

Title: Daily volume percentages for dark pools, NYSE, IEX - spikes explained

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Yesterday I posted this graph:

<https://preview.redd.it/wekjsk8q7ao71.png?width=924&format=png&auto=webp&s=606bf6ceae07338ec456aa3d0807860ae98ee9ed>

Source for data:

[<https://chartexchange.com/symbol/nyse-gme/stats/>](<https://chartexchange.com/symbol/nyse-gme/stats/>)

I wanted to figure out what could explain the spikes in the NYSE percentage. So here goes:

<https://preview.redd.it/bnqwbdz7ao71.png?width=924&format=png&auto=webp&s=de69dfa4df41fe4f17532be6cb5d18dbcf81fa8c>

The spikes happen on quad witching days, or on days where GME is included in different indexes (Russel 1000 on Jun 25, S&P; 400 on Aug 3). I don't understand why NYSE percentage spikes when ETFs rebalance... I thought that's exactly the kind of thing dark pools were for? Obviously my cortex lacks any kind of topology.

The big spike yesterday is at least partially attributed to QWD. But notice that the NYSE % for yesterday's QWD is a lot higher than the other QWDs.

|Quad witching day|NYSE percent of volume|

|:-|:-|

|Dec 18 2020|22.90|

|Mar 19 2021|16.83|

|Jun 18 2021|23.32|

|Sep 17 2021|43.28|

Why did yesterday's QWD see a lot higher percentage for NYSE compared to other QWDs? Computershare? Futures fuckery? I'm going to be bold and tag u/crind, hopefully this data can be integrated into your theories.

Unfortunately the QWD yesterday makes it hard to isolate the effect of computurshare over the last week. But, if we see some more days where NYSE > 20% next week, then we'll know that apes are buying via CS en masse after individually deciding it would be best for their personal finances.

Just ballparking: if apes buying on CS are increasing the flow through NYSE by about 5% of daily volume, that translates to about 100k-200k shares per day, which is huge because (correct me if I'm wrong) that only includes new shares being bought on CS, NOT the ones being transferred in. This paragraph is speculative and potentially uninformed, but I thought I'd put it out there.

I don't know how many shares were already registered using CS before last week. Apparently we're not allowed to know that info. But to me, these numbers mean it's just a matter of time before the float is fully registered.