



SPOT GAMMA

Options Expiration & Volatility

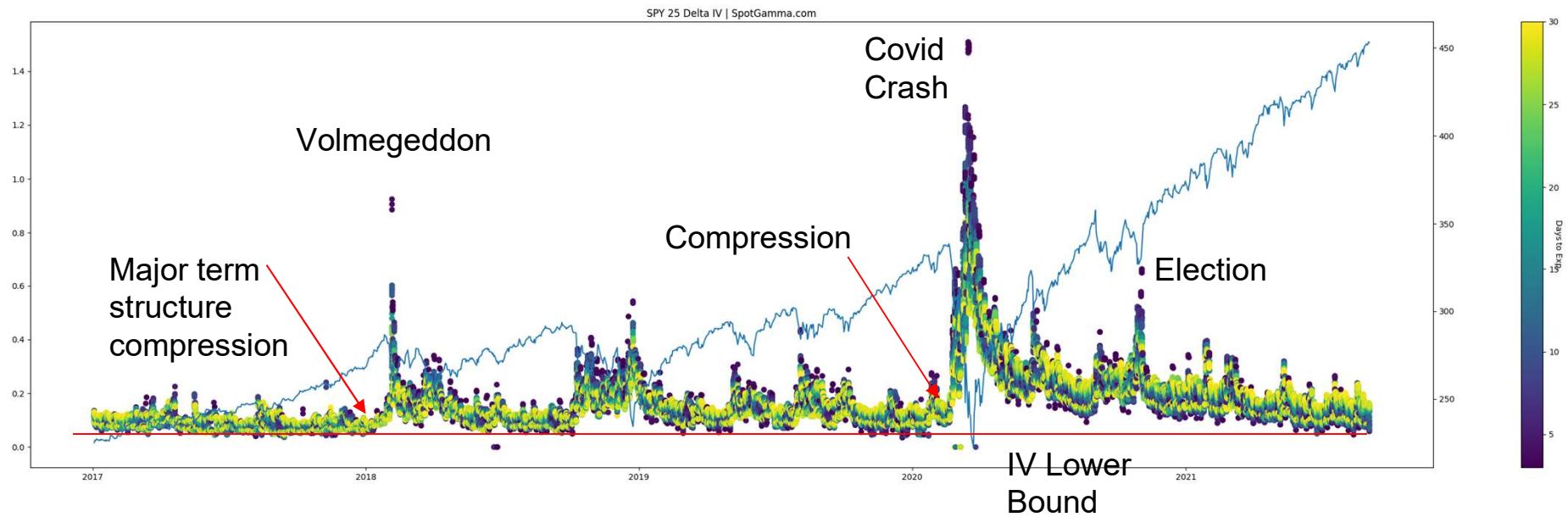


Brent Kochuba, Founder

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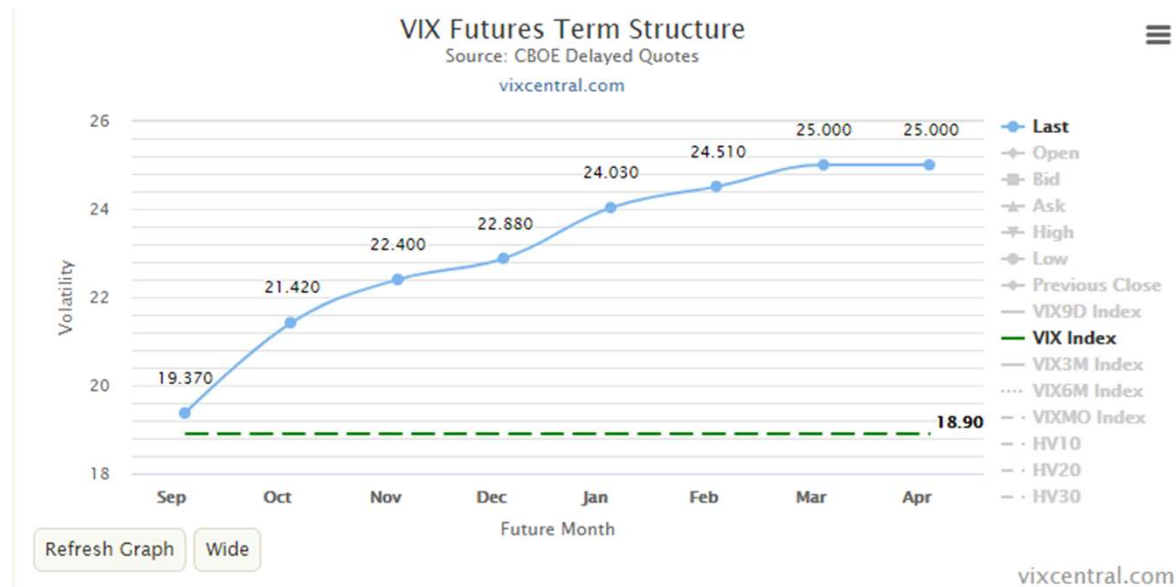
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S&P500 Implied Volatility 2017: Present



