

Trade A.I.

Options Trade Analyzer

Competitive Advantage in Options Trading



quotemedia Option Matrix

Date: Real Time Symbol: MSFT Number of Strikes: 20 Probability Show Options

MSFT (Microsoft Corporation) Friday, 10/11/19 Time: 16:00:00 EST
Closing Price: \$139.68 Change: ▲ \$0.58
Implied Volatility: 21% Change: ▼ (-4.68%)
Implied Volatility for Oct. 18 Exp.: 17.47%
Expiration Date: 10/18/2019 (7 Days to Expiration) M

%ITM %OTM	Yield to Strike	Annual Yield	IV Skew	Option Price Bid Ask	Build Trade	Exp Month	Strike Price	Build Trade	Option Price Bid Ask	%ITM %OTM	Yield to Strike	Annual Yield	IV Skew
6.93	-0.25	-12.08	35.94	8.80 9.90	▼	Oct. 18	130.00	▼	0.06 0.12	-6.93	0.07	3.66	29.68
6.21	0.08	4.20	27.17	7.55 10.00	▼	Oct. 18	131.00	▼	0.07 0.16	-6.21	0.09	4.74	28.42
5.50	0.05	2.60	23.1	6.90 8.60	▼	Oct. 18	132.00	▼	0.10 0.32	-5.50	0.16	8.57	29.5
4.78	0.29	16.06	31.57	6.05 8.10	▼	Oct. 18	133.00	▼	0.15 0.59	-4.78	0.28	15.47	31.02
4.07	0.26	14.29	26.96	5.00 7.05	▼	Oct. 18	134.00	▼	0.19 0.28	-4.07	0.18	9.69	24.14
3.35	-0.11	-5.50	25.19	3.95 5.10	▼	Oct. 18	135.00	▼	0.25 0.33	-3.35	0.21	11.39	22.34
2.63	0.33	18.46	22.03	3.90 4.35	▼	Oct. 18	136.00	▼	0.36 0.65	-2.63	0.38	21.54	23.24
1.92	0.65	39.54	25.33	2.63 4.50	▼	Oct. 18	137.00	▼	0.50 0.65	-1.92	0.42	24.05	20.47

Select if you want to Buy/Sell Stock Analyze Trade

Options Trade Analyzer

Paralysis of analysis is likely to occur when investing or trading without the right tools.

Human nature is to use probability to determine tolerance levels for decision making. We shape our daily experiences by calculating the probability of a certain outcome occurring in our favor. Our experiences are subconsciously created from our brain collecting statistic of historical events and then based decision by weighing the options and probability of them happening.

In trading, traders are always forced to make decisions to either enter a new trade or exit an existing one.



Trading, based on your personal risk management criteria, is critical to overall long-run profitability.

Probability and tolerance levels are key elements in defining our behavior. Now, wouldn't it be nice to have an application that provides you with a probability value that enables you to make the decision that is "right-for-you"?

Our platform allows traders to receive comprehensive probability analysis and make trade decisions based on calculated risk assessments using each individual trader's criteria.

Options Trade Analyzer

Traders can now rely less on the commonly used “one-size-fits-all” analysis method. After seeing the advantages, it will become apparent that our new Historical, Stress Test and Technical Analysis Probabilities provide much less risk.

1

HISTORICAL PROBABILITY

Takes into consideration the direction of the underlying moves and reflects the specificity of each underlying historical behavior.

2

STRESS TEST PROBABILITY

Utilizes the magnitude of the historical movements without taking into consideration direction of that move.

3

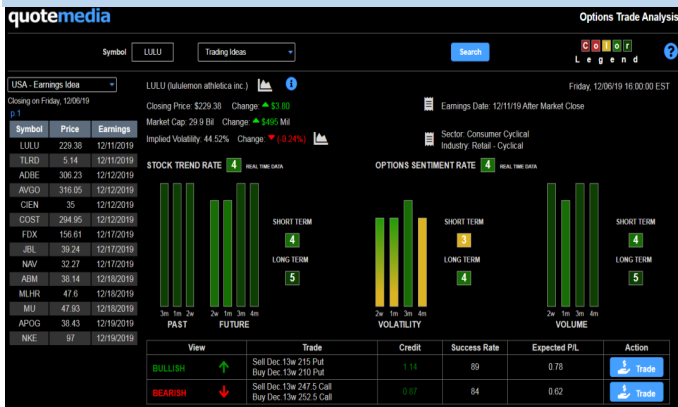
TECHNICAL ANALYSIS PROBABILITY

Uses our new methodology of converting Technical Analysis Indicators into Probability values.

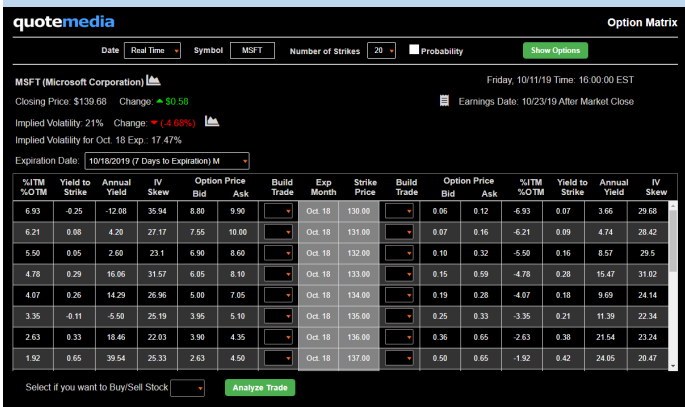
Options Trade Analyzer

Options Trade Analyzer comprise of several tools that will satisfy traders of all different stripes.

Trading Ideas



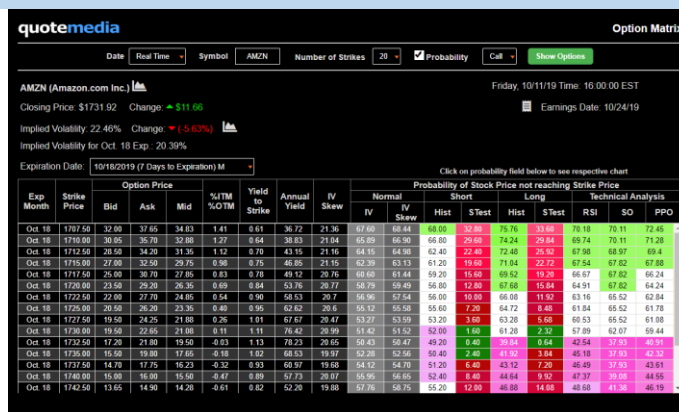
Build and Analyze a Trade



Scans the market in real-time and provides several lists of ideas to help traders with starting points to help find profitable trades.

A trader has the ability to build and analyze any multi-leg trades by selecting Buy/Sell on the Option Matrix.

