RIPPLET Dark Pool Data 2.0 MASTER Always On LIVE

Test Feed

Preview generated posts (not published)

Auto

3 posts in feed

DP

Dark Pool Data @darkpooldata · 5s LIVE

LOW

$TSLA Dark Pool

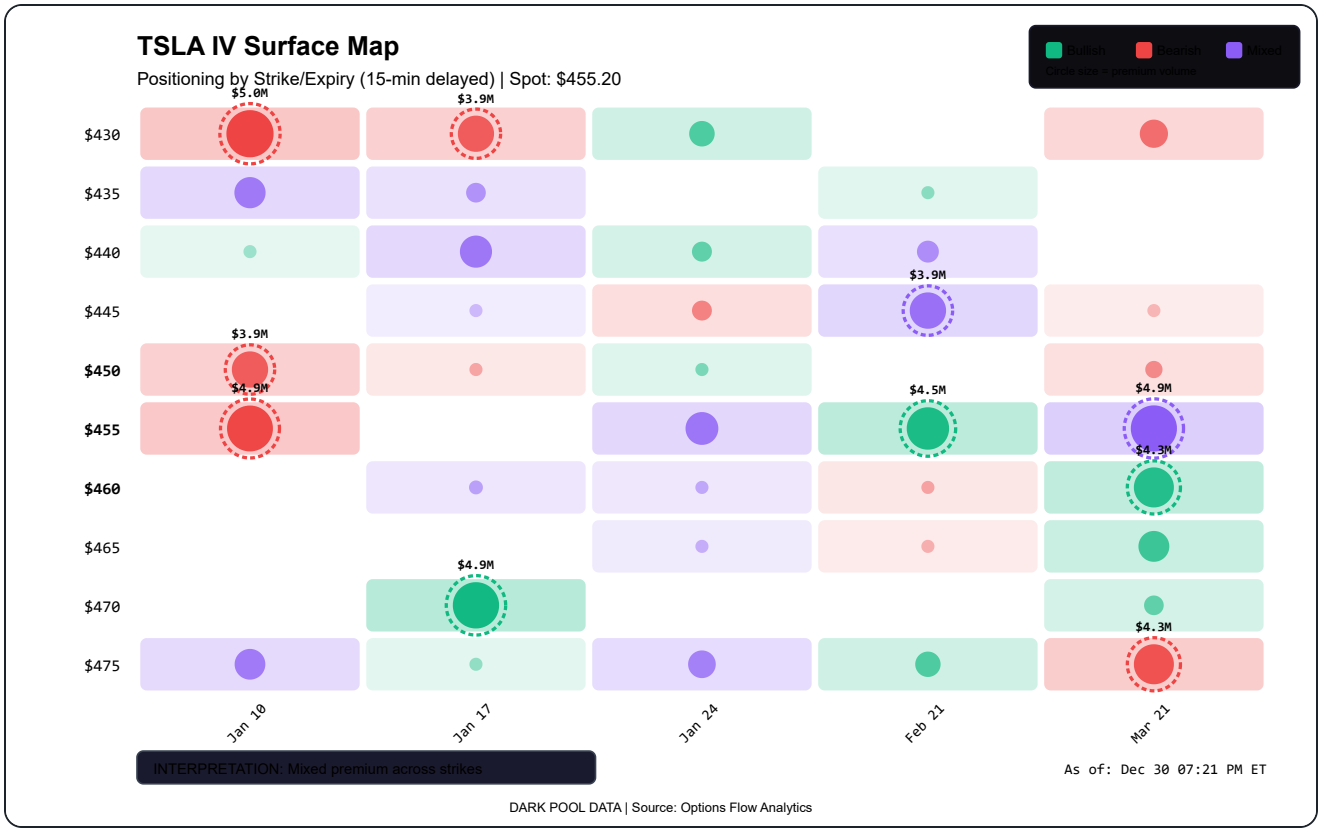
1/8 $TSLA — What the flow shows vs what traders assume

A dark pool print just hit in $TSLA.

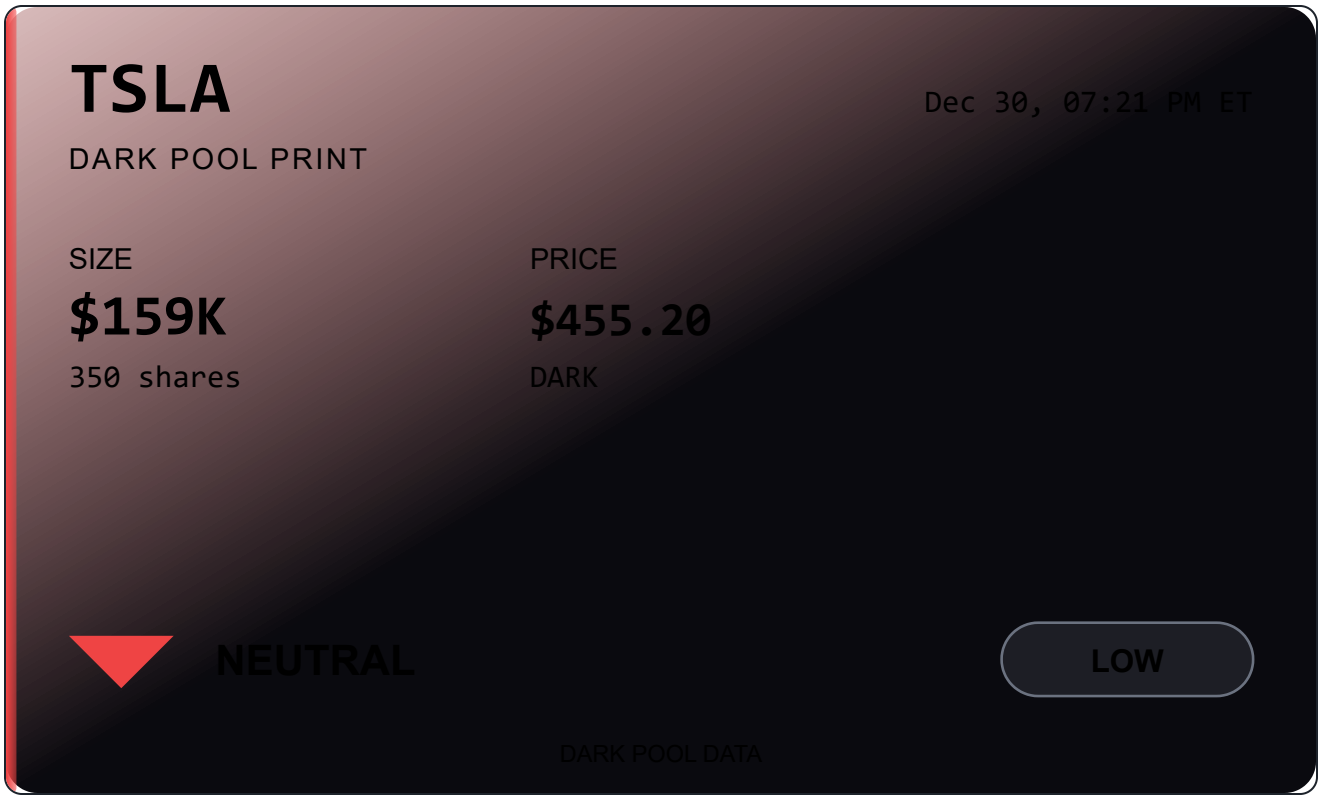
But here's what the flow actually shows: Mixed positioning across strikes.

That's not the same as aggressive conviction. Most traders miss this distinction.

Options Flow Heatmap Strike/expiry premium concentration - red=puts, green=calls



Flow Summary Card



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Dark Pool Data @darkpooldata · 5s

2/8 — Teach the concept (Dark pools)

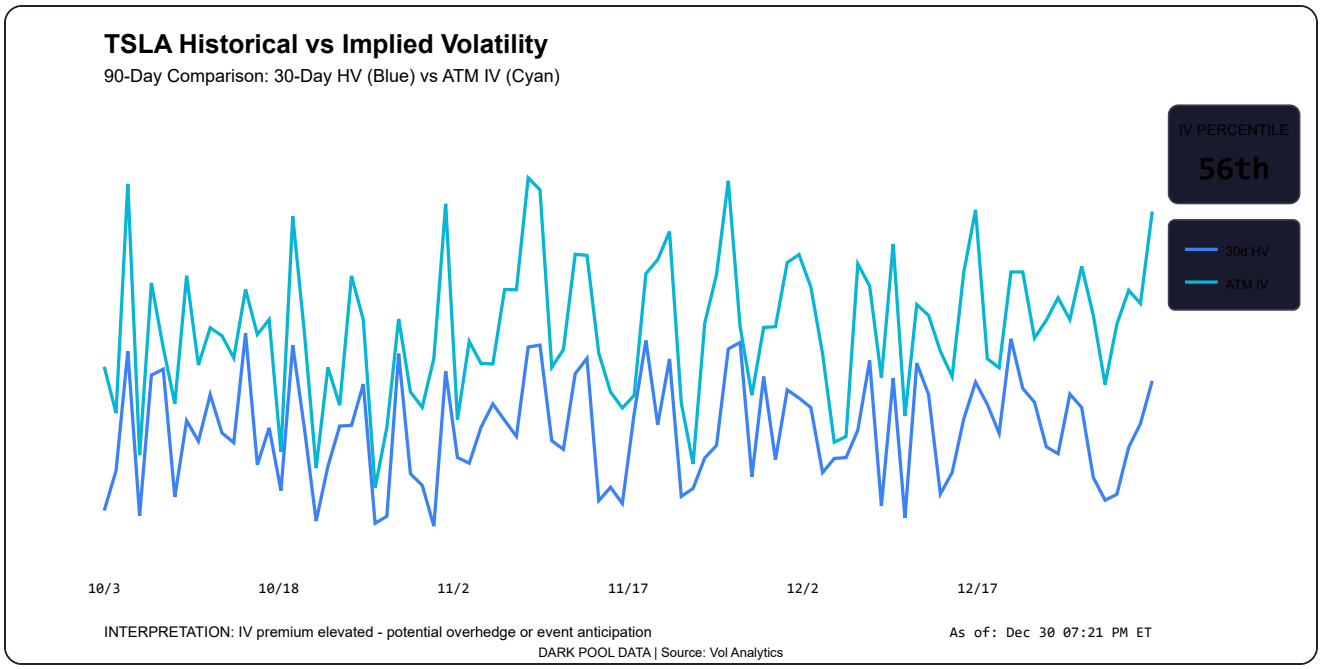
Dark pools exist so institutions can trade without moving price.

But here's the key:

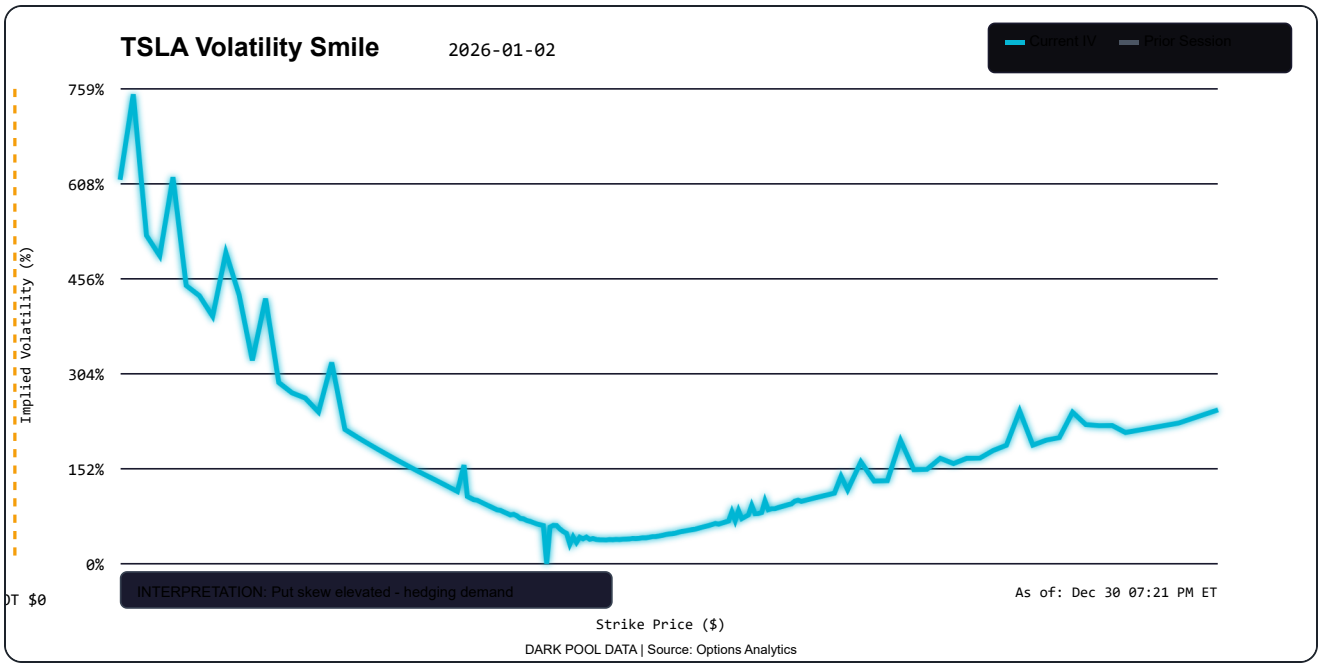
Dark pool prints only matter when you know the volatility + gamma context around them.

This $159.3K print (~350 shares) at the 65th percentile = positioning, not panic.

