

# VOL SIGNALS

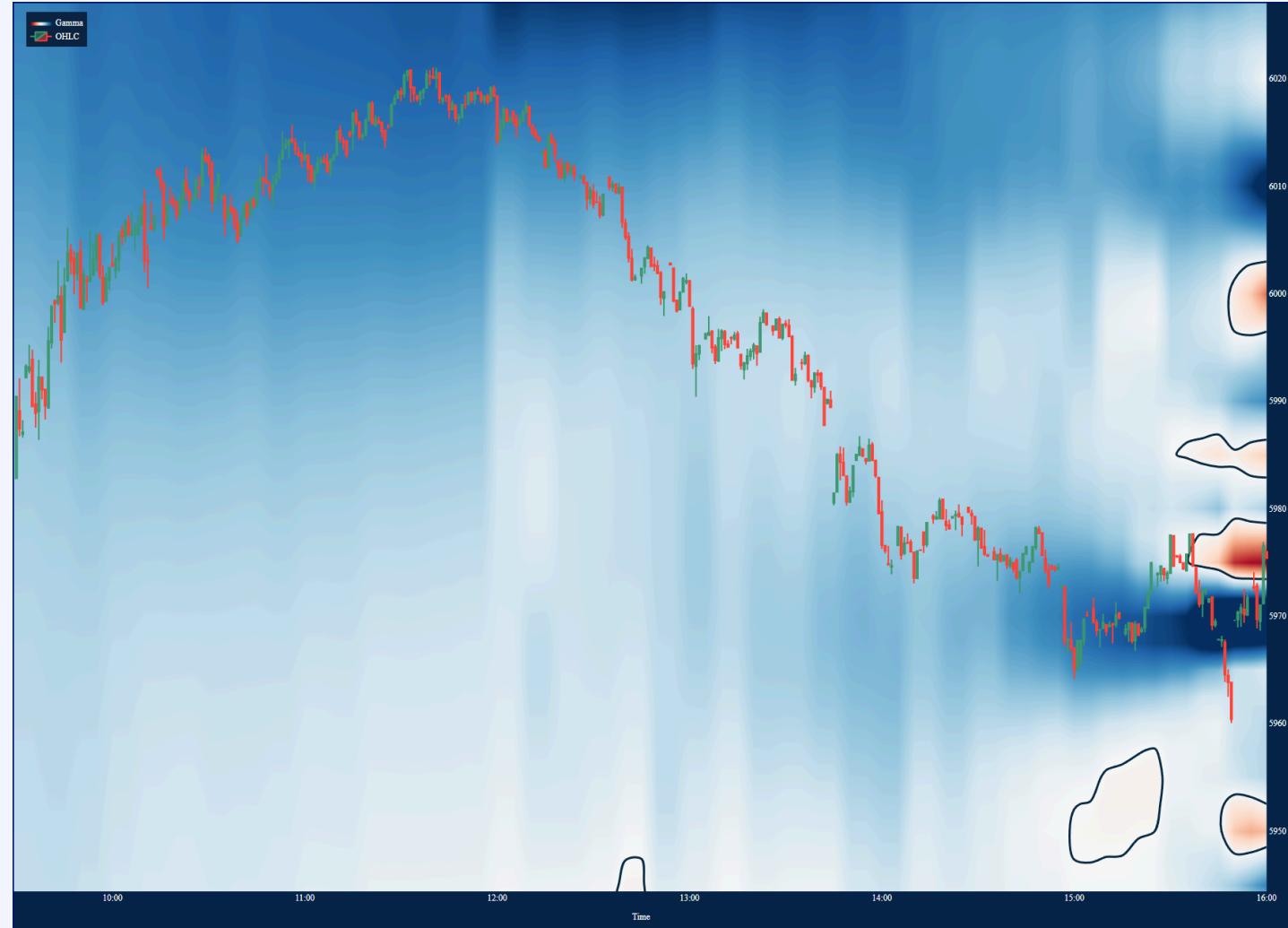
*Morning Meetings*

Tuesday, January 7 2025

Reviewing the tape...

