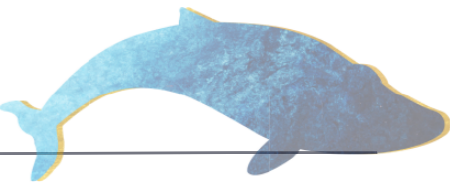


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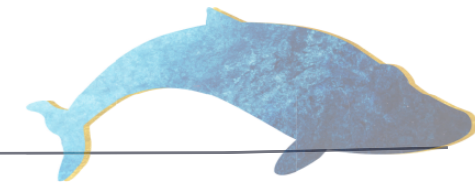


Deep Dive Stocks' Stock Reports' Components and Data

VoEx

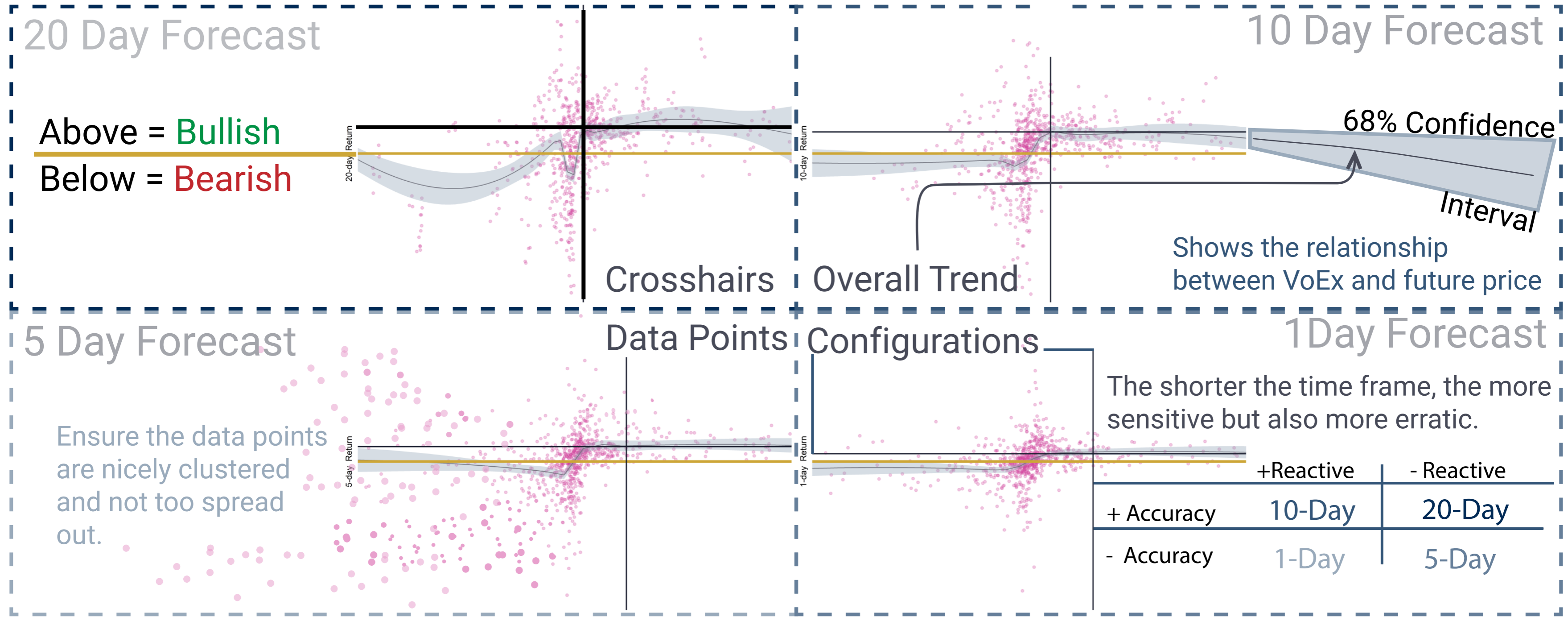
	<p>VoEx in the Stable Zone means VoEx is between the two horizontal Lines. This means the stock is moving in a stabilizing manner - usually up.</p> <p style="text-align: right;">Stable Zone</p>		<p>A VoEx Spike is usually provoked by excessive movements. It indicates extreme resistance and usually resolves on the downside. Usually short term.</p> <p style="text-align: right;">Spike</p>
	<p>VoEx moving into the Inhibition Zone is initially a bullish finding - but demonstrates that the most recent price action is being worked against. Usually resolves on the downside.</p> <p style="text-align: right;">Inhibition Zone</p>		<p>When VoEx is in the Inhibition Zone and starts to fall while the price continues to rise. When VoEx meets the stable zone, it is indicative that the peak has been reached.</p> <p style="text-align: right;">Divergence</p>
	<p>VoEx falling into the Propagation Zone is usually indicative of persistent and continued decline in price.</p> <p style="text-align: right;">Propagation Zone</p>		<p>VoEx Coiling is a spikey-rapid descent and rapid, spikey ascent of VoEx. When VoEx reaches the Propagation Line, it usually indicates a rally is starting.</p> <p style="text-align: right;">Coiling</p>