Historical vs Implied Vol IV premium vs realized vol - shaded areas signal mispricing



Volatility Smile (skew analysis)



DP

Dark Pool Data @darkpooldata · 5s

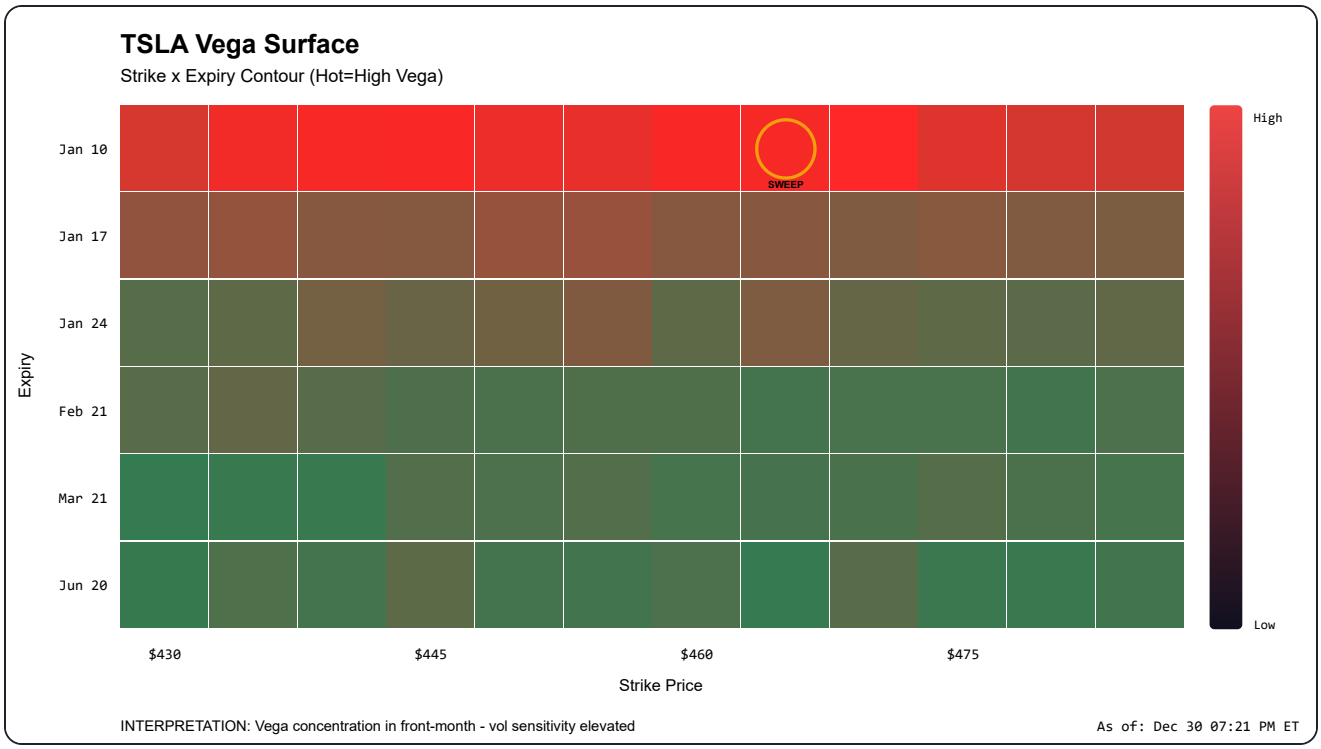
3/8 — Introduce tension (Options layer)

Now look at the options structure.

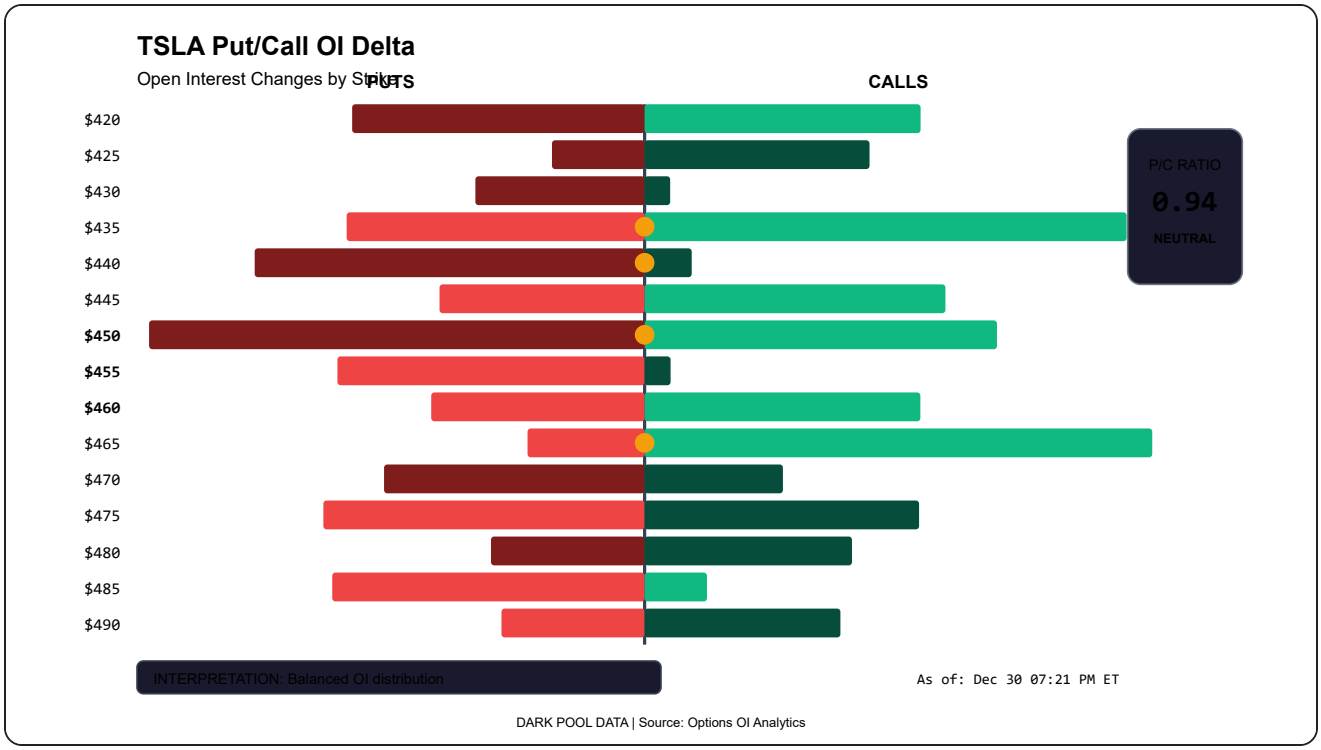
Put-side skew is at the 82nd percentile.
That means downside protection is expensive.

Translation:
Someone is paying up for protection.

Greeks Surface Vega exposure across strikes/expiries - bright=high sensitivity



Put/Call OI Delta Ladder



DP

Dark Pool Data @darkpooldata · 5s

4/8 — Explain volatility simply

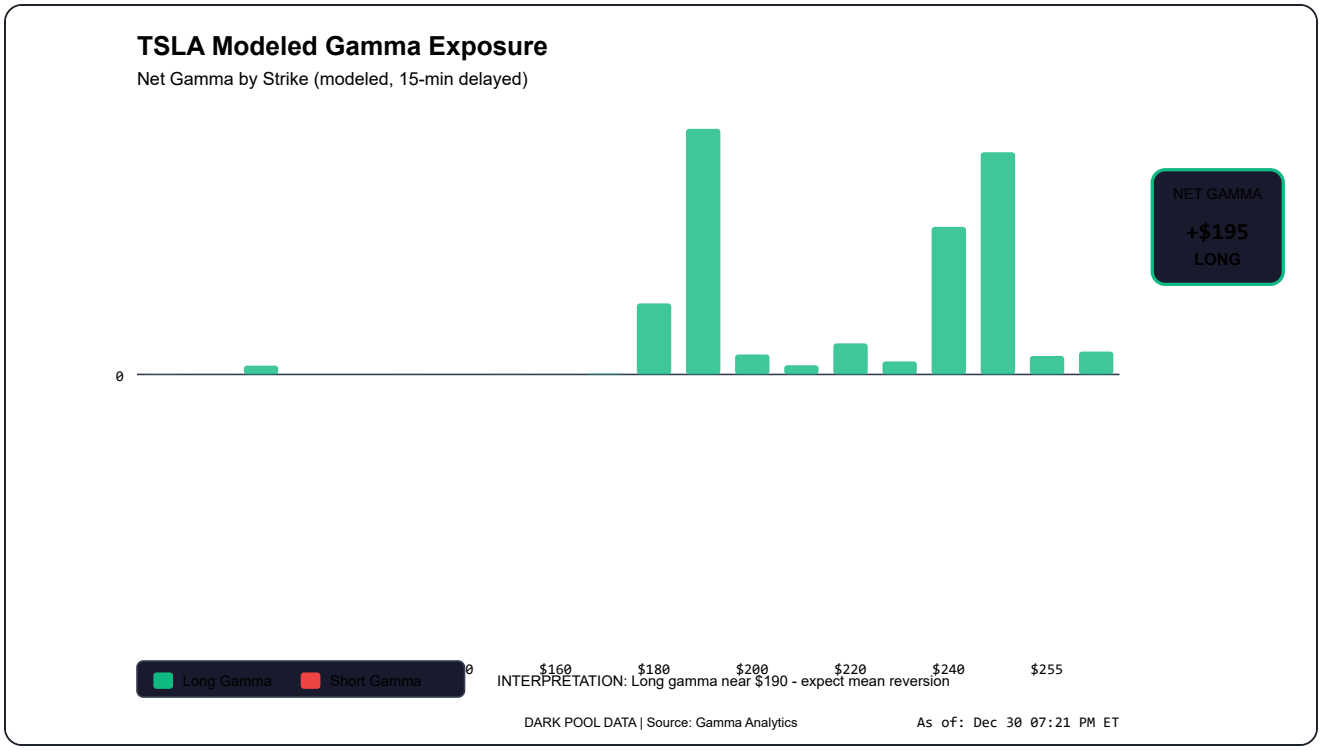
Implied Volatility (IV) is what the market expects.
Historical Volatility (HV) is what actually happened.

Right now:

IV > HV by ~14 points.

That gap usually signals positioning for movement, not confidence in direction.

Gamma Exposure Dealer hedging levels - bars show net gamma per strike



DP

Dark Pool Data @darkpooldata · 5s

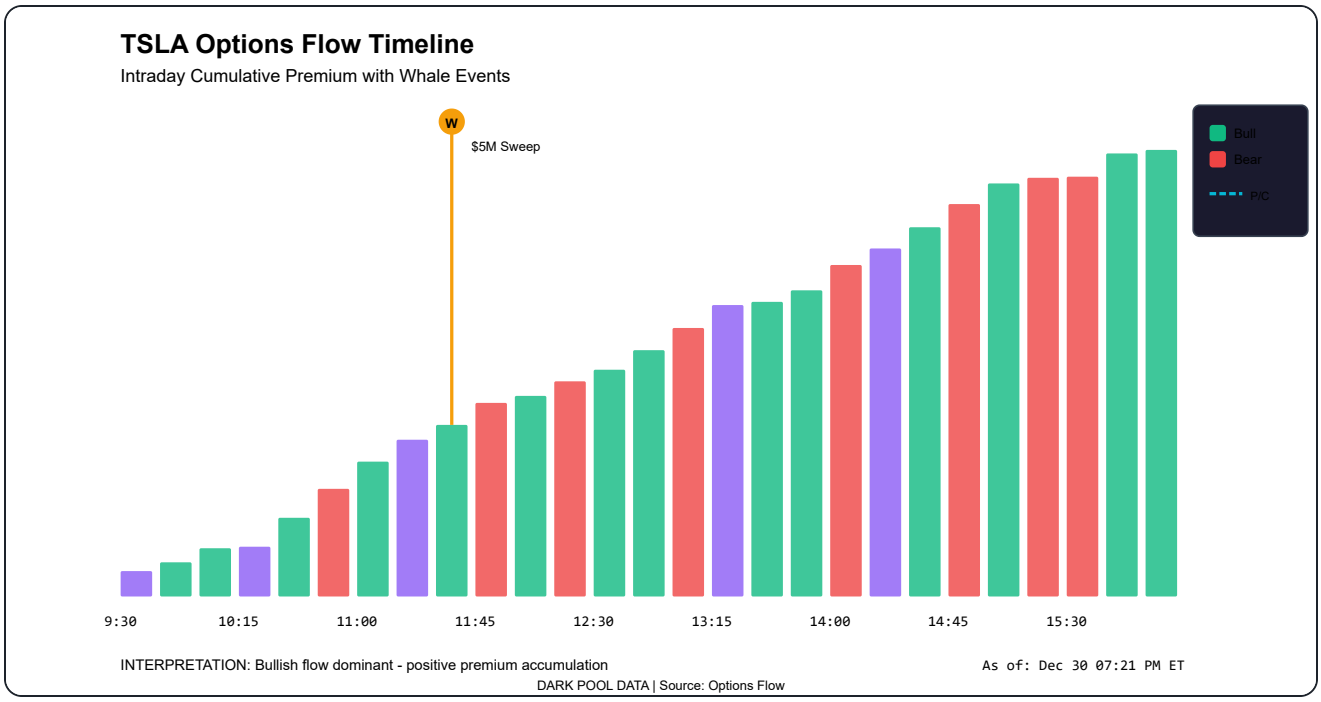
5/8 — Gamma mechanics (modeled, 15-min delayed)

Modeled gamma suggests long positioning near $190.

Why that matters:
When gamma is long, price moves tend to stabilize.

Mean reversion is more likely until a catalyst breaks the range.

