

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 —

\$VOO Dark Pool

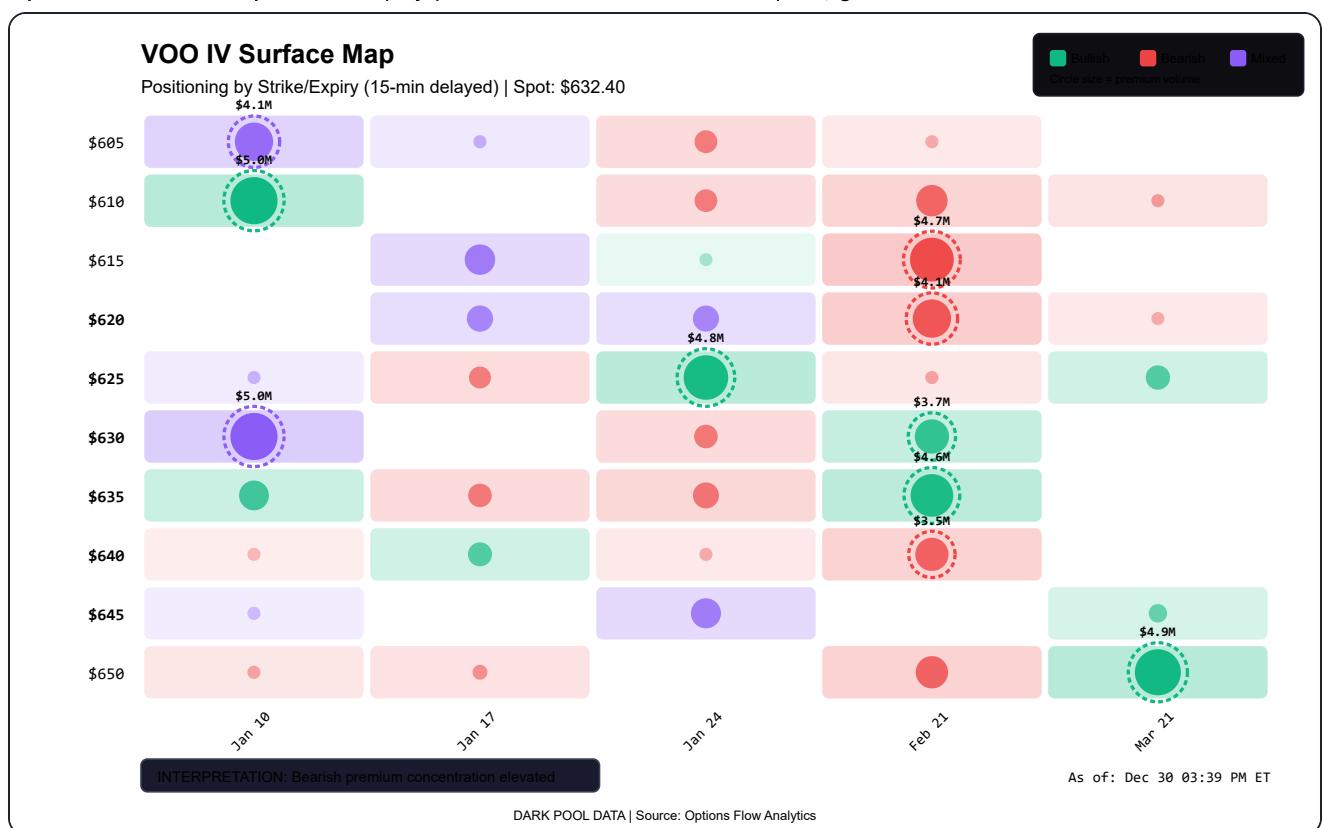
1/8 \$VOO — What institutions are doing vs what traders think is happening

Institutions just printed size in \$VOO.

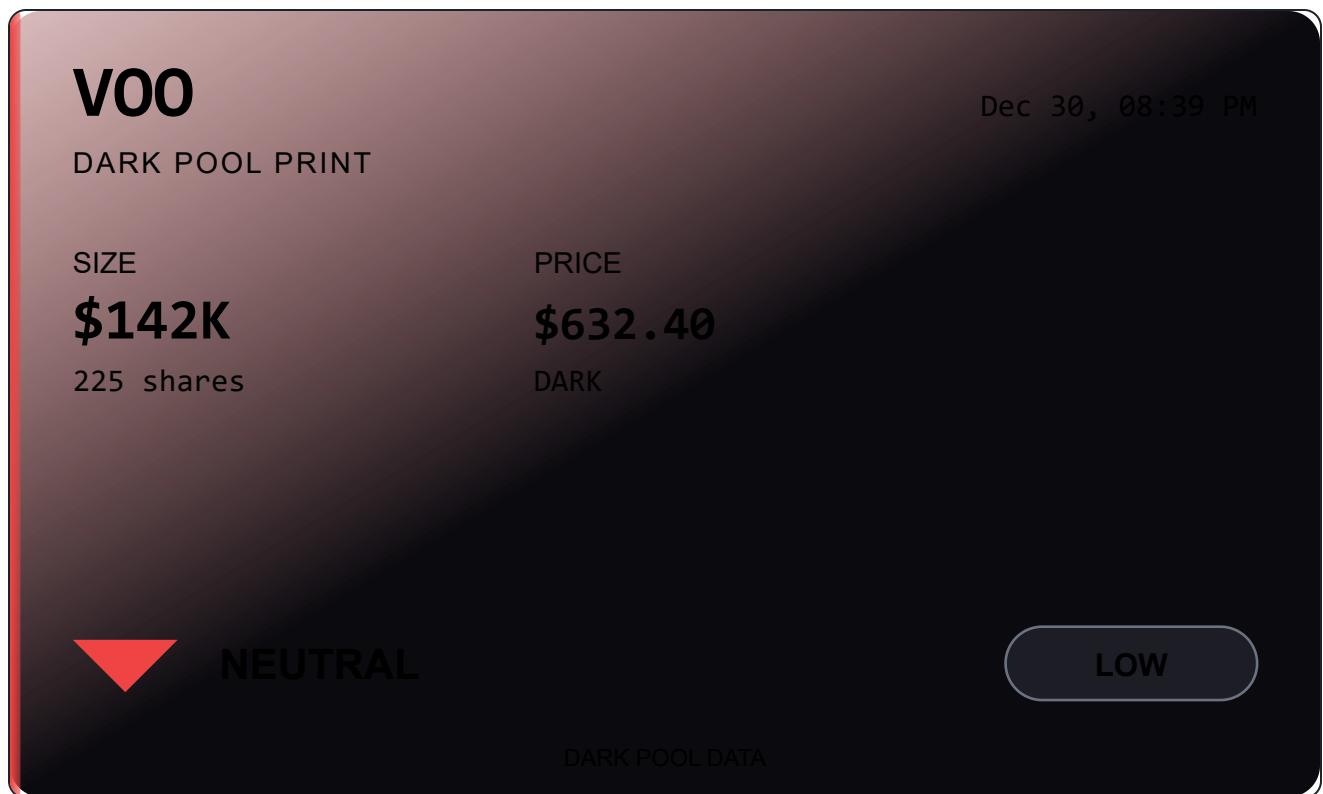
But here's what the flow actually shows: Bearish OI elevated.

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



DP Dark Pool Data @darkpooldata · 5s
2/8 — Teach the concept (Dark pools)

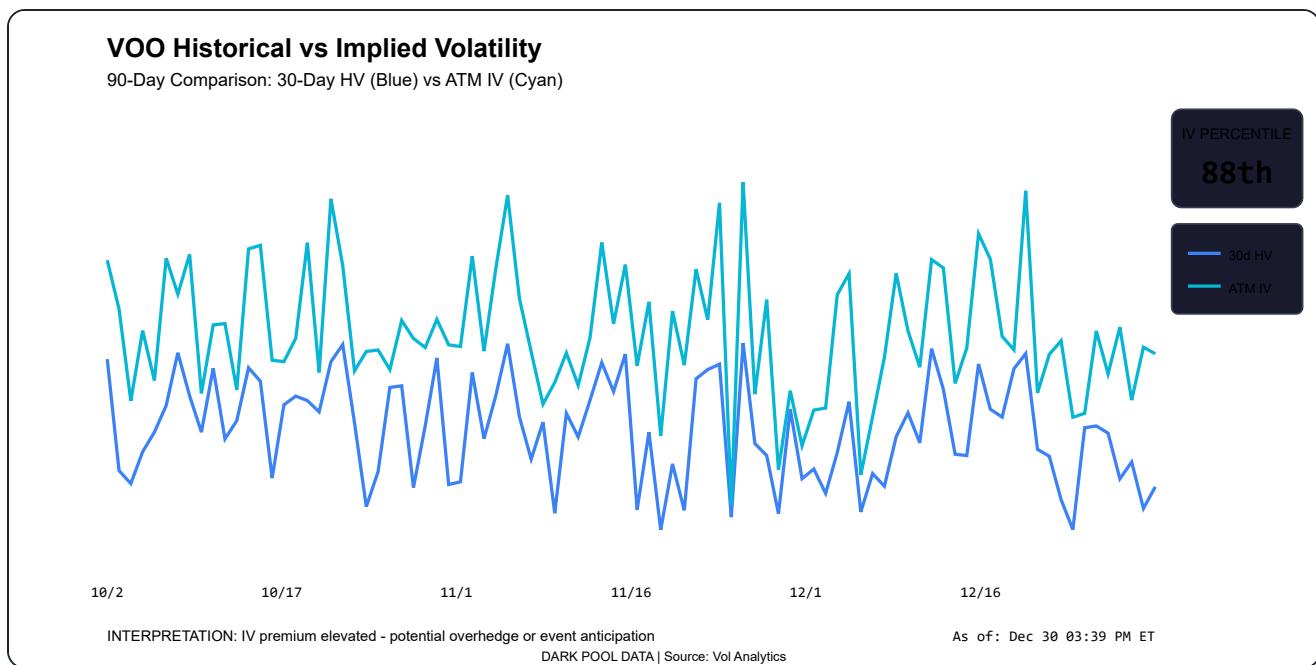
Dark pools exist so institutions can trade without moving price.

But here's the key:

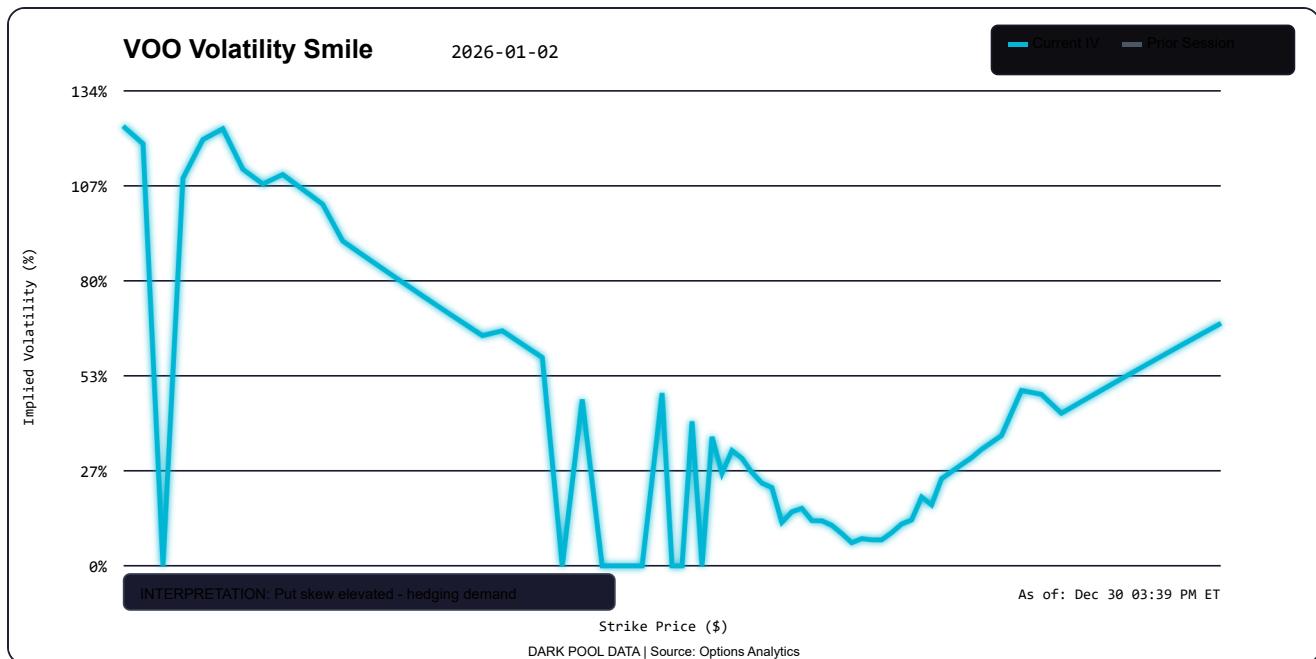
Dark pool prints only matter when you know the volatility + gamma context around them.

This \$142.3K print (~225 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.