## OptionsDepth GEX Profile

*Monday, January 6 2025*

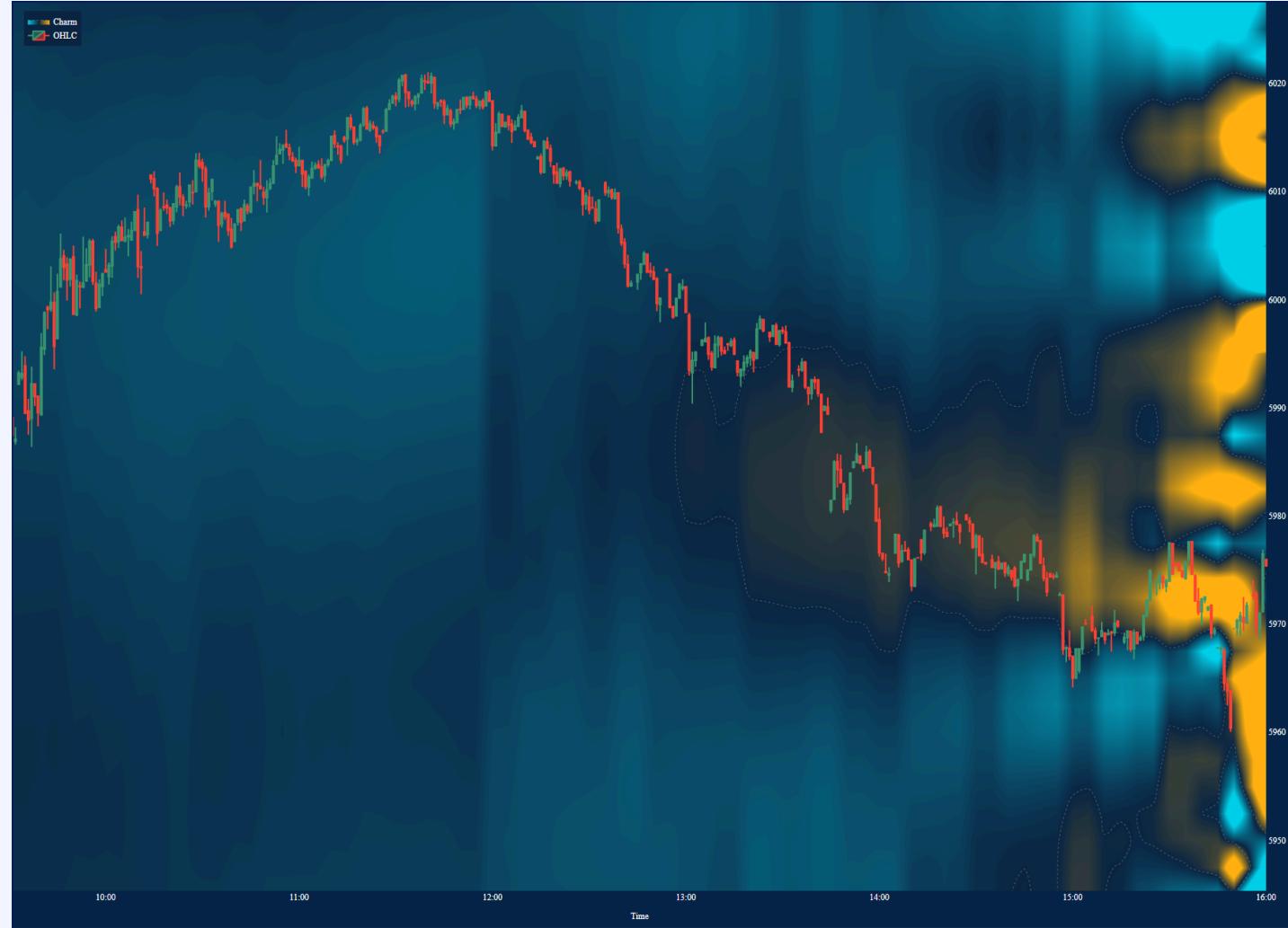


*\*I use OptionsDepth for all GEX, Charm, & Positioning Insight | 'VOL SIGNALS10' at signup for 10% off your monthly rate*