Trade Tape Timeline Cumulative premium flow - spikes mark whale activity



DP

Dark Pool Data @darkpooldata · 5s

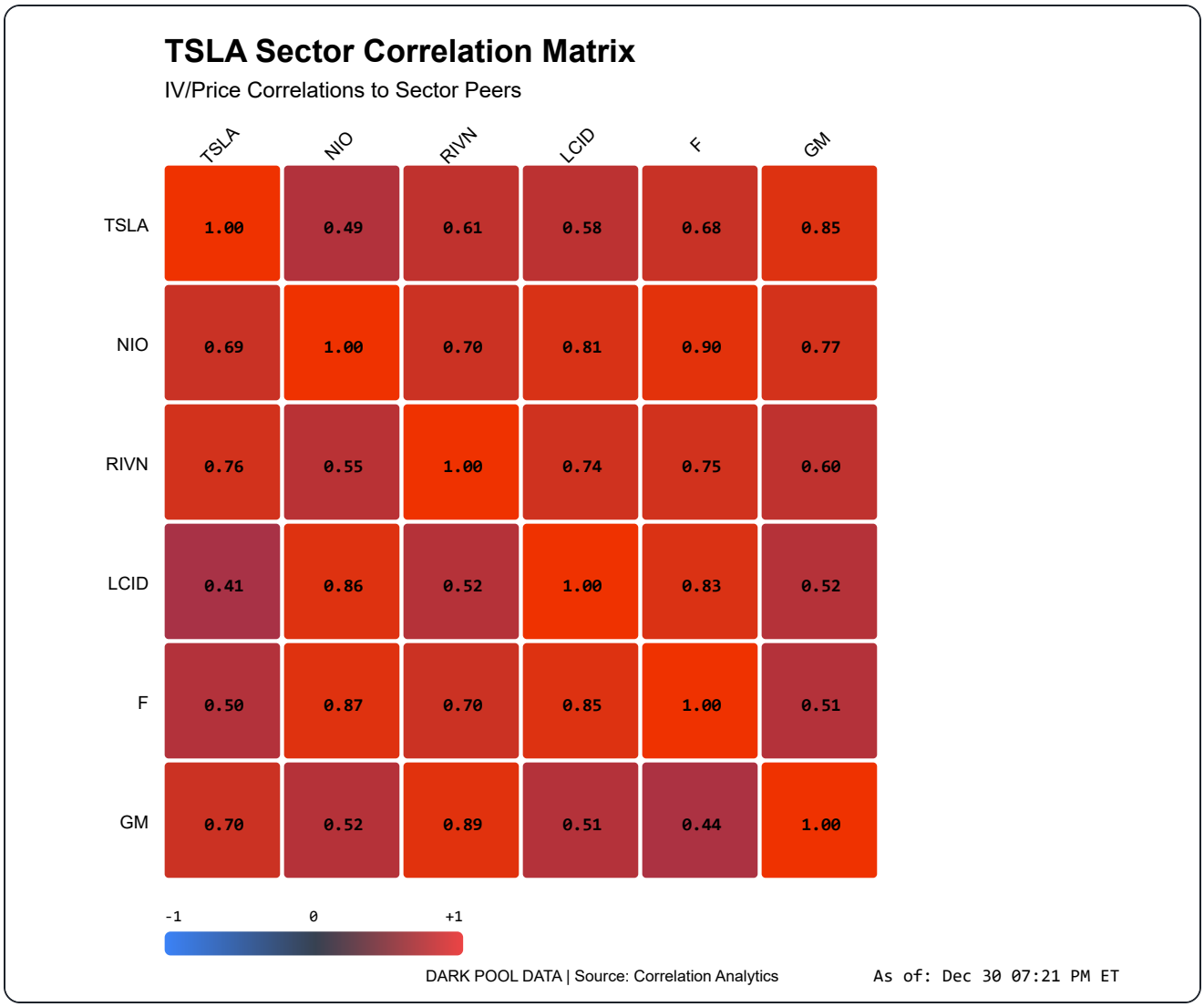
6/8 — Confirm with flow behavior

Options volume is elevated (147% of stock ADV).

But the activity pattern shows distribution pressure.

Pattern consistent with broader options-flow bias (note: prints alone don't confirm direction).

Sector Correlation Cross-correlation with peers - yellow borders=decoupling



DP **Dark Pool Data** @darkpooldata · 5s

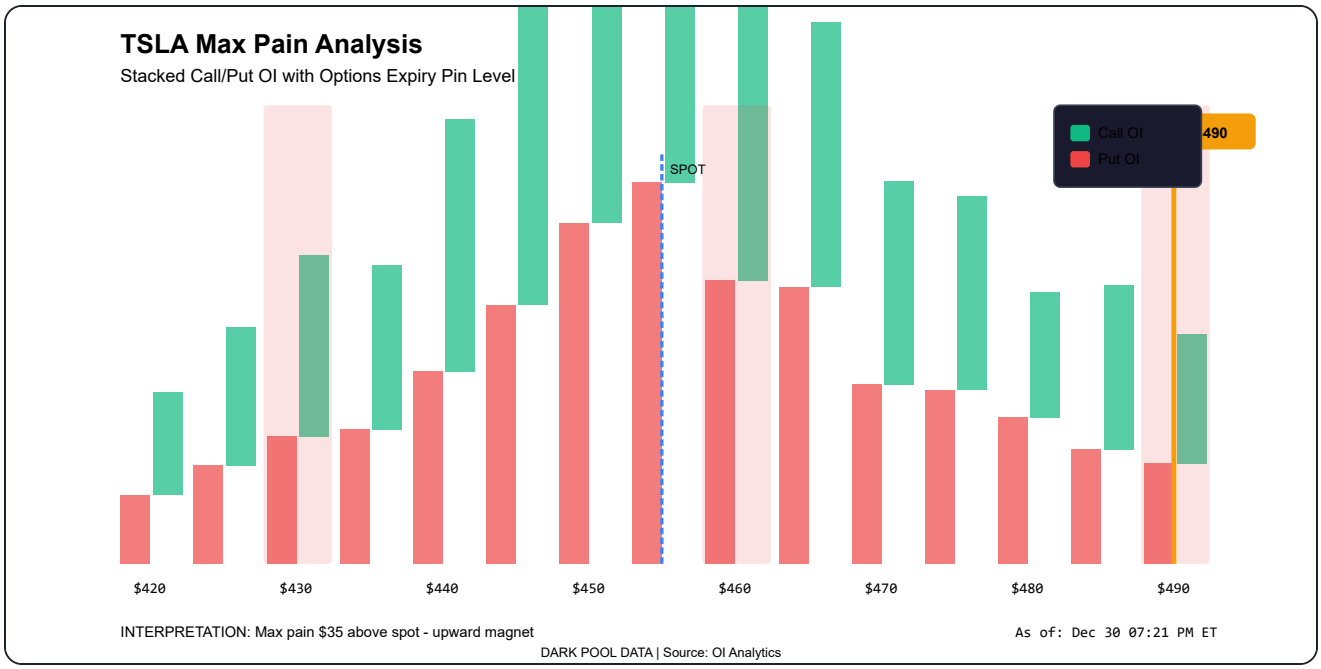
7/8 — Watch / Confirm / Invalidate

Max pain sits near $490, acting as a magnet above current levels.

Watch: Break above $459 with volume
Confirm: Close above $468 = breakout continuation
Invalidate: Below $441 = thesis fails

$TSLA remains correlated with EV/Auto — context matters.

Max Pain Analysis OI distribution showing dealer neutrality point



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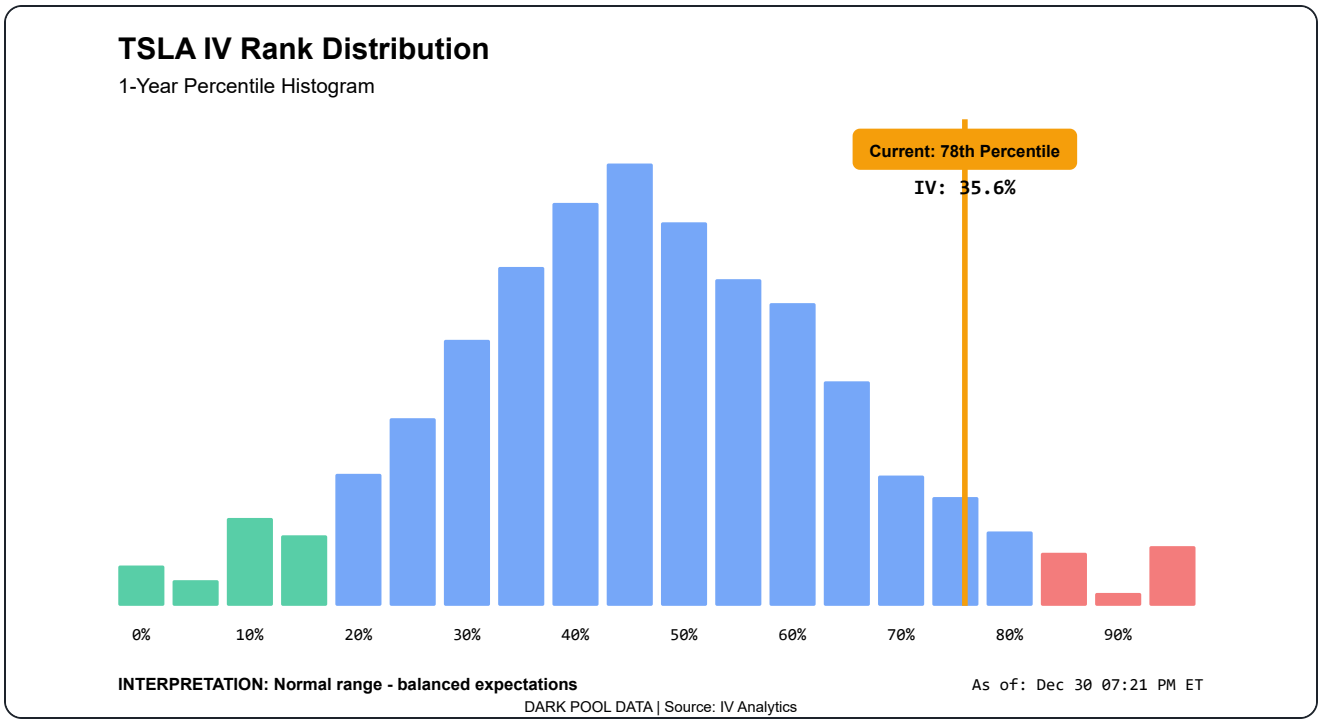


DP

Dark Pool Data @darkpooldata · 5s

8/8 — Synthesis (The lesson)

Current read: Mixed positioning across strikes.

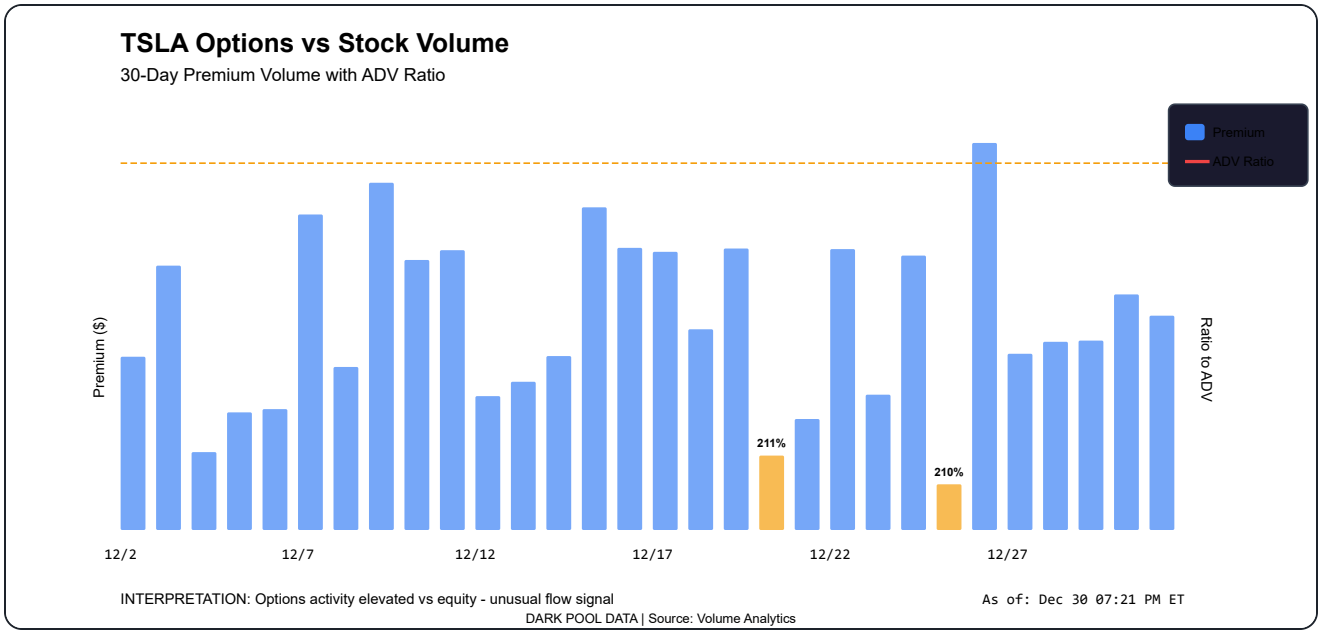
- Modeled Gamma: long gamma - expect mean reversion
- Institutions: positioning cautiously
- Skew: elevated, watch for vol crush

Mental model to save:

"Dark pool prints matter most when they align with gamma mechanics + options positioning. Here, they do."

What's your read — does $TSLA break $468 this week, or fade back to $441?

Options/Stock Volume Options premium vs underlying volume ratio



DP **Dark Pool Data** @darkpooldata · 9s LIVE LOW ↘

$SPY **Options Sweep**

1/8 $SPY — What the flow shows vs what traders assume

An options sweep just hit in $SPY.

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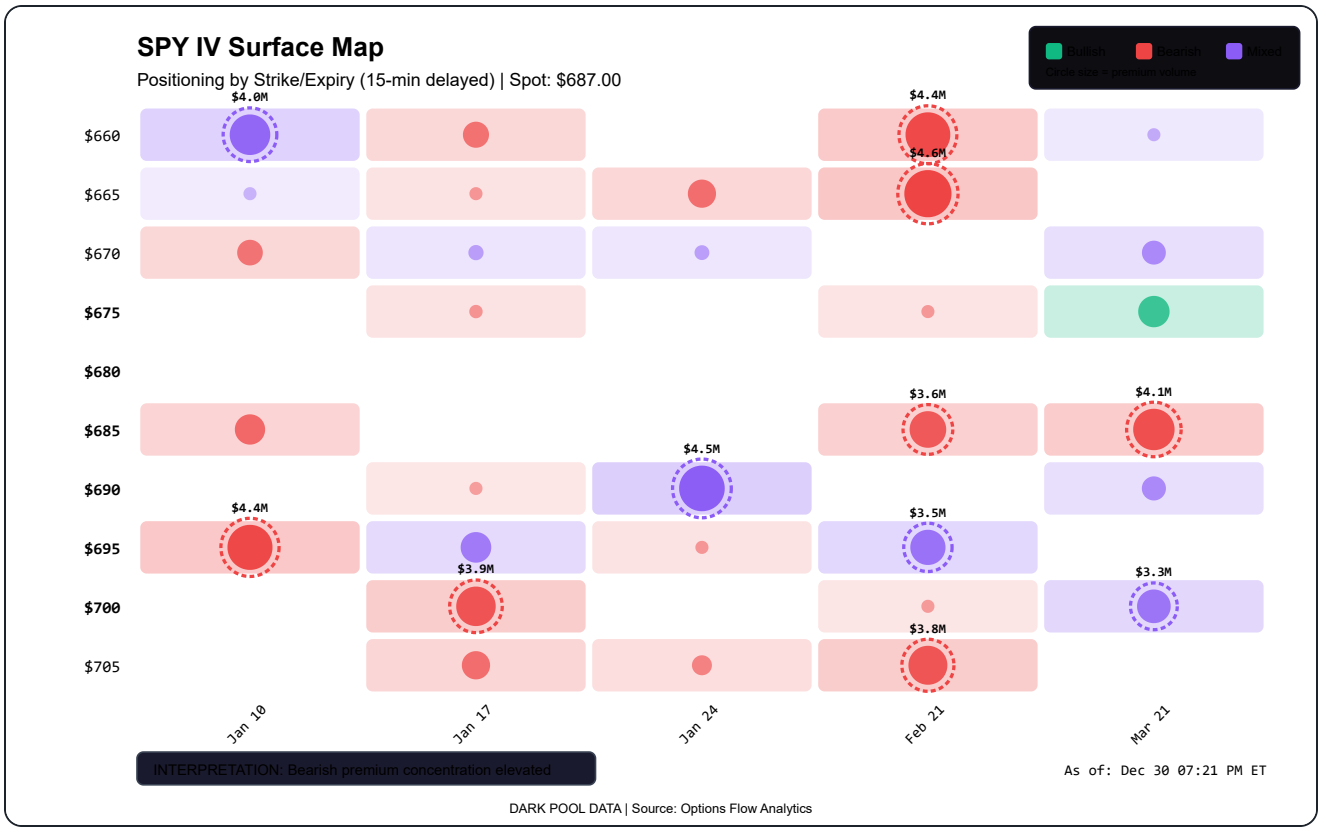
That's not the same as aggressive conviction. Most traders miss this distinction.

