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\$CORT Options Sweep

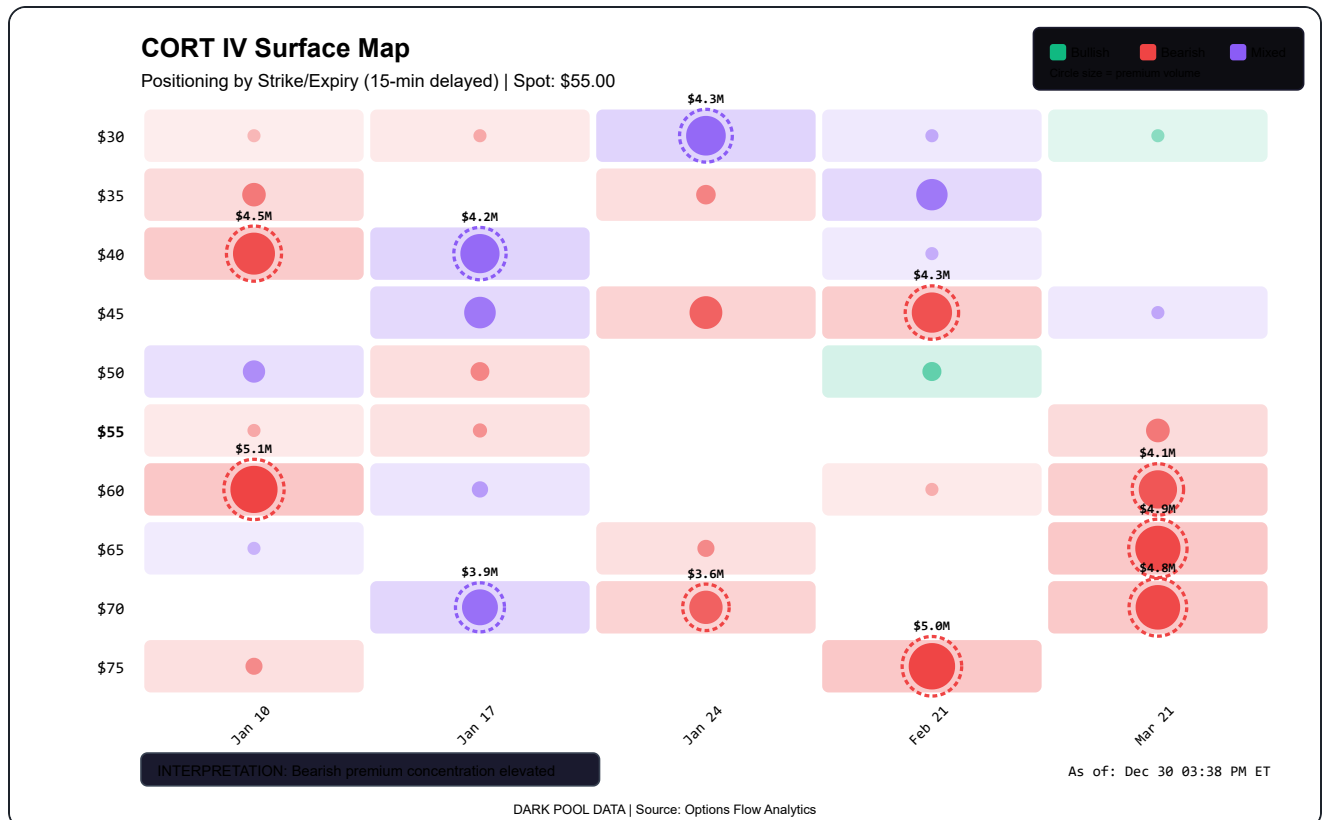
1/8 \$CORT — What institutions are doing vs what traders think is happening

Institutions just swept size in \$CORT.

