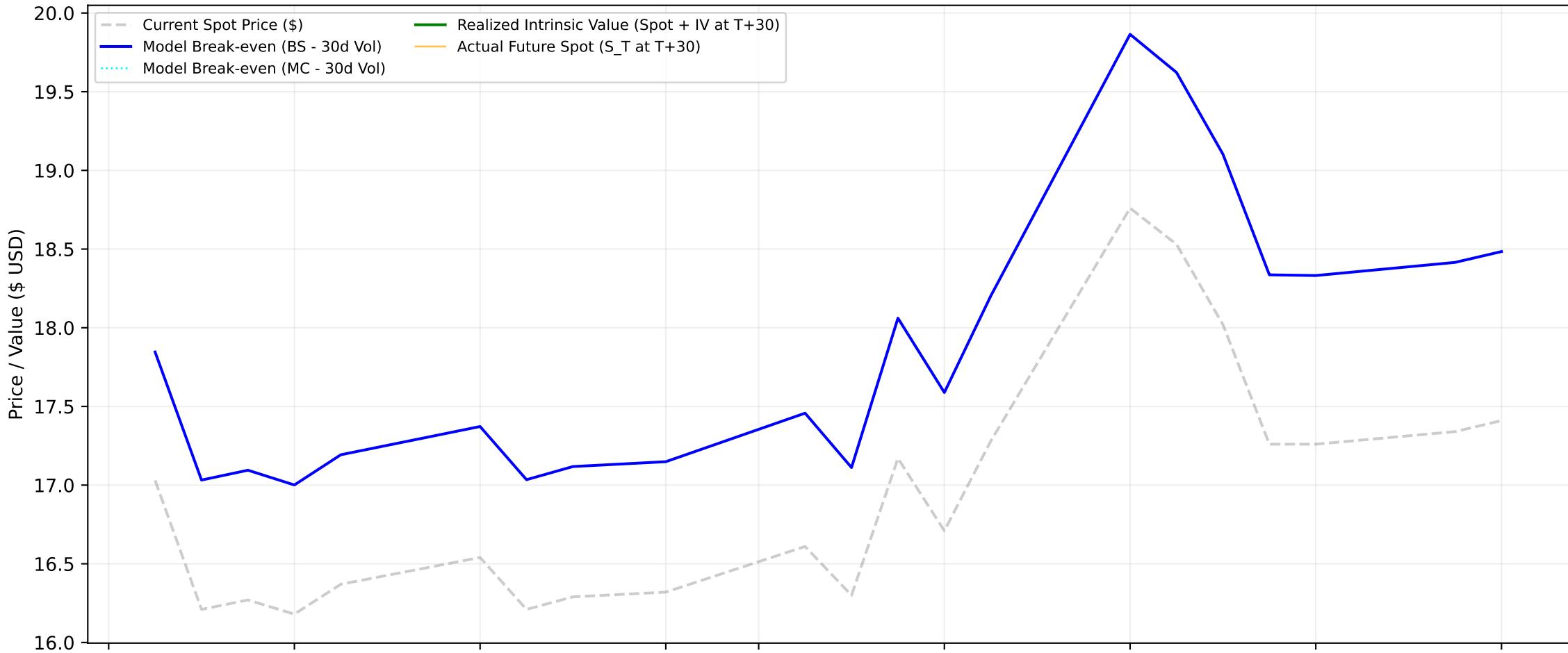
GEX Profile: RIVN
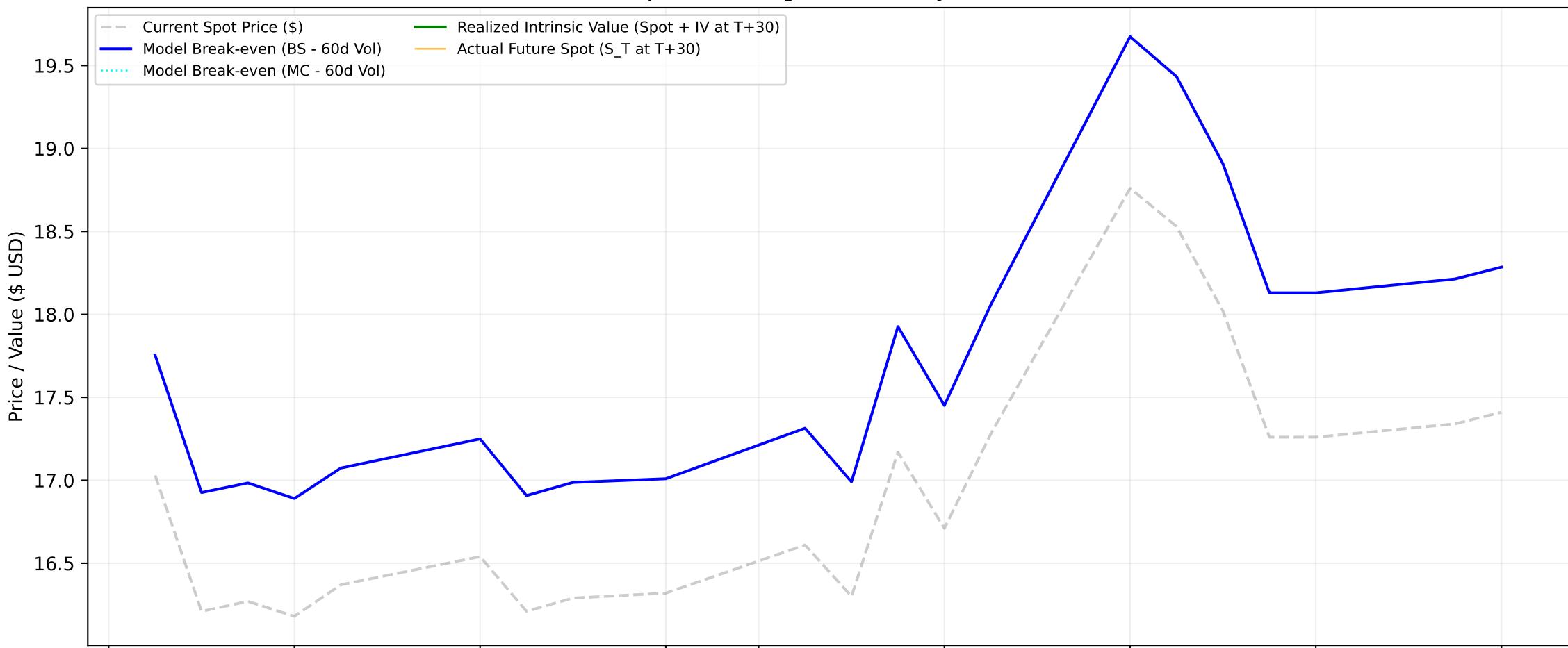
Advanced Model Comparison: ACAD (30 DTE)
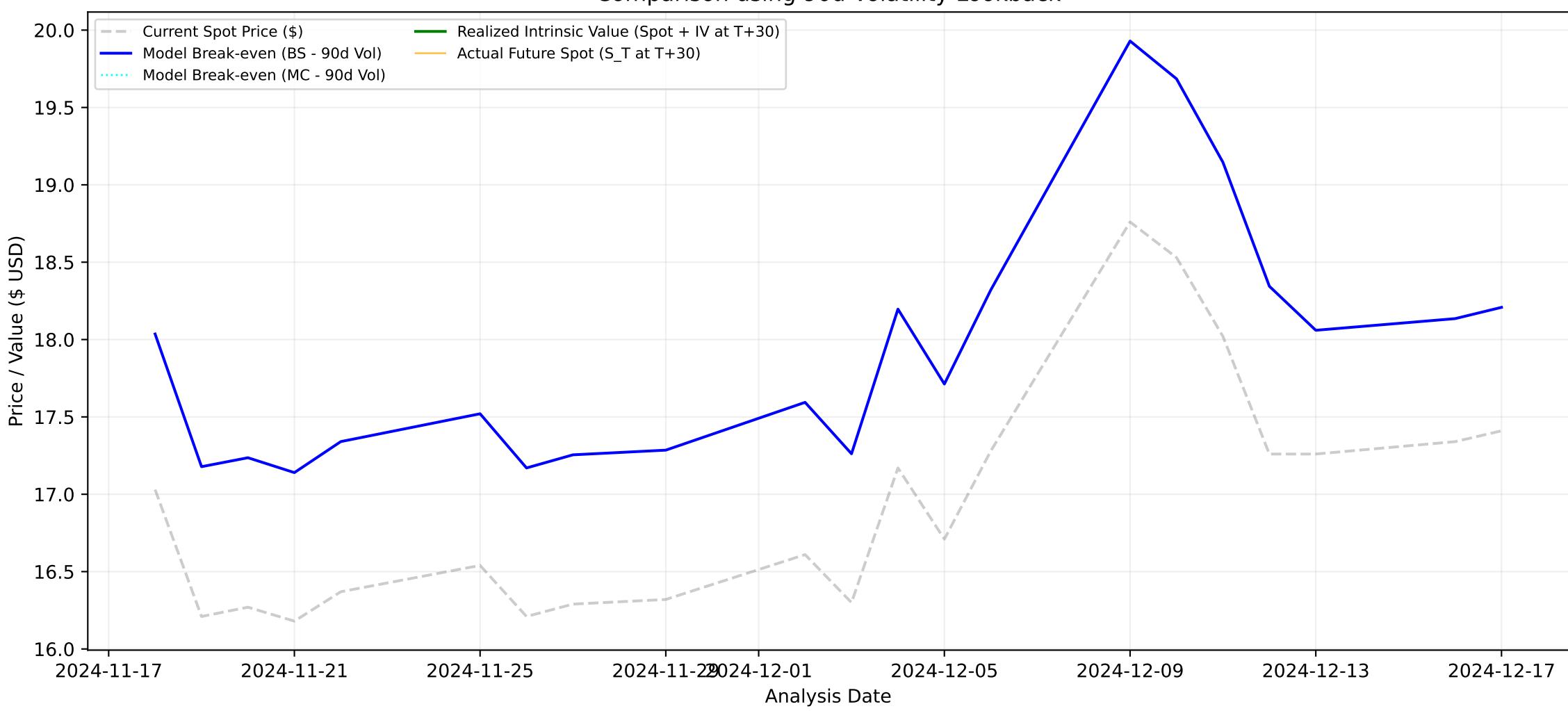
Comparison using 30d Volatility Lookback
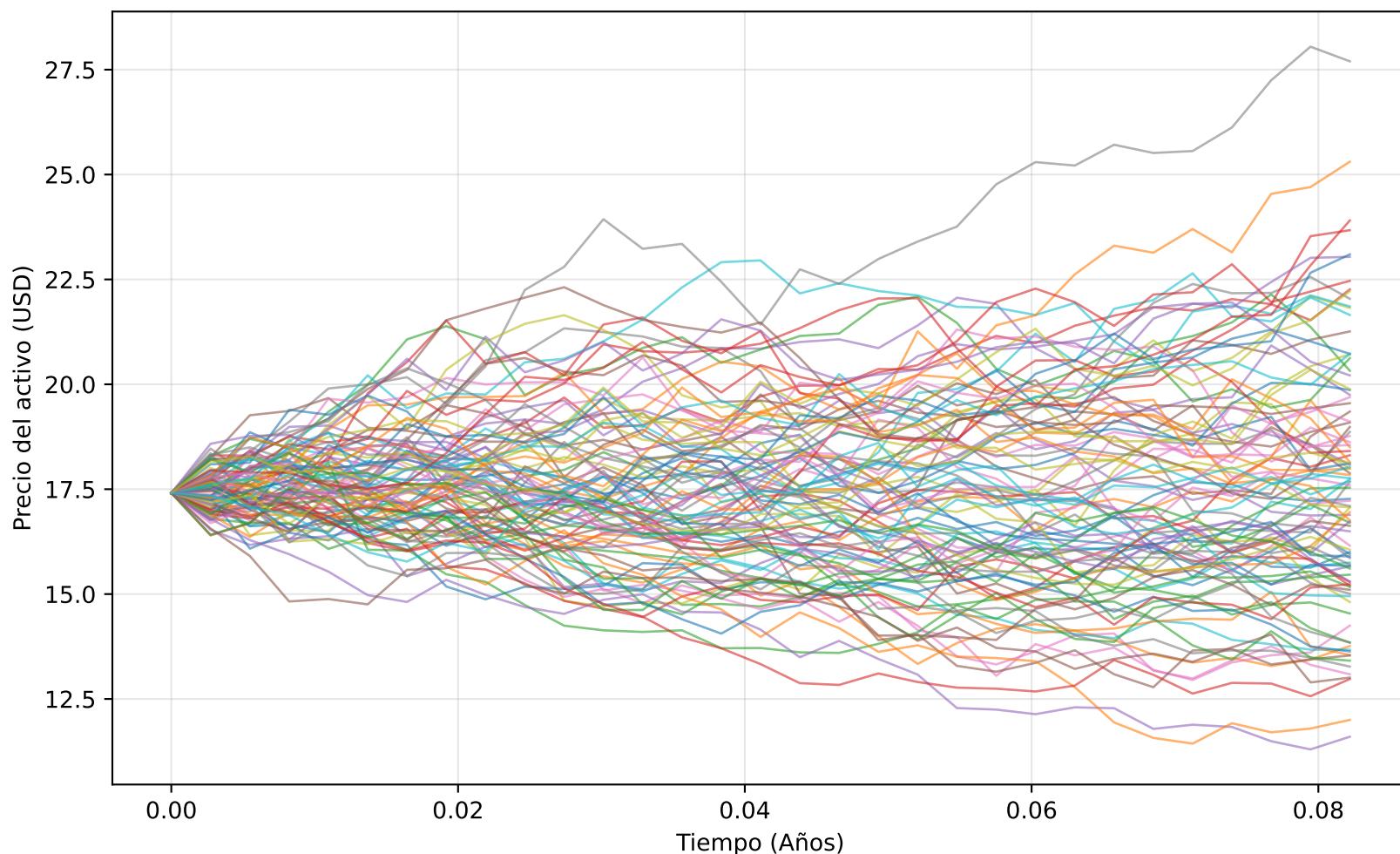
Legend:
- Current Spot Price ($)
- Model Break-even (BS - 30d Vol)
- Model Break-even (MC - 30d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 60d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 60d Vol)
- Model Break-even (MC - 60d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 90d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 90d Vol)
- Model Break-even (MC - 90d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)
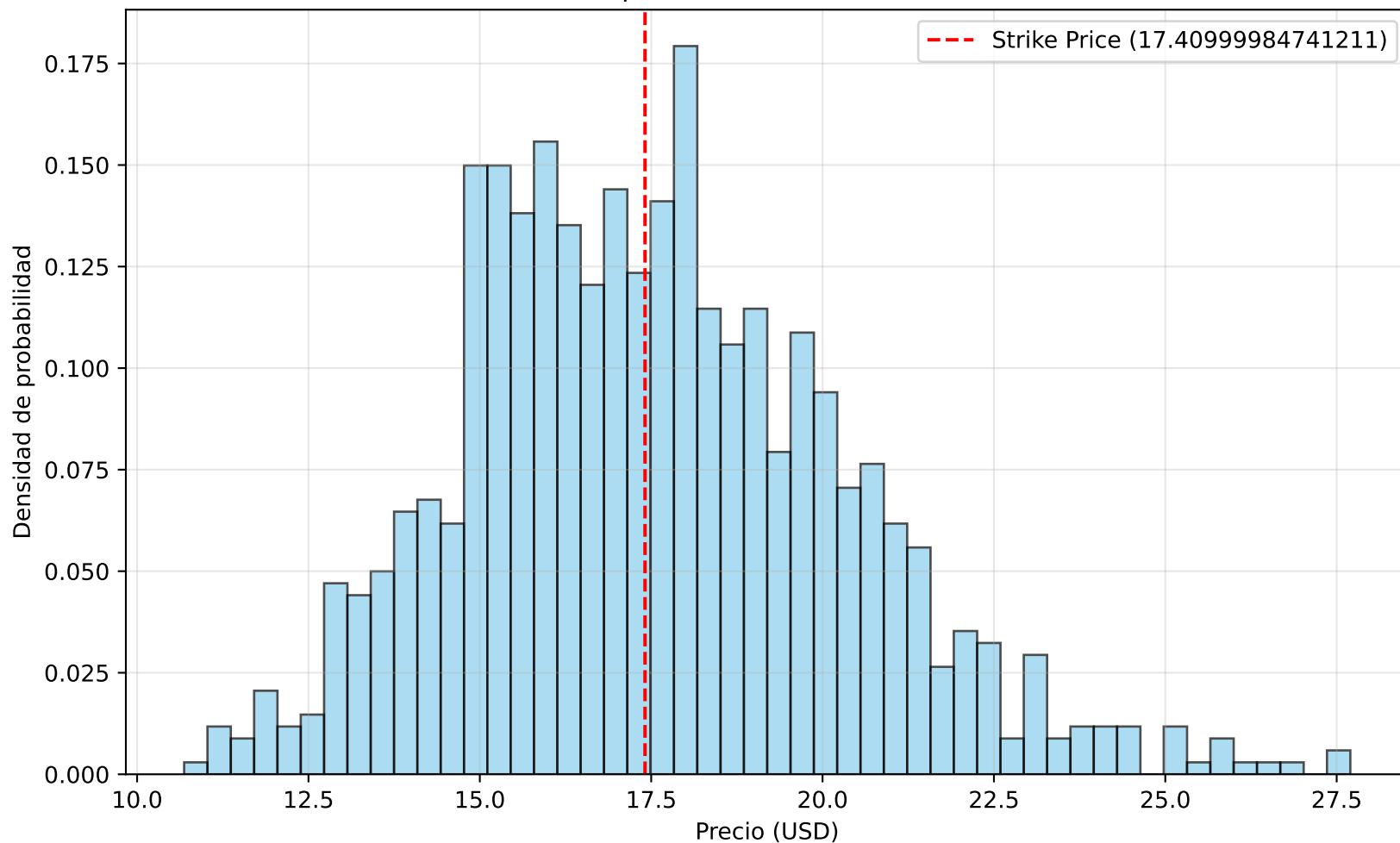
Monte Carlo Paths: ACAD

