

Relatório Gamma Diário - 2026-01-14

Índice

1. Resumo Executivo
 - 1.1 Simulação de Valor Justo (Fair Value)
2. Tabela Detalhada (Fig 3)
3. Comparativo de Modelos Flip/Delta
4. Análise Detalhada de Estrutura
5. Código NTSL (ProfitChart)
6. Delta Agregado
7. Delta Acumulado
8. Gamma Exposure
9. Curvatura do Gamma
10. Call OI
11. Put OI
12. Charm Exposure
13. Vanna Exposure
14. Charm Acumulado
15. Vanna Acumulado
16. Vega Exposure
17. Skew IV
18. Dealer Pressure
19. Theta Exposure
20. Theta Acumulado
21. R-Gamma (PVOP)
22. R-Gamma Acumulado

23. Strikes + Midwalls + Fibo

24. Range + Walls

25. Flow Sentiment

26. Delta Flip Profile

27. Gamma Flip Analysis

28. Gamma Flip Cone

29. Max Pain Curve

30. MM Profit Sim

31. Expected Move Cone

1. Resumo Executivo

Item	Valor	Descrição
Spot	5396	Preço à vista (pontos)
Range baixo	5360	Limite inferior esperado intradiário
Range alto	5432	Limite superior esperado intradiário
Gamma Flip	5300	Zero Gamma (Gamma Flip) interpolado
Regime	Gamma Positivo	Sinal do Gamma acumulado no spot
CALL walls top	5400(0) 5350(0) 5300(0)	Top-3 paredes de OI em CALL
PUT walls top	5350(3,360) 5300(1,600) 5400(850)	Top-3 paredes de OI em PUT

1.1 Simulação de Valor Justo (Cenário: Alvo na Call Wall)

Estimativa de preço das opções caso o mercado atinja a Call Wall hoje (mantendo IV constante).

Strike	Call (Agora)	Call (Simul)	Var% Call	Put (Agora)	Put (Simul)	Var% Put
5300.00	121.85	55.91	-54.1%	13.24	43.31	227.1%
5350.00	84.78	33.16	-60.9%	26.06	70.44	170.3%
5396.00	56.93	18.88	-66.8%	44.09	102.05	131.4%

2. Tabela Detalhada (Fig 3)

Edi - Tabela Detalhada (Figura 3)

Item	Valor	Descrição
Spot	5396	Preço à vista (pontos)
EDI - Delta Agregado	-1,839	Soma líquida de Delta por strike (Δ *OI)
Volatilidade Diária (%)	0.67	IV diária em % (ATM por strike)
Linha amarela (range)	5360–5432	Intervalo diário esperado (amarelo)
Range baixo	5360	Limite inferior esperado intradiário
Range alto	5432	Limite superior esperado intradiário
Gamma Flip	5300	Zero Gamma (Gamma Flip) interpolado
Regime	Gamma Positivo	Sinal do Gamma acumulado no spot
Put/Call	N/A	Put/Call Ratio agregado
CALL walls top	5400(0) 5350(0) 5300(0)	Top-3 paredes de OI em CALL
PUT walls top	5350(3,360) 5300(1,600) 5400(850)	Top-3 paredes de OI em PUT
CALL wall próxima	5400 (dist 4)	Strike de CALL mais próximo do spot
PUT wall próxima	5400 (dist 4)	Strike de PUT mais próximo do spot
Midwalls acima (3)	N/A	3 midpoints de strike acima do spot
Midwalls abaixo (3)	5325 5375	3 midpoints de strike abaixo do spot
Net GEX (OI)	36,684,567.29	Soma líquida do GEX OI
Net GEX (VOL)	2,990,343.22	Soma líquida do GEX VOL

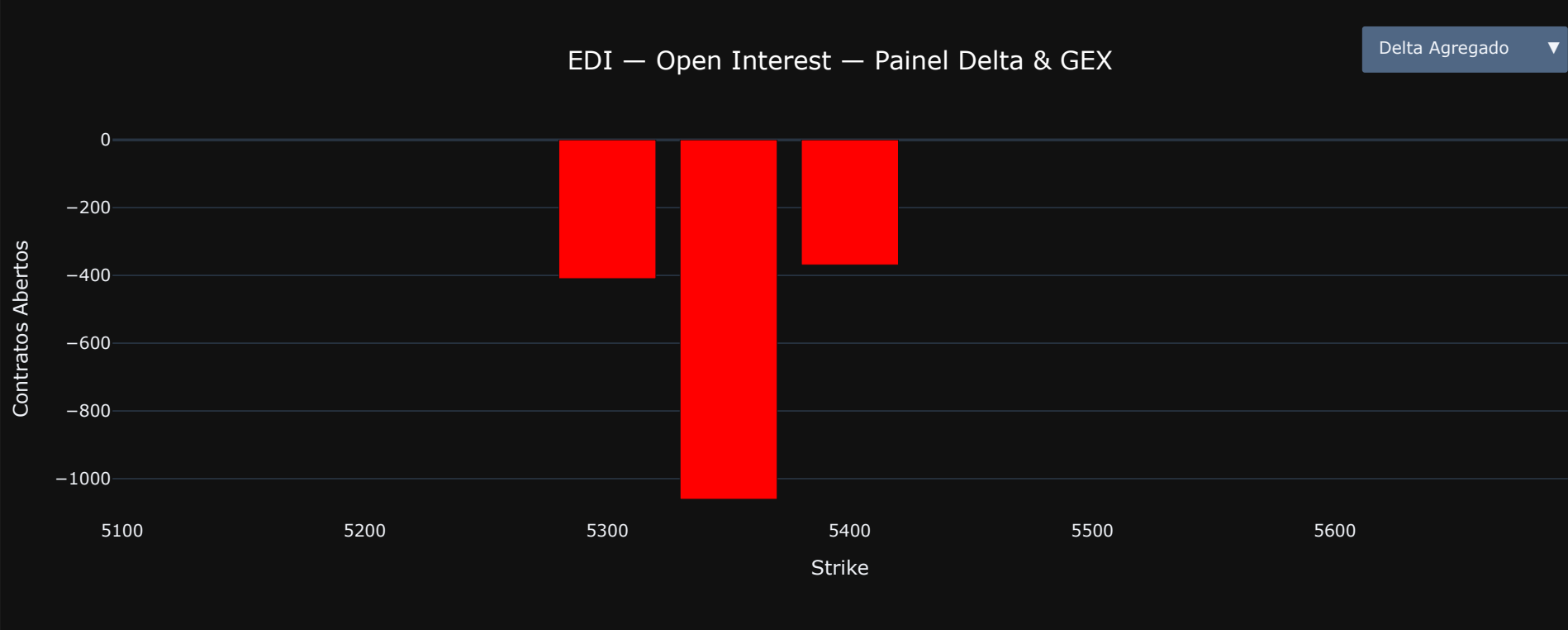
3. Comparativo de Modelos Flip/Delta

Edi - Comparativo de Modelos Flip & Delta

Modelo	Valor (Flip)	Distância do Spot	Descrição
Classic	5300	-96	Interpolação linear simples entre strikes positivos/negativos
Spline	5300	-96	Suavização por spline univariada (mais estável)
HVL	5300	-96	Ponderado por volatilidade histórica local (High Vol)
HVL Log	5300	-96	Variação logarítmica do modelo HVL
Sigma Kernel	5300	-96	Kernel gaussiano baseado no desvio padrão (sigma)
PVOP	5300	-96	Ponderado pelo valor presente de um ponto (PVOP)
Delta Flip	6205	+809	Ponto onde o Delta Agregado cruza zero (neutralidade)

4. Análise Detalhada de Estrutura

Visualização focada em Delta Agregado, Gamma Flip e Walls.



5. Código NTSL (ProfitChart)

Copie o código abaixo e cole no Editor de Estratégias do ProfitChart.