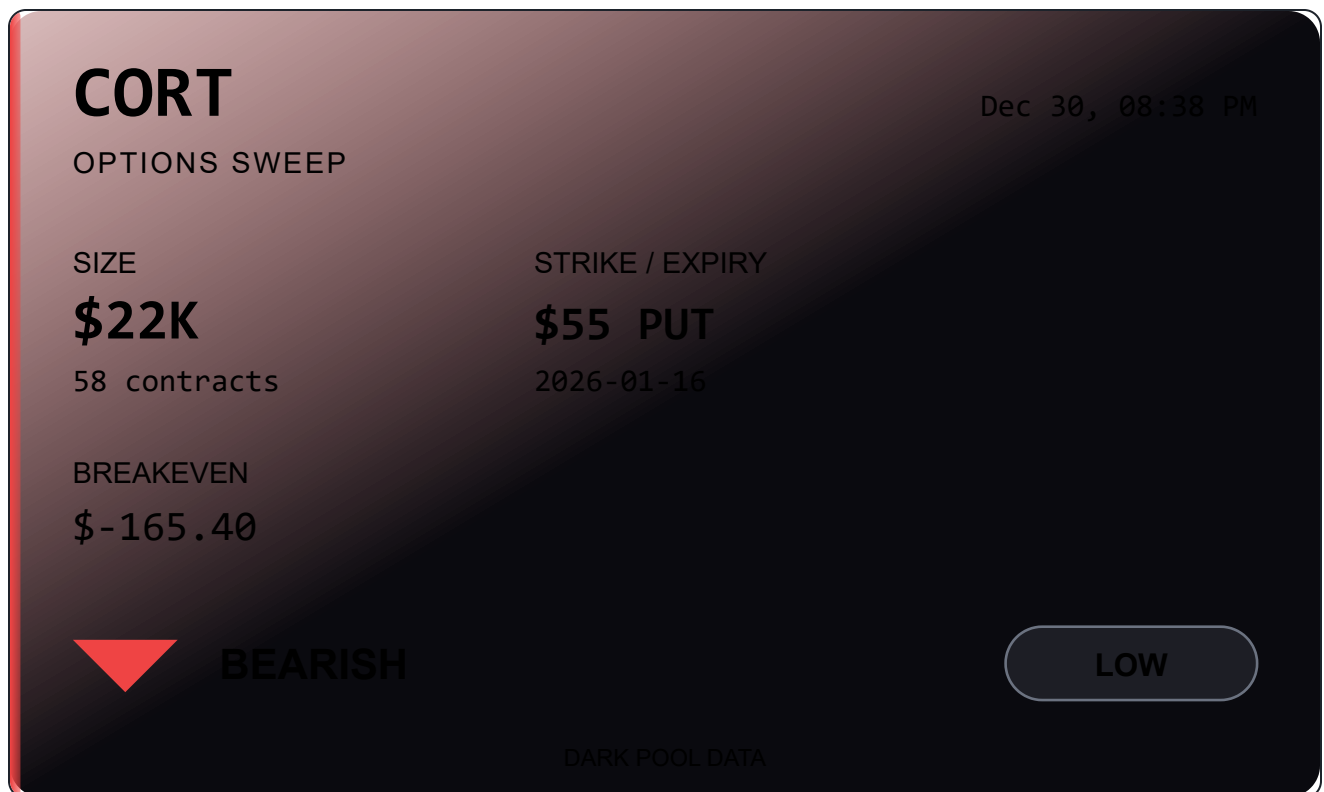
But here's what the flow actually shows: Bearish OI elevated.

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



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2/8 — Teach the concept (Options sweeps)

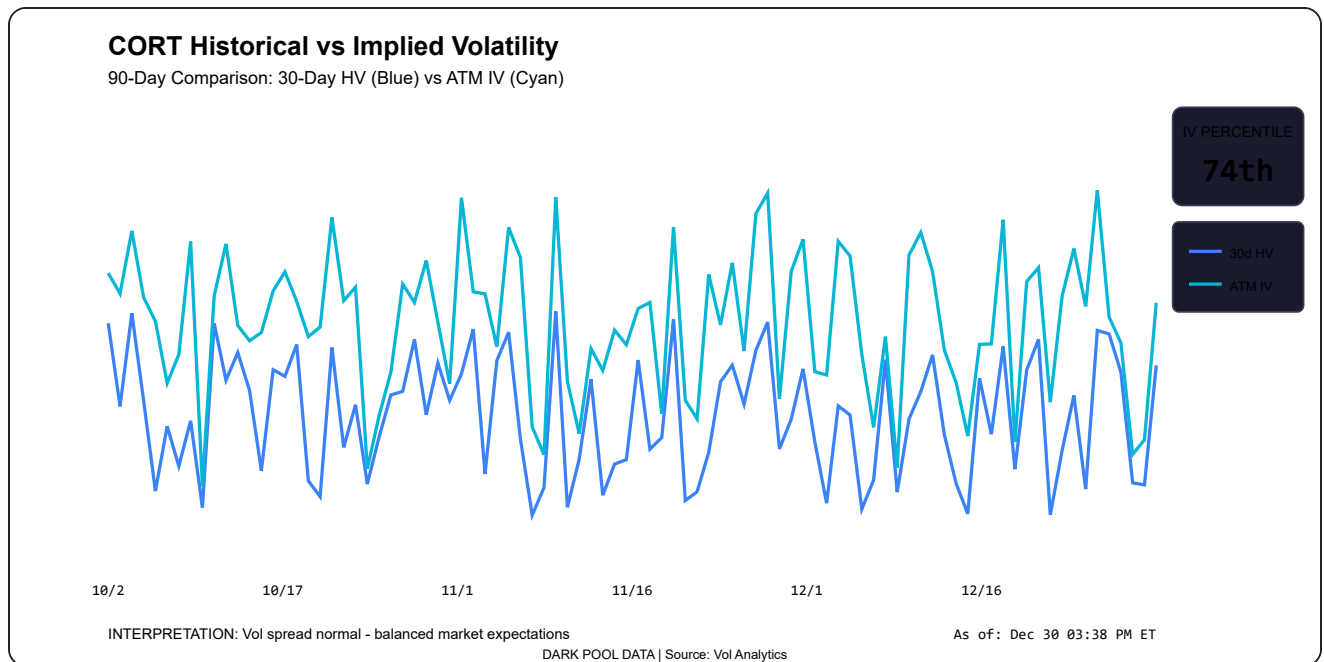
Options sweeps exist so institutions can build positions fast across multiple exchanges.