Options Flow Heatmap Strike/expiry premium concentration - red=puts, green=calls



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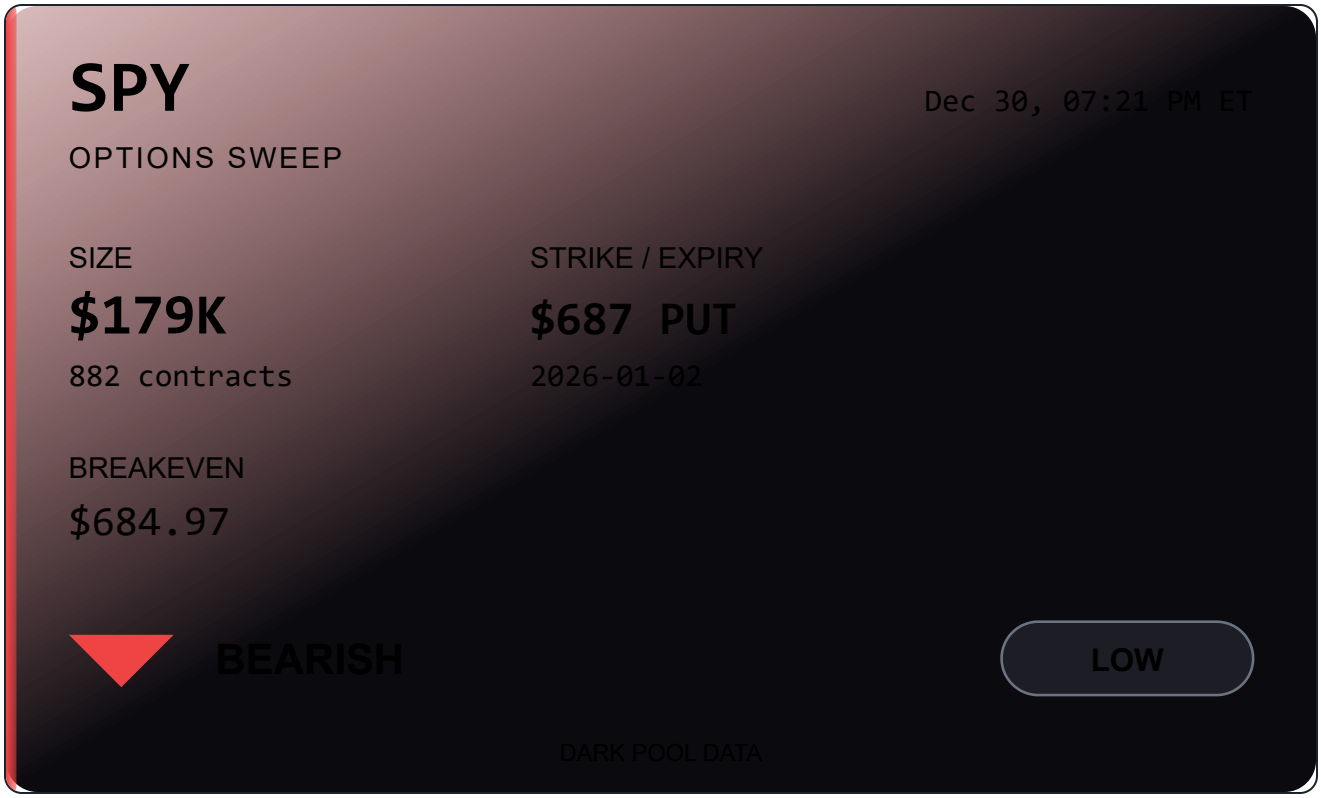

DP **Dark Pool Data** @darkpooldata · 9s

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But here's the key:

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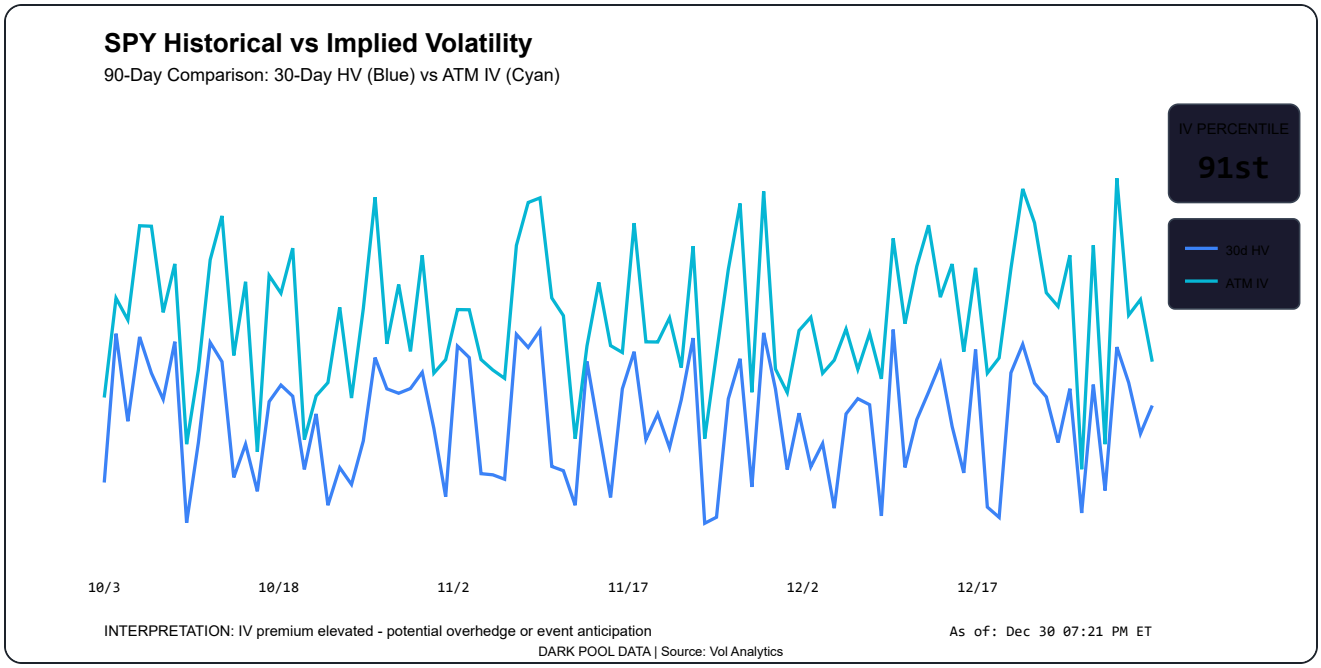
Historical vs Implied Vol IV premium vs realized vol - shaded areas signal mispricing



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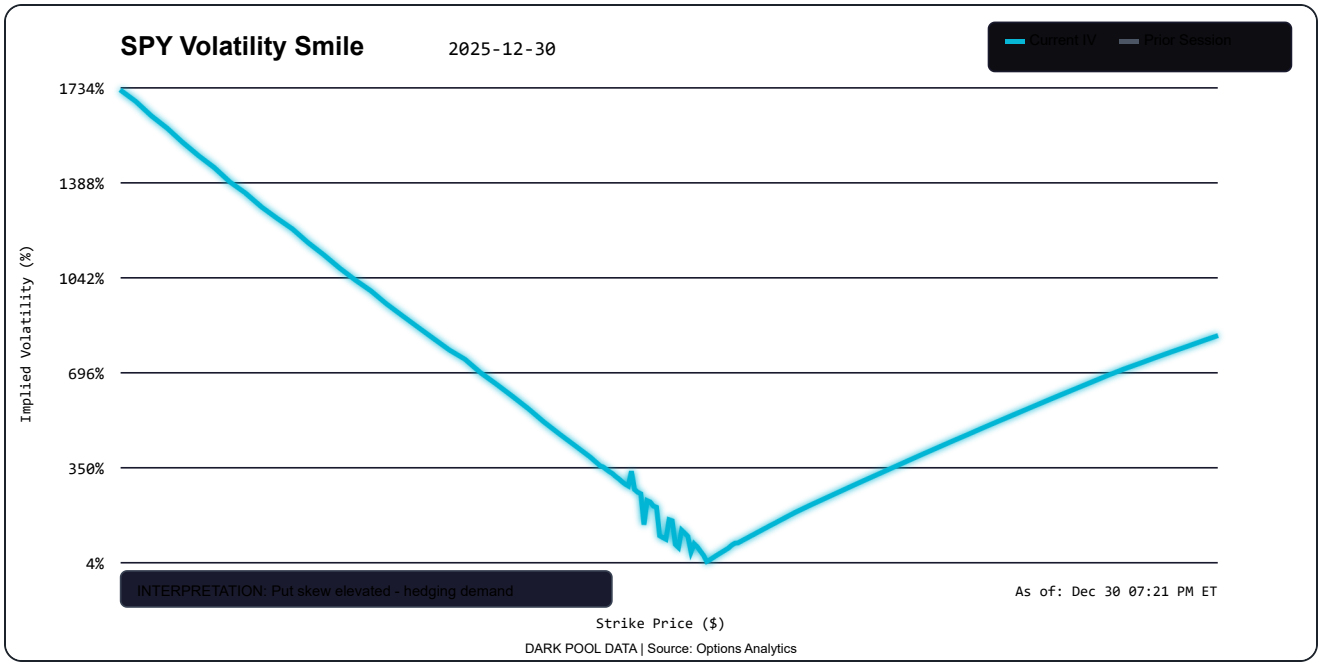

DP **Dark Pool Data** @darkpooldata · 9s

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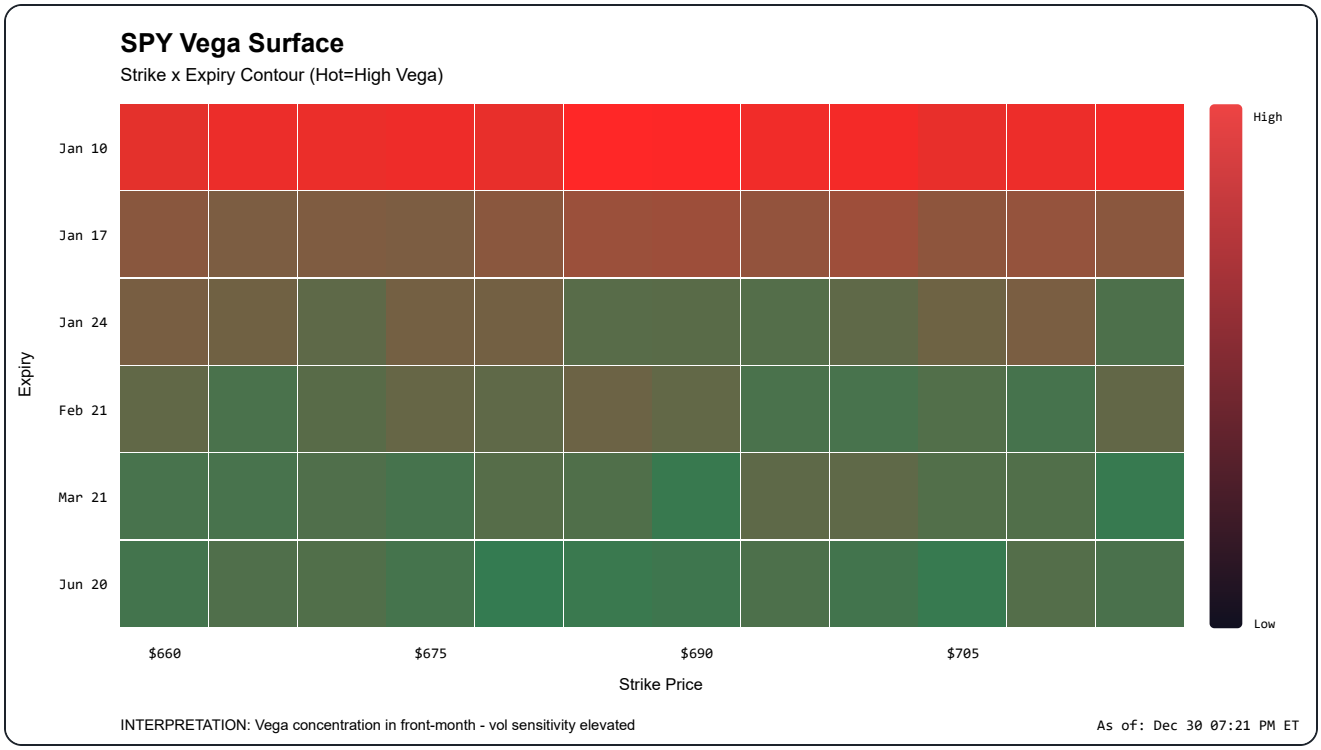