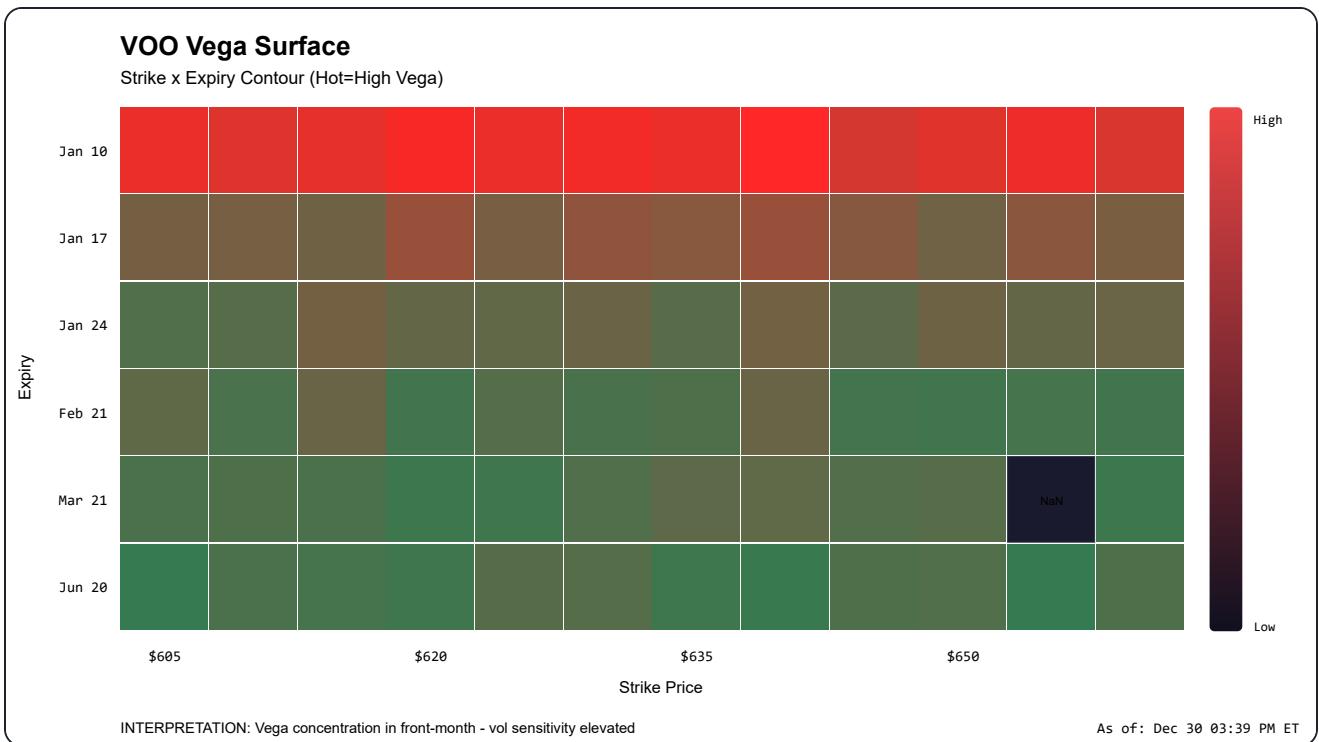
Put-side skew is at the 82nd percentile.

That means downside protection is expensive.

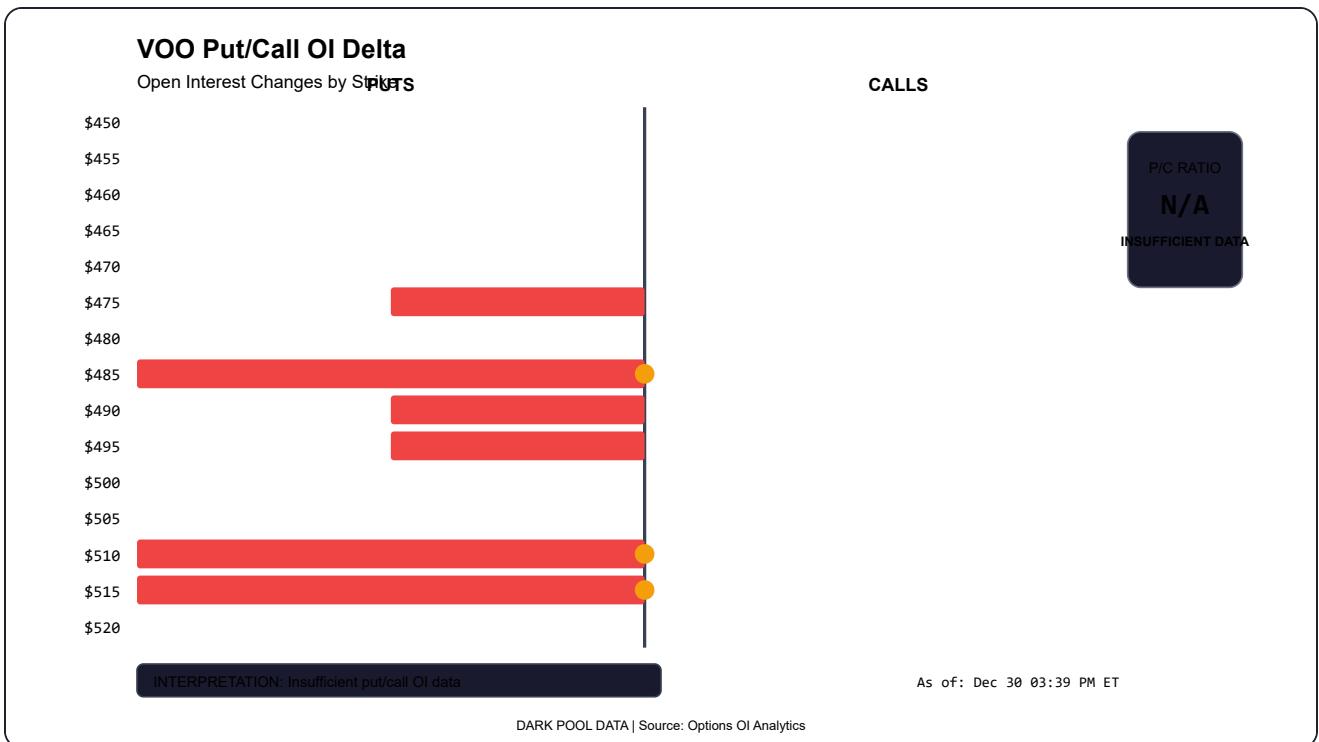
Translation:

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.

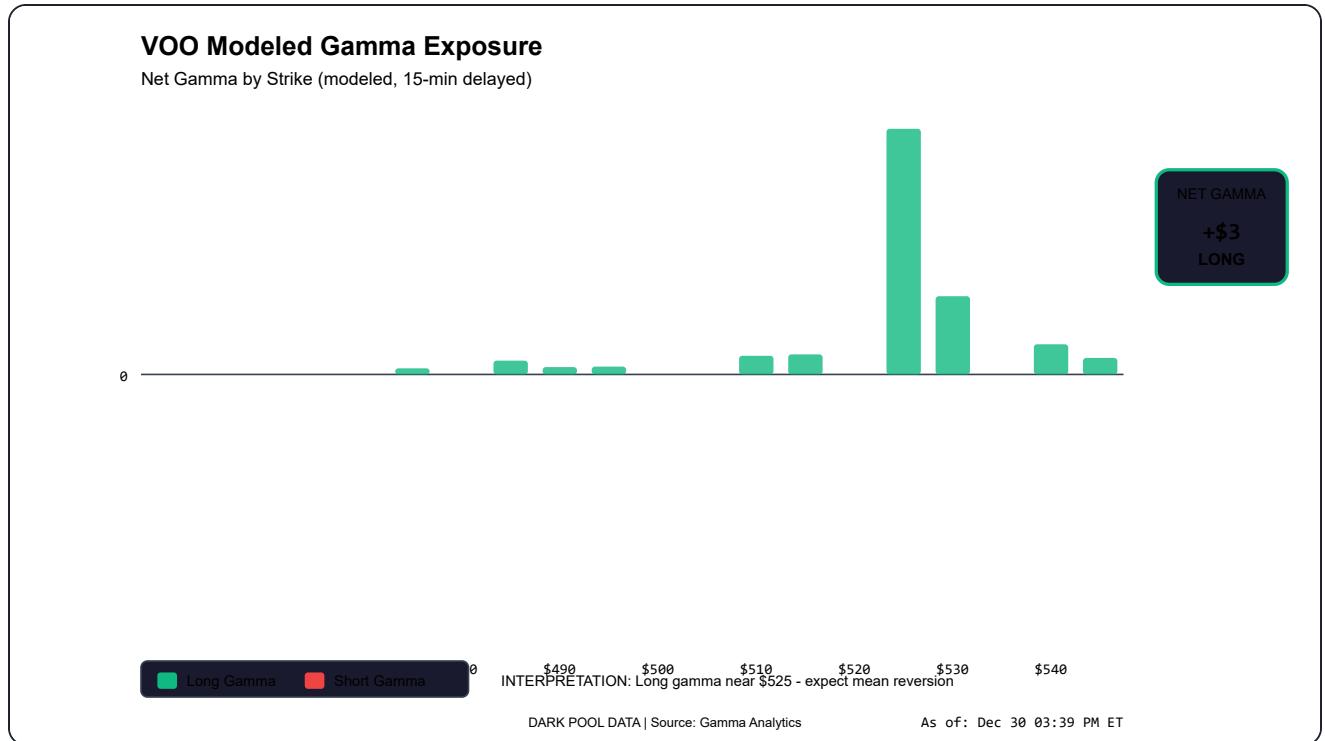
Historical Volatility (HV) is what actually happened.

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)

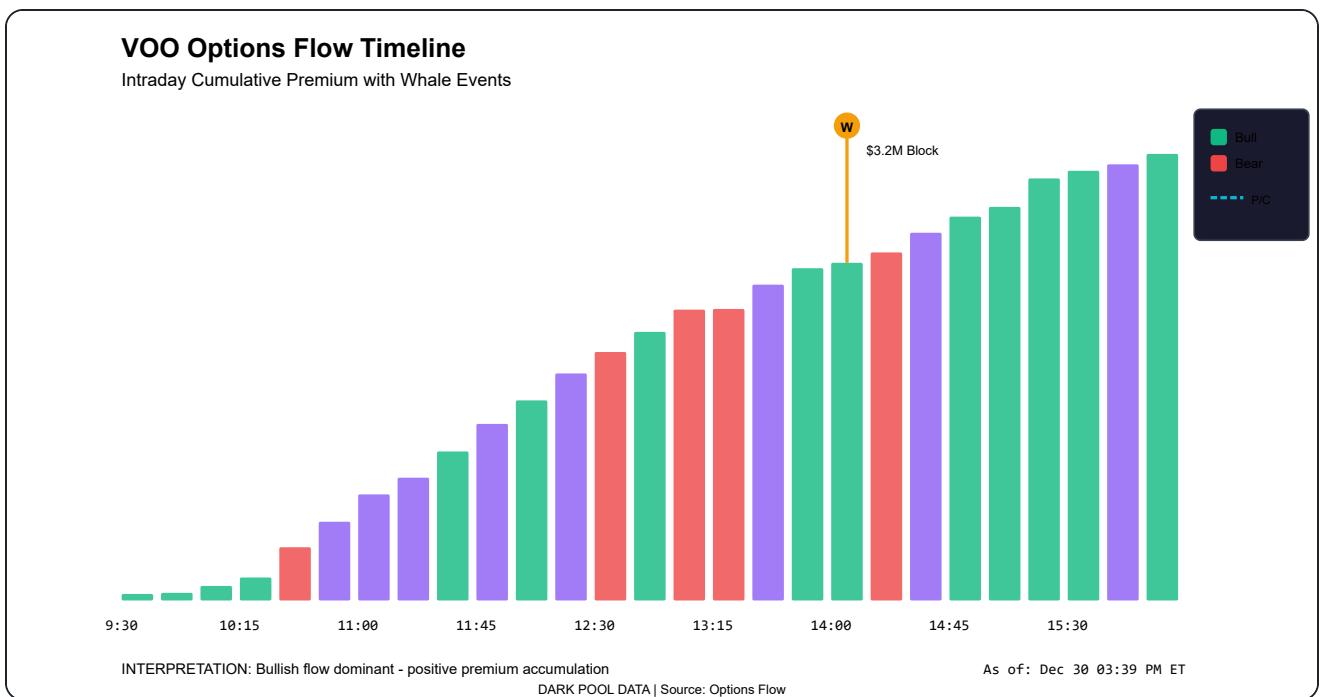
Modeled gamma suggests short positioning near \$525.

Why that matters:

When gamma is short, price moves tend to accelerate.

But here's the catch: without directional flow, this becomes chop, not trend.

Trade Tape Timeline Cumulative premium flow - spikes mark whale activity



DP Dark Pool Data @darkpooldata · 5s

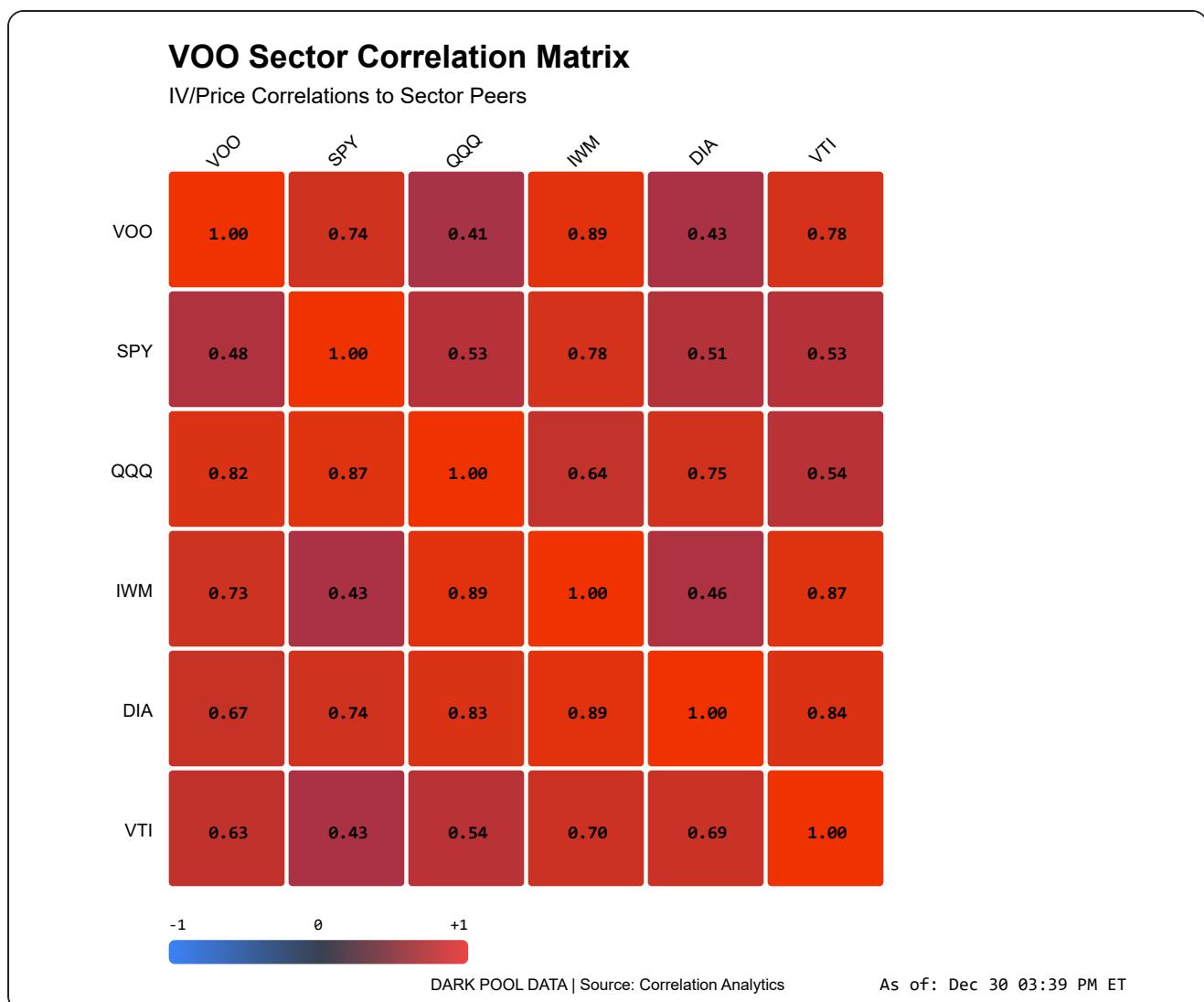
6/8 — Confirm with flow behavior

Options volume is normal (165% of stock ADV).

