

VOL SIGNALS

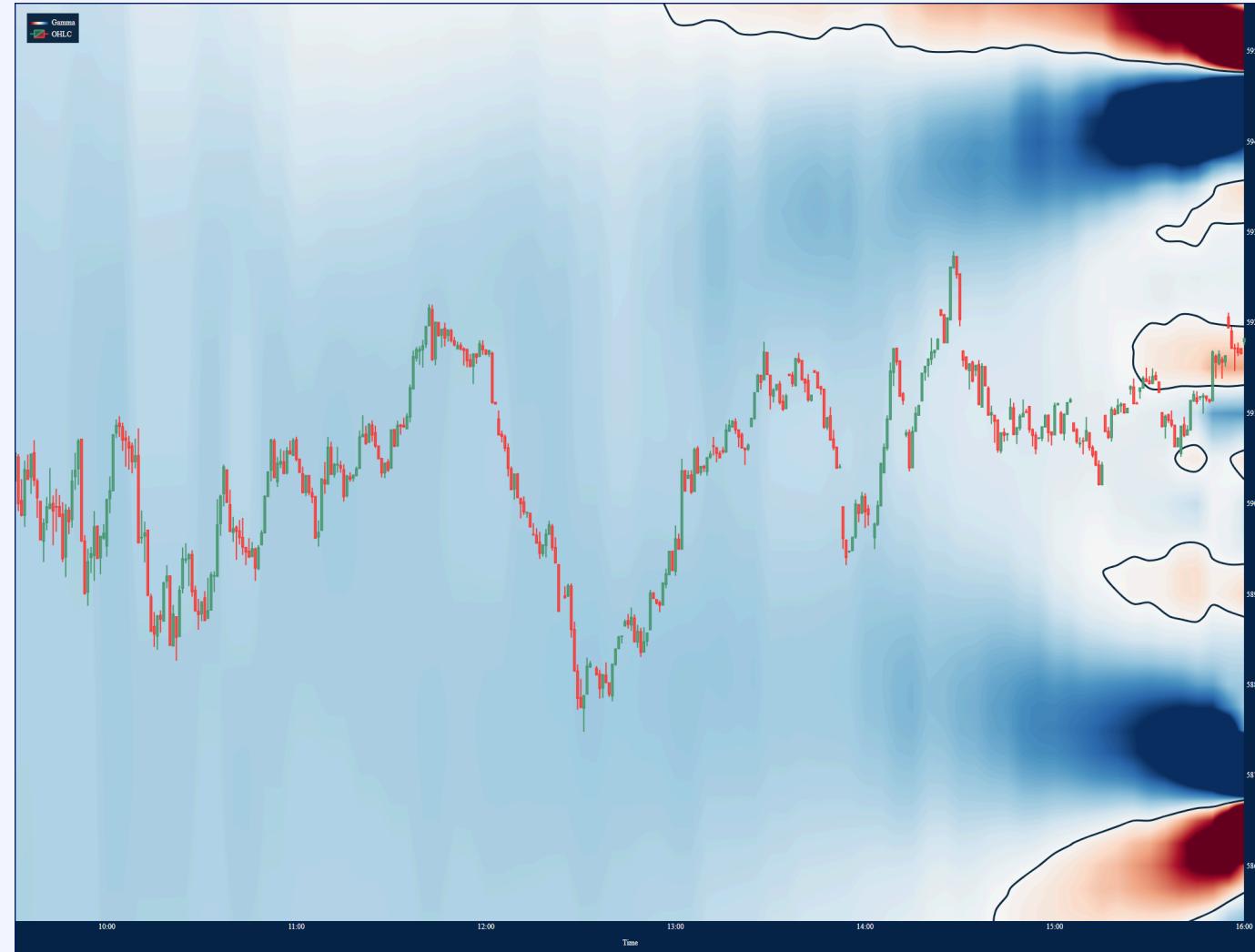
Morning Meetings

Friday, January 10 2025

Reviewing the tape...

