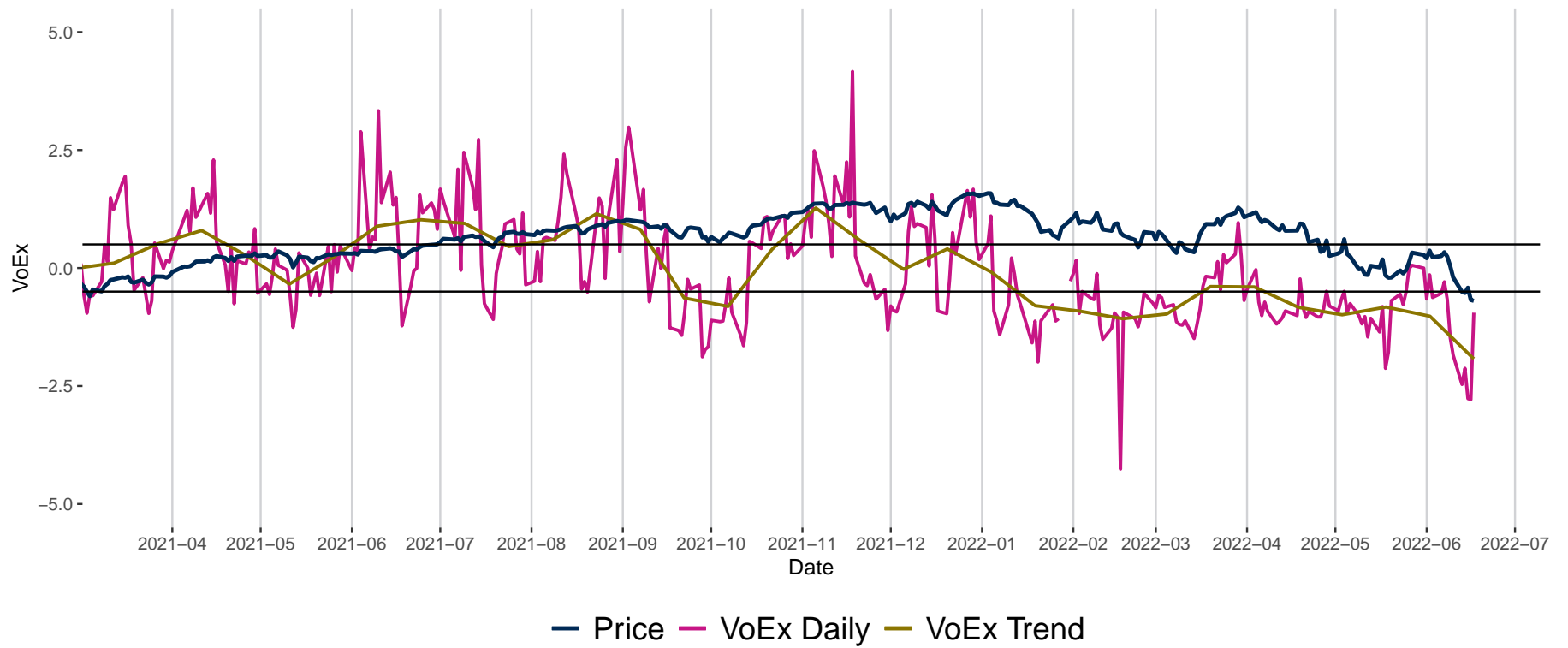




DEEP *Dive* STOCKS

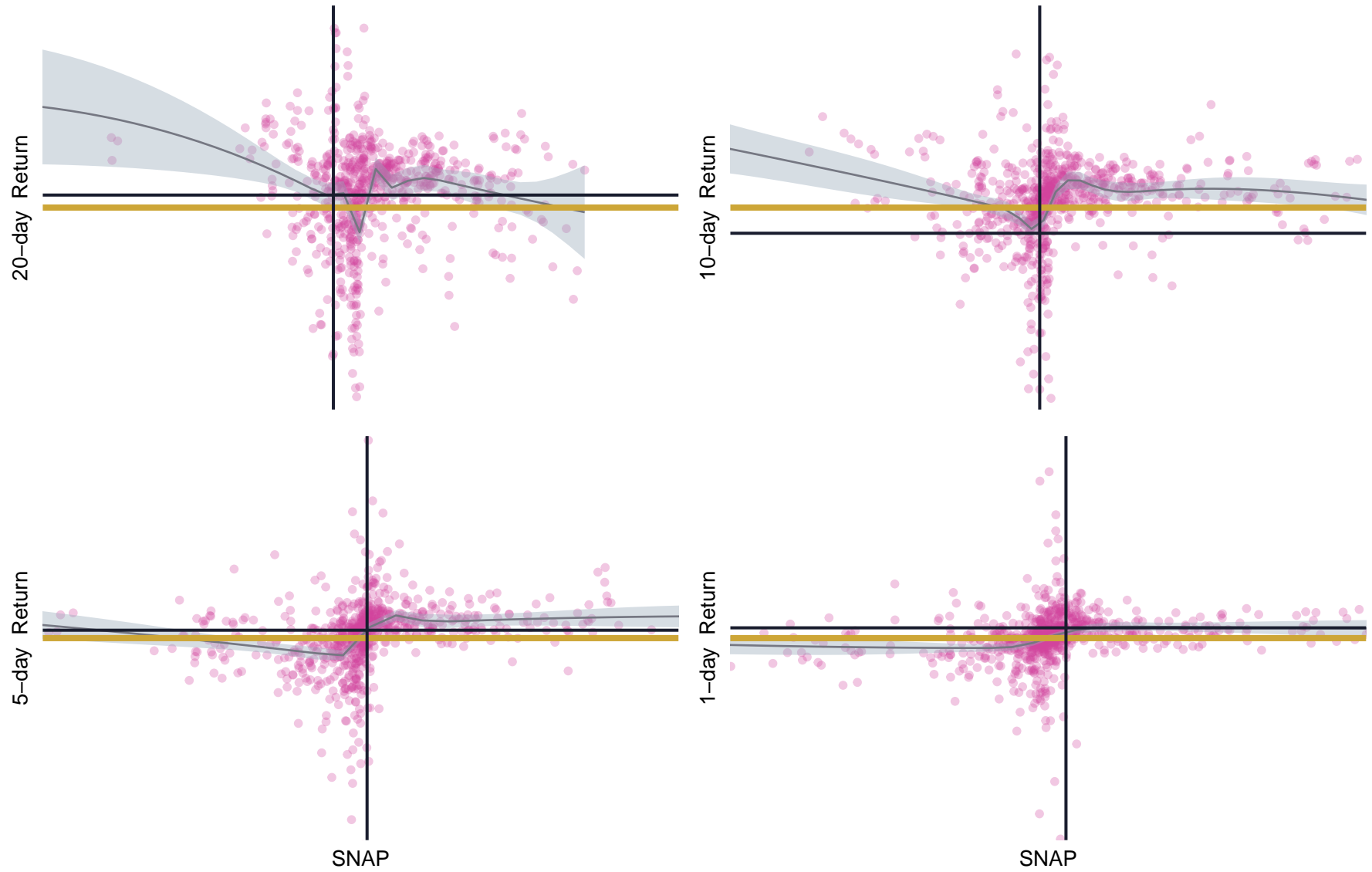
\$SPY on 6/17/2022

VoEx Graph



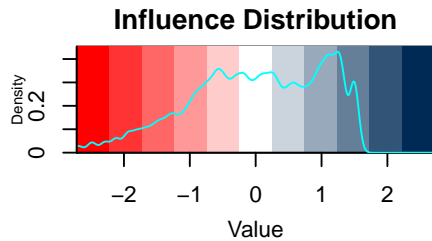
Snap Graphs for 20 Trading Days (Top Left), 10 Trading Days (Top Right), 5 Trading Days (Bottom Left), and 1 Trading Day (Bottom Right).

Cross hairs above the gold line indicate positive returns, and below the line indicate negative returns.

