

RIPPLET Dark Pool Data 2.0

MASTER



Always On

LIVE

⚡ Test Feed

Preview generated posts (not published)

🕒 Auto

1 posts in feed

DP Dark Pool Data @darkpooldata · 5s **LIVE** LOW ↘
\$CORT Options Sweep

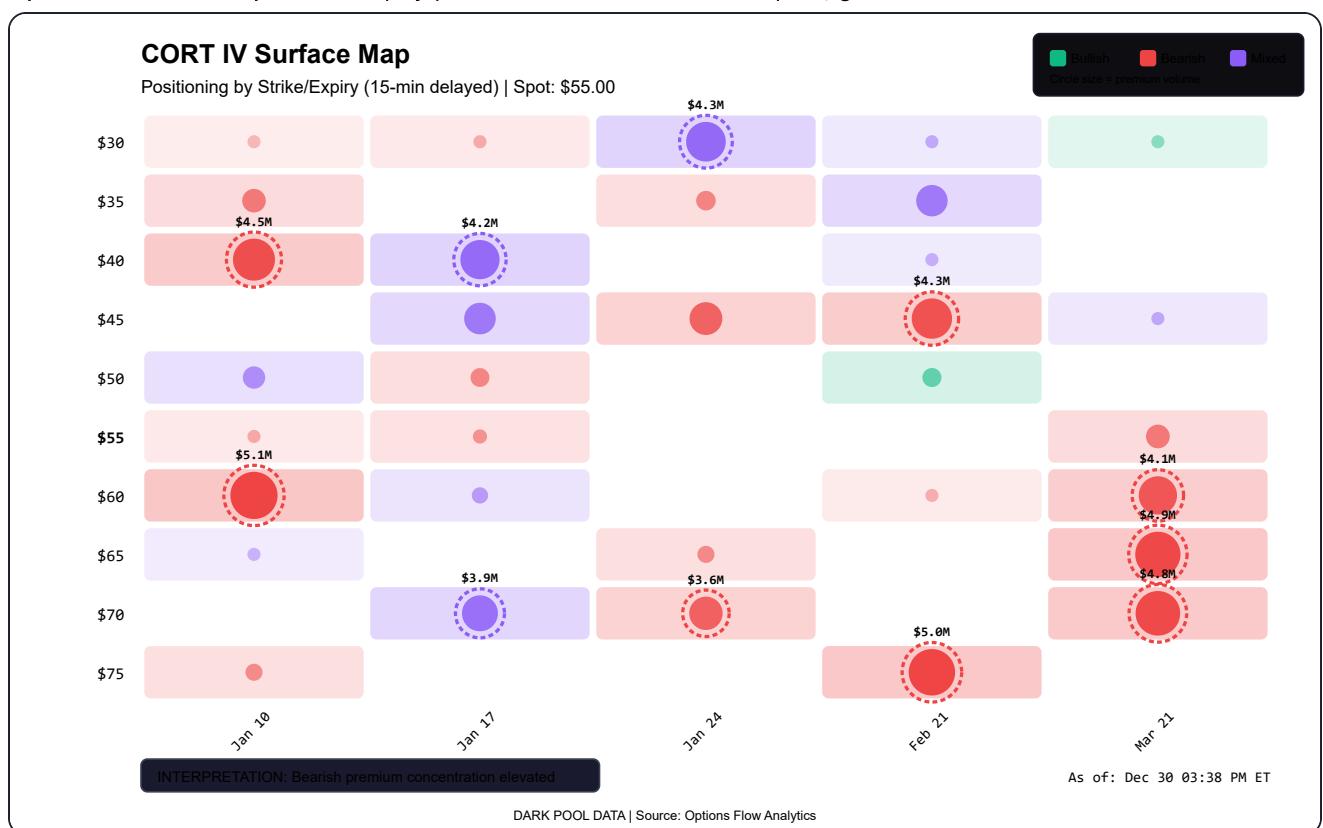
1/8 \$CORT — What institutions are doing vs what traders think is happening

Institutions just swept size in \$CORT.

