



SPOTGAMMA

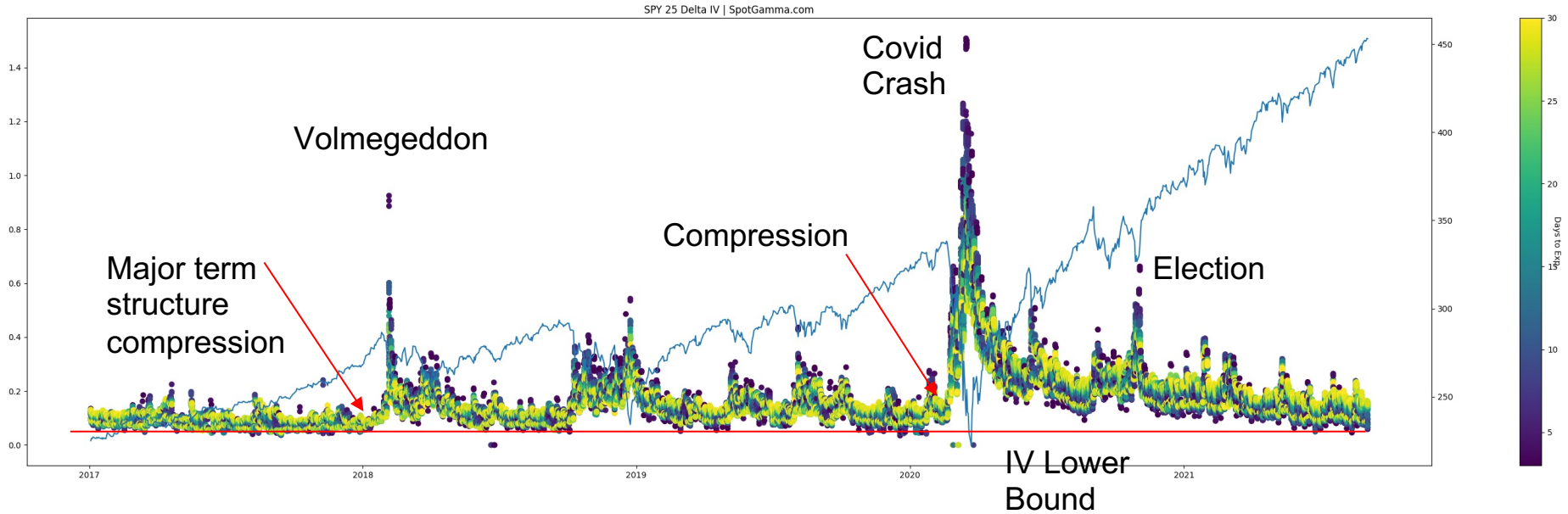
Options Expiration & Volatility



Brent Kochuba, Founder
sg@spotgamma.com

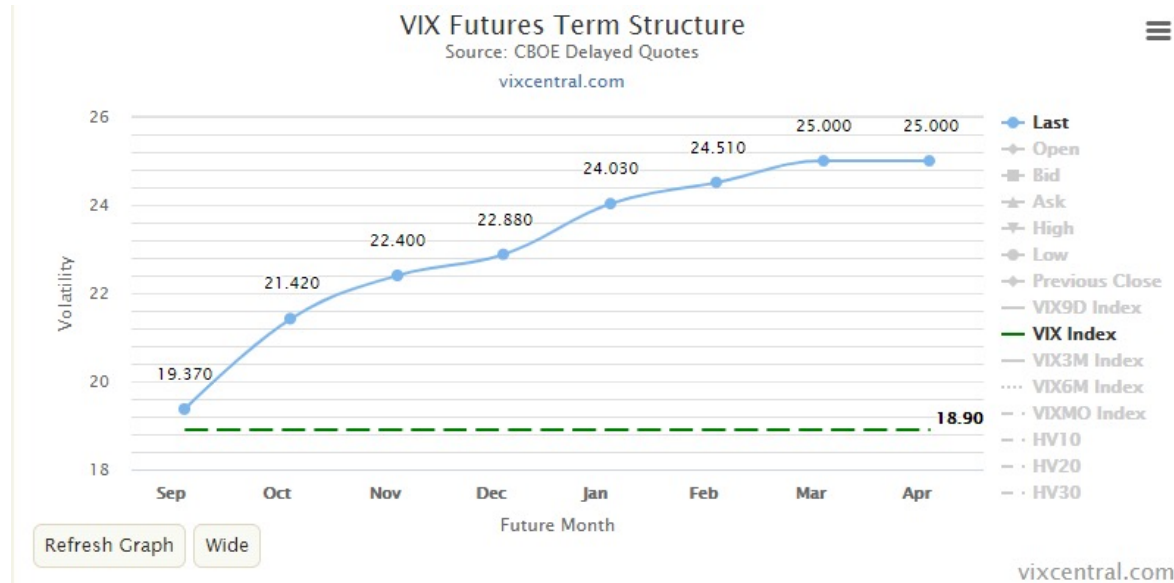
This presentation is intended for general information and entertainment purposes only. No mention of company names, trading strategies or illustrative examples constitute investment advice. SpotGamma advises you to seek investment advice from a licensed professional.

