Title: A Data Analysis Of The XRT & GME Relationship
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Permalink: /r/TheGloryHodl/comments/vz7vje/a_data_analysis_of_the_xrt_gme_relationship/
Url: /r/FWFBThinkTank/comments/vz7oks/a_data_analysis_of_the_xrt_gme_relationship/

Linked Post Content:
Good Afternoon Fwiends,

I just wanted to share some of my data analysis on every amount of data I could get my hands on for XRT and compared that directly against GME over a 3 year time frame. For graphing purposes I took many of the large values such as FTD's and Open Interest, instead measured their percentage of change, relative to themselves or some other metric, such as Failure to deliver divided by shares outstanding.

One major theme that I notice over analyzing XRT and GME is the large percentage drops in put open interest in XRT occurring around the time of significant price change on GME. There is one caveat and of course that is FTDs. As we know over the last year XRT has gone on and off Reg Sho Threshold several times (though creation/redemption still occur and FTDs persist).

I wanted to first show you graphically the relationship of GME Price Change vs XRT Put Open Interest Percentage Change vs XRT Failure To Deliver Divided by it's Shares Outstanding (SO).

https://preview.redd.it/mem0eqjsilb91.png?width=2298&format;=png&auto;=webp&s;=5e5848265129863f0d4c846b08c3dd0db1c7a864

I then wanted to break down the data changes in our runs again comparing XRT vs GME with several more data categories.

Dictionary:

FTD-Failure to Deliver

NAV-Net Asset Value (XRT)

SO- Shares Outstanding

Fund FLOW- See description below

https://preview.redd.it/o3es77yljlb91.png?width=1870&format;=png&auto;=webp&s;=9e37faddb313d18d0dde304088a4e74859445433

Alright, so lets break down our runs and then I will link my Google Doc of my data at the end.

May 2022 Run

https://preview.redd.it/kgwrchnamlb91.png?width=1821&format;=png&auto;=webp&s;=8824747a179b685186c3ded9cb37ea74424c20ff

March 2022 Run

https://preview.redd.it/2fez2pnwulb91.png?width=1822&format;=png&auto;=webp&s;=61a041003e7baf0861f1e686f65b8b5f575c5168

November 2021 Run

https://preview.redd.it/hl6cnzthvlb91.png?width=1818&format;=png&auto;=webp&s;=a02178cabad510292e349eaea5e01e722968bb4d

August 2021 Run

https://preview.redd.it/ps2t8ibovlb91.png?width=1824&format;=png&auto;=webp&s;=f97fe94177db21fe3f4e502f78136497cb195a2e

June 2021 Run

https://preview.redd.it/i4vhrjtsvlb91.png?width=1803&format;=png&auto;=webp&s;=295b29fa18b83dd4028881097d52a4e84d6b72b1

March 2021 Run

https://preview.redd.it/pcxicuiwvlb91.png?width=1822&format;=png&auto;=webp&s;=3a335bdd9a0b68f379ef17dab5b97ad56f974f45

January 2021 Sneeze

https://preview.redd.it/vunayc54wlb91.png?width=1821&format;=png&auto;=webp&s;=b7d890e21f5df99ef62765a9d666b7e758f2b1d1

Original Link to my dataset: https://docs.google.com/spreadsheets/d/1WCpIH6aUJAZG9LXMXjOMLm_DllH6vyZX1DluR2mB5i4/edit?usp=sharing

Let me know what you guys think!

\-Turd