



SPOTGAMMA

Market Huddle ♦ June 3rd, 2022

Brent Kochuba, Founder
info@spotgamma.com
@spotgamma

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The Week of June 13th is One to Watch!

- 6/15/22 AM = VIX Expiration
- 6/15/22 PM = FOMC
- 6/17/22 = Equities Expiration (OPEX)

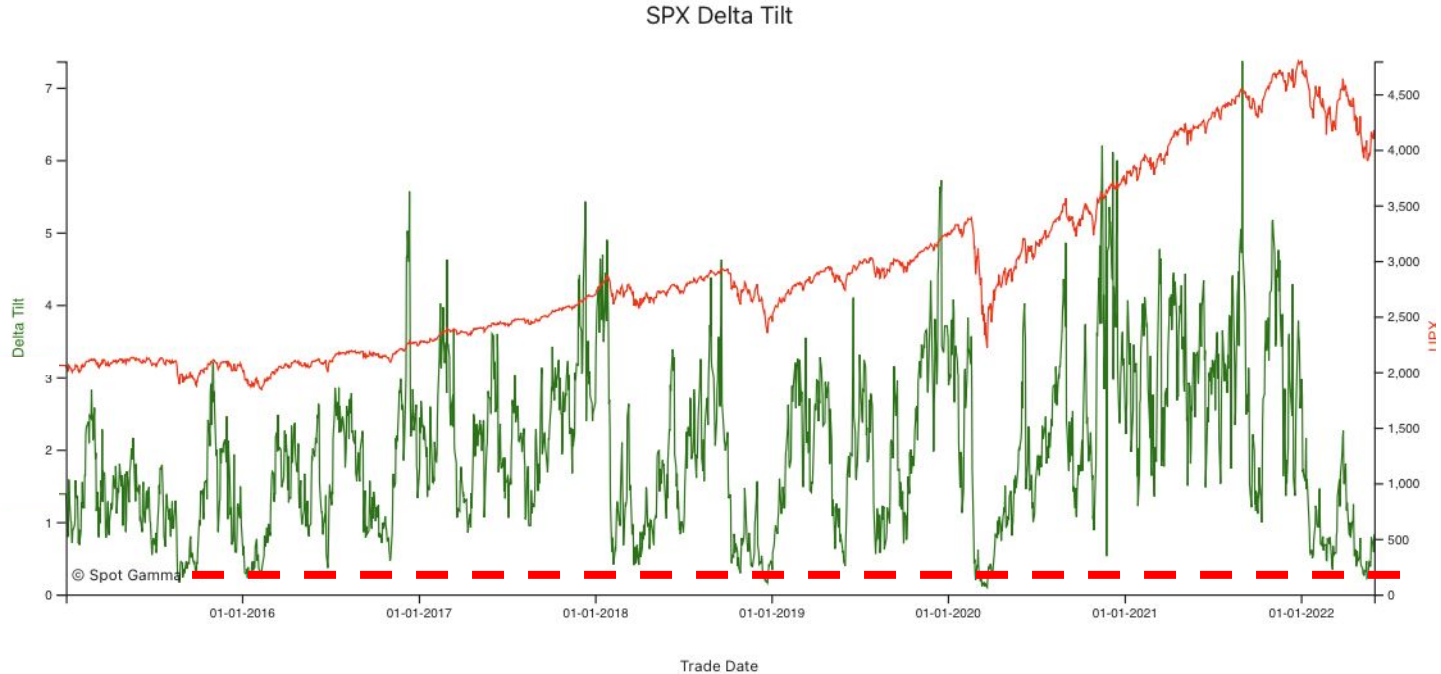
SpotGamma.com for daily updated analysis!

