Title: Compiling short volume (not interest) for 14 different markets
Author: Hot-Horror9942
Created 2021-10-01 14:45:55 UTC
Permalink: /r/DDintoGME/comments/pz9ik2/compiling_short_volume_not_interest_for_14/
Url: https://www.reddit.com/r/DDintoGME/comments/pz9ik2/compiling_short_volume_not_interest_for_14/

So we've probably all seen the short % vol column on stonk o tracker, some might even visit shortvolumes.com for more accurate data but we can do even better.

I present the links for all of these 14 markets:

Darkpools (DQ DN DB)
http://regsho.finra.org/regsho-December.html
NYSE - (N P C A M) - https://ftp.nyse.com/ShortData/
Nasdaq minus Q (X and B) - ftp://ftp.nasdaqtrader.com/files/shortsaledata/
CBOE - (Y Z J K) - https://www.cboe.com/us/equities/market_statistics/short_sale/

and my notes on these:
Market M only starts Nov 2019
Market C starts April 2018
Market P, A, N, DQ, DN, Y, Z, J, K go way back (8+ years) *but GME not in A before 2017
TRF Chicago (DB) Starts Sept 2018

and then because it is a shit ton of work to compile these I'll show a picture of the graph I compiled for these sources using a datascraper I wrote in python:

[yellow line is short % vol on the right y axis. volume on the left one.](https://preview.redd.it/0v7nx6tqpuq71.png?width=1098&format;=png&auto;=webp&s;=5d1c0f5f8b552eddddf0114a4cb15445b47cca7b)

if there are any questions please feel free to ask :)