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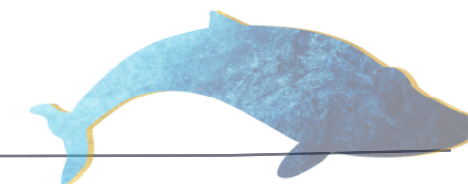


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SNAP Graphs



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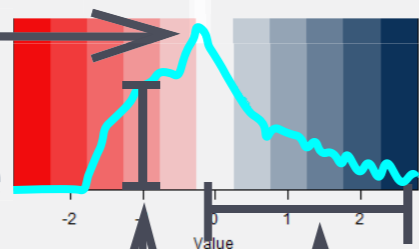
Deep Dive Stocks' Stock Reports' Components and Data

Gamma Hedging Heatmaps

Influence Distribution

The peak shows the single most probable price movement over the next 5 days.

Red is bearish, Blue is Bullish



The height of the line is how probable the movement is. Higher line means more probable.

The width of the distribution represents the tail-risks. The wider the tails, the more tail risk.

If Gamma: -, a Gamma Squeeze is present

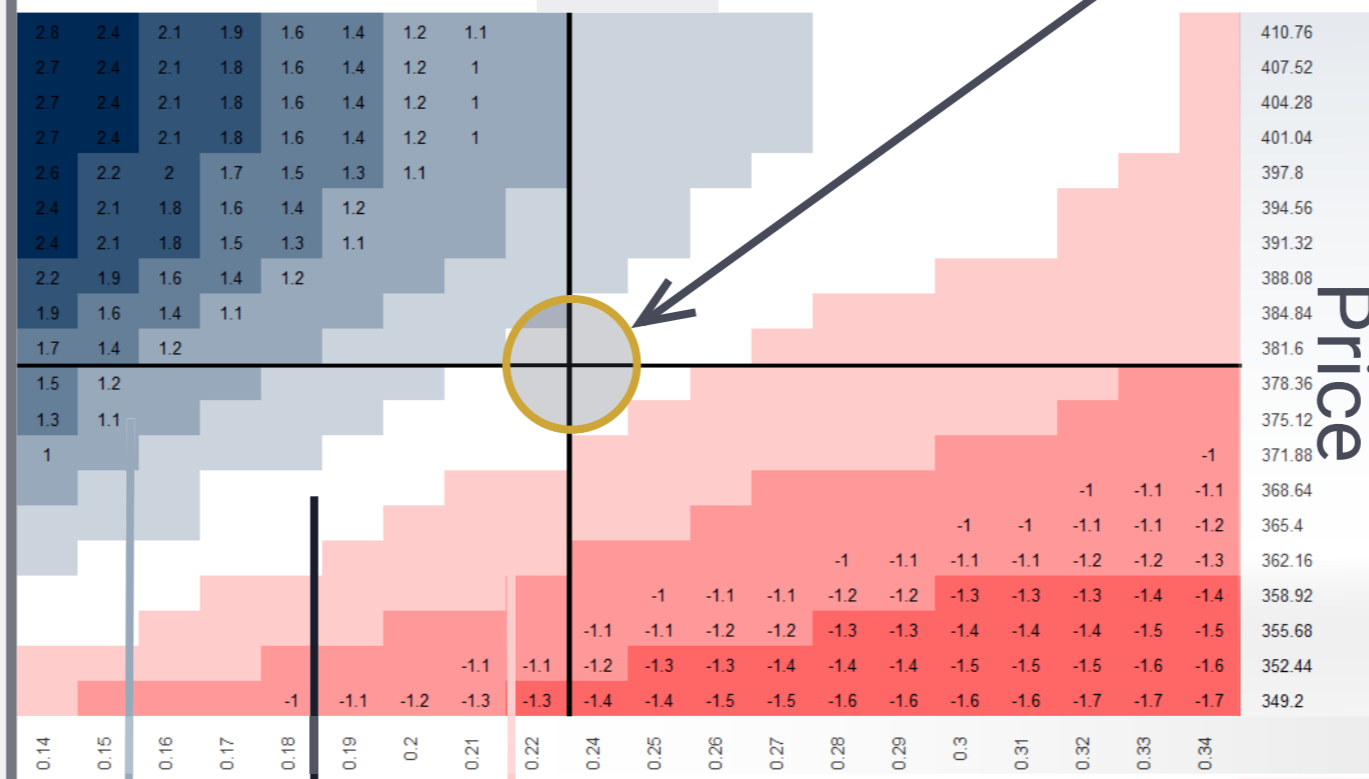
Close: 379.98 | Gamma: + | Volatility: 0.24