Distribución de los precios finales de los activos financieros

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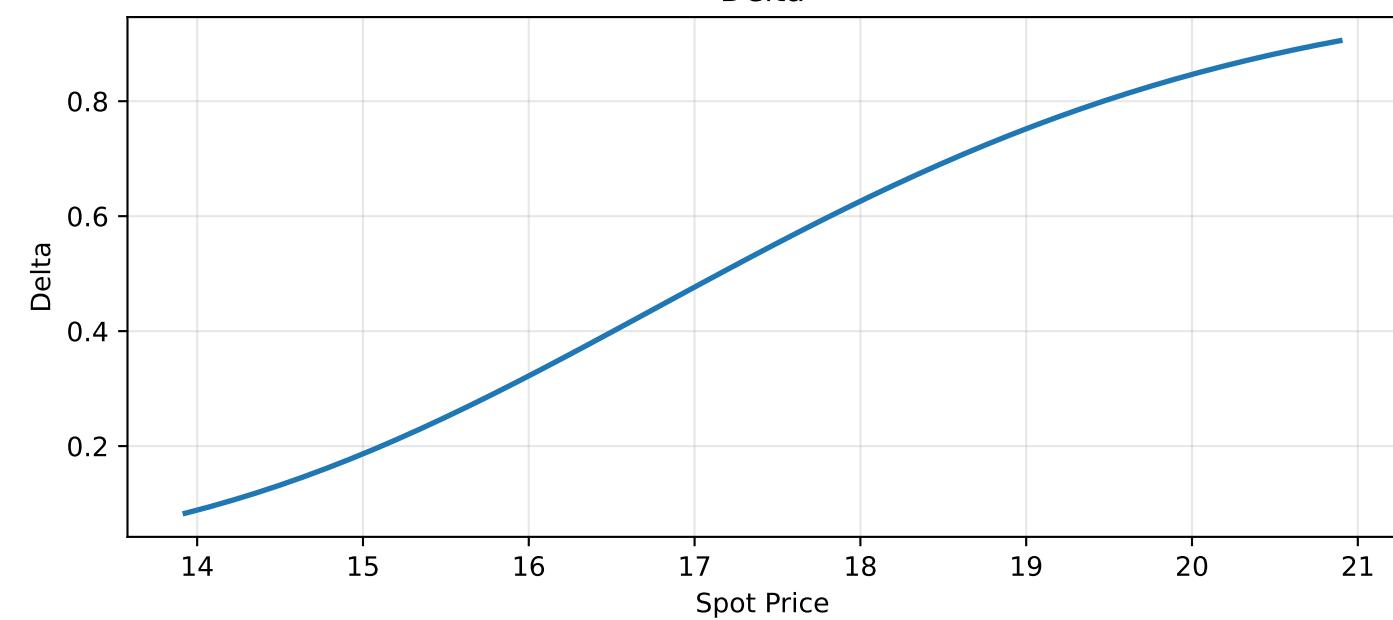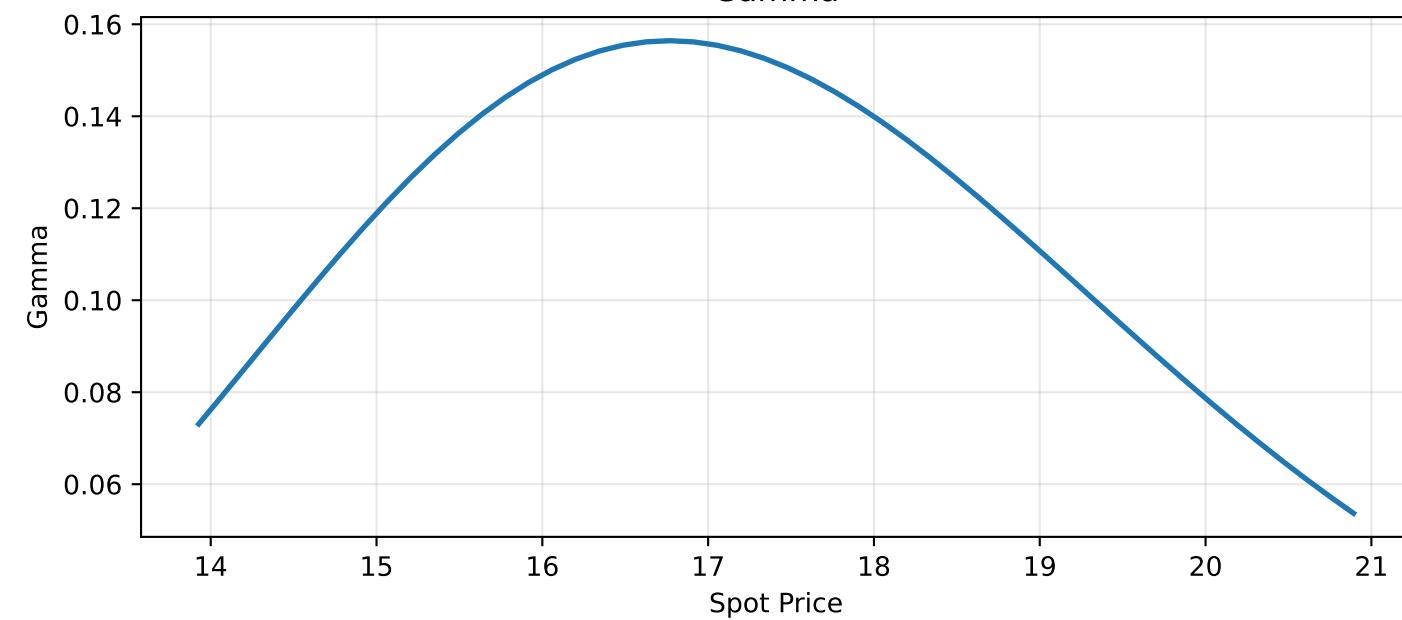
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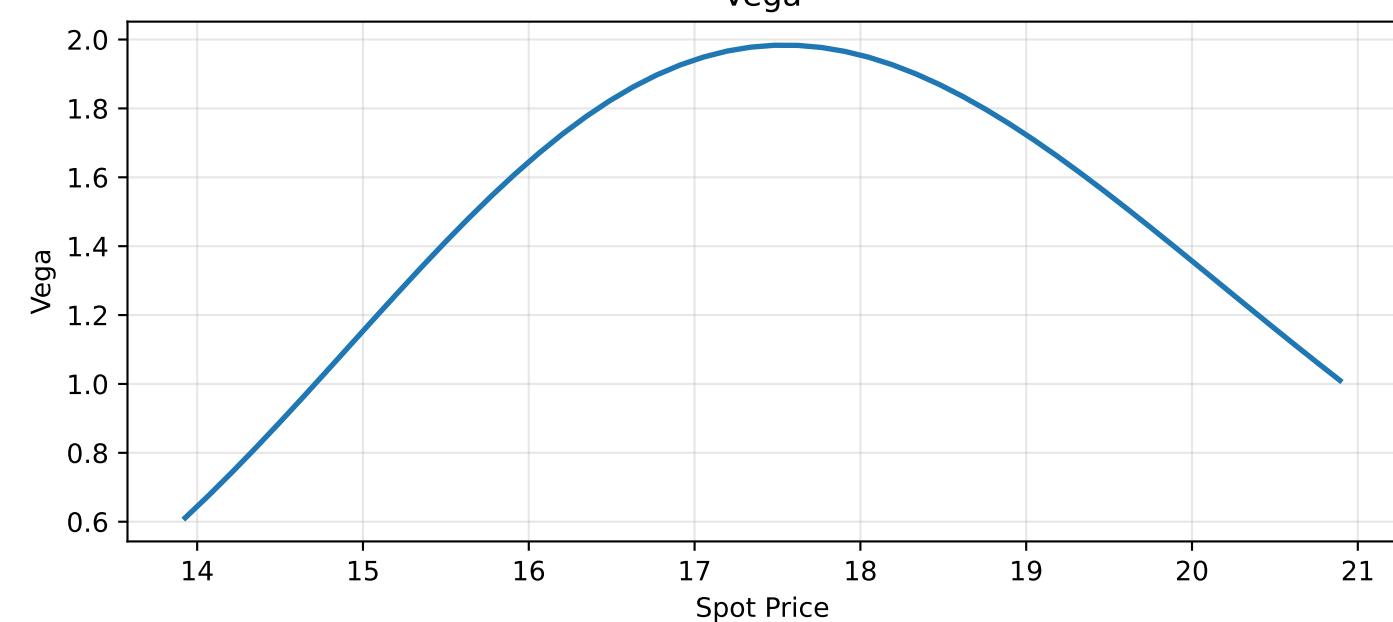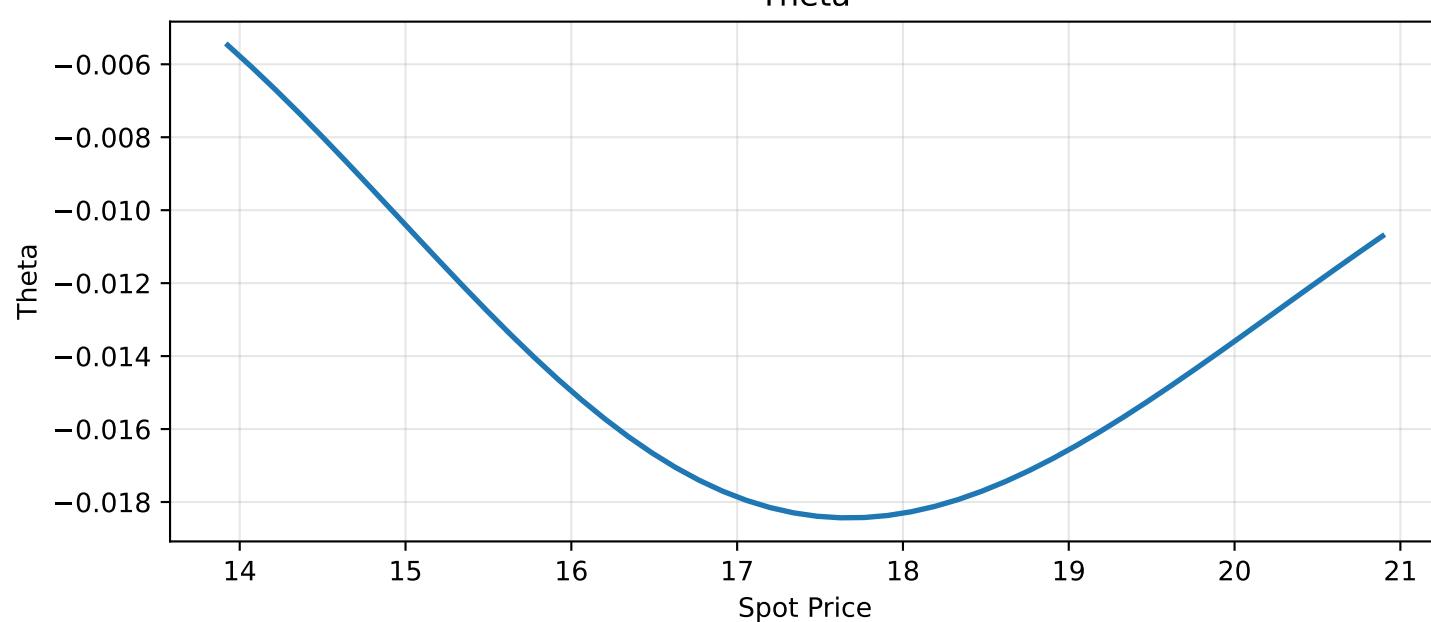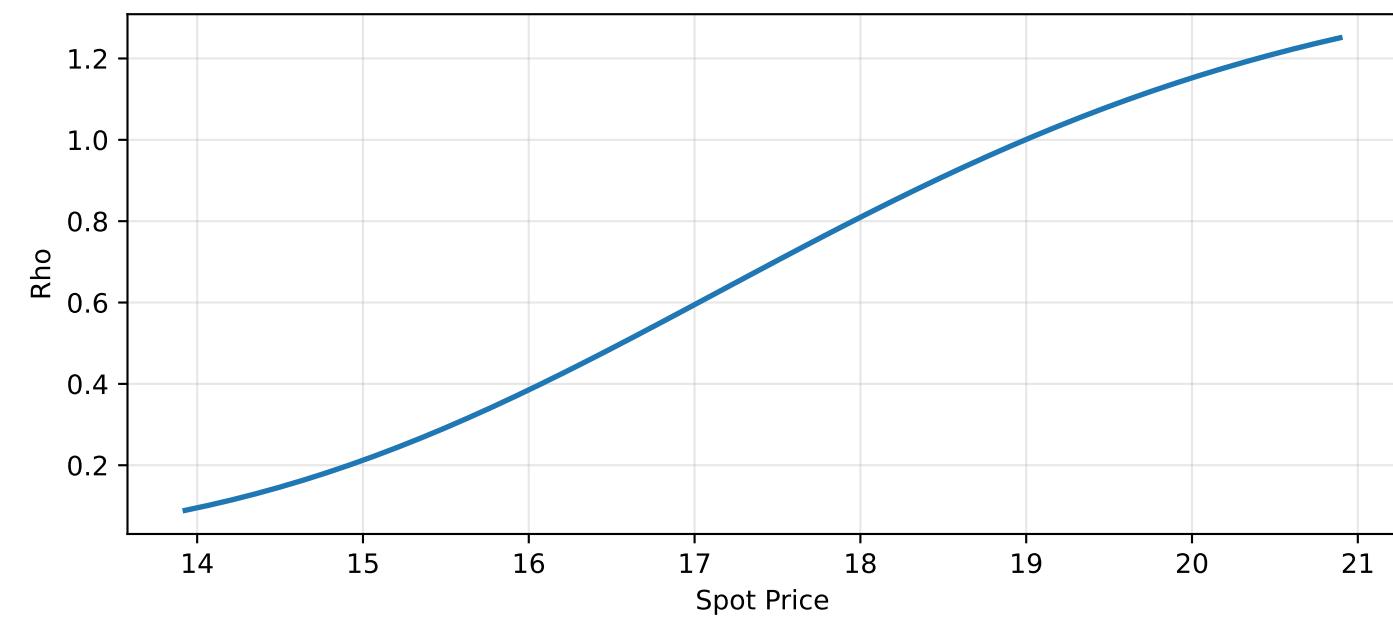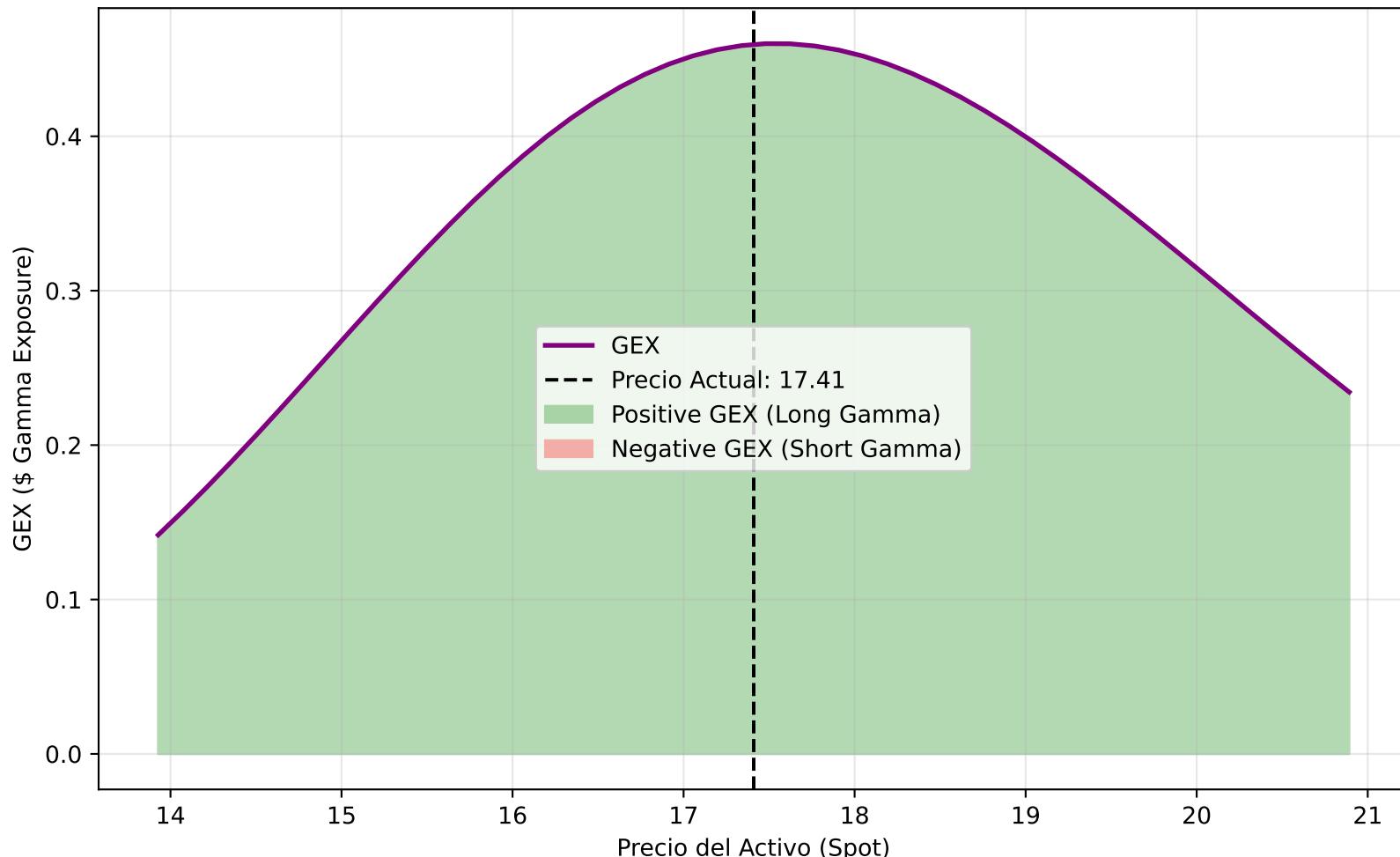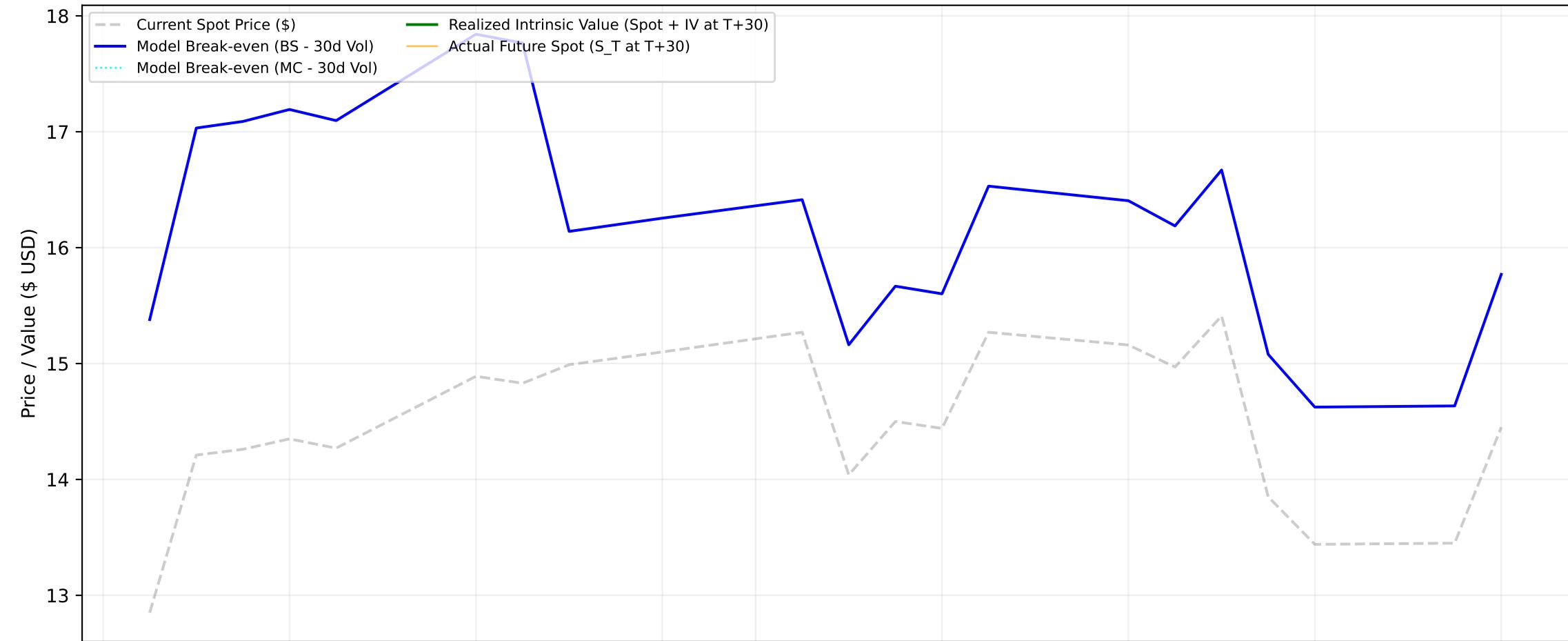
GEX Profile: ACAD
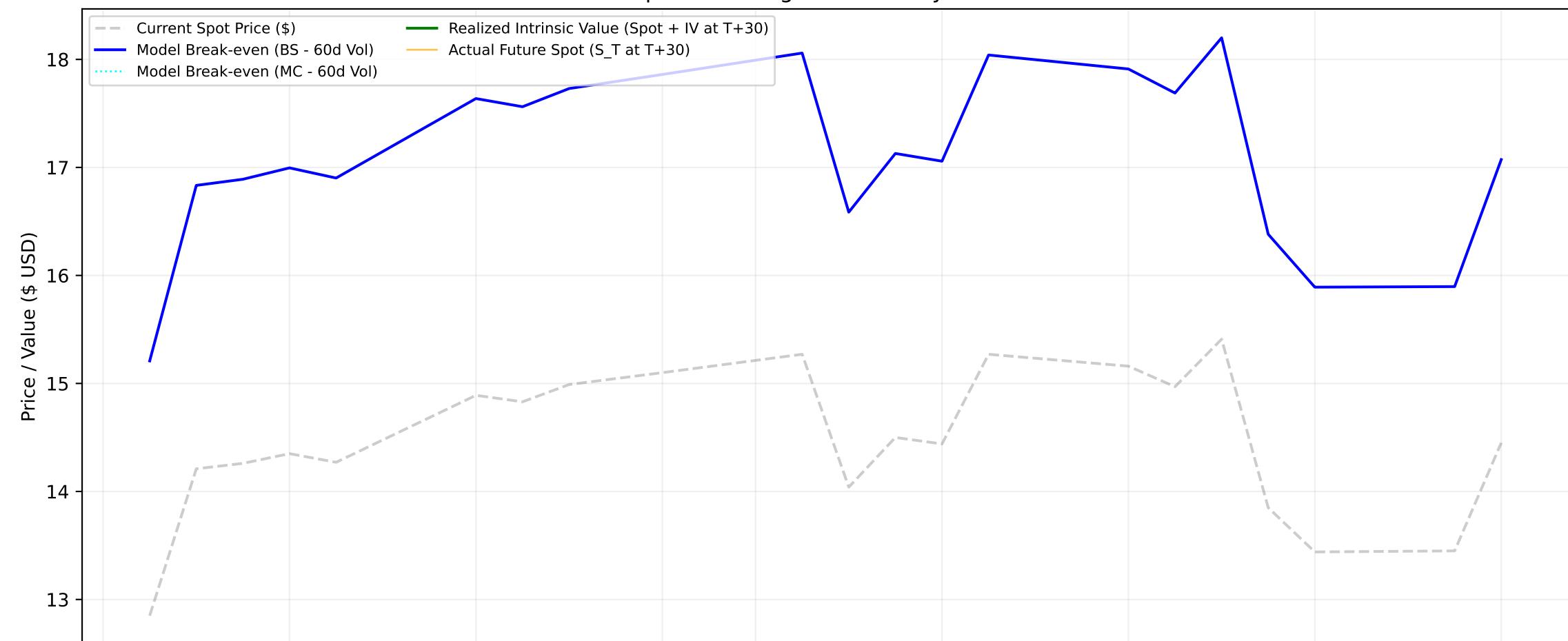
Advanced Model Comparison: WVE (30 DTE)

Comparison using 30d Volatility Lookback

Legend:
- Current Spot Price ($) — grey dashed
- Model Break-even (BS - 30d Vol) — blue
- Model Break-even (MC - 30d Vol) — cyan dotted
- Realized Intrinsic Value (Spot + IV at T+30) — green
- Actual Future Spot (S_T at T+30) — orange

Comparison using 60d Volatility Lookback

Legend:
- Current Spot Price ($) — grey dashed
- Model Break-even (BS - 60d Vol) — blue
- Model Break-even (MC - 60d Vol) — cyan dotted
- Realized Intrinsic Value (Spot + IV at T+30) — green
- Actual Future Spot (S_T at T+30) — orange

Comparison using 90d Volatility Lookback

Legend:
- Current Spot Price ($) — grey dashed
- Model Break-even (BS - 90d Vol) — blue
- Model Break-even (MC - 90d Vol) — cyan dotted
- Realized Intrinsic Value (Spot + IV at T+30) — green
- Actual Future Spot (S_T at T+30) — orange

Analysis Date

Monte Carlo Paths: WVE

Distribución de los precios finales de los activos financieros
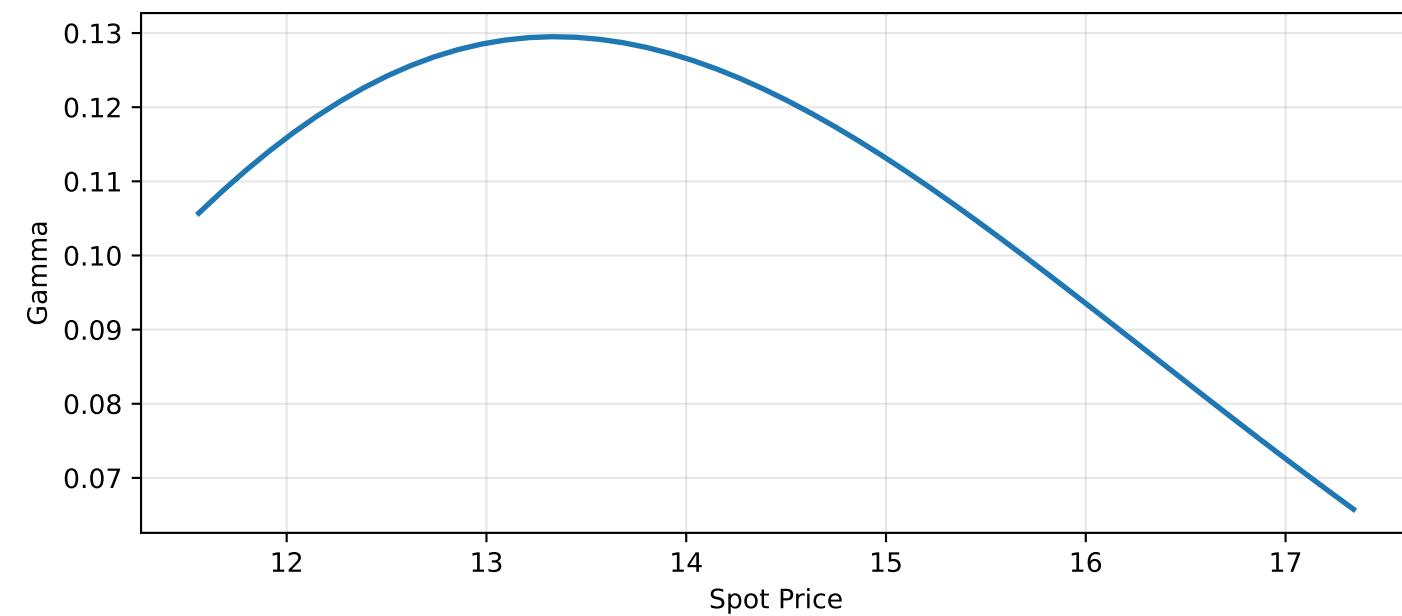
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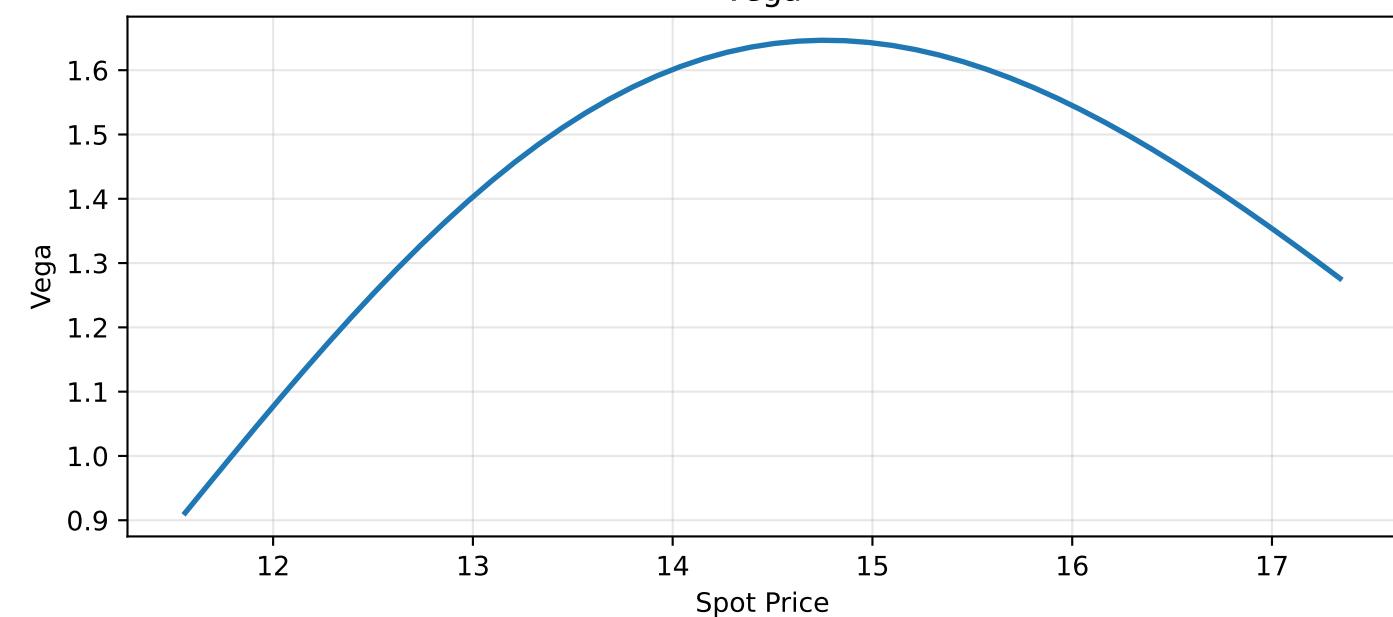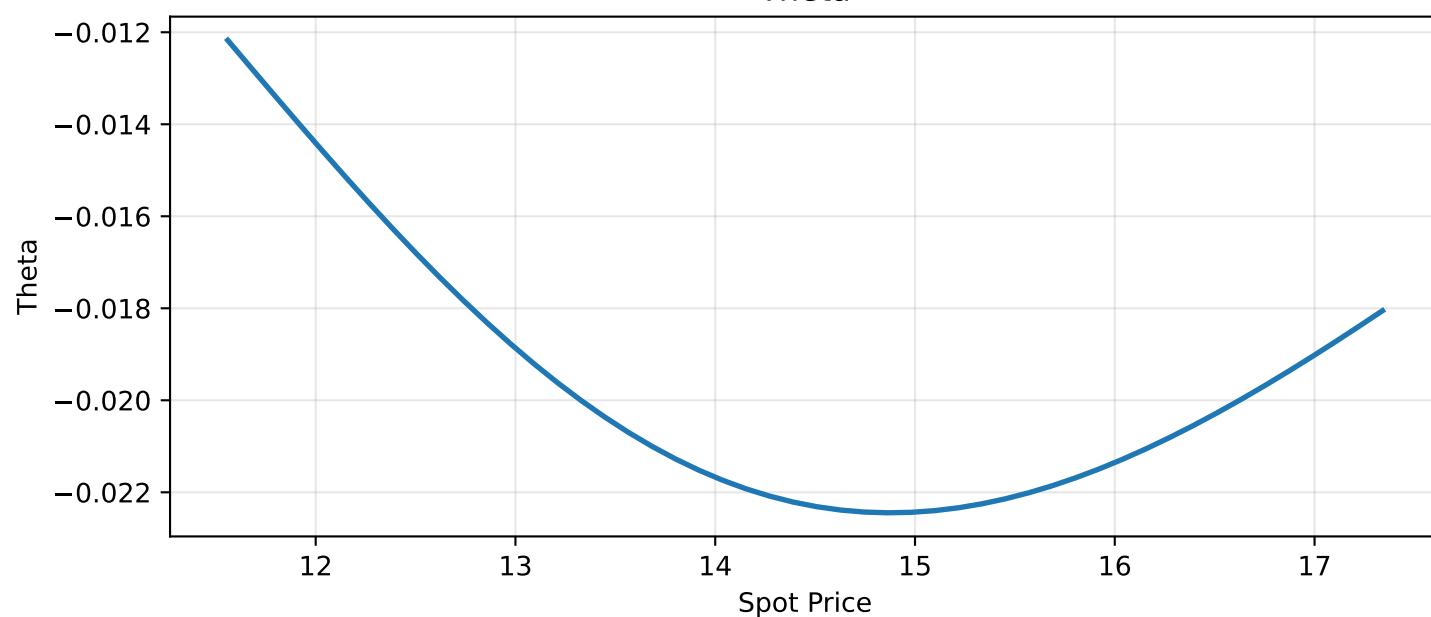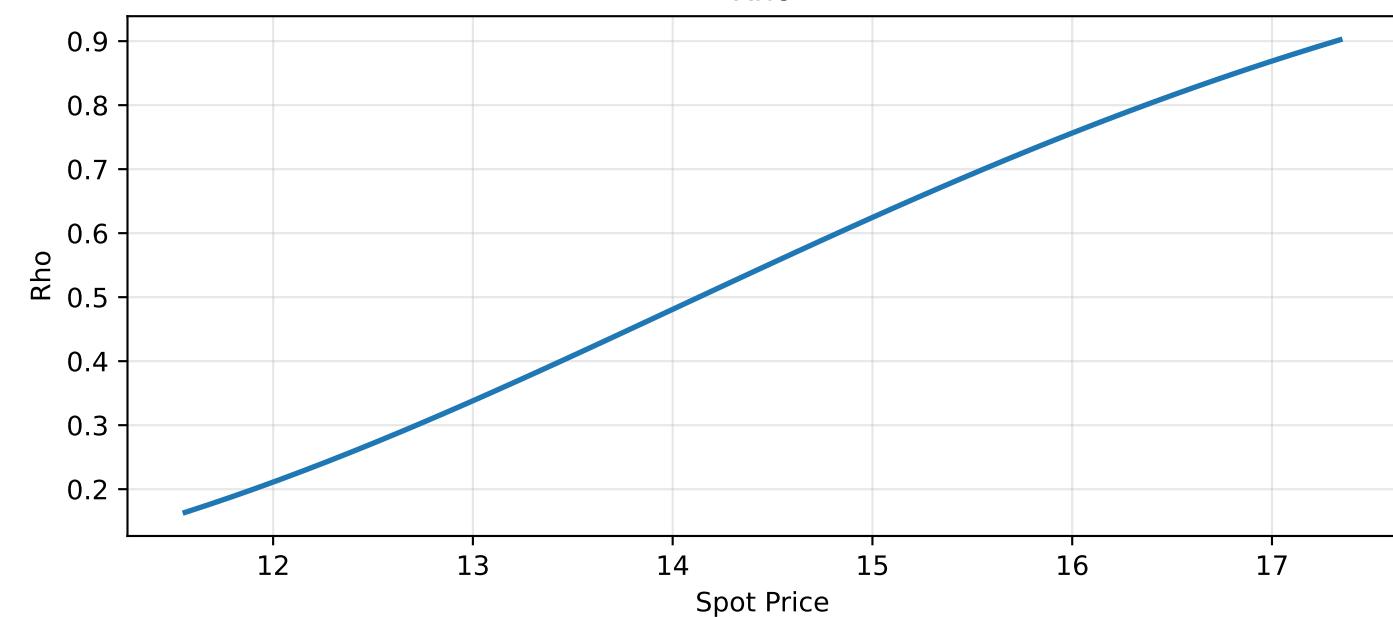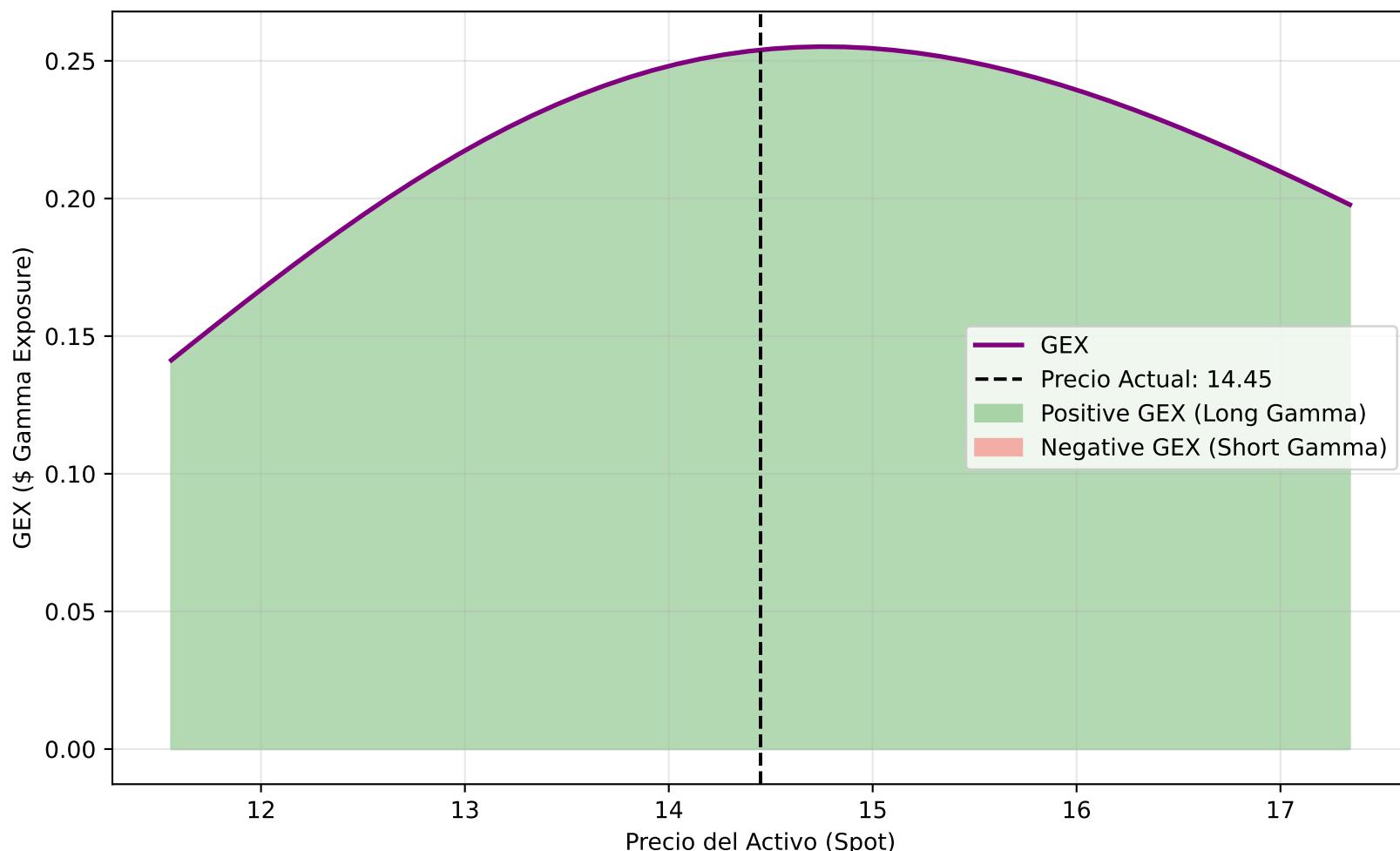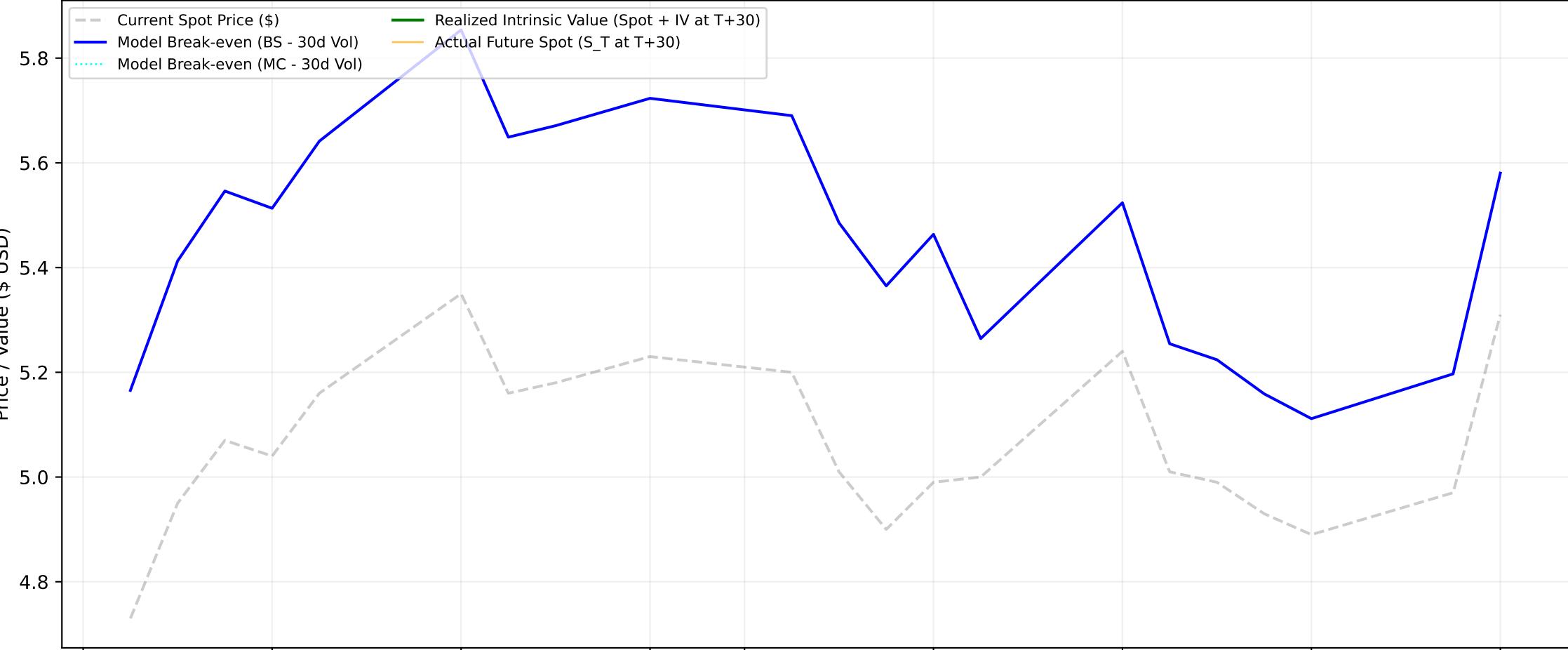
GEX Profile: WVE