OptionsDepth GEX Profile

Wednesday, January 8 2025

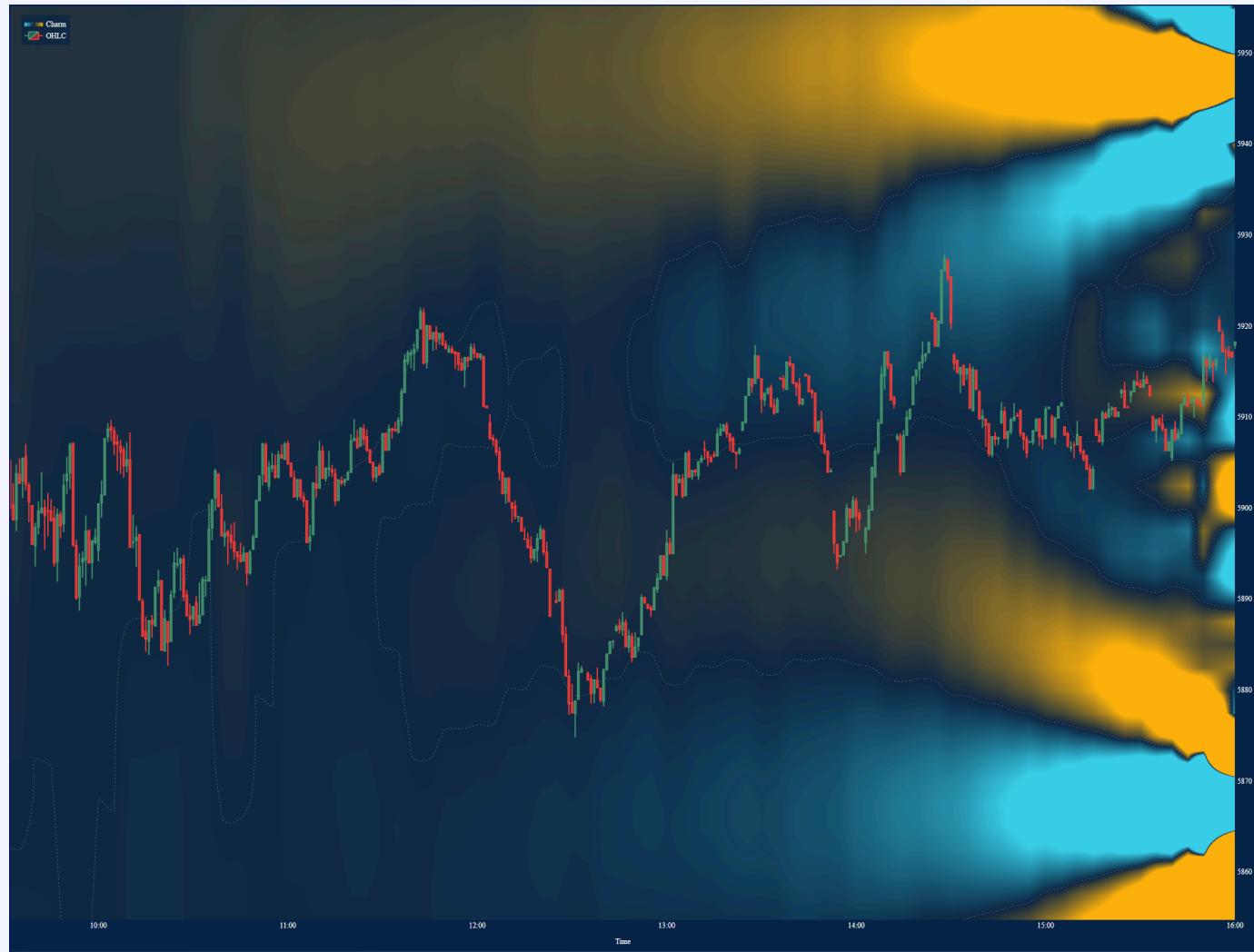


**I use OptionsDepth for all GEX, Charm, & Positioning Insight | 'VOL SIGNALS10' at signup for 10% off your monthly rate*

Reviewing the tape...

