

VOL SIGNALS

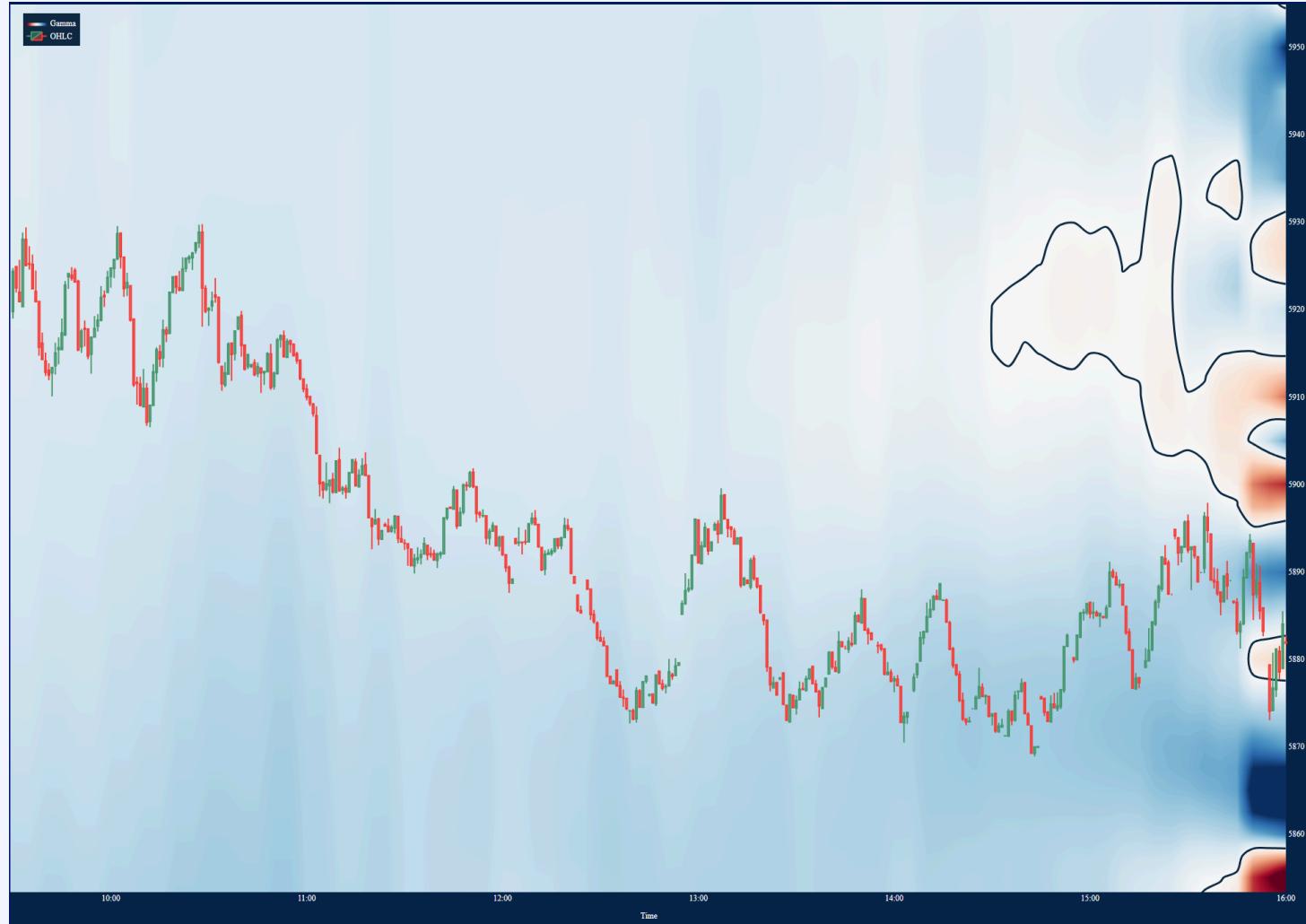
Morning Meetings

Thursday, January 2 2025

Reviewing the tape...