Advanced Model Comparison: QS (30 DTE)
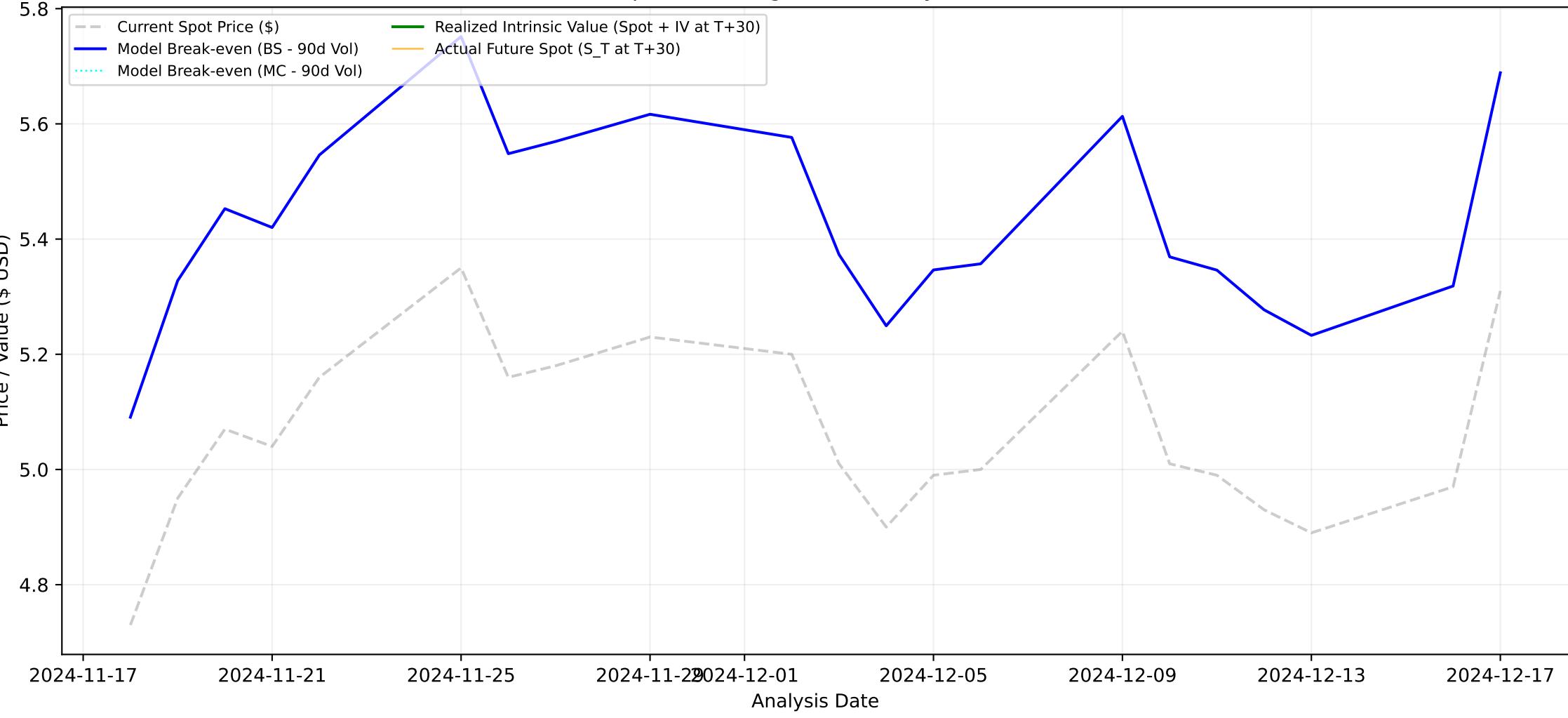
Comparison using 30d Volatility Lookback
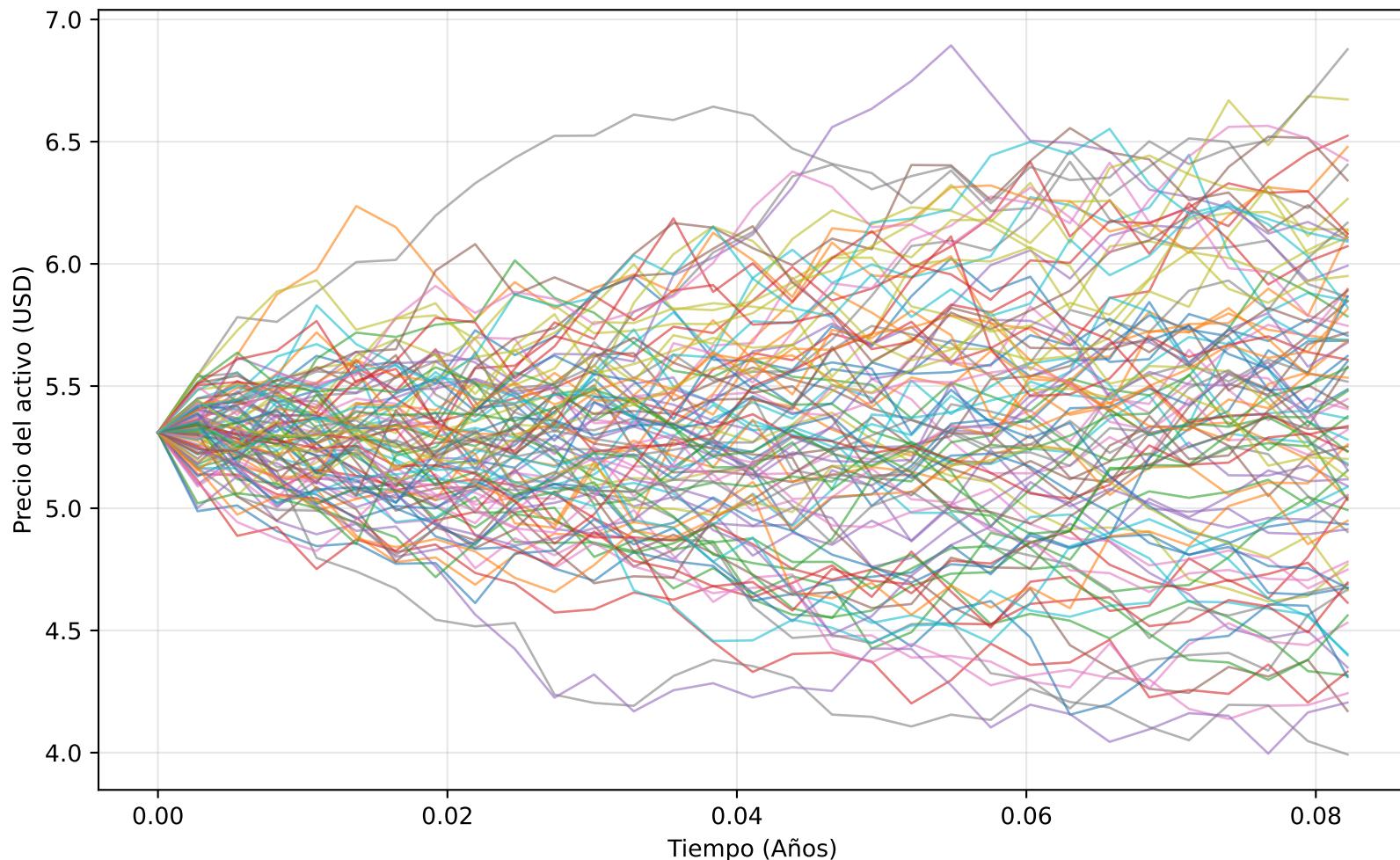
- Current Spot Price ($)
- Model Break-even (BS - 30d Vol)
- Model Break-even (MC - 30d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 60d Volatility Lookback

- Current Spot Price ($)
- Model Break-even (BS - 60d Vol)
- Model Break-even (MC - 60d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 90d Volatility Lookback