Copiar Código

```
// NTSL Indicator - Edi OpenInterest Levels
// Gerado Automaticamente

const
  clCallWall = clBlue;
  clPutWall = clRed;
  clGammaFlip = clFuchsia;
  clDeltaFlip = clYellow;
  clRangeHigh = clLime;
  clRangeLow = clRed;
  clMaxPain = clPurple;
  clExpMove = clWhite;
  clEdiWall = clSilver;
  clFib = clYellow;
  TamanhoFonte = 8;

input
  ExibirWalls(true);
  ExibirFlips(true);
  ExibirRange(true);
  ExibirMaxPain(true);
  ExibirExpMoves(true);
  ExibirEdiWall(true);      // Edi_Wall (Midpoints)
  MostrarPLUS(true);       // Fibo 38.2% e 61.8%
  MostrarPLUS2(true);      // Fibo 23.6% e 76.4%
  ModeloFlip(1); // Selecione o modelo de Gamma Flip abaixo
  // 1 = Classic
  // 2 = Spline
  // 1 = Classic (5300.00)
  // 2 = Spline (5300.00)
  // 3 = HVL (5300.00)
  // 4 = HVL Log (5300.00)
  // 5 = Sigma Kernel (5300.00)
  // 6 = PVOP (5300.00)

var
  GammaVal: Float;

begin
  // Inicializa GammaVal com o primeiro disponivel por seguranca
  GammaVal := 5300.00;

  if (ModeloFlip = 1) then GammaVal := 5300.00;
  if (ModeloFlip = 2) then GammaVal := 5300.00;
  if (ModeloFlip = 3) then GammaVal := 5300.00;
```

```

if (ModeloFlip = 4) then GammaVal := 5300.00;
if (ModeloFlip = 5) then GammaVal := 5300.00;
if (ModeloFlip = 6) then GammaVal := 5300.00;

// --- Linhas Principais (Com Intercalação de Texto) ---
if (ExibirWalls) then
  HorizontalLineCustom(5300.00, clPutWall, 1, psDash, "PutWall", TamanhoFonte, tpTopLeft, 0, 0);
if (ExibirWalls) then
  HorizontalLineCustom(5350.00, clPutWall, 1, psDash, "PutWall", TamanhoFonte, tpTopLeft, 0, 0);
if (ExibirRange) then
  HorizontalLineCustom(5359.59, clRangeLow, 1, psDot, "Edi_Range", TamanhoFonte, tpTopRight, 0, 0);
if (ExibirExpMoves) then
  HorizontalLineCustom(5359.59, clExpMove, 1, psDot, "Edi_ExpMove", TamanhoFonte, tpBottomRight, CurrentDate, 0);
if (ExibirWalls) then
  HorizontalLineCustom(5400.00, clPutWall, 1, psDash, "PutWall", TamanhoFonte, tpTopLeft, 0, 0);
if (ExibirMaxPain) then
  HorizontalLineCustom(5400.00, clMaxPain, 2, psSolid, "Edi_MaxPain", TamanhoFonte, tpTopRight, CurrentDate, 0);
if (ExibirRange) then
  HorizontalLineCustom(5432.41, clRangeHigh, 1, psDot, "Edi_Range", TamanhoFonte, tpTopRight, 0, 0);
if (ExibirExpMoves) then
  HorizontalLineCustom(5432.41, clExpMove, 1, psDot, "Edi_ExpMove", TamanhoFonte, tpBottomRight, CurrentDate, 0);

// Flips (Dinâmicos)
if (ExibirFlips) then begin
  if (GammaVal > 0) then
    HorizontalLineCustom(GammaVal, clGammaFlip, 2, psDash, "Edi_GammaFlip", TamanhoFonte, tpTopRight, CurrentDate, 0);
  if (6205.40 > 0) then
    HorizontalLineCustom(6205.40, clDeltaFlip, 2, psDash, "Edi_DeltaFlip", TamanhoFonte, tpTopRight, CurrentDate, 0);
end;

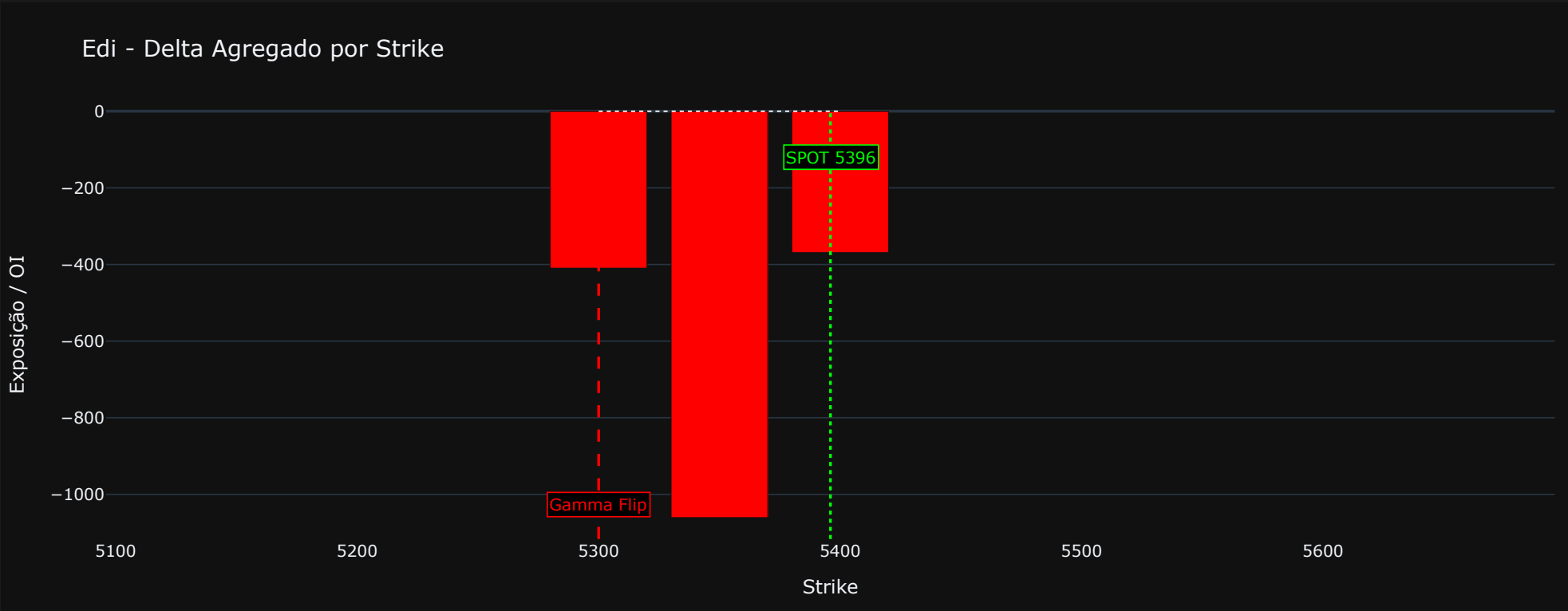
// Edi_Wall (Midpoints) - Grid Completo
if (ExibirEdiWall) then begin
  HorizontalLineCustom(5325.00, clEdiWall, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
  HorizontalLineCustom(5375.00, clEdiWall, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
end;

// Fibonacci 38.2% e 61.8% - Grid Completo
if (MostrarPLUS) then begin
  HorizontalLineCustom(5319.10, clFib, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
  HorizontalLineCustom(5330.90, clFib, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
  HorizontalLineCustom(5369.10, clFib, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
  HorizontalLineCustom(5380.90, clFib, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
end;

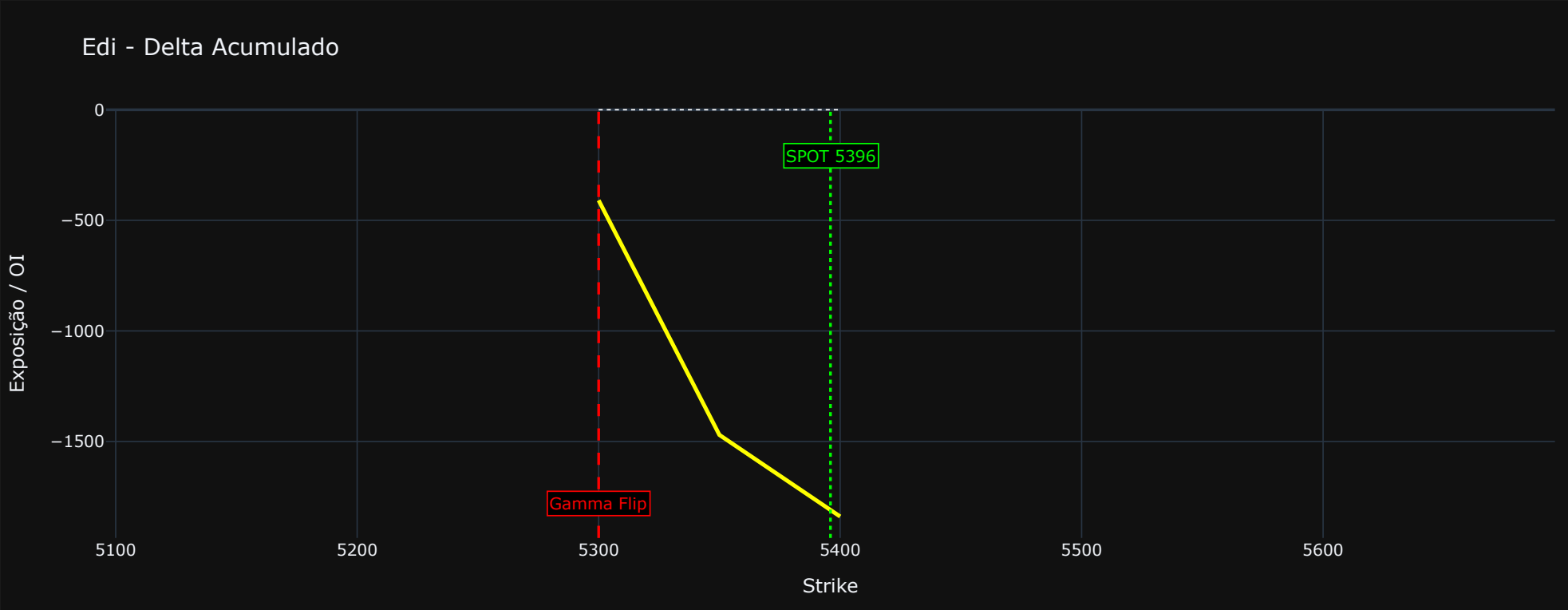
// Fibonacci 23.6% e 76.4% - Grid Completo
if (MostrarPLUS2) then begin
  HorizontalLineCustom(5311.80, clFib, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
  HorizontalLineCustom(5338.20, clFib, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
  HorizontalLineCustom(5361.80, clFib, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
  HorizontalLineCustom(5388.20, clFib, 1, psDash, "Edi_Wall", TamanhoFonte, tpTopLeft, CurrentDate, 0);
end;
end;