Probability Matrix



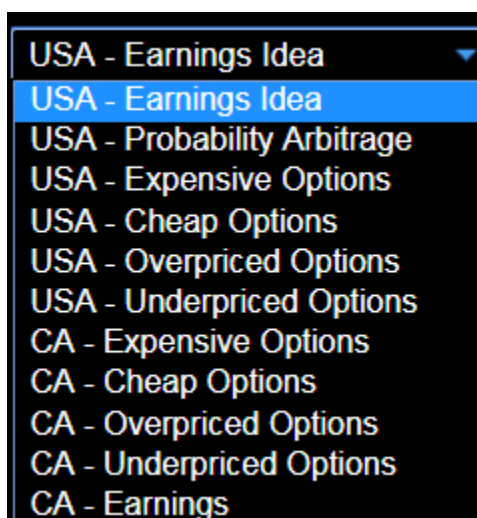
For Covered Call / Put writers, who want to create cash flow out of an existing stock portfolio and simultaneously not be called out of their positions, comprehensive probability analysis for each individual strike, using the Probability Matrix, is imperative.

Trading Ideas: Overview

The Starting Point in Building Your Options Trade

There are over 4000 optionable stocks that provide traders access to generate millions of options trades. With all of these opportunities, most options traders have a real challenge in finding the right trades.

The Trading Ideas analysis helps to solve this problem



Earnings Ideas

1

Scans through all optionable stocks that have approaching earnings announcements, and builds options trades that have a high probability of success, and a high expectation of profit.

Probability Arbitrage

2

Probability Arbitrage is a method that takes into account discrepancies between the most commonly used probability type, Theoretical Probability (which is based on the assumption that the underlying asset has a Normal distribution) and our newly introduced... **Historical and Stress Test Probabilities.**

Trading Ideas : Overview

Expensive / Cheap Options

3

Implied Volatility is playing a major role in defining option price. Grows in Implied volatility usually results in increase in option price, but absolute value of the Implied volatility does not indicate that options for the particular stocks are expensive or cheap.

For example if price of the gasoline during the previous let's say 30 days was around \$2 per gallon and today it is \$3, you would say that gasoline today is expensive.

On the other hand if the price of the certain car model was \$30,000 and today it drops to \$25,000, you would agree that this car is cheap today.

So Expensive / Cheap usually represent not absolute value of the price, but its relative reading vs. historical pricing.

To define Expensive/Cheap options we are looking into 100 days Implied volatility percentile.

Overpriced / Underpriced Options

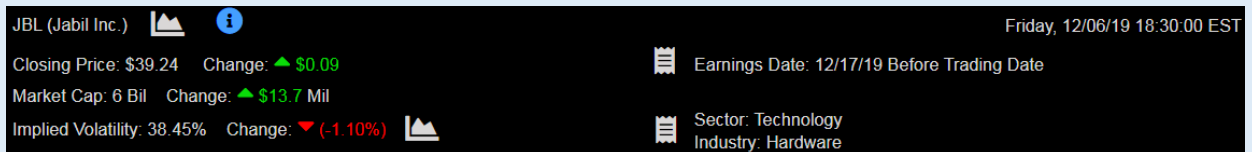
4

Defined by the ratio between Implied and 20 days Historical volatilities. If Implied volatility is higher than Historical then option is considered Overpriced and Cheap if Implied volatility is lower than Historical.

Trading Ideas: Areas of Analysis

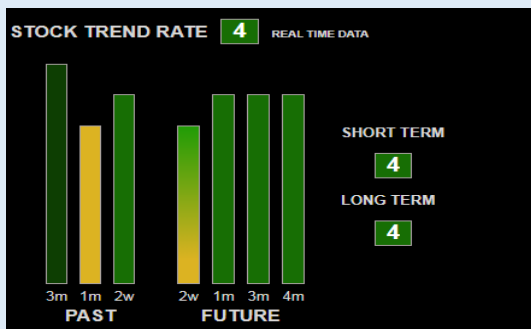
By clicking on a stock symbol from the lists of Trading Ideas or entering stock symbol directly into the Symbol field trader getting several areas of analysis that can help to determine view on a market and based on this view select appropriate option strategy.

1



Provides pricing information as well as Implied volatility, Earnings, Dividends and ability to access charting, Sector and Industry reports.

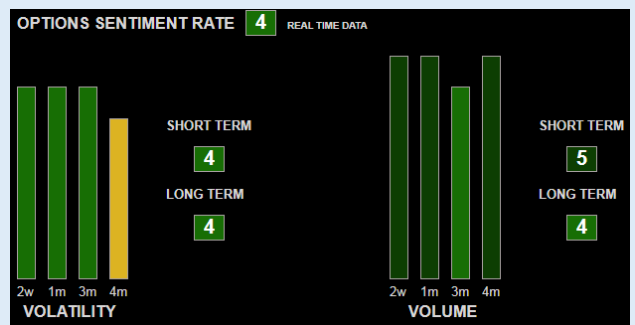
2



STOCK TREND ANALYSIS

Provides rating of past behavior and future predictions.

3



OPTIONS SENTIMENT

Provides thorough implied volatility and volume analysis for the options market.

Trading Ideas: Option Strategies

4

View	Trade	Credit	Success Rate	Expected P/L	Action
BULLISH ↑	Sell Dec.20 38.5 Put	1.10	75	0.47	 Trade
BULLISH ↑	Sell Dec.20 38.5 Put Buy Dec.20 33.5 Put	0.95	73	0.32	 Trade
BEARISH ↓	Sell Dec.20 40 Call Buy Dec.20 45 Call	1.05	70	0.36	 Trade

Option trades are built for the different perceptions of the future underlying asset behavior.

Strategies to consider depending on what you anticipate:

*Short Put or
Put Credit Spread*

**Anticipate a
Stock Going Up**

**Anticipate a Stock
Going Down**

Call Credit Spreads

Anticipate Stock in a Certain Price Range










Iron Condor

Trading Ideas: Success Rate

View		Trade	Credit	Success Rate	Expected P/L	Action
BULLISH	↑	Sell Dec.20 38.5 Put	1.10	75	0.47	 Trade
BULLISH	↑	Sell Dec.20 38.5 Put Buy Dec.20 33.5 Put	0.95	73	0.32	 Trade
BEARISH	↓	Sell Dec.20 40 Call Buy Dec.20 45 Call	1.05	70	0.36	 Trade

Success Rate that we are providing in options trade analysis depicts multi-prong approach in assessing probability and mitigating risk.