OptionsDepth Charm Profile

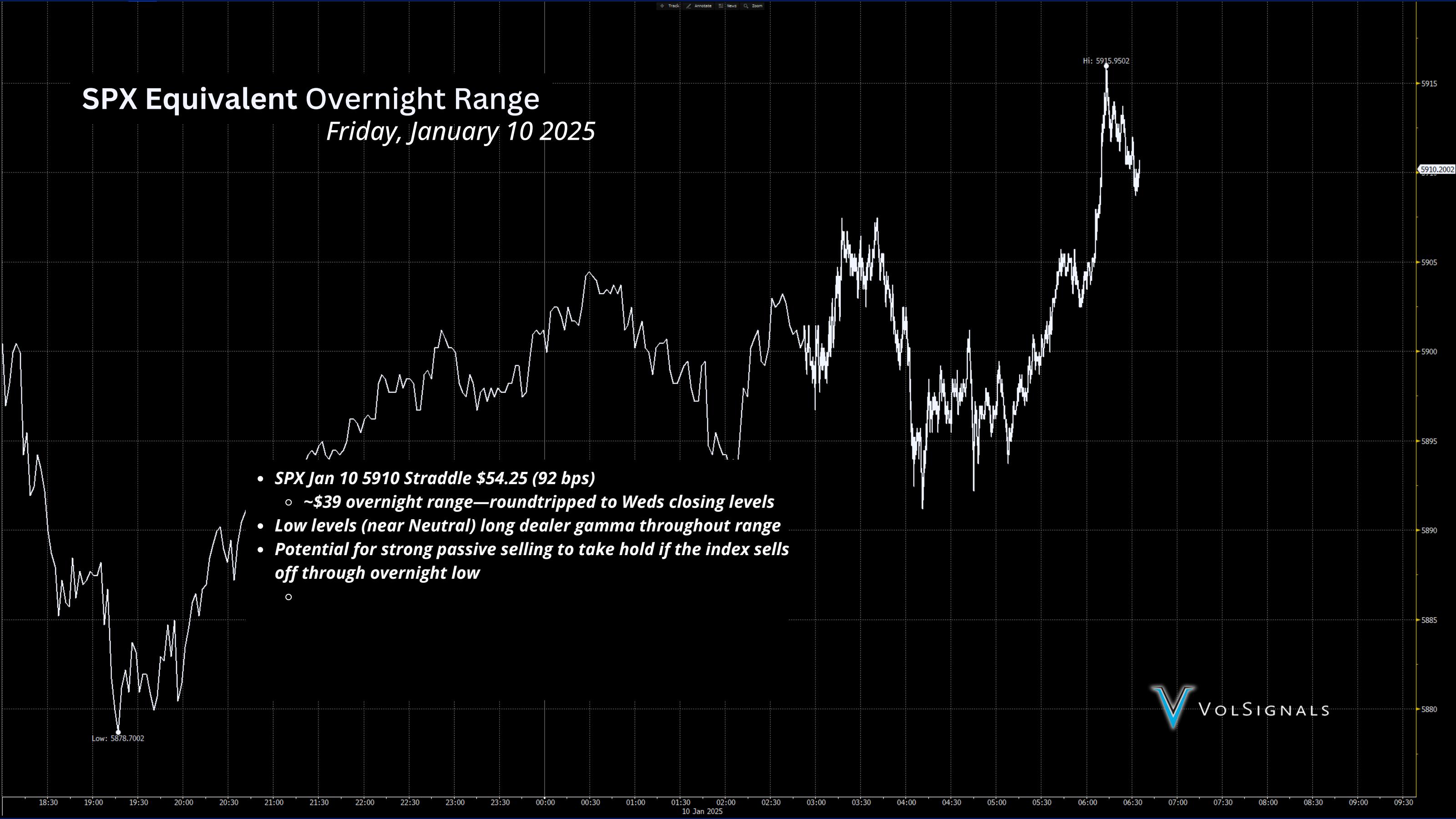
Wednesday, January 8 2025



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

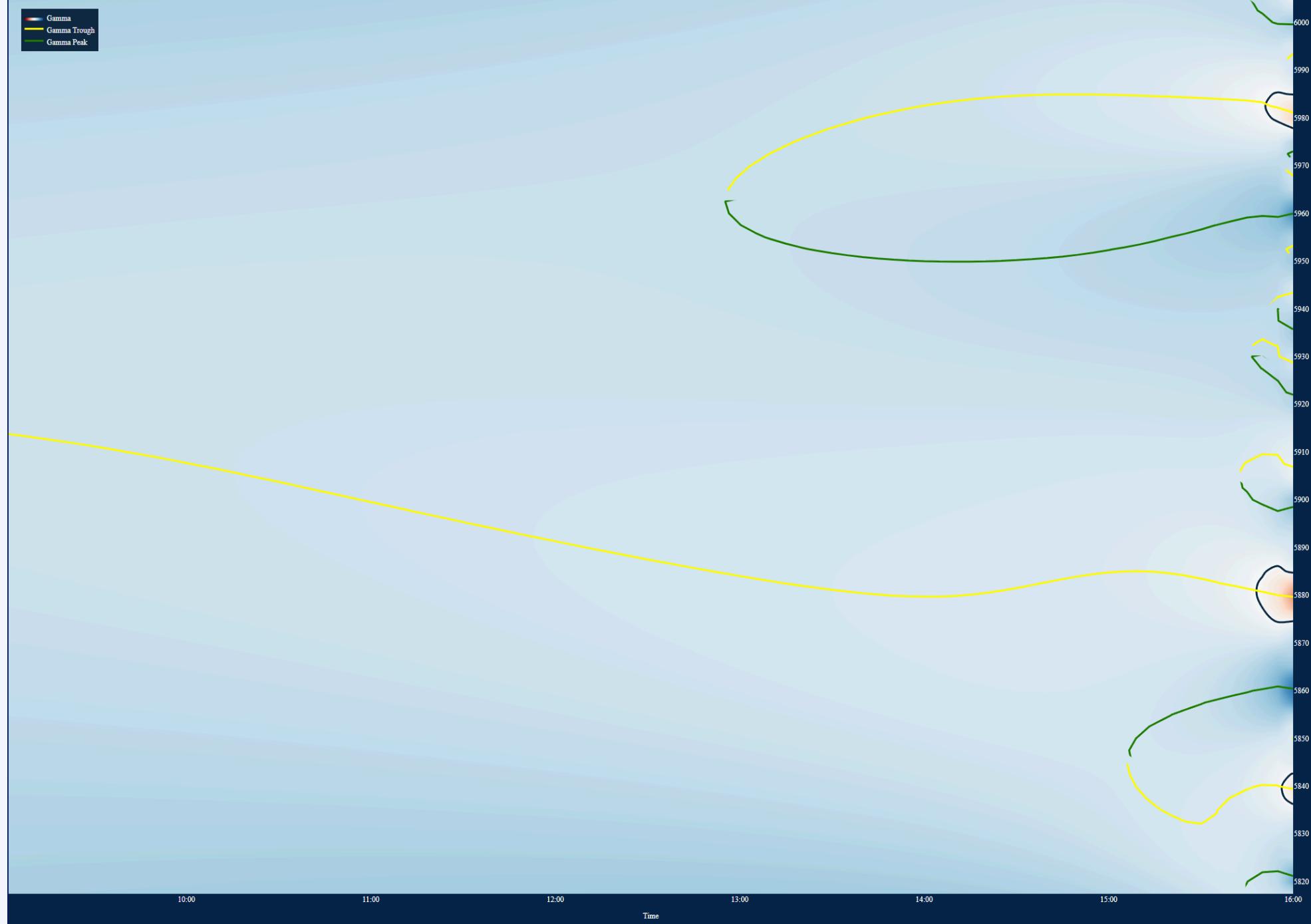
SPX Equivalent Overnight Range

Friday, January 10 2025



OptionsDepth GEX Profile

Friday, January 10 2025



ODTE Straddle: 92 bps

1/10 5910 Straddle \$54.00 @ 54.50

Overnight Trading Range: \$38.75

5920.50–5959.25 (ESH25)

\$5878.70–5915.95 SPX Equivalent*

*Range magnitudes differ due to variable basis

FREE TO MOVE ABOUT THE CABIN...