But here's the key:

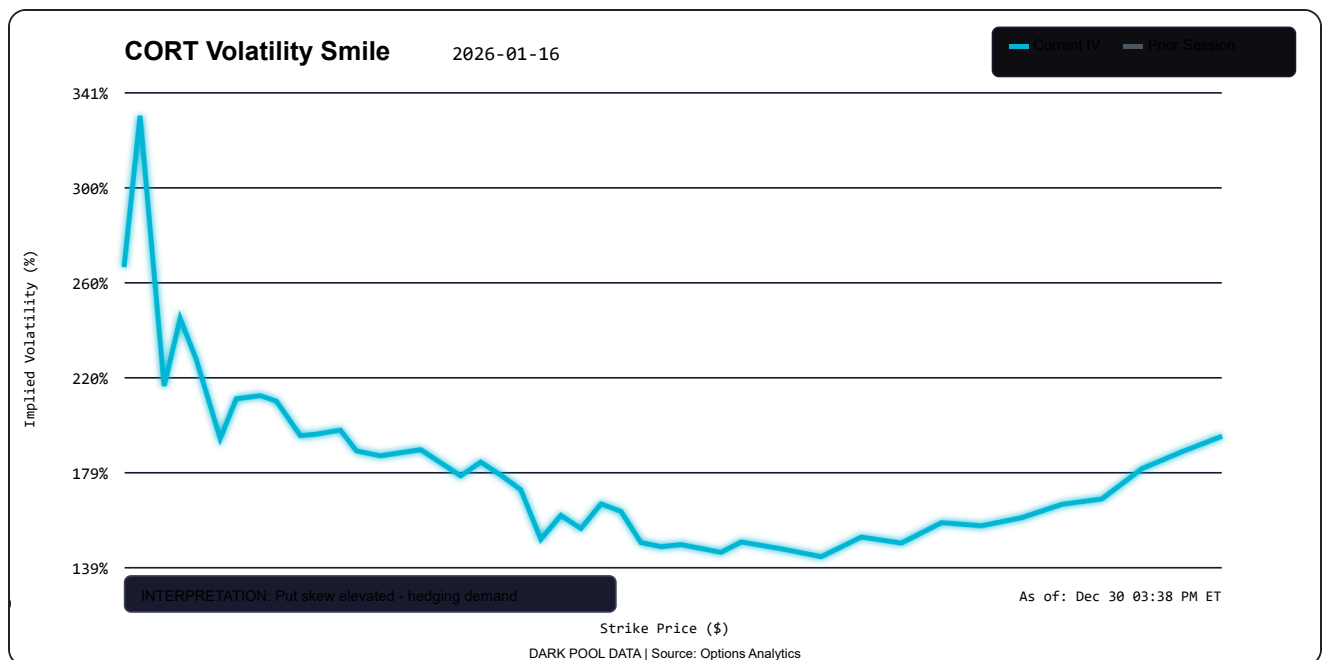
Sweeps only matter when you know the volatility + gamma context around them.

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)



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3/8 — Introduce tension (Vol layer)

Now look at the options structure.