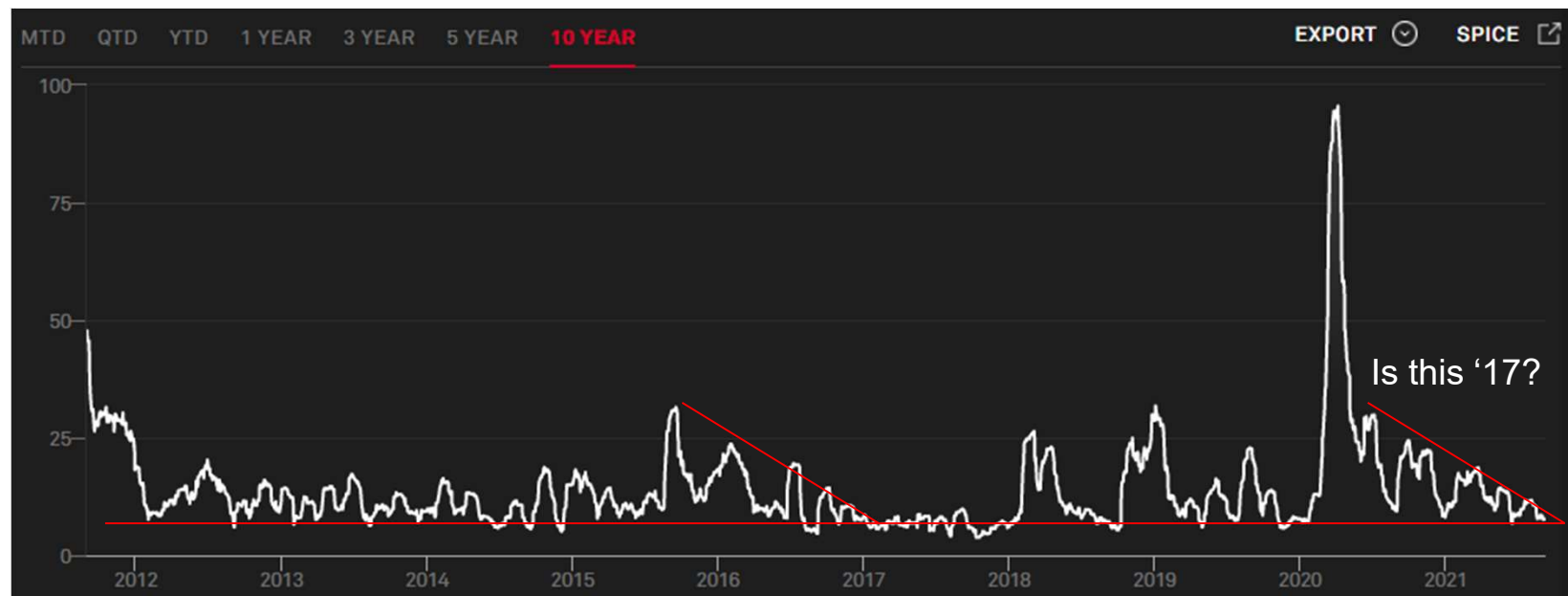
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Steep Contango Suggests Long Dated Hedges