```

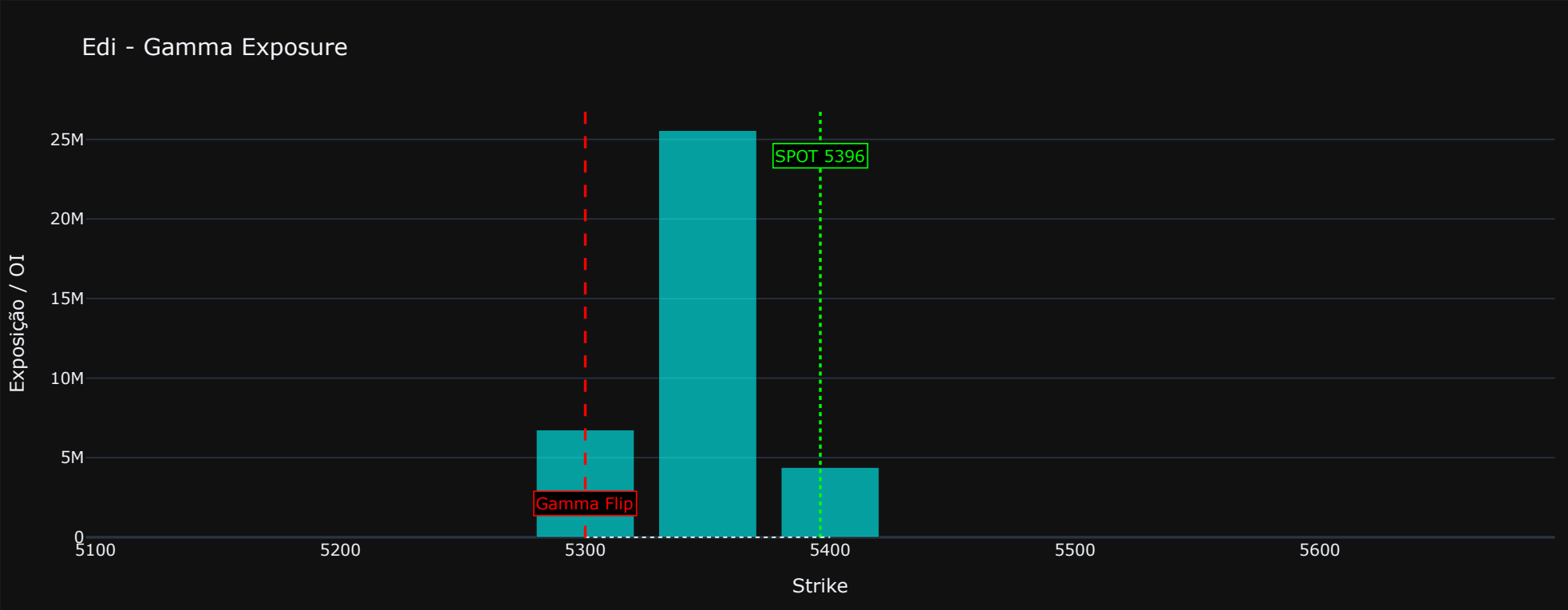

6. Delta Agregado



7. Delta Acumulado

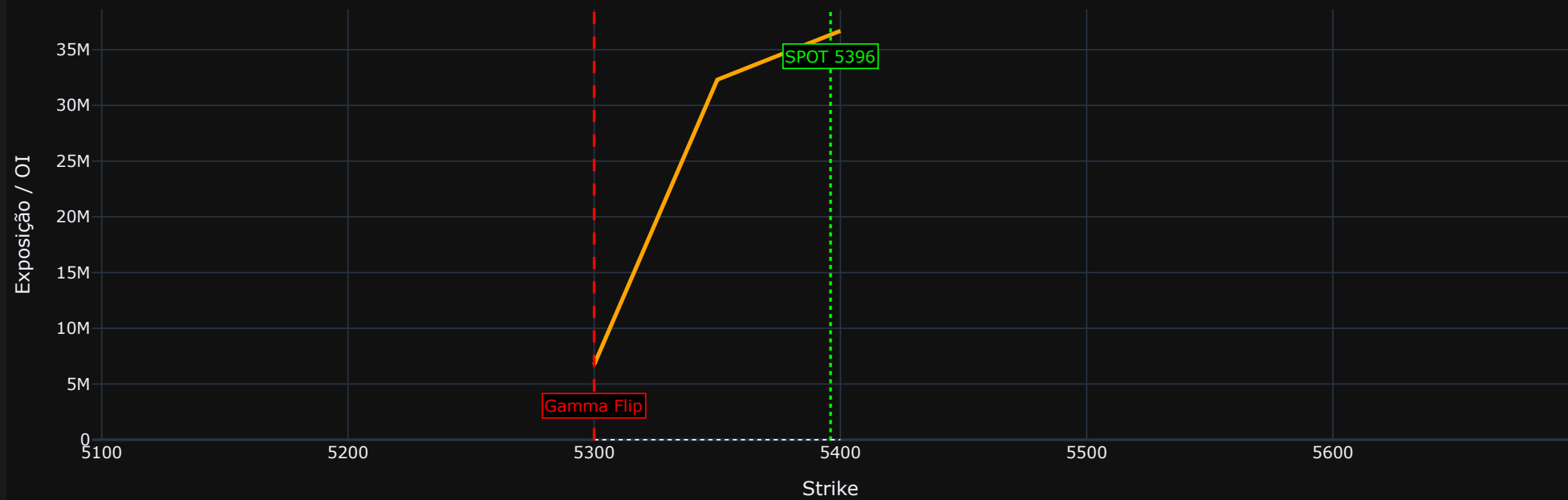


8. Gamma Exposure



9. Curvatura do Gamma

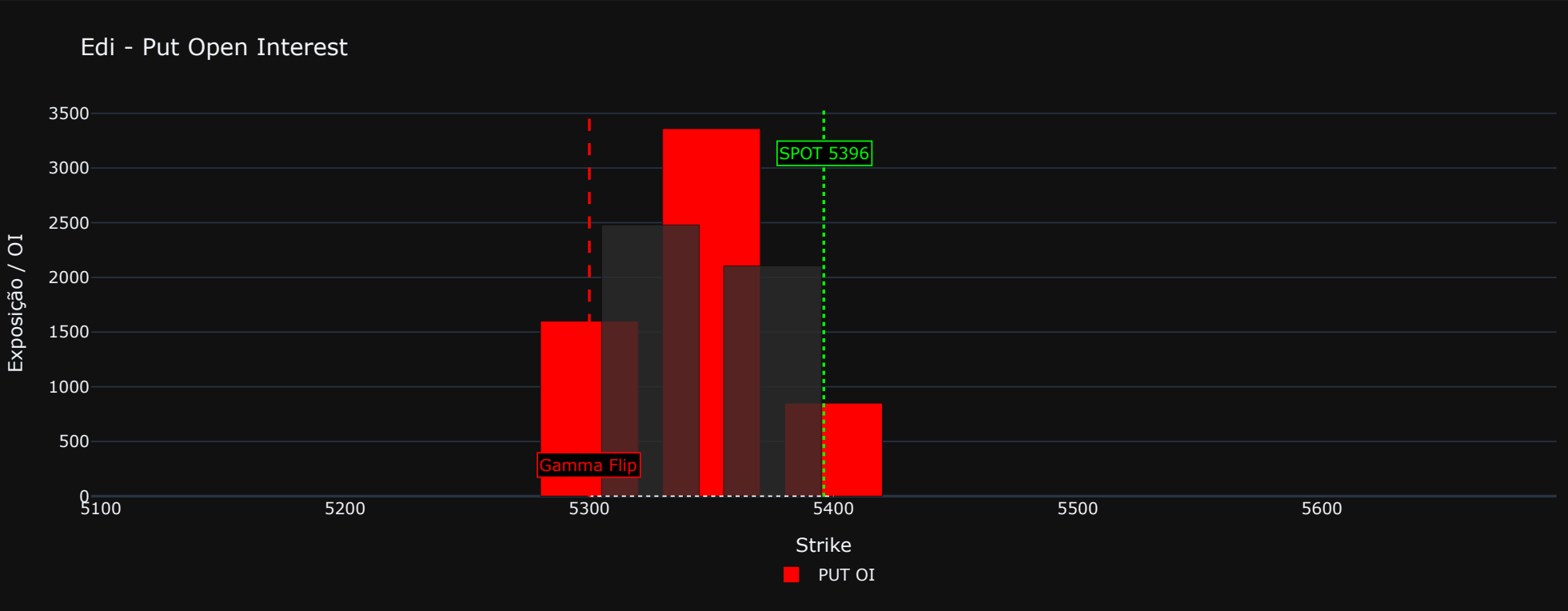
Edi - Curvatura do Gamma



