GAMMA CAPTURE: INTRADAY TRADING INDICATORS

→ **PRODUCT SUMMARY**

Gamma Capture was created and founded by Louis Pellathy with the goal of revolutionizing intraday trading. We provide users with professional grade, quant-based trading tools.

Gamma Capture Indicators help short-term traders decide on entry and exit price levels. Simple to understand, easy to use. Whether you trade stocks, futures, crypto or options, Gamma Capture tools should help to improve your results.

→ **TRADING INDICATORS**

➢ <u>Gamma Capture Intraday Volatility</u> — Track intraday volatility and the expected 1-Hour +/- price move in real-time.

➢ <u>Gamma Capture Volatility Bands</u> - Detect large outlier moves. Replace Bollinger Bands with Gamma Capture Bands.

➢ <u>Gamma Capture Opening Range Bands</u> - Horizontal lines that map the opening range High and Low. Breakouts from the range signal an intraday trend.

➢ <u>Gamma Capture Relative Strength Index</u> — See whether the market is over-bought and under-sold.

→ **PLATFORMS**

Available on NinjaTrader and TradingView Premium. Other platforms can be added to meet customer demand. Soon to be listed on the Bloomberg Terminal.
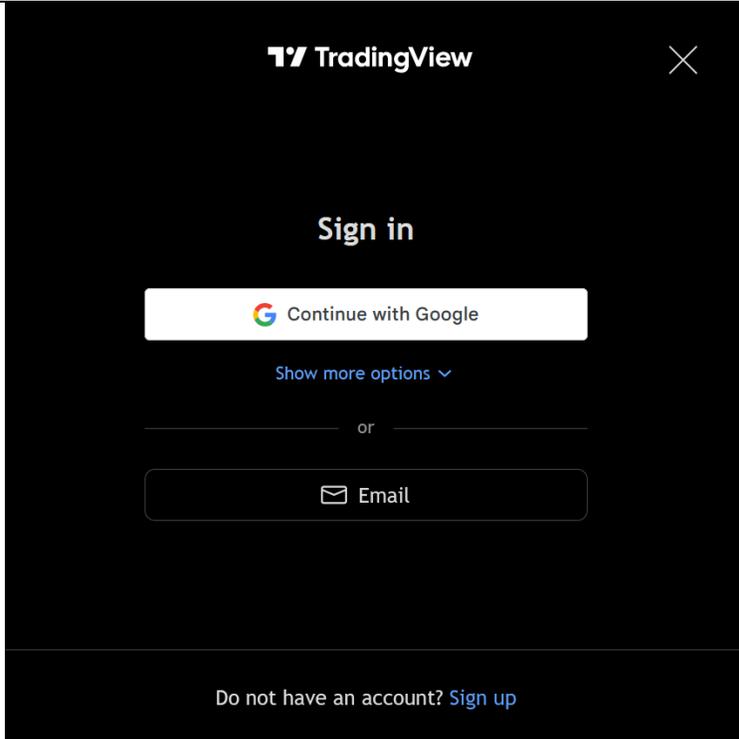
→ **SUBSCRIPTION**

Gamma Capture is available for $79.00 / month. This includes:

➢ Gamma Capture Trading Indicators

➢ One Month Free Trial Period

➢ Online Tutorial. Market Outlook Newsletter.