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

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

CORT

Dec 30, 08:38 PM

OPTIONS SWEEP

SIZE

\$22K

58 contracts

STRIKE / EXPIRY

\$55 PUT

2026-01-16

BREAK EVEN

\$-165.40**BEARISH****LOW**

DARK POOL DATA

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

2/8 — Teach the concept (Options sweeps)

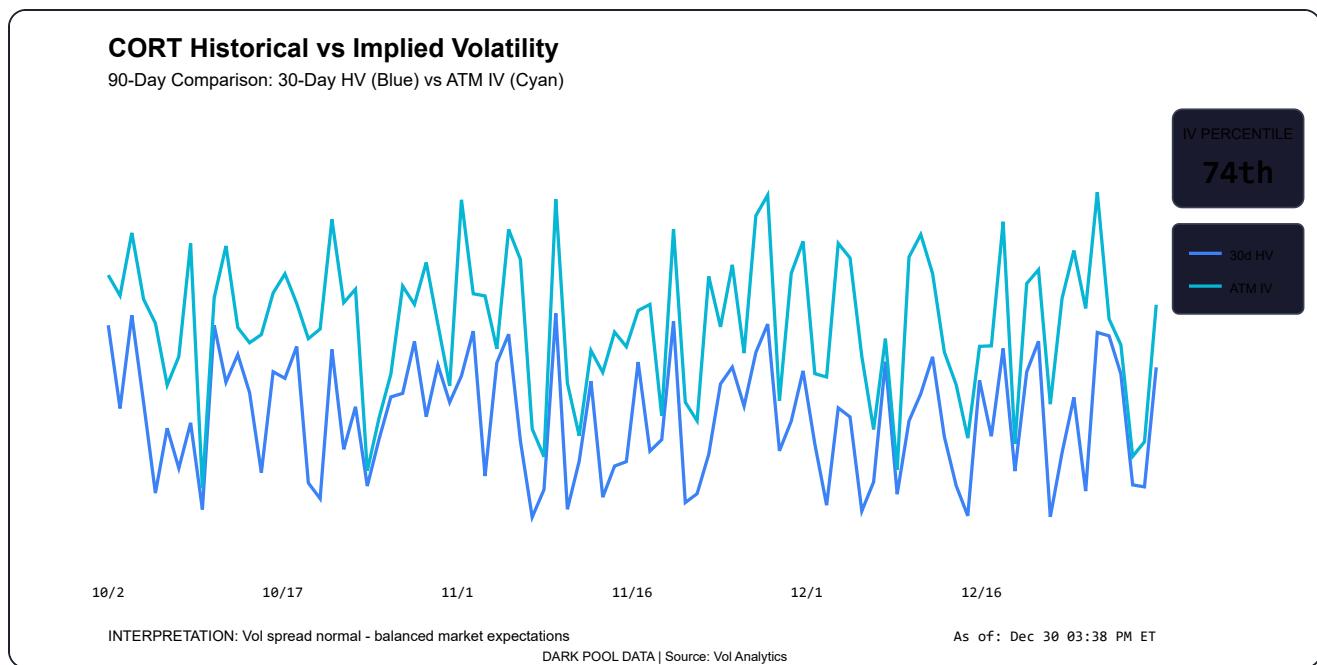
Options sweeps exist so institutions can build positions fast across multiple exchanges.

But here's the key:

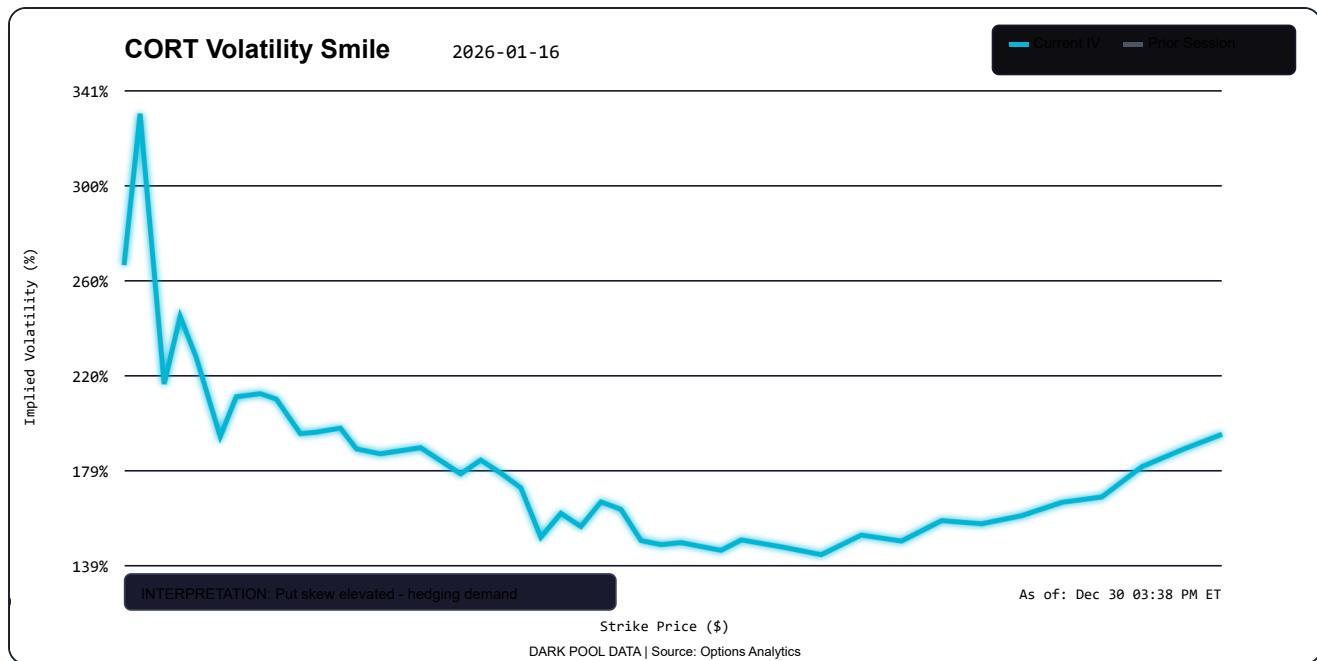
Sweeps only matter when you know the volatility + gamma context around them.

This \$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)



DP

Dark Pool Data @darkpooldata · 5s

3/8 — Introduce tension (Vol layer)

Now look at the options structure.

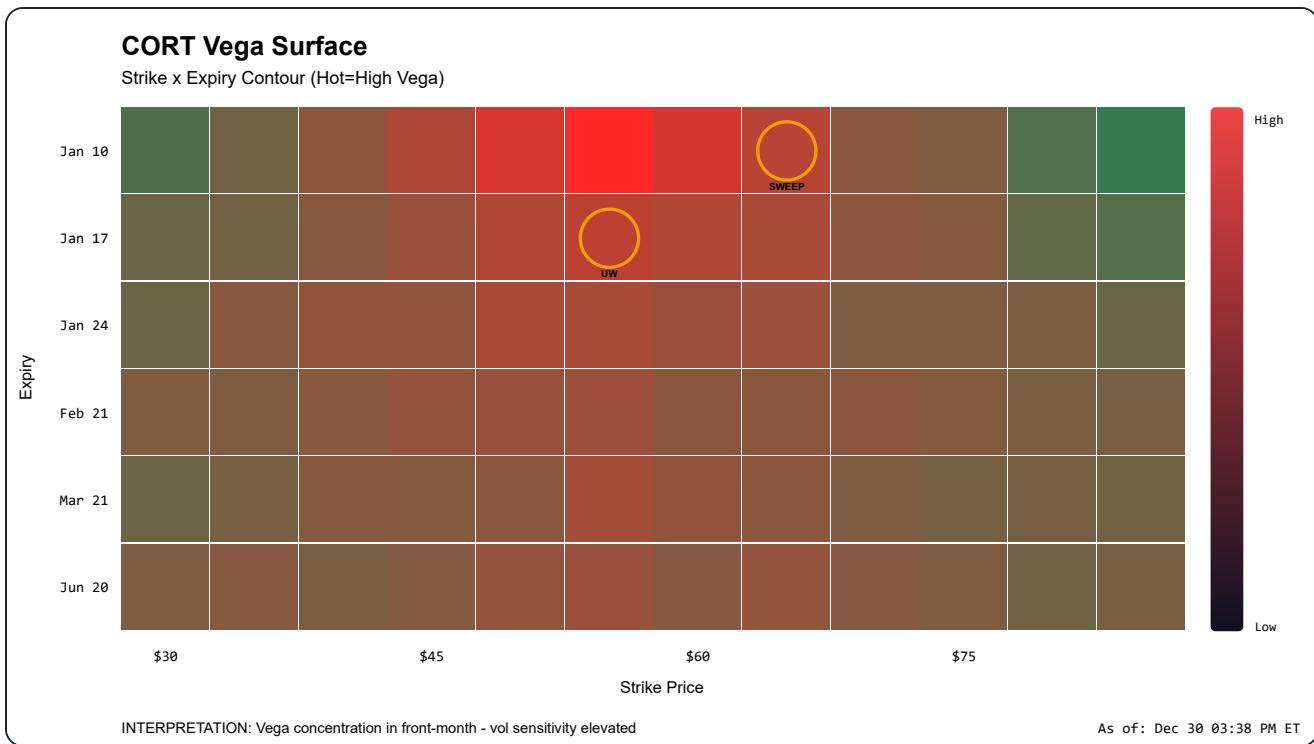
Put-side skew is at the 77th percentile.