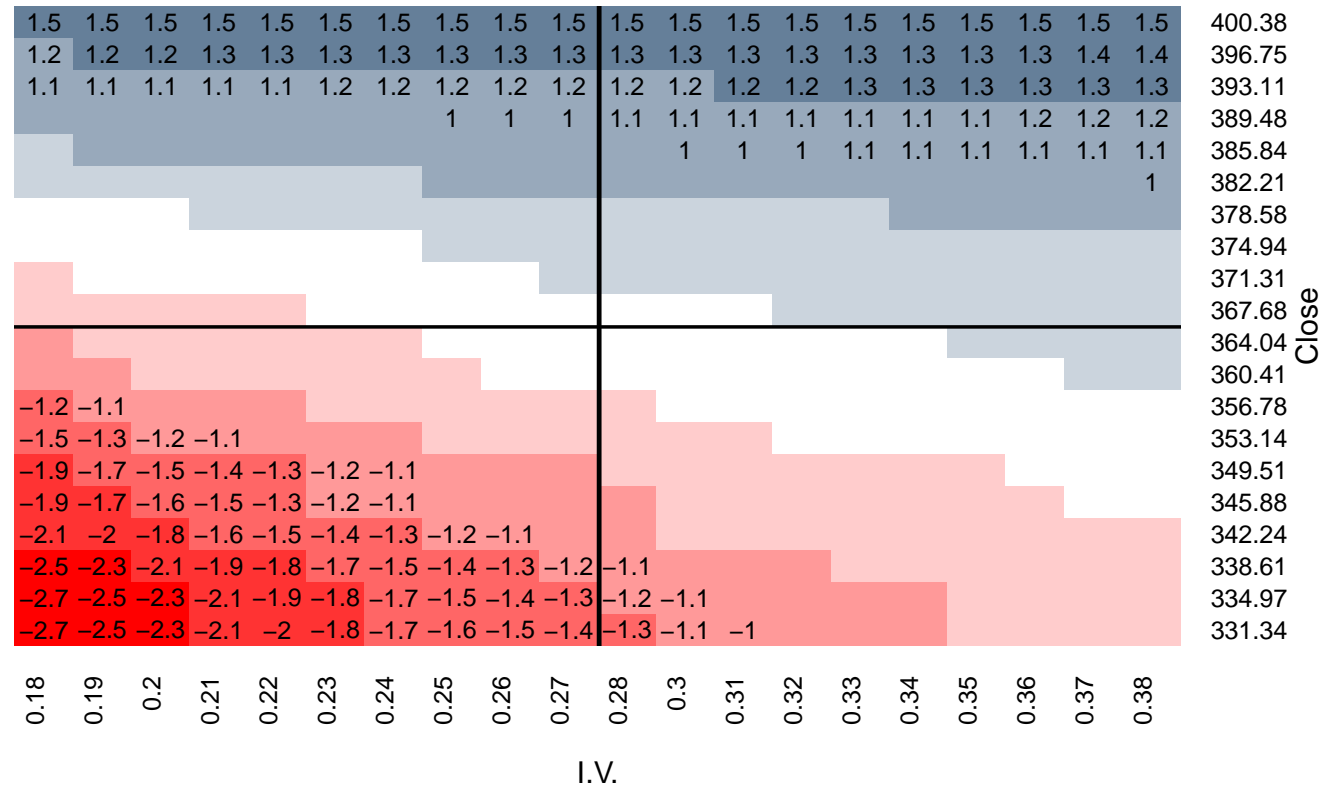


Hedging Heatmap

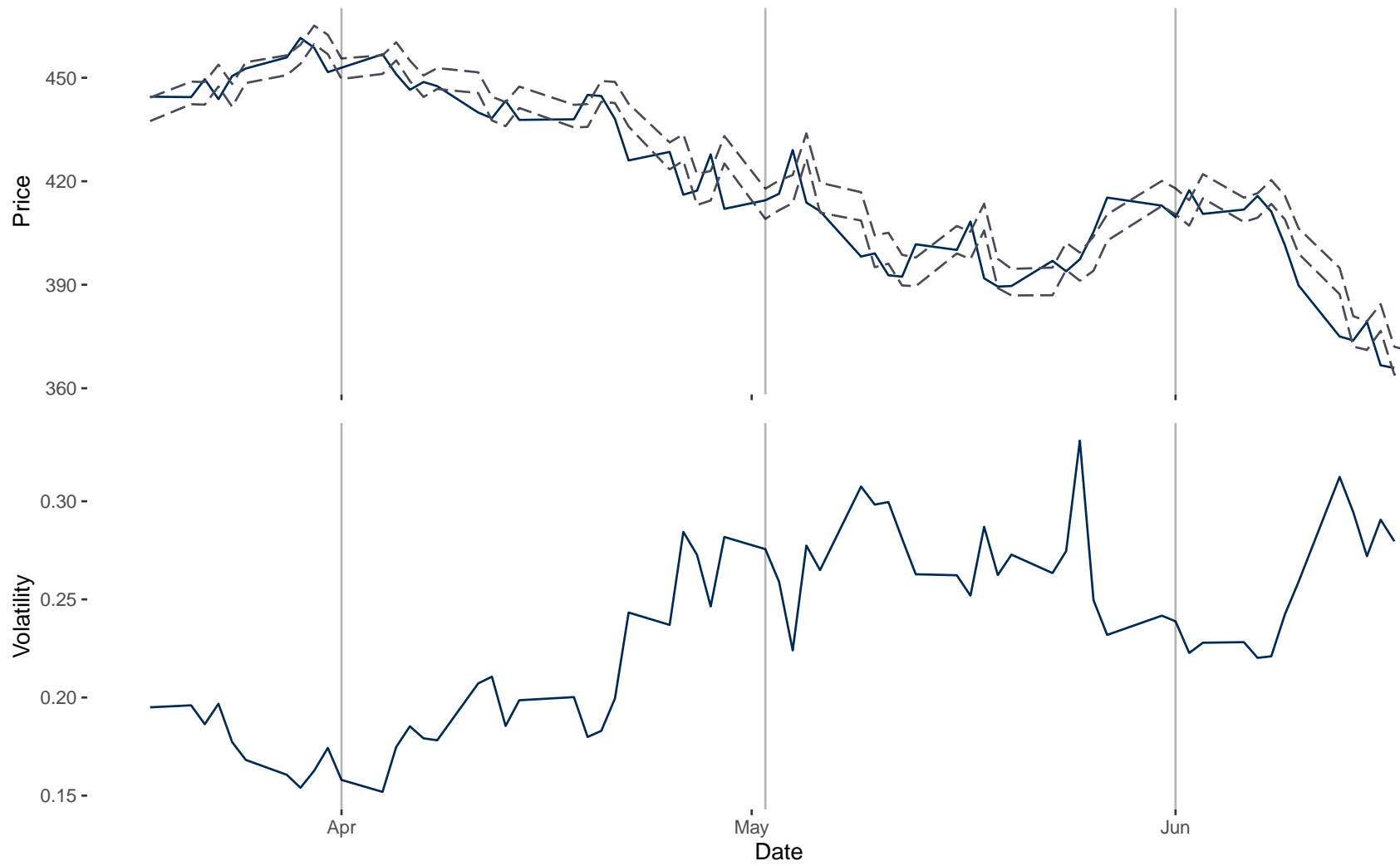
The Hedging Heatmap shows how the value of the hedging requirements will change with changes in price and volatility. Red indicates that the hedging requirement will become more negative (more selling), and blue indicates that the hedging requirement will become more positive (more purchasing). White is the gamma neutral zone in which most stocks are hedged to stay inside of.