OptionsDepth GEX Profile

Tuesday, December 31 2024

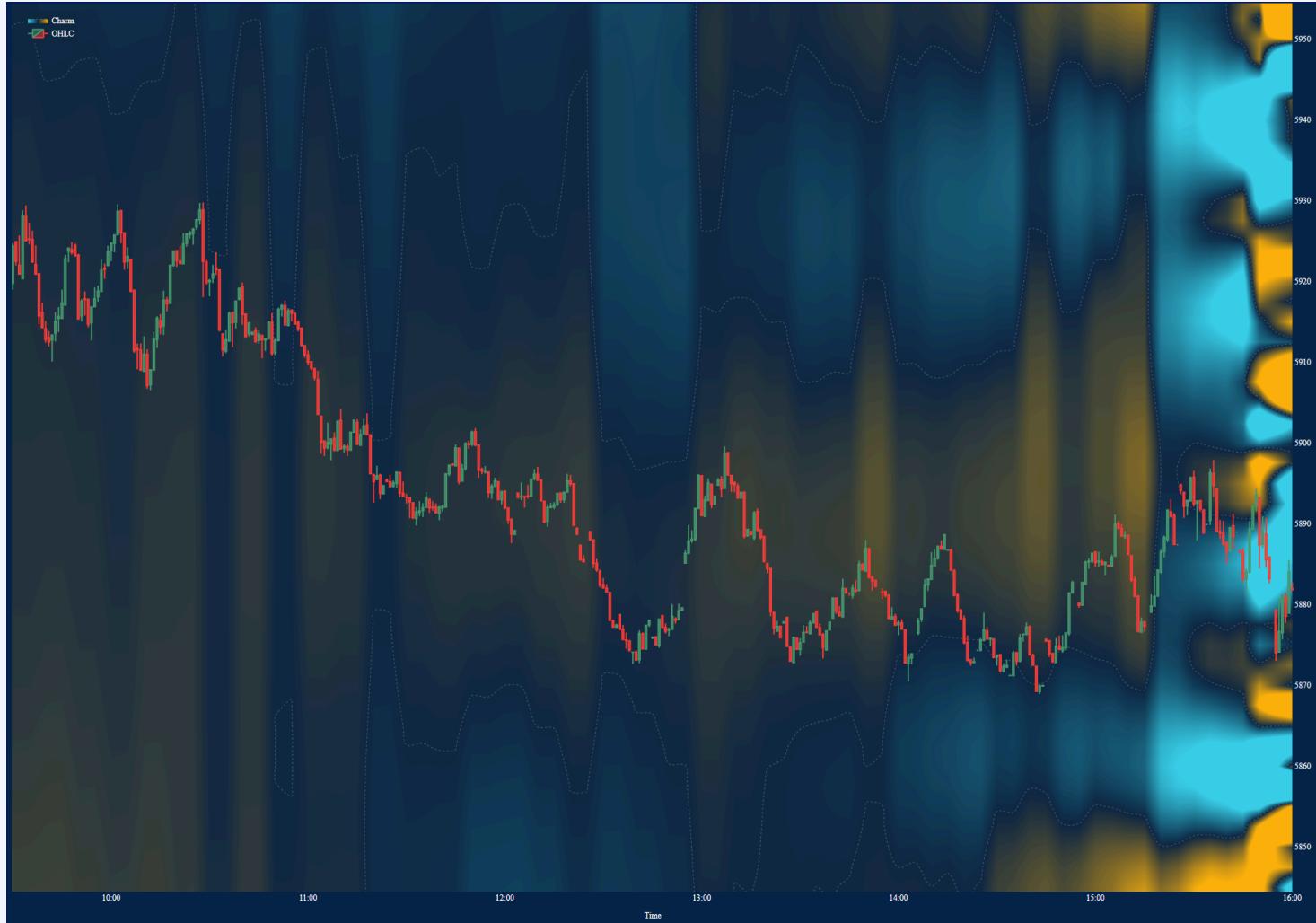


**I use OptionsDepth for all GEX, Charm, & Positioning Insight | 'VOL SIGNALS10' at signup for 10% off your monthly rate*

Reviewing the tape...

