

Title: I hope this will help some apes. Daily (pseudo) heat maps of the entire GME option chain - all expirys / all strikes. Tracks current Open Interest, change in Open Interest (Delta OI) and Volume.

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Hello Apes... This is the first output of a project that I have been working on for a while. I had hoped to launch this before the expiration of all the DOOMP's last week but...life.

Some history. Since around November 11th, 2021, I have downloaded the entire GME options chain (ALL EXPIRYS and ALL STRIKES) every day after market close. My goal is to show where options are moving on a daily basis in three distinct ways:

- 1) The current open interest (OI) at the end of the day
- 2) The change in open interest from the previous day (Delta OI)
- 3) The volume at each strike and expiry on that day (Vol)

At the moment, there are two distinct images (charts). Both are heat maps - one for puts and one for calls.

Each heat map of sorts that shows all three goals for each expiry grouped together. Each grouping has three rows. The top row represents OI. The middle row represents the Delta OI. The bottom row represents the Volume.

I have my database and coding set up that I can also work with longer time frames. For instance if I wanted to see the Delta OI and Volume across a week, I can do that. The only real limit of the date ranges is available dates to choose from.

If you believe these have a benefit, please let me know. I also am open to posting requested date ranges. I have also began downloading the SPY and RXT option chains as well. We'll see where those go.

And it goes without saying, I am open to ideas that might improve the value these charts have for people.

Obligatory: This is not financial advice. But this sure as hell is financial detective work trying to find where part of the fuckery is occurring....

Here are the images: <https://imgur.com/a/FLDieXi>