is present

Cross hairs are the current price and IV for the equity.

As the equity's price and I.V. move, so too do the cross hairs.

This allows an equity to be tracked as the day or week progresses



Selling Pressure

Gamma Neutral

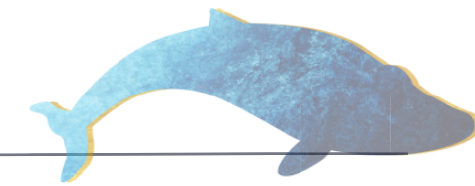
Purchasing Support

Stocks in selling pressure will typically see a drop in the price as shares start to be sold.

Stocks will tend to move to enter or stay inside of gamma neutrality.

Stocks in purchasing support will typically see the price rise as shares start to be purchased.

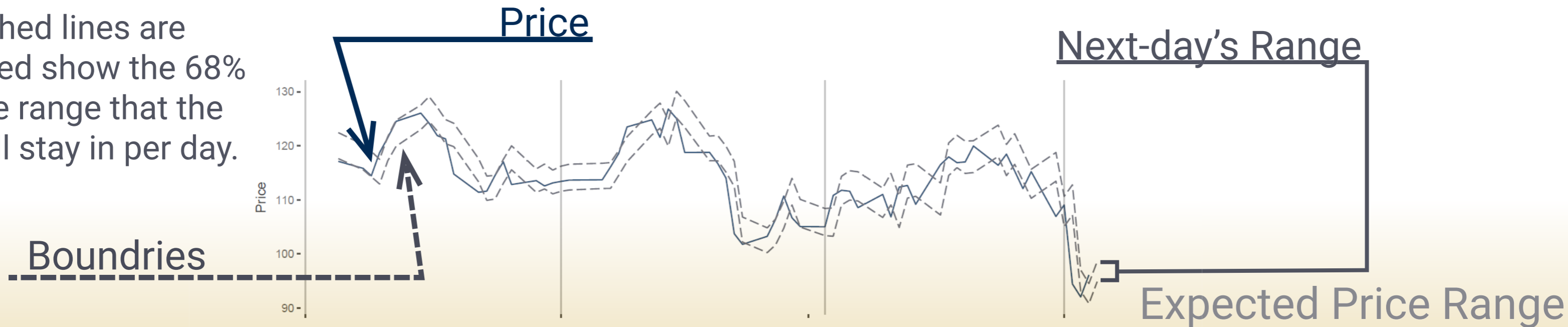
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Deep Dive Stocks' Stock Reports' Components and Data

Expected Price Range and I.V. Graphs

The dashed lines are calculated show the 68% probable range that the price will stay in per day.