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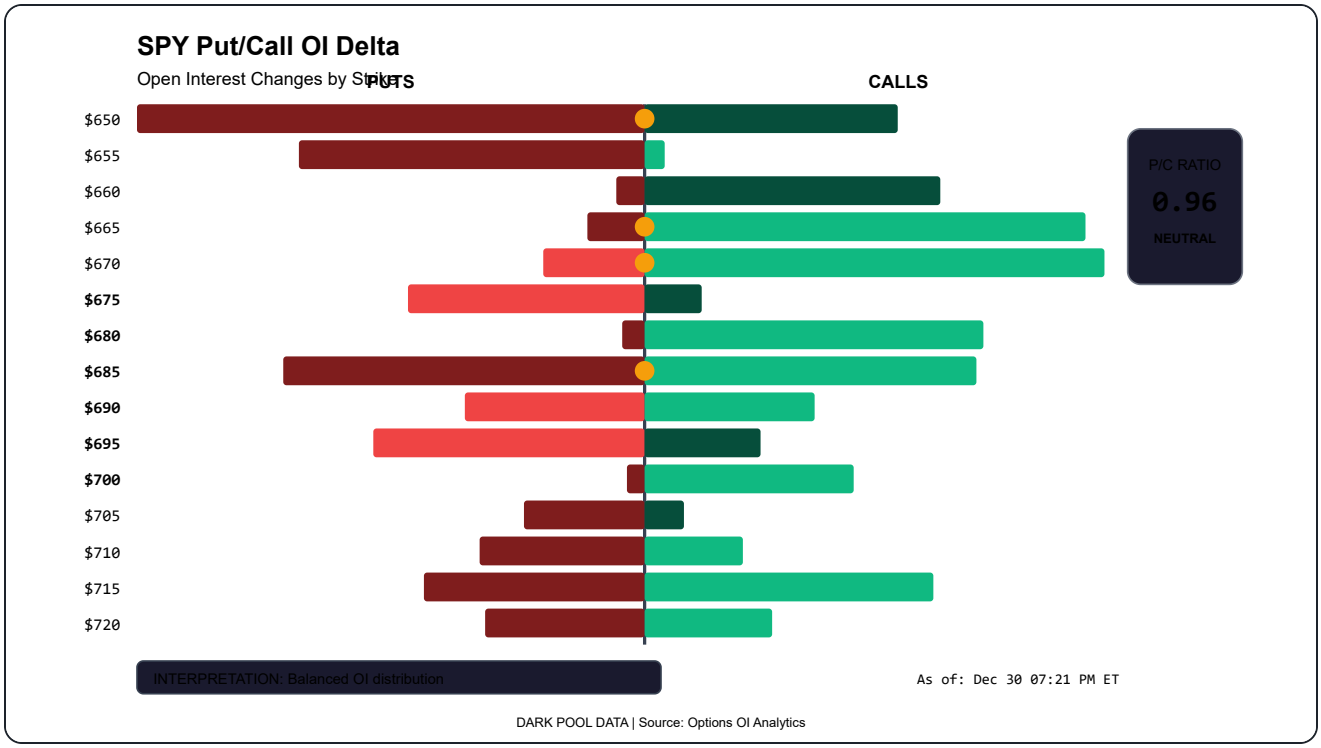

DP

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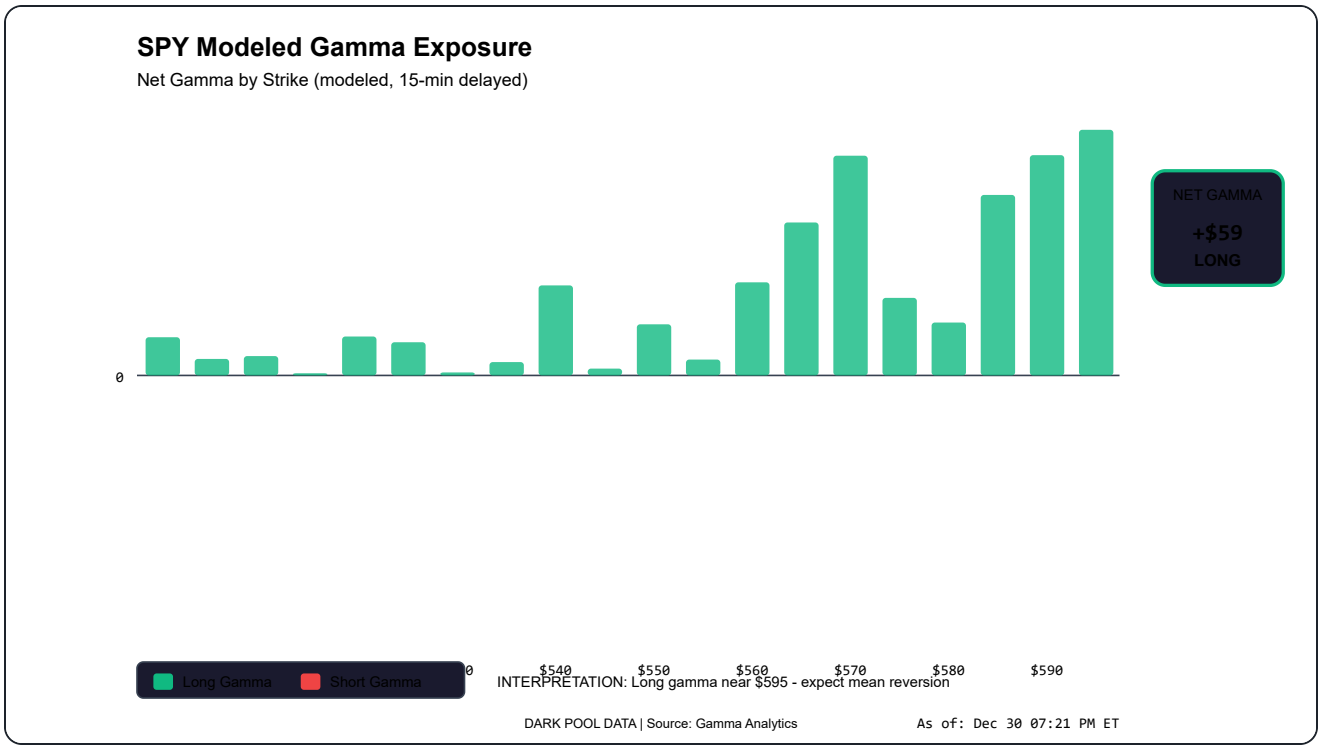

DP

Dark Pool Data @darkpooldata · 9s

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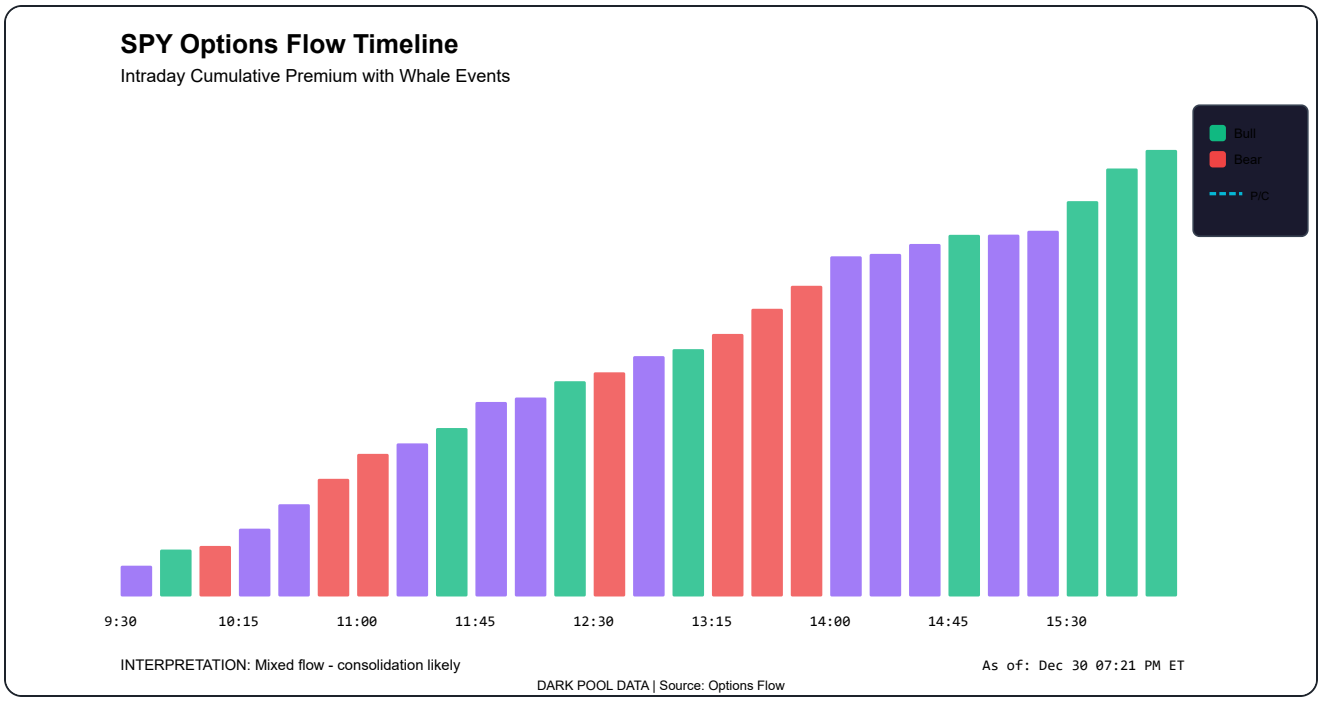
Modeled gamma suggests long positioning near $595.

Why that matters:
When gamma is long, price moves tend to stabilize.

Mean reversion is more likely until a catalyst breaks the range.

Trade Tape Timeline Cumulative premium flow - spikes mark whale activity



DP **Dark Pool Data** @darkpooldata · 9s

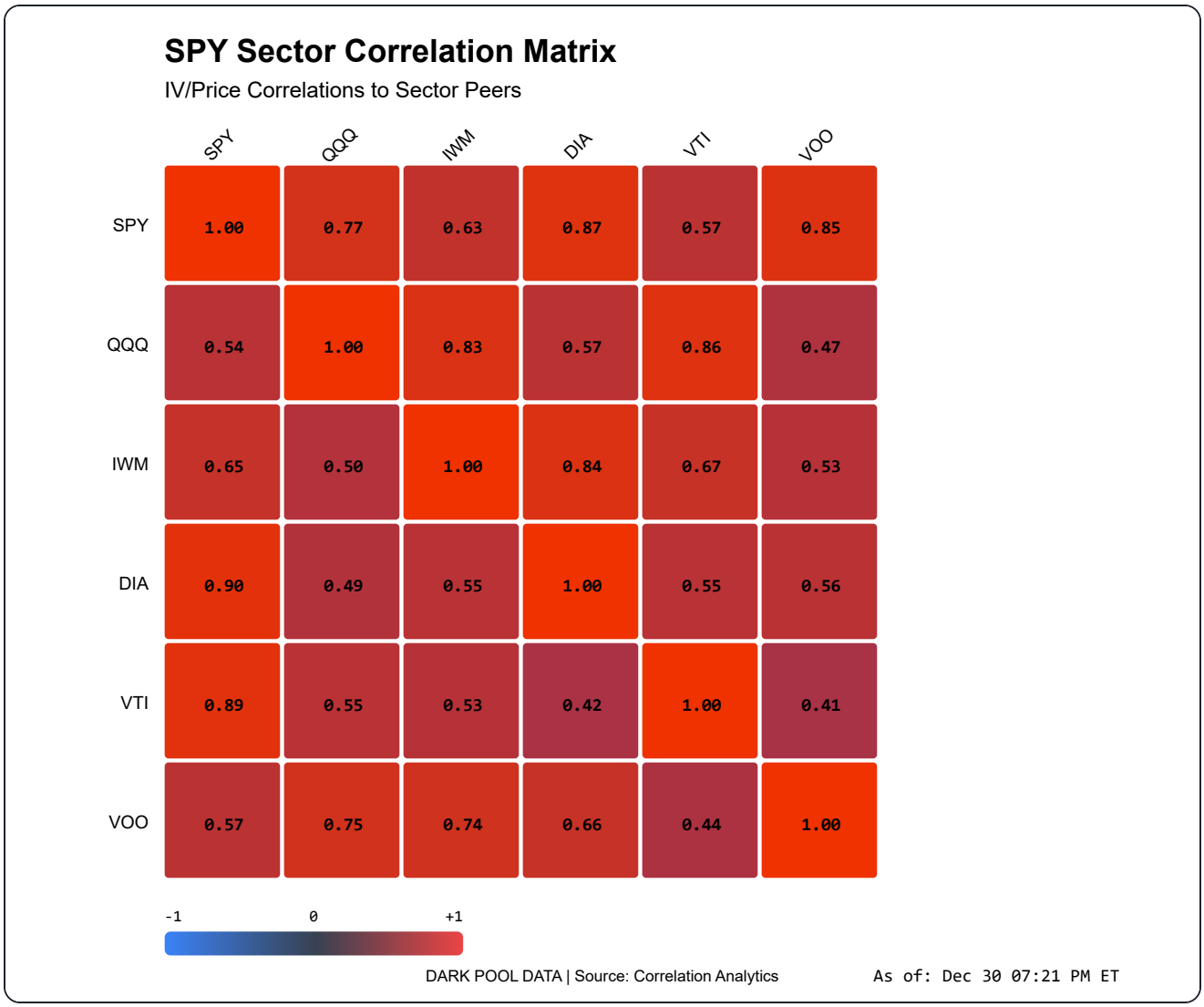
6/8 — Confirm with flow behavior

Options volume is elevated (168% of stock ADV).

But the activity pattern shows distribution pressure.

This aligns with the sweep direction.

