

Title: Data Request: Historical Open Interest (OI) for calls and puts for the last 12 months

Author: recursive\_thought

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Hello All,

I have a working theory in my mind that I would like to correlate with data. If this premise has already been examined, please point me to the posts and materials that discuss it - thanks!

I would like to get access to the historical OI for the following:

1. all OI on calls that expired on January 22nd and January 29th, 2021; range: as far as 3 weeks out from the JAN 29 2021 expiration date.
2. all OI on puts that expired on February 5th, 2021; range: starting from Jan 22nd, 2021.
3. all OI on calls that expired on February 26th, March 5th, and March 12th; range: starting from February 22nd, 2021.
4. all OI on puts that expired on March 5th, March 12th, and March 19th, 2021; range: starting from February 24th, 2021.
5. all OI on calls that expired on May 28th, June 4th, and June 11th, 2021; range: starting from May 14th, 2021.
6. All OI on puts that expired on May 28th, June 4th, and June 11th, 2021; range: starting from May 14th, 2021.
7. All OI on calls that expired on August 27th, September 3rd, and September 10th; range: starting from August 16th, 2021.
8. All OI on calls that expired on October 29th, November 5th, and November 12th, 2021; range: starting from October 24th, 2021.
9. All OI on puts that expired from November 5th all the way to December 10th; range: starting from November 3rd.

If retrieving these data is possible, can someone upload it to a dropbox for me to grab? I can also tip my hand as to what I am trying to correlate if this has not been examined.

EDIT - I got what I was looking for! Thank you all for your help. I have a lot of work ahead of me with what you all sent me to get the data points I want and see if my theory holds true (rather, it is a set of questions that tie into an overarching theory). It will take me probably a week to parse and consolidate the information into a post that I would feel good sharing with all of you. Stay tuned!