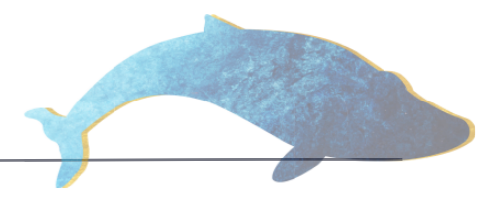
Implied Volatility shows how volatile the stock is expected to be, as calculated from the options.



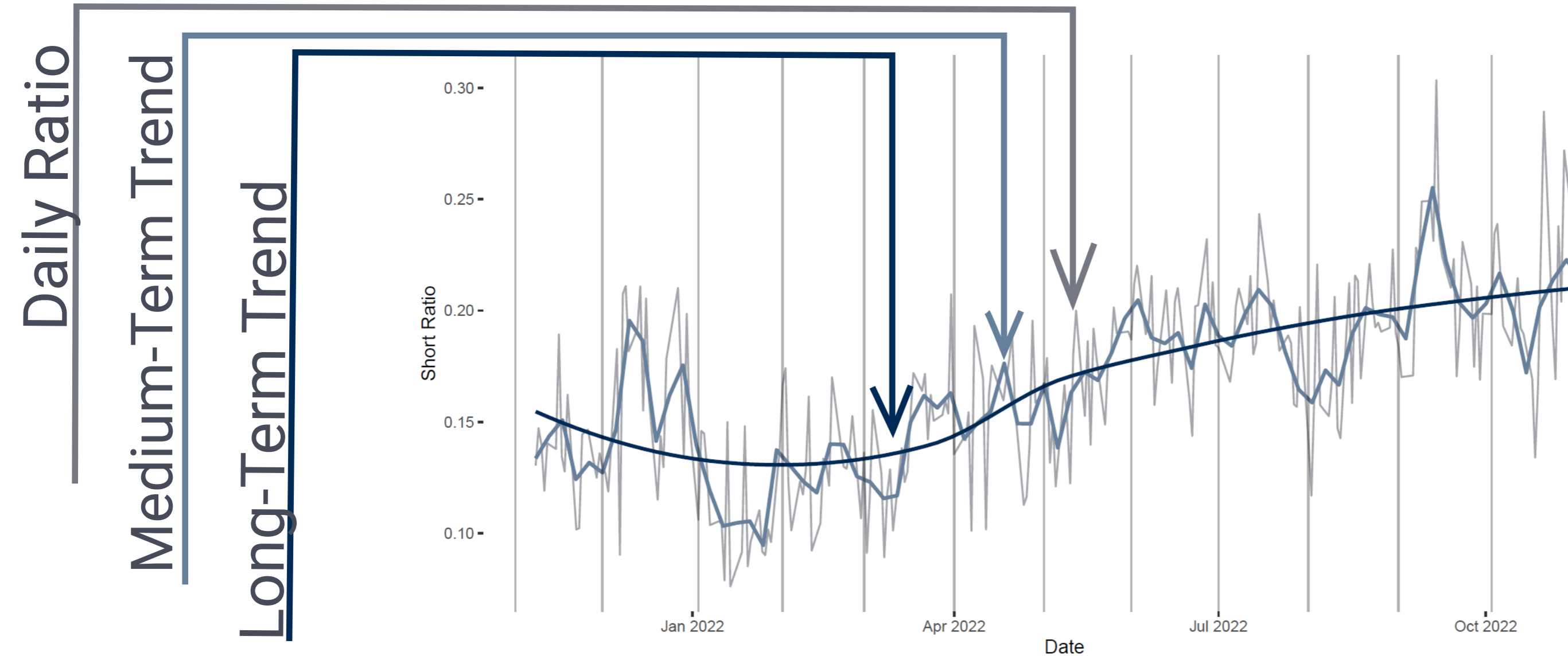
Higher values indicate wider anticipated price ranges in the future.