Why OPEX Matters



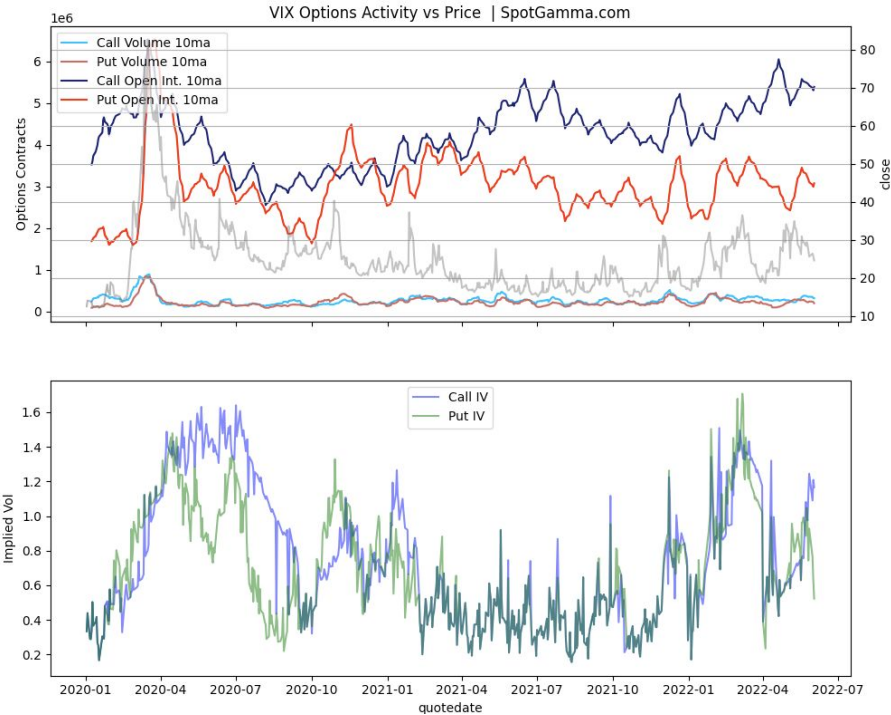
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SPX Call vs Put Delta: Still “Max Puts”



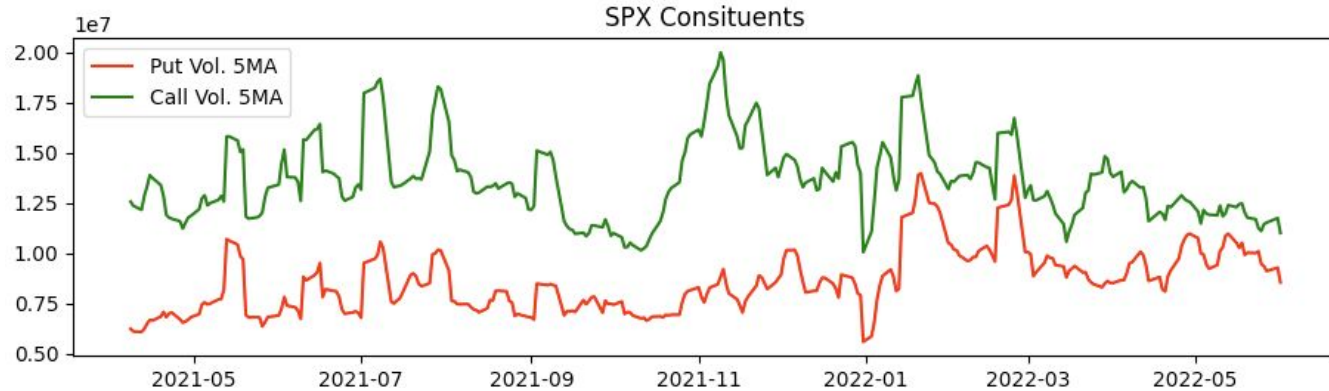
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Large VIX Call Positions