That means downside protection is expensive.

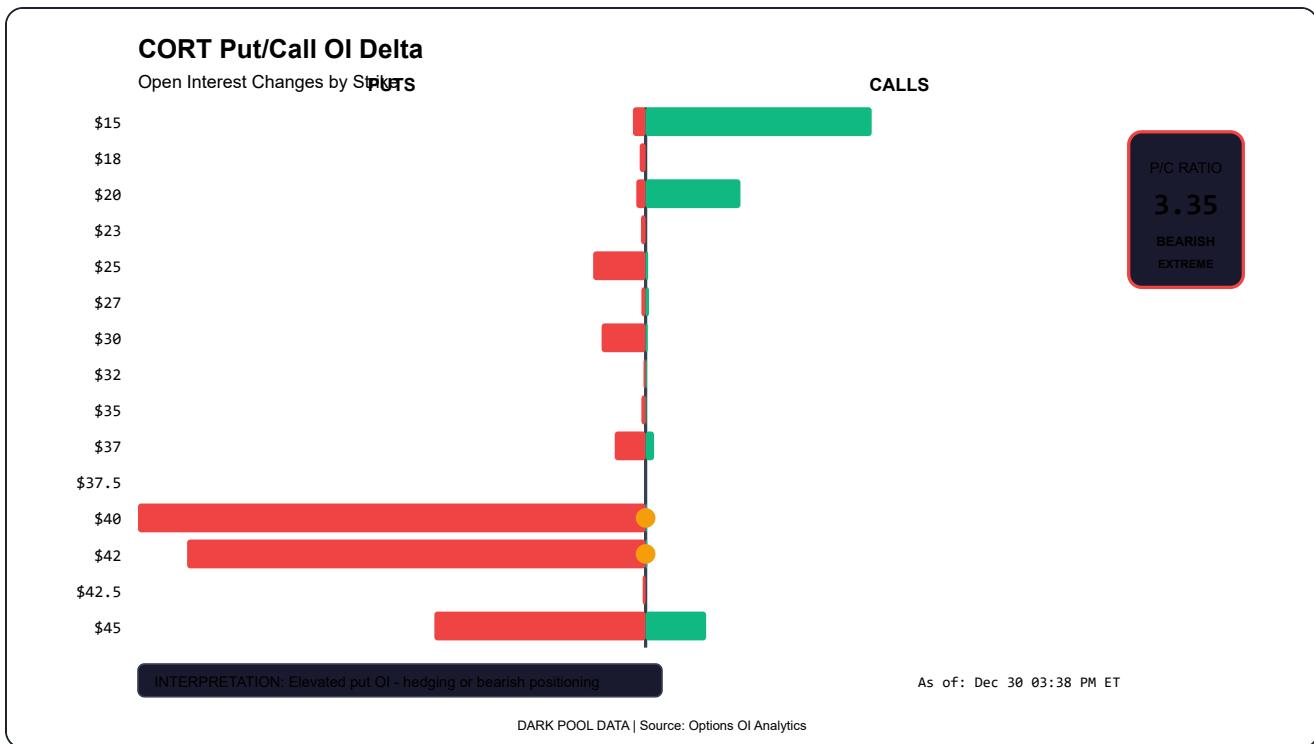
Translation:

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.