- Current Spot Price ($)
- Model Break-even (BS - 90d Vol)
- Model Break-even (MC - 90d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Analysis Date
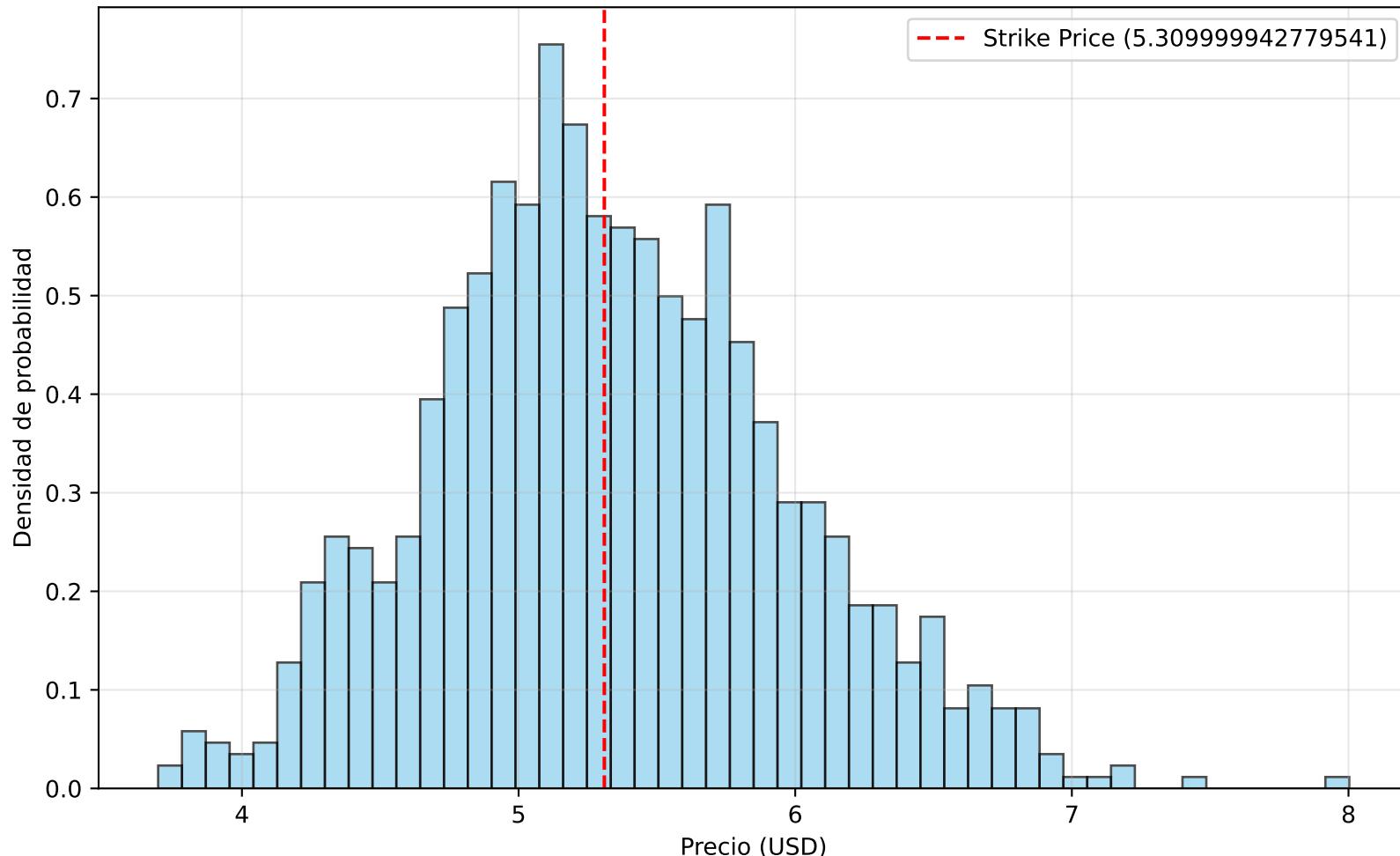
Monte Carlo Paths: QS
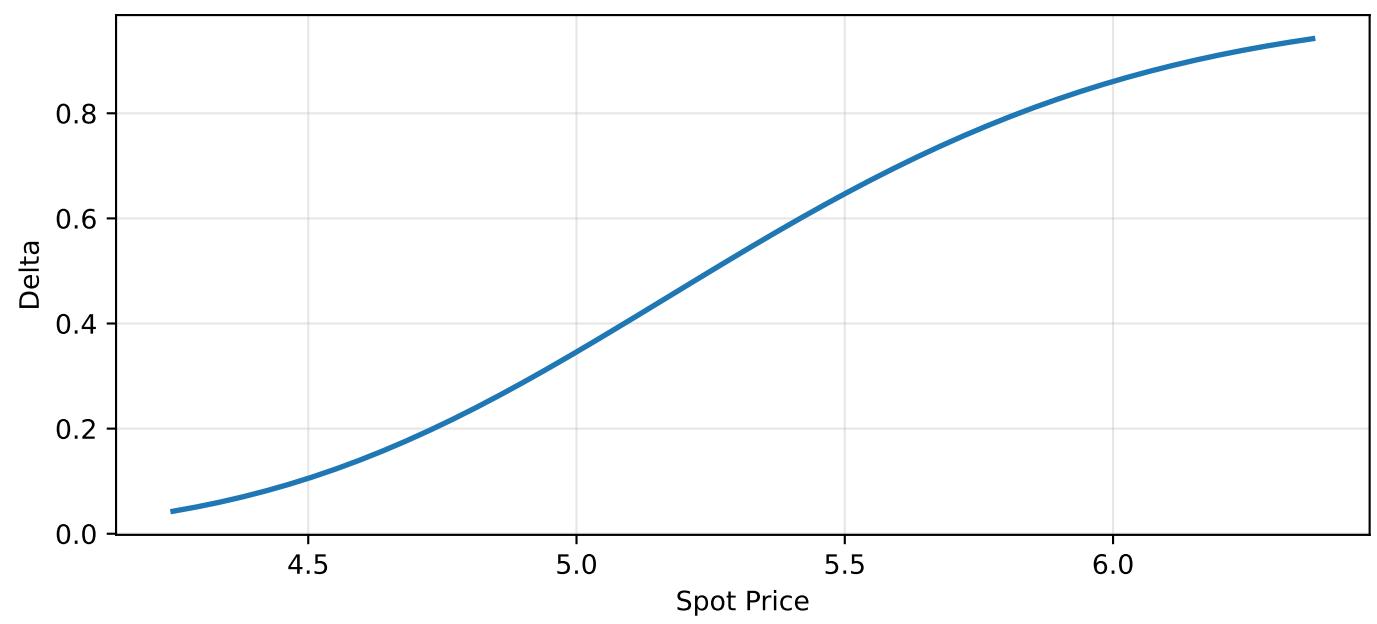
Distribución de los precios finales de los activos financieros
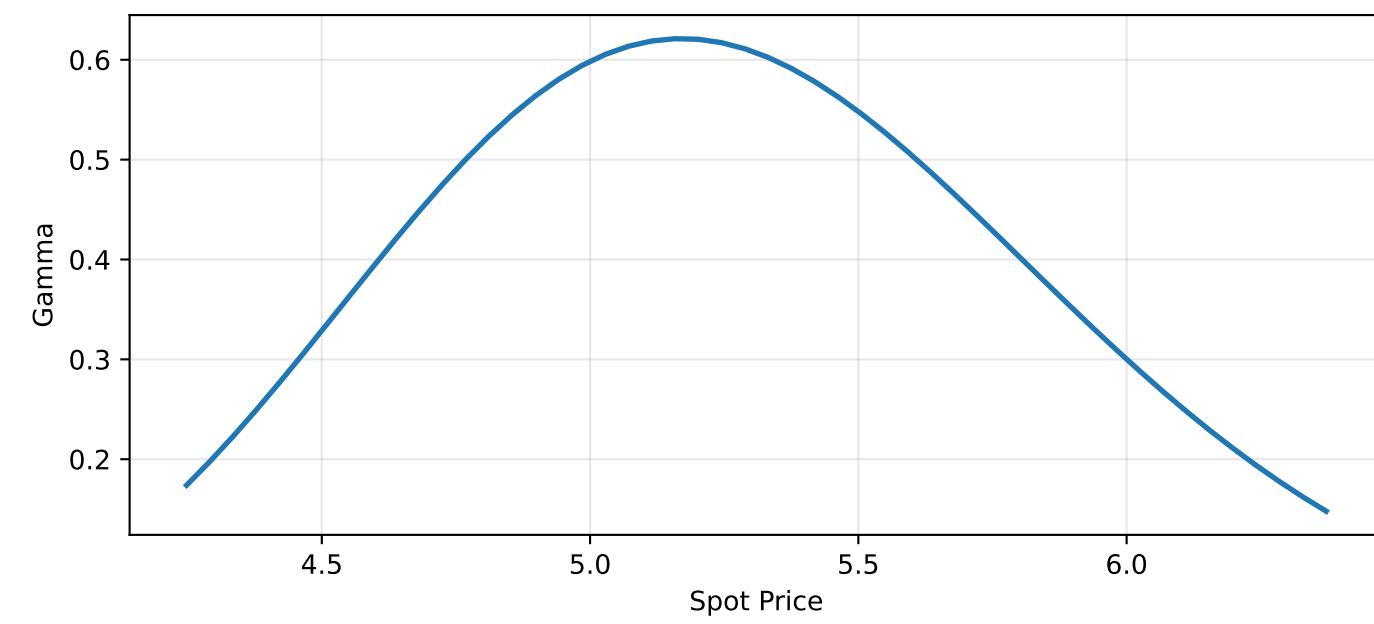
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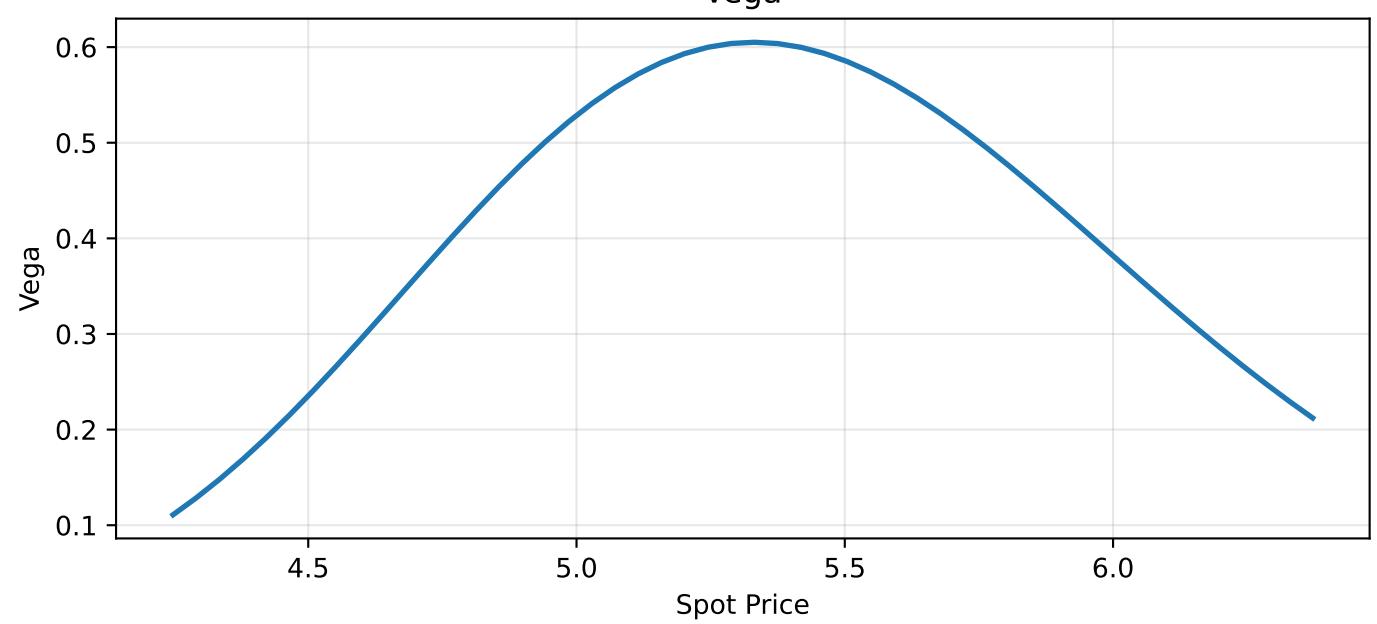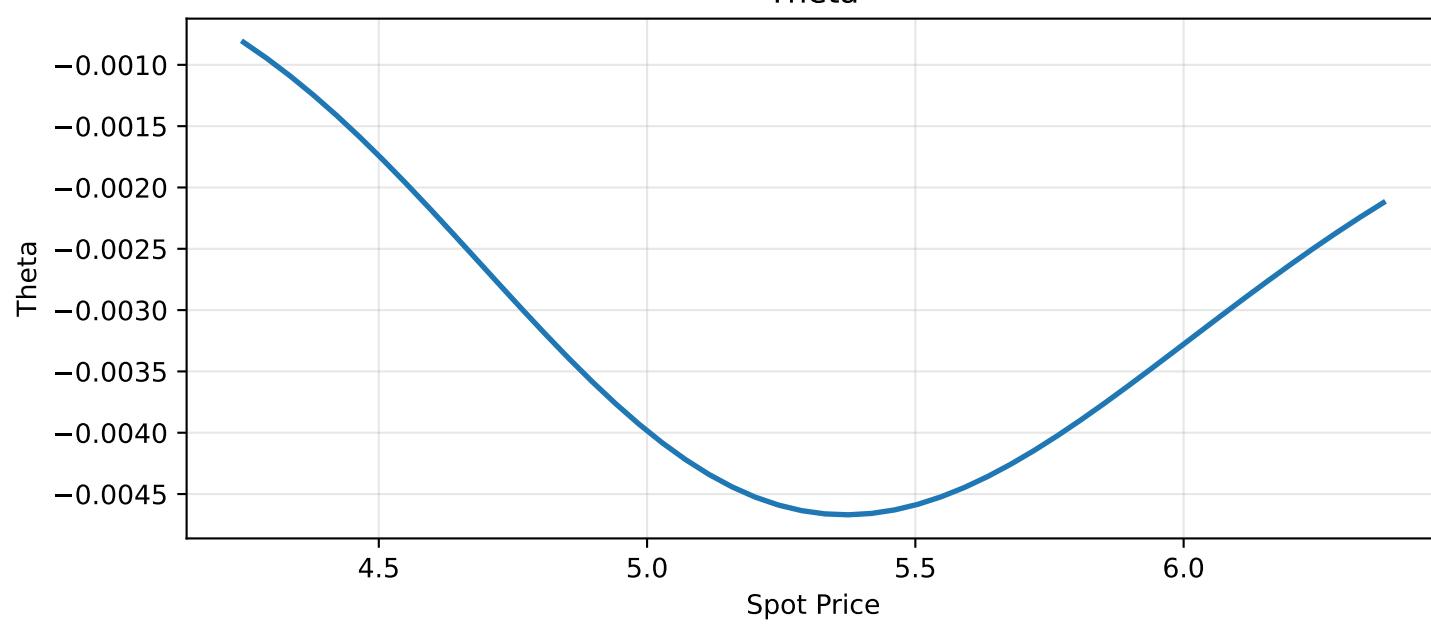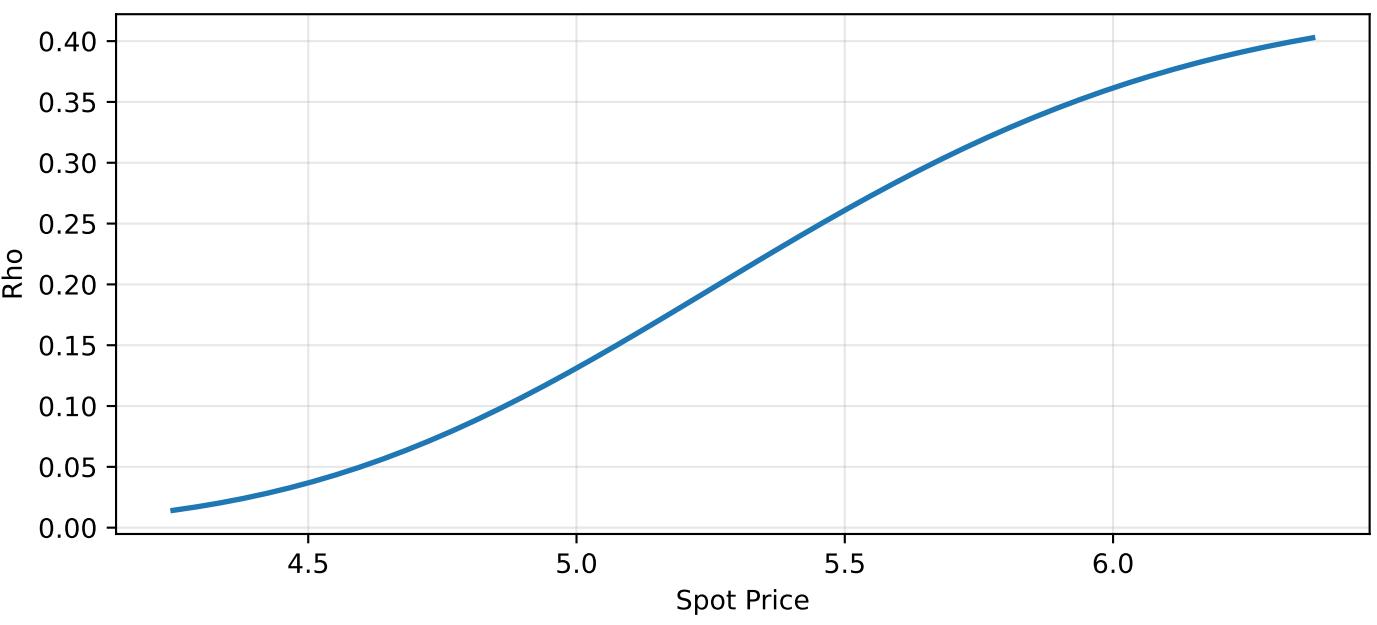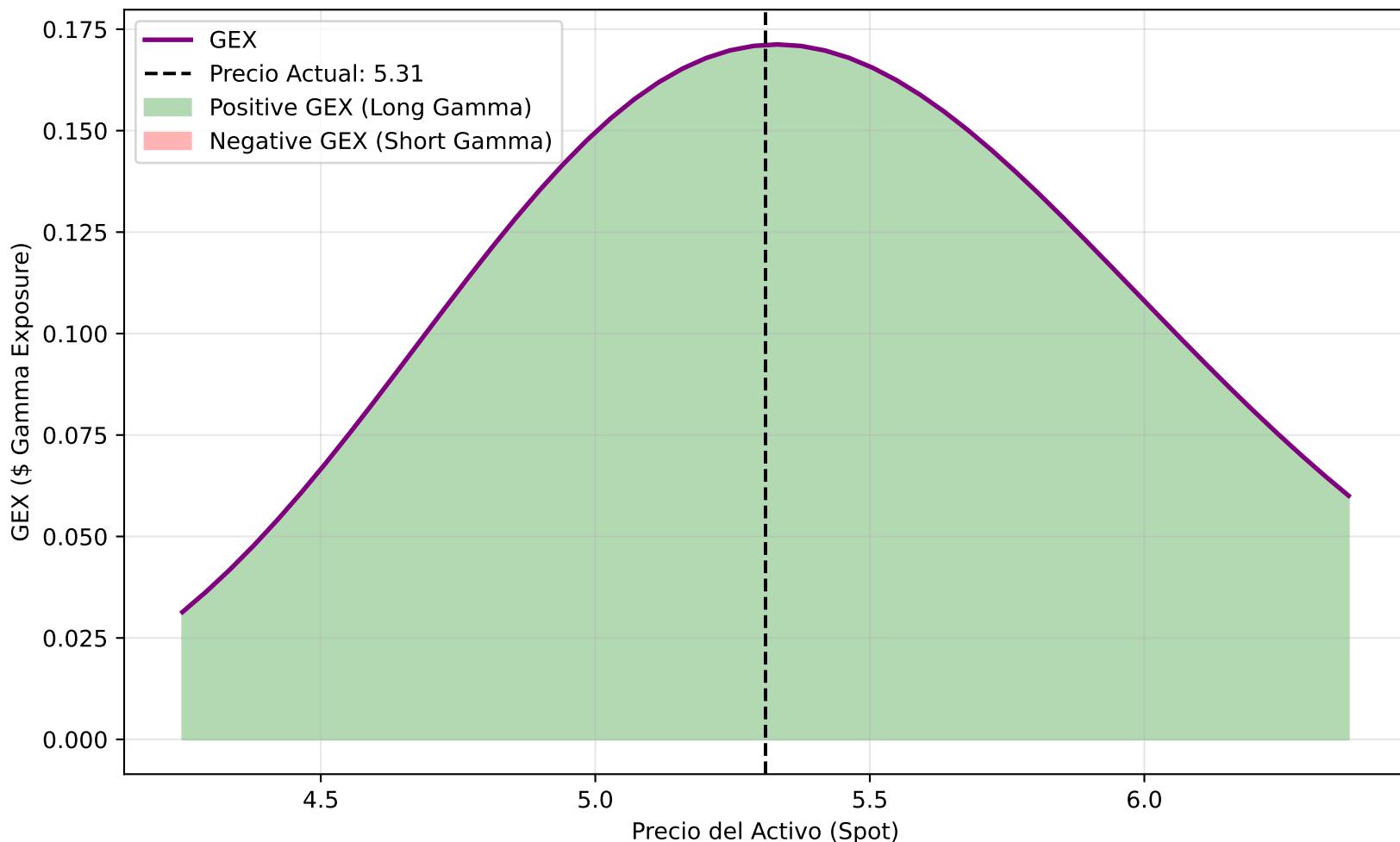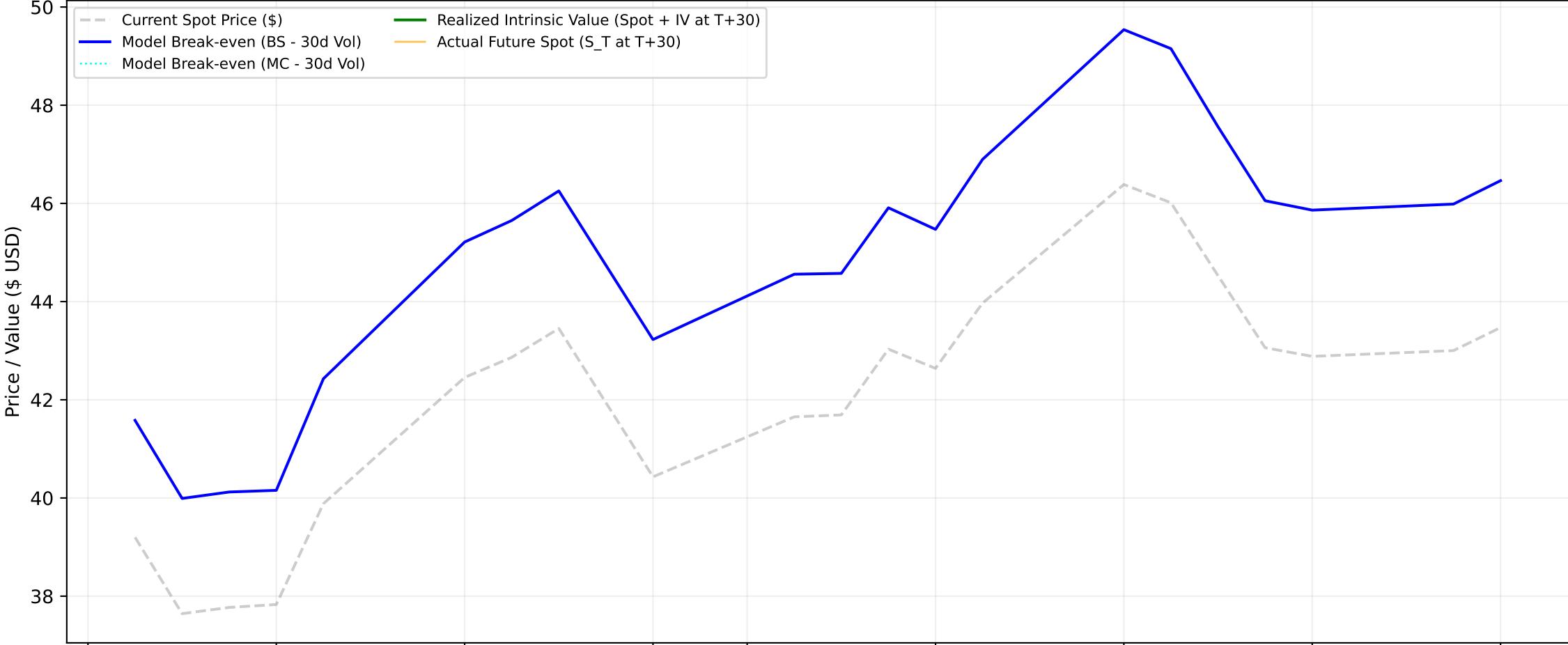
GEX Profile: QS
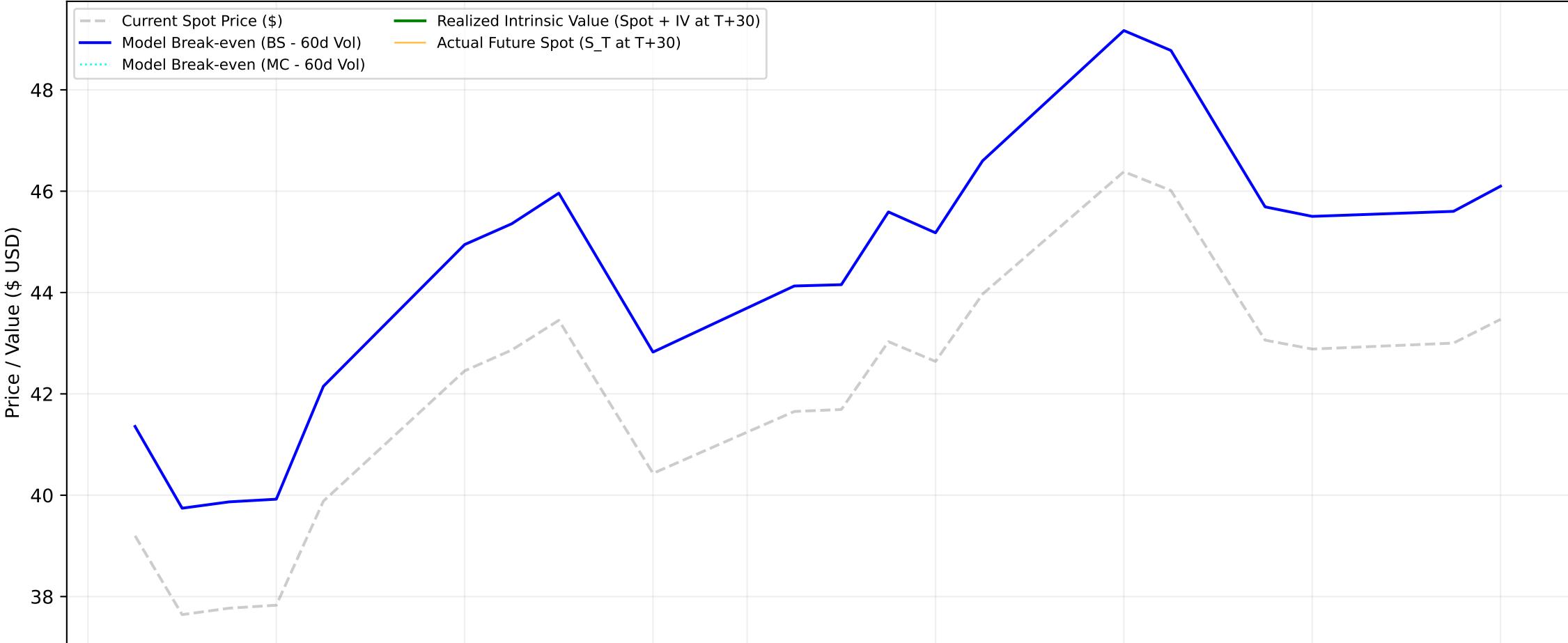
Advanced Model Comparison: AAP (30 DTE)
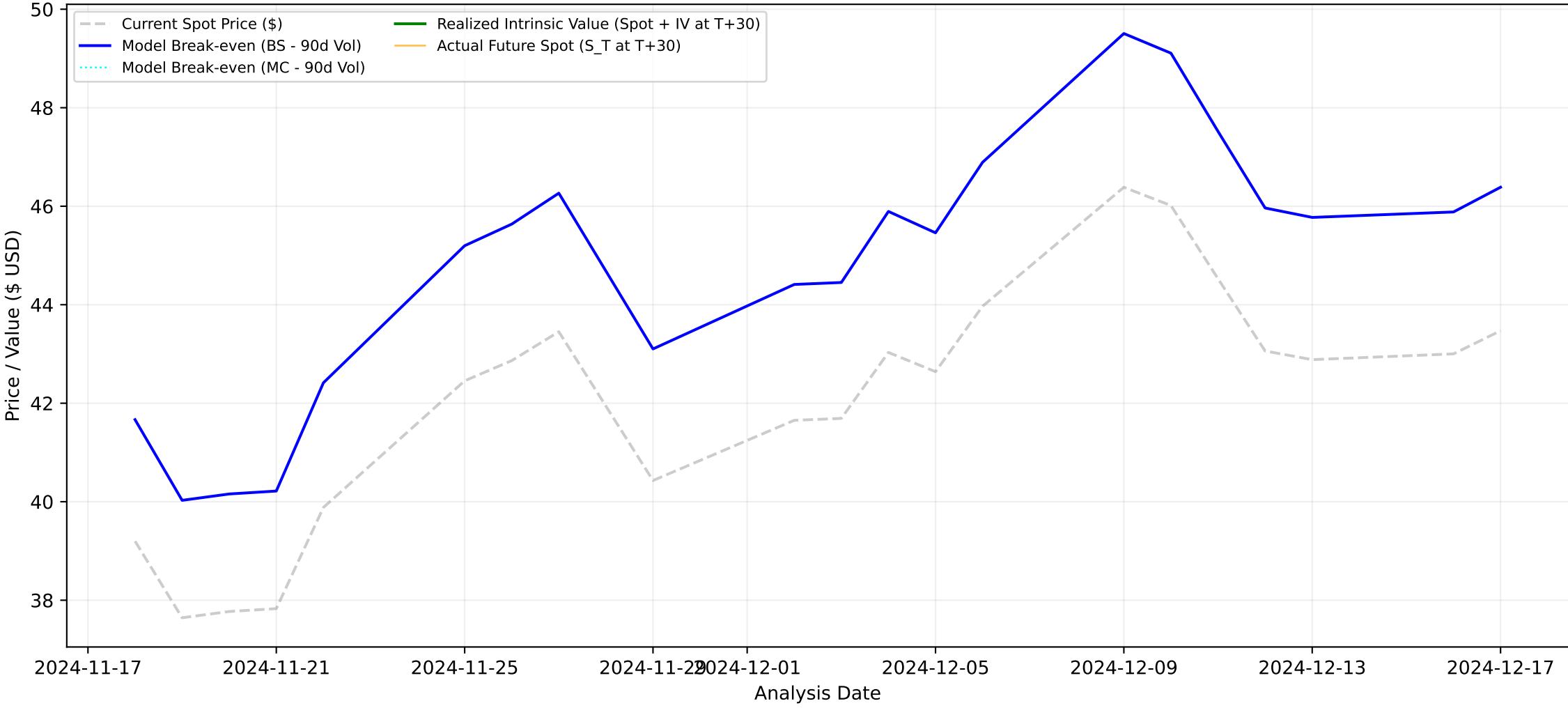
Comparison using 30d Volatility Lookback
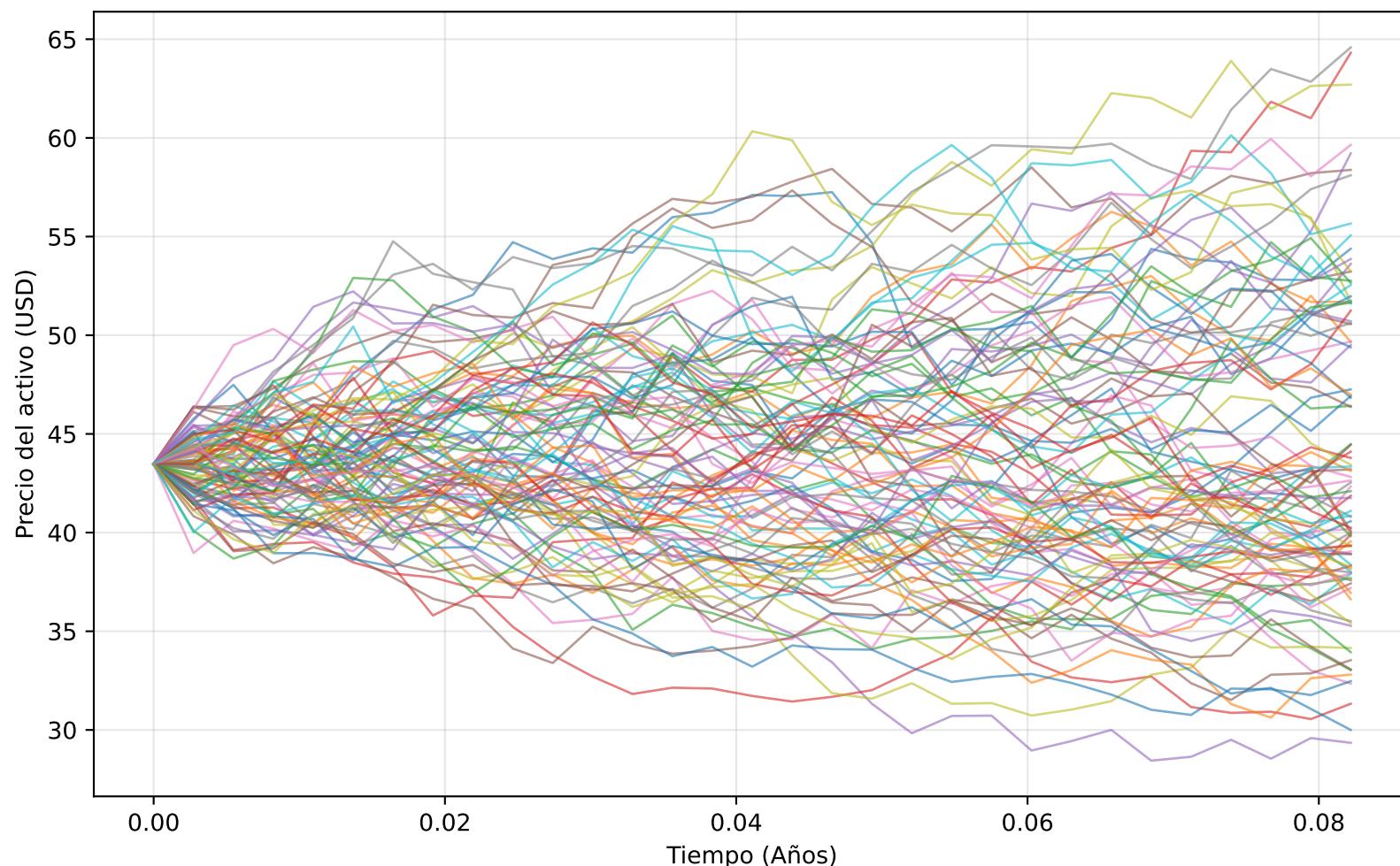
- Current Spot Price ($)
- Model Break-even (BS - 30d Vol)
- Model Break-even (MC - 30d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 60d Volatility Lookback

- Current Spot Price ($)
- Model Break-even (BS - 60d Vol)
- Model Break-even (MC - 60d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 90d Volatility Lookback

