I've been thinking about it as well. The big problem with shorting is liquidations, because you wouldn't be able to withdraw your nmr in time to profit from the stonk that liquidates your short position. Another option could be to borrow nmr, but there is a problem with fees (if you want to pay your debts regularly), and also you would have to collateralize a lot more money to not get liquidated, thus limiting your gains a lot.