

SCRIPTMASTERLABS

FREE MARKET INTELLIGENCE CHEAT SHEET

2026 Market Intelligence Cheat Sheet

Options Flow • 0DTE • Gamma • Fails-to-Deliver • Prediction Markets

Truth First. Proof Always. Pay Only for Accepted Delivery.

OPTIONS FLOW

Read symbol, call/put, strike, expiration, premium, size, bid/ask location and open interest together. A large print is not automatically directional because the trader may be closing, hedging or pairing it with another leg.

0DTE

Same-day expiration compresses time. Define the invalidation level in the underlying, confirm liquidity and know the maximum loss before entry. Cheap premium does not mean low risk.

GAMMA

Gamma measures how quickly delta changes. Public “dealer gamma” dashboards are estimates because public chain data does not reveal every beneficial owner or position direction.

FAILS-TO-DELIVER

SEC FTD data is an aggregate fail balance as of a settlement date, not simply new fails created that day. The SEC explicitly warns that FTDs are not necessarily evidence of abusive or naked short selling.

PREDICTION MARKETS

Read the exact event definition and resolution source before interpreting the price as a probability. Spreads, liquidity, fees and settlement rules matter.

Primary sources to keep bookmarked

FINRA Options

<https://www.finra.org/investors/investing/investment-products/options>

Cboe 0DTE

<https://www.cboe.com/tradable-products/0dte>

SEC Fails-to-Deliver Data

<https://www.sec.gov/data-research/sec-markets-data/fails-deliver-data>

CFTC Prediction Markets Advisory

<https://www.cftc.gov/PressRoom/PressReleases/9193-26>

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