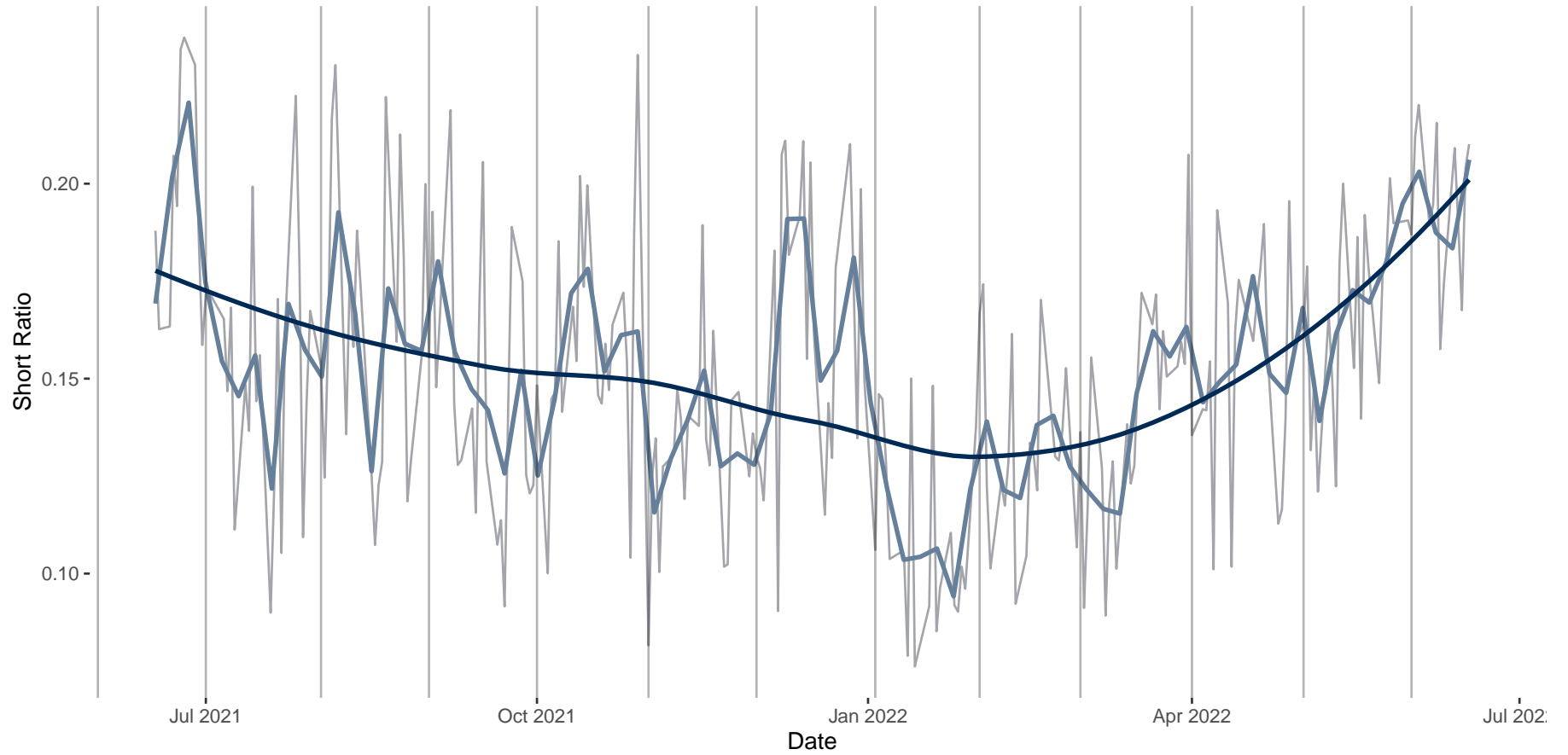
Close: 365.86 | Gamma: - | Volatility: 0.28