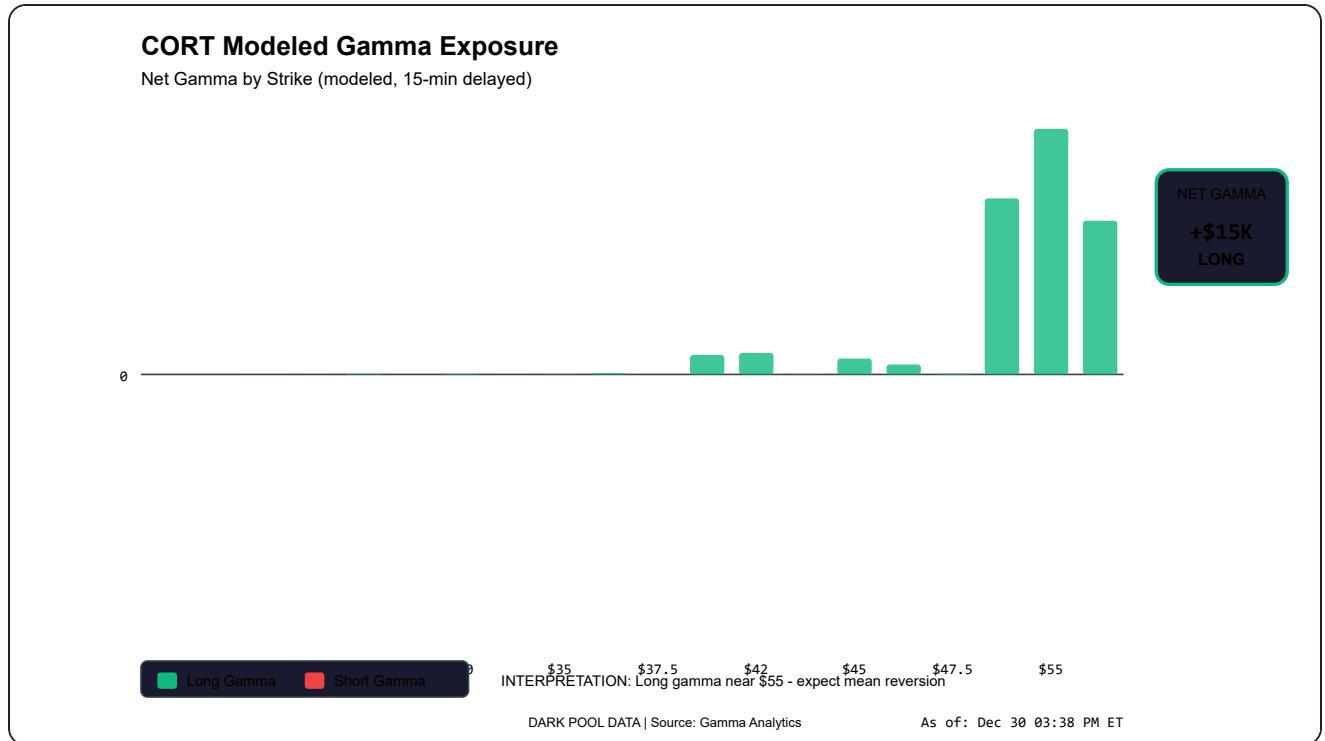
Historical Volatility (HV) is what actually happened.

Right now:

IV > HV by ~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 · 5s

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

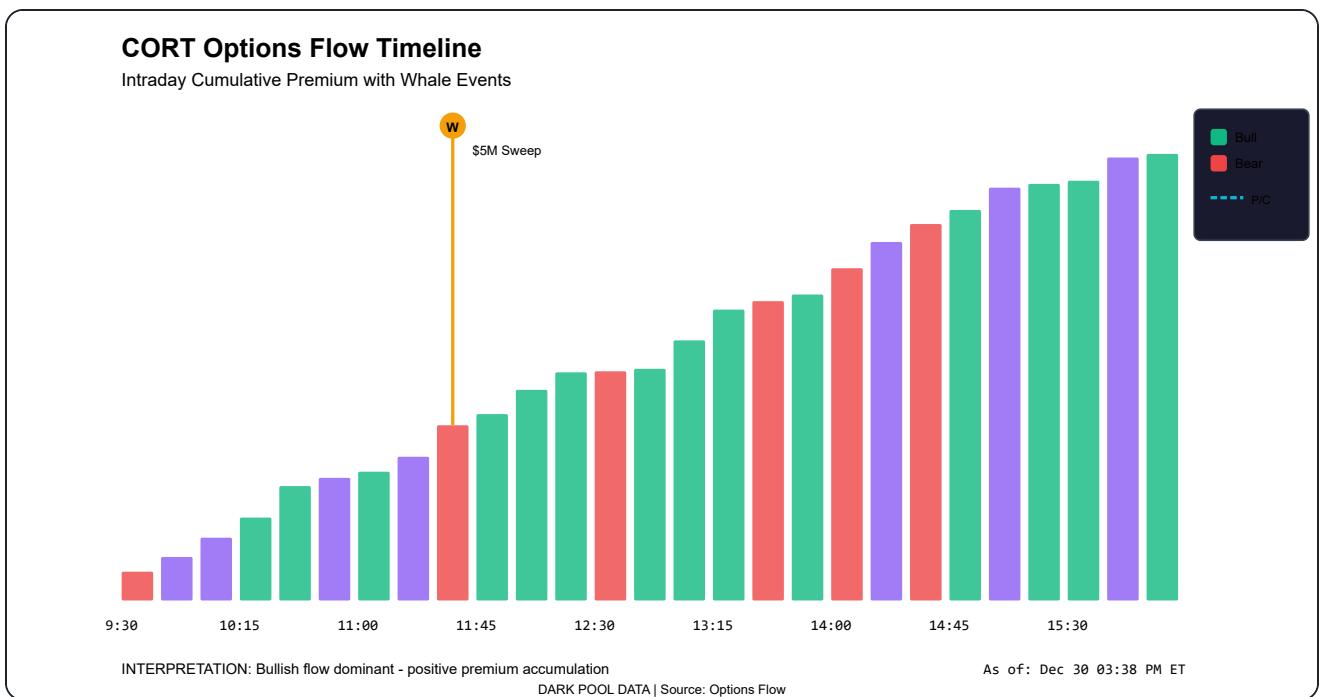
Modeled gamma suggests short positioning near \$55.