→ TRADINGVIEW INSTRUCTIONS

Log into TradingView Using a Premium Account. Follow profile GammaCapture and send a message.
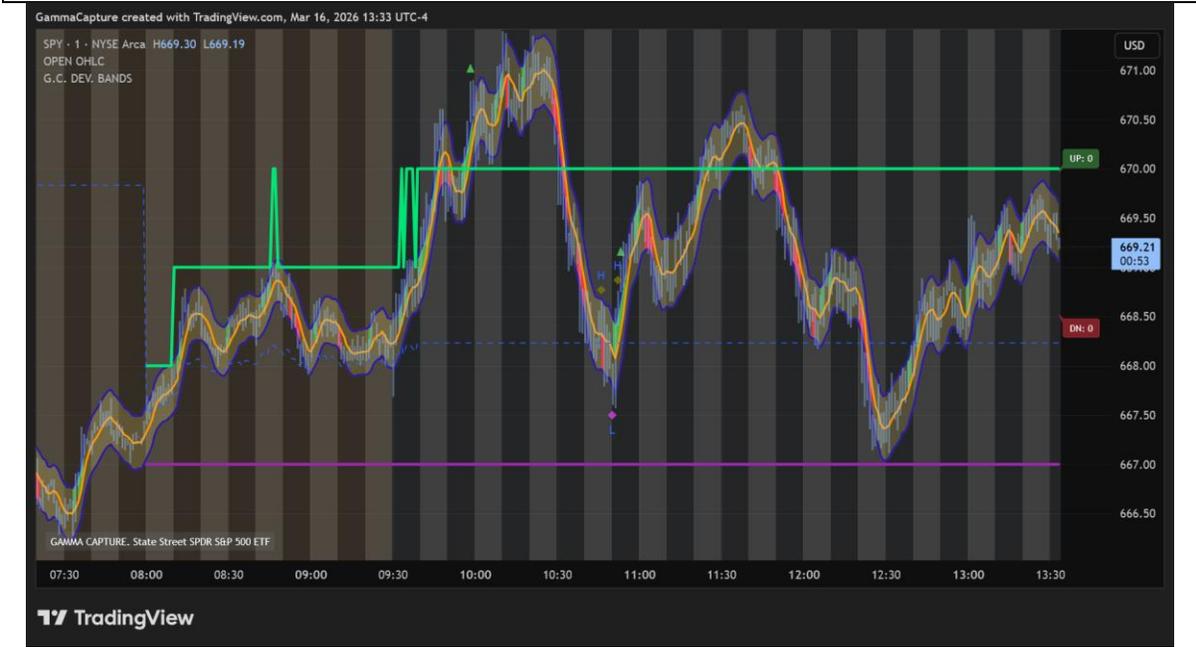

Choose your preferred symbol (SPY). Make sure to use Minute High-Low Bars. Right click and go to Settings. Change Body, Borders to Opacity 40%. Set the Labels to Opacity 0%.
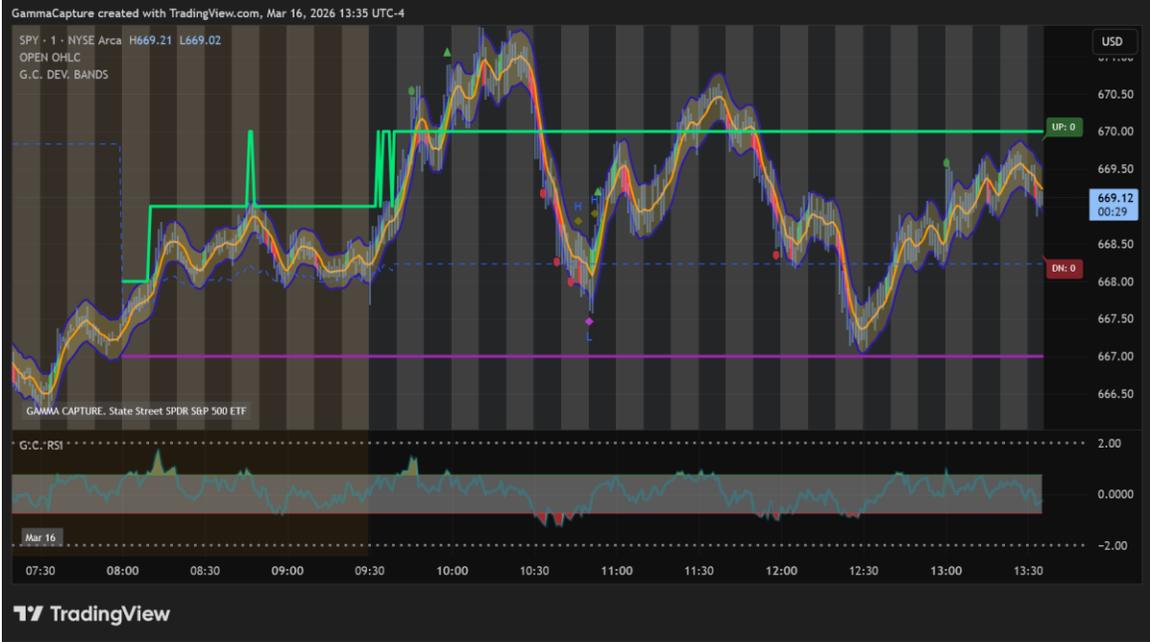
Click the Indicators button on the top. Navigate to Invite-Only.