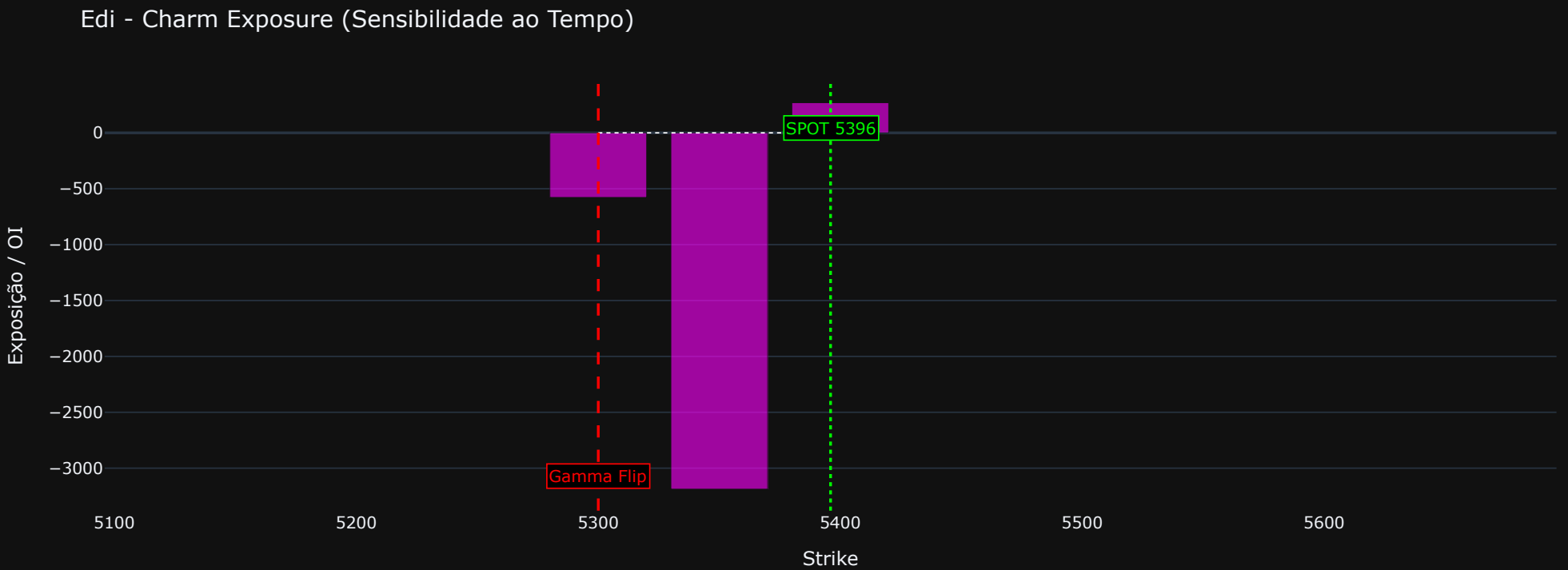
10. Call OI



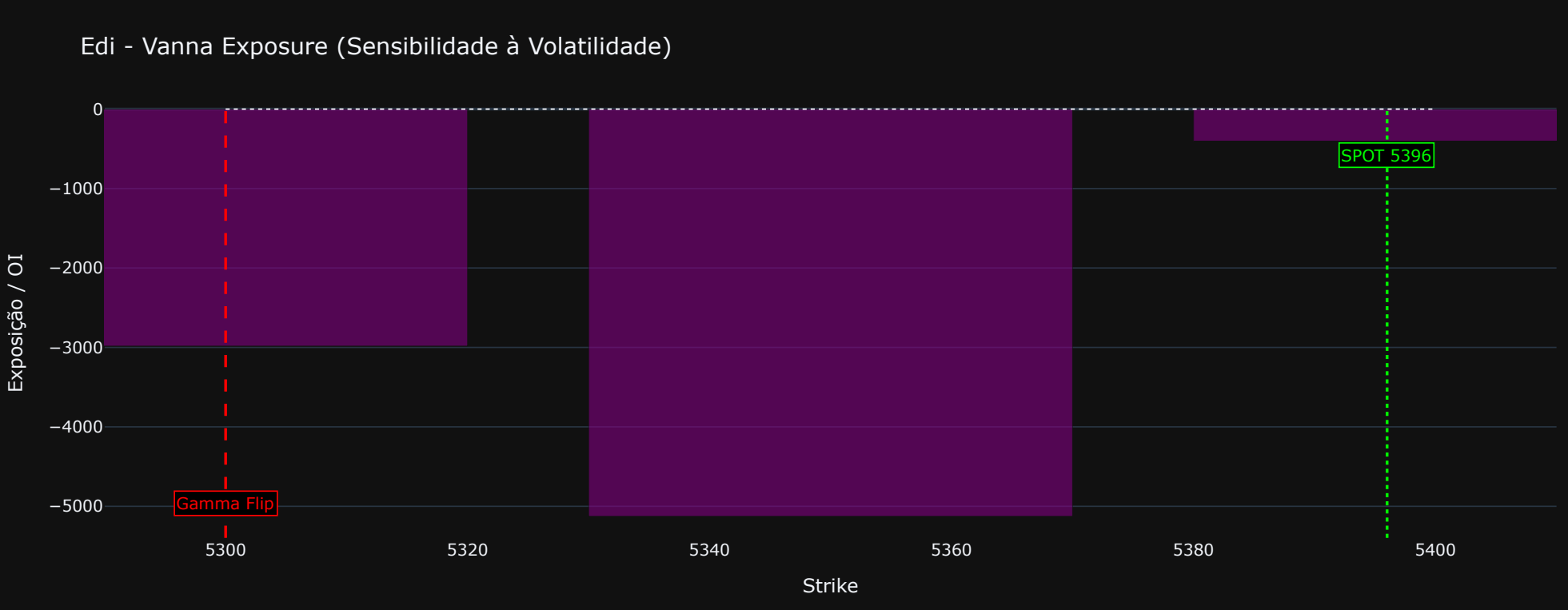
11. Put OI



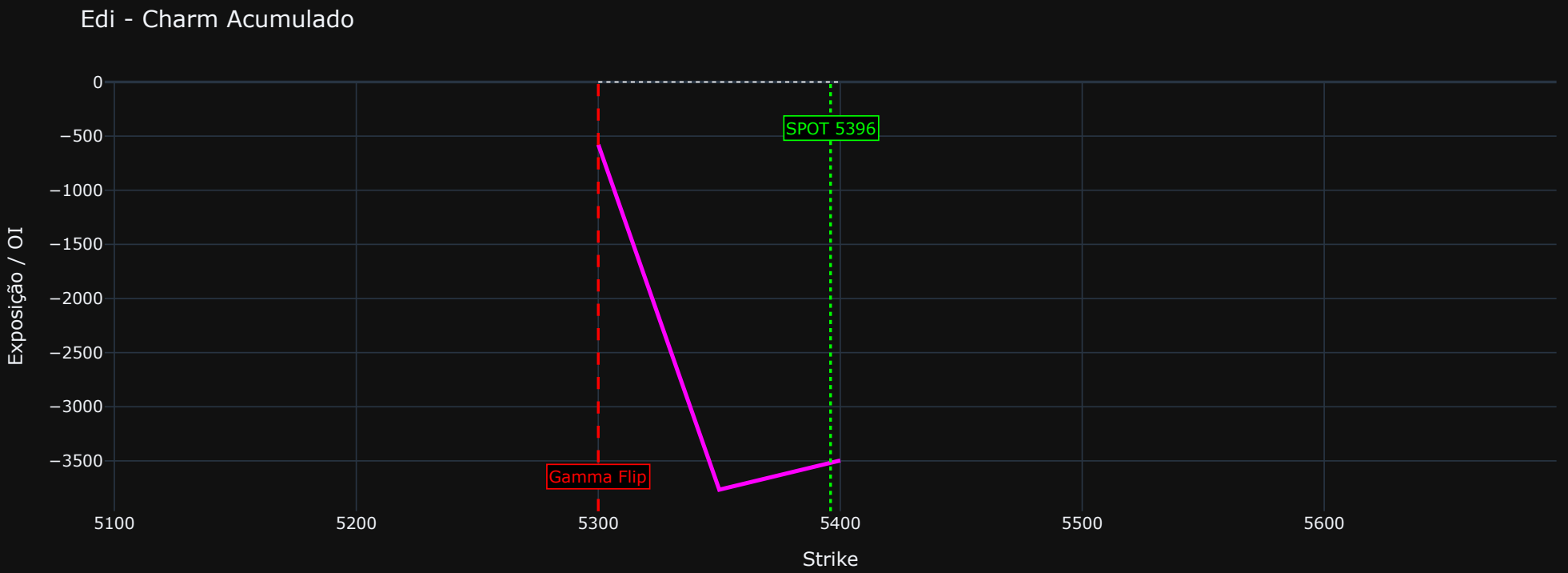
12. Charm Exposure



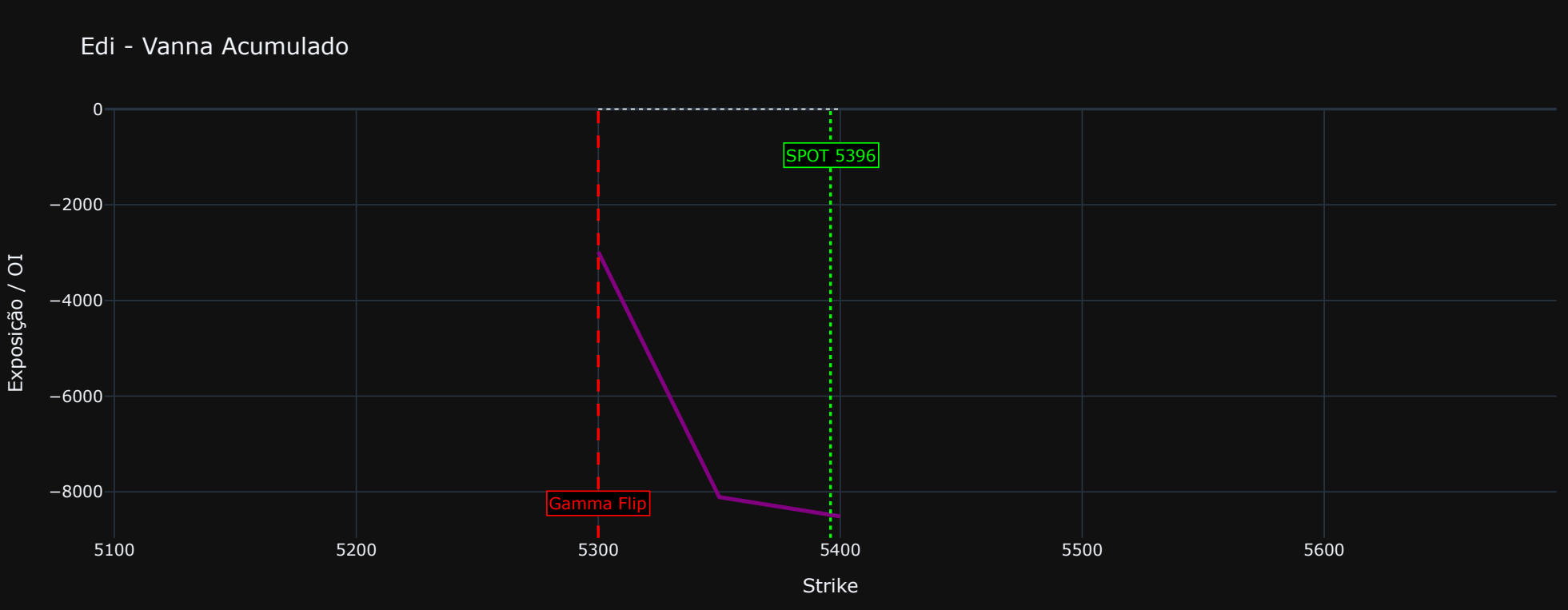
13. Vanna Exposure



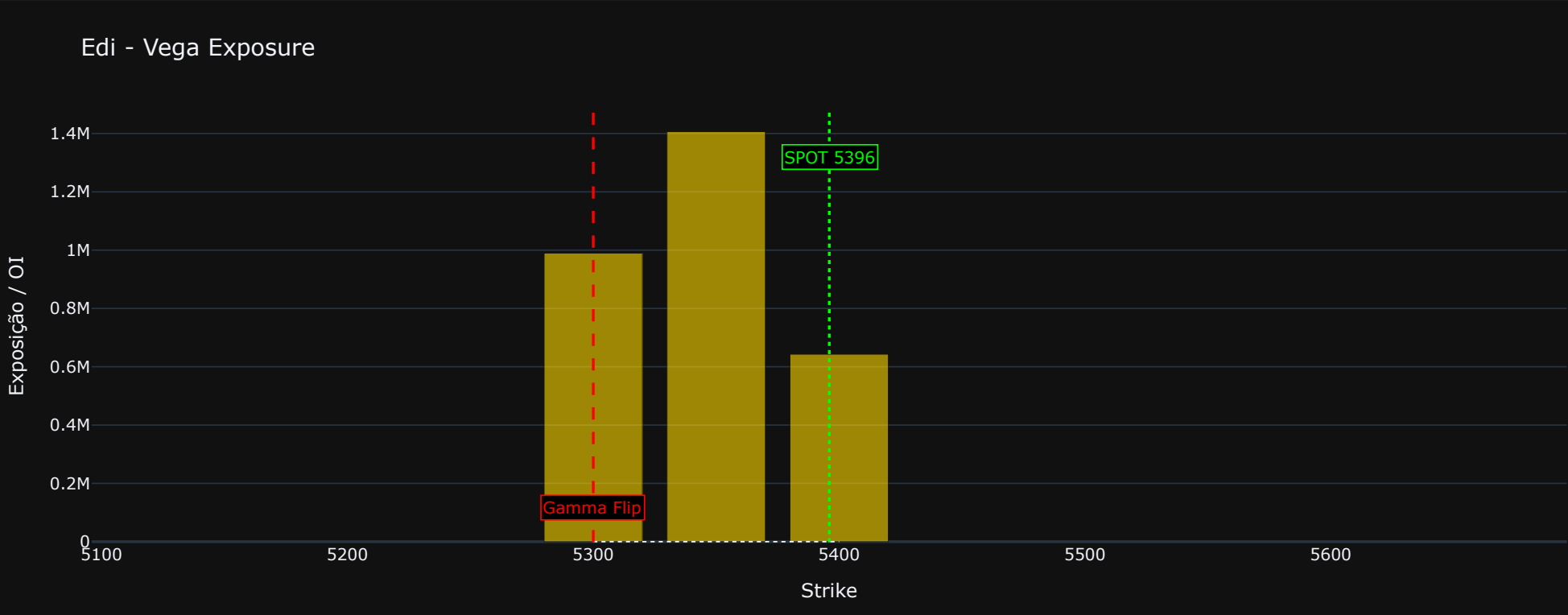