But the activity pattern shows distribution pressure.

This aligns with the dark pool print 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 \$655, acting as a magnet above current levels.

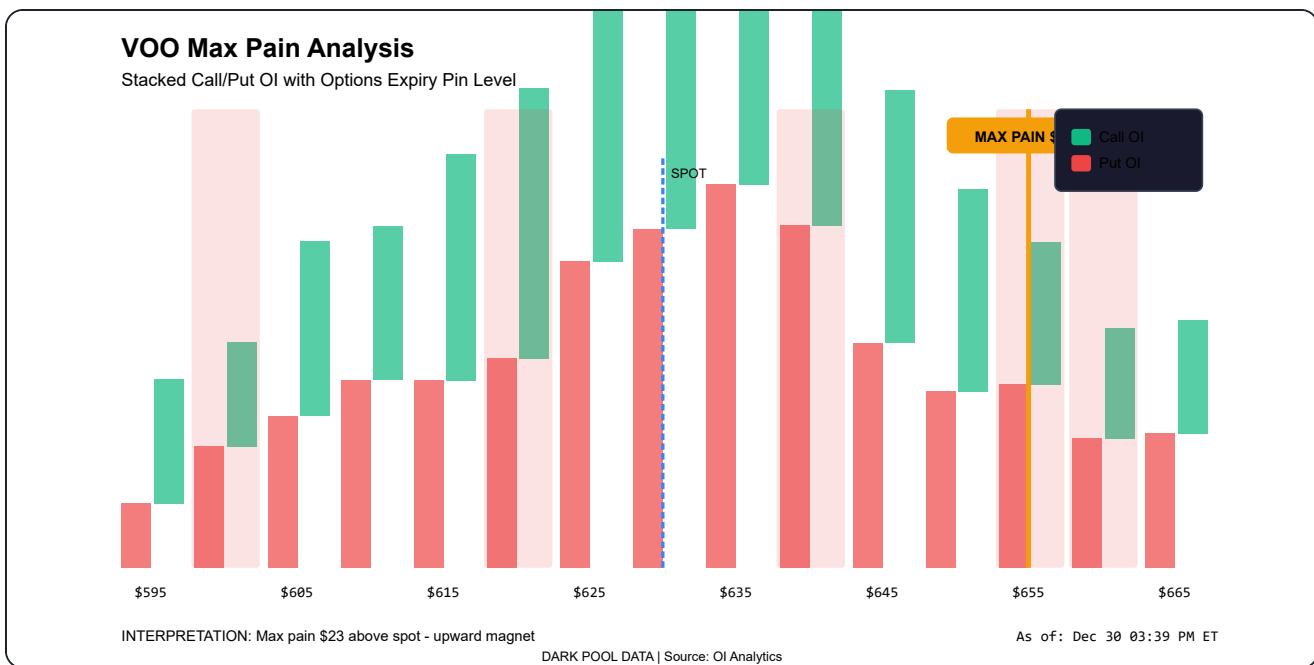
Watch: Break above \$638 with volume

Confirm: Close above \$651 = gamma squeeze setup

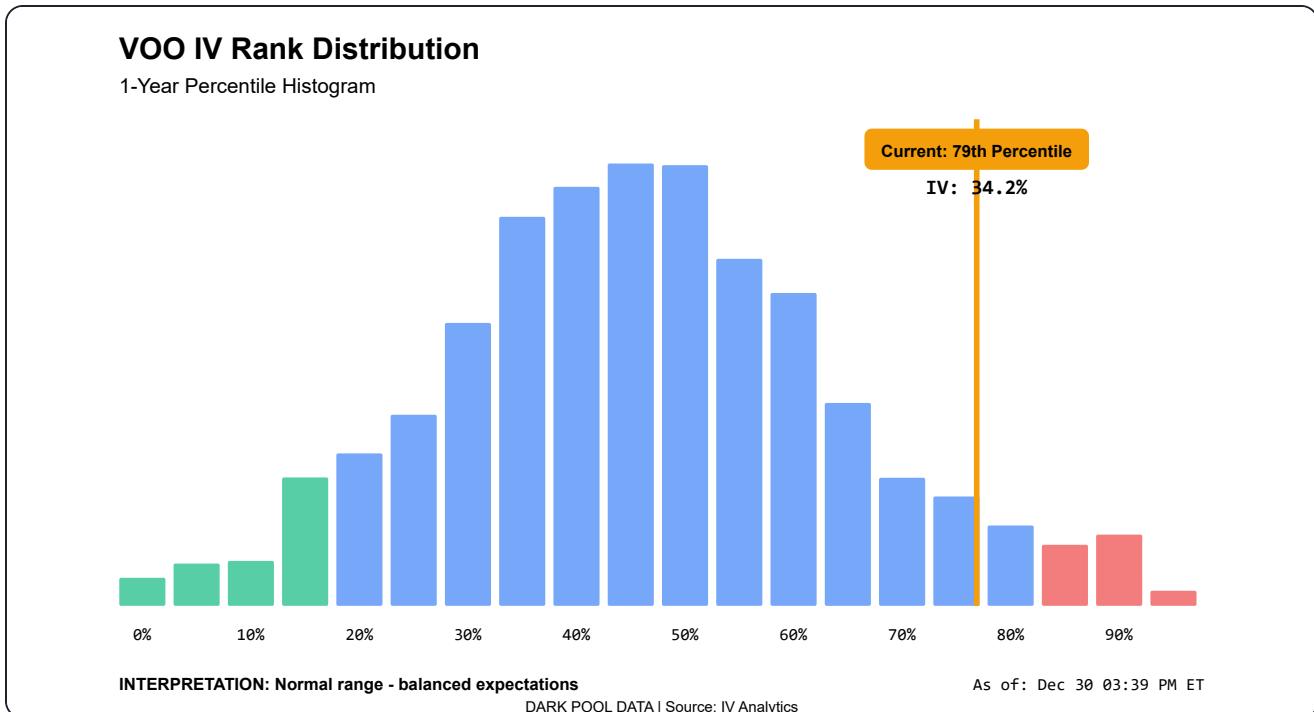
Invalidate: Below \$613 = thesis fails

\$VOO remains correlated with General — context matters.

Max Pain Analysis OI distribution showing dealer neutrality point



IV Rank Distribution (1yr percentile)



DP

Dark Pool Data @darkpooldata · 5s
8/8 — Synthesis (The lesson)

Current read: Bearish OI elevated.

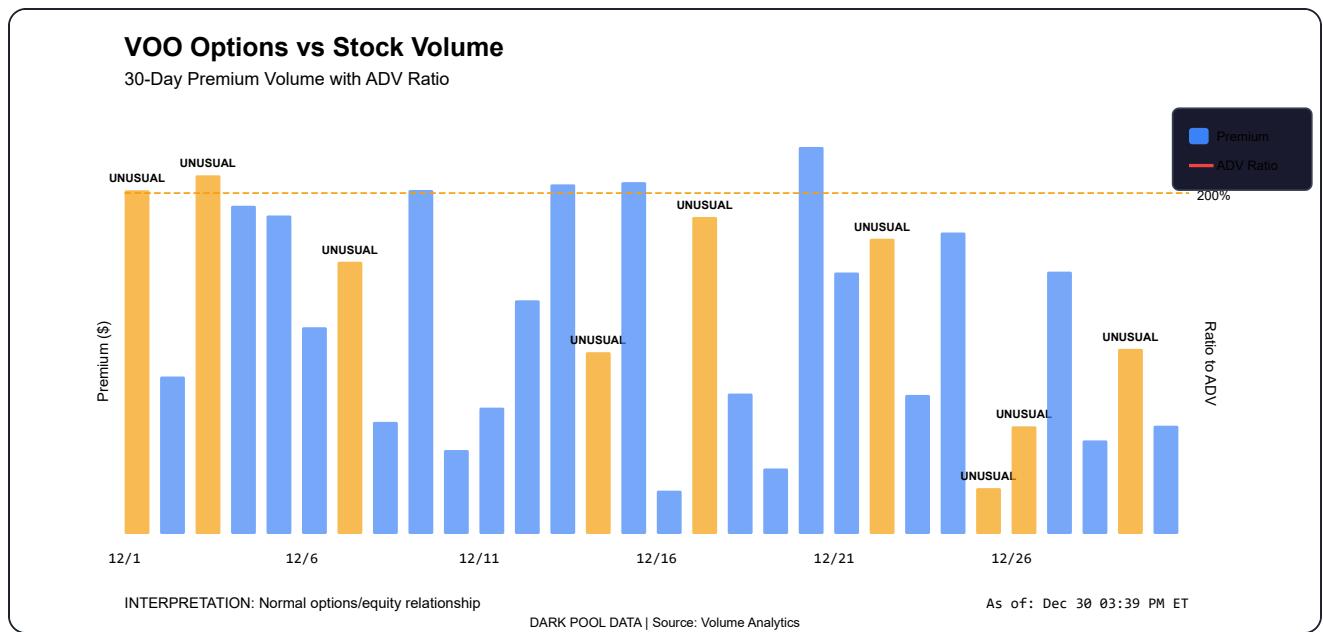
- Modeled Gamma: short gamma - amplified moves likely
- Institutions: positioning cautiously
- Skew: elevated, watch for vol crush

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 \$VOO break \$651 this week, or fade back to \$613?

Options/Stock Volume Options premium vs underlying volume ratio



DP

Dark Pool Data @darkpooldata • 7s

LOW 

\$SLV Options Sweep

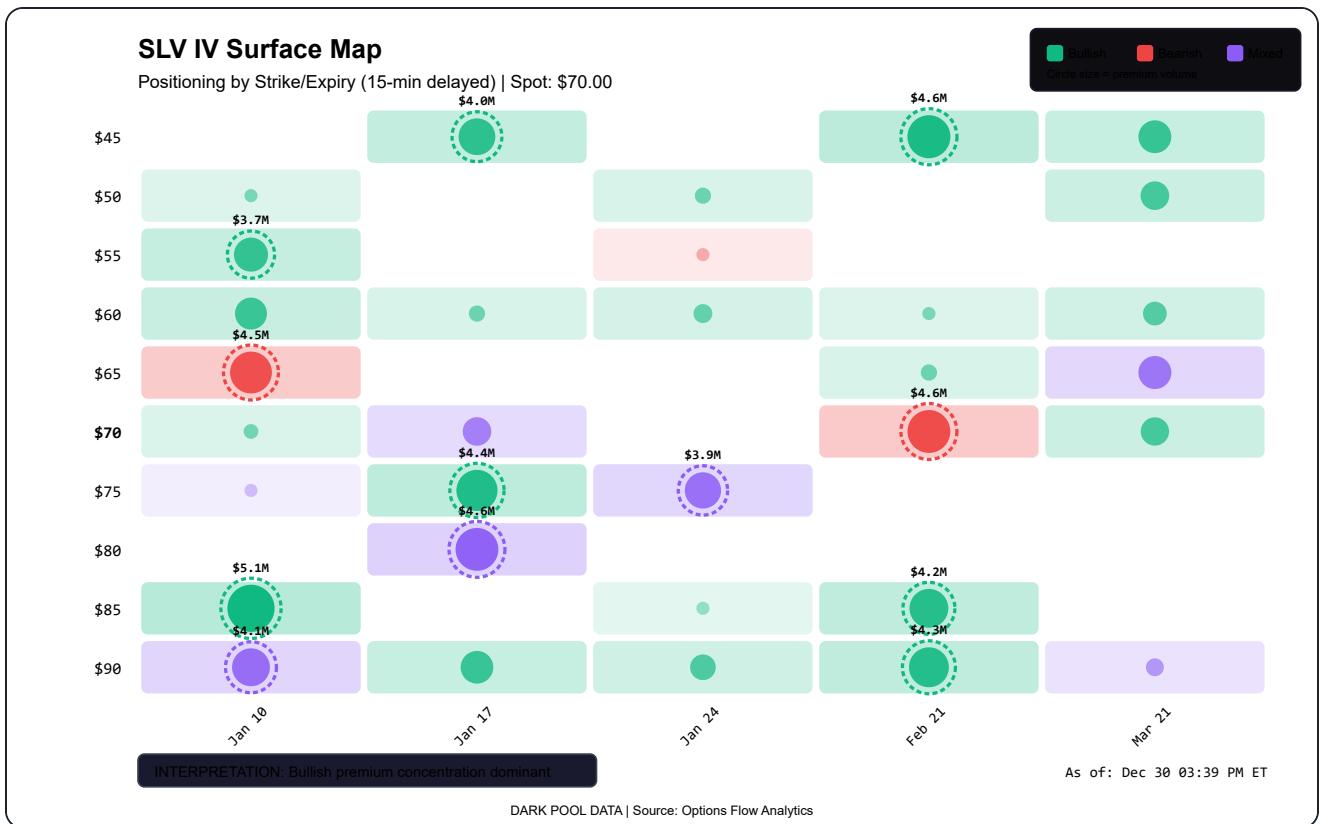
1/8 \$SLV — What institutions are doing vs what traders think is happening

Institutions just swept size in \$SLV.