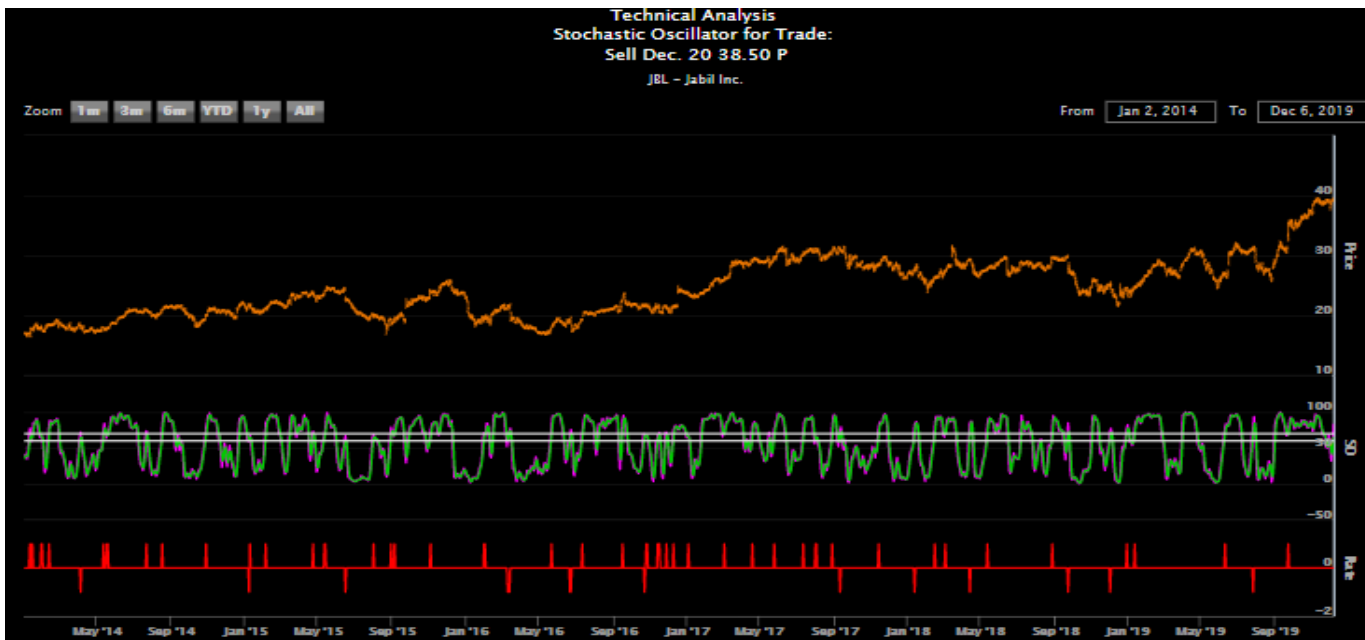
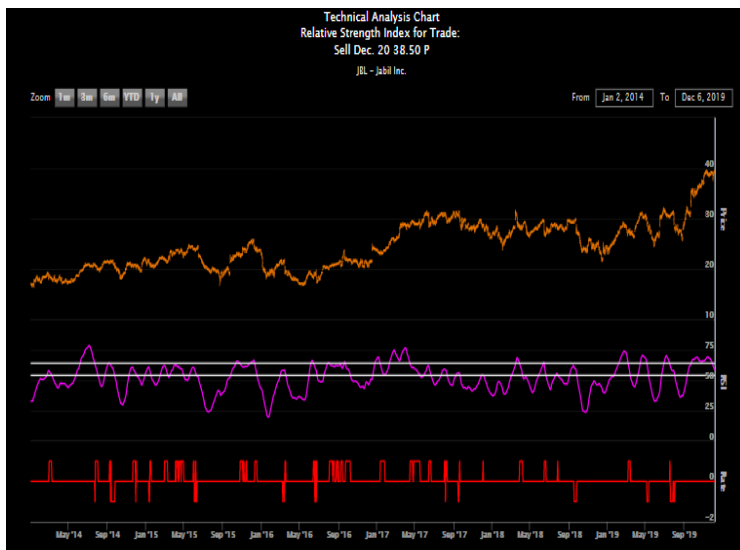
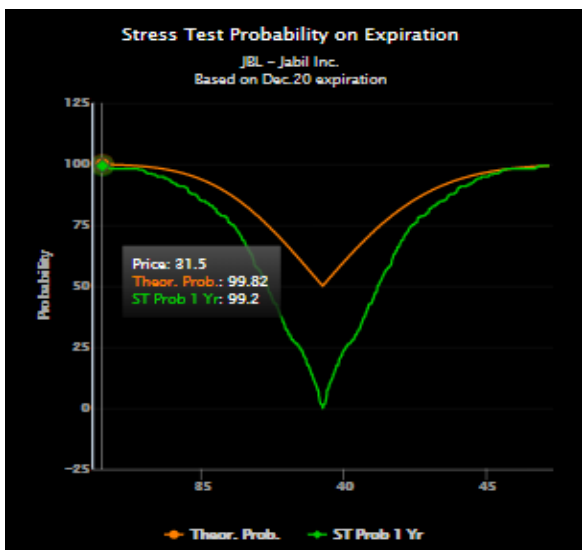
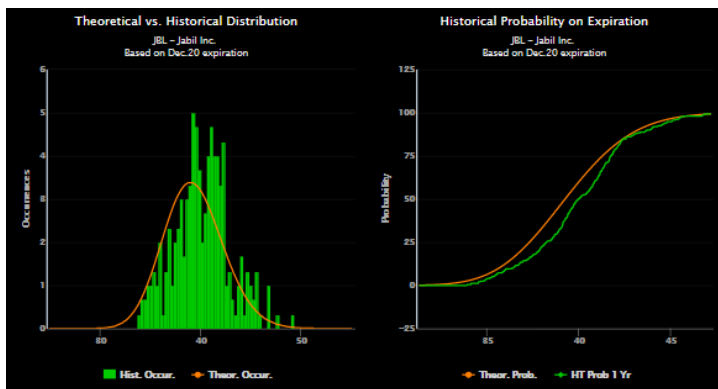
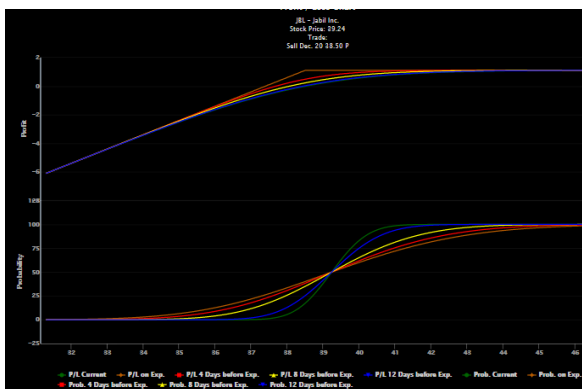
To drill in on its value hover mouse over to see all components of Success Rate value.

Probability of Profit	
Normal Distribution	77.48% 
Short Historical	83.6% 
Short Stress Test	47.2% 
Long Historical	83.76% 
Long Stress Test	60.56% 
RSI	80% 
SO	76.56% 
PPO	85.63% 
Earnings	70.83% 

None of these probabilities are better than another. Yet, if they are all lined up, then it is giving you a competitive advantage through a more comprehensive view on your risk assessment.

You can visualize probability by clicking on its values.

Trading Ideas: Probability Visualization



Trading Ideas: Stock Fundamentals


With this application, traders are continuously analyzing individual stocks to understand behavior trends over time. The drill down analytic capability and charting offered is unparalleled to any other platform in the industry.


To get comprehensive Stock Fundamentals, hover over this icon



USA - Earnings Idea

JBL (Jabil Inc.)