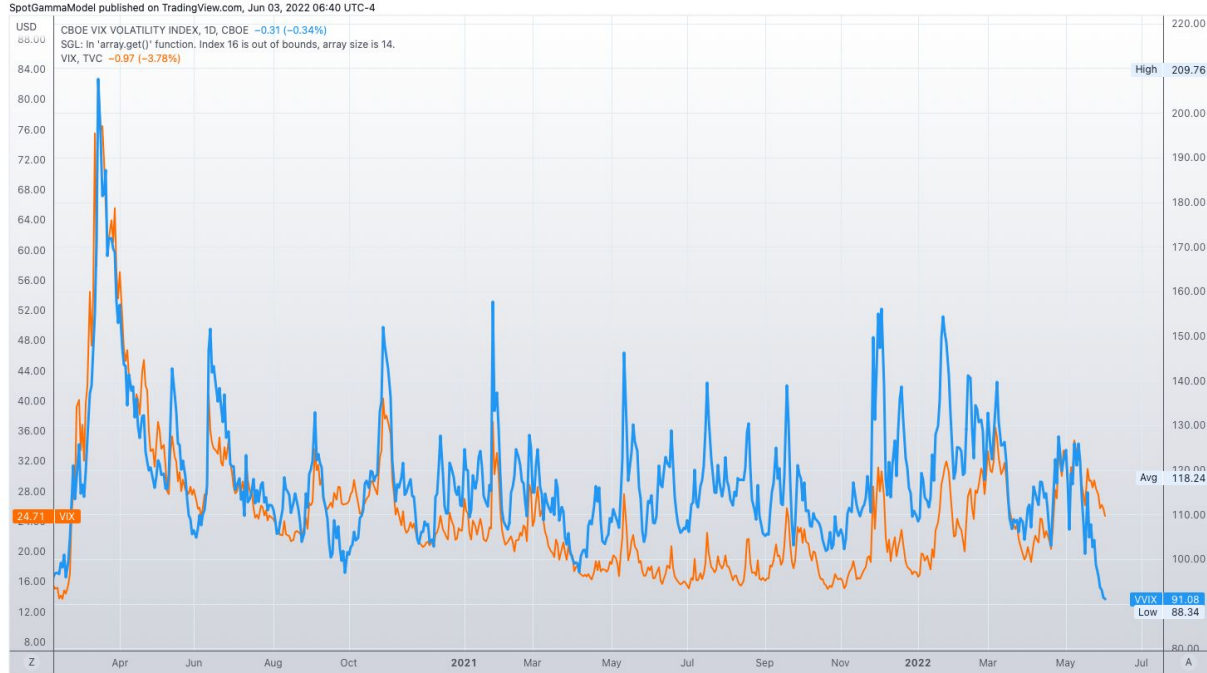
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Options Fatigue Ahead of FOMC



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VVIX Implosion



TradingView

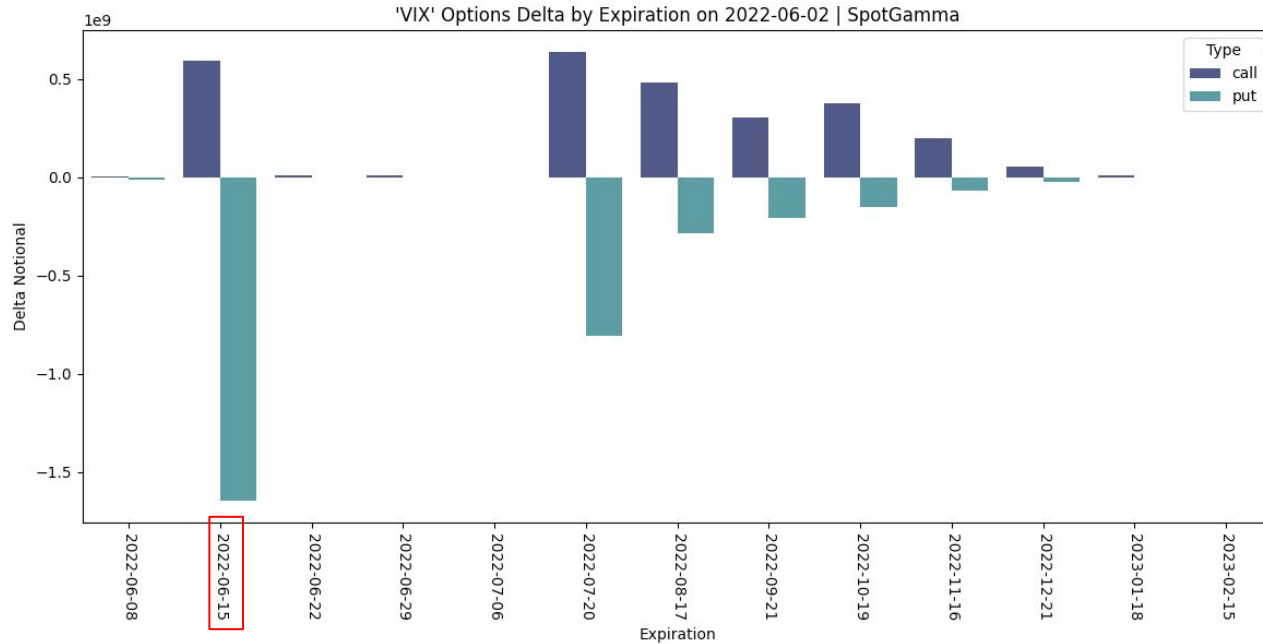
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VIX Exp Clearing