- Current Spot Price ($)
- Model Break-even (BS - 90d Vol)
- Model Break-even (MC - 90d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Analysis Date
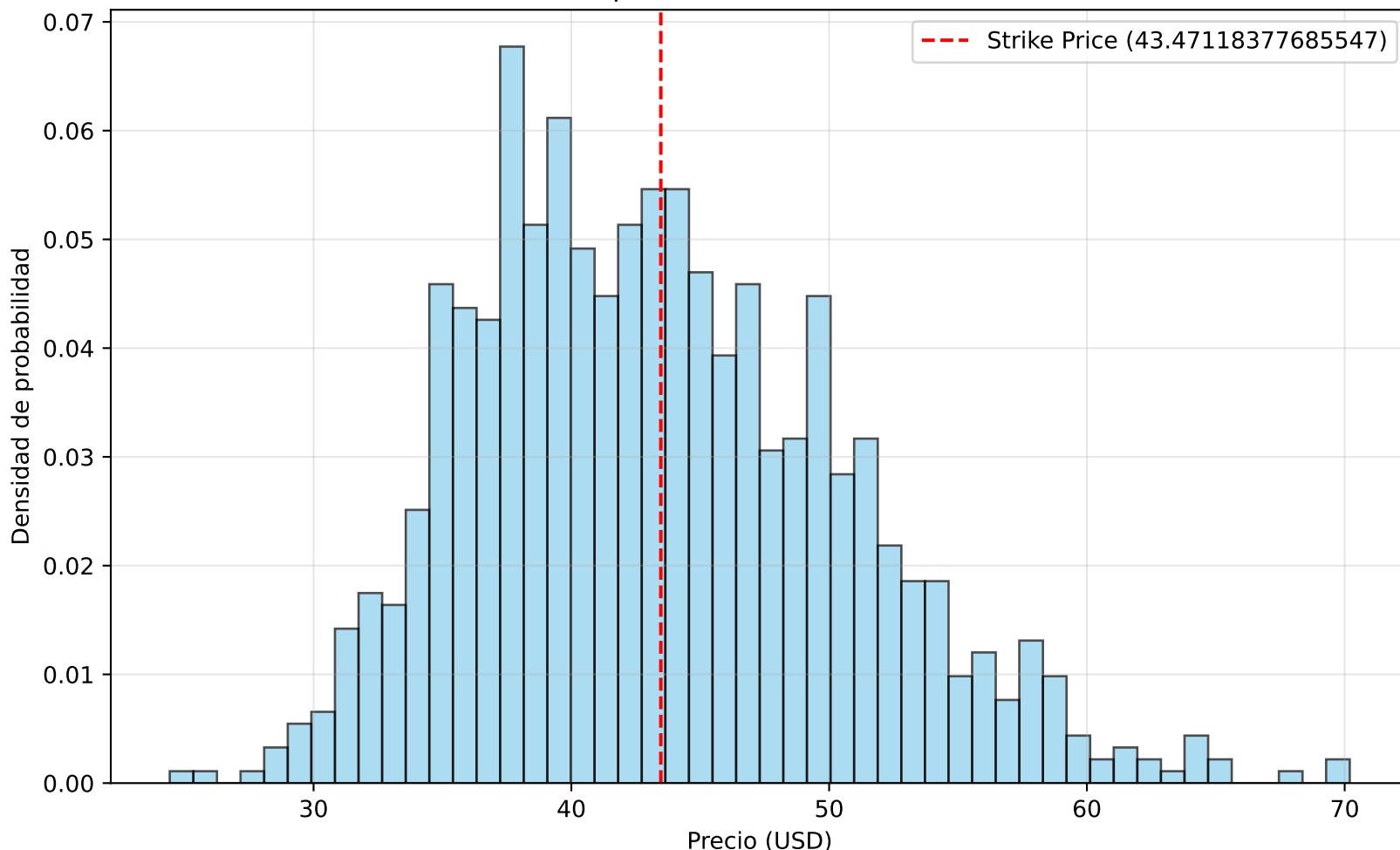
Monte Carlo Paths: AAP
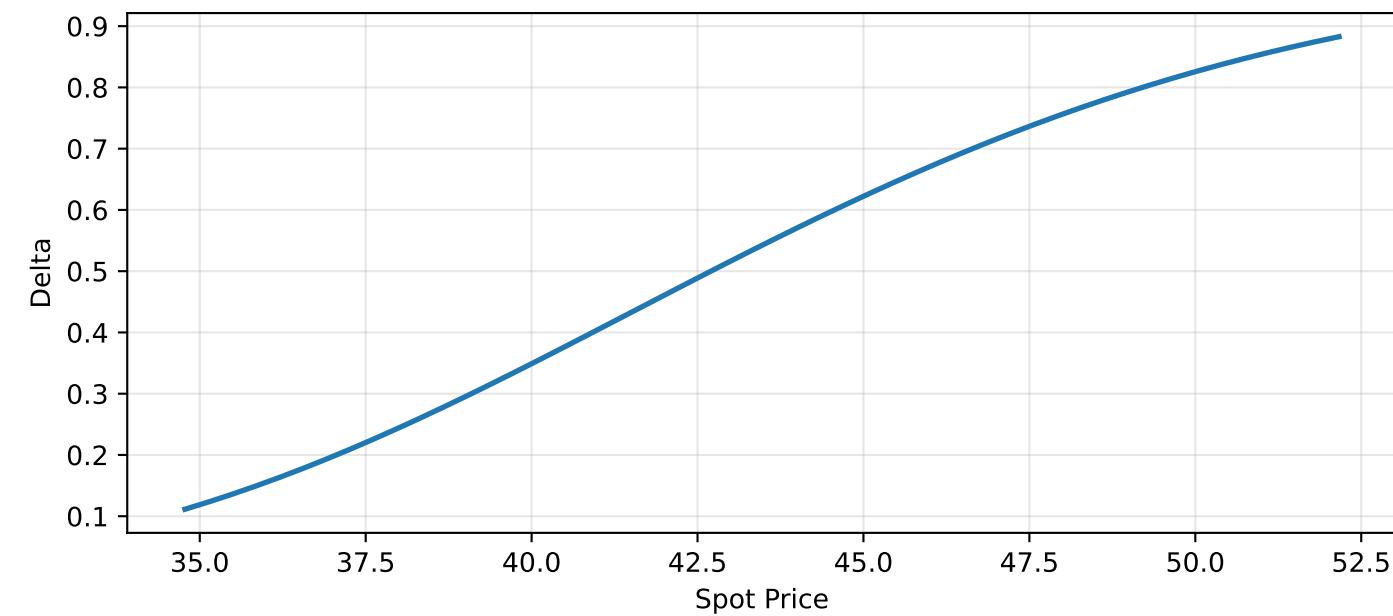
Distribución de los precios finales de los activos financieros
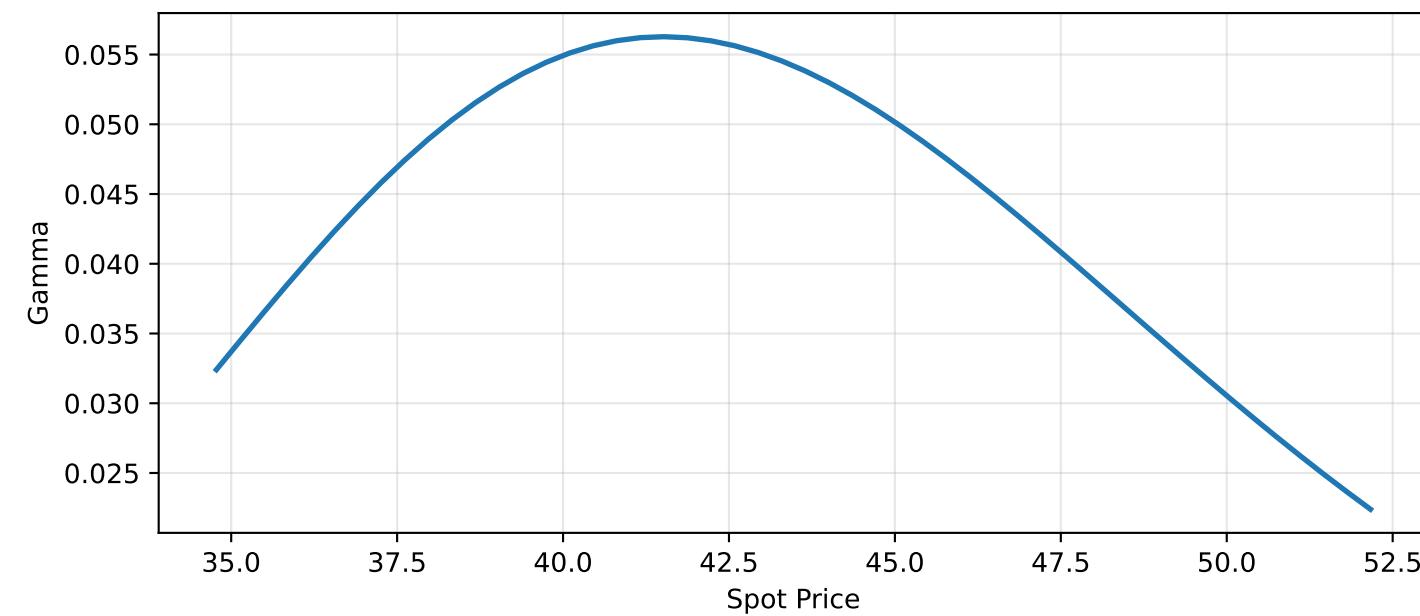
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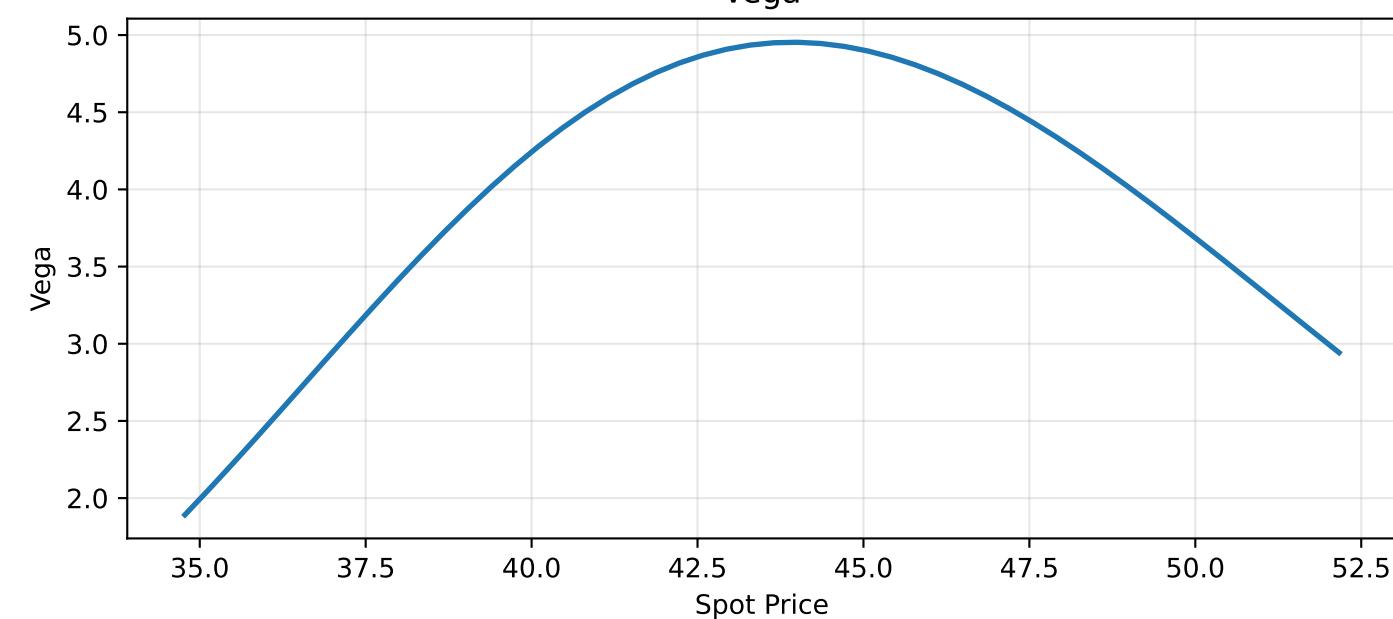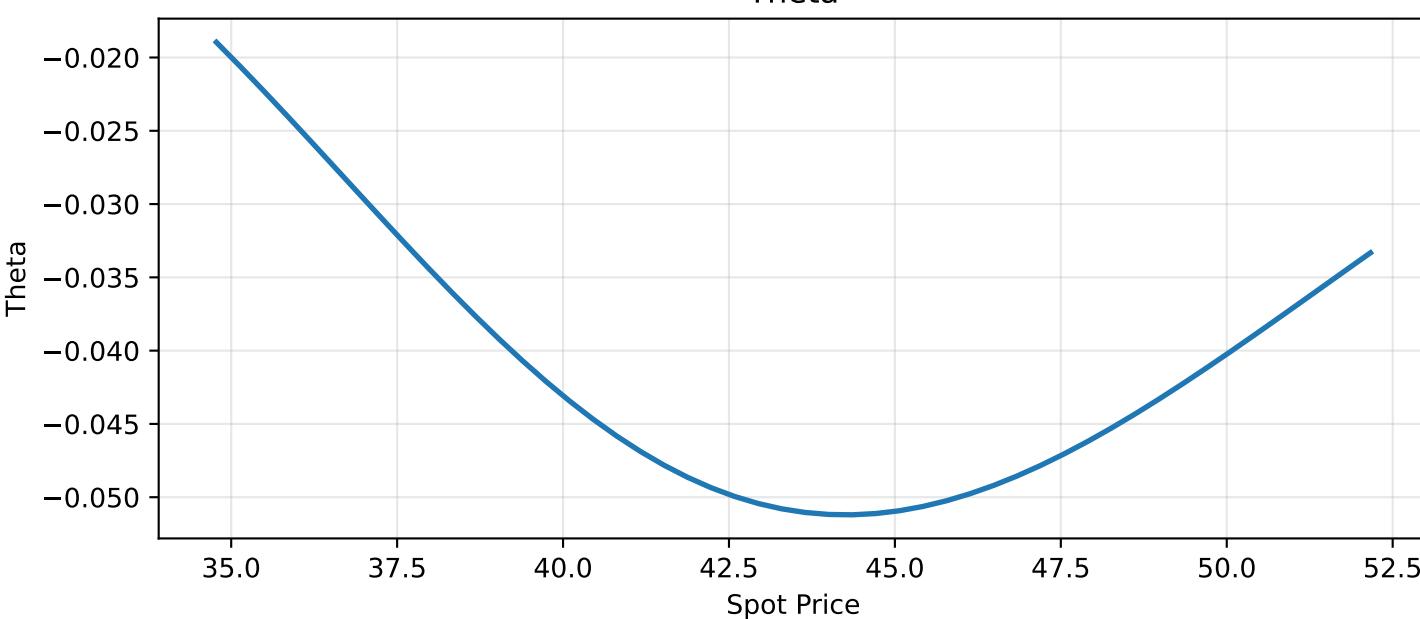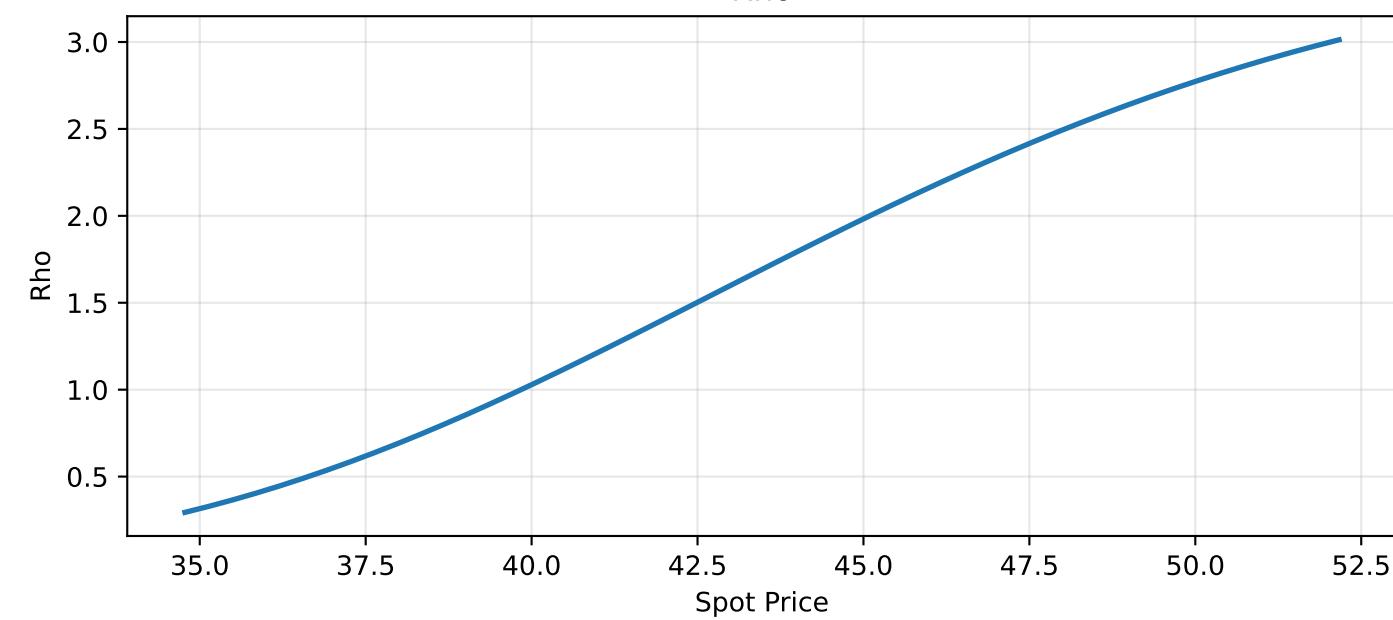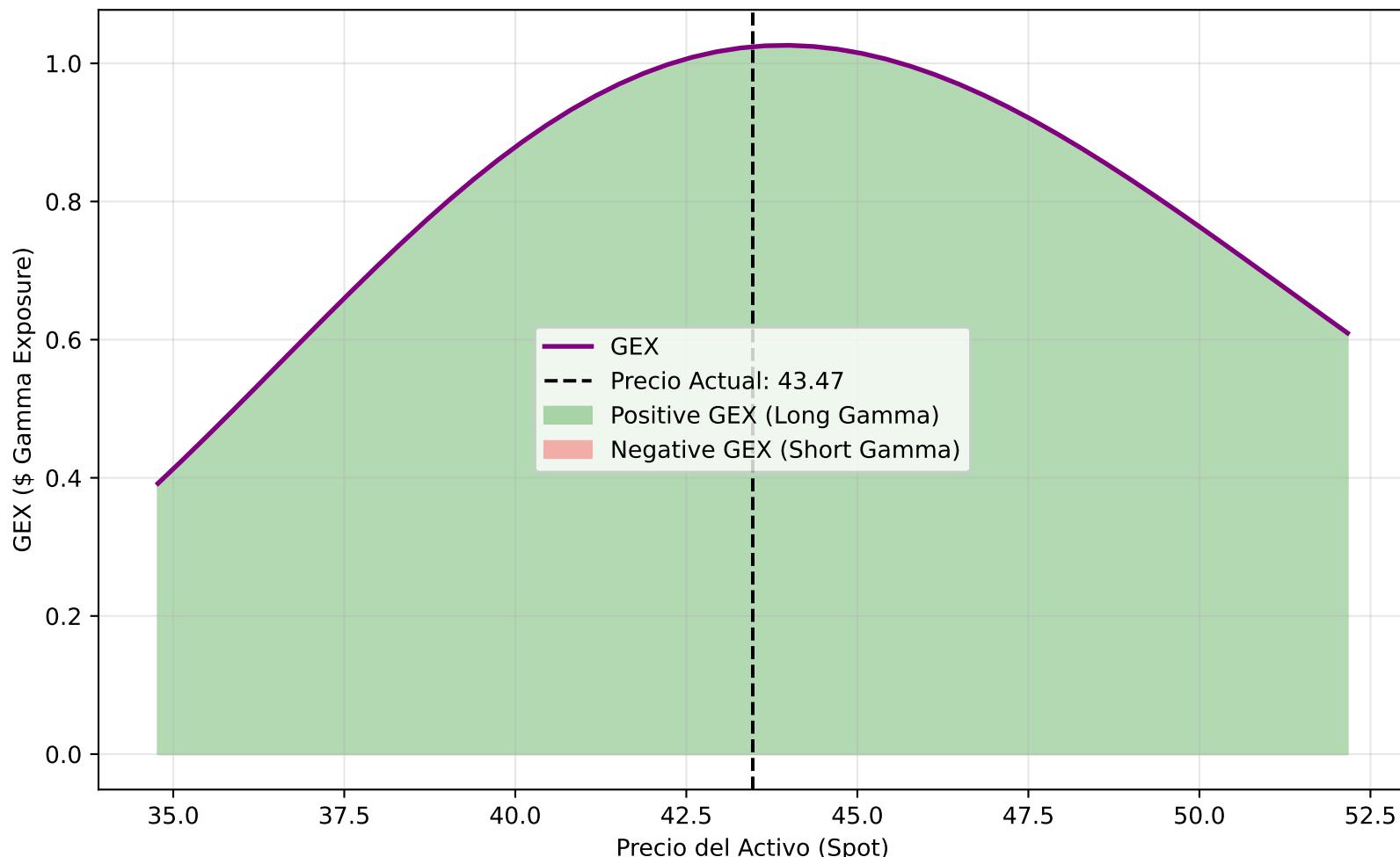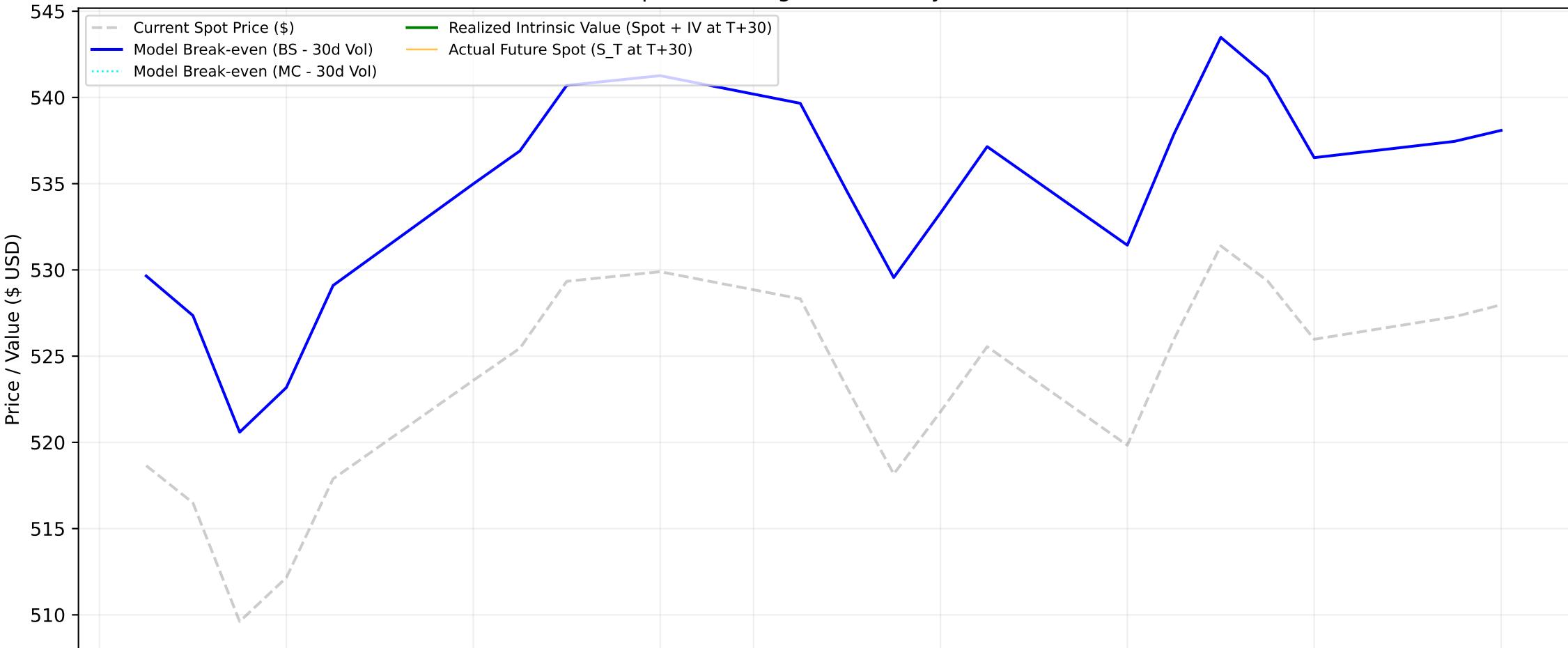
GEX Profile: AAP
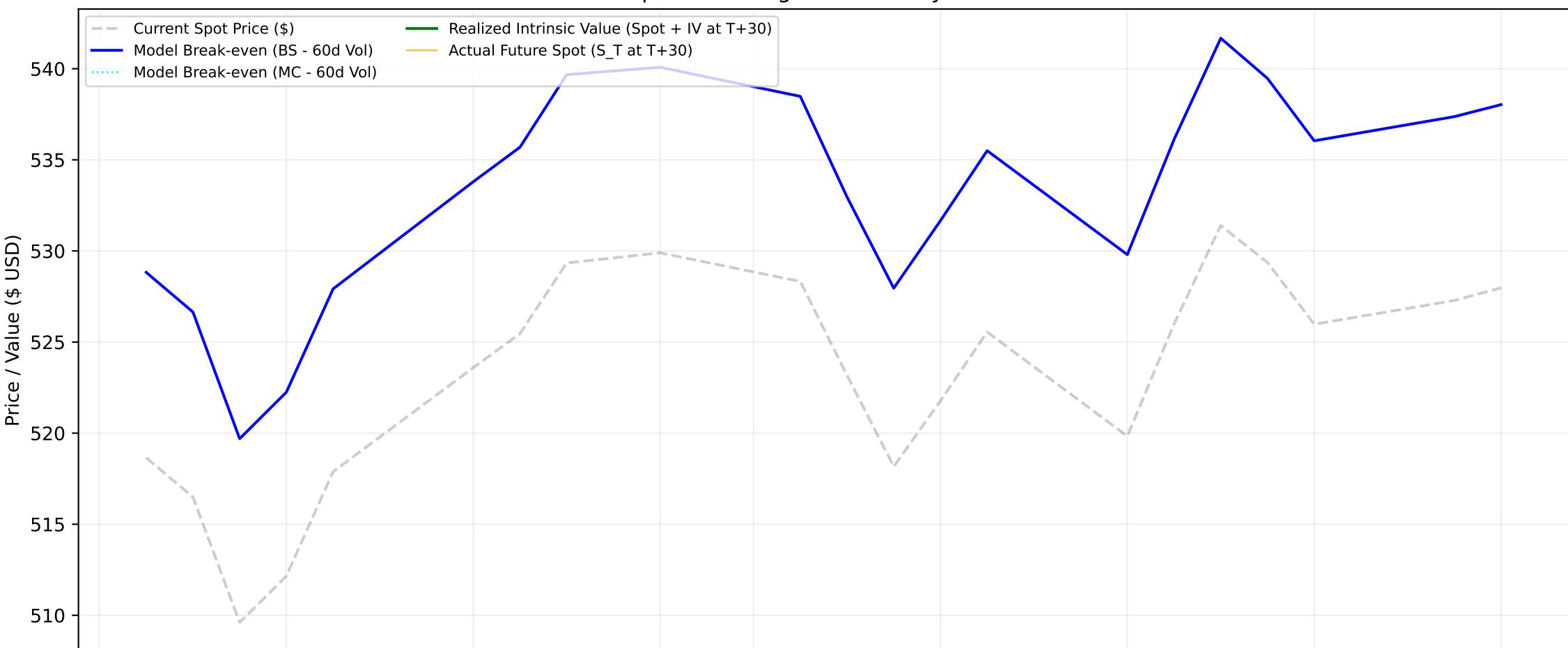
Advanced Model Comparison: MA (30 DTE)
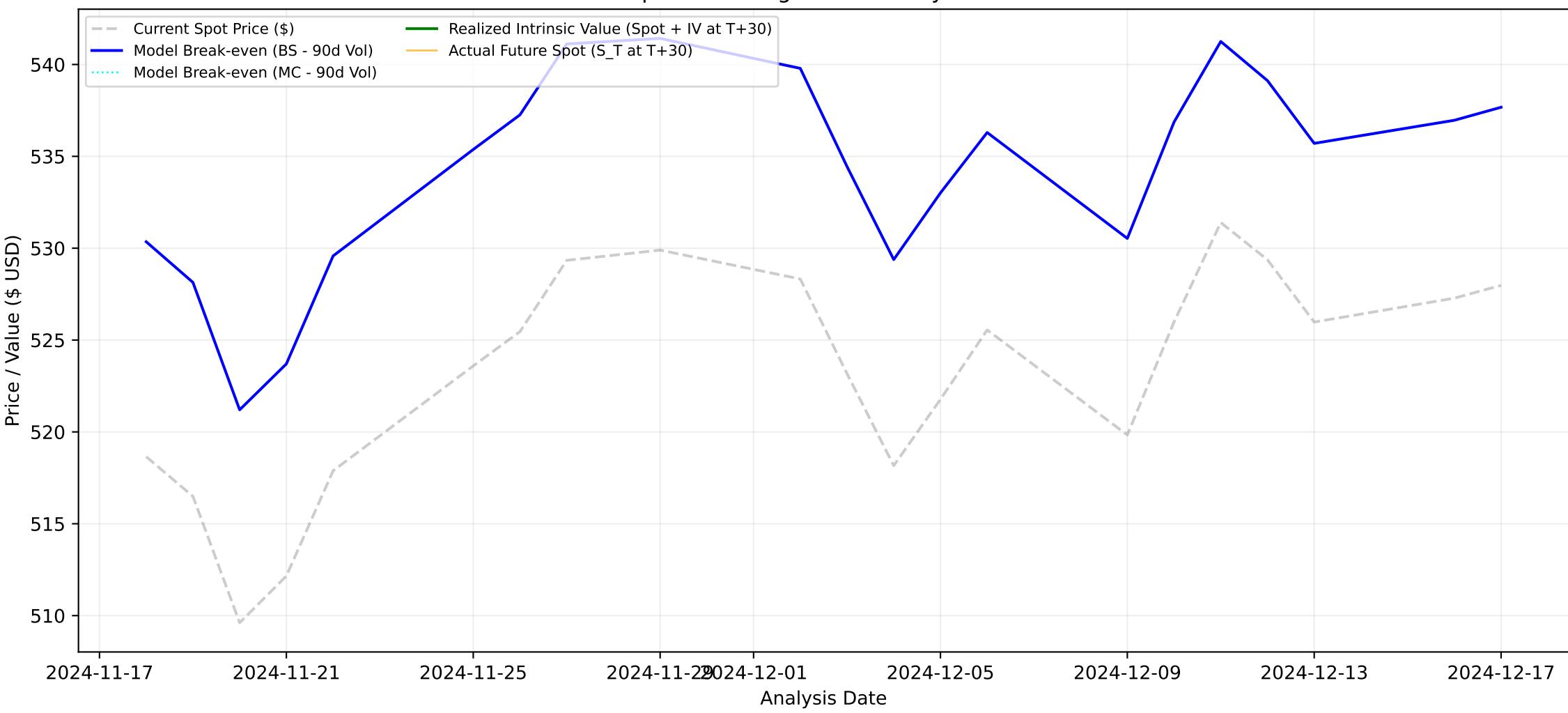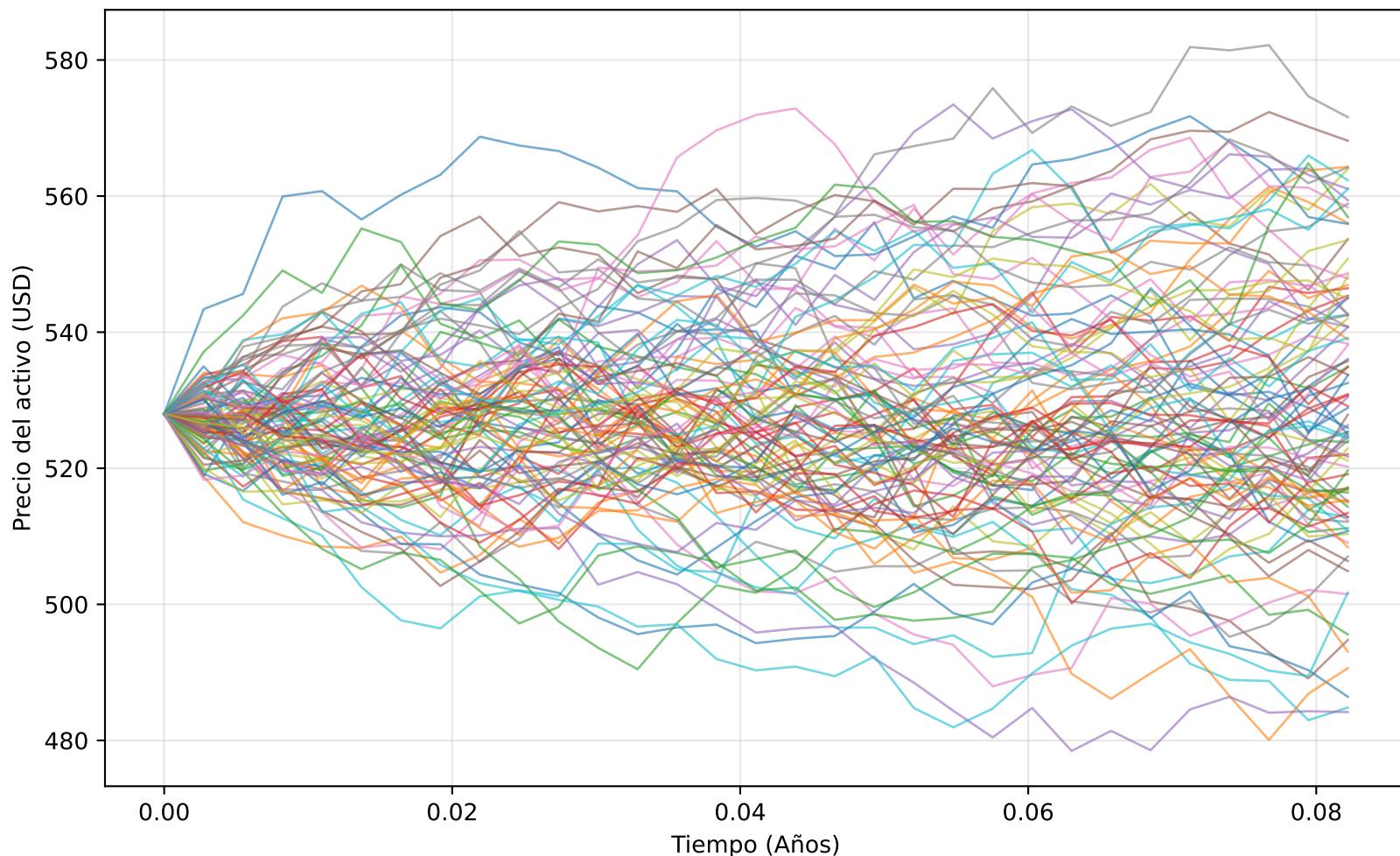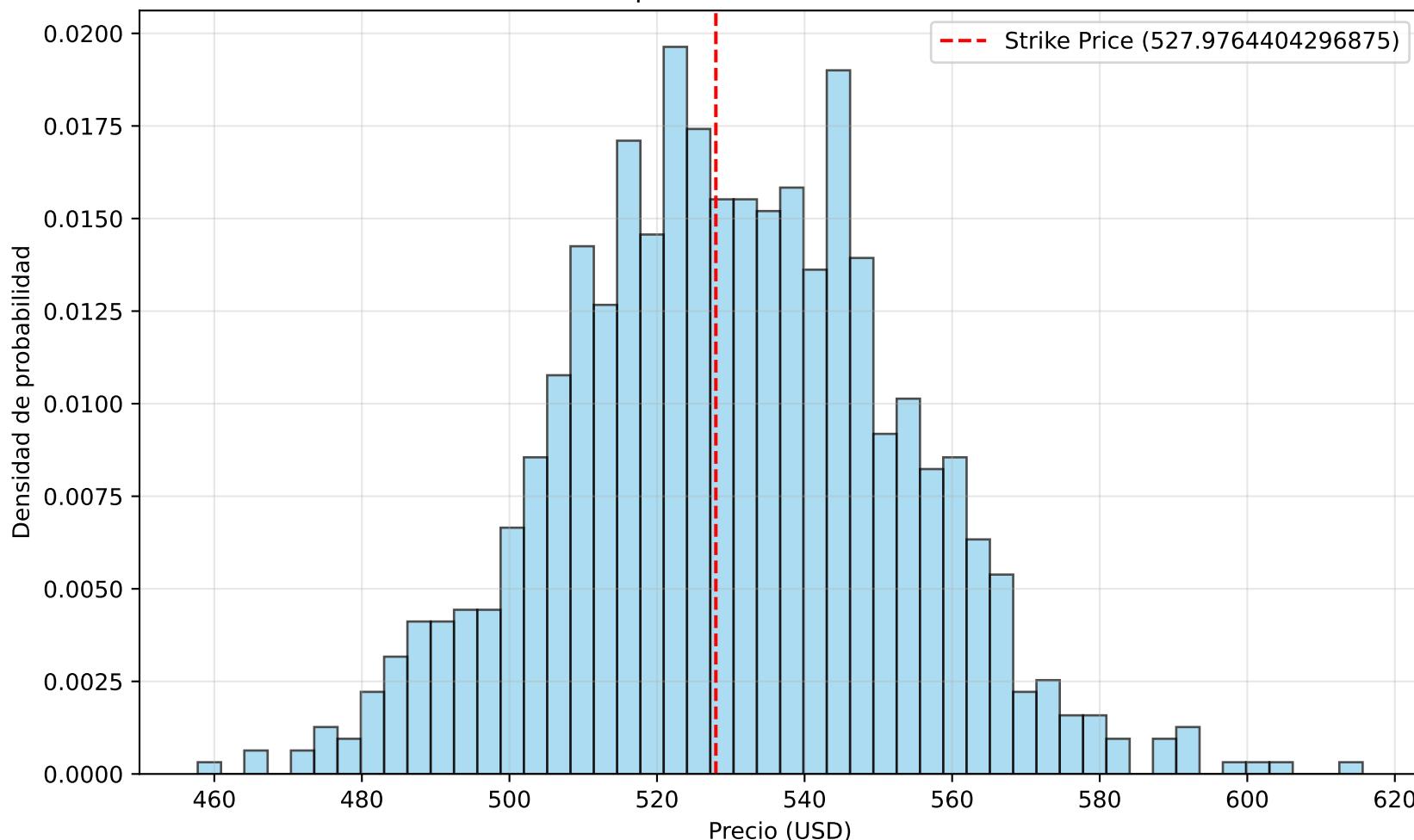