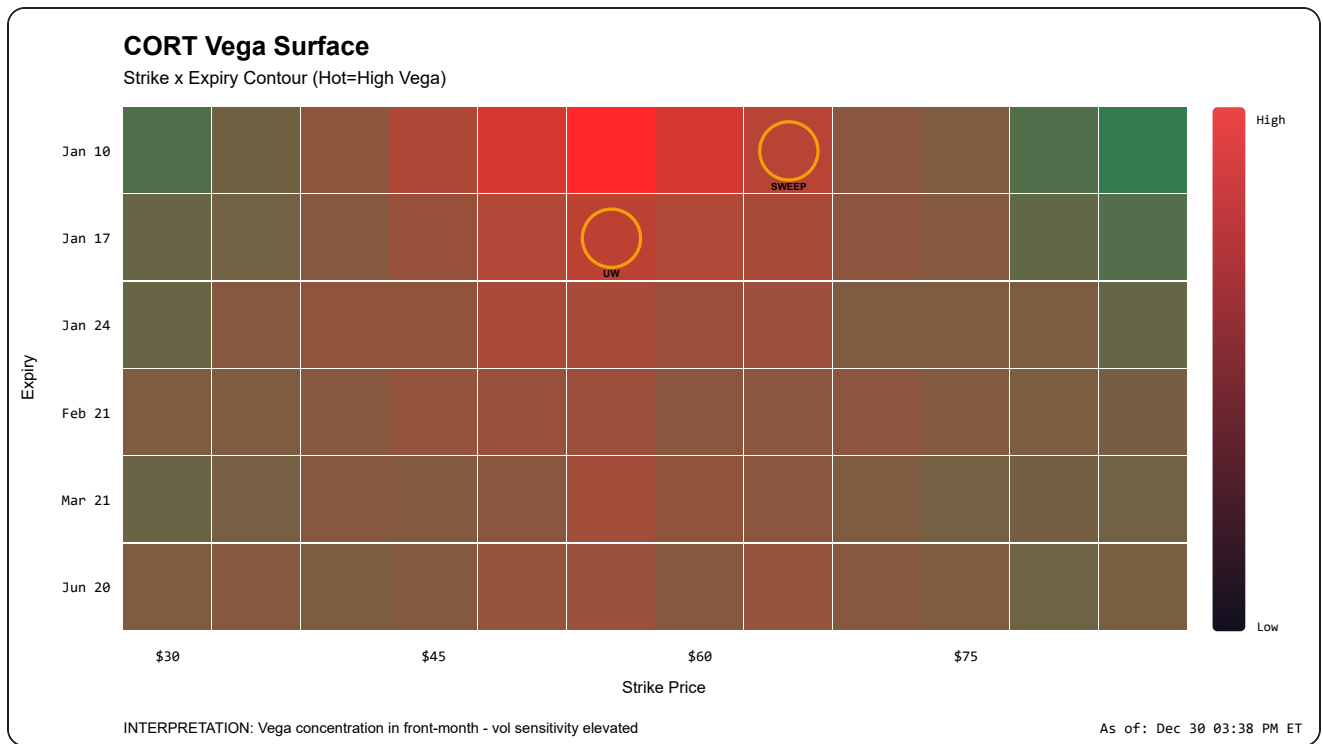
Put-side skew is at the 77th percentile.

That means downside protection is expensive.

