

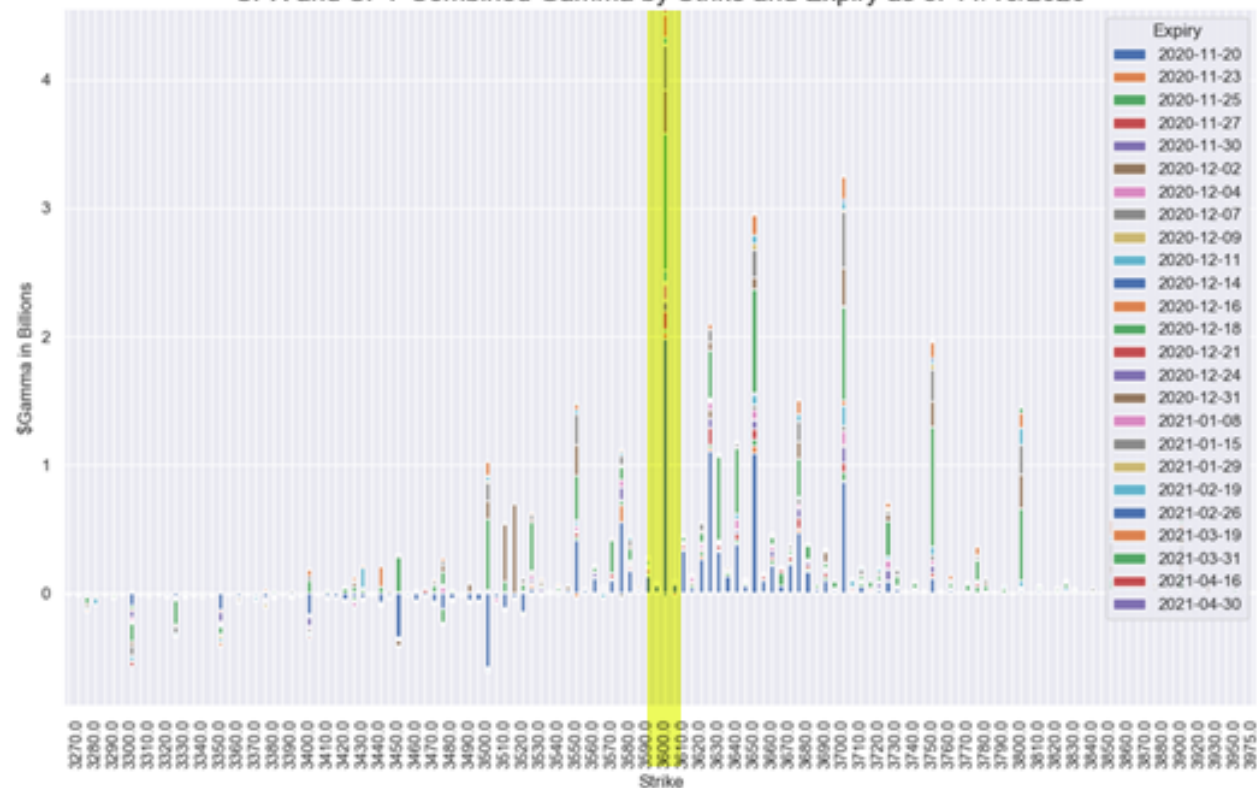


Holding the Line?

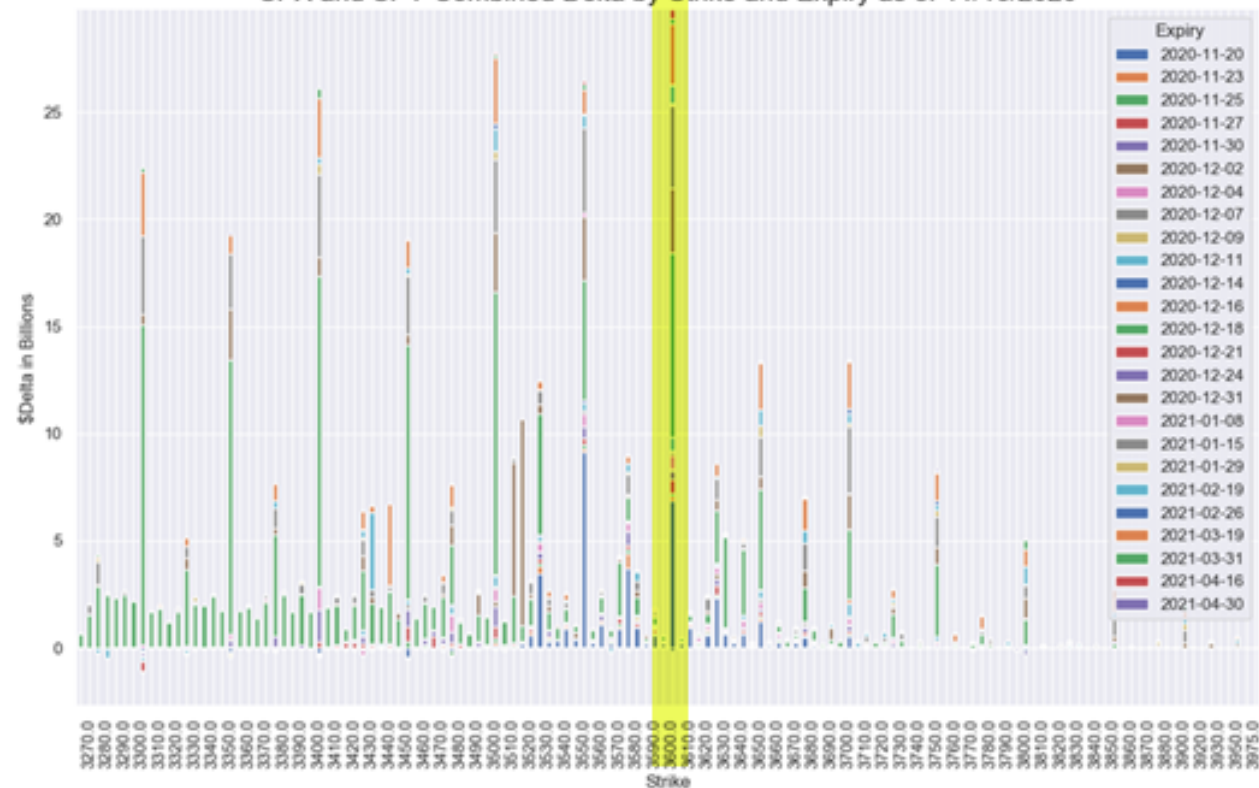
Thursday November 19, 2020

S&P500

SPX and SPY Combined Gamma by Strike and Expiry as of 11/16/2020



SPX and SPY Combined Delta by Strike and Expiry as of 11/16/2020



- SPX / SPY 97.3%ile \$Delta, with ~30% of \$Gamma set to roll-off
- QQQ 87.9%ile \$Delta, with ~50% of \$Gamma set to roll-off
- IWM 100.0%ile \$Delta, with ~39% of \$Gamma set to roll-off
- EEM 98.2%ile \$Delta, with ~36% of \$Gamma set to roll-off

Charlie McElligott, Nomura

S&P500 Futures



Volatility Index



U.S. Dollar Index (DXY)



92.471
05:51:28
92.000

EURUSD



AUDUSD



Crude Oil Futures (January 2021)



Gold Futures



Bloomberg Commodity Index





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