

Title: SPECIAL MARKET HALTING EDITION: 3/29/2022 Heat Maps of the entire GME option chain - all expirys / all strikes. Tracks current Open Interest, change in Open Interest (Δ OI), Total Volume and MAYO Volume. SPECIAL SECTION: Mon-Fri of last week.

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Greetings Apes!!!

Sorry for not posting these in a while...there is an awful lot of life going on for me at the moment.

Yesterday was... I lack sufficient "colorful metaphors" to describe what occurred. Lots of ideas being forwarded. u/dlauer and his urvin.finance looked hard at the level 2 data. Multiple DD writers with very strong analytical backgrounds have begun putting forward ideas as well. Even with my own low number of wrinkles, I have my own thoughts on what yesterday was. I am willing to express my ideas as a comment to this if anyone is interested. However, the purpose here is to show information. So on to game afoot....

The first set of heat maps shown below are for yesterday: Tuesday 3/29/2022. These are the normal single day set of maps.

The second set of heat maps shown below are for LAST WEEK. They cover Monday 3/21/2022 thru Friday 3/25/2022.

I wanted to do a cumulative from Monday 3/21/2022 thru yesterday 3/29/2022, but I still am not confident in the open interest numbers that are compiled and published over each weekend by the Chicago Board Options Exchange (CBOE). (Tin foil hat part: that name should be ringing in our ears at the moment....)

****The Maps****

****Daily for Tuesday 3/29/2022****

<https://imgur.com/a/ZrRe6xD>

- 1) Open interest at market open on Tuesday 3/29/2022.
- 2) Change in open interest from market open Tuesday 3/29/2022 to market open Wednesday 3/30/2022.
- 3) The options chain volume from market open through market close Tuesday 3/29/2022.
- 4) The MAYO Volume of Calls and Puts at every expiry and every strike and a summary of the MAYO Volume at each strike price for Tuesday 3/29/2022.

Here is the quick definition of the MAYO Volume: Any amount of the volume that is greater than the

change in open interest is volume that was either bought/sold or bought/exercised that SAME day. If that number gets to be large, I believe you have a marker that points to where someone is attempting to manipulate the price. And as we all know Ken loves to work to manipulate the price AND we know that Ken also loves MAYO, I have named this volume **MAYO Volume** in his honor.

NOTE: The numbers in the heat map are calculated by this algorithm... $\text{MAYO Volume} = (\text{Total Volume} - \text{Absolute Value}(\text{Change in Open Interest})) / 2$

The reason for the divided by 2 is that after the change of open interest is taken into account, all the remaining volume has a NET ZERO affect on the change in open interest. So half of the volume goes into buying options and half goes into either selling or exercising those options.

For example: Volume is 3000. The change in open interest is 600. $3000 - 600 = 2400$ available to buy MAYO. That means to equal a NET ZERO effect, 1200 had to be bought and 1200 had to be sold/exercised. So I call the MAYO Volume for that example 1200.

****Last Week 3/21/2022 thru 3/25/2022****

<https://imgur.com/a/2sQh5RG>

1) Open interest at market open on Monday 3/28/2022. This is always one trading day more than the end of the day I wish to measure.

2) Change in open interest from market open Monday 3/21/2022 to market open Monday 3/28/2022. See above...

3) The options chain volume from market open Monday 3/21/2022 through market close Friday 3/25/2022.

4) The cumulative MAYO Volume of Calls and Puts at every expiry and every strike and a summary of the MAYO Volume at each strike price beginning at market open on Monday 3/21/2022 and ending at market close Friday 3/25/2022. NOTE: I personally think this heat map is getting overload in the week long version... BUT it does show that A LOT of options volume was bought / exercised(sold) last week...

Obligatory: This is not financial advice.

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TL,DR: Pretty pictures that SHFs don't like.