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Deep Dive Stocks' Stock Reports' Components and Data



Short Ratio Graph



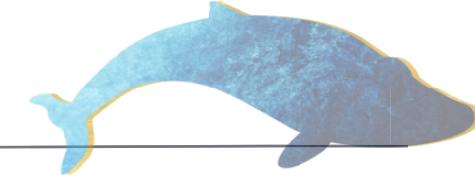
Short Ratio =

$$\frac{\text{Short Volume}}{\text{Total Volume}}$$

The short ratio tells us how much shorting is occurring on a stock while taking into account the total volume.

The higher the value the more shorting a stock is experiencing.

Report Cheat Sheet



Deep Dive Stocks' Stock Reports' Components and Data

Options Layout and Options Change Graphs

Key Patterns

Normal Distribution

More OTM options than ITM in a bell-curve shape. Associated with stability.

Ascending Staircase

Increasing resistance towards higher O.I. Usually results in peak then drop back below the start of the pattern. Usually found on the call-side.

Descending Staircase

Opposite the Ascending. Highest resistance at nearest large O.I. strike. Usually found the on call-side.

Lone-Option

Single strike with equal amount puts and calls. Stock will usually rotate around this strike.

Bull-Horn

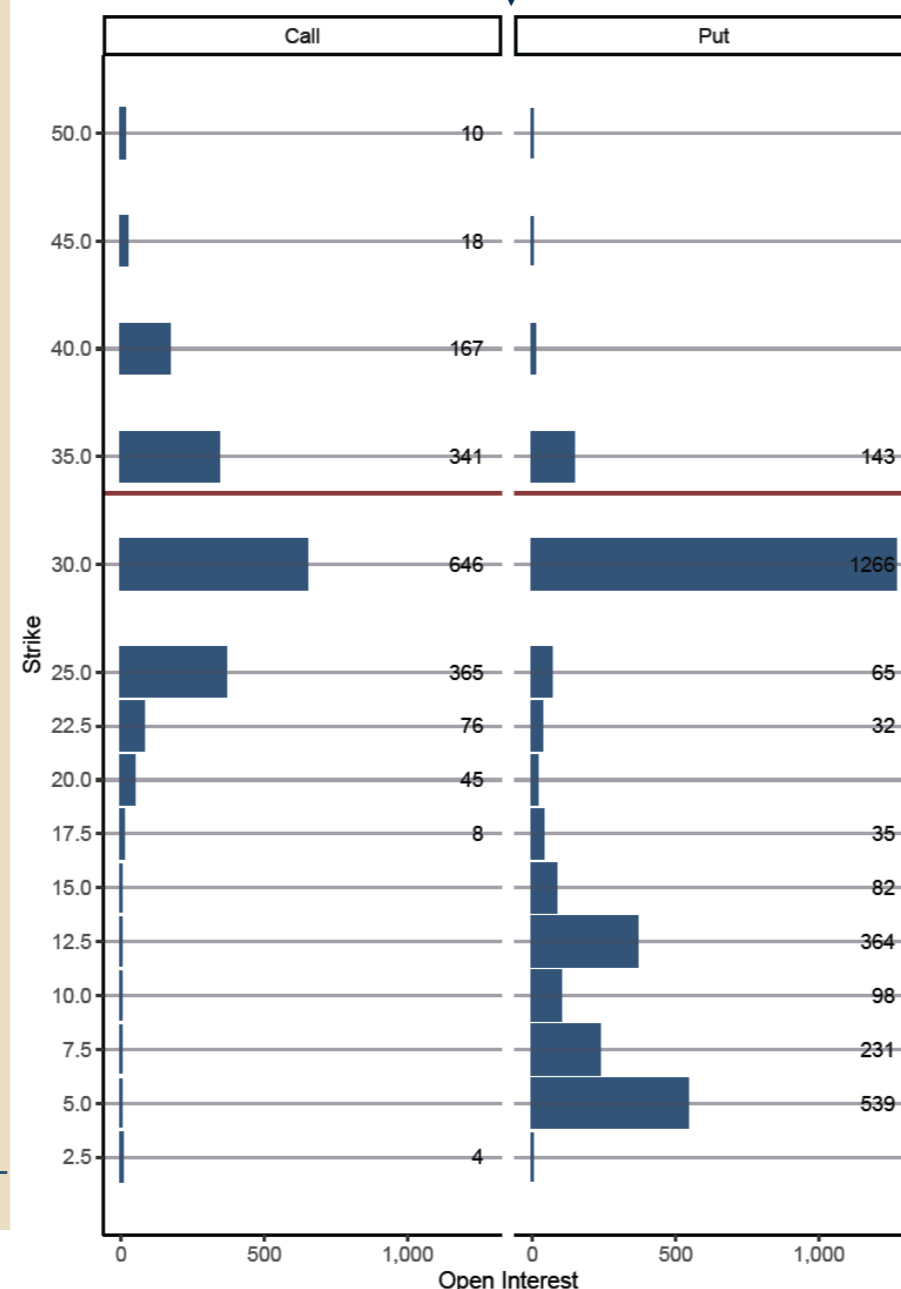
Complex arrangement (see resource). Usually results in stock "bouncing" between the two strikes.