OptionsDepth Charm Profile

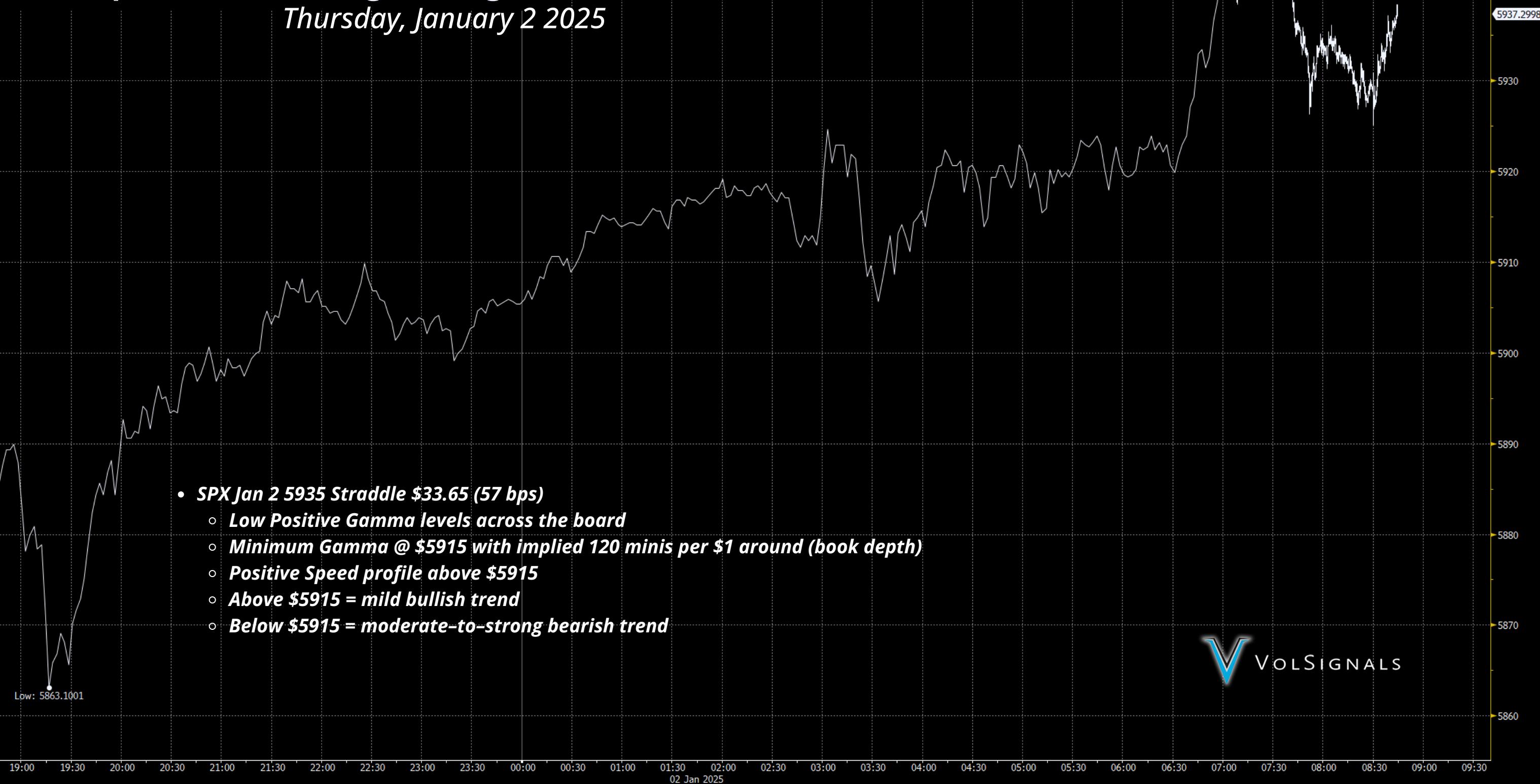
Tuesday, December 31 2024



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SPX Equivalent Overnight Range

