ORTEX

ORTEX DATA

Short **interest**

Daily and intraday short interest, cost to borrow and utilisation for more than 52,000 securities.

ORTEX has estimated short interest every trading day since 2012. Official figures arrive twice a month and around eleven days late. ORTEX publishes a daily estimate for more than 52,000 securities before the US open, updates it through the session, and puts a confidence range on every number. Cost to borrow, utilisation, days to cover, availability and the positions disclosed to regulators sit alongside it, so the whole short side of a stock is one dataset.

52,700+
securities with a daily estimate

2012
daily history from

15,800
US securities re-estimated intraday

Pre-open
complete daily file, before the US open

95%

of ORTEX estimates were within one percentage point of free float of the official figure, across 2.1 million official prints in the US, Canada, Australia and Hong Kong since August 2023.

Measured against every exchange-reported settlement figure. Estimate frozen before the official print.

WHAT YOU CAN DO WITH IT

Risk and crowding

See squeeze risk building on longs and shorts, weeks before the official print.

Systematic signals

Fourteen years of daily, point-in-time short data for factor and event research.

Borrow and sizing

Cost to borrow and availability to size, finance and time a short.

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SHORT INTEREST

The whole short side, **in one dataset**

ORTEX

Every number a short book, a risk desk or a squeeze screen needs, on one row per stock per day.

01

Estimated short interest

Shares short every day, as a percentage of free float and in dollar value, with upper and lower confidence bounds. A daily read between official report dates.

02

Intraday updates

Short interest re-estimated through the session as lending moves, for around 15,800 US securities, with a live snapshot for any stock.

03

Cost to borrow

The ORTEX cost to borrow for new loans and for all loans. The clearest single measure of how hard a stock is to short, and when that is changing.

04

Utilisation and availability

Shares on loan, the share of lendable supply in use and its daily change, and the shares still available to borrow.

05

Named short positions

More than 600,000 positions disclosed to 14 regulators in Europe, the UK and Japan since 2003: who is short, how much, and since when.

06

Short Score and days to cover

Days to cover over four volume windows, and one 0 to 100 score that ranks a whole market by short-side pressure.

WHY ORTEX

Official short interest is late and infrequent; lending data on its own is noisy. ORTEX combines both into one daily estimate with a confidence range, removes dividend-driven lending that is not short selling, and scores itself against every official print.

AT A GLANCE

COVERAGE

52,700+ securities globally; intraday for 15,800 US securities

HISTORY

Daily from 2012; cost to borrow from 2018

FREQUENCY

Daily before the US open, intraday through the session

OFFICIAL DATA

Exchange short interest for the US, Canada, Australia and Hong Kong; disclosed positions from 14 regulators

DELIVERY

API, CSV, whole-market daily files over SFTP or S3

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SEE THE DATA

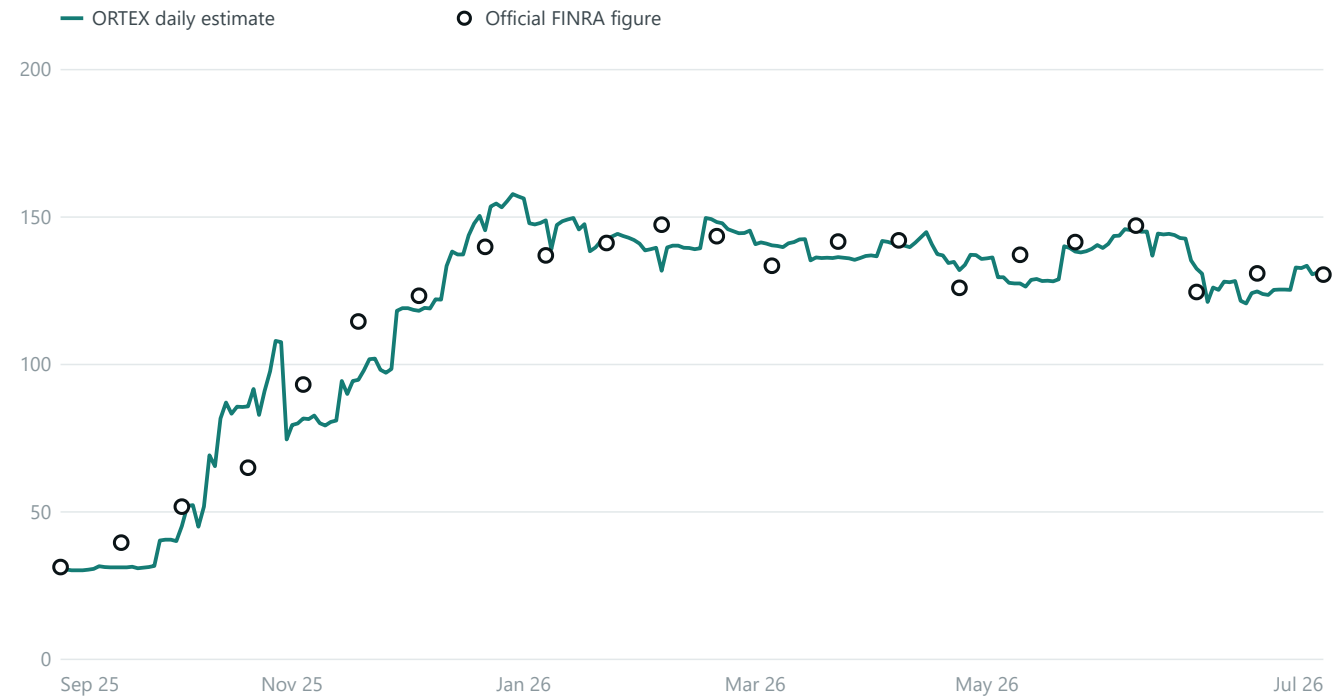
Estimate vs **official print**

The daily ORTEX estimate against every official FINRA figure for one US stock through a fourfold rise in short interest.

THE DATA

Beyond Meat (BYND): shares short, millions

The line was published every morning. Each dot is the official figure, which arrived around eleven days after its settlement date.



September 2025 to July 2026, before the company's 2026 reverse split.

WHAT IT SHOWS

OFFICIAL DATA

Twice a month, around eleven days after settlement

ORTEX

Every trading day before the open, plus intraday

THE MOVE

31m shares short in September 2025 to 140m by December

WHY ORTEX

While short interest in BYND quadrupled, the ORTEX line showed each step up to two weeks before the official figure.

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