Sector Correlation Cross-correlation with peers - yellow borders=decoupling



DP **Dark Pool Data** @darkpooldata · 9s

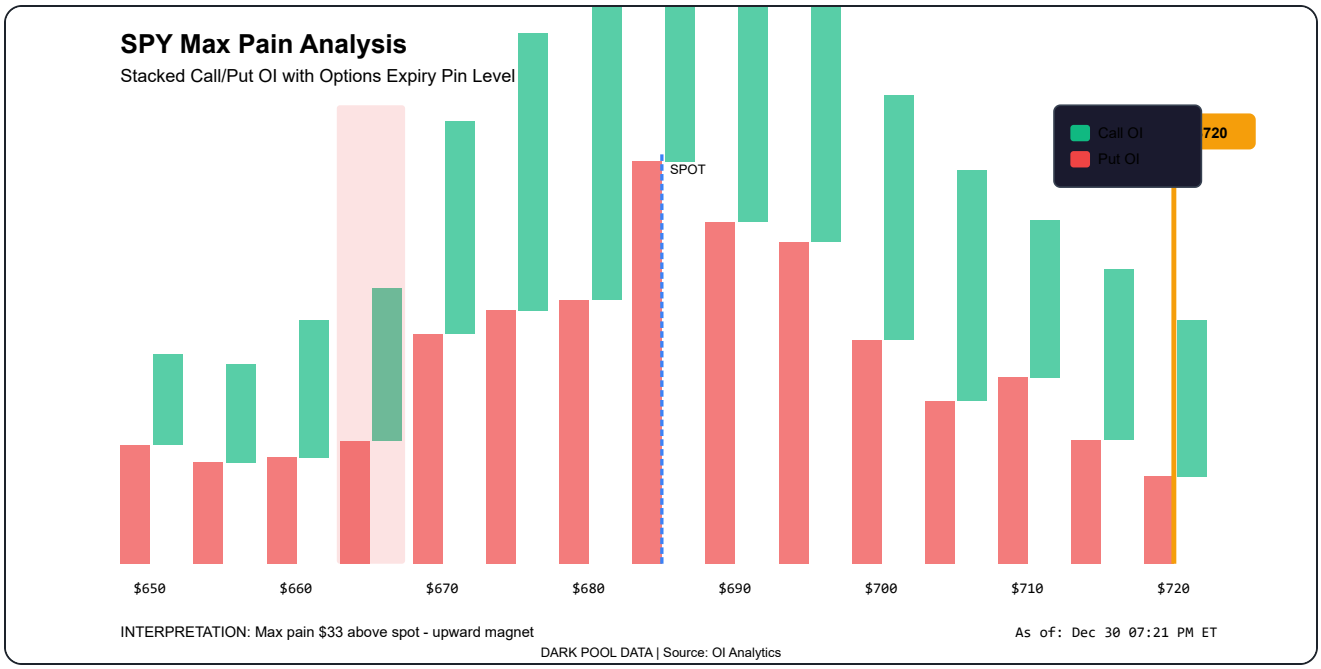
7/8 — Watch / Confirm / Invalidate

Max pain sits near $720, acting as a magnet above current levels.

Watch: Break above $693 with volume
Confirm: Close above $707 = breakout continuation
Invalidate: Below $666 = thesis fails

$SPY remains correlated with Broad Market — context matters.

Max Pain Analysis OI distribution showing dealer neutrality point



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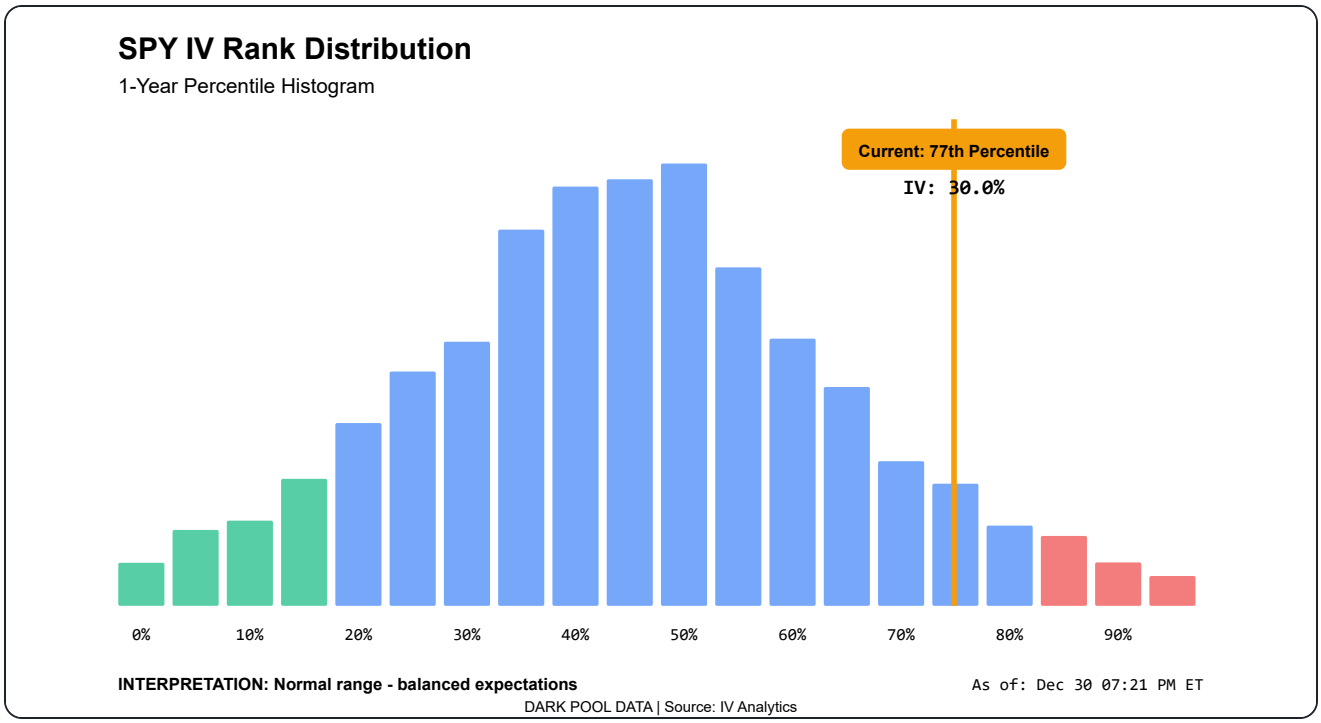


DP **Dark Pool Data** @darkpooldata · 9s

8/8 — Synthesis (The lesson)

Current read: Bearish flow elevated.

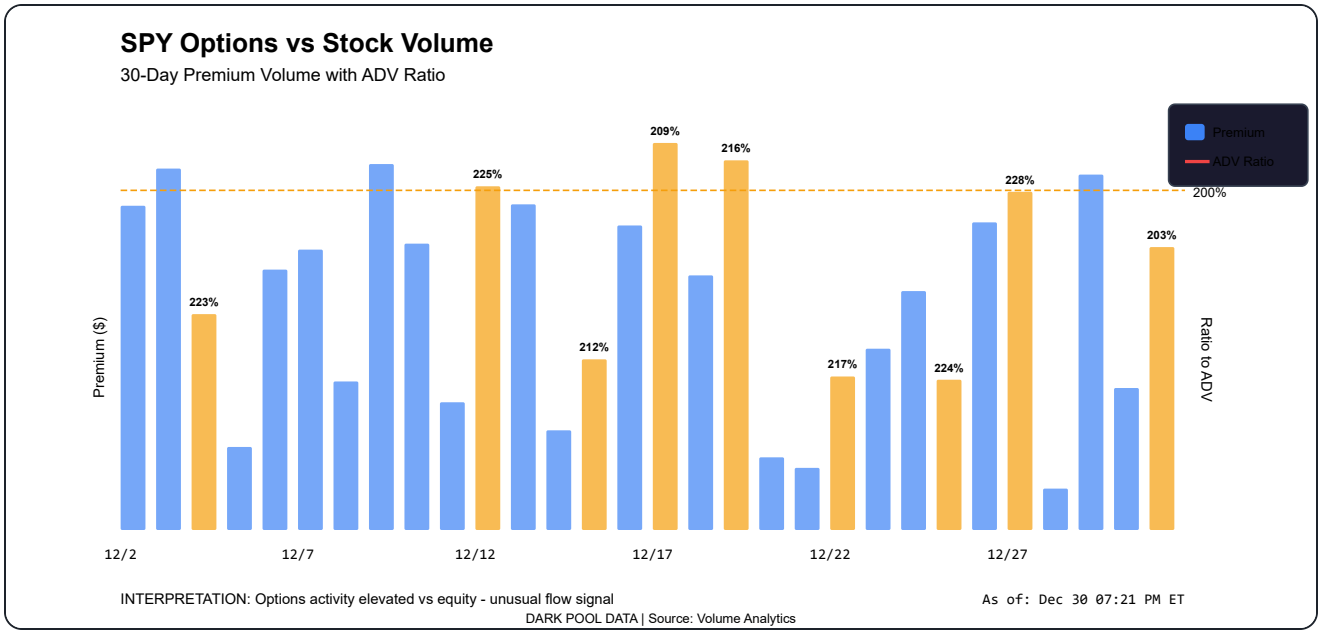
- Modeled Gamma: long gamma - expect mean reversion
- Institutions: positioning cautiously
- Skew: elevated, watch for vol crush

Mental model to save:

"When IV > HV + gamma long = expect mean reversion."

What's your read — does $SPY break $707 this week, or fade back to $666?

Options/Stock Volume Options premium vs underlying volume ratio



DP **Dark Pool Data** @darkpooldata · 14s LIVE LOW

$SPXW **Options Sweep**

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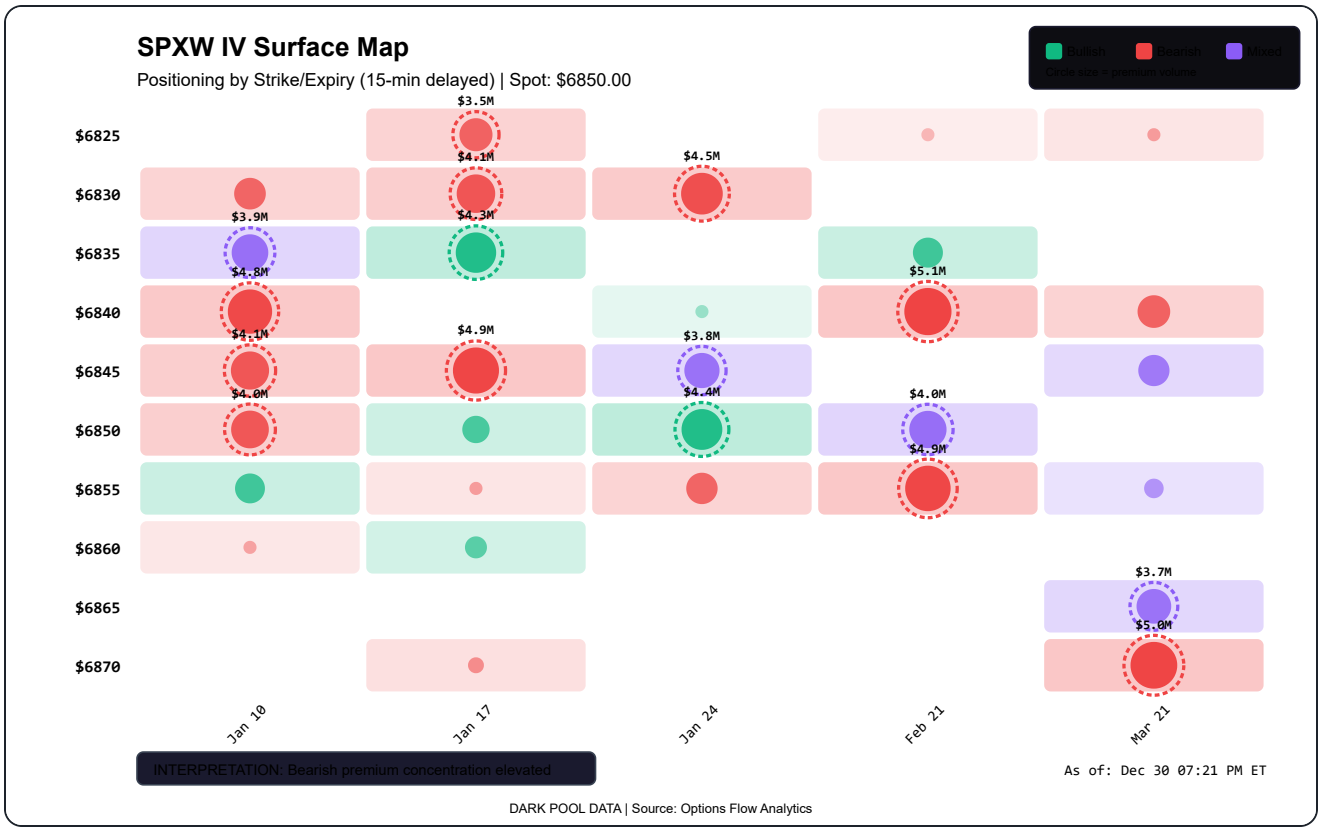

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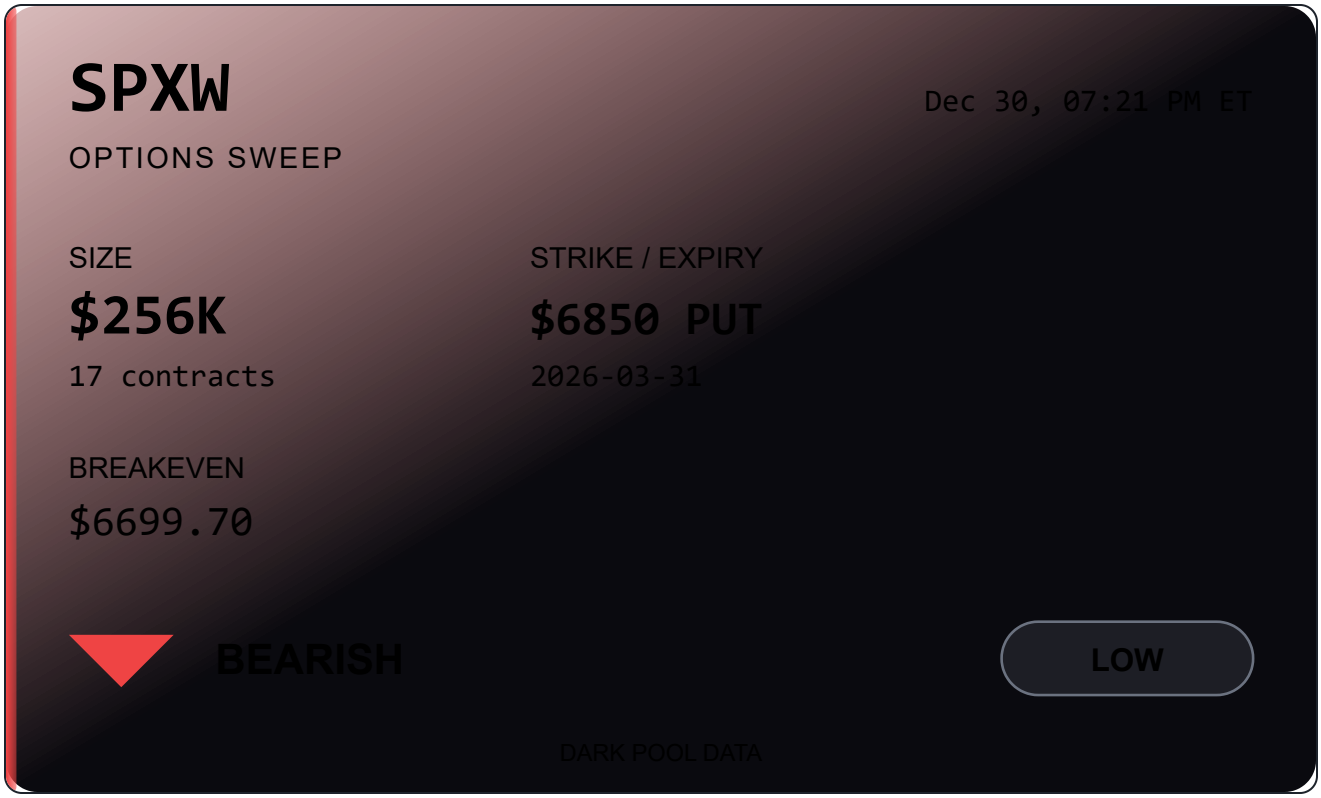