Monte Carlo Paths: MA
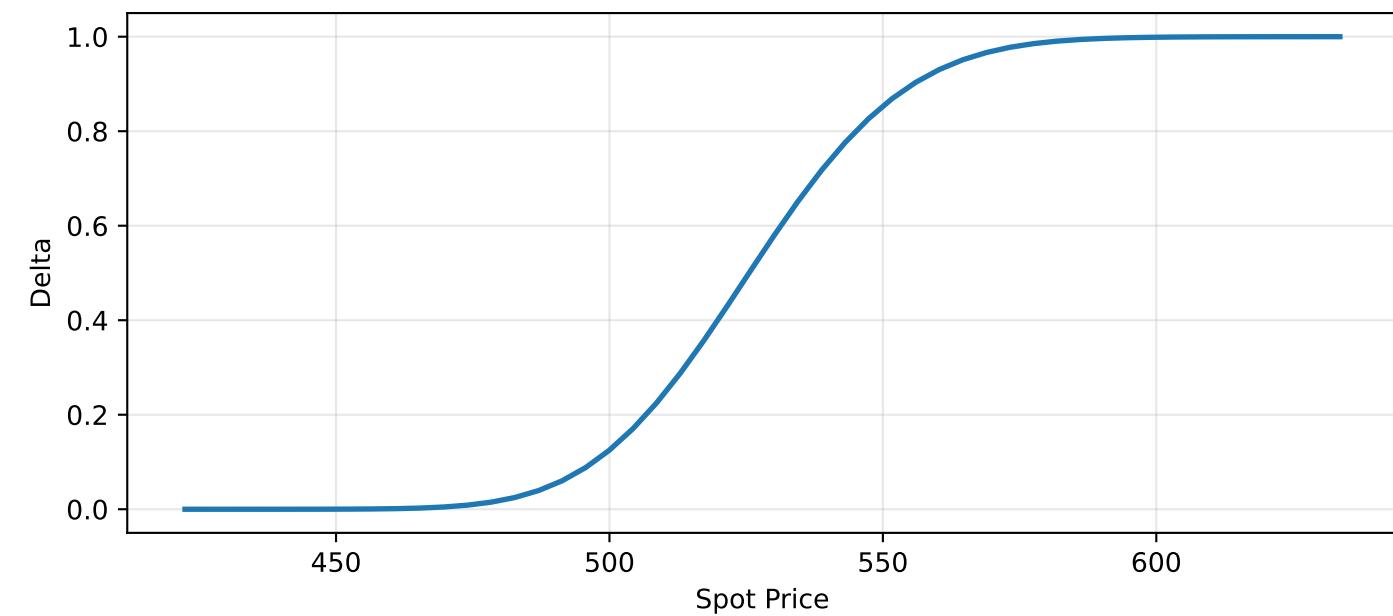
Distribución de los precios finales de los activos financieros
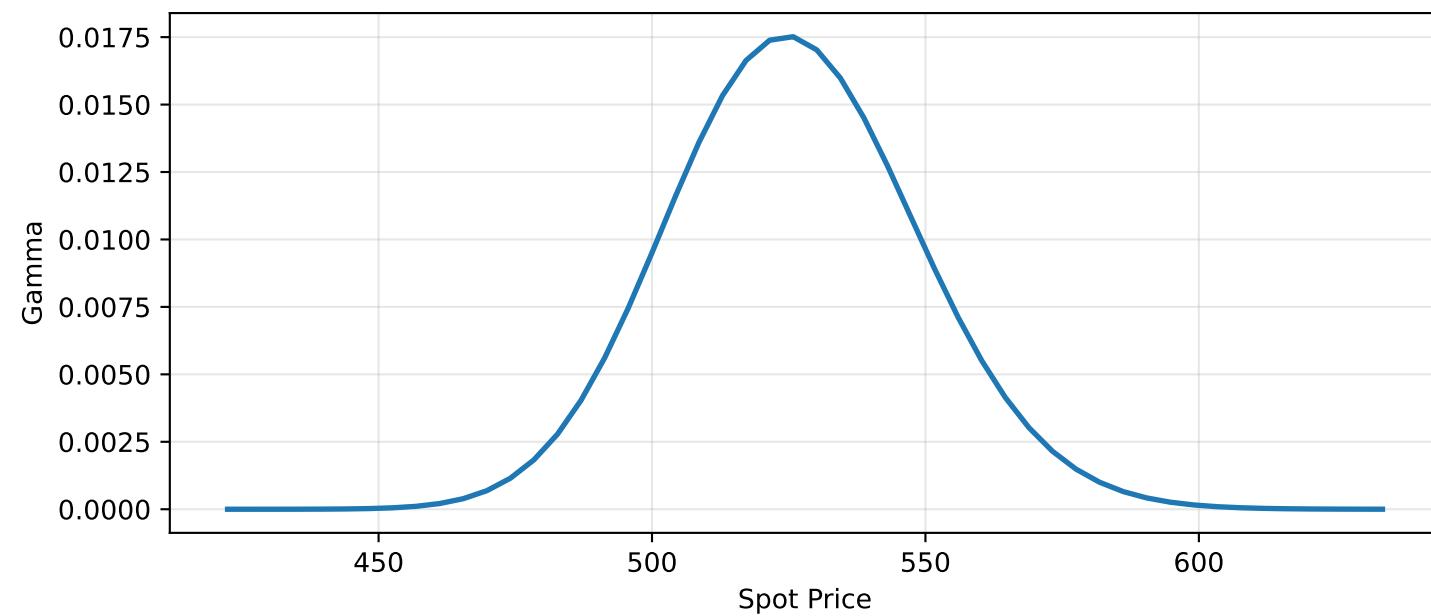
Greeks: MA (Latest ATM)
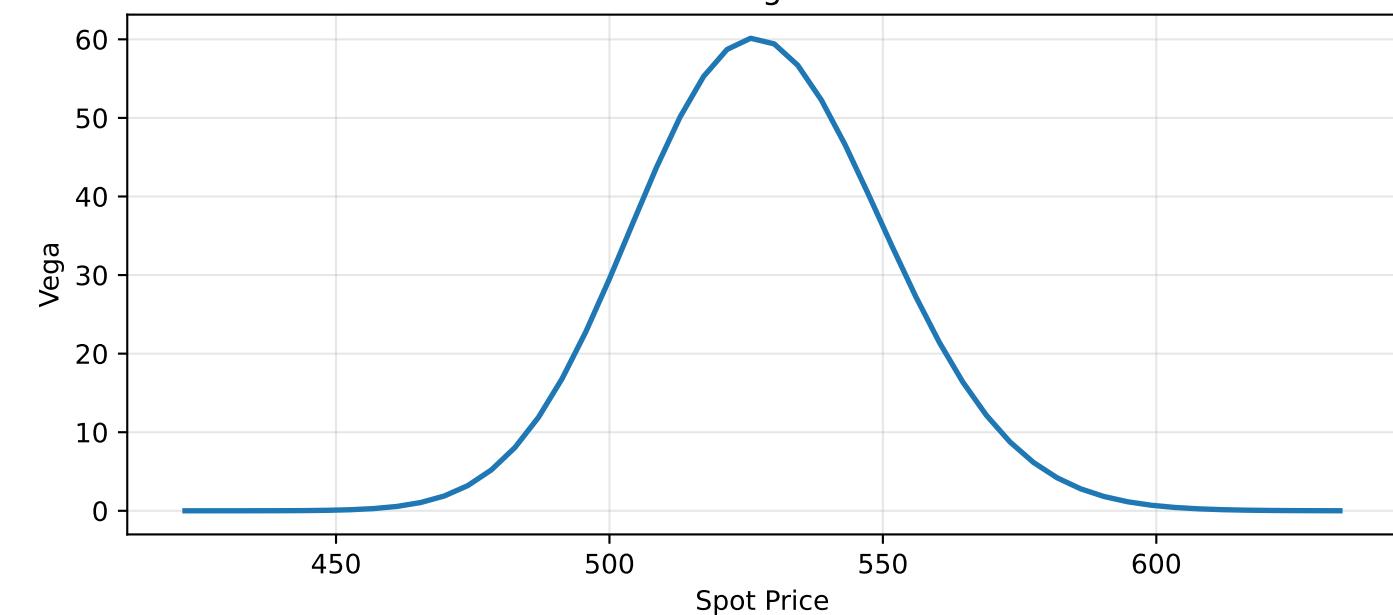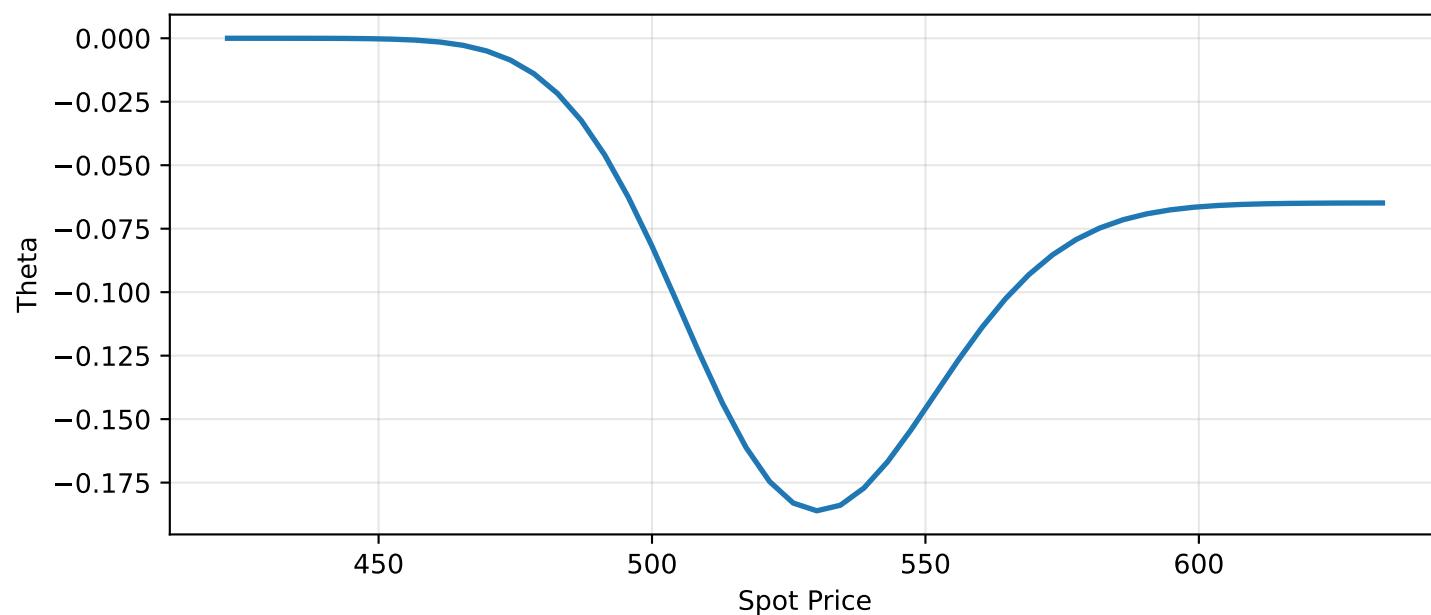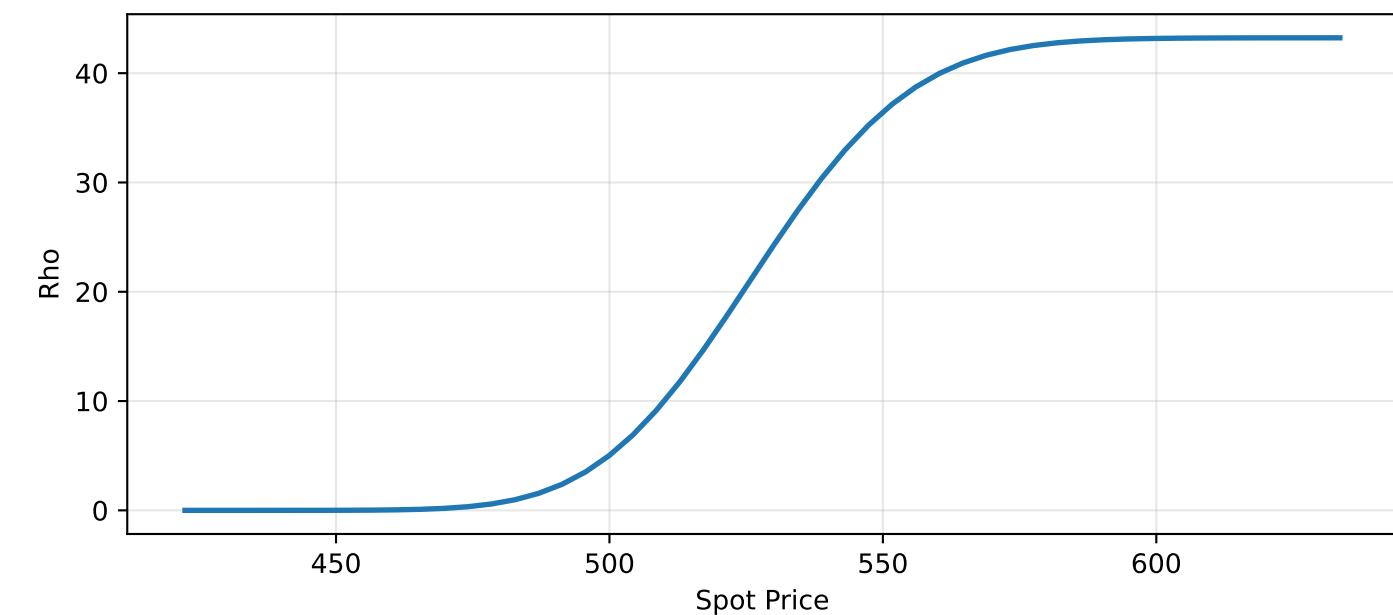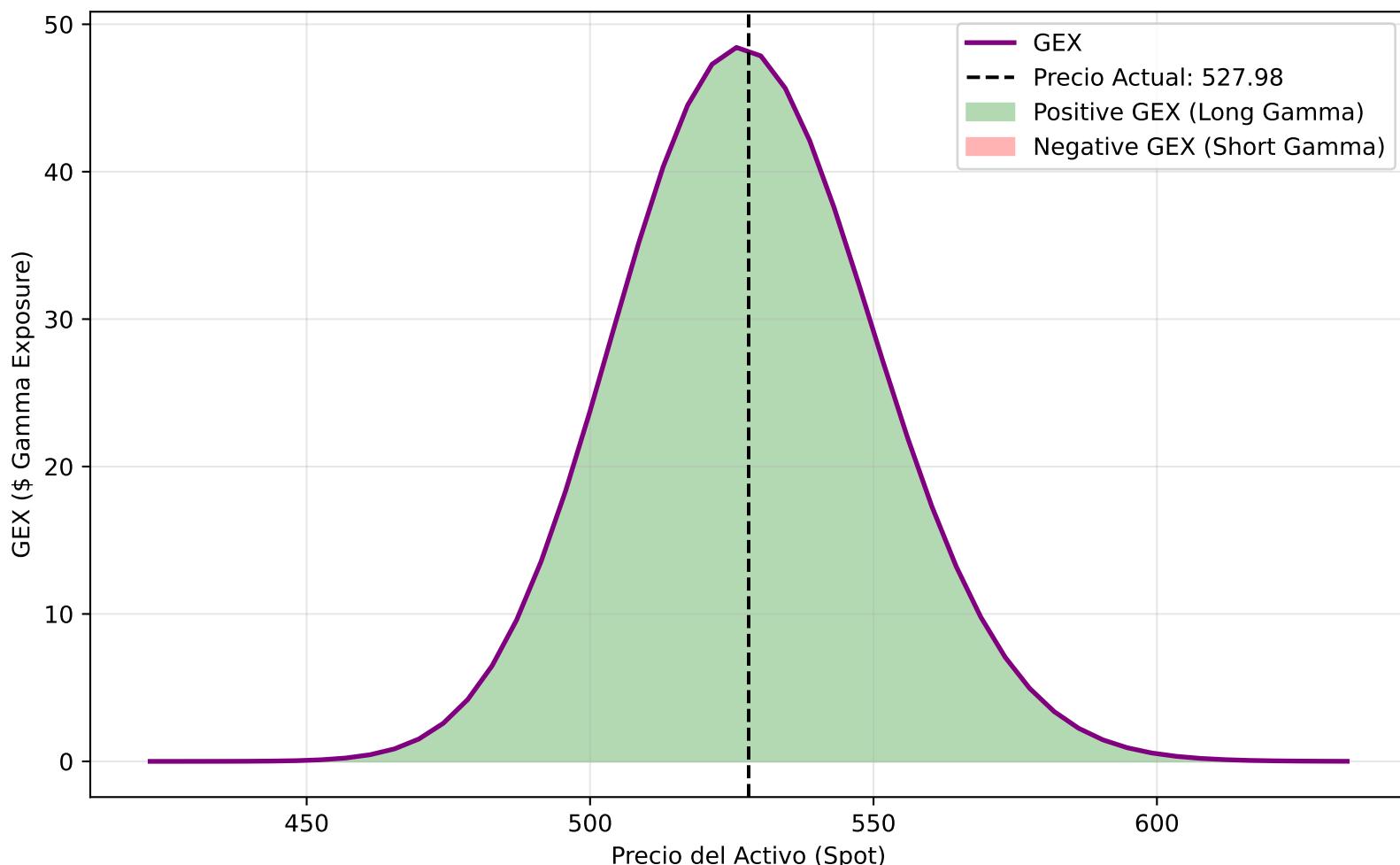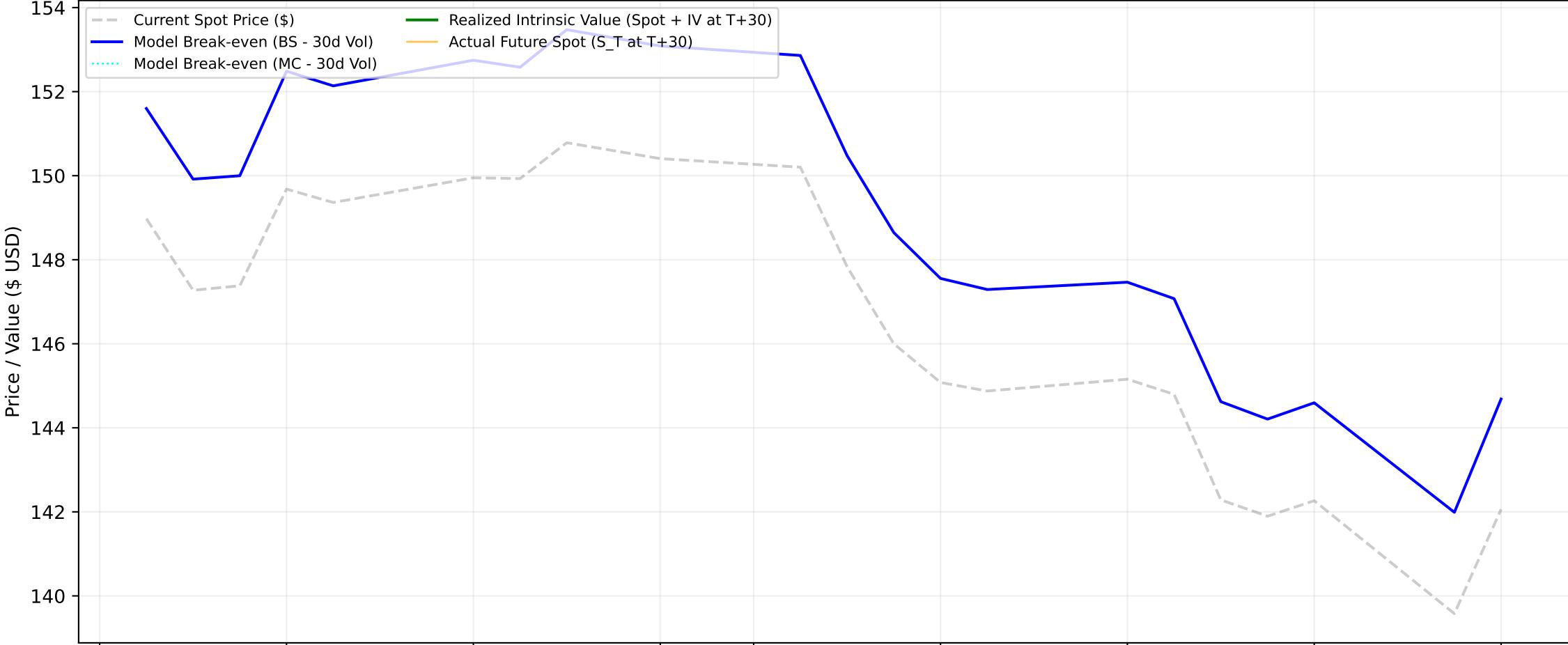
GEX Profile: MA
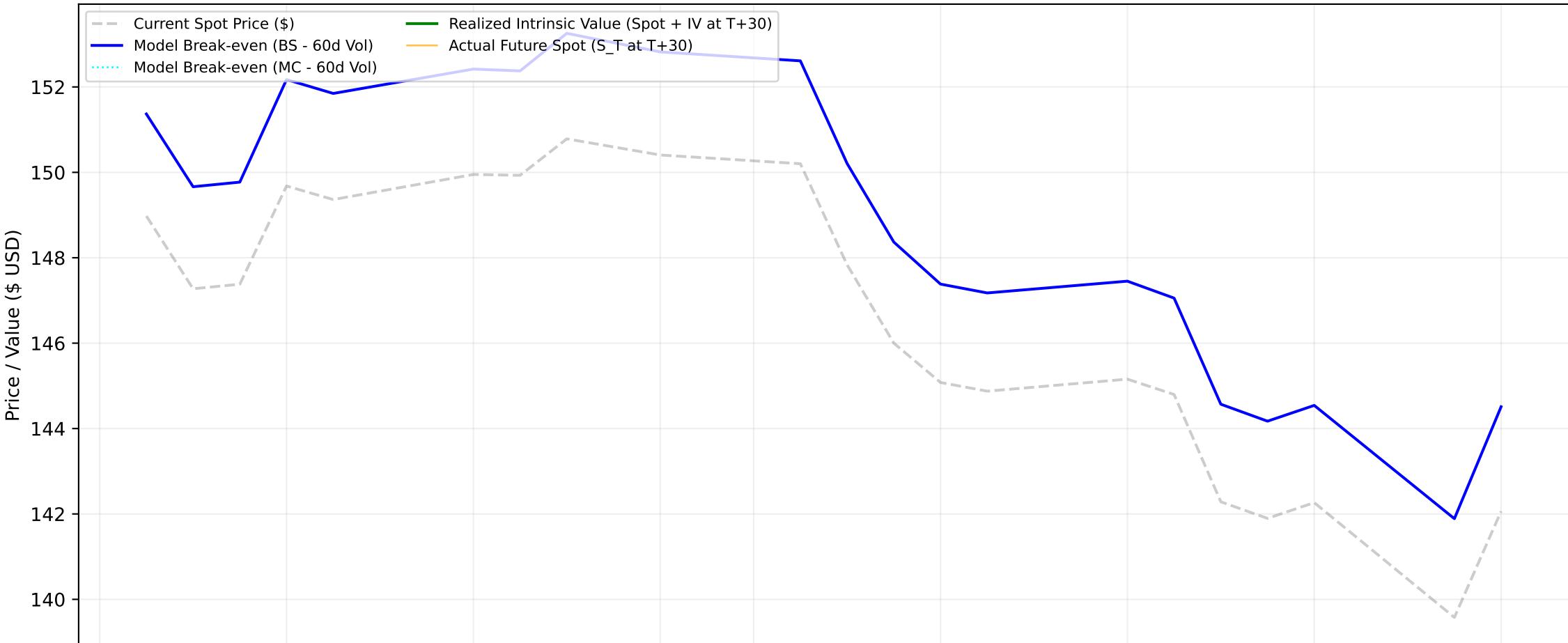
Advanced Model Comparison: JNJ (30 DTE)
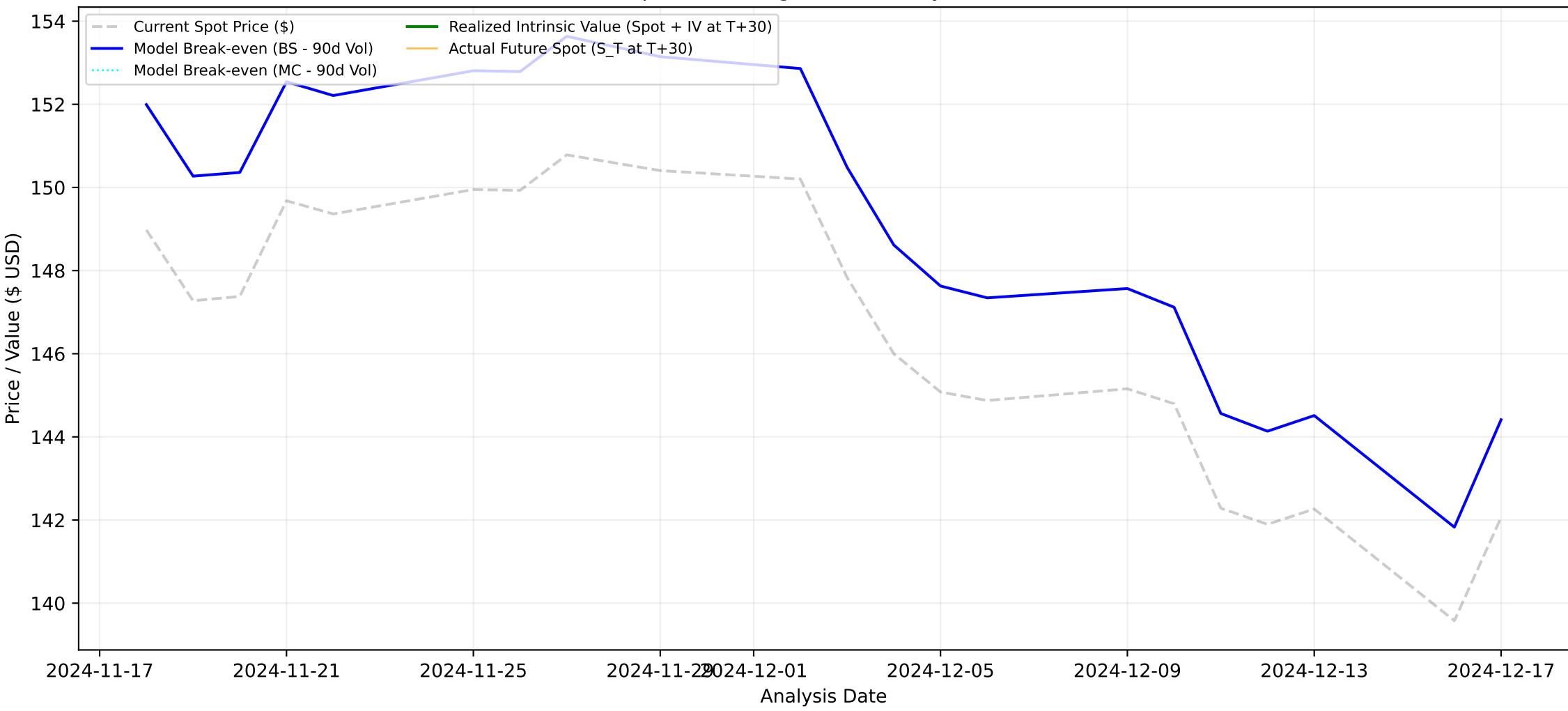
Comparison using 30d Volatility Lookback
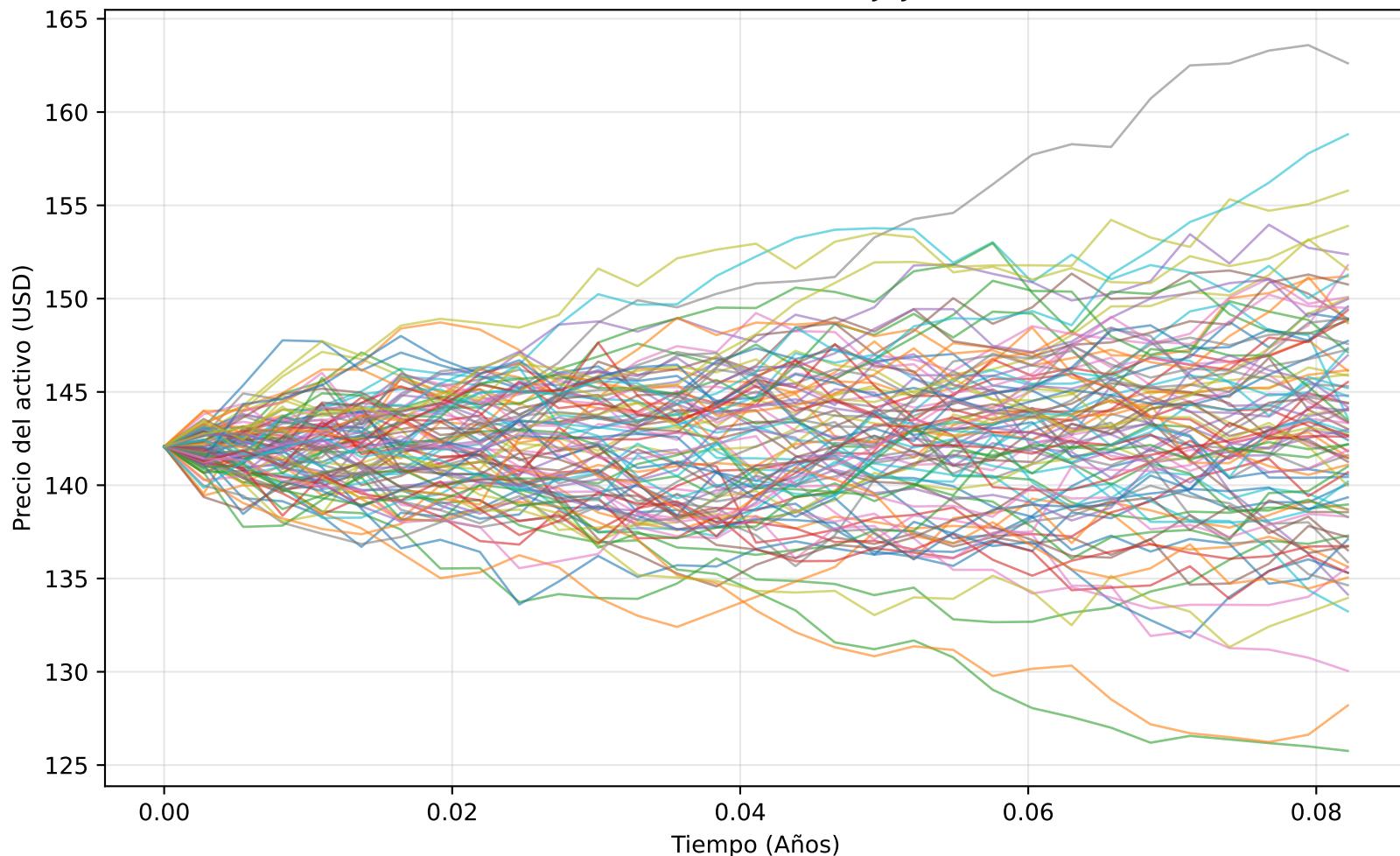
- Current Spot Price ($)
- Model Break-even (BS - 30d Vol)
- Model Break-even (MC - 30d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 60d Volatility Lookback