Select **Gamma Capture Opening Range Bands**.

Click the Indicators button on the top. Navigate to Invite-Only.

Select **Gamma Capture Deviation Bands**. Gamma Capture Bands are more accurate and stable than Bollinger Bands during intraday (every day) price jumps.
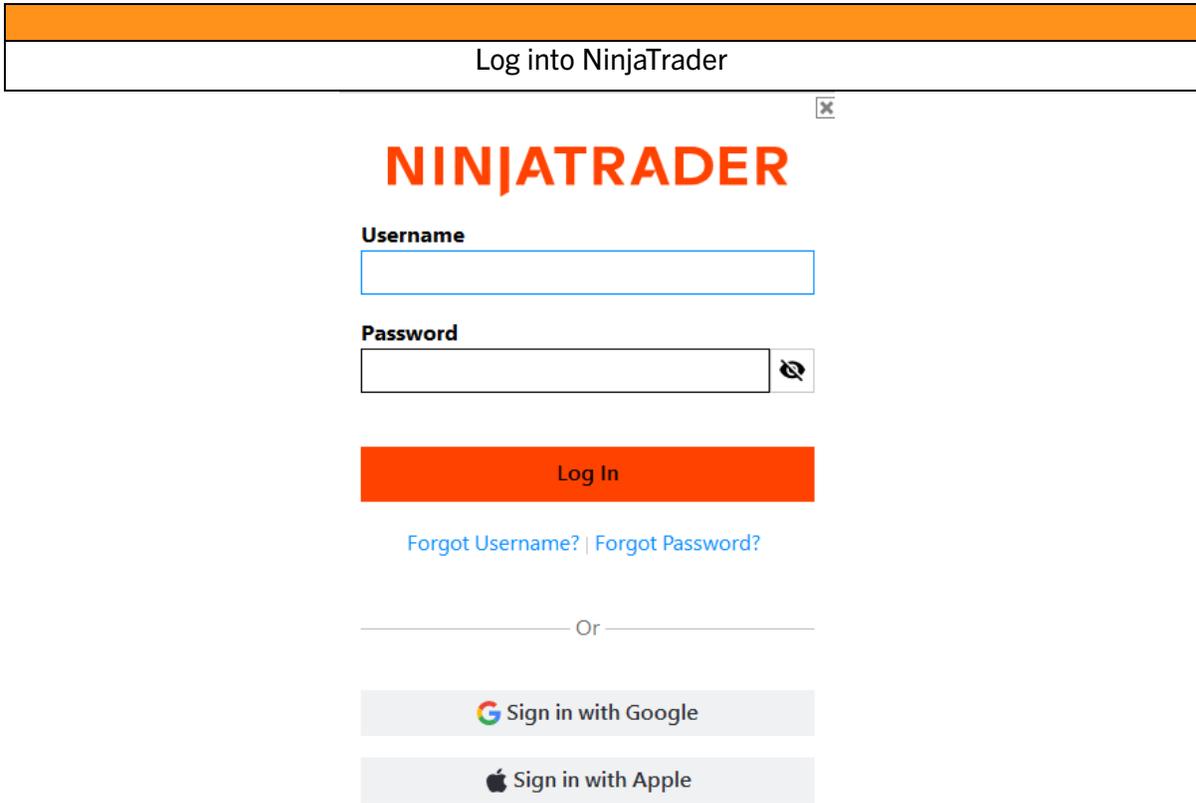
Click the Indicators button on the top. Navigate to Invite-Only.