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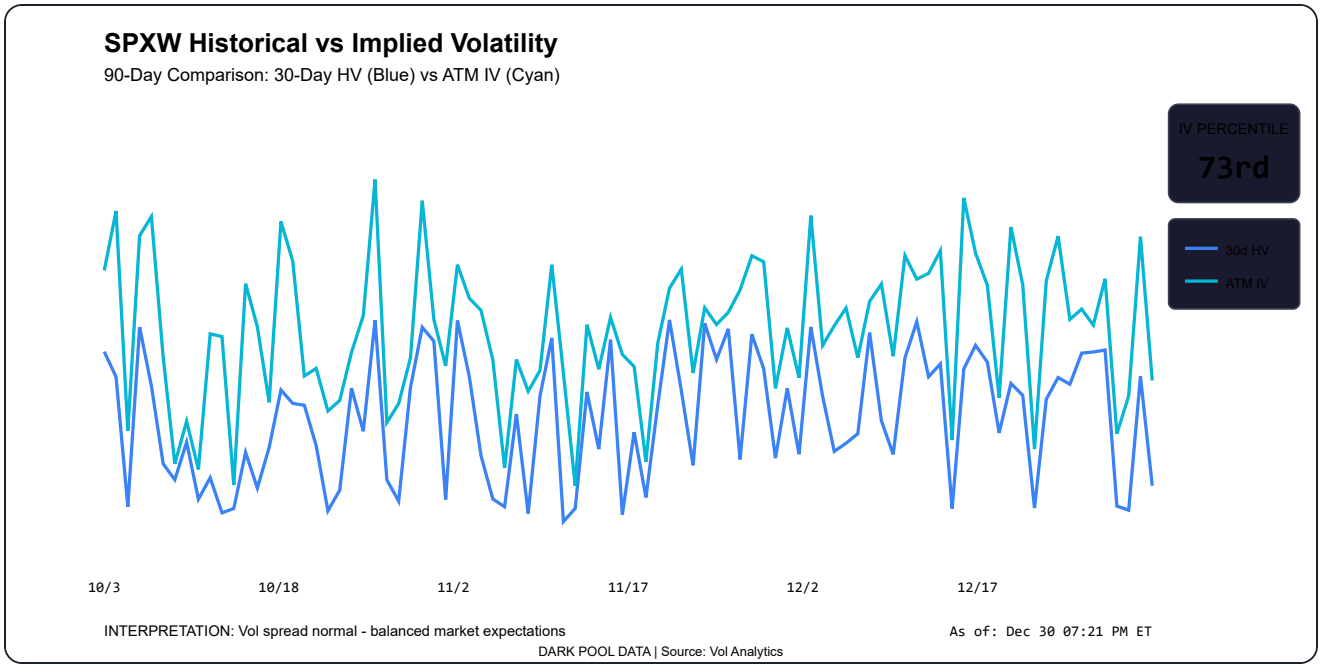

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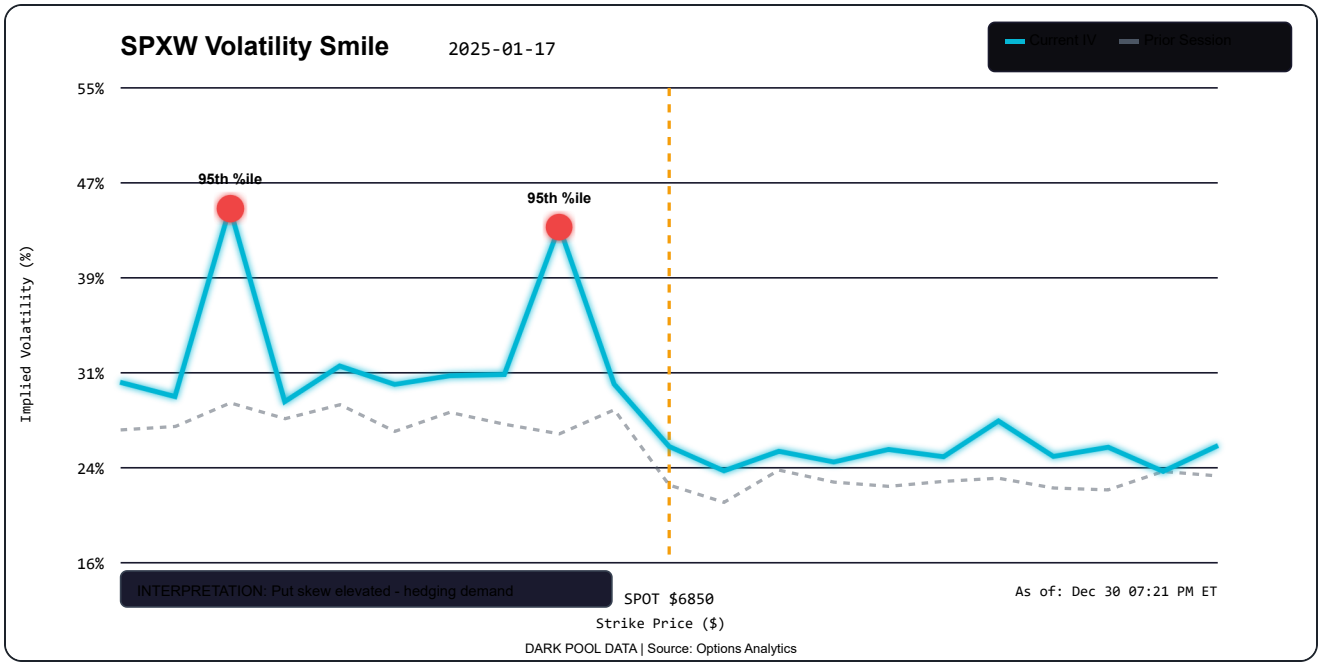

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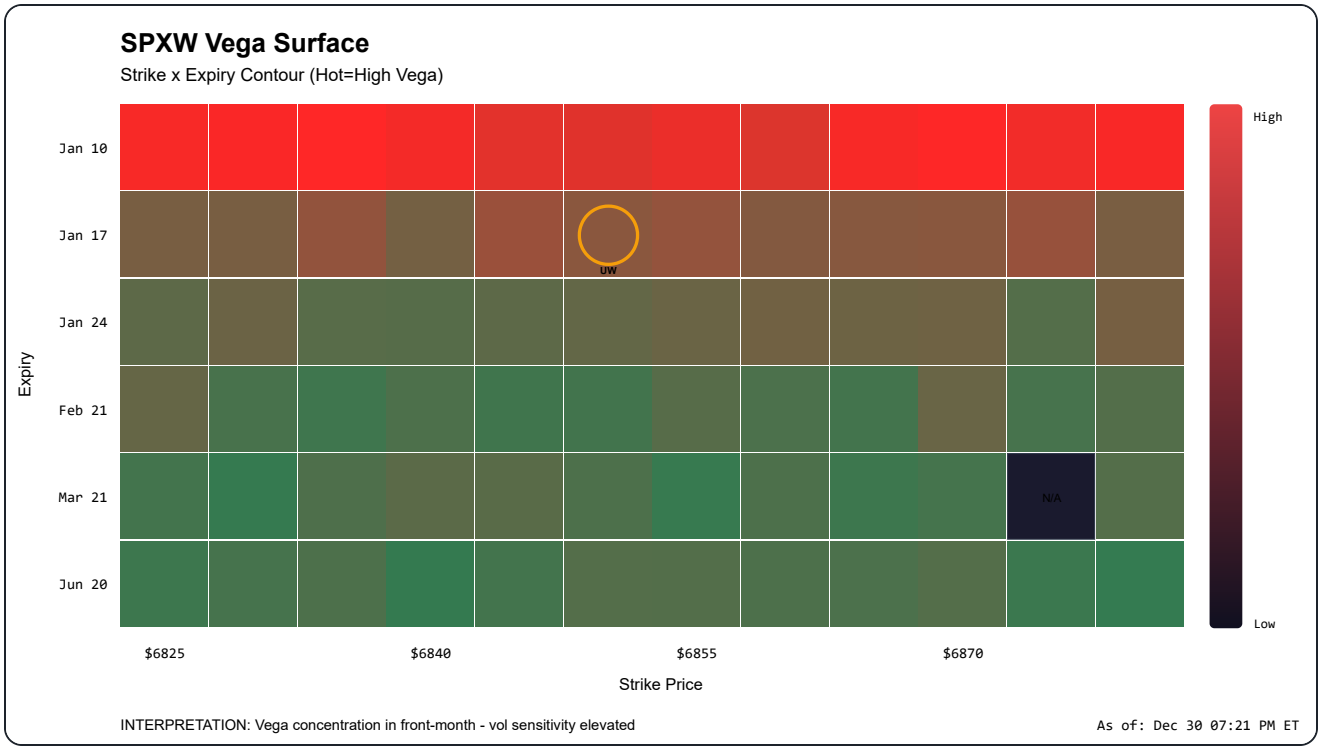

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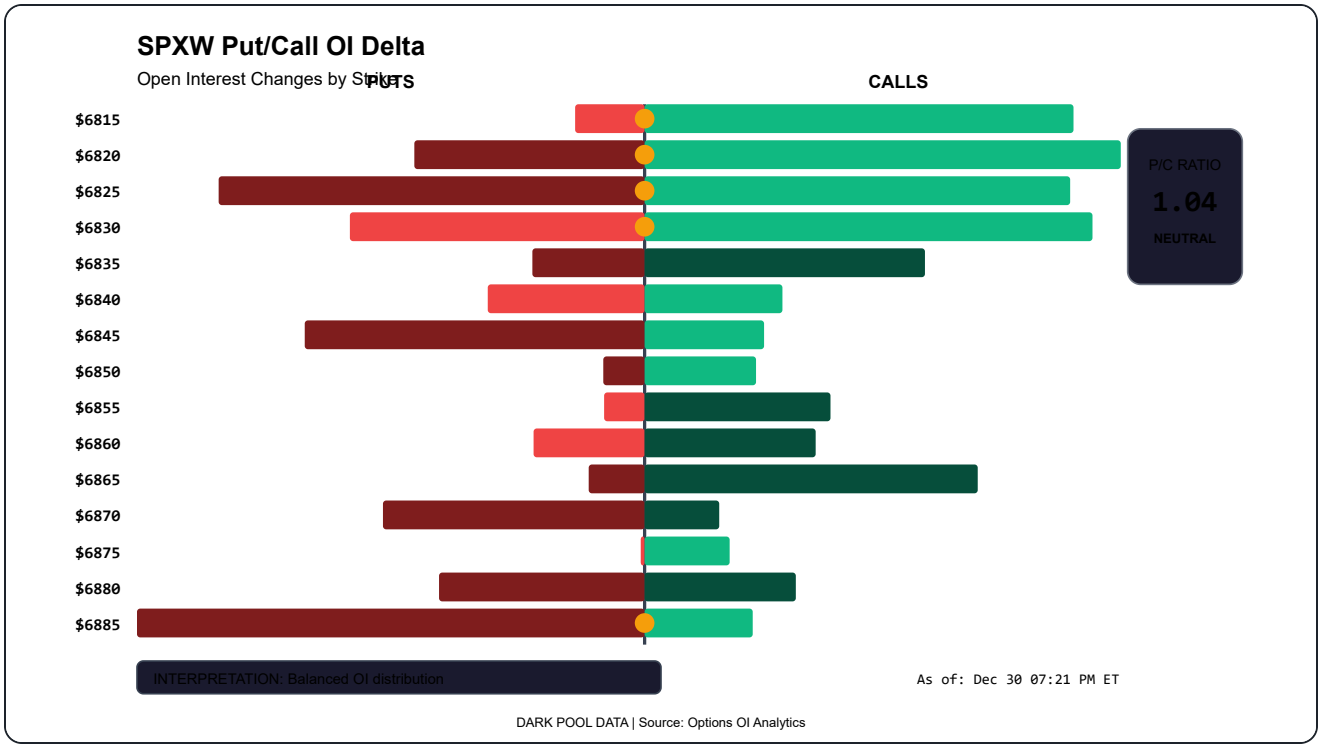

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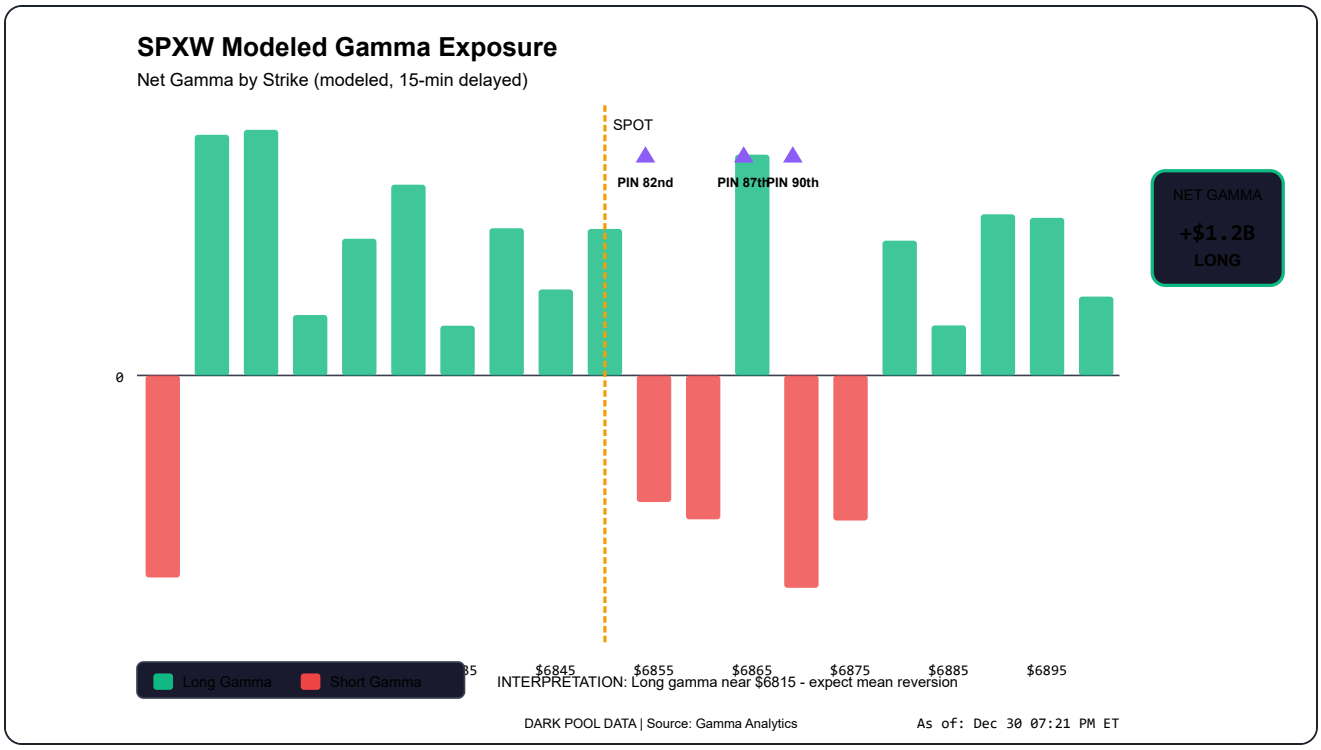

