

Title: Yup. GME is the tip of the tip of the glacier...2

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Url: /r/Superstonk/comments/owlg7n/the\_algorithm\_has\_been\_doing\_this\_shit\_for\_years/

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# And we're back

This is a continuation from [part 1](https://www.reddit.com/r/Superstonk/comments/owlg3z/the\_algorithm\_has\_been\_doing\_this\_shit\_for\_years/) since I used so many images in explaining myself.

# So, we have some options in line pun

The shaft of the McDICK era was seen to have a noticeable constantly linearly decreasing value from \~2016 to \~2019.

<https://preview.redd.it/qndfu638tze71.png?width=624&format=png&auto=webp&s=ecfc20c590f57c690099e6b71777cfb7913903a5>

<https://preview.redd.it/599hvw8tze71.png?width=624&format=png&auto=webp&s=f77aec24761459df428b86a1bc41688ca0cea3fa>

From the OBV, it does not appear that retail is causing the price drop, let's check out the VIX and see what fucking happens when we put these together!!!

# GME must be a woman because it has a cycle

While the VIX  $R^2$  may not be the highest check out the fucking regression equation.

<https://preview.redd.it/yyxsq75dtze71.png?width=624&format=png&auto=webp&s=d69e3971b7736787e53f2667a7f5456b5b73dc08>

During this time, GME and VIX were decreasing at THE SAME FUCKING RATE.

<https://preview.redd.it/s2rjz0jctze71.png?width=260&format=png&auto=webp&s=d213226c3a0d156785333307352ed169d874280>

Shit, the max of the VIX was even equal to the low of GME. Nice double helix.

<https://preview.redd.it/qgc3a73etze71.png?width=624&format=png&auto=webp&s=88350da32419a92afead3caf4bee1a53c3c018a4>

Same rate as well moving inverse similar to the C<sup>\*</sup>\\*-KEN era.

# The cycles

Let's look at volume because that's always a fun one. I've had a column for the median values for that month to add some perspective as well as a column for how much time greater the max is in compared to that median. The median "Median / Max" was about 2.81 so I've highlighted any value greater than 2.9.

<https://preview.redd.it/vplhufgrtze71.png?width=624&format=png&auto=webp&s=4271099d0bcdc640ffc4963cd8808ca407a4459>

Let's see how many times each month were highlighted:

<https://preview.redd.it/fql3lfhtze71.png?width=129&format=png&auto=webp&s=ffc35ba44e73c6b6764d3adc7fab3d76d6ddf1c4>

Hmmm... Jan, Mar, Aug, and Nov were the most frequent months that had a stupid high volume. I did not include 2012 solely because I like nice formatting. During the McDICK, we see oscillating cycles that have been occurring for a shit long time.

<https://preview.redd.it/e anv34aitze71.png?width=624&format=png&auto=webp&s=183923e8159d6d1113c75b6688656c413bf7b262>

Seems like quite the commonly occurring overnight changes. Also, I focused on overnight change since I made the assumption retail isn't really a factor (#SorryNotSorry Europoors) and therefore, more just hedge fund fuckery. Overnight has been calculated as:

<https://preview.redd.it/zzrx4g1jtze71.png?width=225&format=png&auto=webp&s=5f49cfee240446ec87c8a87d76669639ada82a5b>

Looking at values from 2012 to 2020, it looks as if the greatest ones occurred like the end of each quarter. Interesting.

<https://preview.redd.it/8ml0e1wtze71.png?width=372&format=png&auto=webp&s=80bd948286a46abbb3daefb33b21dda31934a10f>

Let's check the months that had the highest overnight change as well as volume, and look into the minute candles to see what they fuck is going on. Behavior looks REALLY fucking similar on these days:

<https://preview.redd.it/y27ltctktze71.png?width=624&format=png&auto=webp&s=3cd250e738ce46fab7153868affca6f38b2d1844>

<https://preview.redd.it/ki1weq8ltze71.png?width=624&format=png&auto=webp&s=5831d18993bb13983cadb0dd63bdc5f446d2e841>

<https://preview.redd.it/zmh2plzltze71.png?width=624&format=png&auto=webp&s=341460fc6b9b956c130cc577f383d1eaf4a5edc5>

<https://preview.redd.it/zlk74plmtze71.png?width=624&format=png&auto=webp&s=4018ba9cb0e7461225c89d8d1aa4f2fc8f013d33>

Let's make a fancy table to list the day of the month and year. Well, shit on stick. They often have bene occurring around the same time frame if not the same fucking day. 2019 seems all fucked but remember how the OBV dropped due to the share repurchase?