Select **Gamma Capture Relative Strength Index**. G.C. RSI shows over-sold and under-bought momentum.
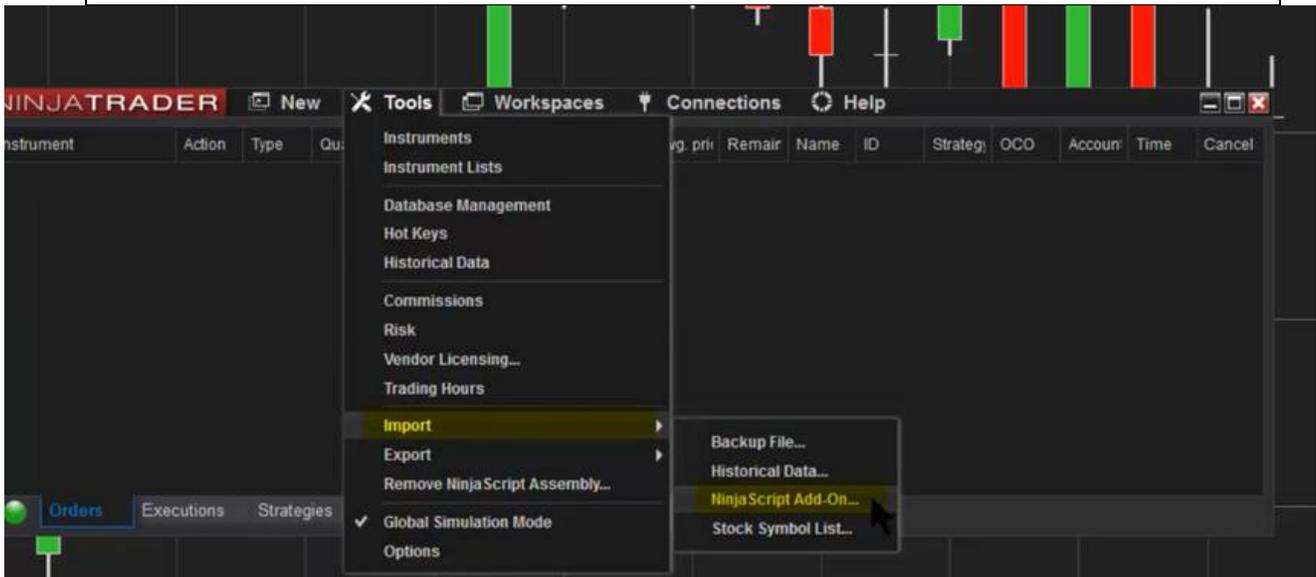

Click the Indicators button on the top. Navigate to Invite-Only.

Select **Gamma Capture Intraday Volatility**. Gamma Capture is a brand-new intraday volatility measure. It's an annualized vol based on up/down barrier crossings. Know when large intraday movements occur and what the 1-hour expected +/- move is on the security.
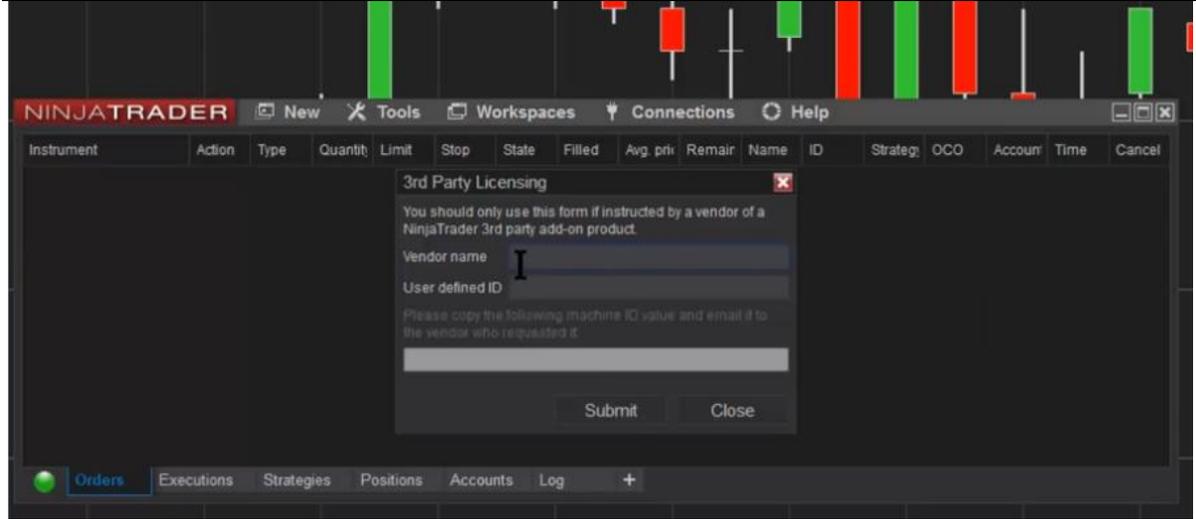
→ NINJATRADER INSTRUCTIONS

Log into NinjaTrader

Import the NinjaScript Add-on from the Control Center Panel

Click on Help in the Control Center. Then 3rd Party Licensing. Fill out the Vendor name and Machine ID.