14. Charm Acumulado



15. Vanna Acumulado

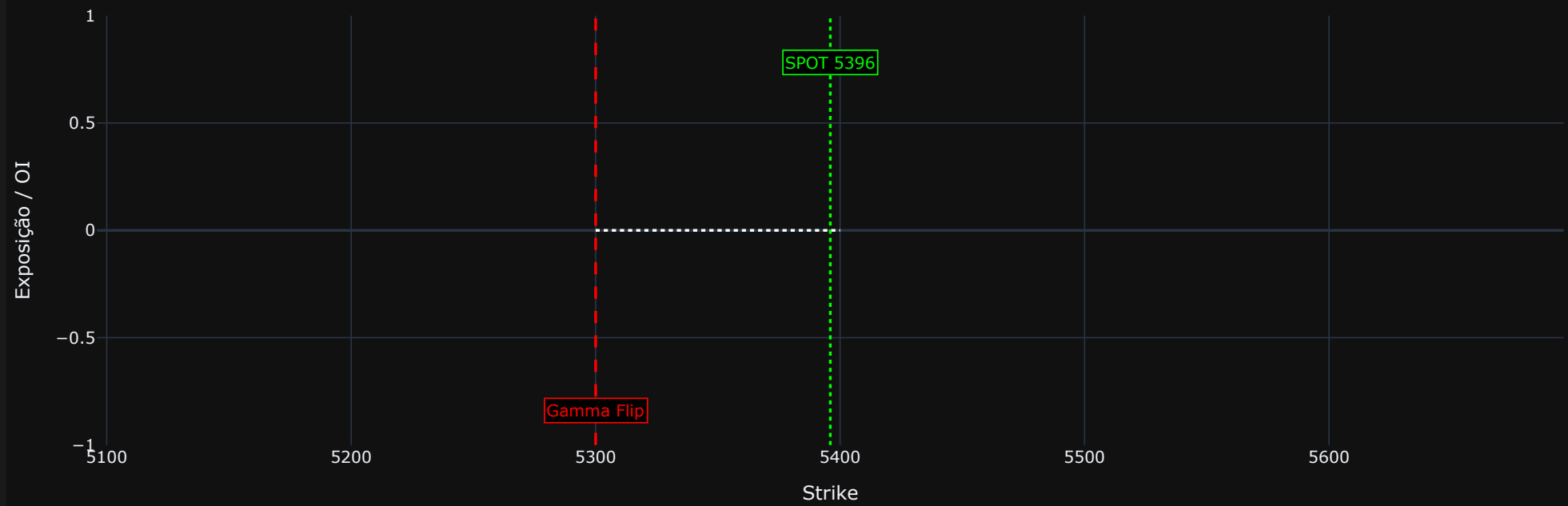


16. Vega Exposure

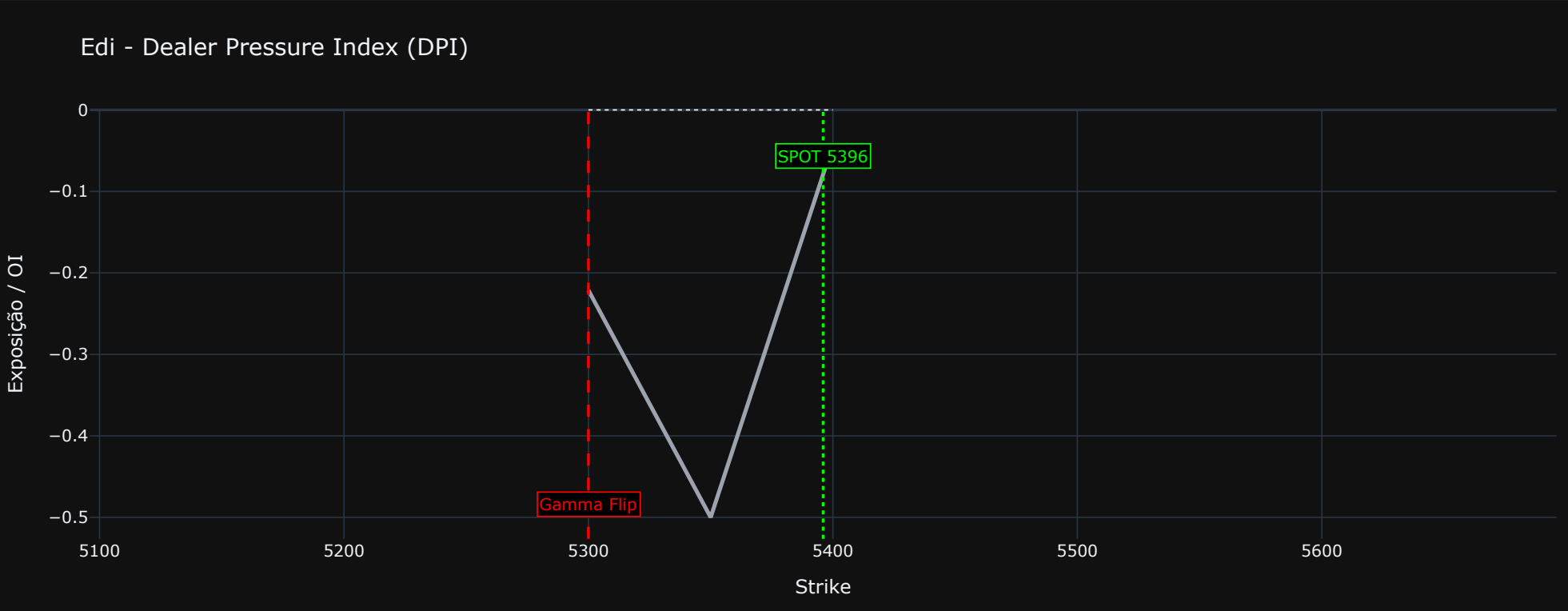


17. Skew IV

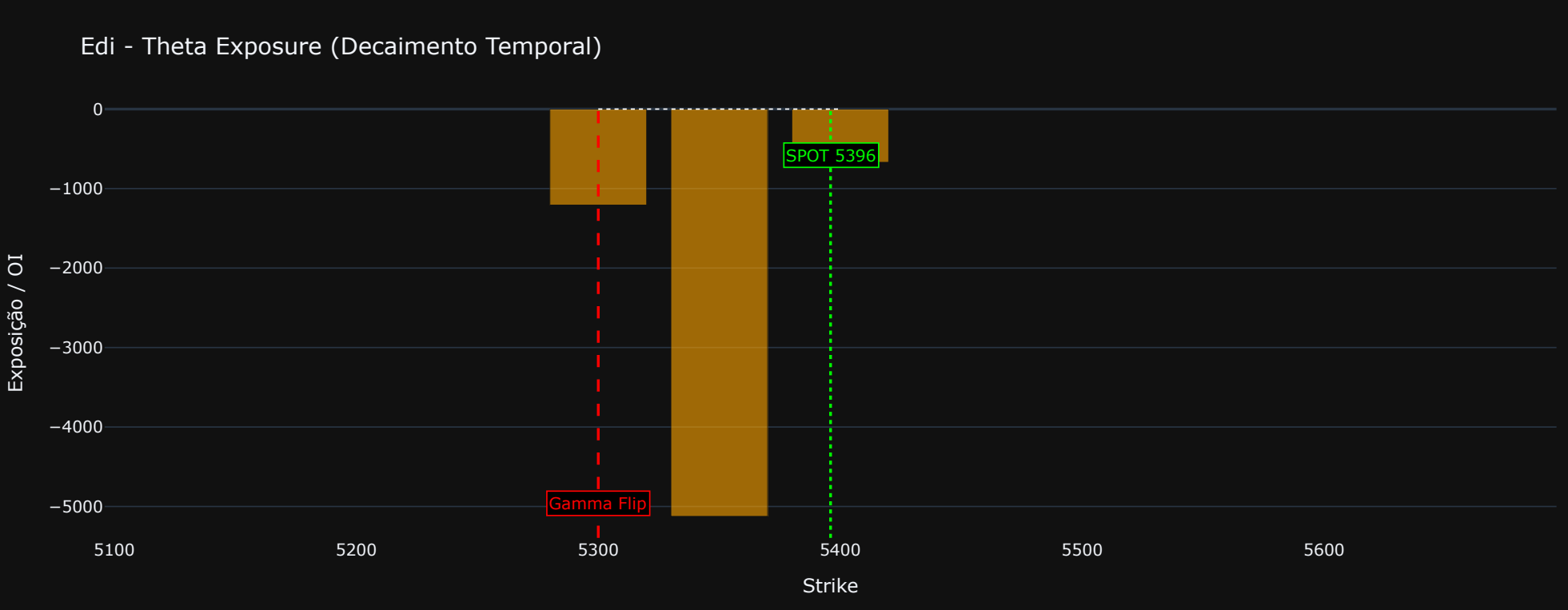
Edi - Skew de Volatilidade Implícita