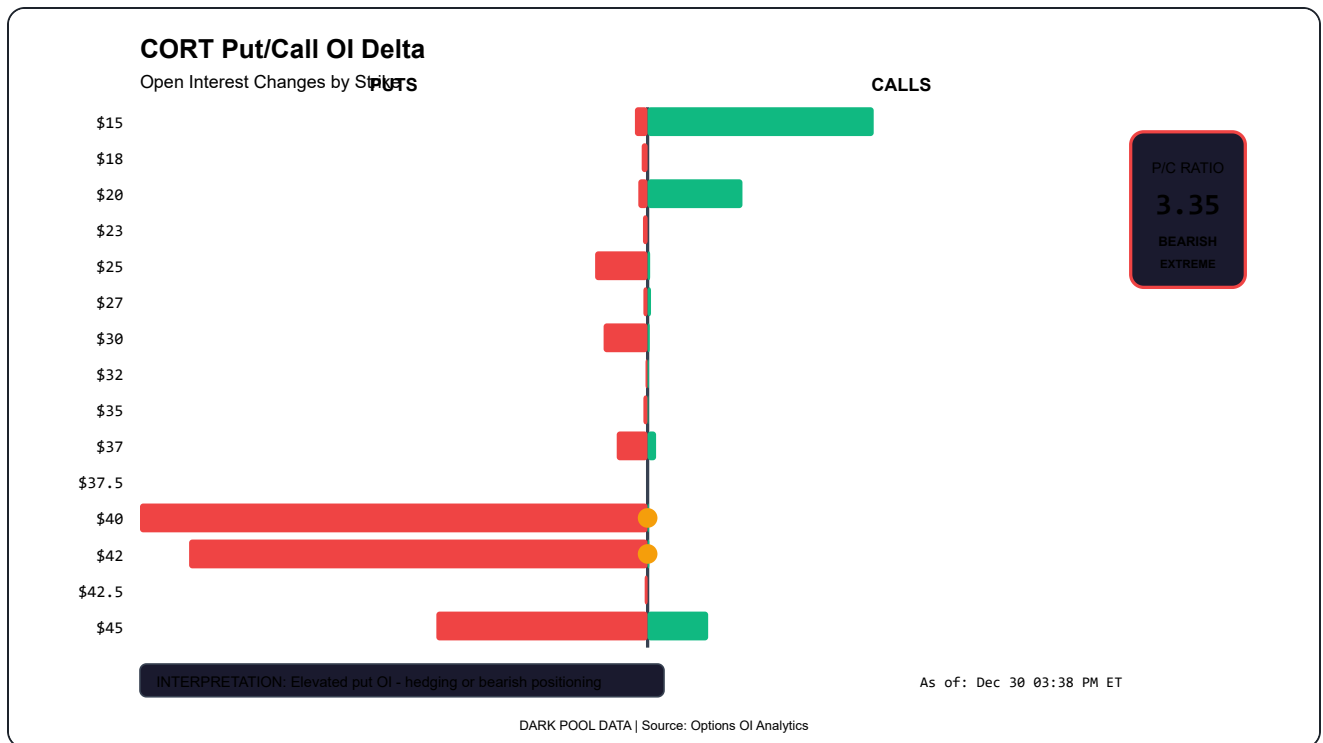
Translation:

Someone is paying up for protection.

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



Put/Call OI Delta Ladder



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4/8 — Explain volatility simply

Implied Volatility (IV) is what the market expects.

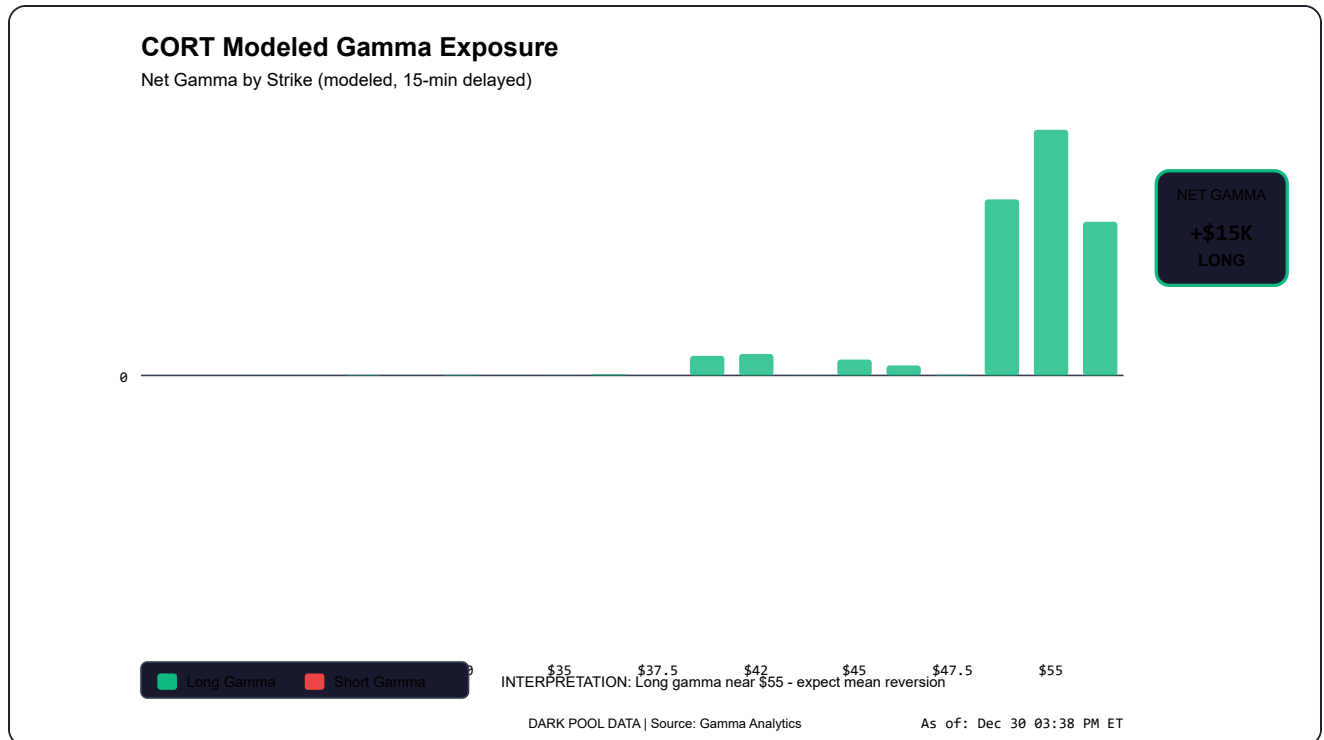
Historical Volatility (HV) is what actually happened.