Smear

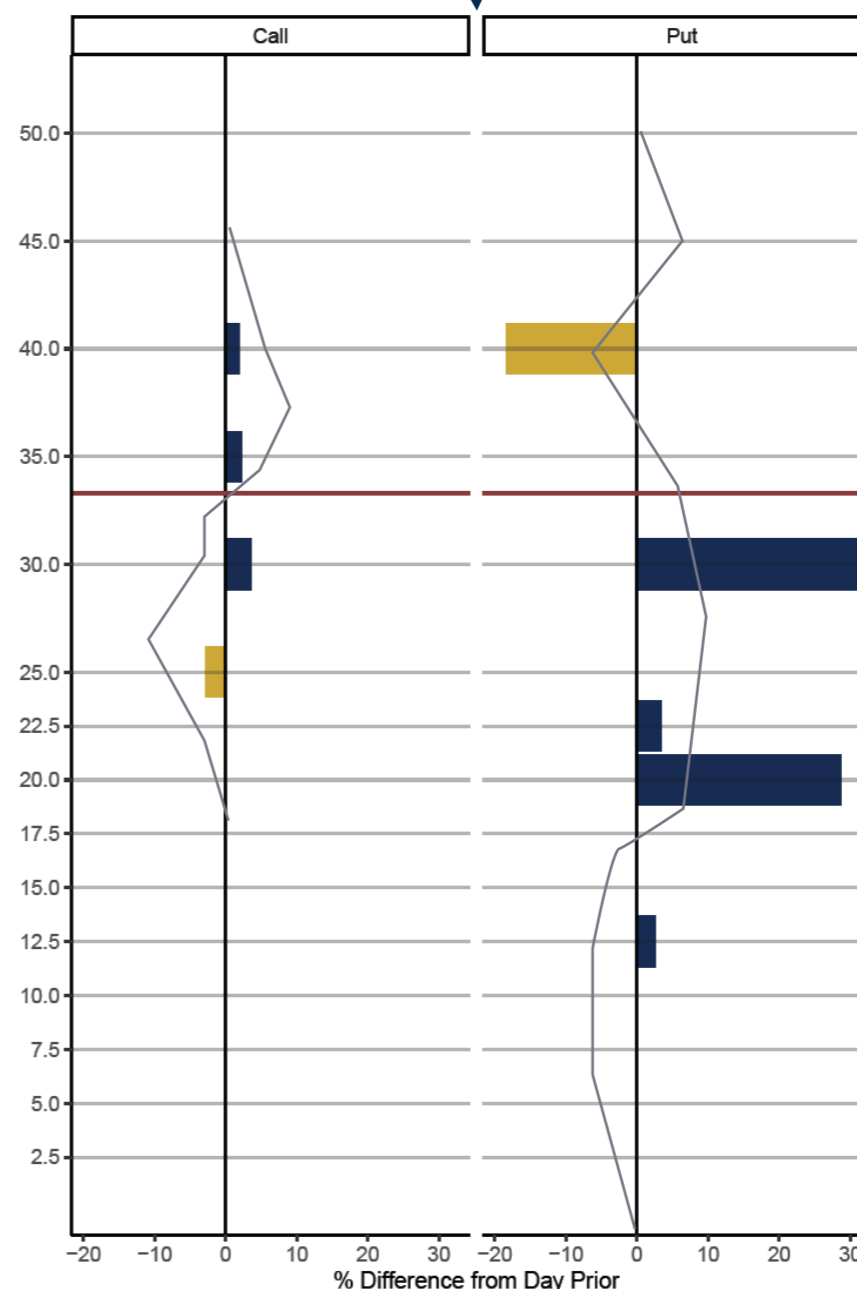
No discernable pattern; unstable.