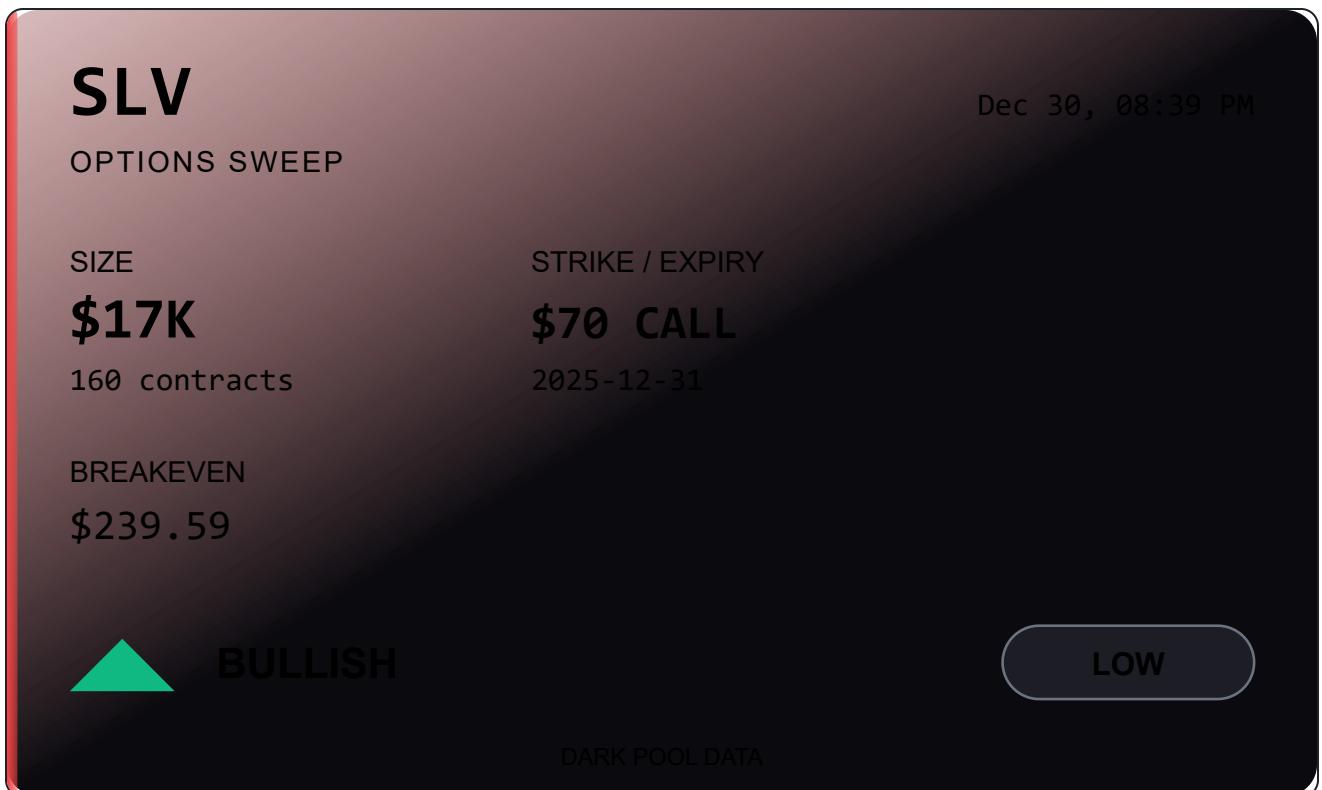
But here's what the flow actually shows: Bullish positioning dominant.

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



DP Dark Pool Data @darkpooldata · 7s
2/8 — Teach the concept (Options sweeps)

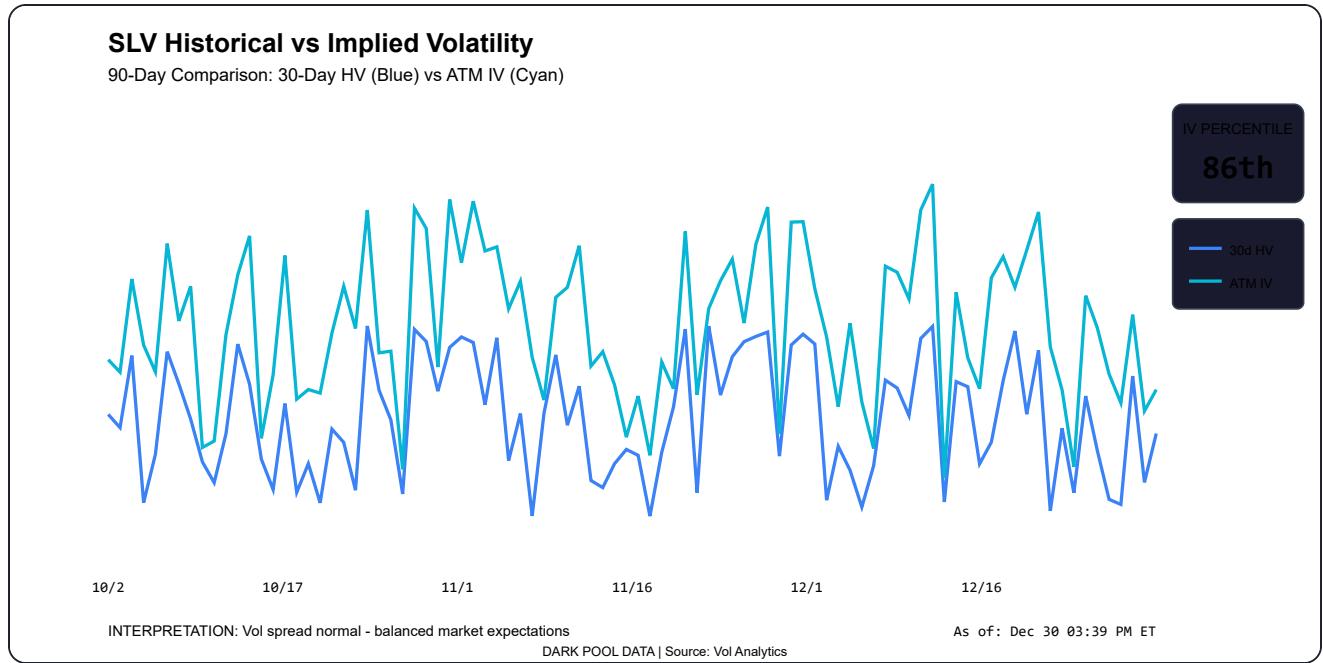
Options sweeps exist so institutions can build positions fast across multiple exchanges.

But here's the key:

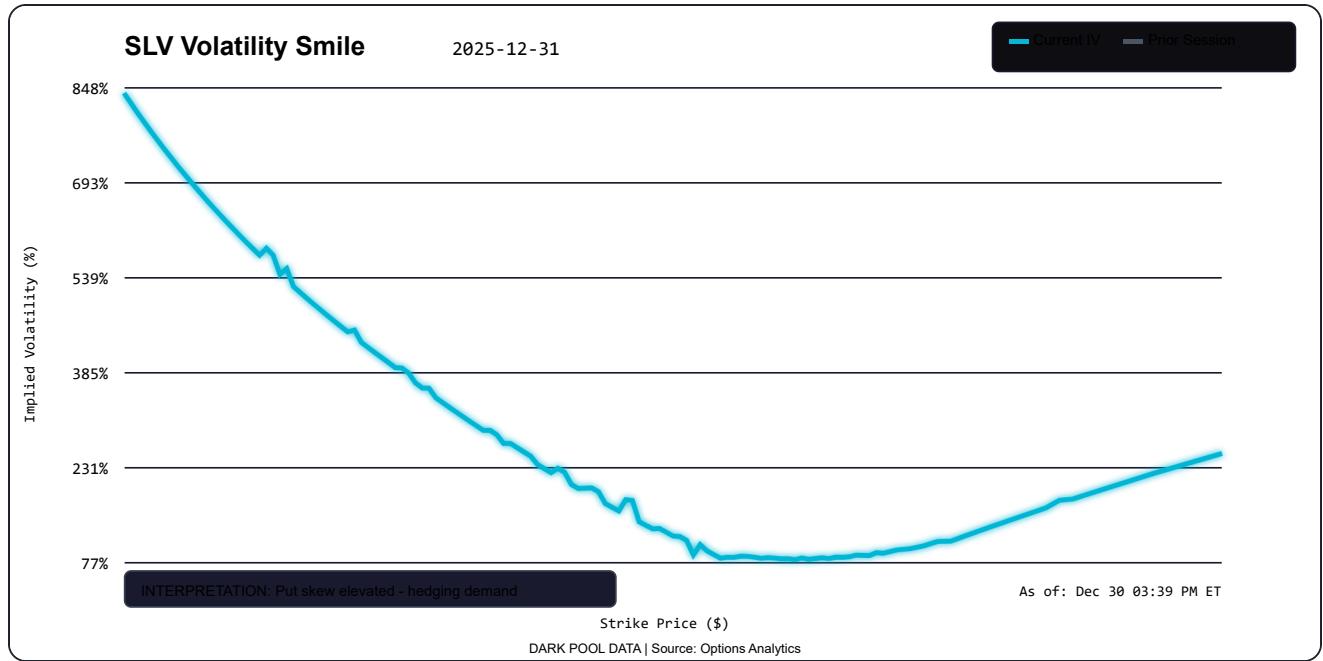
Sweeps only matter when you know the volatility + gamma context around them.

This \$17.0K sweep looks notable — but without extreme flow percentile (currently 50th), it's 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 · 7s
3/8 — Introduce tension (Vol layer)

Now look at the options structure.

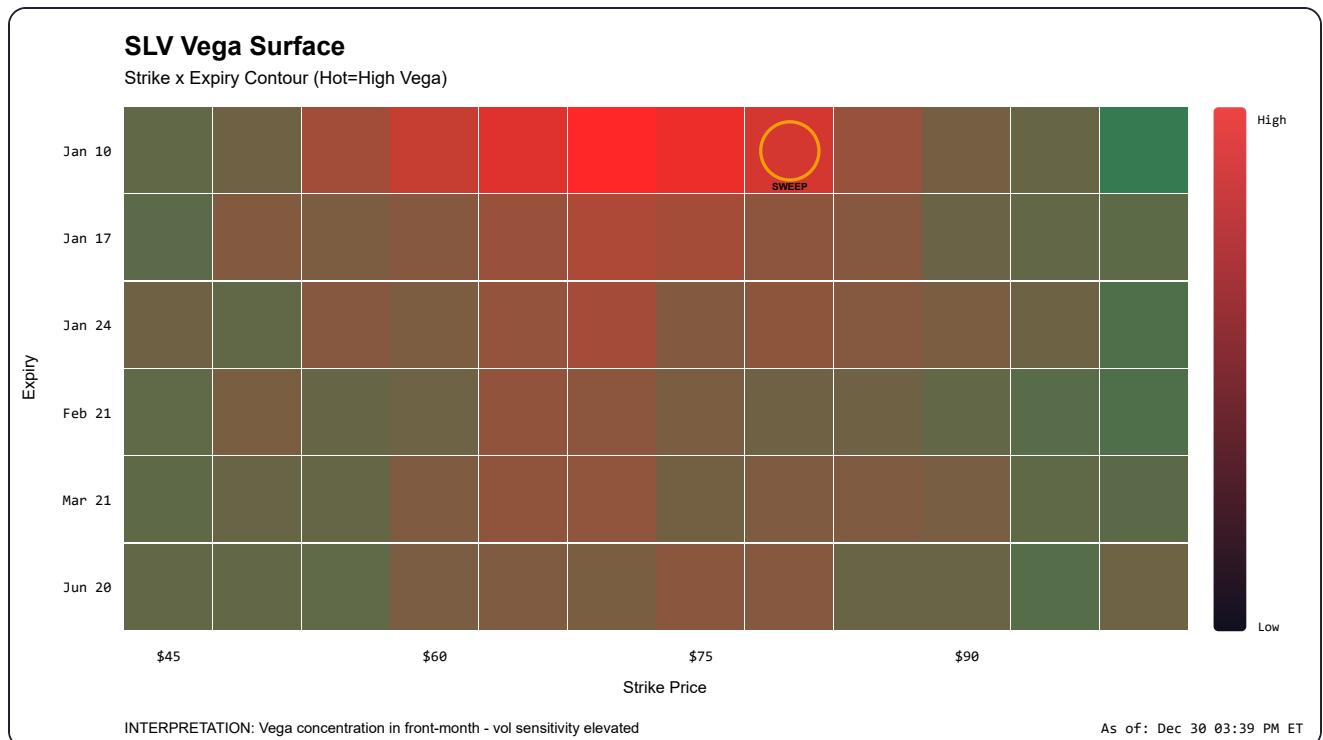
Call-side skew is at the 77th percentile.

That means upside speculation is expensive.

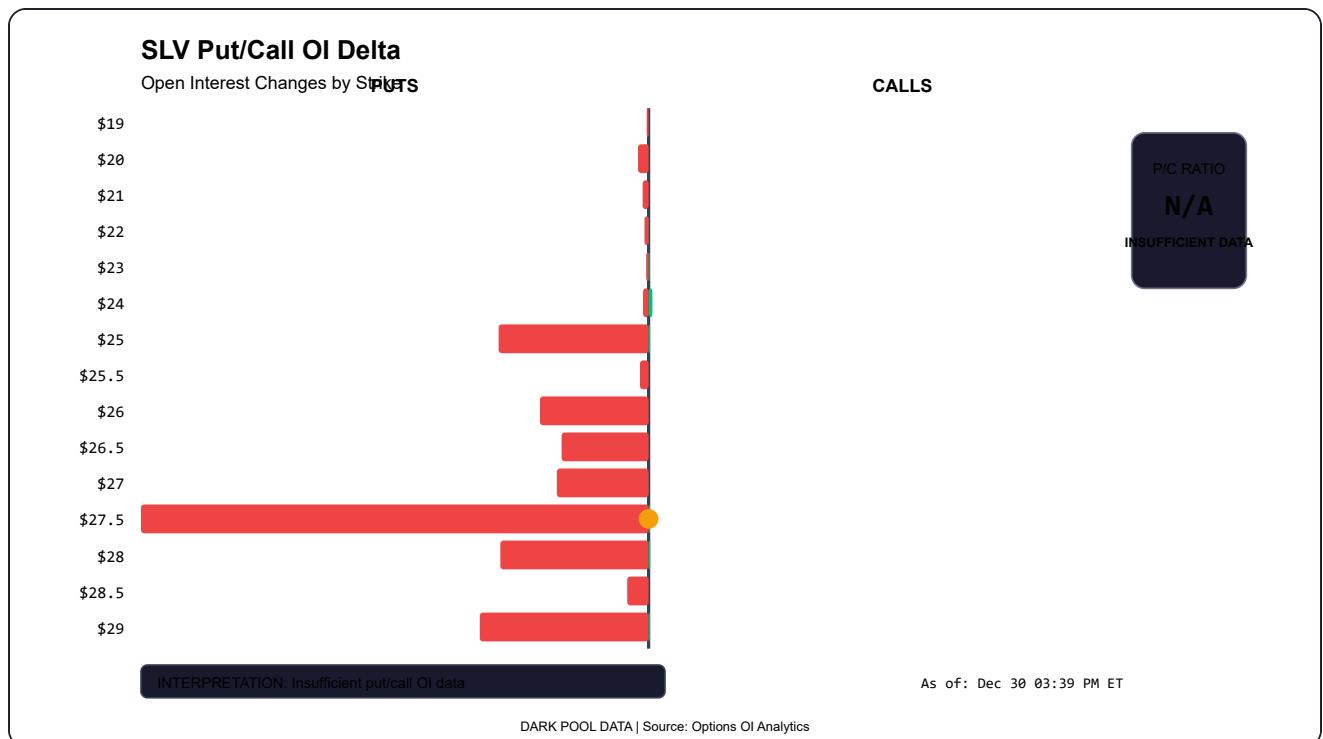
Translation:

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 · 7s

4/8 — Explain volatility simply

Implied Volatility (IV) is what the market expects.