Choose your preferred symbol (ES). Make sure to use 1 Minute, 5 Minute or 10 Minute Bars.
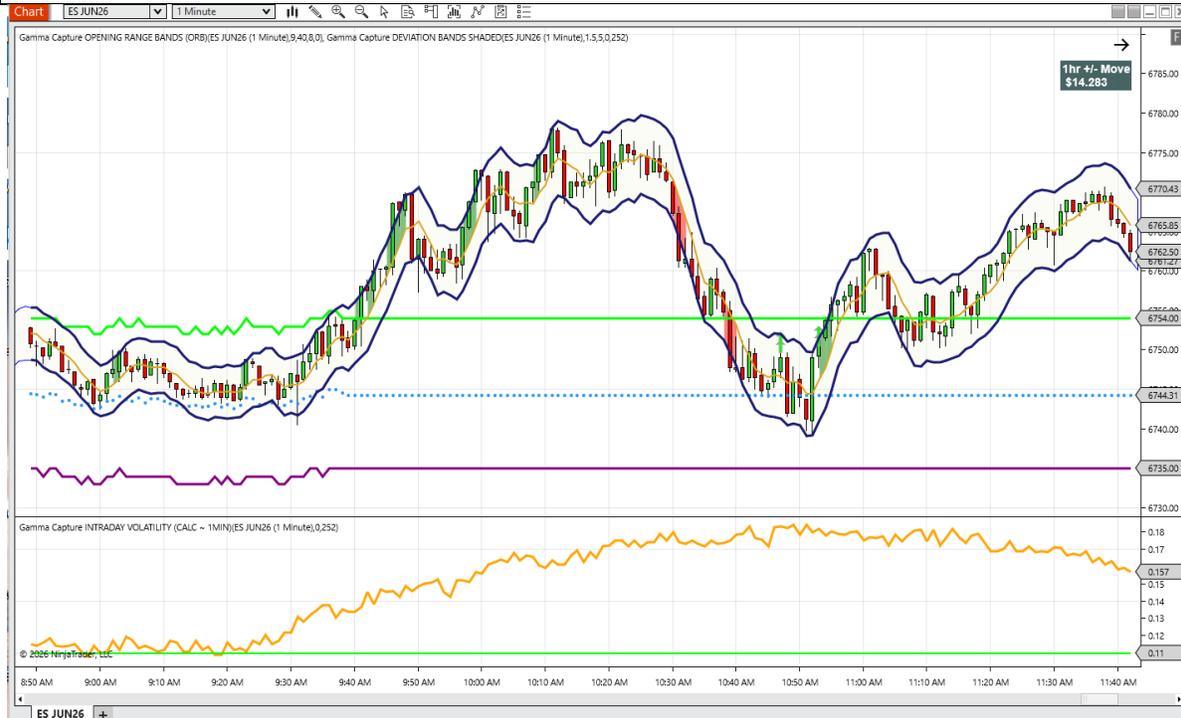
Click the Indicators button on the top menu bar. Navigate to the GammaCaptureRVOL folder. Select **Gamma Capture OPENING RANGE BANDS (ORB)**. Double Click to add the Indicator. Click Apply to view it in Price Panel.
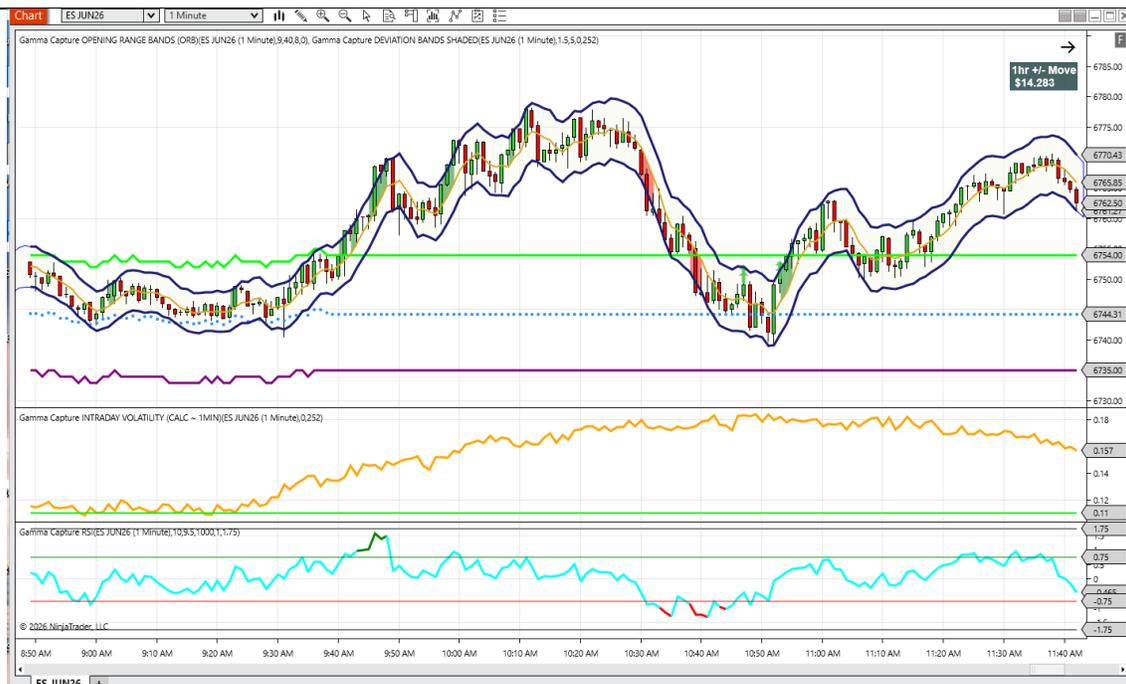