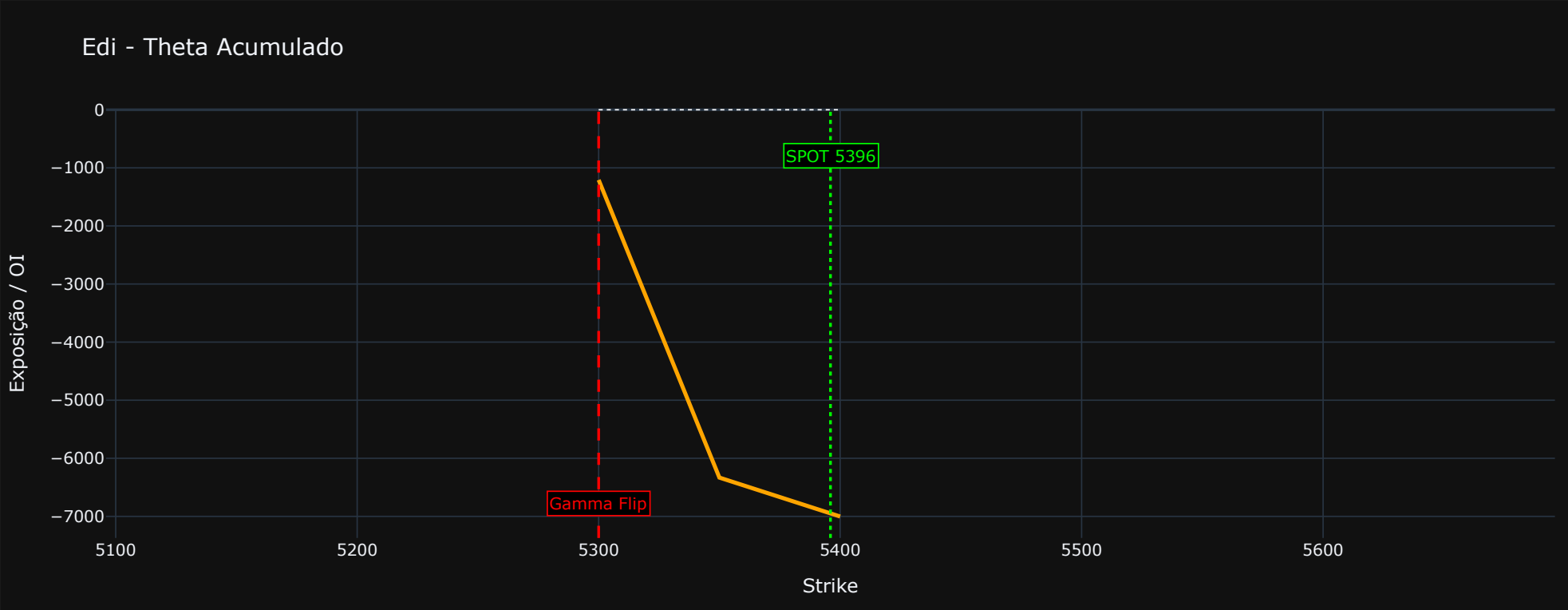
18. Dealer Pressure



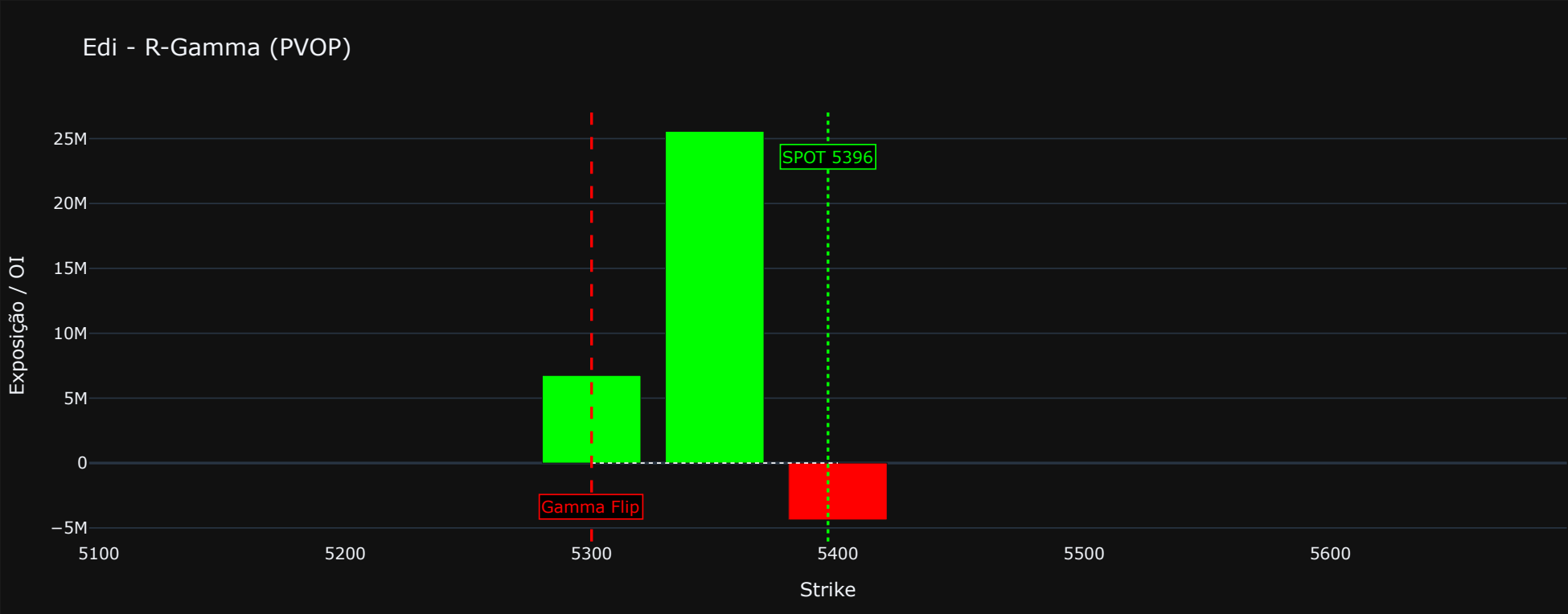
19. Theta Exposure



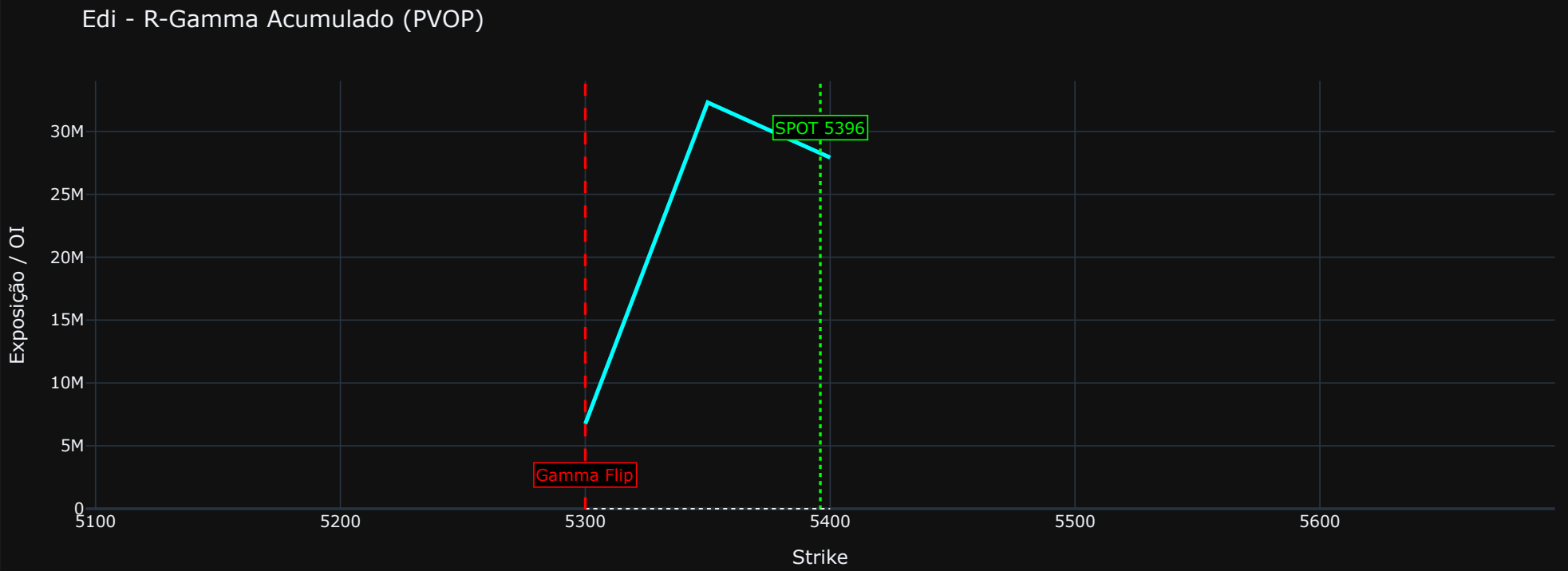
20. Theta Acumulado



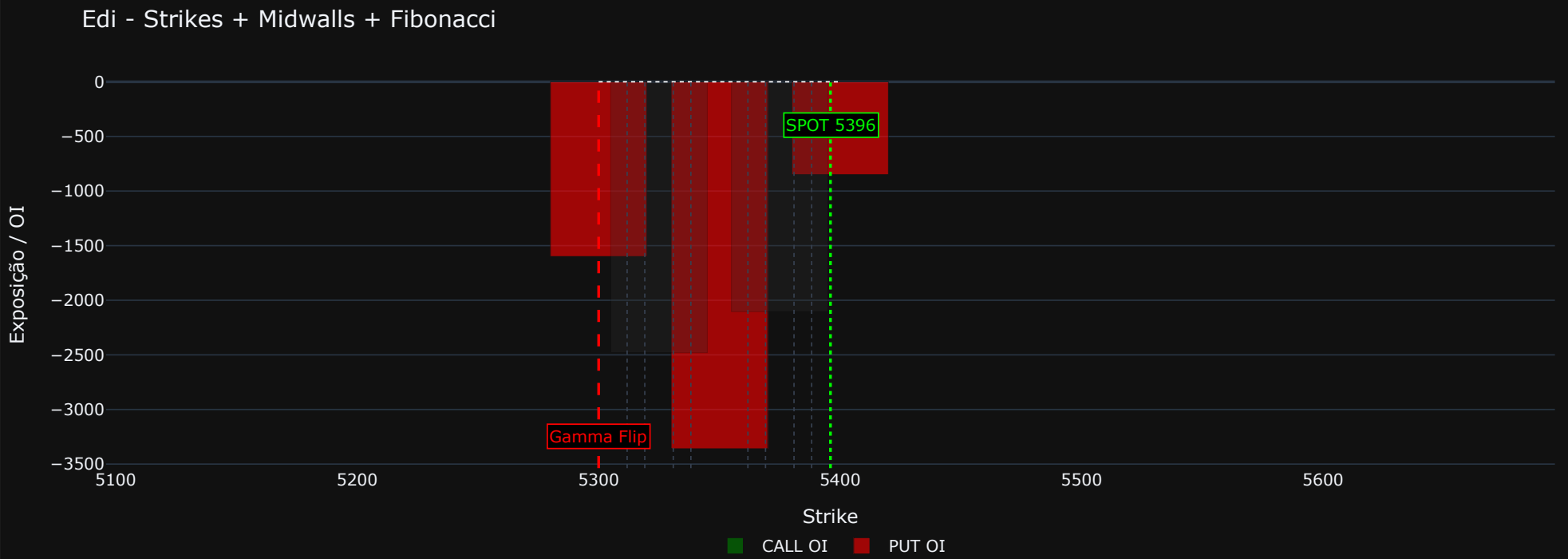
21. R-Gamma (PVOP)