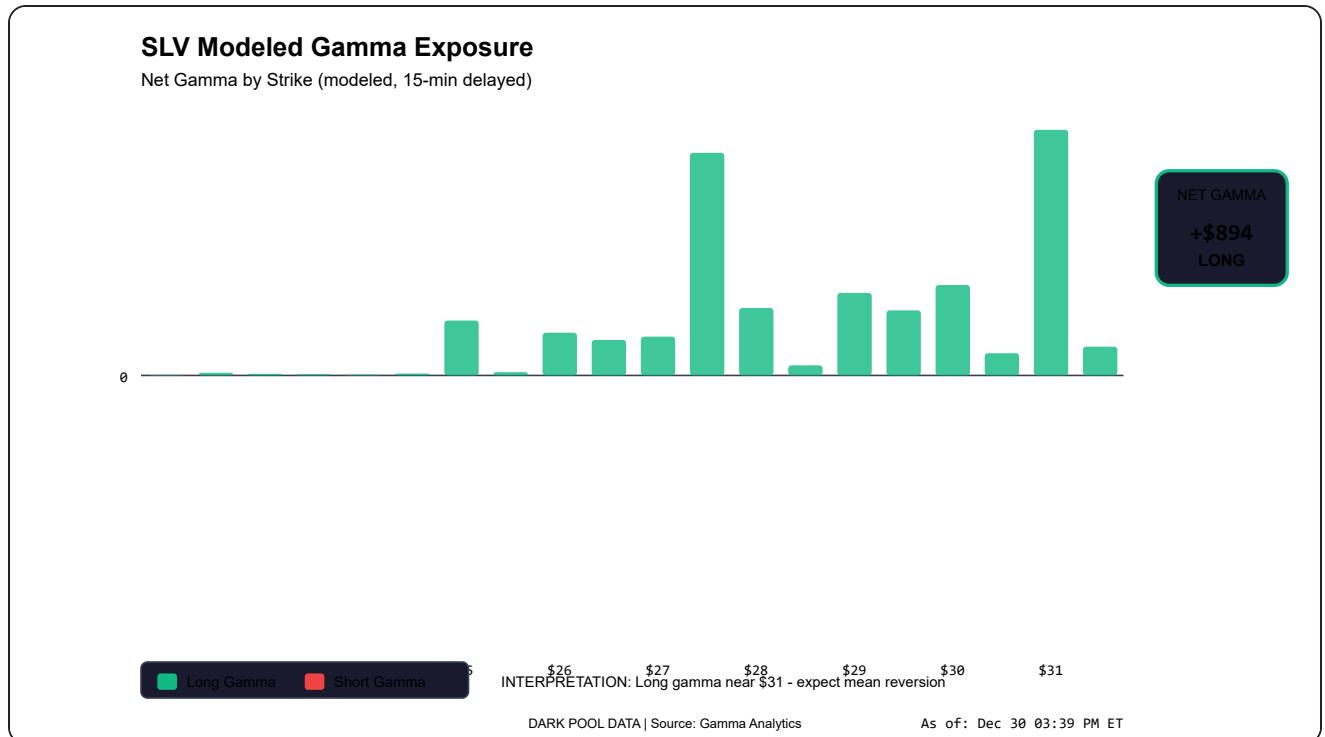
Historical Volatility (HV) is what actually happened.

Right now:

IV > HV by ~13 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 · 7s

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

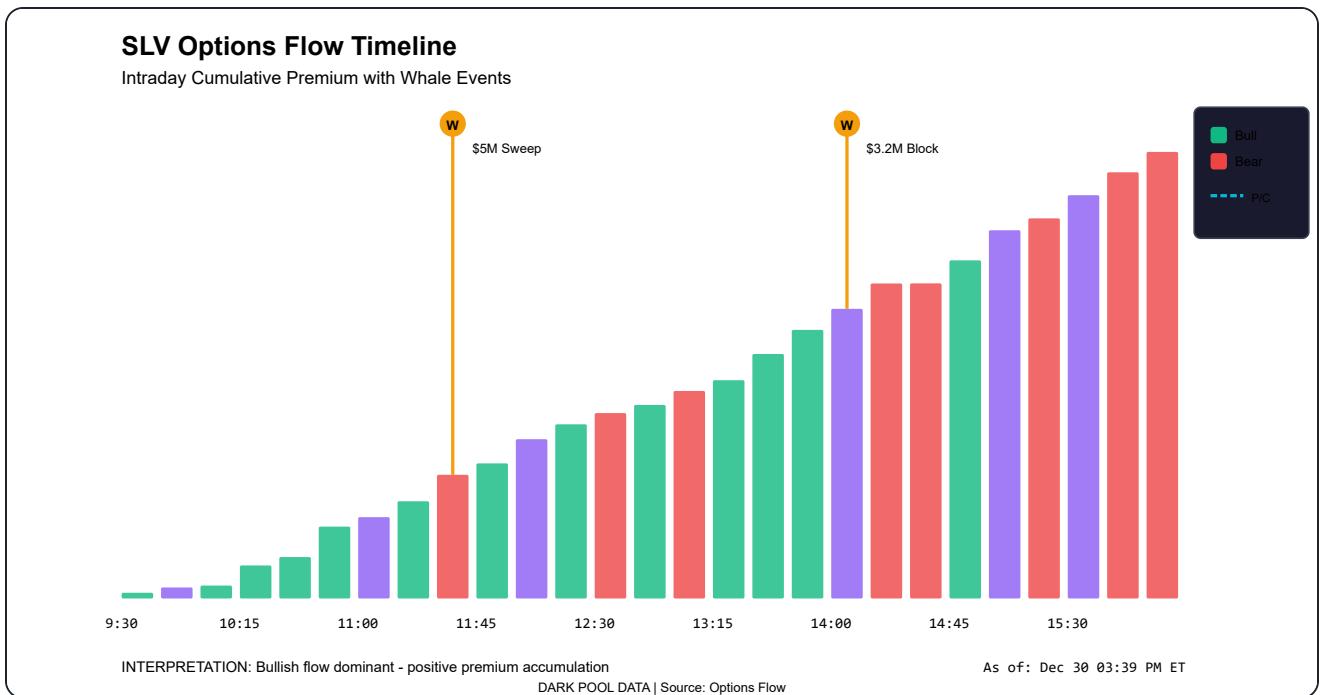
Modeled gamma suggests short positioning near \$31.

Why that matters:

When gamma is short, price moves tend to accelerate.

But here's the catch: without directional flow, this becomes chop, not trend.

Trade Tape Timeline Cumulative premium flow - spikes mark whale activity



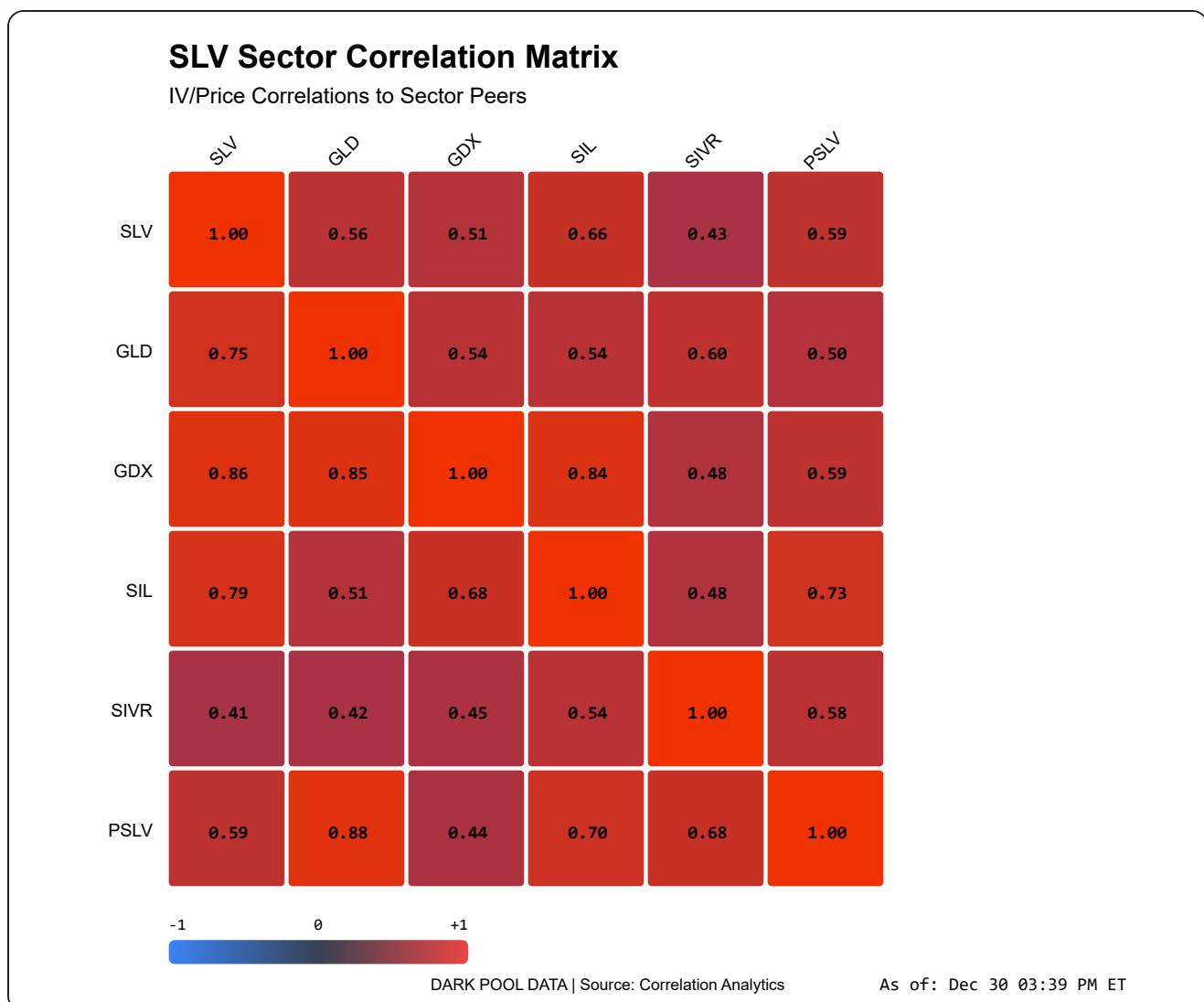
DP Dark Pool Data @darkpooldata · 7s
6/8 — Confirm with flow behavior

Options volume is normal (154% 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 · 7s
7/8 — Watch / Confirm / Invalidate

Max pain sits near \$95, acting as a magnet above current levels.