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



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

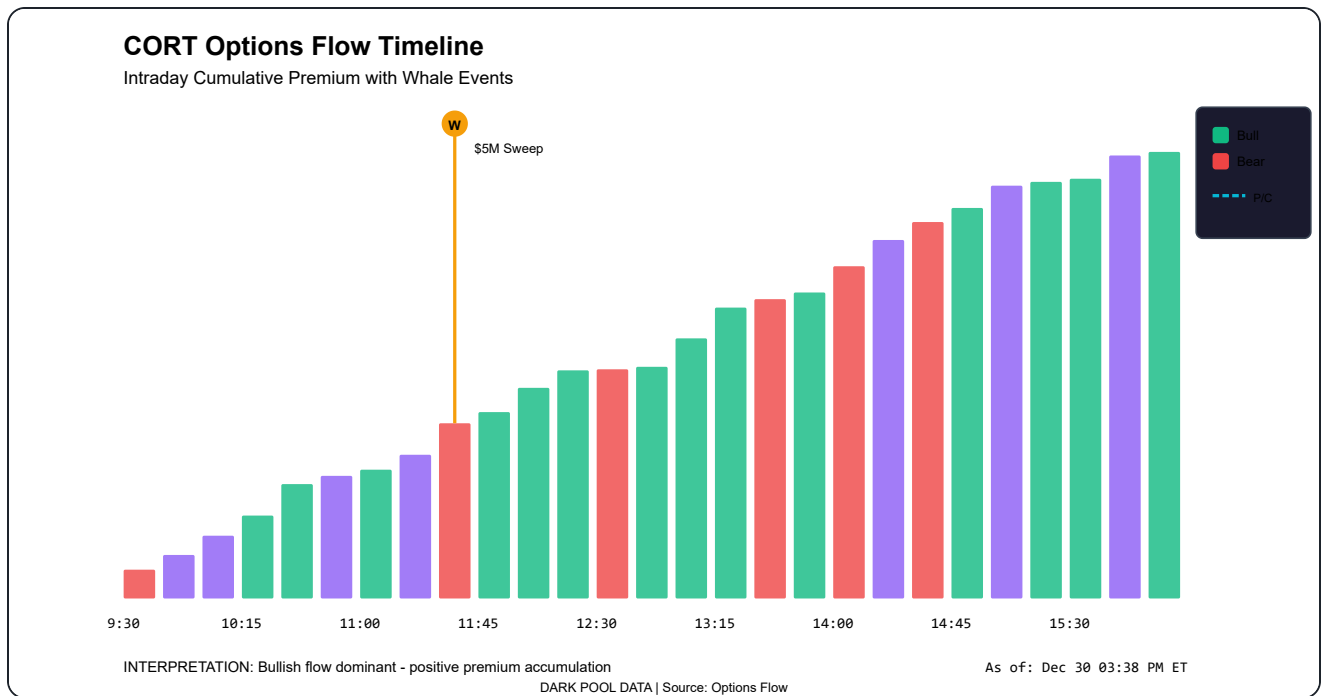
Modeled gamma suggests short positioning near \$55.

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



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6/8 — Confirm with flow behavior

Options volume is normal (138% of stock ADV).