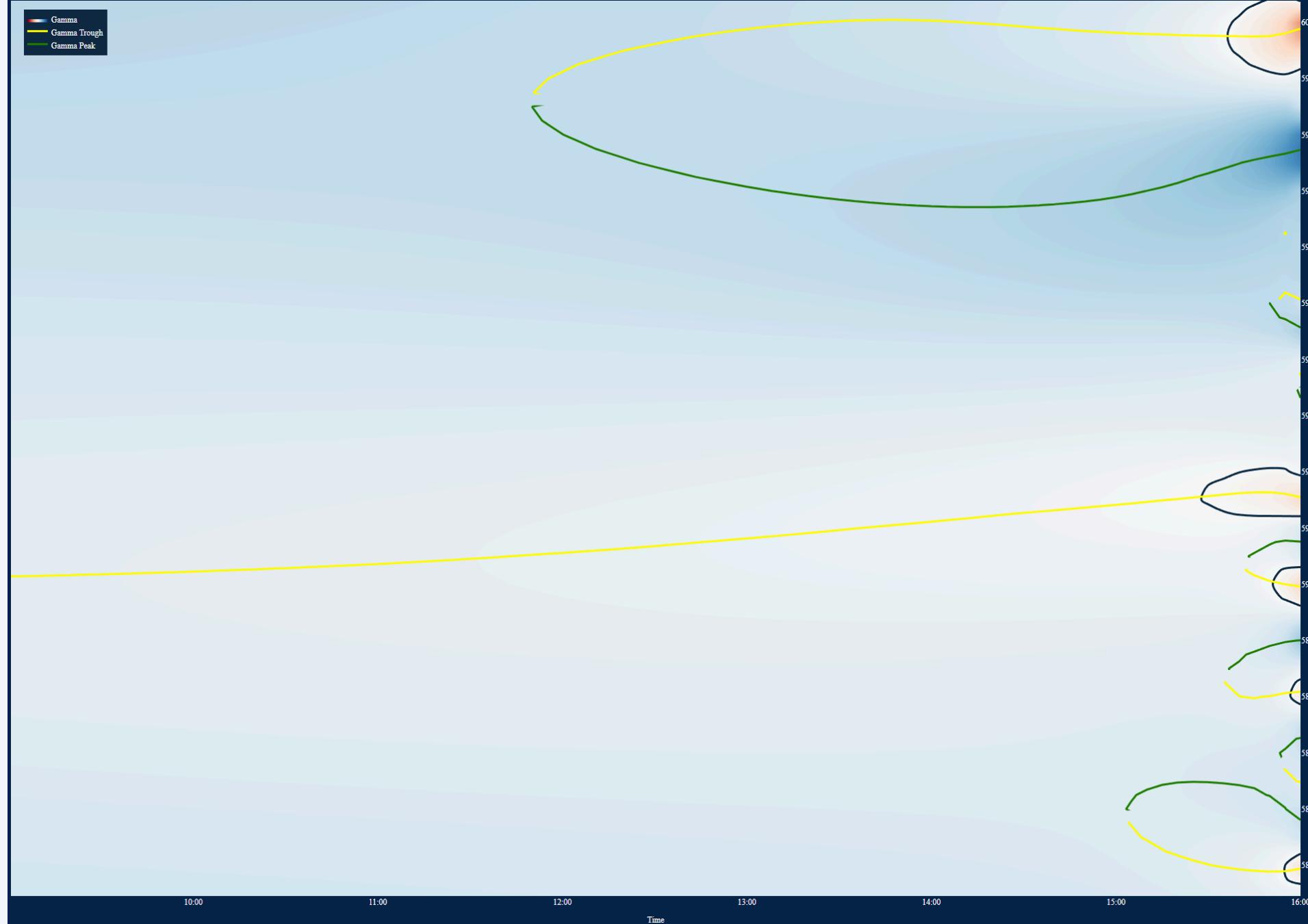
Thursday, January 2 2025



VOL SIGNALS

OptionsDepth GEX Profile

Thursday, January 2 2025



ODTE Straddle: 57 bps

1/2 5935 Straddle \$33.30 @ 34.00

Overnight Trading Range: \$84.50

5910.75–5995.25 (ESH25)

\$5863.10–5945.55 SPX Equivalent*

*Range magnitudes differ due to variable basis

Low Gamma Environment:

Not "Negative"—but still 'low' readings compared to normal levels.