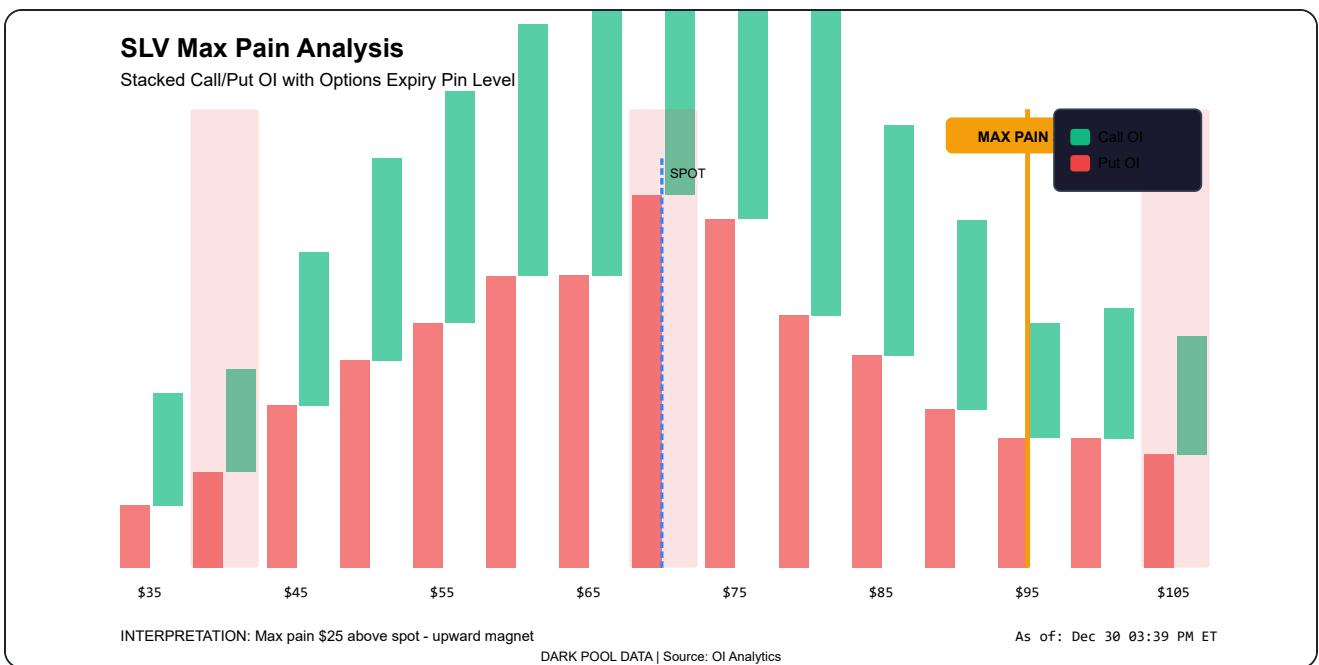
Watch: Break above \$70 with volume

Confirm: Close above \$72 = gamma squeeze setup

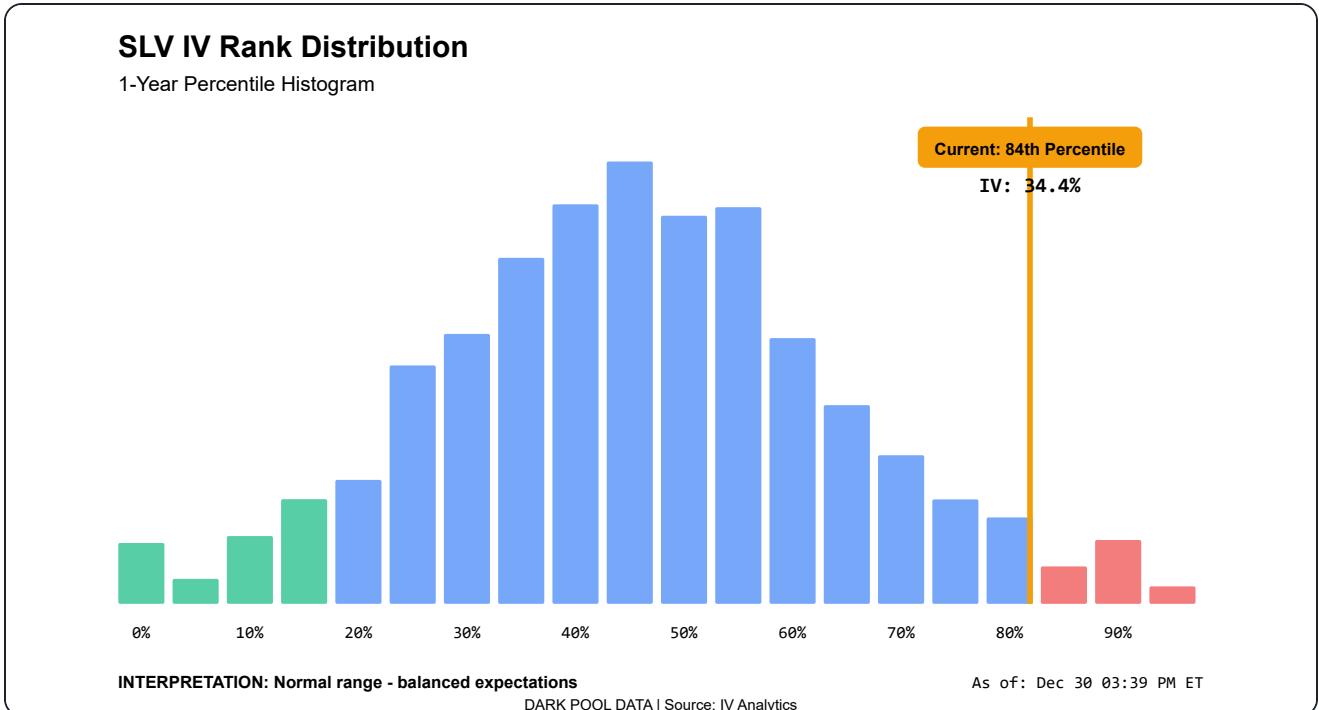
Invalidate: Below \$67 = thesis fails

\$SLV remains correlated with General — context matters.

Max Pain Analysis OI distribution showing dealer neutrality point



IV Rank Distribution (1yr percentile)



DP

Dark Pool Data @darkpooldata · 7s
8/8 — Synthesis (The lesson)

Current read: Bullish positioning dominant.

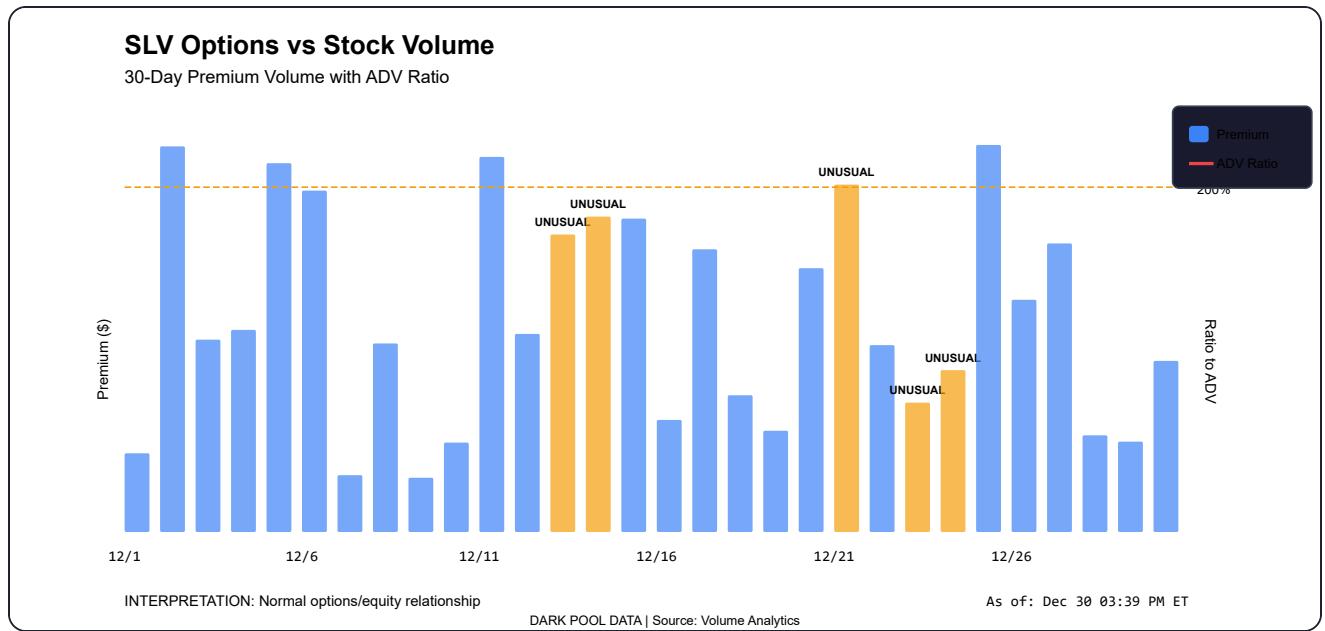
- Modeled Gamma: short gamma - amplified moves likely
- Institutions: positioning cautiously
- Skew: elevated, watch for vol crush

Mental model to save:

"When IV > HV + gamma short = expect acceleration."

What's your read — does \$SLV break \$72 this week, or fade back to \$67?

Options/Stock Volume Options premium vs underlying volume ratio



DP

Dark Pool Data @darkpooldata · 1m LIVE

LOW ↘

\$CORT Options Sweep

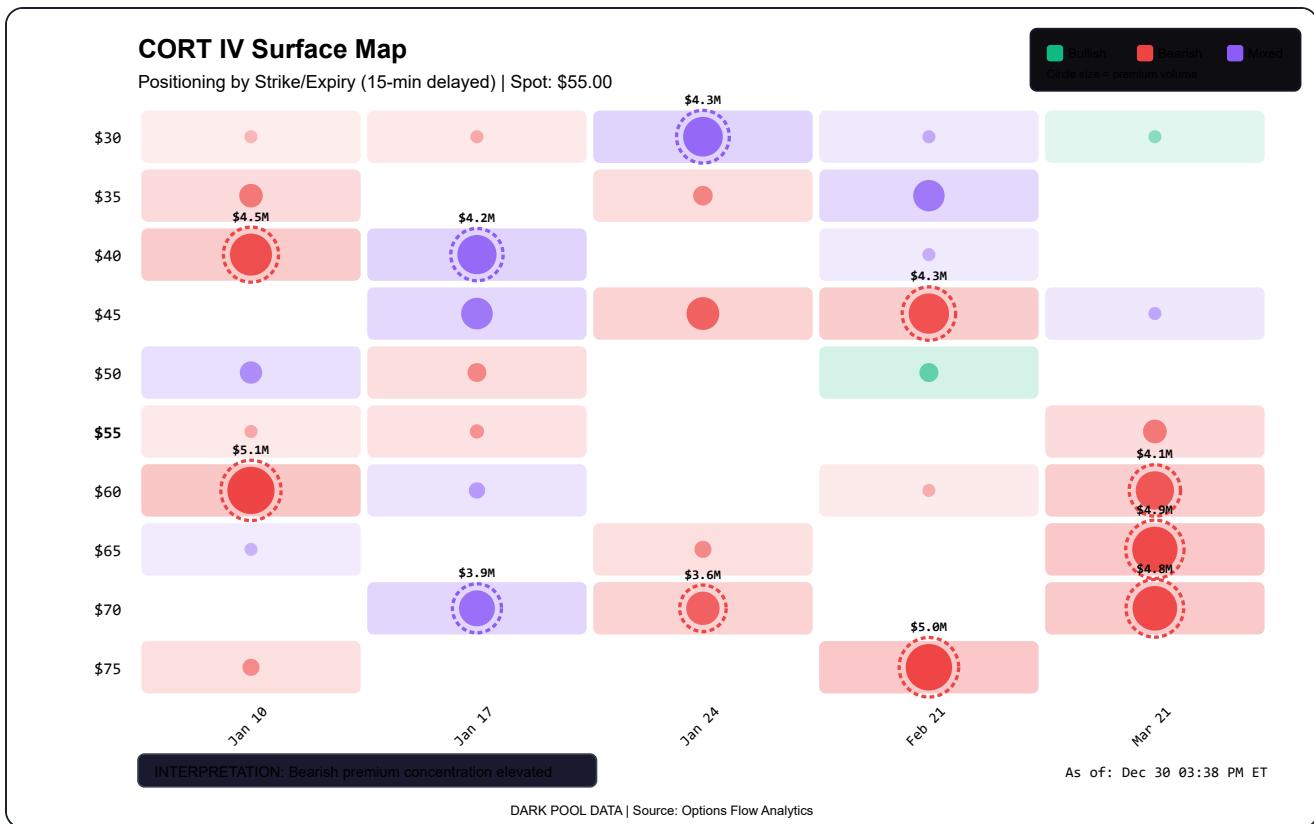
1/8 \$CORT — What institutions are doing vs what traders think is happening

Institutions just swept size in \$CORT.

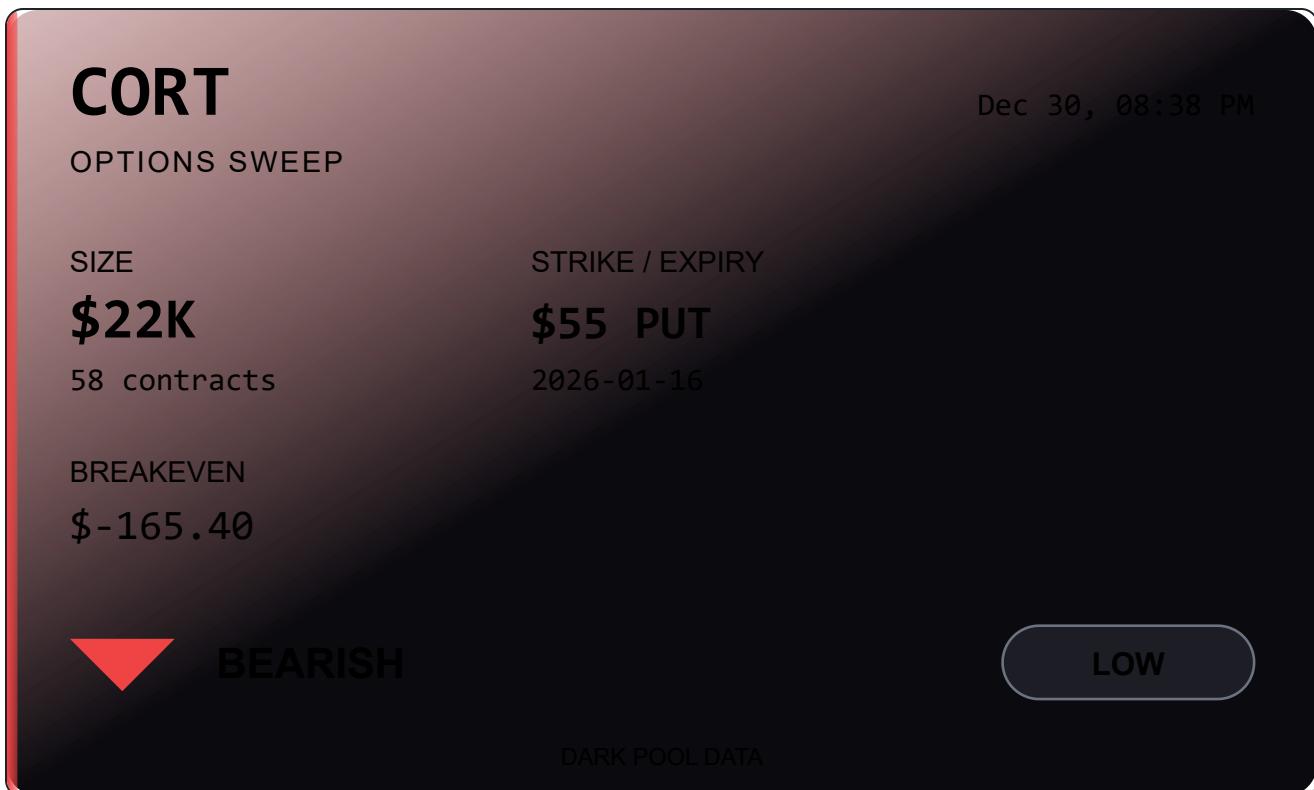
But here's what the flow actually shows: Bearish OI elevated.