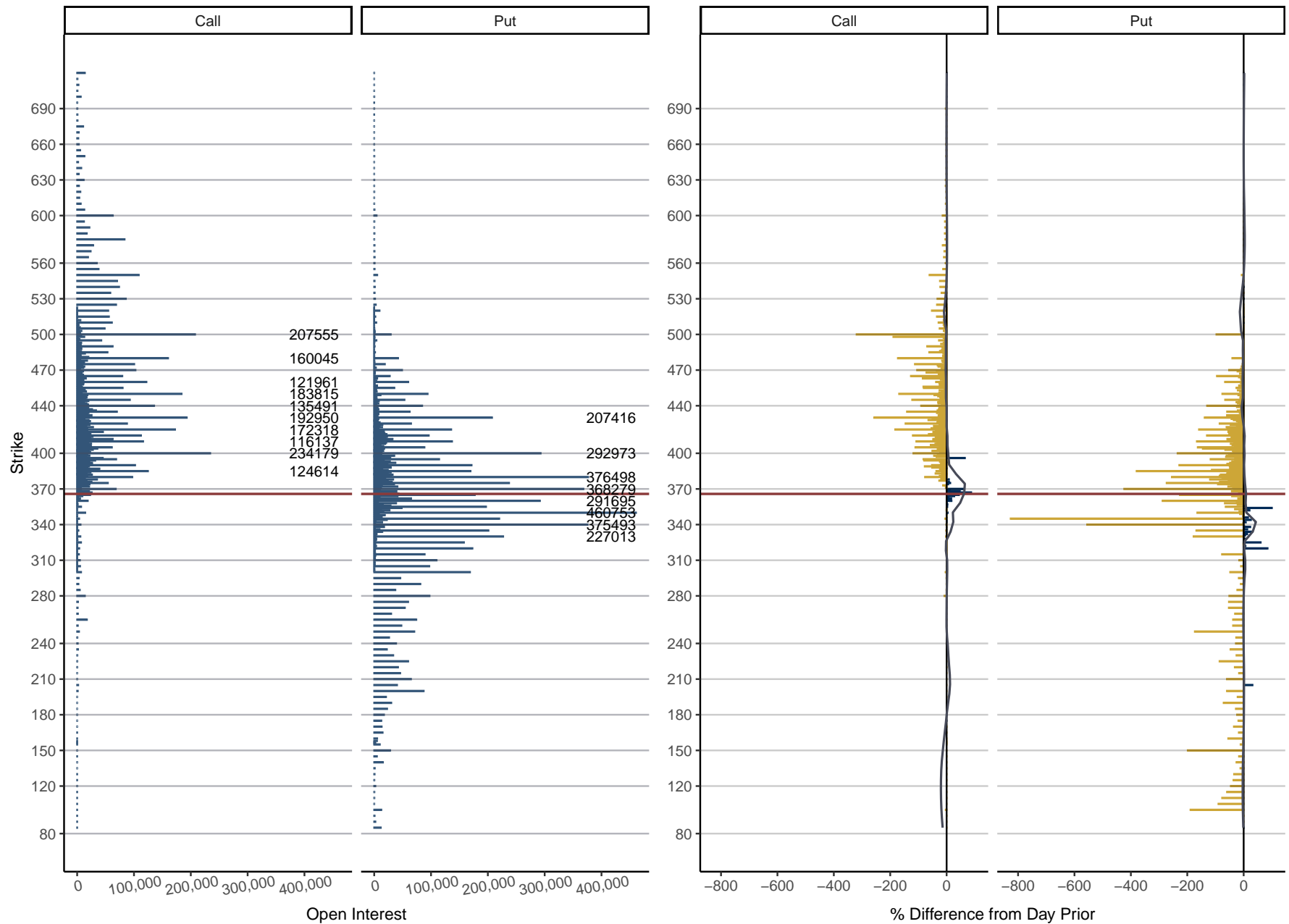
Expected Price Range Graph (Top) and Volatility Graph (Bottom)