Min. Gamma @ \$5915:

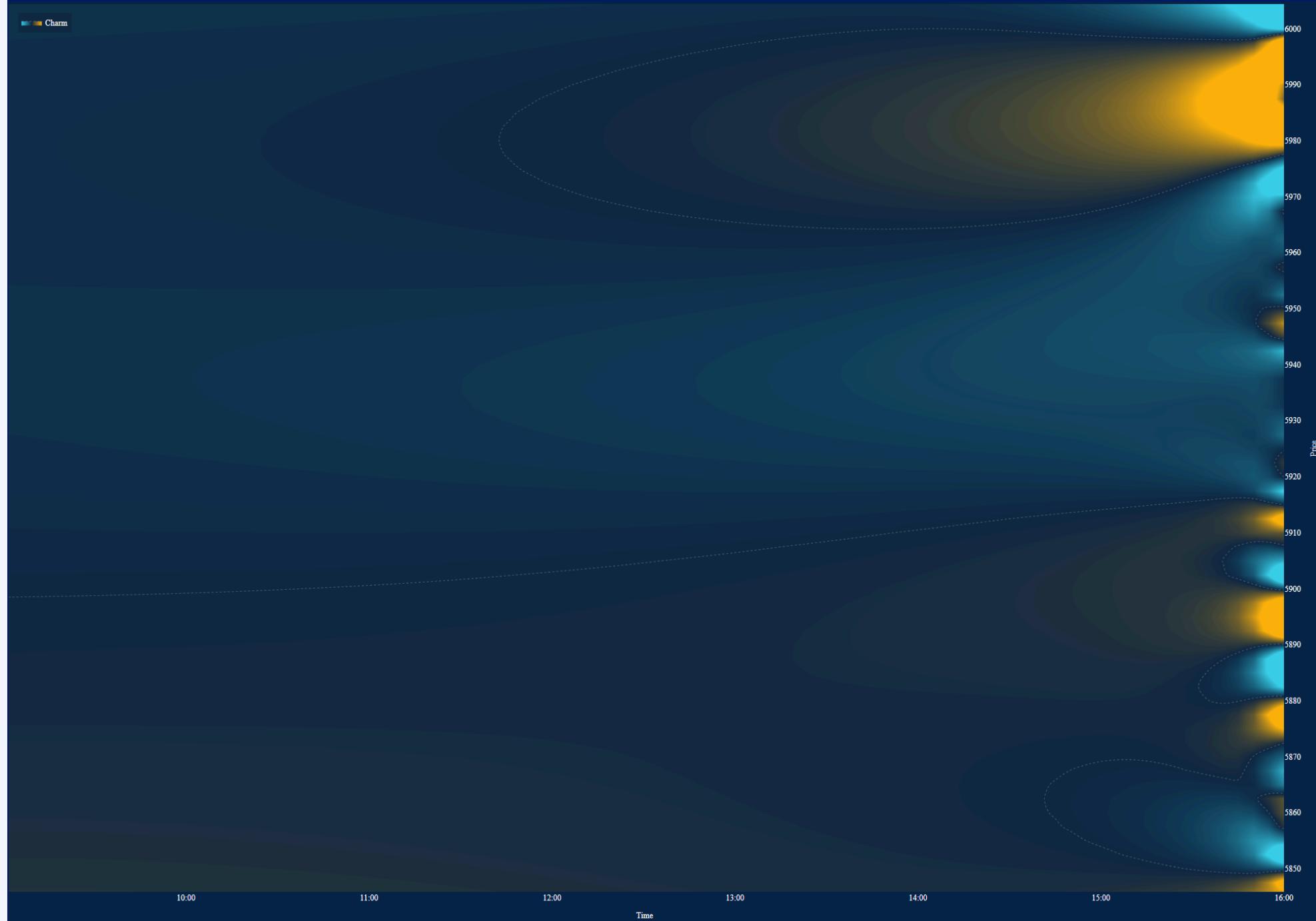
Positive Speed above \$5915 with minimum Gamma values ~150 (120 ES per \$1 around)