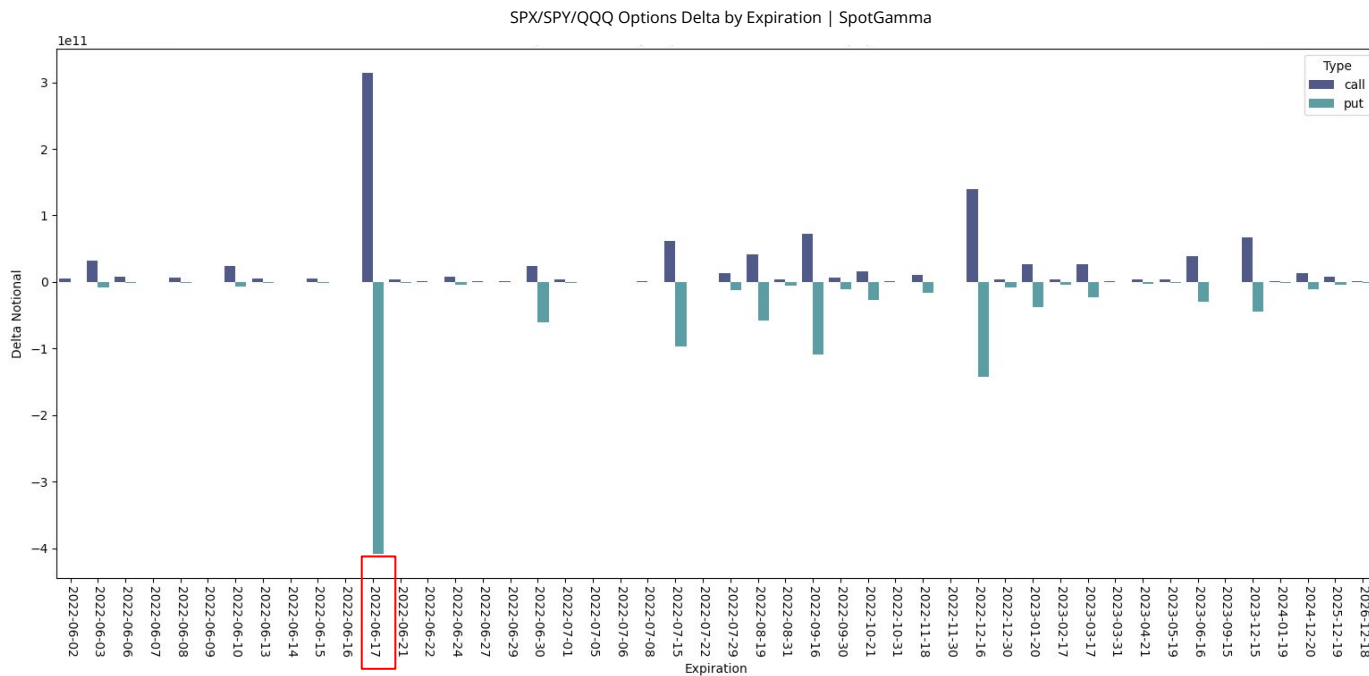
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VIX Exp 6/15/22: Huge Positions Roll Off



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OPEX 6/17/22: Huge Positions Roll Off



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