- Current Spot Price ($)
- Model Break-even (BS - 60d Vol)
- Model Break-even (MC - 60d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 90d Volatility Lookback

- Current Spot Price ($)
- Model Break-even (BS - 90d Vol)
- Model Break-even (MC - 90d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Analysis Date
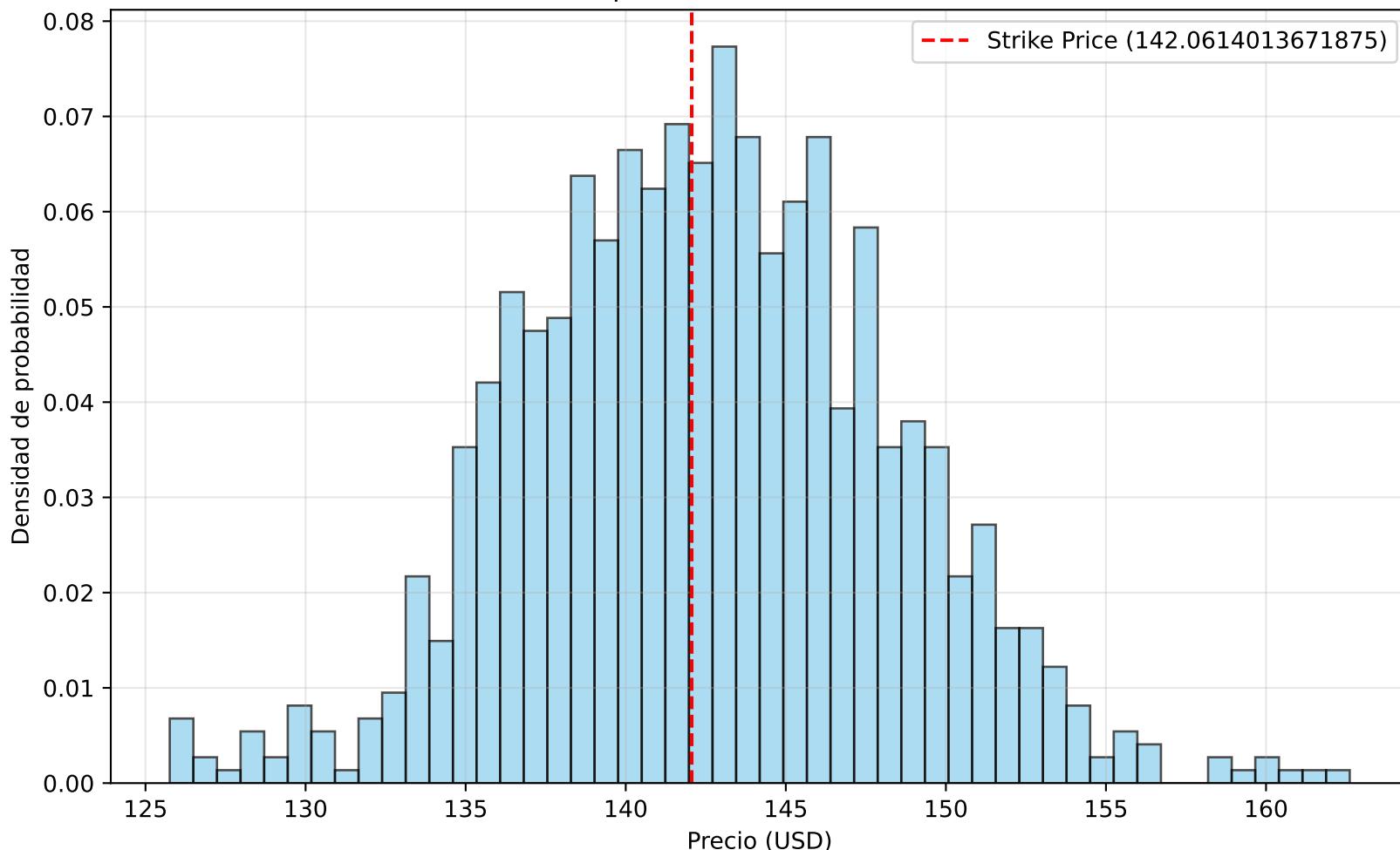
Monte Carlo Paths: JNJ
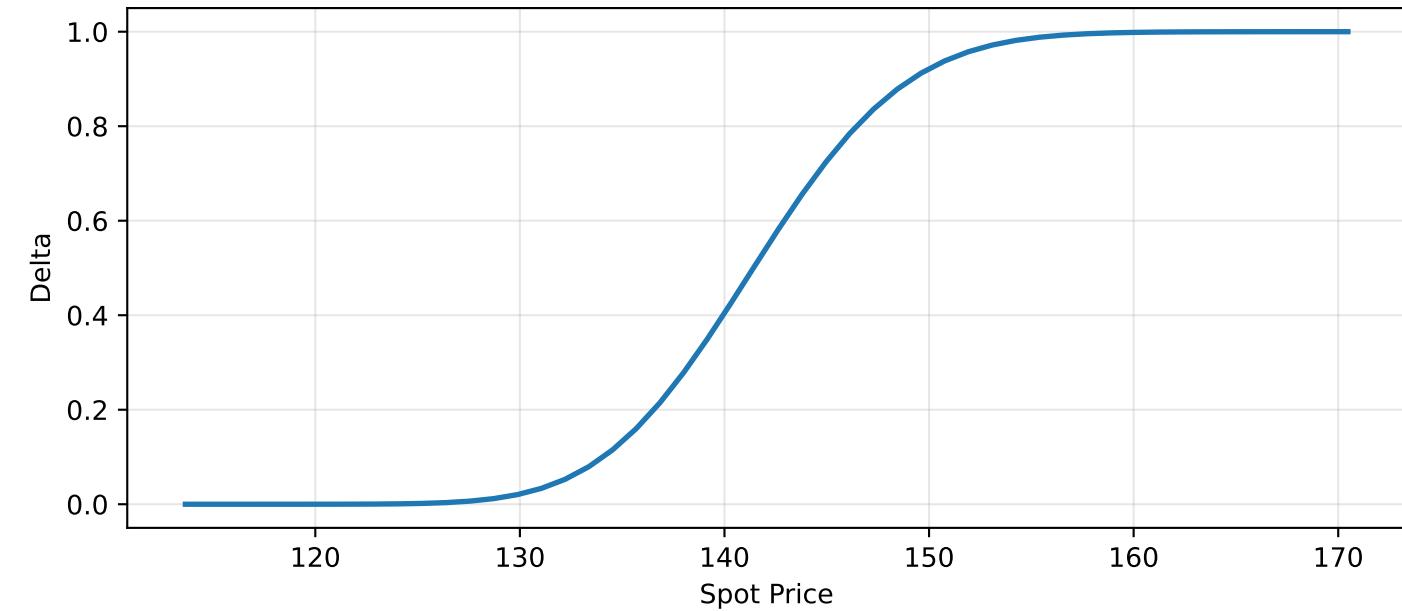
Distribución de los precios finales de los activos financieros
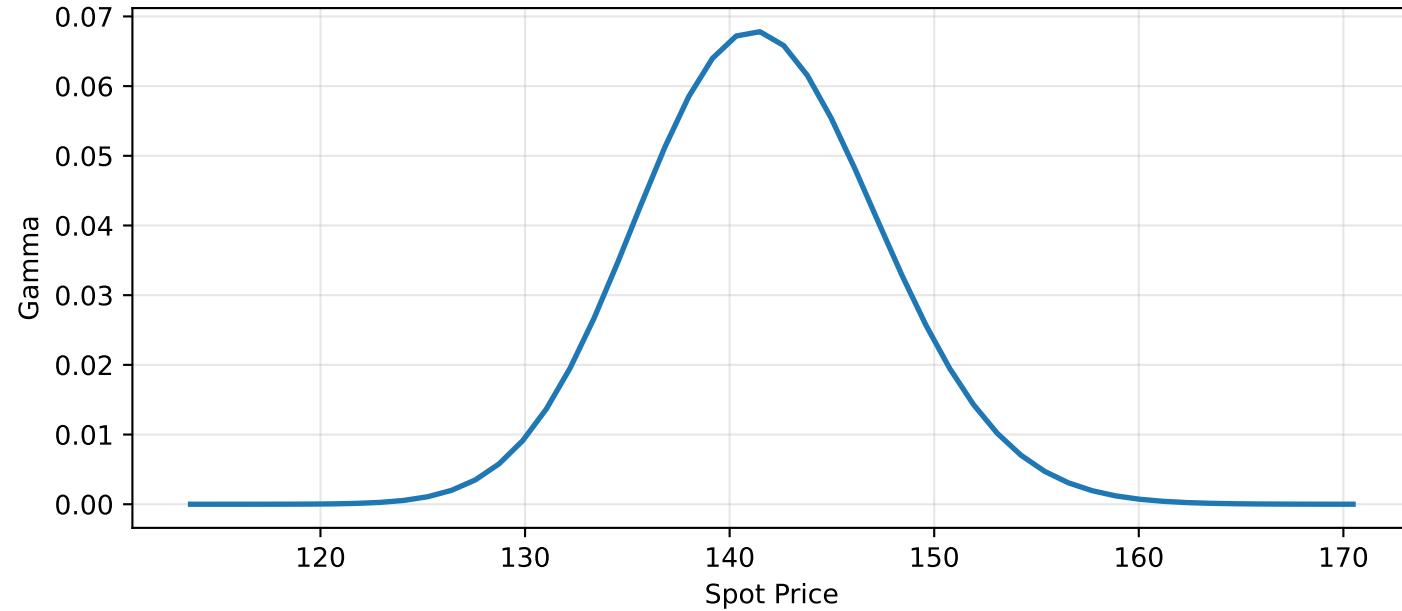
Greeks: JNJ (Latest ATM)
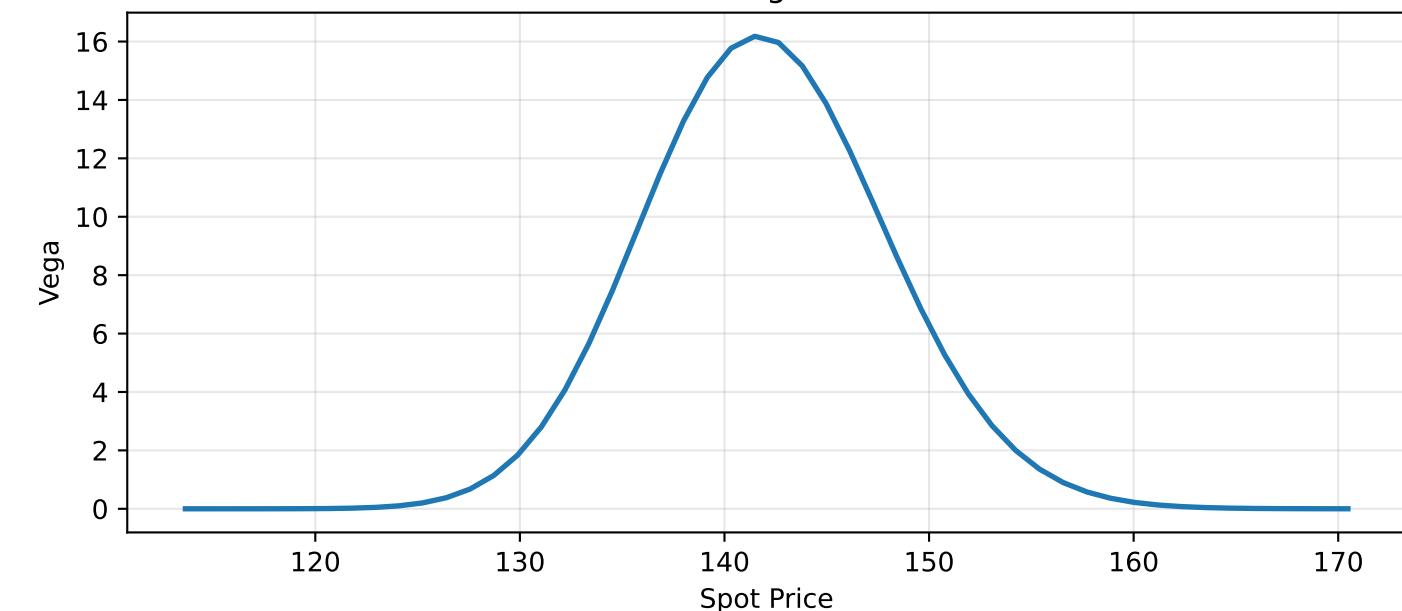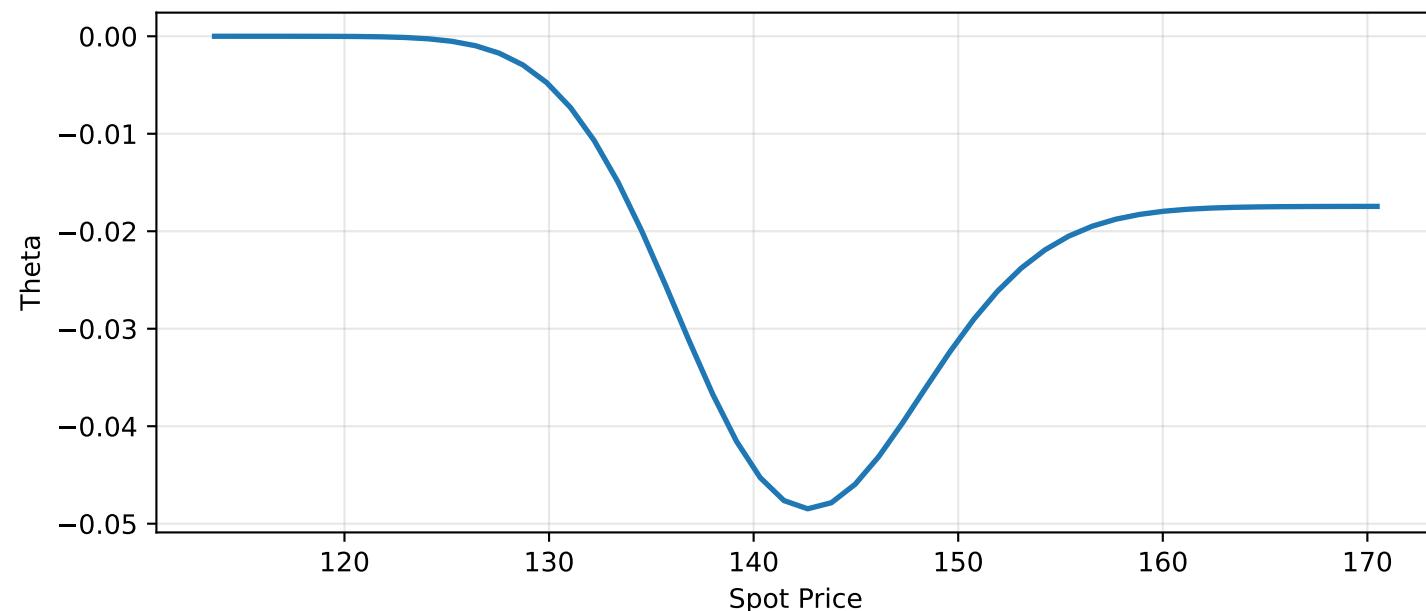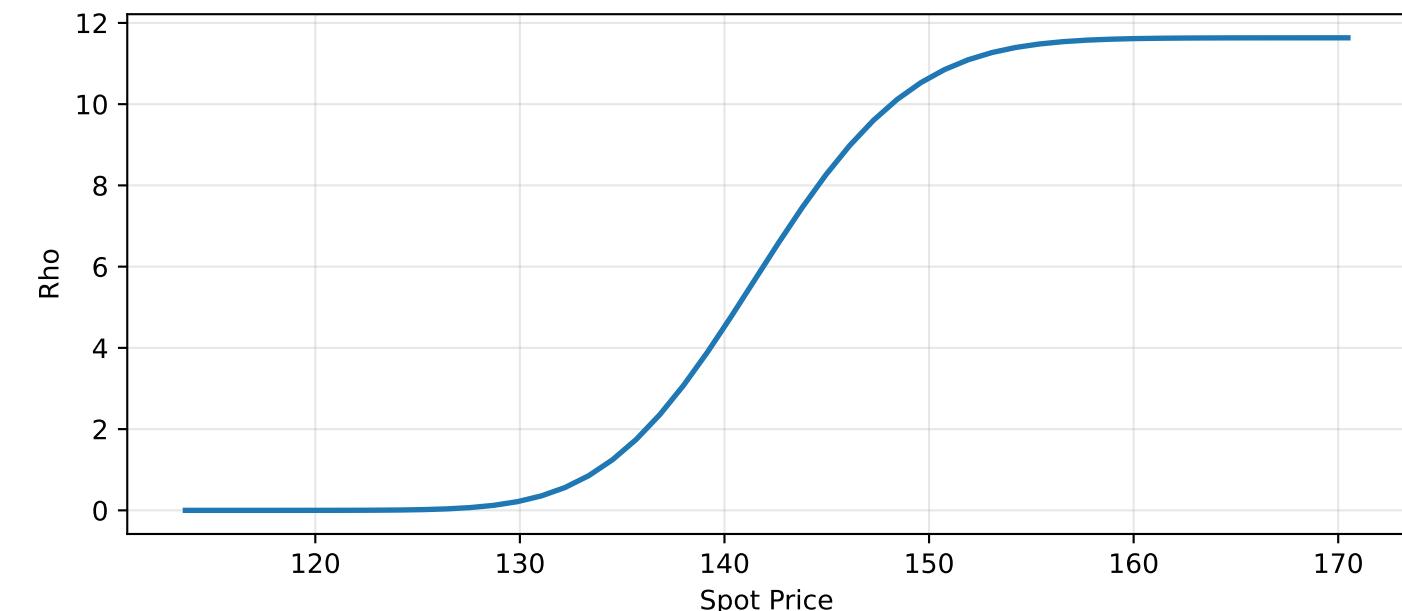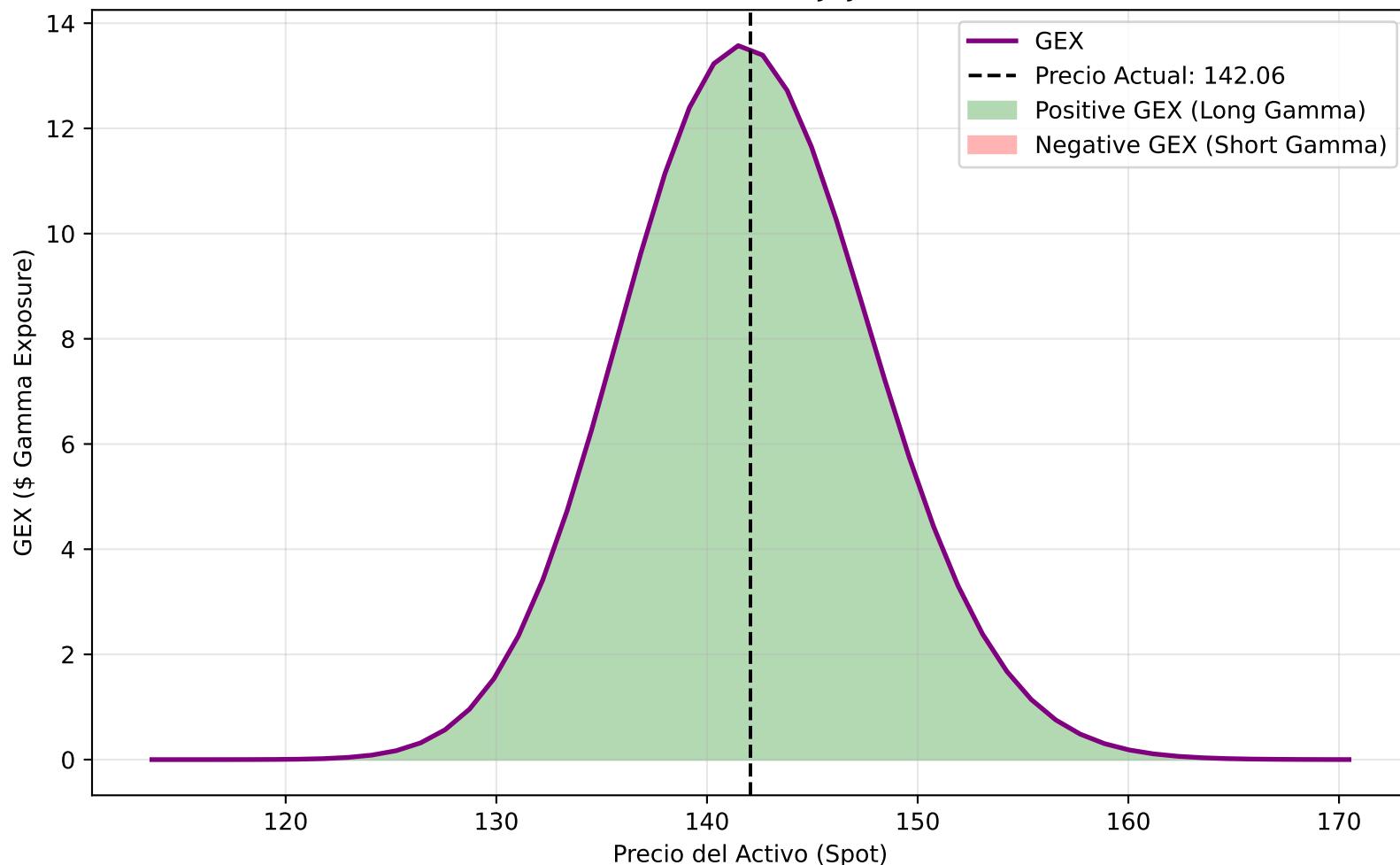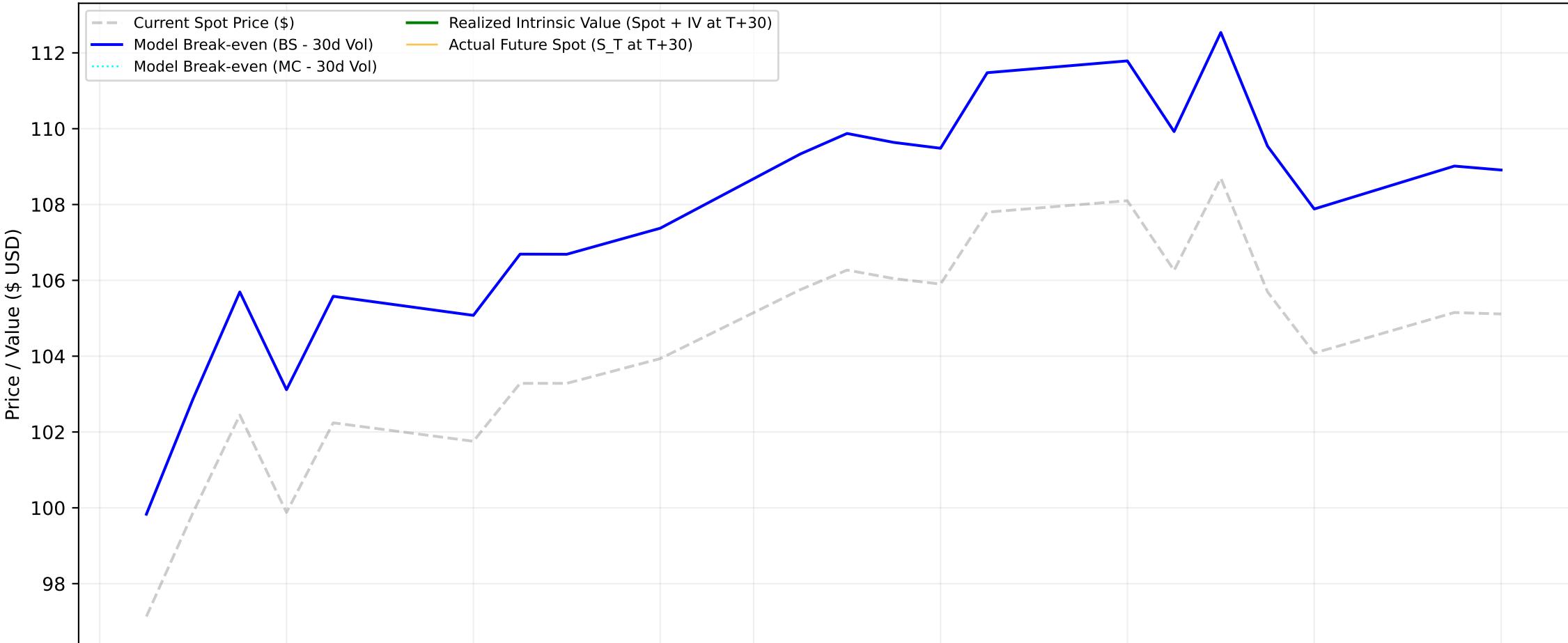
GEX Profile: JNJ
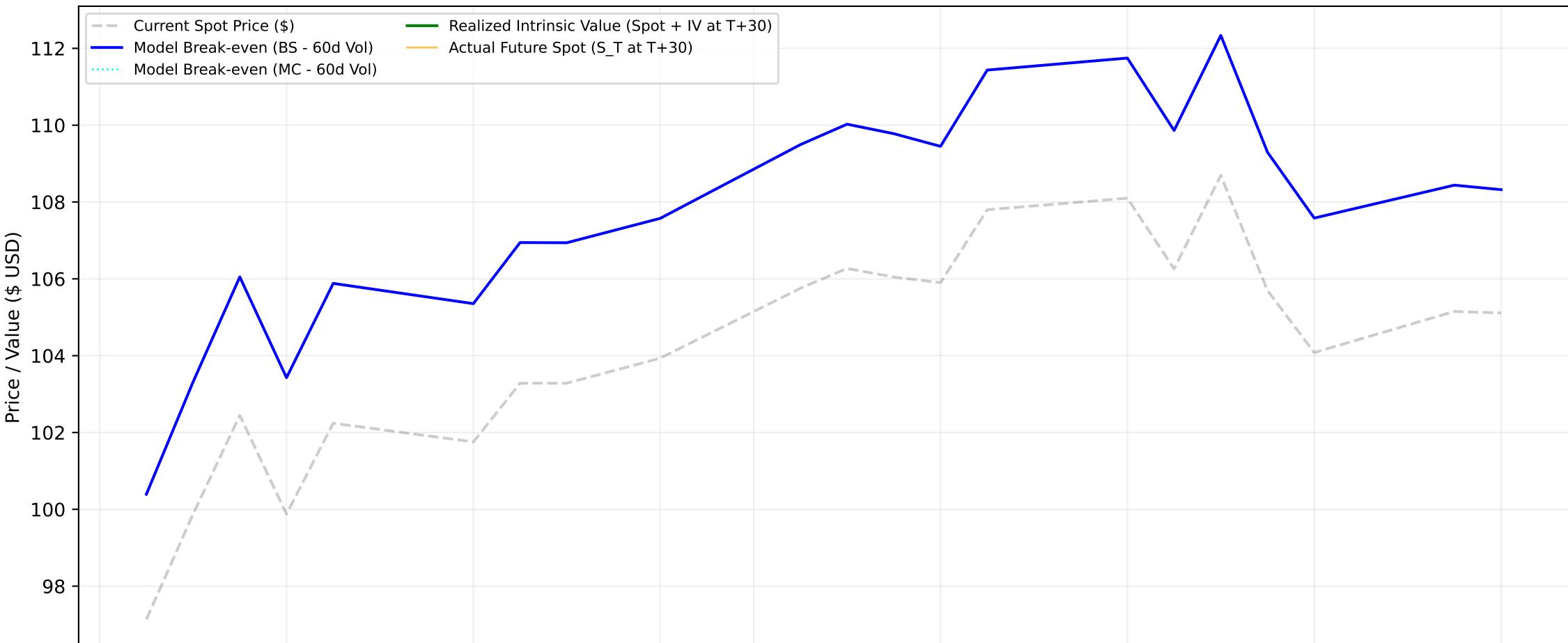
# Advanced Model Comparison: NVO (30 DTE)
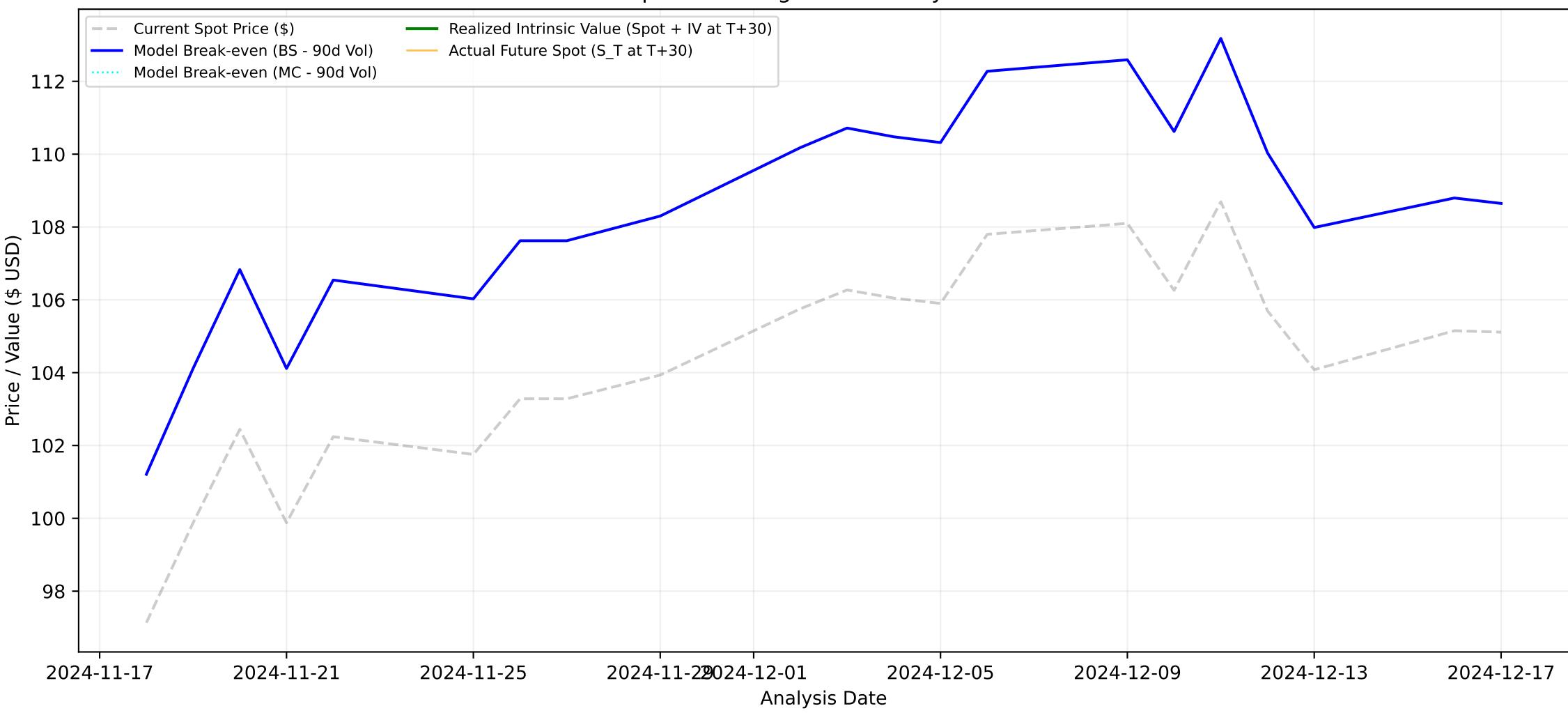
Comparison using 30d Volatility Lookback
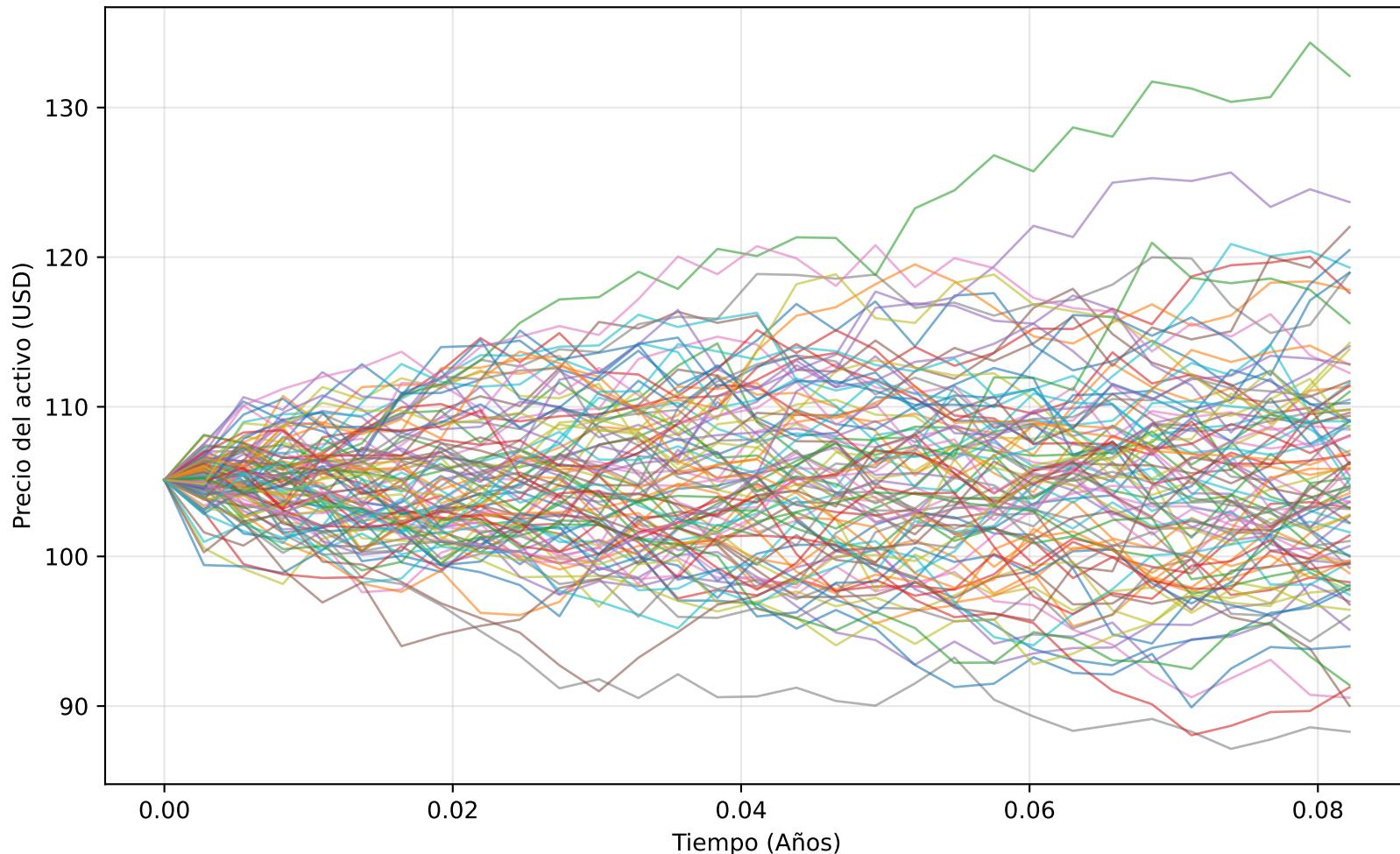
Legend:
- Current Spot Price ($)
- Model Break-even (BS - 30d Vol)
- Model Break-even (MC - 30d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 60d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 60d Vol)
- Model Break-even (MC - 60d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Comparison using 90d Volatility Lookback