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 · 5s

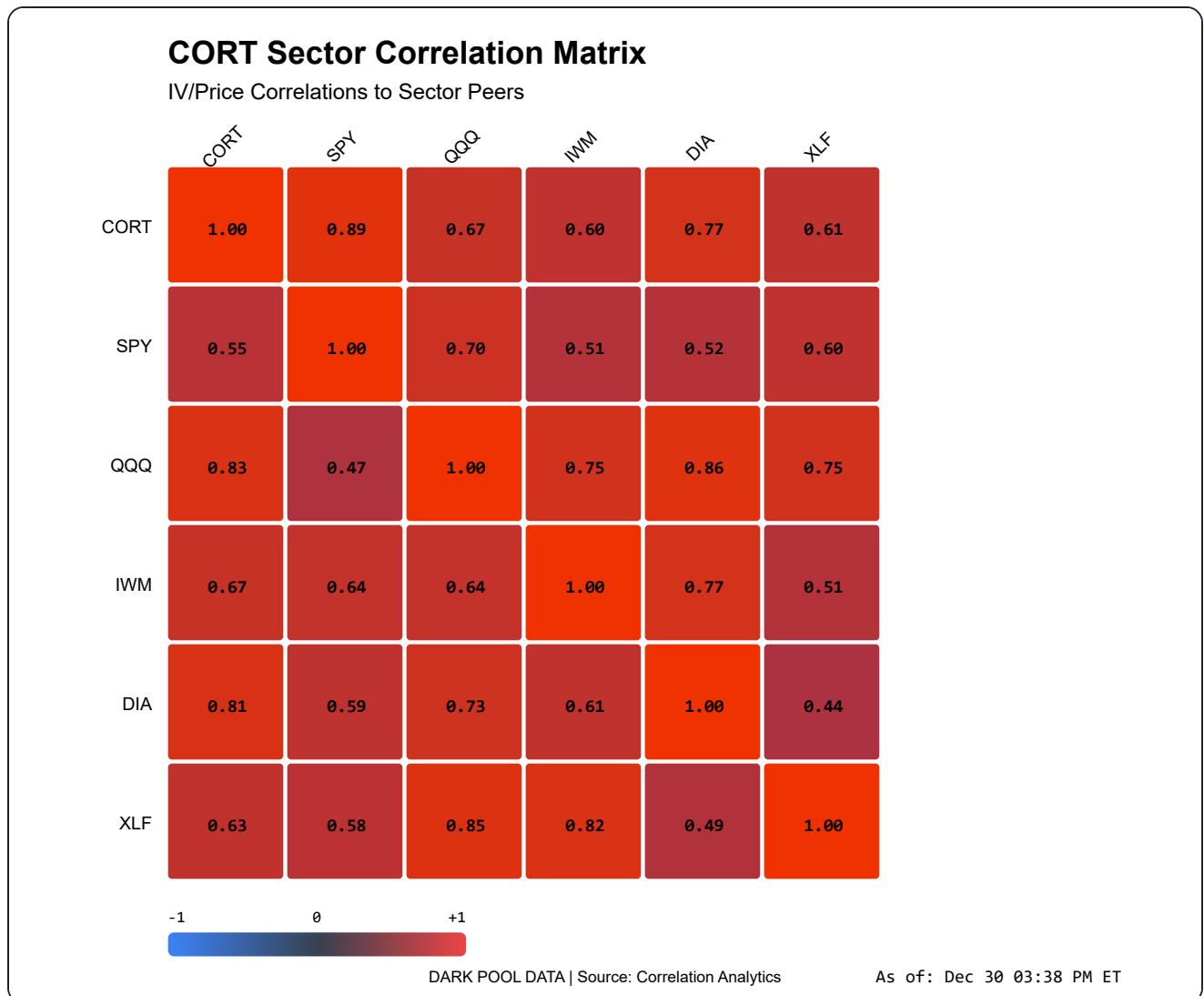
6/8 — Confirm with flow behavior

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 · 5s

7/8 — Watch / Confirm / Invalidate

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

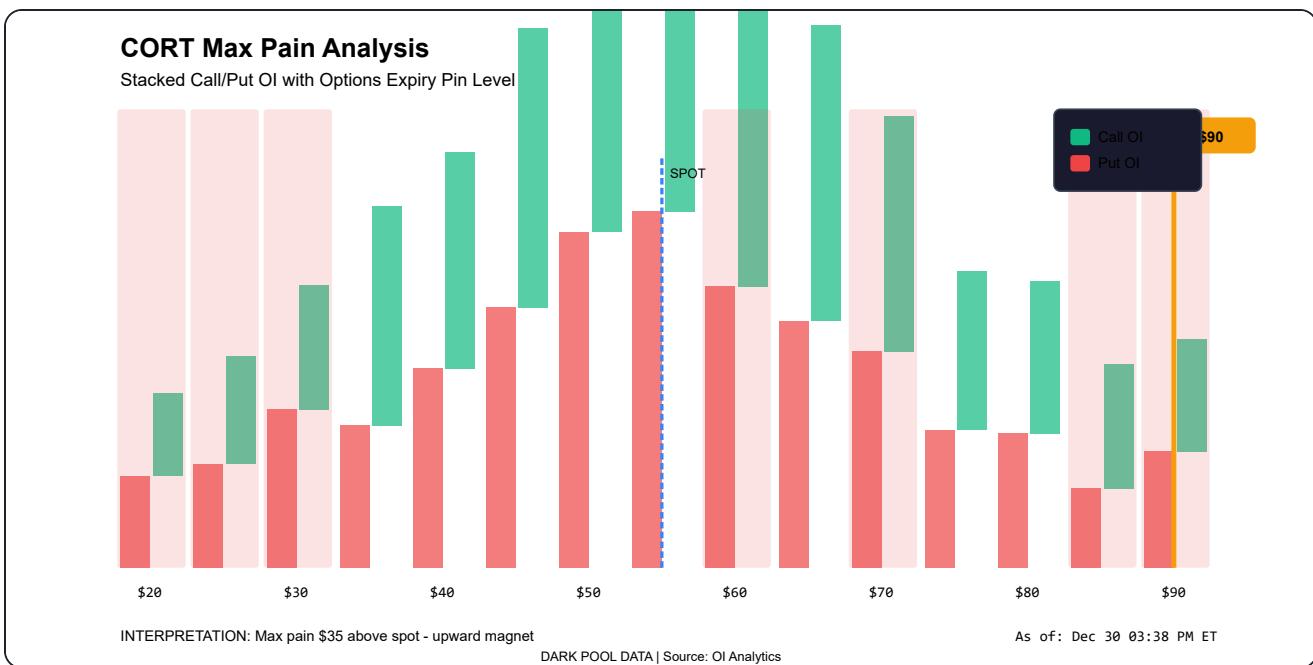