Closing

p.1

STOCK FUNDAMENTALS

DESCRIPTION	VALUE	AS OF DATE	DESCRIPTION	VALUE
Latest fiscal revenue	25.3 Bil	2019-08-31	Gross margin	7.1
Latest fiscal EPS	1.81	2019-08-31	EBIT margin	1.9
Revenue	18.8 Bil	TTM	EBITDA margin	5.1
Revenue per share	122.99543	TTM	Pre-tax profit margin	1.9
Return on equity	14.96	TTM	Long Term Debt Capital Ratio	0.53
Return on capital	5.61	TTM	Total debt to equity	1.32
Return on assets	2.3	TTM	P/E ratio	21.7
Short percentage of float	3.4	2019-11-15	Price to sales	0.31903625
			Price to book	3.17
			Price to tangible book	5.94
			Price to free cash	18.7

COMPANY INFO

Jabil Inc is a United States-based company engaged in providing manufacturing services and solutions. It provides comprehensive electronics design, production and product management services to companies in various industries and end markets. It operates in two segments. The Electronics Manufacturing Services (EMS) segment, which is the key revenue driver, is focused around leveraging IT, supply chain design and engineering, technologies largely centered on core electronics. The Diversified Manufacturing Services (DMS) segment is focused on providing engineering solutions, with an emphasis on material sciences, technologies, and healthcare.

Hovering over certain fields allows also to get Help tips.

Expected Profit / Loss of the trade calculated as each potential Profit / Loss generated by this trade, weighted by the probability of it happening. For more click here	ected P/L
	0.47
	0.32

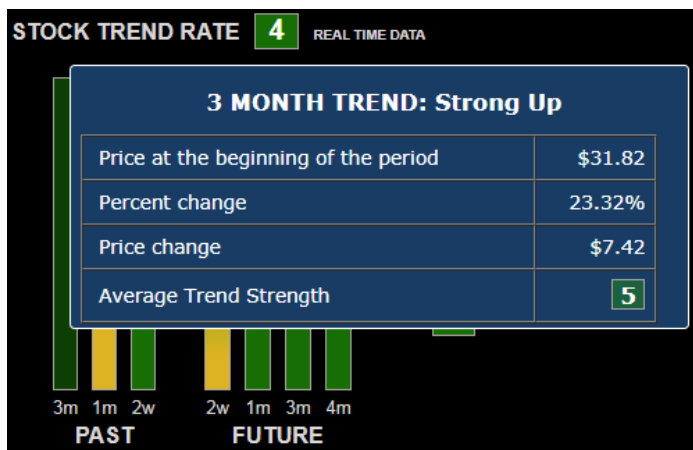
Trading Ideas: Stock Trend

With our analysis, we have applied the new methodology that converts trend analysis indicators into functional probability values that leads to a simple rating system.

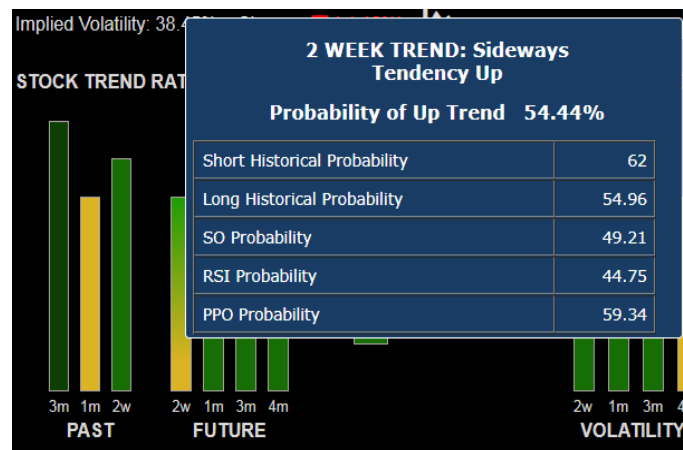
Now traders can improve their risk management capabilities using this intuitive rating system.

Using the drill down capability traders can continuously analyze individual stocks to understand behavior trends over time.

Provided information is unparalleled to any other platform.



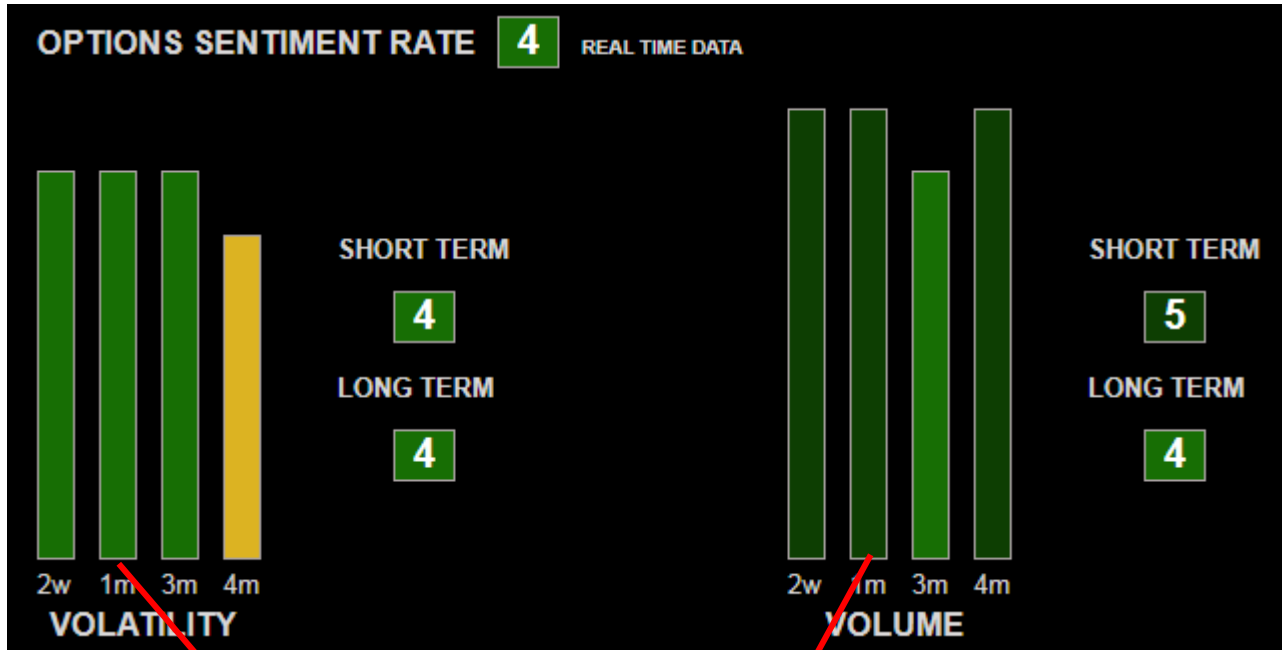
Additional information regarding strength of trend is found in the **Past section**, when hovering over the various time periods.



Probability of the Up move is predicted in the **Future section**. It also provides individual probabilities that explains the resulting probability.

Trading Ideas: Options Sentiment

Incorporating options volatility and volume analysis allows traders to wear binoculars as they assess stocks with the added view of the **Options Sentiment**.




1m OPTION SENTIMENT: Up

Put/Call Implied Volatility Ratio	0.94
Put/Call Volume Ratio	1
Put/Call Open Interest Ratio	0.66
Put/Call Extended Open Interest Ratio	0.1

For an in-depth analysis, hover over the time bar for the Put/Call Implied Volatility, Volume, and Open Interest Ratios. Each ratio is calculated using the expiration month correlated with the bar. With an options market view on future behavior, traders benefit from having a comprehensive understanding of possible future movements of the underlying asset.