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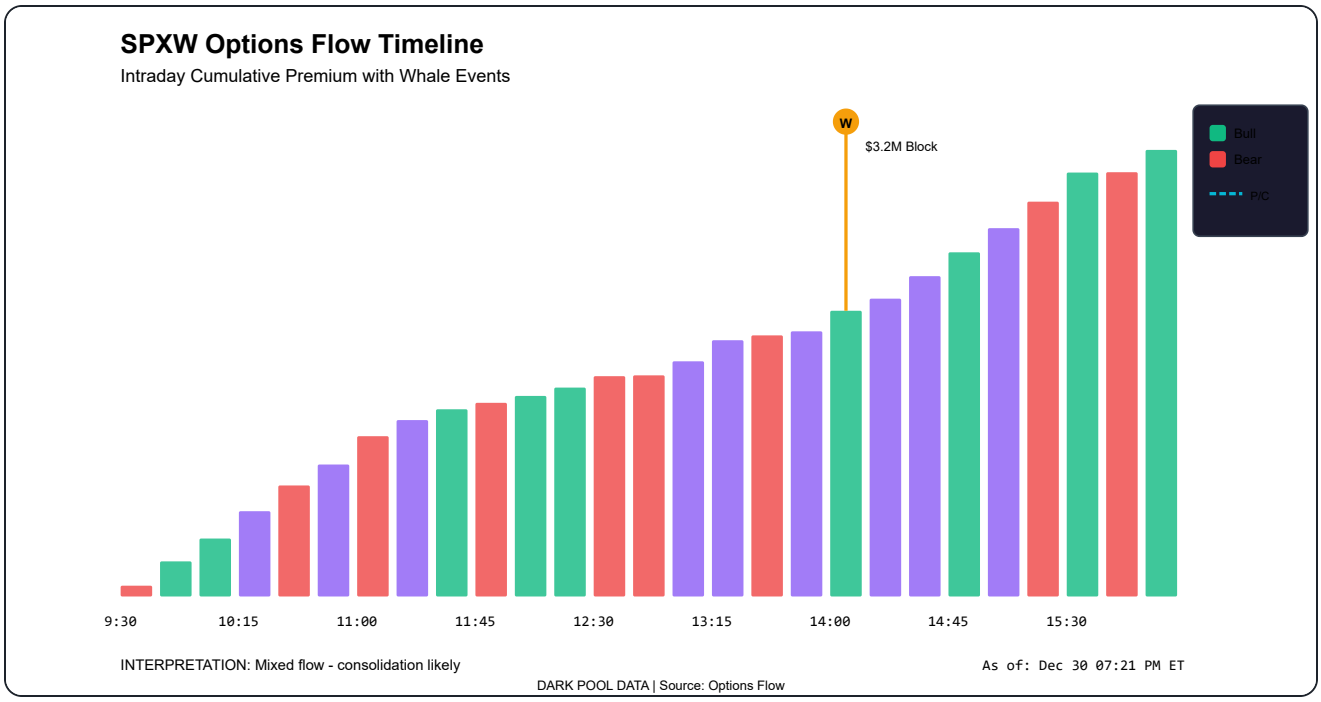

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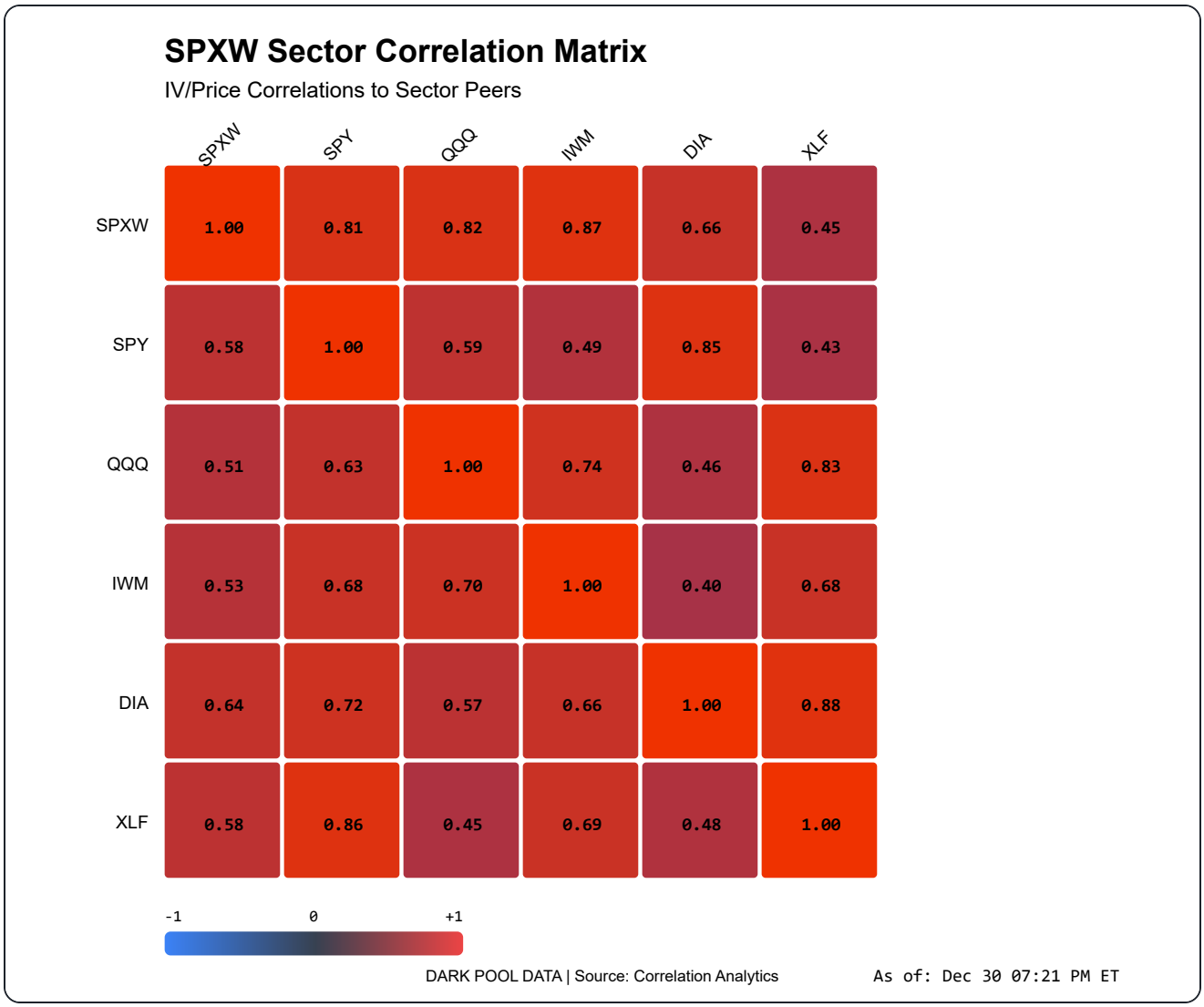


DP **Dark Pool Data** @darkpooldata · 14s

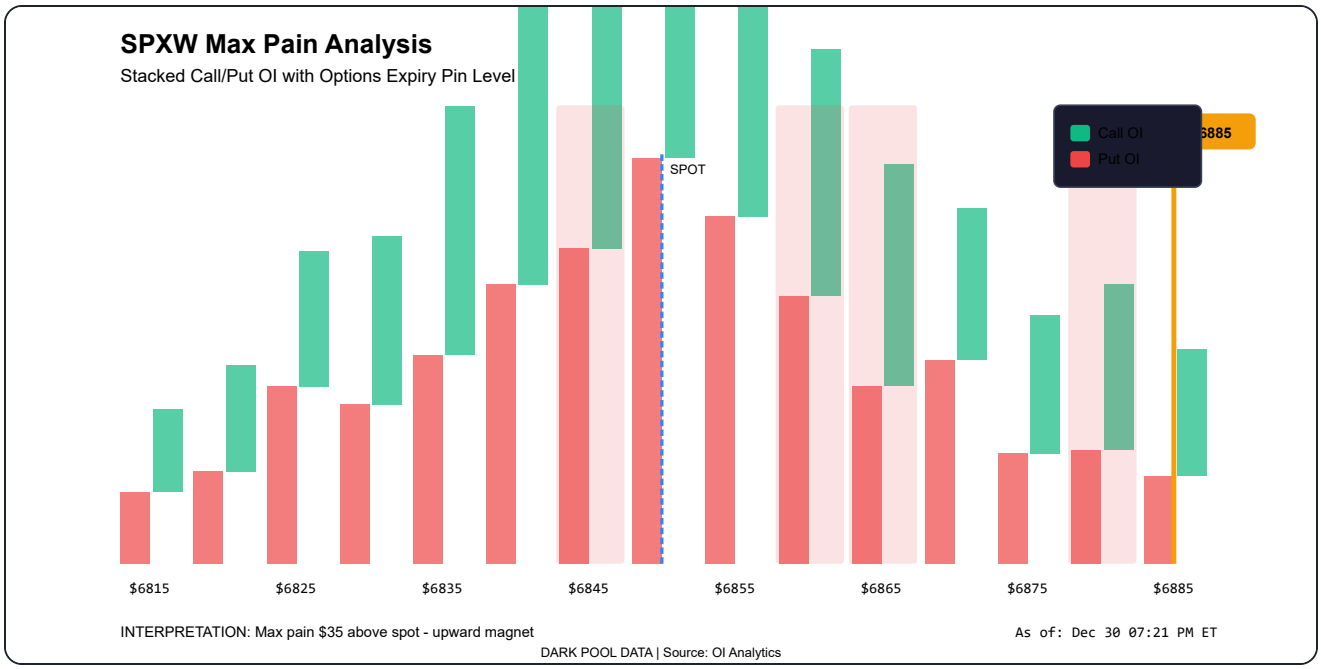
7/8 — Watch / Confirm / Invalidate

Max pain sits near $6885, acting as a magnet above current levels.

Watch: Break above $6918 with volume
Confirm: Close above $7055 = breakout continuation
Invalidate: Below $6644 = thesis fails

$SPXW remains correlated with General — context matters.

Max Pain Analysis OI distribution showing dealer neutrality point



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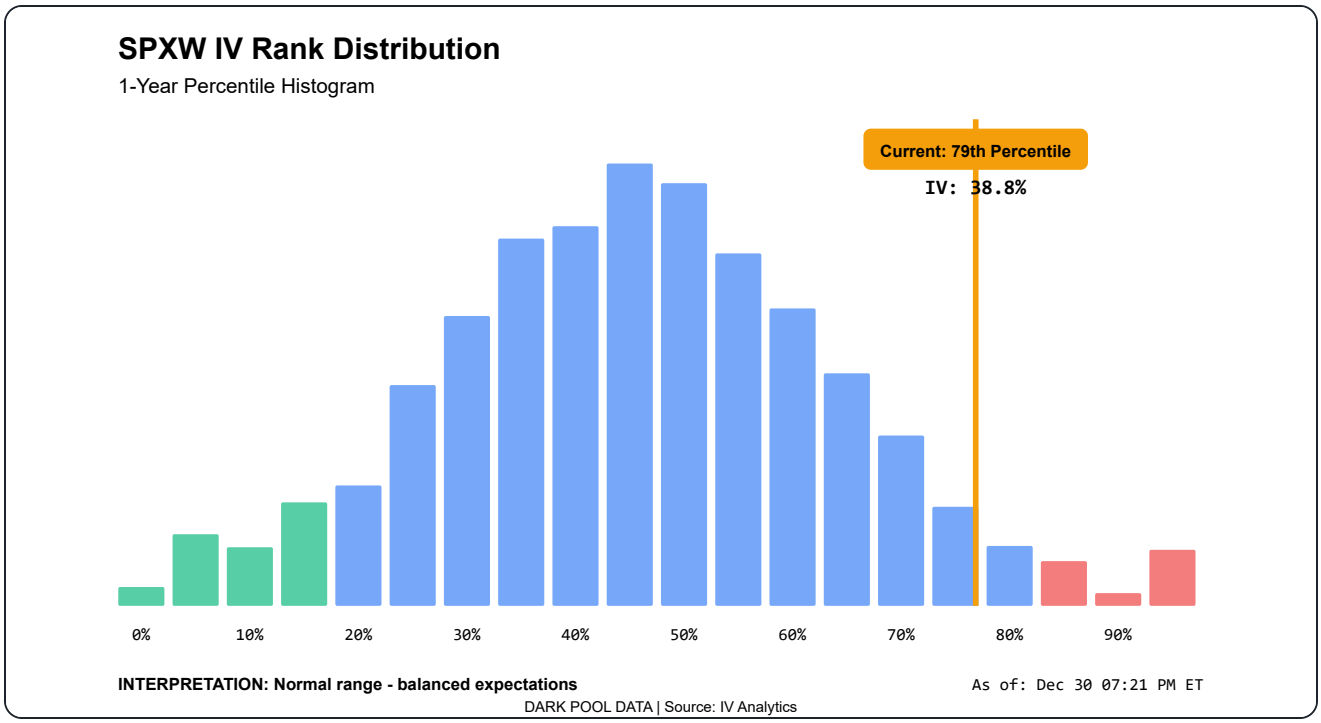

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Mental model to save:

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