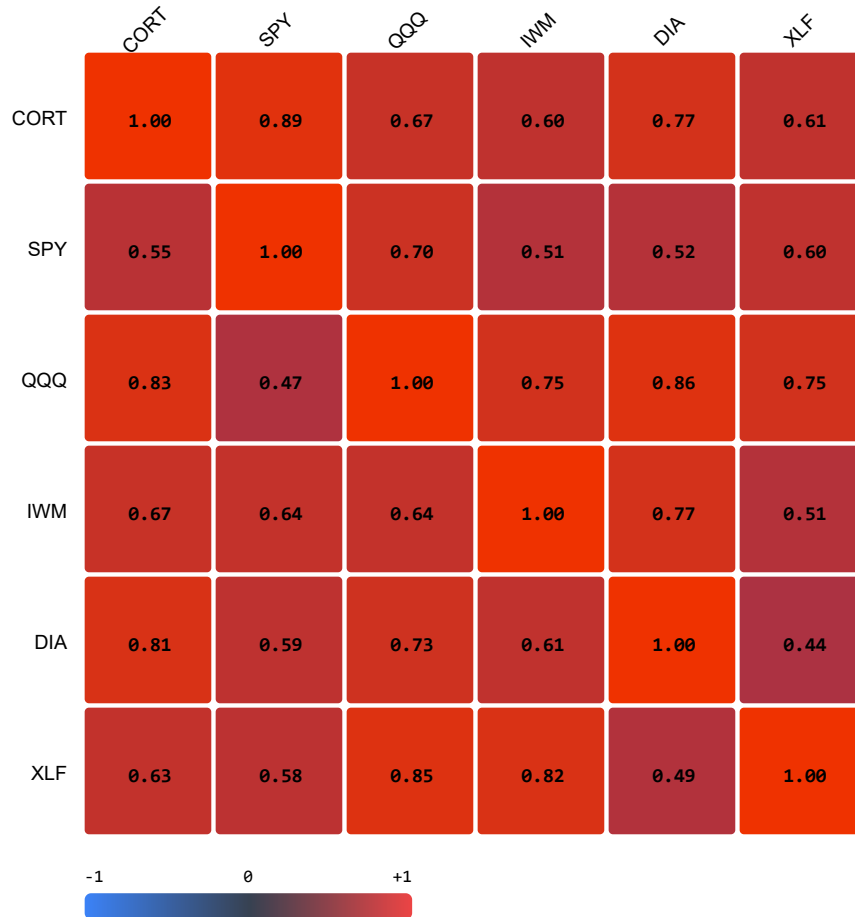
But the activity pattern shows distribution pressure.

This aligns with the sweep direction.

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

CORT Sector Correlation Matrix

IV/Price Correlations to Sector Peers



DARK POOL DATA | Source: Correlation Analytics

As of: Dec 30 03:38 PM ET

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7/8 — Watch / Confirm / Invalidate