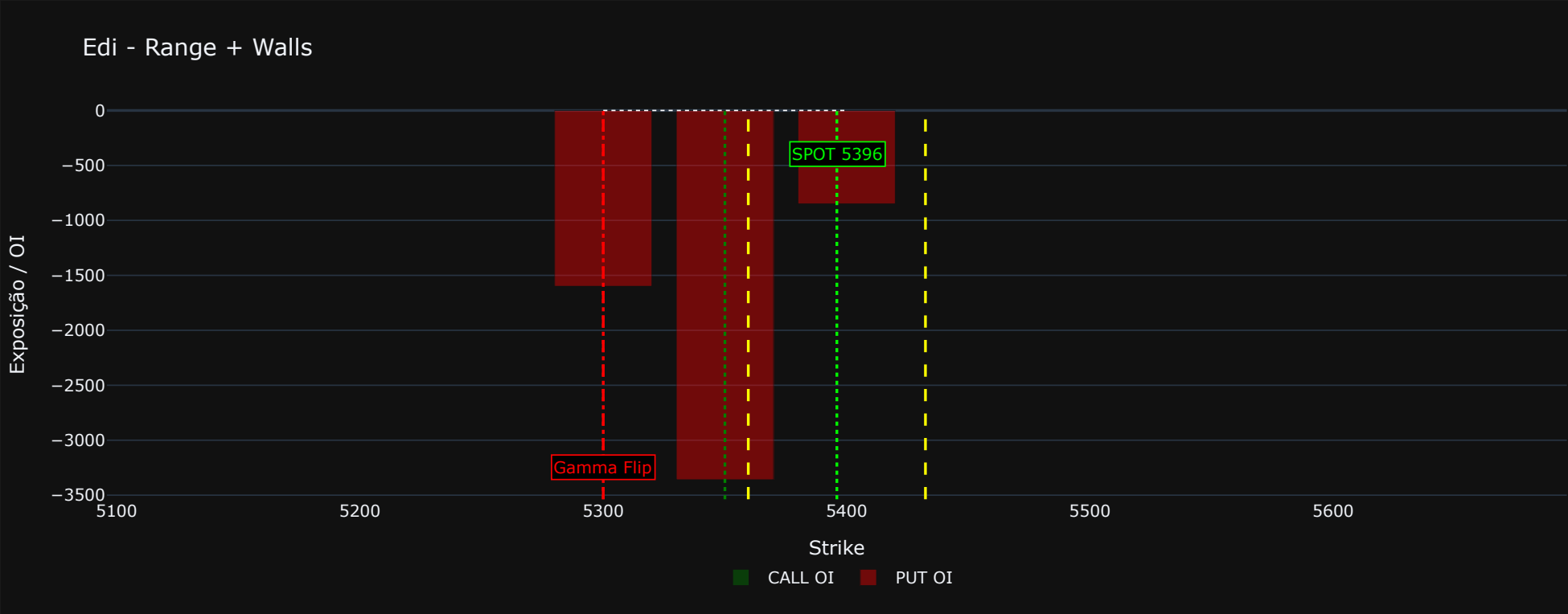
22. R-Gamma Acumulado



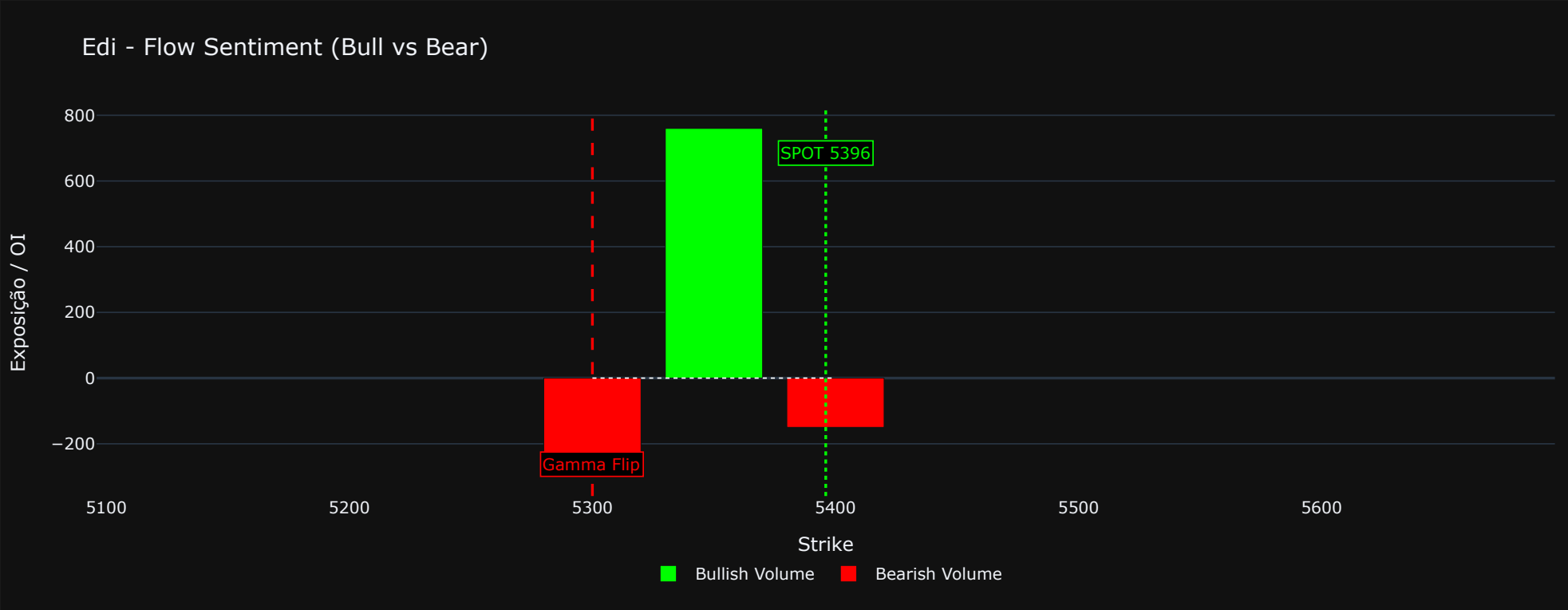
23. Strikes + Midwalls + Fibo



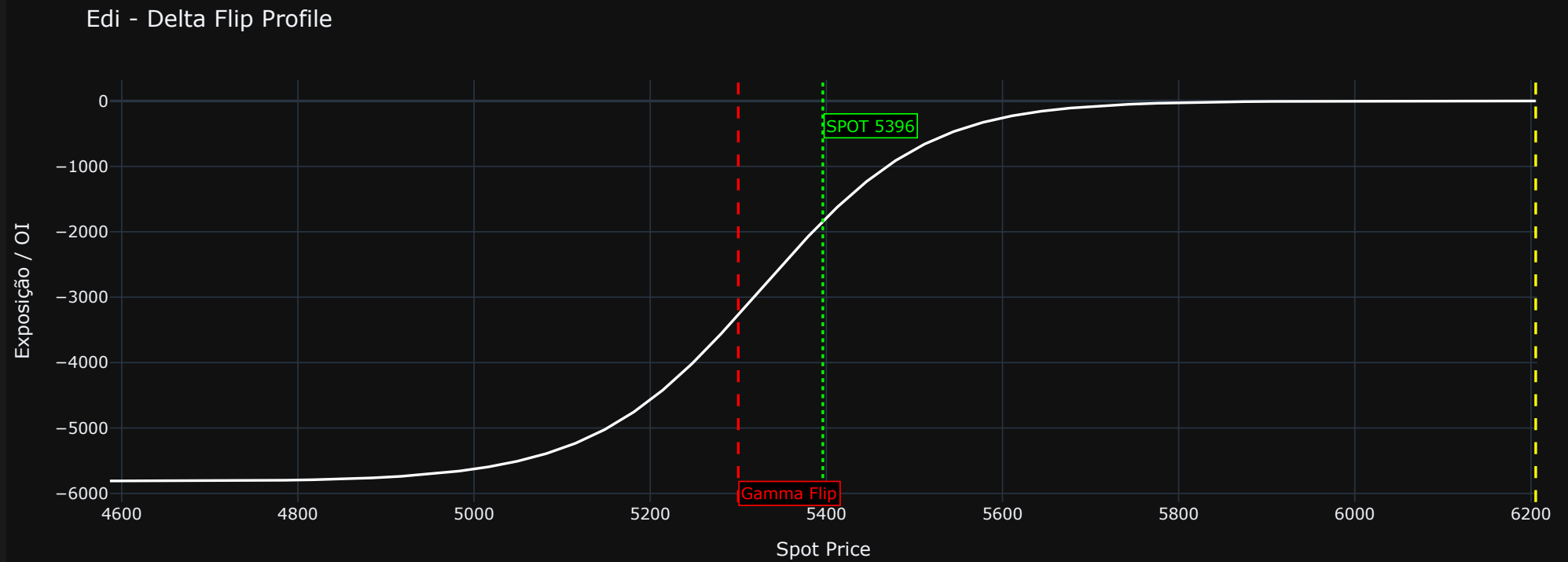
24. Range + Walls



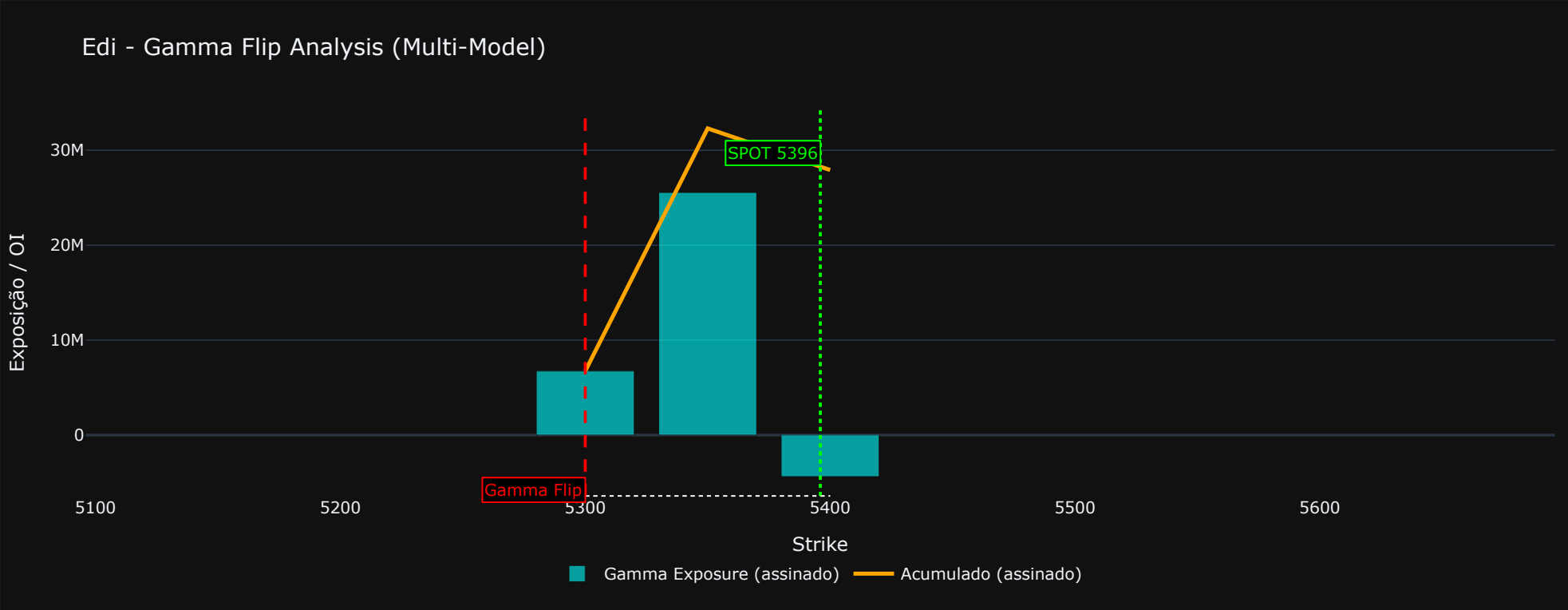
25. Flow Sentiment