Resource: Tier II - Options Layouts Pattern

Layout Graph



Change Graph

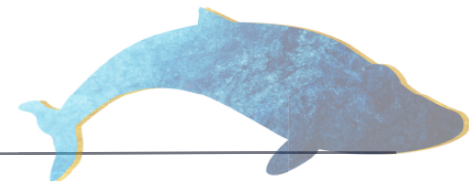


The percent change in the strike's open interest from day prior (bars) or the average daily change over the past month (lines).

This can demonstrate where positions are being opened or **closed**.

A value of 200% means that the strike originally had no O.I. and now does.

Report Cheat Sheet



Deep Dive Stocks' Stock Reports' Components and Data

Data Tables

Nominal Data

	Close	IV		Calls	Puts		Amount
Current	394.69	0.22	ITM	2,826,809 (34.65%)	1,114,936 (7.9%)	Hedge Requirement	190,948,867
Prior	374.13	0.25	OTM	5,330,937 (65.35%)	12,992,876 (92.1%)		
% Change	5.50	-9.61	Total	8,157,746 (36.64%)	14,107,812 (63.36%)		

Price & IV tables show the changes and percent changes in the price, and IV

The nominal options count is the number of calls and options along with the percent of each category

The hedging requirement is how many shares have to be purchased or sold based on the stock's movement that day.

Delta & Volume

	Amount		Amount
Current Delta	+ (335%)	Current Volume	134,620,327
Previous Delta	- (-4702%)	Previous Volume	76,691,375
Delta 10	+ (109%)	Volume 10	90,128,485
Delta 20	-	Volume 20	93,900,348

Delta table shows if the current delta is positive (+) or negative (-), and the percent change from the prior timeframes. For Ex. this table says: Current delta is positive and is 335% greater than Previous Delta (day prior). The average delta over the past 10 days is positive and it is 109% greater than the average delta over the past 20 days (which is negative).

The current, previous, and average volumes for the past 10 and 20 days.

EPR

	Upper Bound	Lower Bound	Percent Move (+/-)
Today's	378.79	369.47	1.24
Tomorrow's	399.13	390.25	1.13
T+2	400.97	388.41	1.59
T+3	402.38	387.00	1.95
T+4	403.57	385.81	2.25
T+5	404.62	384.76	2.52
T+10	408.73	380.65	3.56
T+20	414.55	374.83	5.03

The Expected Price Range Table gives the 68% probable upper and lower price limits as calculated from implied volatility.

It provides the current dates (the date of the report), tomorrow's, and other future dates.

Hedging Matrix

	IV Increase	IV Decrease
Price Increase	-19,515,454	-19,555,594
Price Decrease	19,555,594	19,515,454

The Hedging Matrix tells us how many shares must be purchased (+) or sold (-) per point move in the price (\$) and I.V.

Here we see ~20M shares must be sold if \$+/IV+.

Calls				Puts			
OTM		ITM		OTM		ITM	
Long	Short	Long	Short	Long	Short	Long	Short
-96 48 42	635 226 157	370 97 43	55 10 2	1061 320 144	-93 20 25	-39 -3 0	0 -80 -12

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

The DOT gives the %-change of each type of option over 3 different intervals: %-change from yesterday | Avg. %-change over the past 5 days | Avg. %-change over the past 10 days. The designation of "Long" or "Short" is from the perspective of the options dealer.

Here, OTM Long Calls decreased 96% from yesterday, have an average growth of 48% per day over the past 5 days and a avg. growth of 42% per day over the past 10 days.

Directionalized Options Table