Trading Ideas: Sector and Industry


To get Sector and Industry analysis click on

 Sector: Technology
Industry: Hardware

SECTOR Technology					INDUSTRY Hardware				
Symbol	Price	Stock Rate	Option Sentiment	Overall Rate	Symbol	Price	Stock Rate	Option Sentiment	Overall Rate
AAPL	265.58	4	5	5	AAPL	265.58	4	5	5
AMAT	55.84	4	5	5	KEYS	100.77	4	5	5
ENTG	46.28	4	5	5	VIAV	14.93	4	5	5
GIB	82.56	4	5	5	AEIS	62.75	4	4	4
KEYS	100.77	4	5	5	APH	102.98	4	4	4
MSFT	149.93	4	5	5	ARW	81.16	3	5	4
NVDA	209.42	4	5	5	AUDC	24.46	4	4	4
VIAV	14.93	4	5	5	BELFB	16.95	3	4	4
ACIW	36.15	4	4	4	BHE	34.79	4	5	4
ACLS	22.3	3	5	4	CGNX	49.97	3	4	4

By clicking on a single stock symbol in these tables, traders can access the full analysis of that particular stock.

To obtain Earnings Report click on

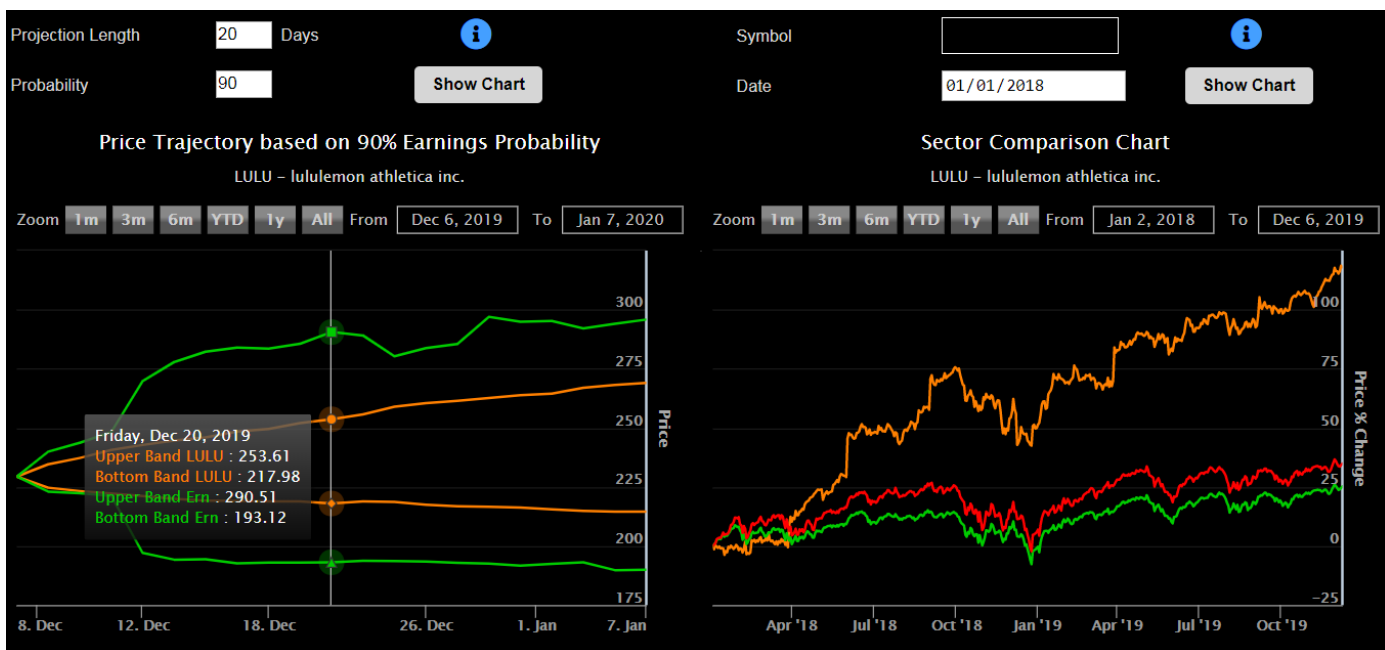
 Earnings Date: 12/17/19 Before Trading Date

Date	Earnings Per share			Earnings Change		Earnings Period
	Expected	Actual	Surprise	Price	Volume	
03/19/14	0.02	0.03	50%	-2.85%	89.02%	Q2 2014
06/18/14	-0.15	-0.12	20%	2.64%	37.38%	Q3 2014
09/24/14	-0.07	0.04	157.14%	-2.21%	81.14%	Q4 2014
12/17/14	0.4	0.46	15%	4.43%	89.46%	Q1 2015
03/18/15	0.37	0.43	16.22%	3.09%	152.26%	Q2 2015
06/17/15	0.39	0.39	0%	-7.44%	211.53%	Q3 2015
09/24/15	0.35	0.48	37.14%	12.21%	236.92%	Q4 2015
12/16/15	0.7	0.72	2.86%	-1.13%	1.55%	Q1 2016
03/16/16	0.52	0.46	-11.54%	-10.61%	263.65%	Q2 2016
06/15/16	0.05	0.1	100%	1.9%	80.4%	Q3 2016
09/21/16	0.16	0.28	75%	-5.6%	94.15%	Q4 2016
12/15/16	0.58	0.69	18.97%	11.96%	389.26%	Q1 2017
03/15/17	0.36	0.4	11.11%	4.74%	123.49%	Q2 2017
06/14/17	0.22	0.21	-4.55%	-3.89%	31.92%	Q3 2017
09/27/17	0.54	0.56	3.7%	3.85%	46.54%	Q4 2017
12/14/17	0.73	0.51	-30.14%	-3.79%	85.63%	Q1 2018
03/15/18	0.55	0.57	3.64%	10.11%	221.52%	Q2 2018
06/14/18	0.36	0.38	5.56%	-6.51%	308.07%	Q3 2018
09/25/18	0.59	0.63	6.78%	-7.25%	198.1%	Q4 2018
12/18/18	0.69	0.84	21.74%	6.93%	74.43%	Q1 2019
03/14/19	0.49	0.43	-12.24%	-0.9%	-12.66%	Q2 2019
06/18/19	0.39	0.28	-28.21%	10.25%	164.54%	Q3 2019
09/24/19	0.69	0.34	-50.72%	4.85%	70.53%	Q4 2019

Trading Ideas: Charting

To access charts click on the chart icon:

LULU (lululemon athletica inc.)



Price Trajectory Chart

This depicts by default day-by-day 90% projections of the stock price not reaching the Upper or Bottom band.