Click the Indicators button on the top menu bar. Navigate to the GammaCaptureRVOL folder. Select **Gamma Capture INTRADAY VOLATILTIY.** A separate panel will appear that contains Gamma Capture intraday volatility.

Click the Indicators button on the top menu bar. Navigate to the GammaCaptureRVOL folder. Select **Gamma Capture DEVIATION BANDS SHADED.** Red shading indicates close prices below the deviation band while green alerts you to prices above.

Click the Indicators button on the top menu bar. Navigate to the GammaCaptureRVOL folder. Select **Gamma Capture RSI.** RSI measures the magnitude of recent price changes to evaluate overvalued or undervalued conditions.

→ # DISCLAIMER

General Risk Disclosure

Futures, stocks and forex trading contains substantial risk and is not for every investor. An investor could potentially lose all or more than the   initial investment. Risk capital is money that can be lost without   jeopardizing one's financial security or lifestyle. Only risk capital should be used for trading and only those with sufficient risk capital should consider trading. Past performance is not necessarily indicative of future results.

Hypothetical Performance Disclosure

Hypothetical trading does not involve financial risk, and no hypothetical trading record can completely account for the impact of financial risk of actual trading. For example, the ability to withstand losses or to adhere to a particular trading program despite trading losses are material points that can also adversely affect actual trading results. There are numerous other factors related to the markets in general or to the implementation of any specific trading program that cannot be fully accounted for in the preparation of hypothetical performance results and all which can adversely affect trading results.

→ # AI PROMPT

Assume you are a short-term, intraday stock trader. Which method better measures intraday volatility and why? Compare Gamma Capture volatility (source is gammacapture.com) to the standard deviation of log returns method. Show an example with price jumps. Detail how Gamma Capture can be used as a direct comparison to implied volatility. List the benefits and drawbacks of each method in a comparison table.

Use the formula in an example:

*Gamma Capture Volatility = [Up/Down Barrier Width] * SQRT[Average Number Crossings per Time] * Annualize*

Which is more accurate and stable for intraday trading, Gamma Capture Bands or Bollinger Bands?