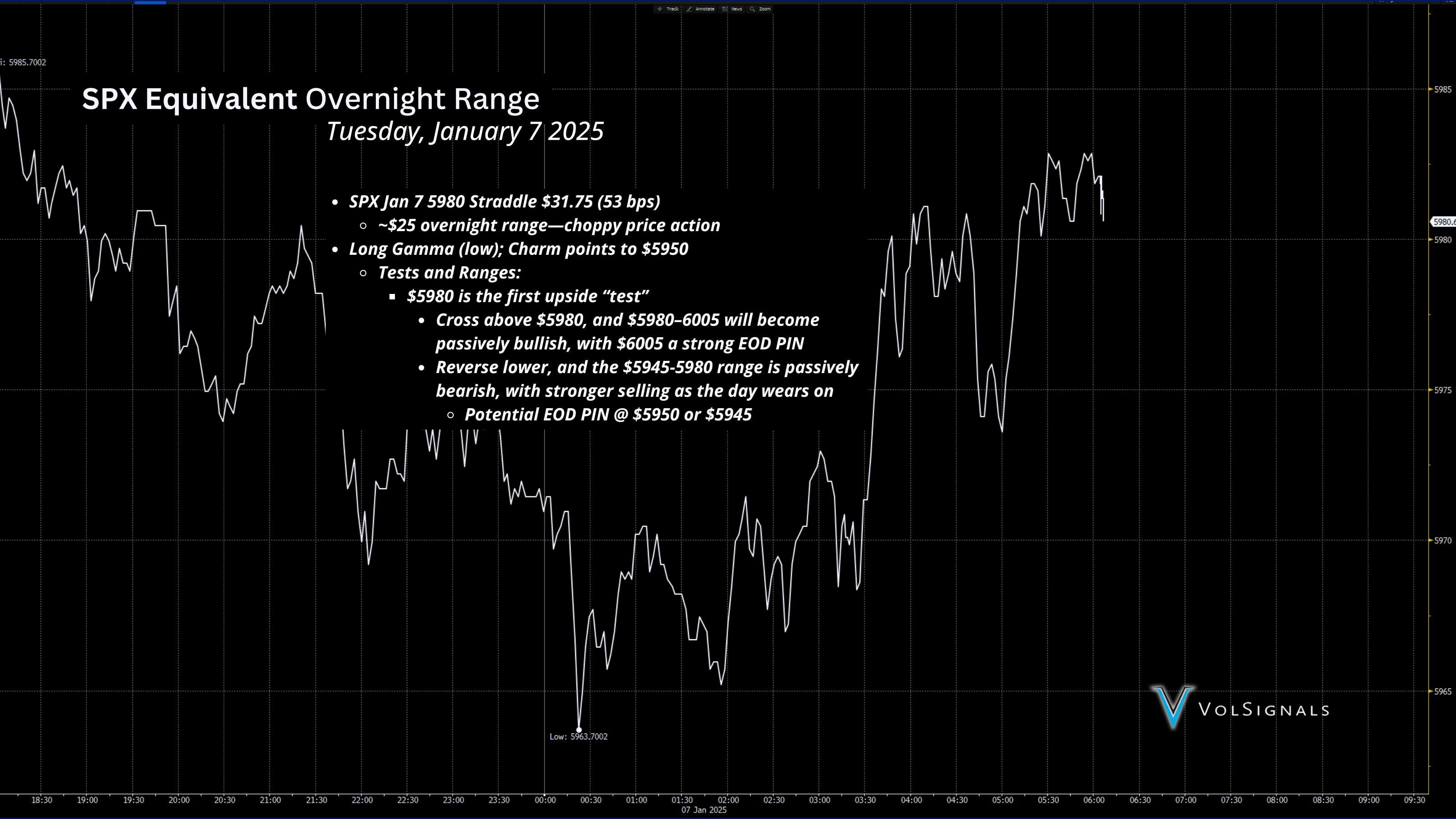
*Reviewing the tape...*

## OptionsDepth Charm Profile

*Monday, January 6 2025*

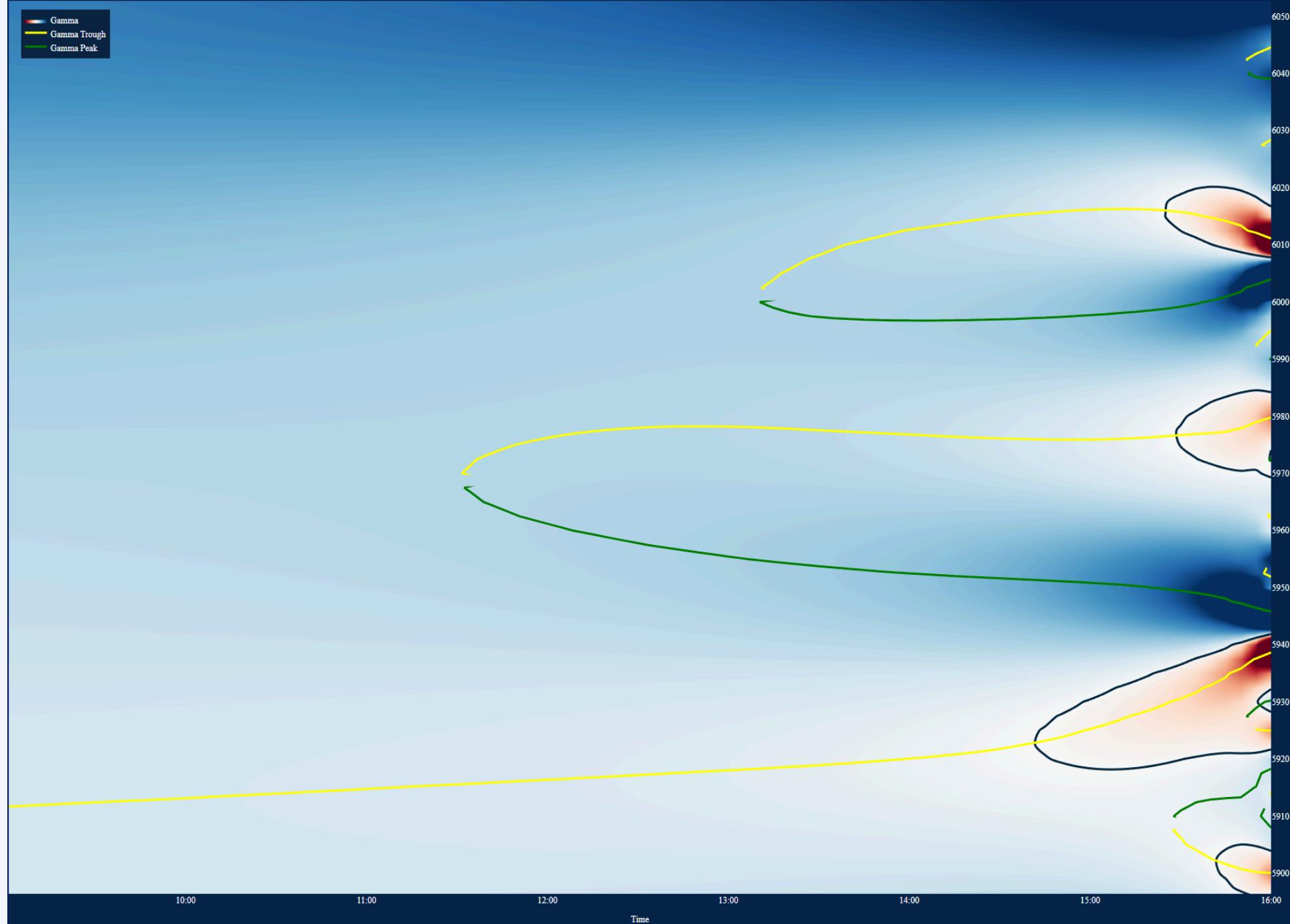


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# OptionsDepth GEX Profile

Tuesday, January 7 2025



**ODTE Straddle: 53 bps**

1/7 5980 Straddle \$31.50 @ 32.00

**Overnight Trading Range: \$24.75**

6007.00–6031.75 (ESH25)