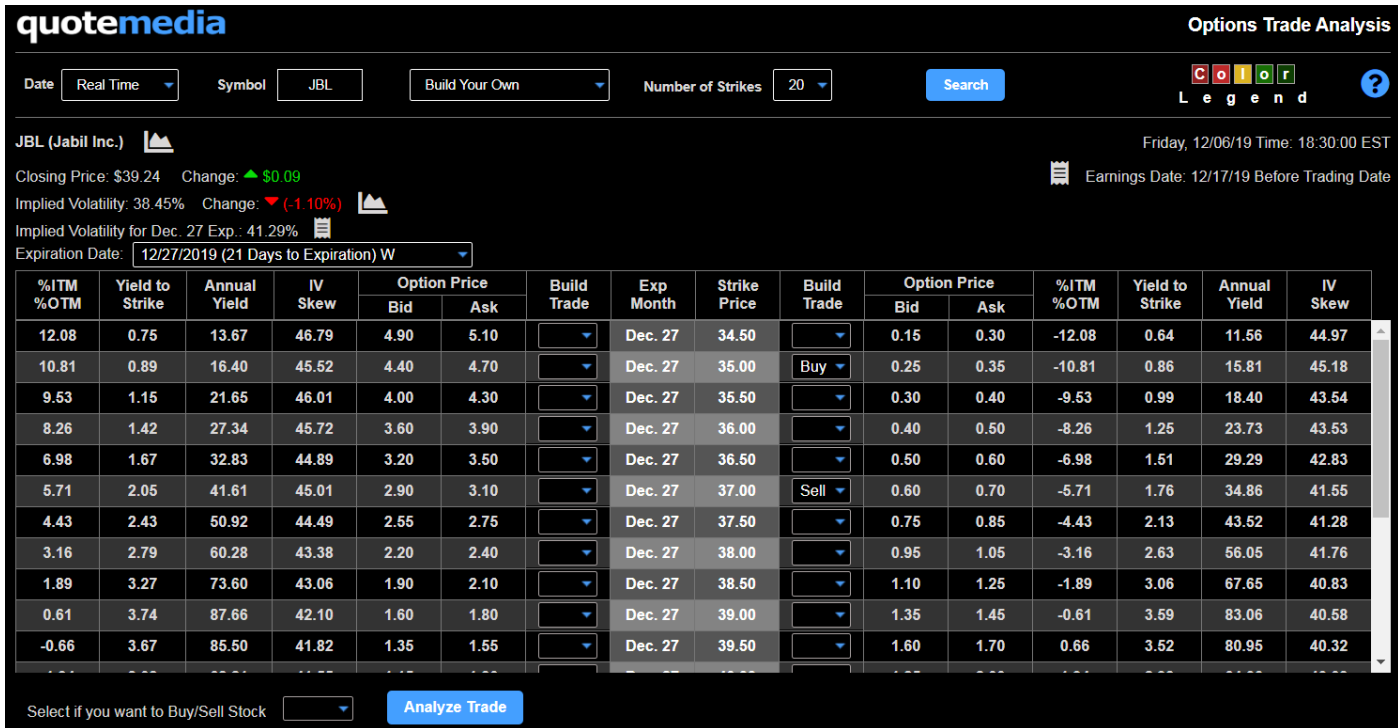
Sector Comparison Chart

This chart depicts the percent growth of an individual stock compared to its industry and sector.

In the Price Trajectory Chart, a stock with its earnings date in the near future is based on earnings historical readings. While a stock with earning that are not in the near future, is based on ranges of historical readings.




Build Your Own

If a trader wants to customize the option trade presented in **Trading Ideas** section based on one's own risk tolerance level and preferred timeframe, the **Build Your Own** tool can be used.



A trader has the ability to build and analyze any multi-leg trades by selecting Buy/Sell in the Option Matrix.

The results table facilities a trade analysis for the trader using multiple probabilities for better comprehension of the risk associated with the trade.

 Trade	Credit	Probability of Profit									 Trade
		Normal	Short Hist	Short ST	Long Hist	Long ST	RSI	SO	PPO	Earn Prob	
Buy Dec.27w 35.00 Put Sell Dec.27w 37.00 Put	0.25	80.8	84.4	46	87.04	66.64	82.67	82.35	78.71	74.07	 Chart

Build Your Own

The **Build Your Own** tool also has a very valuable educational feature called **Time Machine**. This feature allows a trader to select a date from the day-by-day historical options database (with 10 years of history) build a trade and then analyze it.

Date: 10/19/2018

11/09/2018
11/08/2018
11/07/2018
11/06/2018
11/05/2018
11/02/2018
11/01/2018
10/31/2018
10/30/2018
10/26/2018
10/25/2018
10/24/2018
10/23/2018
10/22/2018
10/19/2018
10/18/2018
10/17/2018
10/16/2018
10/15/2018
10/12/2018

quote media

Options Trade Analysis

Date10/19/2018SymbolAAPLBuild Your OwnNumber of Strikes20Search

Legend

AAPL (APPLE INC)

Closing Price: \$219.31Change: \$3.29

Implied Volatility: 32.47%Change: (-0.90%)

Implied Volatility for Nov. 02 Exp.: 38.12%

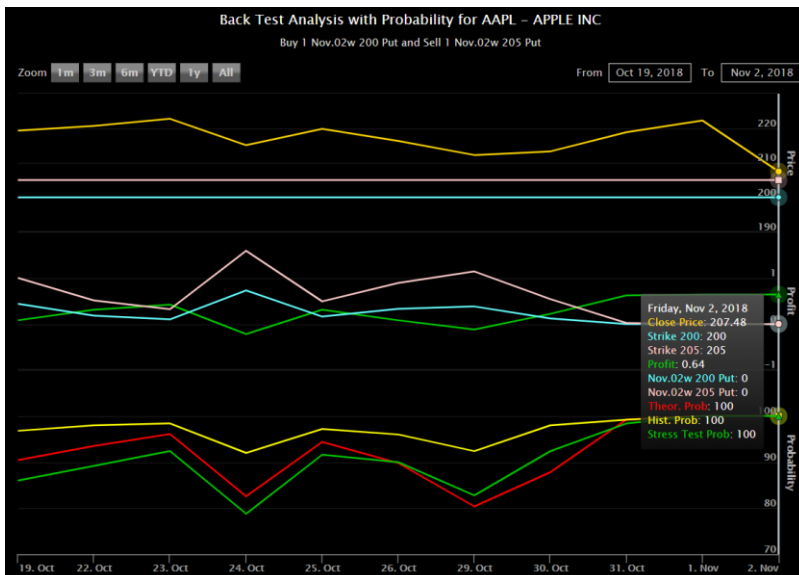
Expiration Date: 11/02/2018 (14 Days to Expiration) W

Date: Friday, 10/19/18Earnings Date: 11/01/18

%ITM	%OTM	Yield to Strike	Annual Yield	IV Skew	Option Price		Build Trade	Exp Month	Strike Price	Build Trade	Option Price		%ITM	Yield to Strike	Annual Yield	IV Skew
					Bid	Ask					Bid	Ask				
11.08	0.57	16.74	49.58	25.00	25.85		Nov. 02	195.00		0.87	0.96	-11.08	0.47	12.81	47.09	
9.94	0.64	17.83	47.39	22.85	23.30		Nov. 02	197.50		1.09	1.85	-9.94	0.74	20.87	49.89	
8.80	0.77	21.80	46.24	20.65	21.05		Nov. 02	200.00	Buy	1.36	1.44	-8.80	0.70	19.65	44.96	
7.66	0.92	26.55	45.03	18.45	18.90		Nov. 02	202.50		1.67	1.78	-7.66	0.85	24.31	43.90	
6.53	1.11	32.82	43.92	16.40	16.75		Nov. 02	205.00	Sell	2.08	2.16	-6.53	1.03	30.15	42.86	
5.39	1.34	40.82	43.22	14.45	14.75		Nov. 02	207.50		2.57	2.70	-5.39	1.27	38.34	42.13	
4.25	1.60	50.41	42.08	12.55	12.80		Nov. 02	210.00		3.10	3.25	-4.25	1.51	47.02	40.90	
3.11	1.92	63.07	41.27	10.80	11.00		Nov. 02	212.50		3.80	3.95	-3.11	1.83	59.41	40.01	
1.97	2.27	78.10	40.08	9.10	9.25		Nov. 02	215.00		4.60	4.75	-1.97	2.18	74.12	39.00	
0.83	2.68	97.40	39.10	7.55	7.70		Nov. 02	217.50		5.50	5.75	-0.83	2.59	93.00	38.09	
-0.31	2.86	106.50	38.64	6.15	6.45		Nov. 02	220.00		6.60	6.80	0.31	2.73	99.89	37.06	