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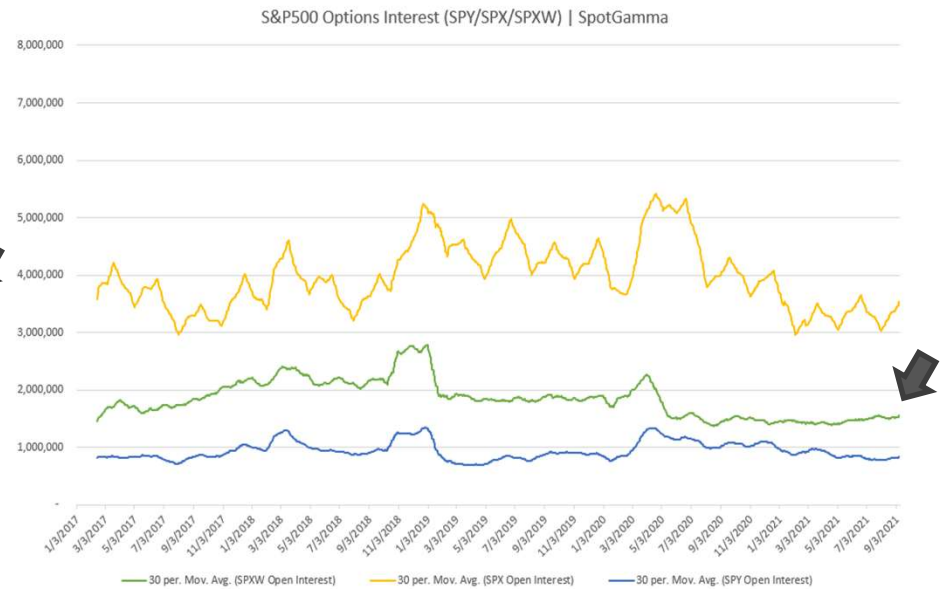
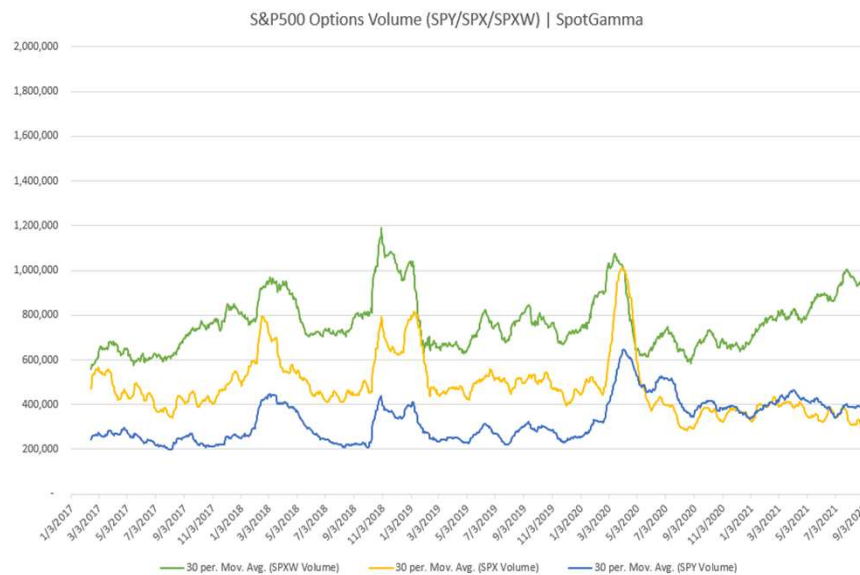
S&P Realized Volatility



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S&P500 Options Trading

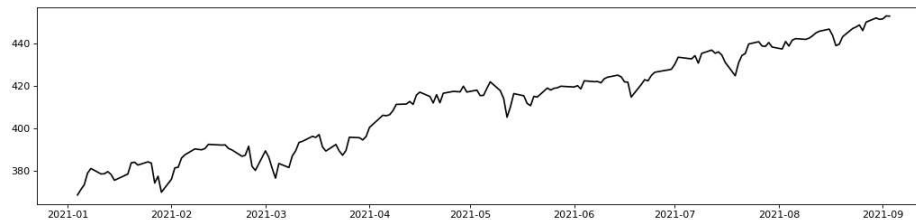
Heavy intraday trades in SPX Weeklies (green) - traders don't hold overnight.



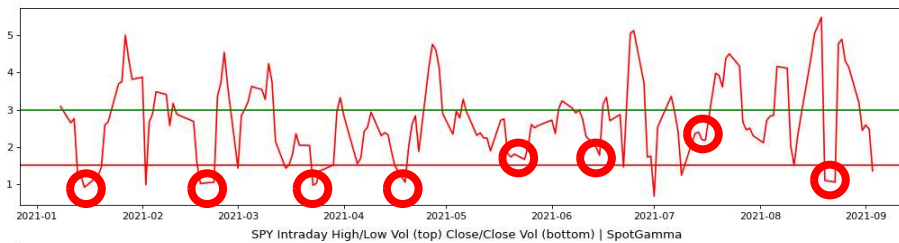
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Is the OPEX/Volatility Link Breaking?

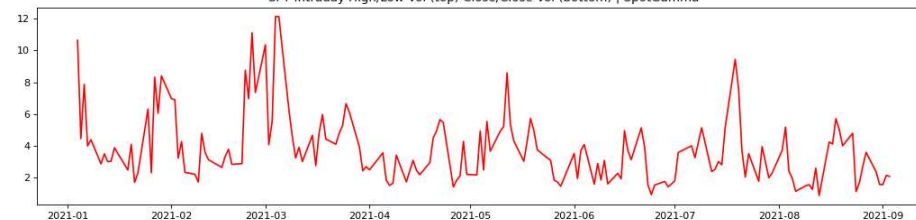
S&P 500



Intraday High/Low Volatility



Realized Volatility Close/Close



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About SpotGamma

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