\$5963.70–5985.70 SPX Equivalent\*

\*Range magnitudes differ due to variable basis

**Call Wall Feature:** Approaching \$6050

**Speed:** Positive overall;

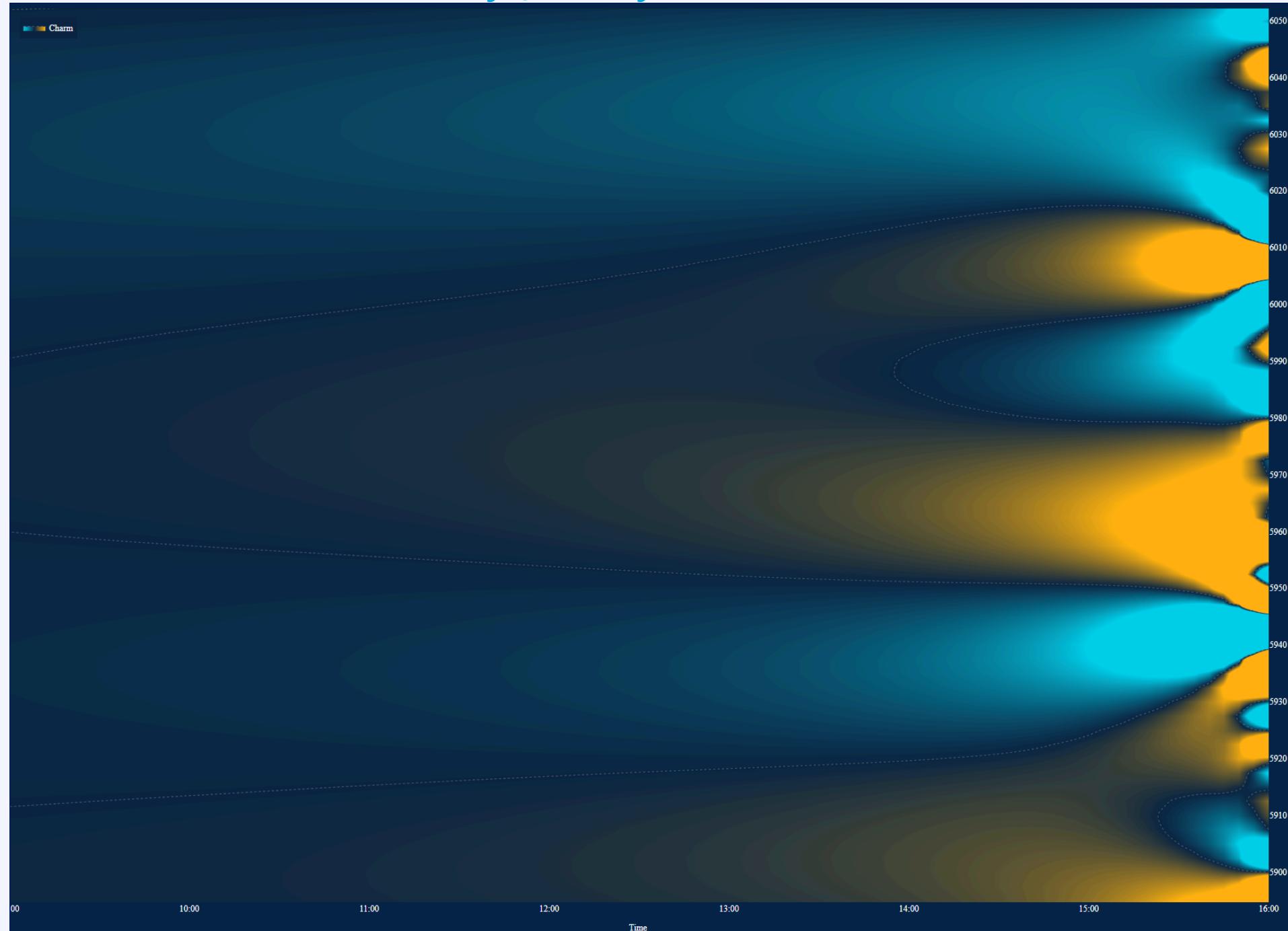
See "tests and ranges" for local intraday



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# OptionsDepth Charm Profile

Tuesday, January 7 2025



*The implied balancing point for today is \$5950*

*Charm is suppressive (overall) above it, and supportive (overall) below it, with \$5980 an important afternoon level*



# OptionsDepth ODTE Market Maker Positioning

Tuesday, January 7 2025

