

Title: Basic Volume Question: GME

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There was a bit of a Volume spike around 12:30 (eastern) today on GME that I had a question about.

If you tally up a timeslice near that time (on my setup with live market data) the Ask volume it was 6400.

The Bid volume was 25971.

I would expect around 32,000 for total volume, but my setup is showing 47,966.

Do I have a problem with my setup, or am I missing some variable here?