Select if you want to Buy/Sell StockAnalyze Trade

<div><div><div></div></div><div>Trade</div></div>	Credit	Probability of Profit								
		Normal	Short Hist	Short ST	Long Hist	Long ST	RSI	SO	PPO	Earn Prob
Buy Nov.02w 200.00 Put Sell Nov.02w 205.00 Put	0.64	90.55	96.8	84.8	95.84	86.96	92.52	90.32	91.38	90.2



Back test analysis chart depicts your trade from inception till expiration. Trader can view day-by-day stock and options closing prices, daily profit and probability values. This provides invaluable opportunity to learn how to manage your trade.

Build Your Own

In **Build Your Own** and **Probability Matrix** tools, the trader can also click on the following area to get a comprehensive Options Overview Report.

Implied Volatility for Dec. 20 Exp.: 106.91%



Hovering over the title fields of the report table provides a more in-depth description of the information provided.

Options Overview Report																			
Expiration	Days	Calls										Puts							
		Expiration IV	Yield	Annual Yield	Theta	Volume	Open Interest	Open Int Skew		Expiration	Yield	Annual	Theta	Volume	Open Interest	Open Int Skew			
								Avg. Price	%ITM							Avg. Price	%ITM	IV	
02/14/2020	4	30.67	0.88	124.70	0.48	84014	110323	3.21	-4.25	Open Interest Skew %ITM depicts % amount weighted average option strike is in-the-money. Calculated as an open interest of each option weighted by percentage this option strike is in-the-money and then normalized by a total open interest for this month. The negative value indicates % amount weighted average option strike is out-of-the-money. Indicates options sentiment or where most of the betting is located - in or out of the money.				65366	98050	2.10	-7.23	73.91	
02/21/2020	11	26.36	1.41	58.38	0.26	26574	300696	4.01	-11.51					19949	300896	1.77	-18.51	87.16	
02/28/2020	18	26.10	1.88	45.37	0.20	5378	27919	6.07	-4.32					3842	29613	2.94	-8.73	44.78	
03/06/2020	25	26.65	2.35	39.73	0.18	2833	13647	7.03	-3.93					1776	13232	3.48	-9.71	43.49	
03/13/2020	32	26.44	2.69	34.80	0.16	2273	5470	7.99	-3.49					1663	5465	4.45	-6.72	33.84	
03/20/2020	39	26.36	2.61	26.99	0.14	7232	297468	17.95	-6.34					5146	242519	4.36	-16.05	53.99	
03/27/2020	46	26.24	3.27	28.70	0.13	2209	1632	6.71	-5.68		29.93	24.90	3.10	21.30	0.12	723	969	6.77	-7.16
04/17/2020	67	26.09	3.61	21.04	0.11	4728	170818	19.71	-7.21	52.76	24.46	3.46	20.05	0.10	2474	149106	5.47	-16.39	45.40
06/19/2020	130	27.03	5.57	16.20	0.08	4800	176091	62.79	13.46	52.84	25.77	5.38	15.61	0.07	1742	203582	3.74	-35.87	56.52
07/17/2020	158	26.79	6.16	14.60	0.07	8722	53253	34.63	-0.05	41.35	25.23	5.86	13.85	0.07	458	34938	8.08	-16.22	34.29
09/18/2020	221	27.31	7.60	12.68	0.06	690	65448	49.67	4.48	43.48	25.80	7.22	12.03	0.06	291	56818	5.74	-31.95	43.83
12/18/2020	312	27.58	9.30	10.81	0.05	468	3814	70.48	12.77	42.98	26.04	8.79	10.20	0.05	12	1238	14.79	-16.31	32.49
01/15/2021	340	27.64	8.95	9.50	0.05	2478	247098	88.22	19.59	46.15	25.87	8.45	8.97	0.05	1764	229186	4.97	-41.78	44.24
06/18/2021	494	27.68	11.13	7.99	0.04	321	43940	93.85	21.32	40.20	25.89	10.45	7.51	0.04	132	41603	6.80	-41.42	39.84
09/17/2021	585	27.84	12.33	7.42	0.04	37	6795	65.60	5.39	36.13	25.66	11.36	6.84	0.03	14	3756	15.72	-33.01	40.00
01/21/2022	711	27.81	13.74	6.74	0.03	298	35696	71.24	5.90	35.64	25.51	12.55	6.17	0.03	25	24284	12.28	-35.14	34.70
06/17/2022	858	27.52	15.09	6.07	0.03	256	12270	55.23	-3.94	30.82	25.28	13.76	5.56	0.03	33	2886	30.67	-17.09	30.58

This report helps to get a better understanding of how very important options characteristics such as implied volatility, yield to strike price, theta and volumes are skewed through all expiration months. This helps traders to select an expiration month to build their trade.

Our proprietary indicators of “Open Interest Skew” allow one to immediately see how option traders view the market and where the most betting in options trading for each month is concentrated.

Build Your Own

To dive in and get more information out of the different fields in this table user can hover over them.

Options Overview Report																			
Expiration	Days	Calls									Puts								
		Expiration IV	Yield	Annual Yield	Theta	Volume	Open Interest	Open Int Skew			Expiration IV	Yield	Annual Yield	Theta	Volume	Open Interest	Open Int Skew		
								Avg. Price	%ITM	IV							Avg. Price	%ITM	IV
02/14/2020	4	30.67	0.88	124.70	0.48	84014	110323	3.21	-4.25	60.82	30.04	0.92	129.98	0.48	65366	98050	2.10	-7.23	73.91
02/21/2020	11	26.36	1.41	58.38	0.26	26574	300696	4.01	-11.51	69.13	25.59	1.42	58.94	0.25	19949	300896	1.77	-18.51	87.16
02/28/2020	18	26.10	1.88	45.37	0.20	5378	27919	6.07	-4.32	40.43	25.17	1.87	44.89	0.19	3842	29613	2.94	-8.73	44.78
03/06/2020	25	26.65	2.35	39.73	0.18	2833	13647	7.03	-3.93	36.13	25.64	2.31	39.00	0.17	1776	13232	3.48	-9.71	43.49
03/13/2020	32	26.44	2.69	34.80	0.16	2273	5470	7.99	-3.49	33.29	25.27	2.61	33.69	0.15	1663	5465	4.45	-6.72	33.84
03/20/2020	39	26.36	2.61	26.99	0.14	7232	297468	17.95	-6.34	62.56	25.11	2.57	26.50	0.13	5146	242519	4.36	-16.05	53.99

Expiration: 03/20/2020

Previous Exp. IV	25.94
Change	0.42
2 Weeks MIN Exp. IV	23.03
2 Weeks MAX Exp. IV	28.97
2 Weeks Percentile	70.00

Chart

Expiration: 03/20/2020

Previous Open Interest	303474
Change	-6006
2 Weeks MIN Open Int.	277643
2 Weeks MAX Open Int.	312131
2 Weeks Percentile	60.00

Chart



Build Your Own

Options Sentiment Overview Report provides unique information on how options market see future stock performance.