Low to neutral Gamma EVERYWHERE today...

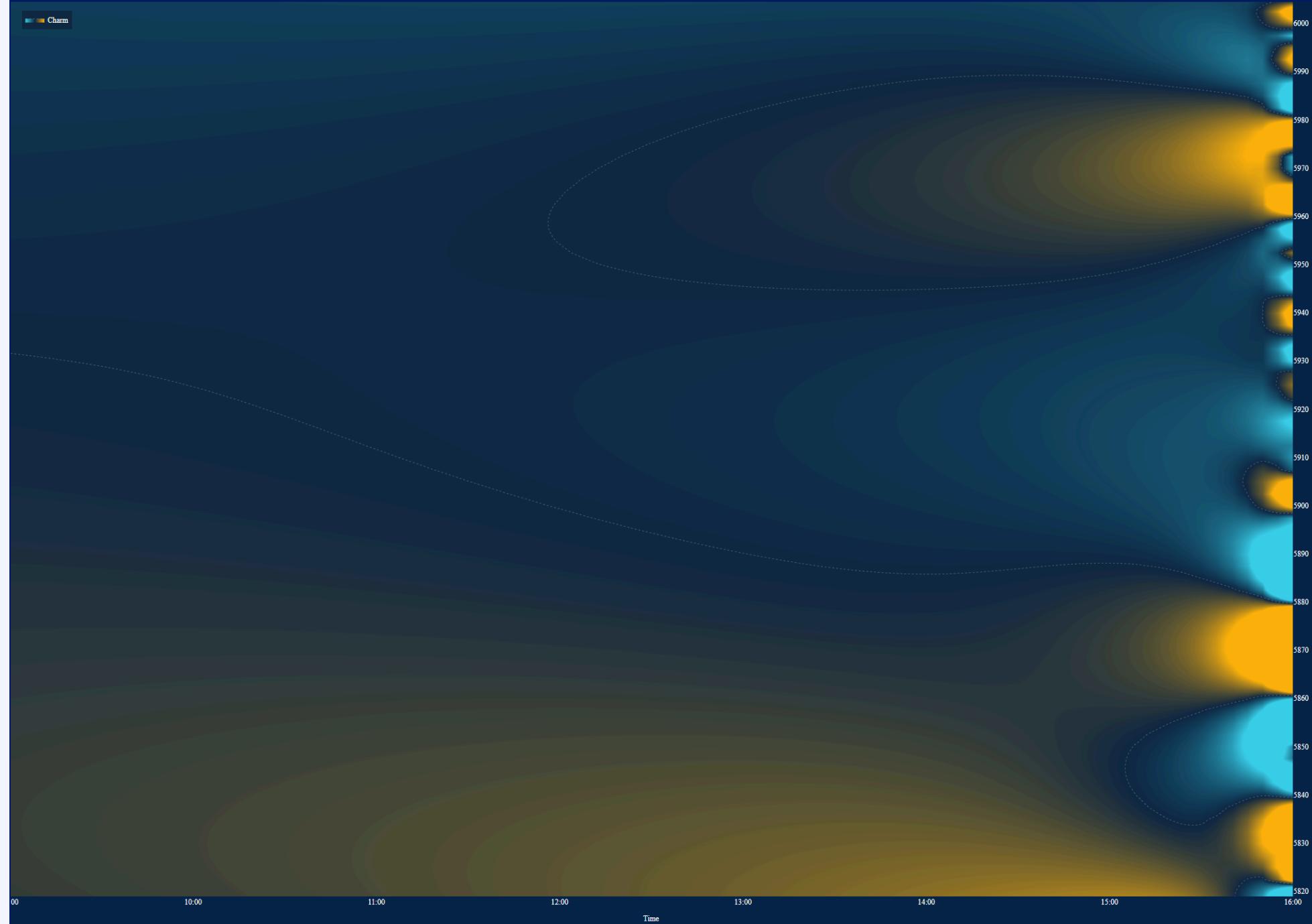
Negative Speed below \$5880 (trend flip to bearish)