Short Graph Showing the Daily-, Medium-, and Long-term Trends in Shorting Behavior



Options Layouts with the Current Counts (Left) and Change in Counts (Right)



Data Tables

	Close	IV	Calls		Puts	Amount
Current	365.86	0.28	ITM	190,173 (3.03%)	4,315,329 (47.68%)	Hedge Requirement -79,911,016
Prior	366.65	0.29	OTM	6,087,400 (96.97%)	4,734,435 (52.32%)	
% Change	-0.22	-3.79	Total	6,277,573 (40.96%)	9,049,764 (59.04%)	

	Amount	Amount	Amount
Current Delta	- (79%)	Current Volume	104,306,957
Previous Delta	- (-128%)	Previous Volume	127,877,335
Delta 10	- (-79%)	Volume 10	95,604,860
Delta 20	-	Volume 20	91,845,071
		Short Interest	140,560,000
		DTC	2

	Upper Bound	Lower Bound	Percent Move (+/-)
Today's	372.01	361.29	1.46
Tomorrow's	371.00	360.72	1.41
T+2	373.13	358.59	1.99
T+3	374.77	356.95	2.43
T+4	376.15	355.57	2.81
T+5	377.36	354.36	3.14
T+10	382.12	349.60	4.45
T+20	388.86	342.86	6.29

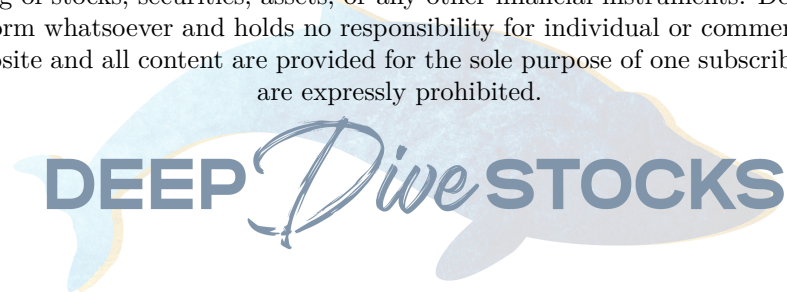
	IV Increase	IV Decrease
Price Increase	8,803,668	8,804,618
Price Decrease	-8,804,618	-8,803,668

Calls				Puts			
OTM		ITM		OTM		ITM	
Long	Short	Long	Short	Long	Short	Long	Short
-63 24 11	759 123 74	606 83 32	-24 9 -3	849 135 72	-67 22 5	337 52 31	31 -53 10

Note: Format is as follows: 1 Day Change | Avg. Daily Change 5 Days | Avg. Daily Change 10 Days

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