Legend:
- Current Spot Price ($)
- Model Break-even (BS - 90d Vol)
- Model Break-even (MC - 90d Vol)
- Realized Intrinsic Value (Spot + IV at T+30)
- Actual Future Spot (S_T at T+30)

Analysis Date
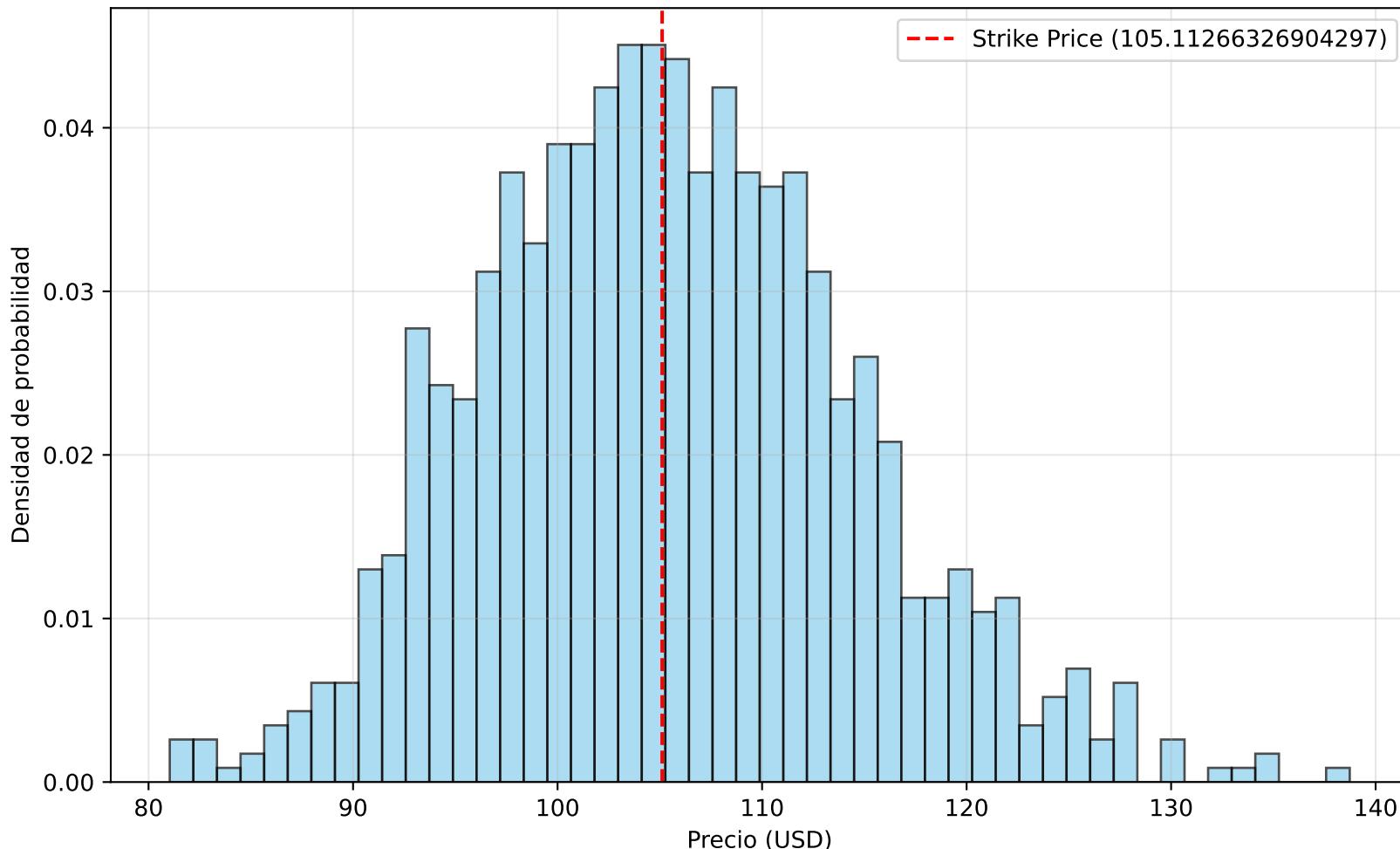
Monte Carlo Paths: NVO
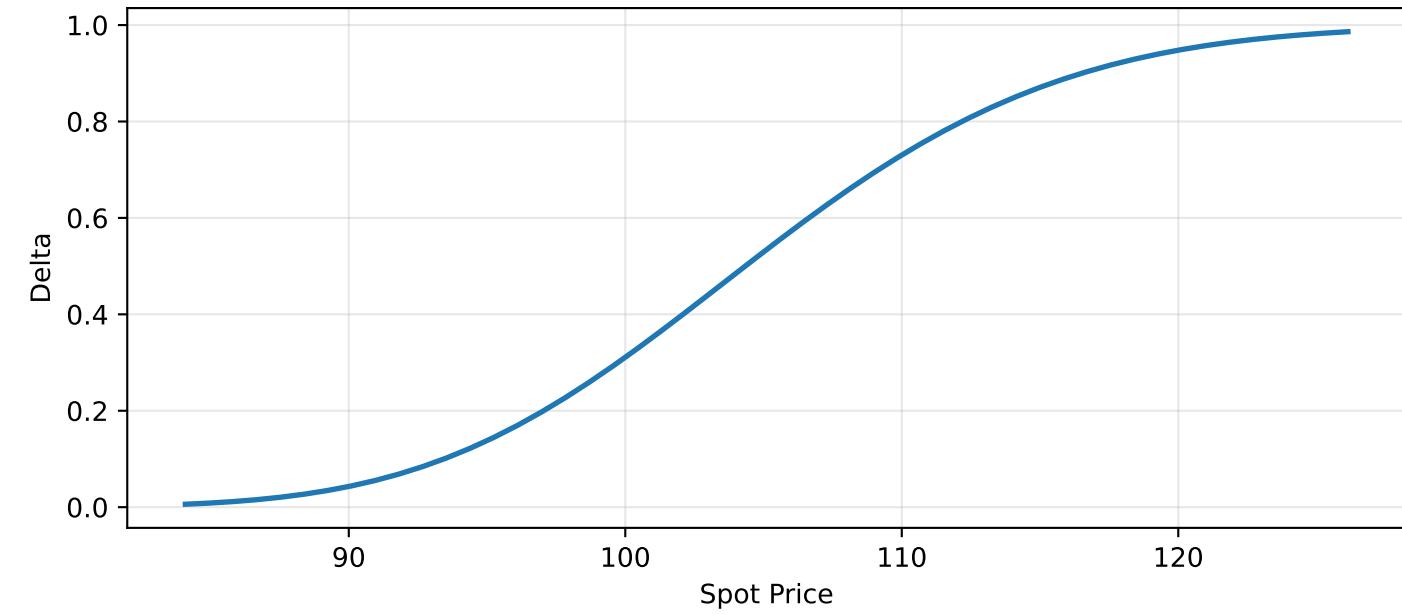
Distribución de los precios finales de los activos financieros

Greeks: NVO (Latest ATM)

GEX Profile: NVO