Watch: Break above \$55 with volume

Confirm: Close above \$56 = gamma squeeze setup

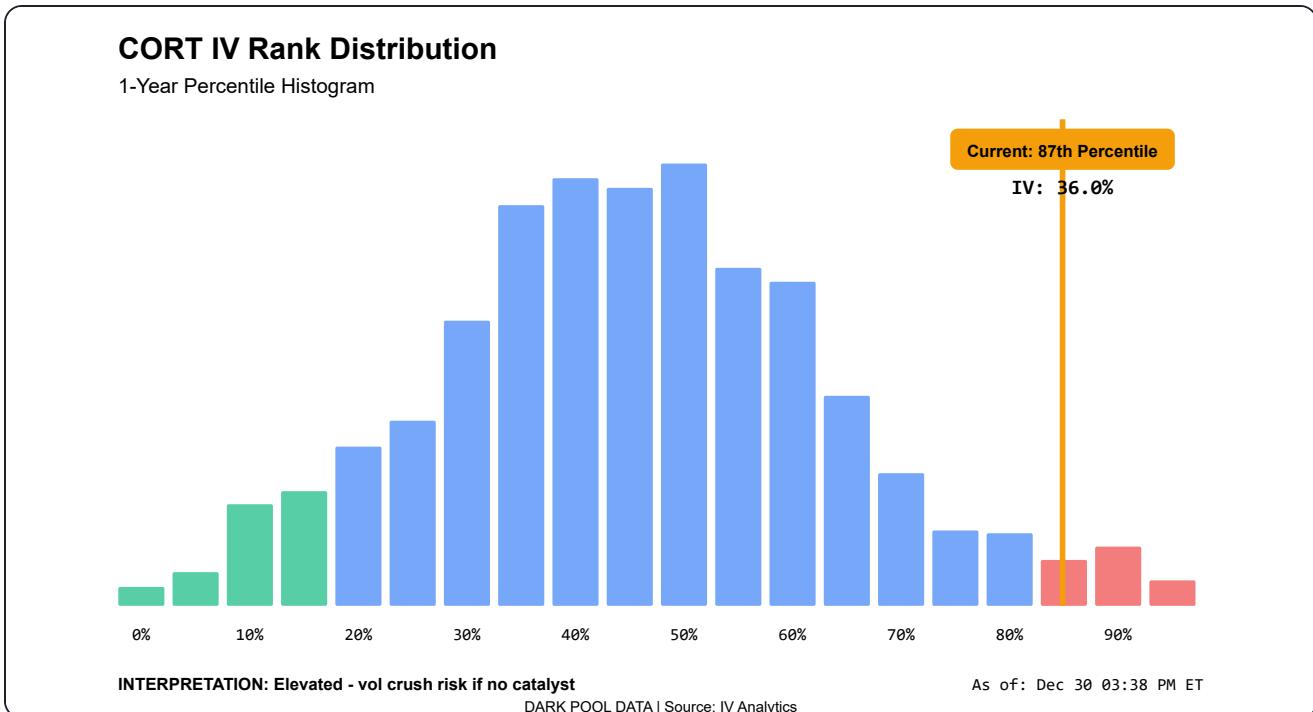
Invalidate: Below \$53 = thesis fails

\$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 · 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:

"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