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OptionsDepth Charm Profile

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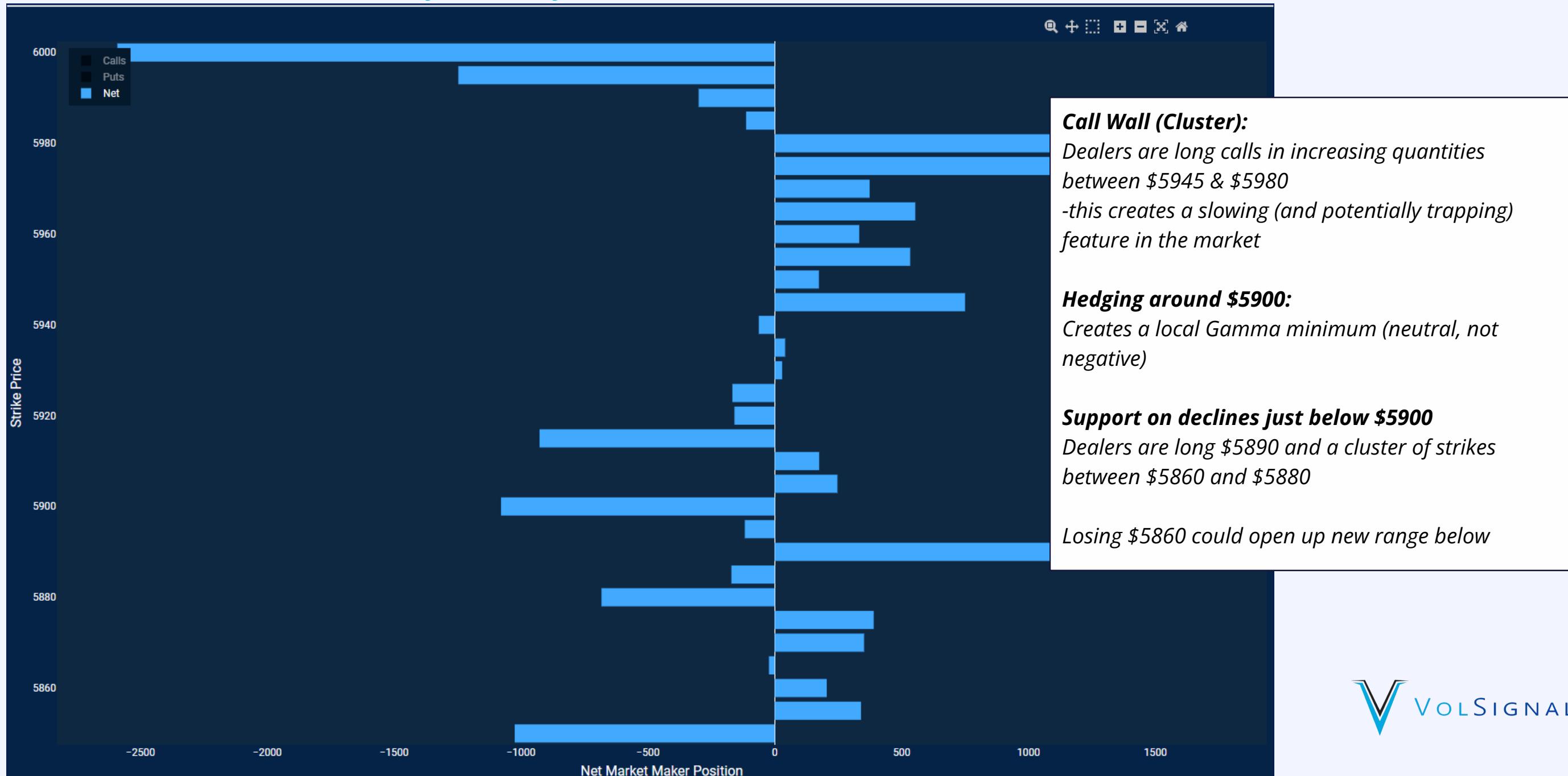
Passive flows imply a mild bullish drift above \$5915 and intact until ~5950-70

Below \$5915 and flows become bearish with a moderate to strong selling pressure implied through ~\$5860



OptionsDepth ODTE Market Maker Positioning

Thursday, January 2 2025



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