<https://preview.redd.it/y0rxyzcotze71.png?width=359&format=png&auto=webp&s=7748e250e6845f2e8c2c55b830eca1f3b7fc14e3>

Let's check the number of net total days in between those days:

<https://preview.redd.it/4b79twjvl0f71.png?width=363&format=png&auto=webp&s=2641343aa1c4ef84db e7d2f57ed584d7ee852402>

Let's check these dates out. The red dates are for the ones from the greatest overnight change and you can also see how they often are the ones with a ridiculously high volume as well.

<https://preview.redd.it/iidoc1jptze71.png?width=624&format=png&auto=webp&s=64e2a8d6b56ad6cda40fcc26f5fe62042a5bb1bd>

## # Conclusion / Thoughts

C\\*\\*-KEN and McDICK have been acting in extremely similar ways due to both exhibiting a stupid number of married options. The most recent data has been showing cycles that have been repeating itself with even the dates being basically the same. Ultimately, shit has been fucked up for a long time.

## # TLDR

The algo for GME has been so stupidly overpowering anything else that even the dates are pretty much the fucking same. Hold the fucking line.

## # Peer Review / Comments

I've already ran this by some peers on the discord. [u/Leenixus](<https://www.reddit.com/user/Leenixus/>) made a [post]([https://www.reddit.com/r/Superstonk/comments/owe3s0/i\\_think\\_i\\_found\\_marge/](https://www.reddit.com/r/Superstonk/comments/owe3s0/i_think_i_found_marge/)) from my findings. [u/Leenixus](<https://www.reddit.com/user/Leenixus/>) had this specifically to share:

>\-All you need to know is that the 30 largest NSCC participants need to post / give this money to the NSCC(DTCC) once a month for netting monthly expiring options (e.g the options expiring on the '3rd Friday of each month).

This does NOT mean funds. NSCC participants are broker dealers. So the 30 largest may include brokers that self clear their funds (eg. Citadel) but it may also include exclusively clearing houses (eg. Apex). The list is publicly available and does NOT include any hedge funds directly.

>\-The amount they HAVE to post to the NSCC's account is the largest amount they previously required to post in the last 24 months (In our case it's 2021 January, cause all those options having to be cleared marged RH).

This, while true, is again NOT a fund. It is broker specific and front brokers like RH are obviously more at risk due to their size compared to something like Fidelity. However, notably, RH would NOT be on this list at all since they are no way a top 30 NSCC member

>\-The top 30 NSCC members have to post / give this money to the NSCC on the 3'rd Friday of each month and the 2 days before that.

They have to give to the NSCC BY this date not necessarily on it.

>On the 7'th Business day, the NSCC returns the SLD to the Participants (if there's anything left). If there's nothing left from the SLD and it was all used to net positions, then the NSCC (DTCC) will margin call the participant and request an additional SLD (Robinhood 28 January)

This is NOT accurate. Robinhood's additional SLD was a direct result of market volatility at the end of January. There is nothing to suggest this since they were either 1) not on this top 30 list (which they very likely were not) or 2) in the RH prospectus for their IPO they explicitly state exactly what led to their additional liquidity requirement and THIS was not part of it.

Edit: Added peer review / comments

changed net days table since it was off by a cell

[GME share price sauce](<https://finance.yahoo.com/quote/GME/history?p=GME>)

[Part 2 Tweet](<https://twitter.com/pwnwtfbq/status/1421826877870657540?s=20>)