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

OptionsDepth Charm Profile

Friday, January 10 2025



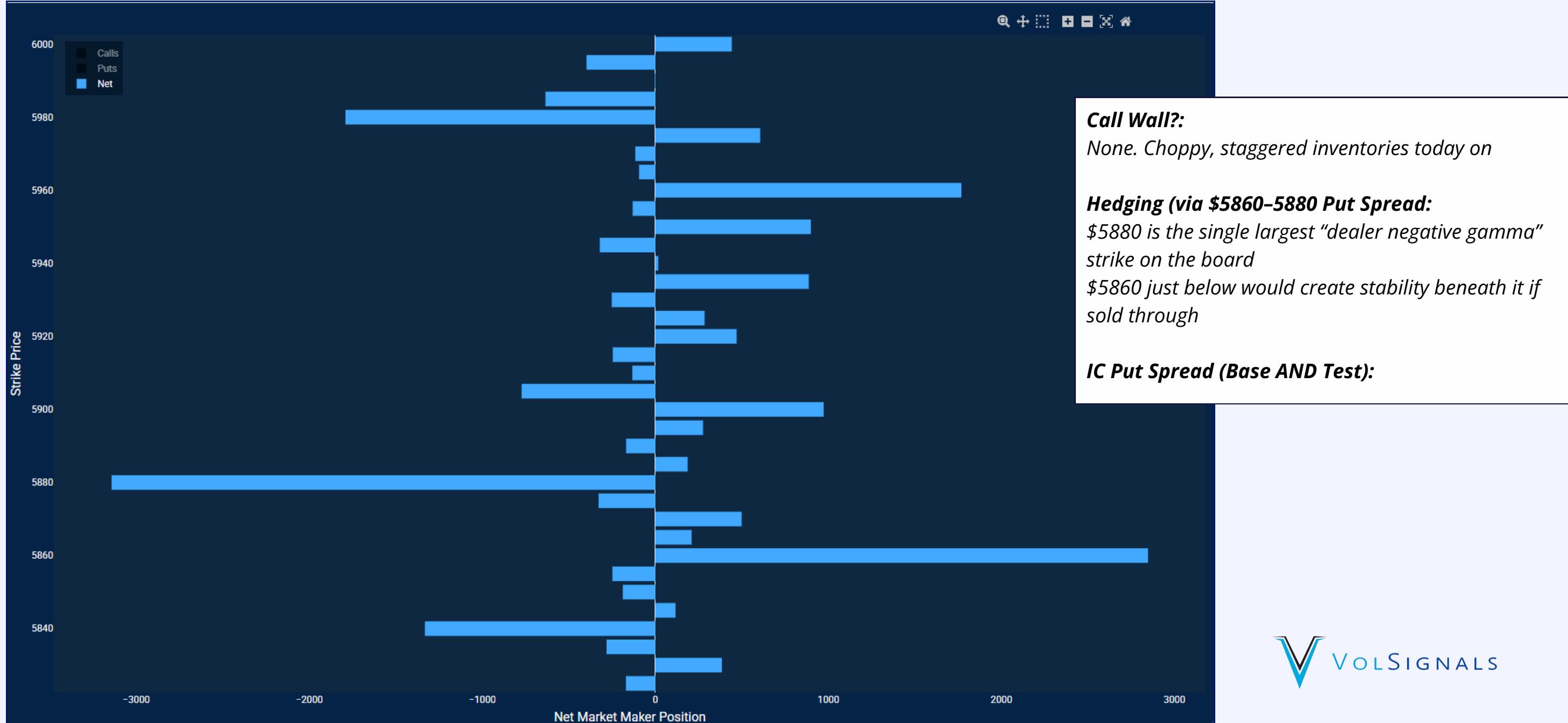
Risk to the positioning today is failing to recover the post-NFP selloff. Losing \$5880 opened up stronger bearish charm/vanna flows, and they become progressively stronger should the index continue below \$5840

Today... check intraday updates frequently



OptionsDepth ODTE Market Maker Positioning (1 / 2)