Options Sentiment Overview Report

Expiration	Days	Put \ Call Ratio in % value					
		Expiration IV	Yield	Theta	Volume	Open Interest	Open Int IV Skew
02/21/2020	3	97.94	107.84	102.38	73.50	94.42	127.13
02/28/2020	10	97.51	103.54	100.00	71.31	117.32	112.41
03/06/2020	17	96.54	100.61	100.00	115.83	105.32	122.65
03/13/2020	24	95.84	99.50	100.00	70.11	86.19	110.60
03/20/2020	31	95.33	100.00	100.00	81.15	86.71	83.04
03/27/2020	38	95.45	98.13	92.31	114.28	85.52	114.77
04/03/2020	45	94.61	96.30	91.67	52.90	182.76	156.25
04/17/2020	59	93.50	96.12	90.91	93.57	87.92	85.54

Expiration: 03/27/2020

Previous IV ratio	96.29
Change	-0.84
2 Weeks MIN IV ratio	94.11
2 Weeks MAX IV ratio	102.59
2 Weeks Percentile	57.14

Chart



Expiration: 03/27/2020

Previous Open Int. ratio	86.60
Change	-1
2 Weeks MIN Open Int.	0
2 Weeks MAX Open Int.	86.60
2 Weeks Percentile	100.00

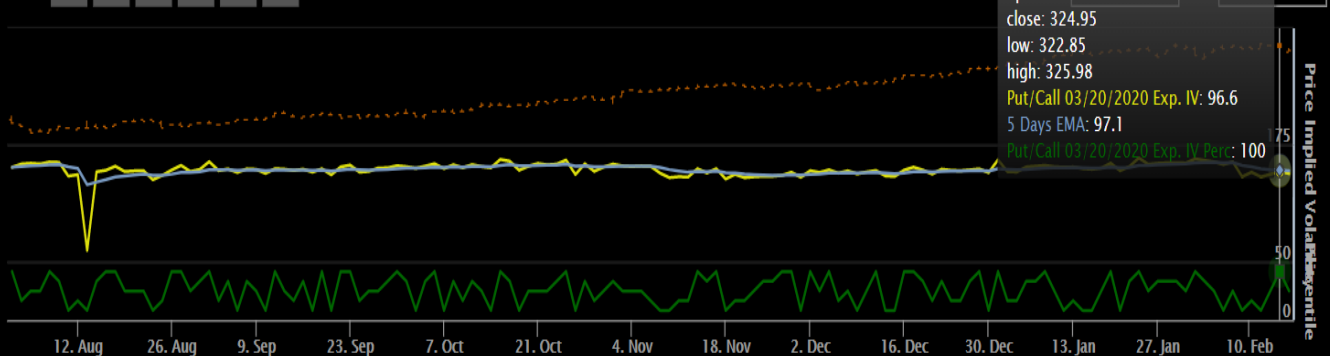
Chart



Put/Call 03/20/2020 Exp. IV History

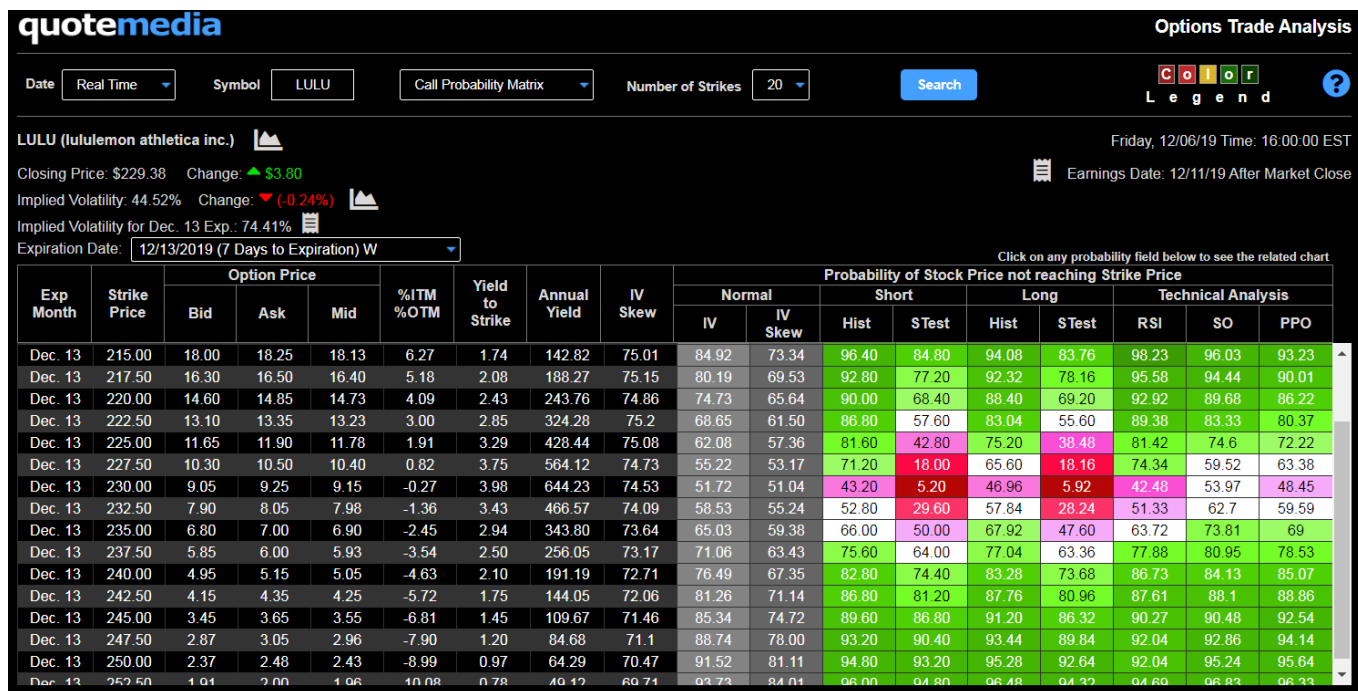
AAPL - Apple Inc.

Zoom 1m 3m 6m YTD 1y All



The Probability Matrix

Combining a familiar option chain display with a unique multi-pronged view on probability not available elsewhere.



Left Side

Represents the option chain comprised of:

- Expiration Month
- Strike Price, Option Prices
- Additional data of interest for those selling calls against existing portfolios to improve their cash flow.

Right Side

Represents comprehensive probability analysis for each individual strike.

Each color-coded probability value relates to its correlated chart. To view the chart, click on the probability value.