S&P500 Implied Volatility 2017: Present



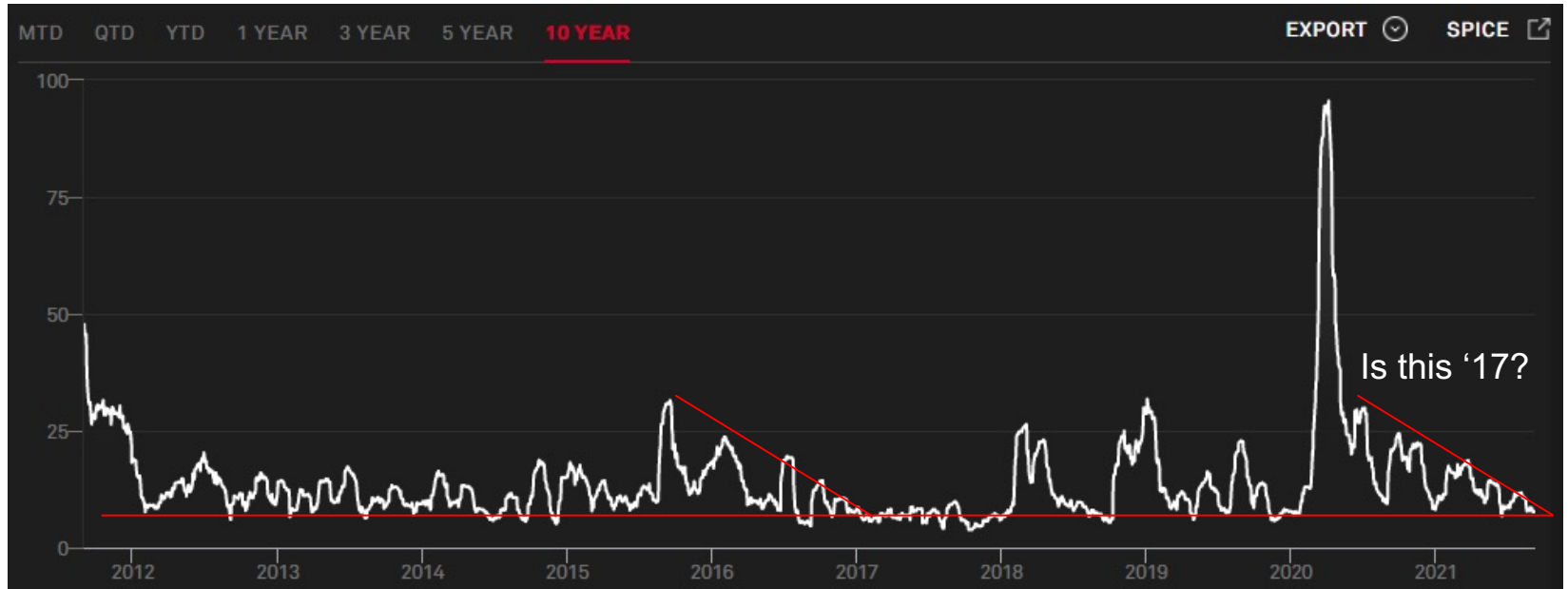
This presentation is intended for general information and entertainment purposes only. No mention of company names, trading strategies or illustrative examples constitute investment advice. SpotGamma advises you to seek investment advice from a licensed professional.

High Contango Suggests Long Dated Hedges



This presentation is intended for general information and entertainment purposes only. No mention of company names, trading strategies or illustrative examples constitute investment advice. SpotGamma advises you to seek investment advice from a licensed professional.

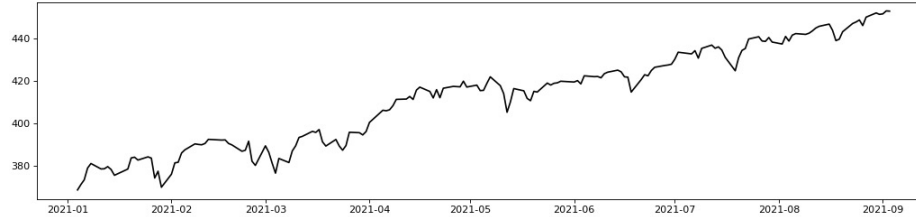
S&P Realized Volatility



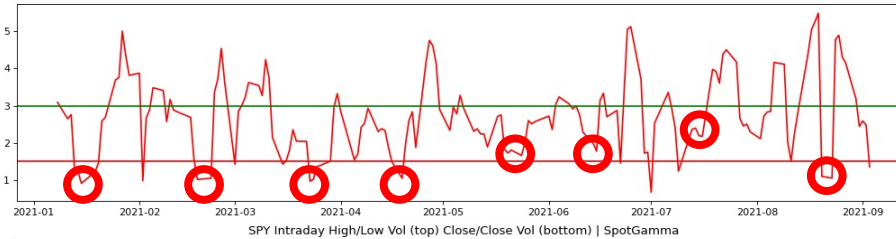
This presentation is intended for general information and entertainment purposes only. No mention of company names, trading strategies or illustrative examples constitute investment advice. SpotGamma advises you to seek investment advice from a licensed professional.

Is the OPEX/Volatility Link Breaking?

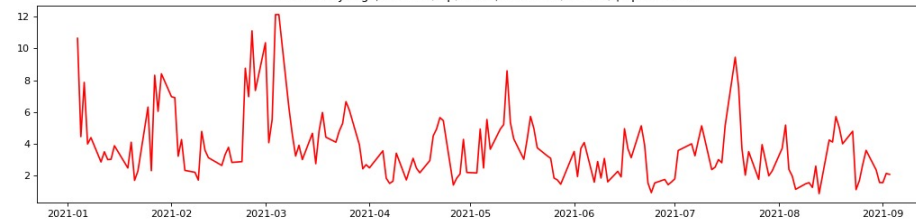
S&P 500



Intraday High/Low Volatility



Realized Volatility Close/Close



This presentation is intended for general information and entertainment purposes only. No mention of company names, trading strategies or illustrative examples constitute investment advice. SpotGamma advises you to seek investment advice from a licensed professional.



About SpotGamma

Brent Kochuba - Founder

Web: <https://spotgamma.com/>

Twitter: @spotgamma