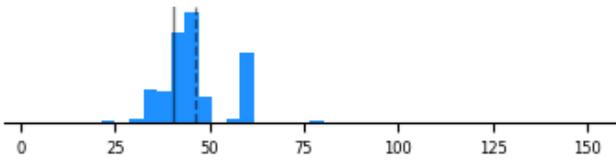
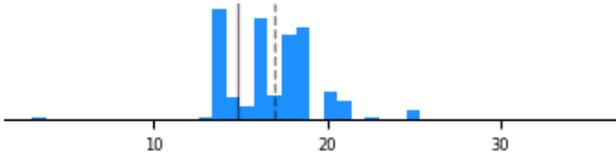
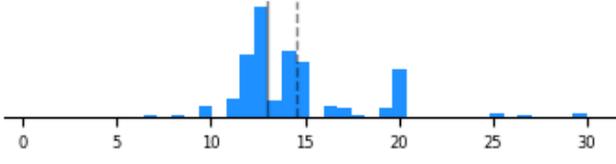


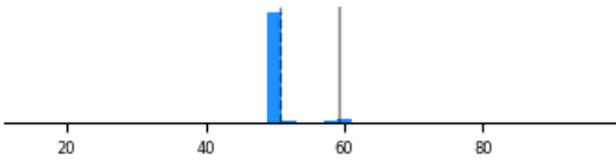
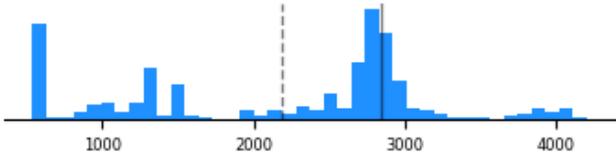
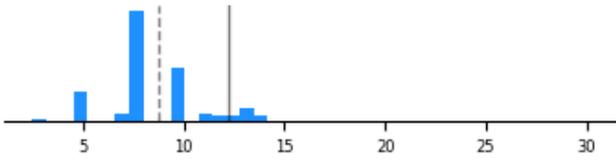
Options' Center of Mass Report

This report calculates the options 'Center of Mass' based on the daily options volume. **This report aims to highlight stocks that have bullish or bearish signals based on the options traded during the day.** It is similar to unusual options activity analysis or Open Interest ('max pain') analysis, but it considers the traded options delta. For example, the more call options are traded, and their deltas are higher, the more the signal is considered 'bullish' and vice-versa. Research shows alpha for up to 4 days after the signal.

Bullish Center of Mass

Ticker	Stock Price	Center of Mass	Calls Volume	Puts Volume	CoM Trend	Volume by Strike
VIAC	40.45	46.39 14.67%	46929	13628		
COG	14.85	16.94 14.13%	3433	2239		
F	13.00	14.54 11.83%	67523	26557		

Bearish Center of Mass

Ticker	Stock Price	Center of Mass	Calls Volume	Puts Volume	CoM Trend	Volume by Strike
IP	59.28	50.86 -14.20%	443	7293		
GOOG	2847.41	2186.7 -23.20%	3955	3984		
LUMN	12.21	8.81 -27.87%	50398	949		

How to read the report:

Center of Mass - This is where the options' Center of Mass, when calculating it based on options traded and their deltas. The number is the price, and the percentage is the distance from the current stock price. The higher the number, the more bullish the signal (reverse for bearish).

Calls, Puts Volume - The total calls or puts traded across the entire chain and expiration.

CoM Trend - The trend of the Center of Mass over the last five trading days. If the CoM went higher, it would be green, and it will be red if it went lower when compared to the previous day value.

Volume by Strike - Histogram chart where the X-axis are the strikes, The blue bars are the options volume, the **black line** is the stock price, and the dashed line is the CoM.

How to use the report:

This report highlights stocks to notice and trade. Analyzing the market volume shows that the market participants are bullish or bearish on those stocks, and research shows an edge when using these signals.

You should NOT trade the stocks as is, but analyze them and use confirming signals to enter trades based on these signals (due to noise).

[Read more about it here.](#)

For feedback and suggestions please email to shogun@optionsamurai.com