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



Flow Summary Card



DP Dark Pool Data @darkpooldata · 1m
2/8 — Teach the concept (Options sweeps)

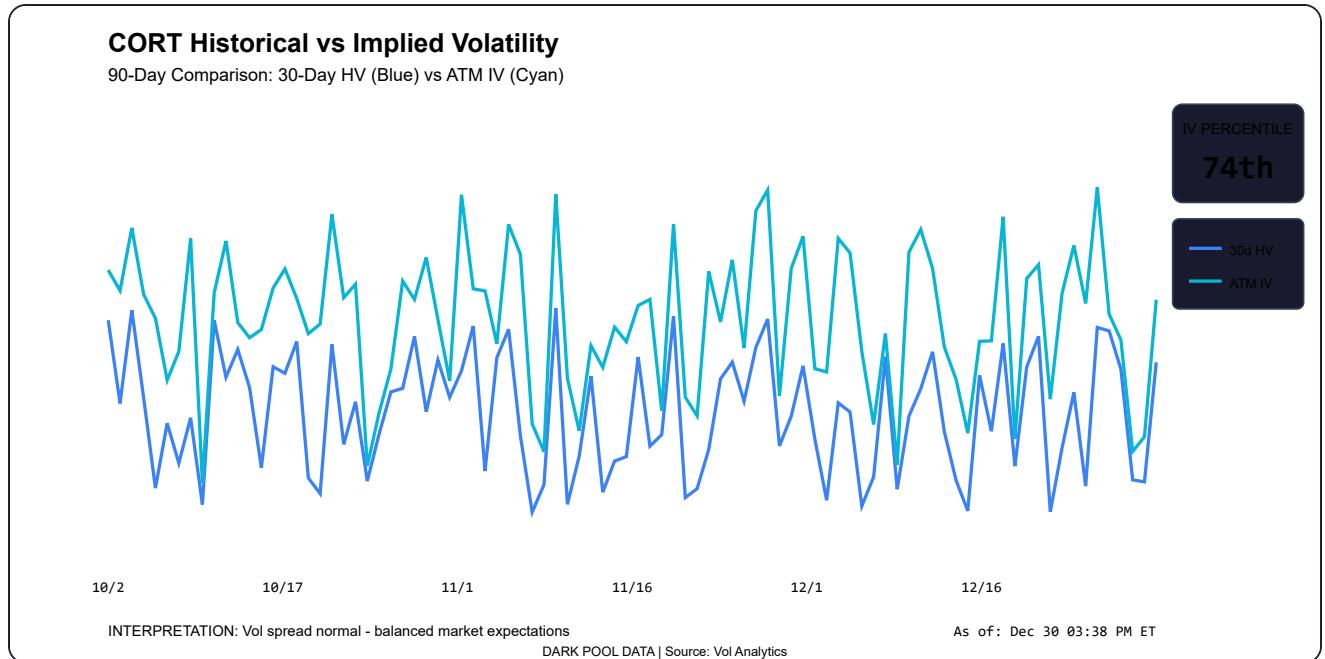
Options sweeps exist so institutions can build positions fast across multiple exchanges.

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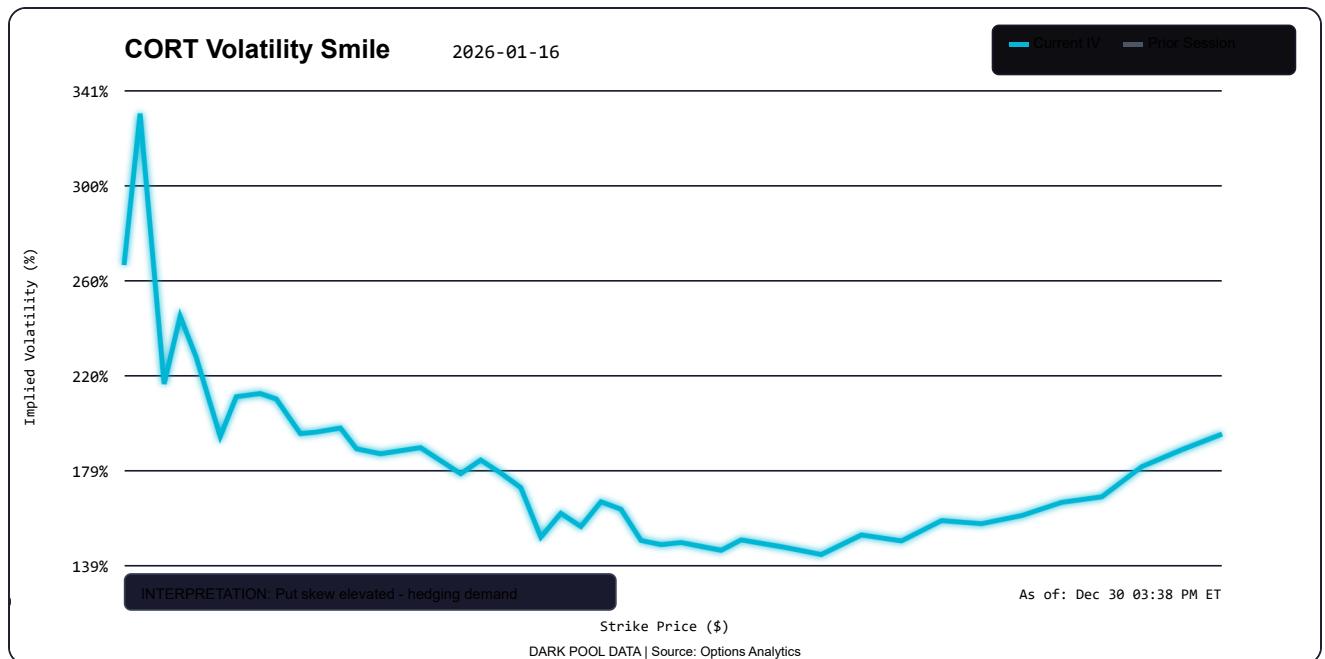
Sweeps only matter when you know the volatility + gamma context around them.

This \$22.0K sweep looks notable — but without extreme flow percentile (currently 50th), it's positioning, not panic.

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



Volatility Smile (skew analysis)



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Dark Pool Data @darkpooldata · 1m
3/8 — Introduce tension (Vol layer)

Now look at the options structure.

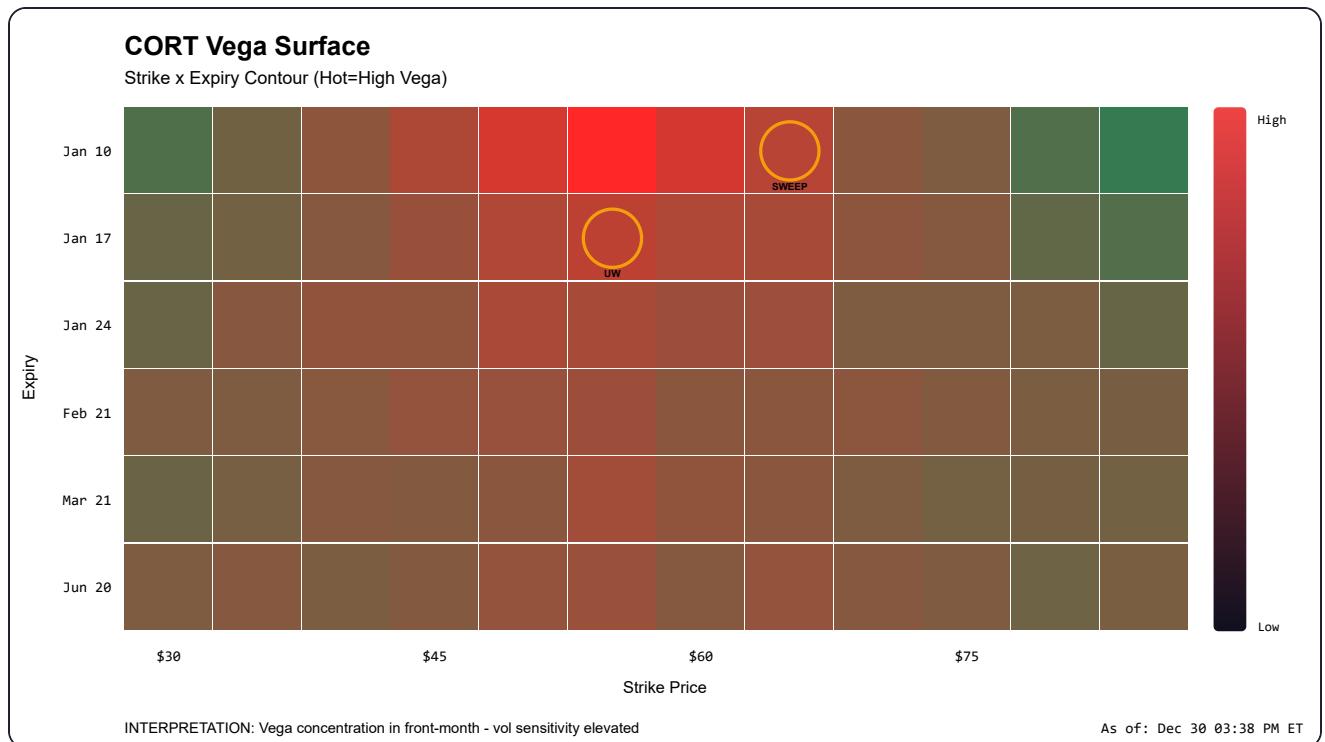
Put-side skew is at the 77th percentile.

That means downside protection is expensive.

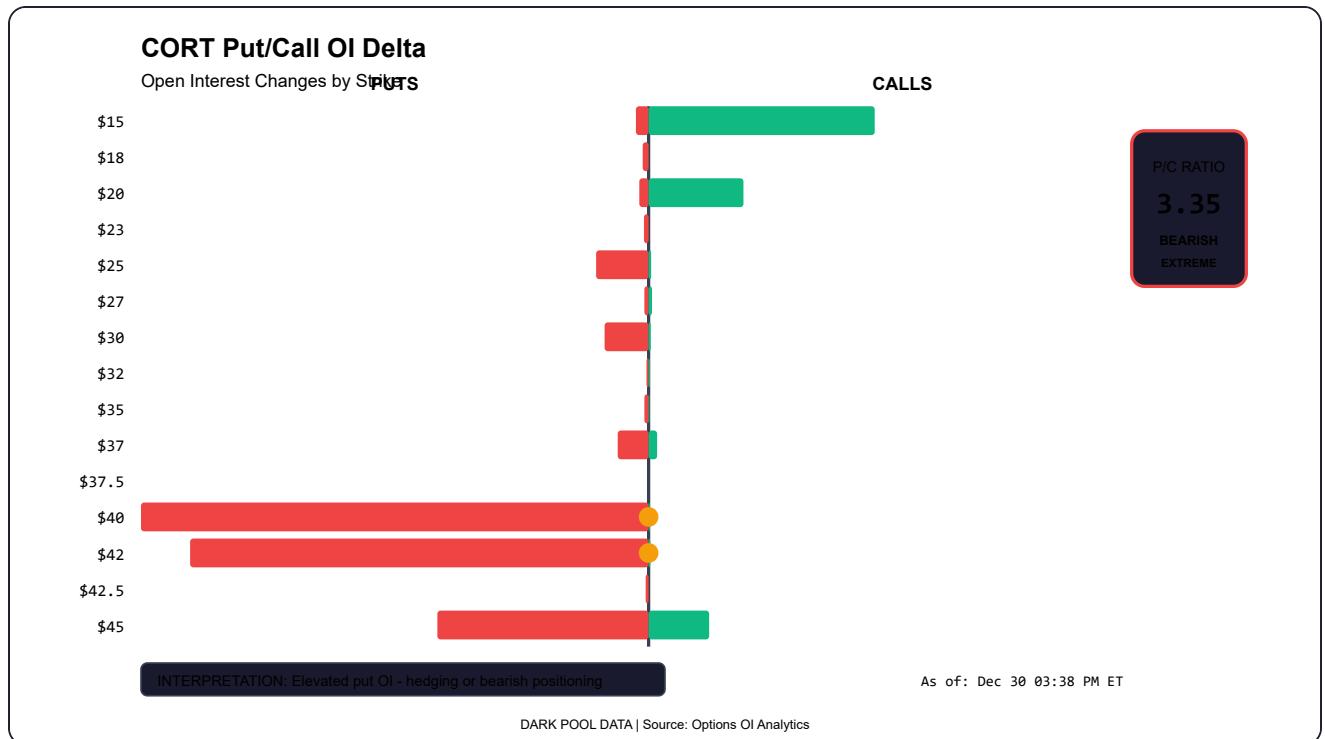
Translation:

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



Put/Call OI Delta Ladder



DP **Dark Pool Data** @darkpooldata · 1m

4/8 — Explain volatility simply

Implied Volatility (IV) is what the market expects.

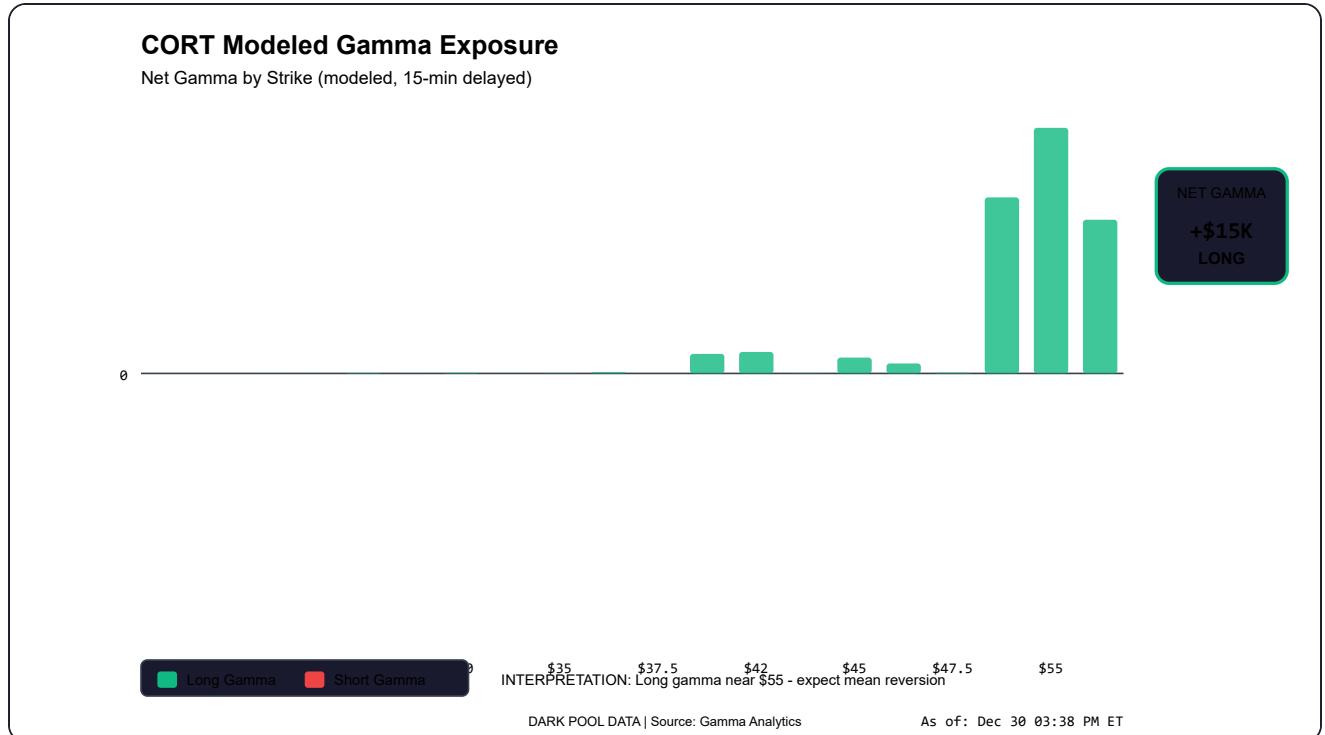
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Right now:

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



DP **Dark Pool Data** @darkpooldata · 1m

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

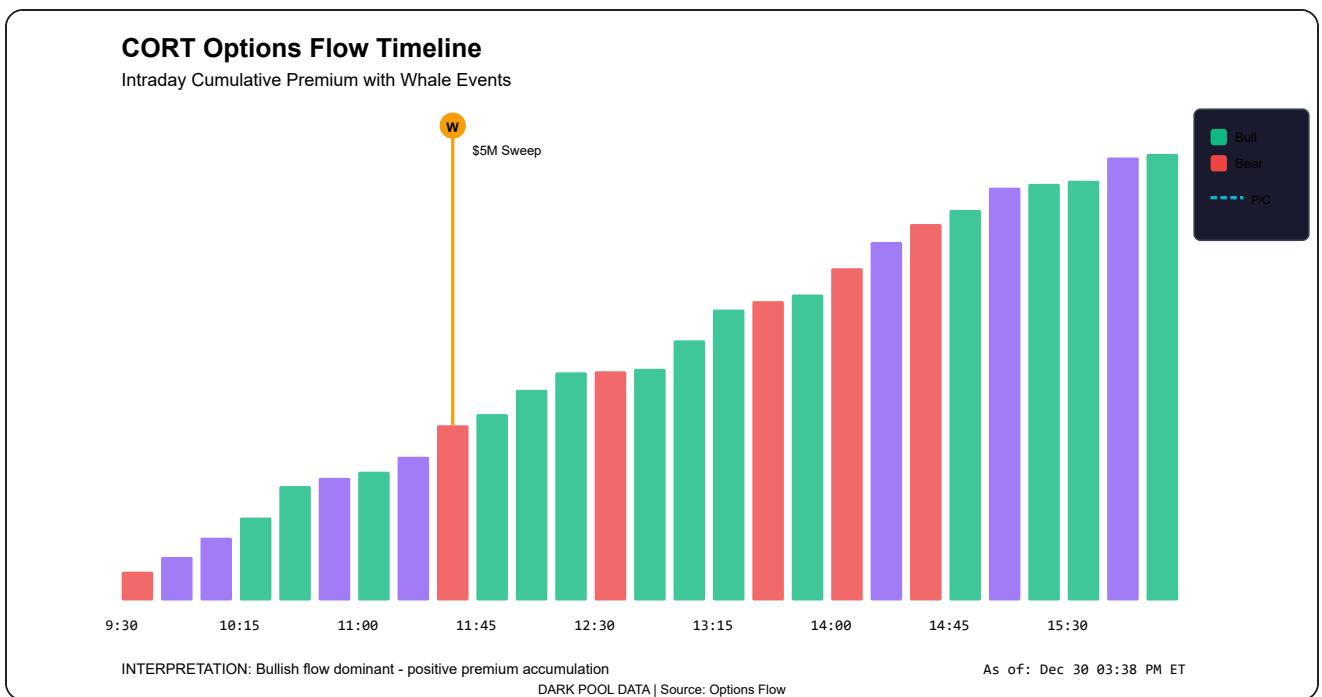
Modeled gamma suggests short positioning near \$55.

Why that matters:

When gamma is short, price moves tend to accelerate.

But here's the catch: without directional flow, this becomes chop, not trend.

Trade Tape Timeline Cumulative premium flow - spikes mark whale activity



DP Dark Pool Data @darkpooldata · 1m

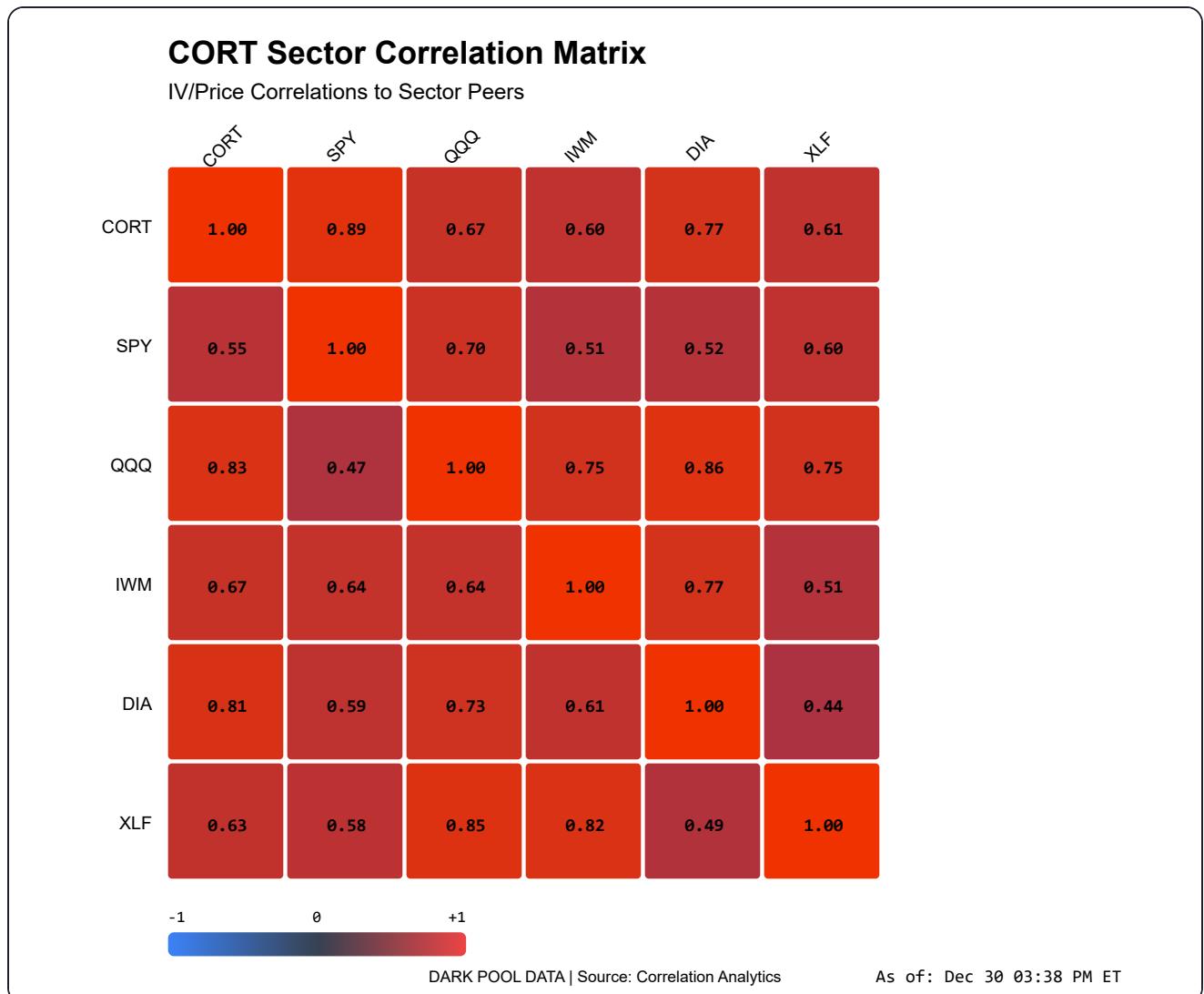
6/8 — Confirm with flow behavior

Options volume is normal (138% 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 · 1m
7/8 — Watch / Confirm / Invalidate

Max pain sits near \$90, acting as a magnet above current levels.

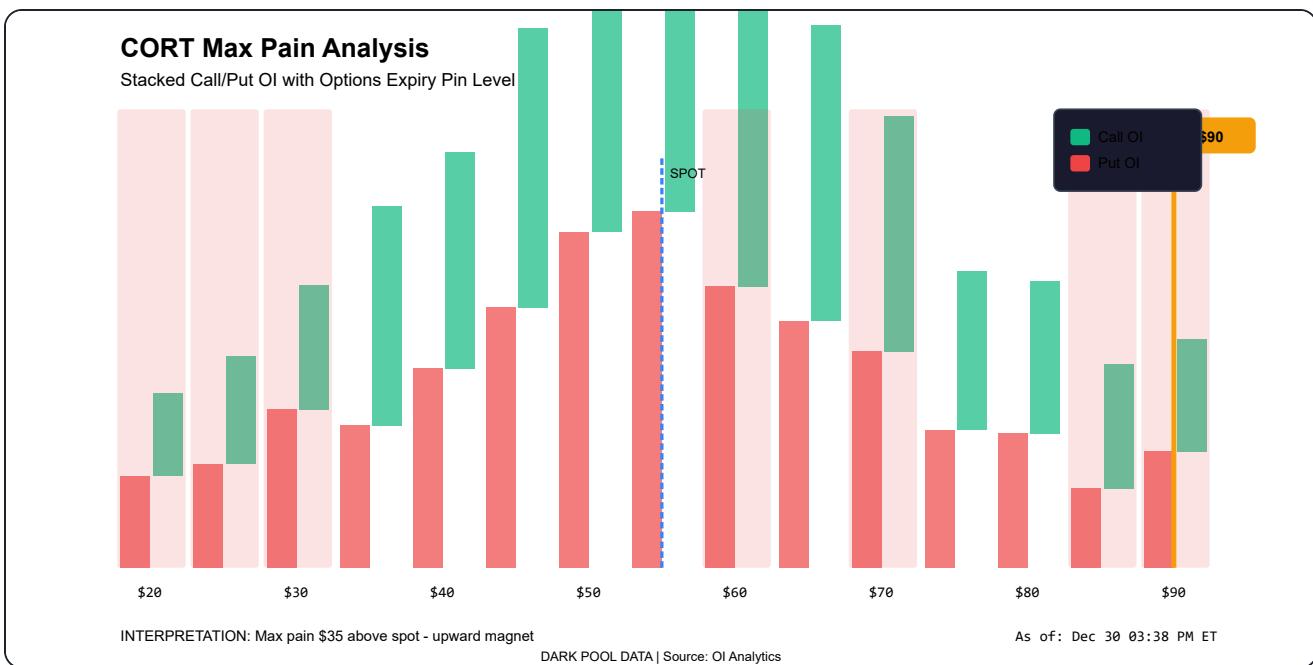
Watch: Break above \$55 with volume

Confirm: Close above \$56 = gamma squeeze setup

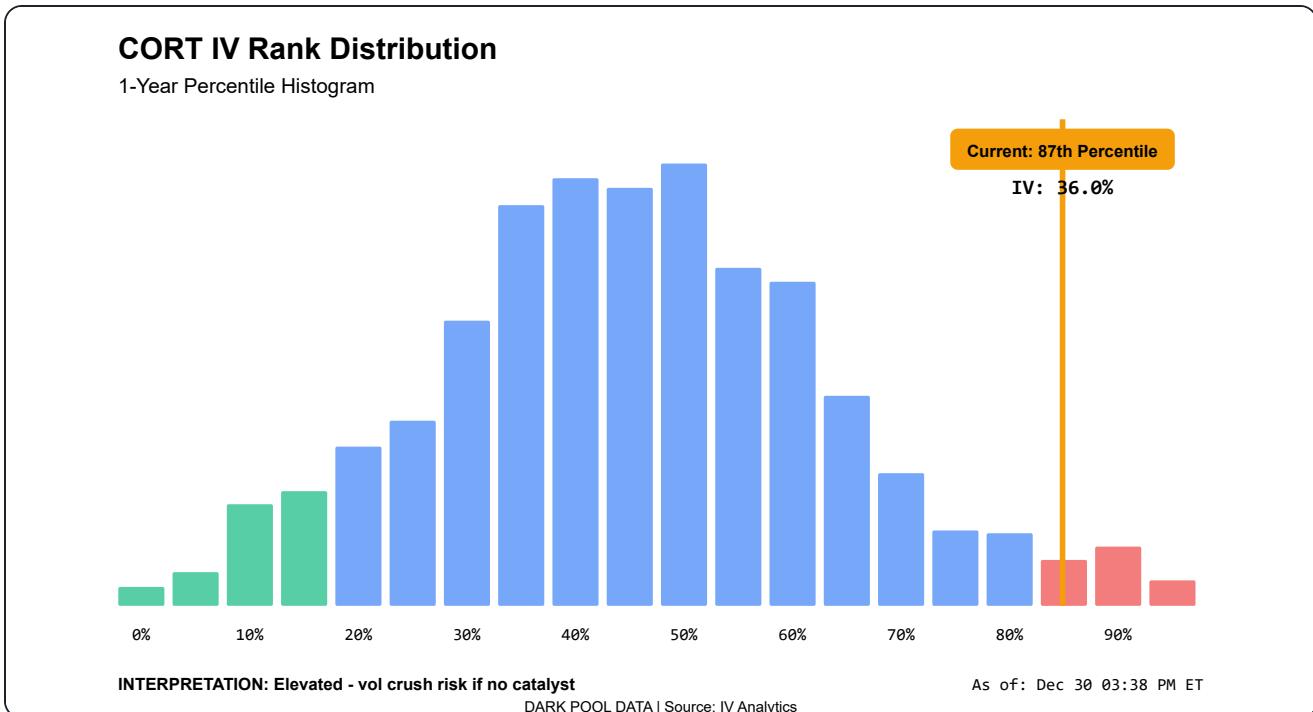
Invalidate: Below \$53 = thesis fails

\$CORT remains correlated with General — context matters.

Max Pain Analysis OI distribution showing dealer neutrality point



IV Rank Distribution (1yr percentile)



DP

Dark Pool Data @darkpooldata · 1m
8/8 — Synthesis (The lesson)

Current read: Bearish OI elevated.

- Modeled Gamma: short gamma - amplified moves likely
- Institutions: positioning cautiously
- Skew: elevated, watch for vol crush

Mental model to save:

"When IV > HV + gamma short = expect acceleration."

What's your read — does \$CORT break \$56 this week, or fade back to \$53?

Options/Stock Volume Options premium vs underlying volume ratio