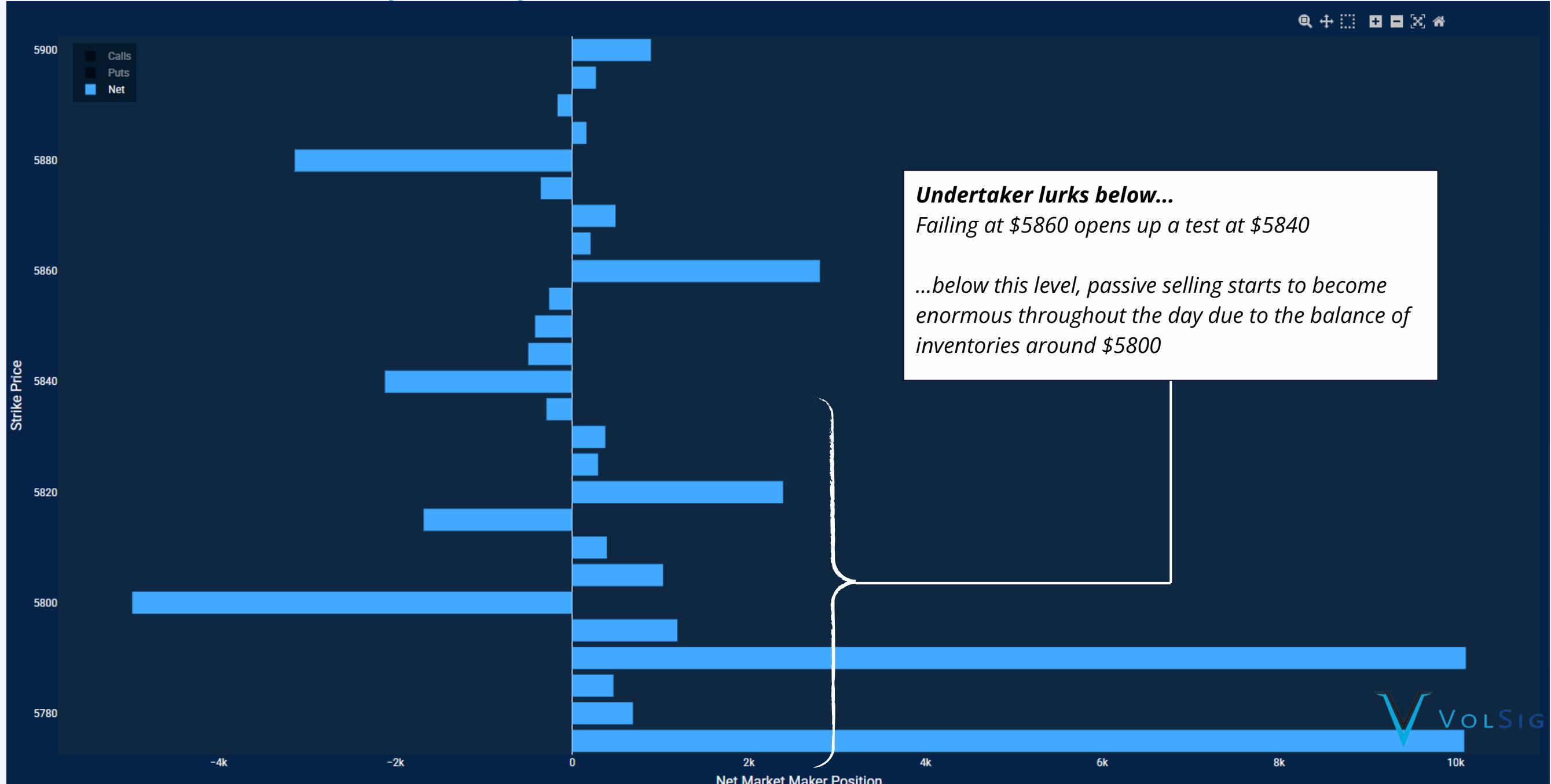
Friday, January 10 2025



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

OptionsDepth ODTE Market Maker Positioning (2 / 2)

Friday, January 10 2025



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