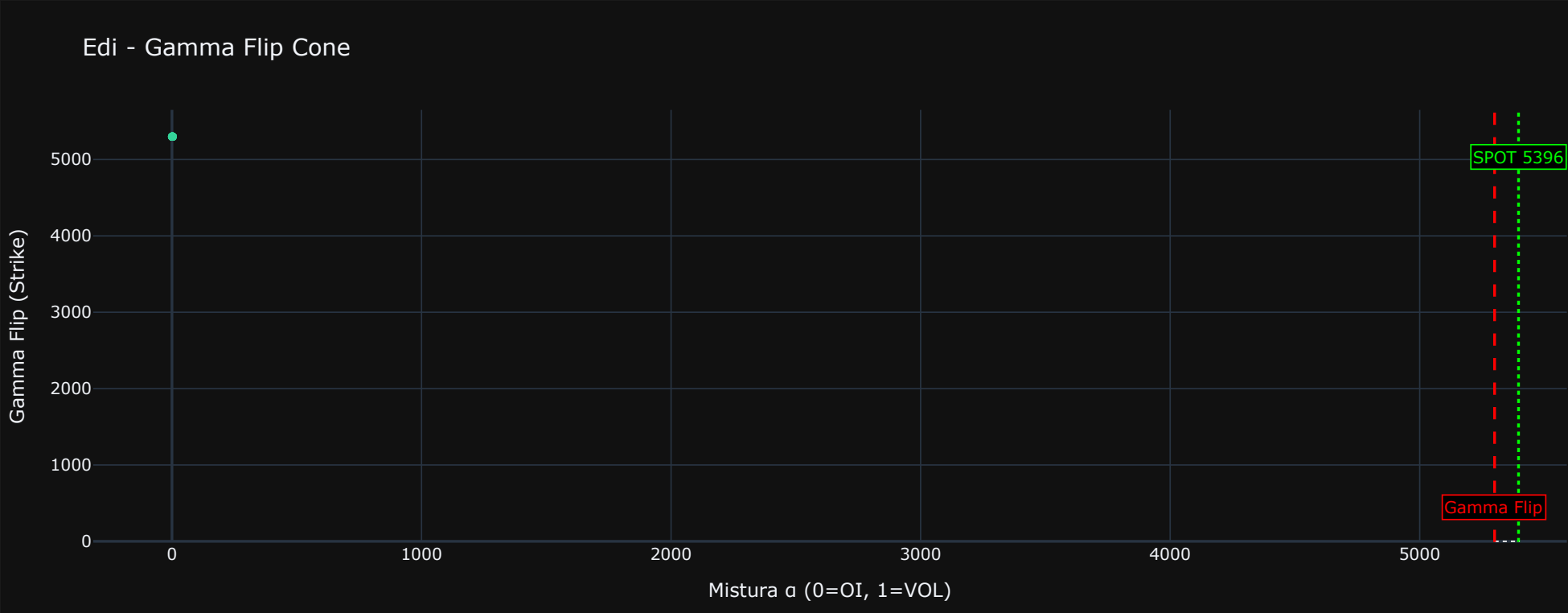
26. Delta Flip Profile



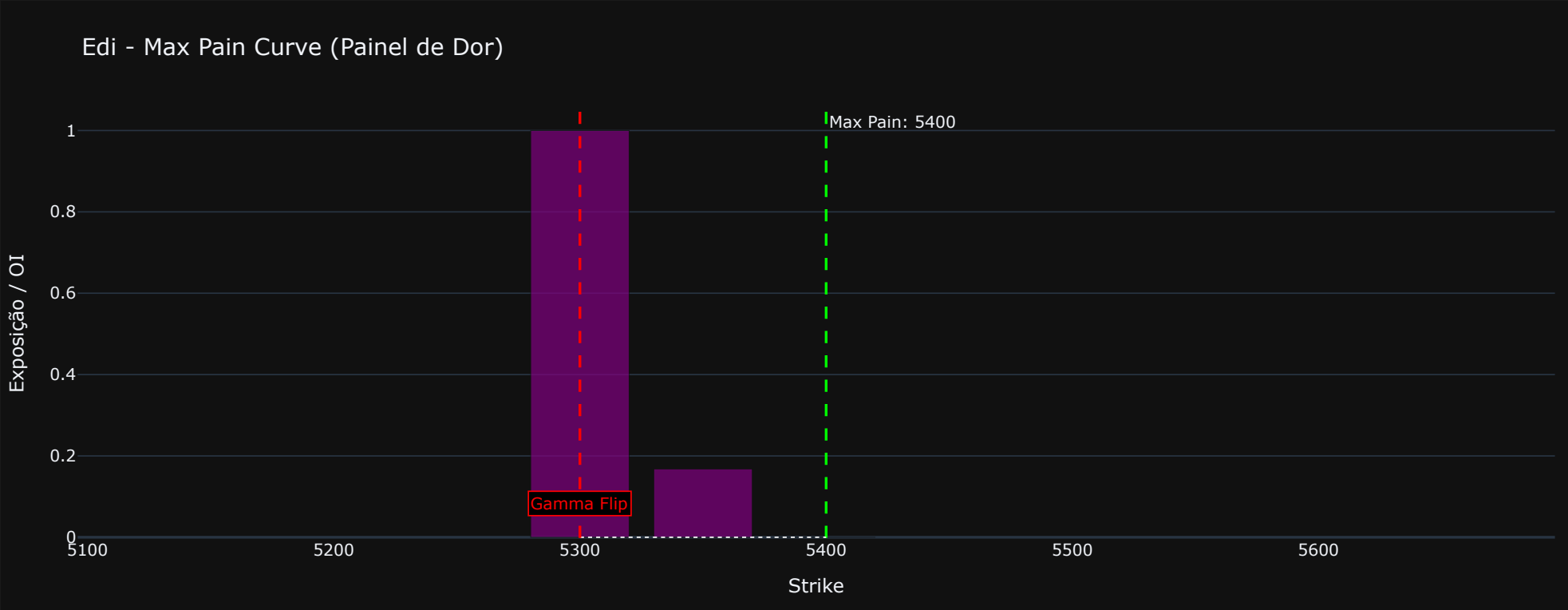
27. Gamma Flip Analysis



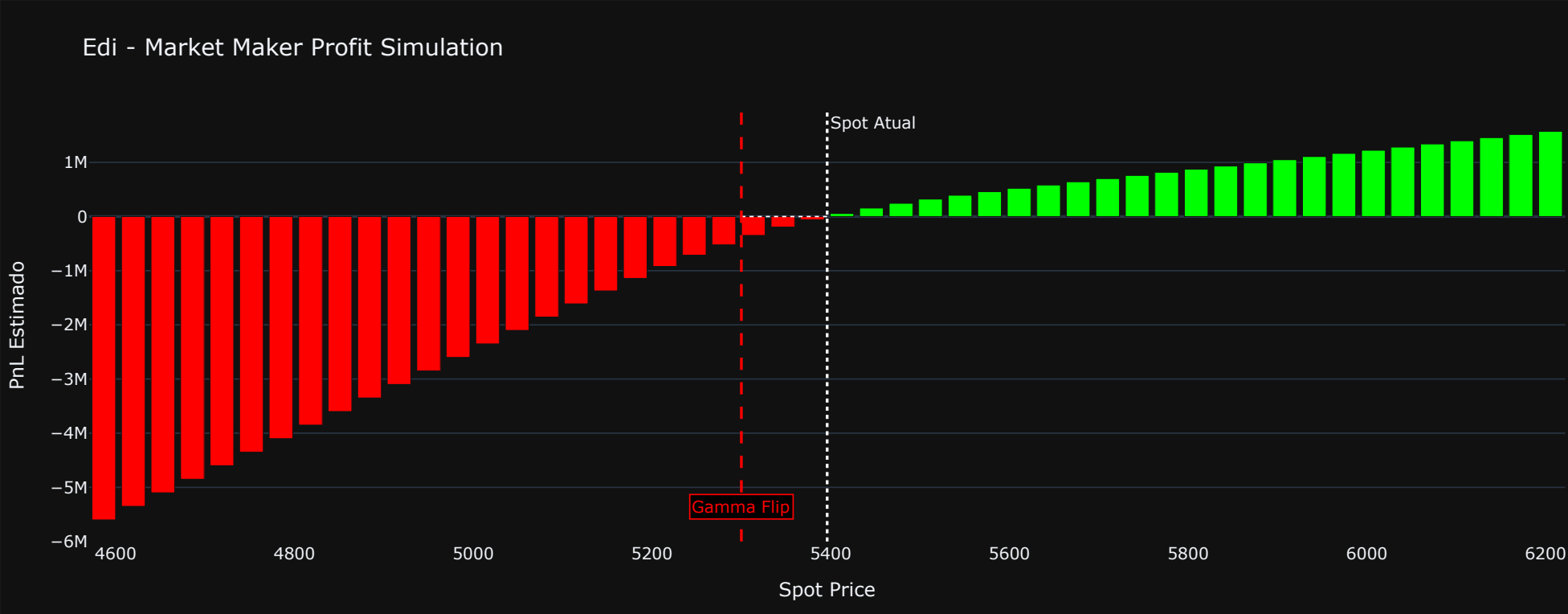
28. Gamma Flip Cone



29. Max Pain Curve



30. MM Profit Sim



31. Expected Move Cone