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

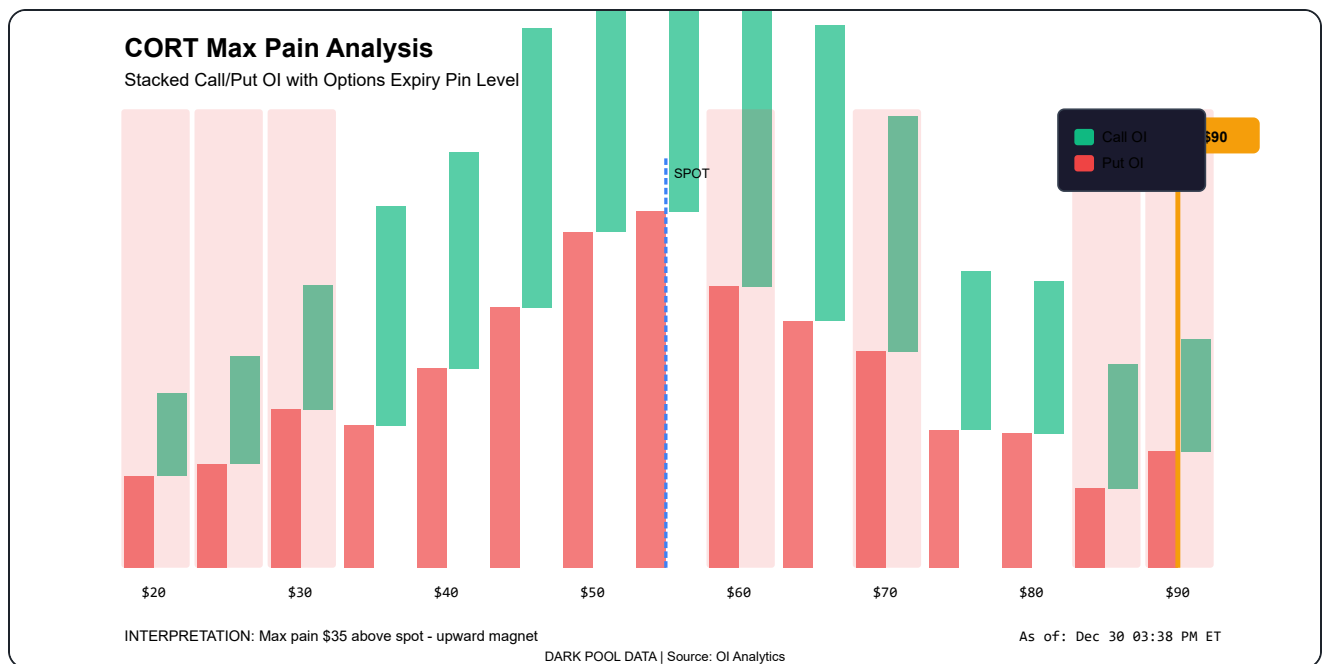
Watch: Break above \$55 with volume

Confirm: Close above \$56 = gamma squeeze setup

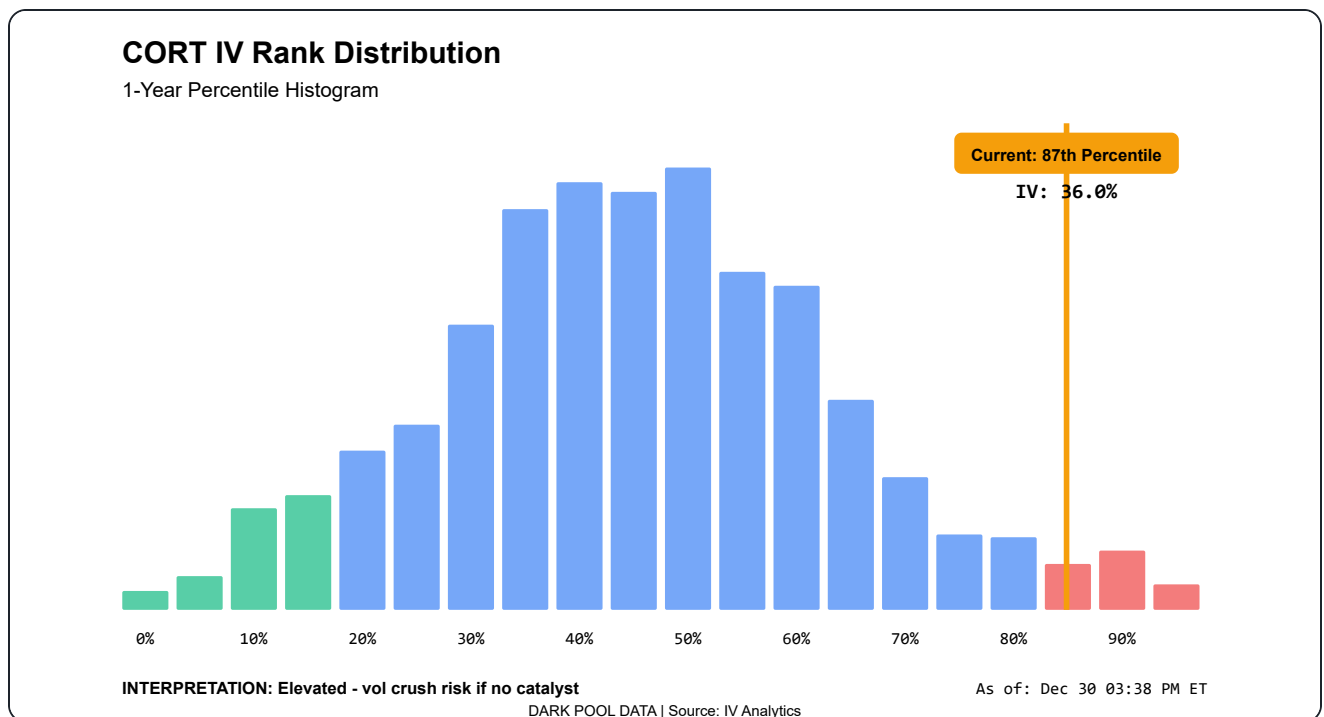
Invalidate: Below \$53 = thesis fails

\$CORT remains correlated with General — context matters.

Max Pain Analysis OI distribution showing dealer neutrality point



IV Rank Distribution (1yr percentile)



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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:

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

CORT Options vs Stock Volume
30-Day Premium Volume with ADV Ratio

Legend: Premium (Blue), ADV Ratio (Orange)

Y-axis: Premium (\$), Ratio to ADV (200%)

X-axis: 12/1, 12/6, 12/11, 12/16, 12/21, 12/26, 12/30

Interpretation: Normal options/equity relationship

As of: Dec 30 03:38 PM ET

Source: Volume Analytics