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| Sheena Live At The Palace (August 11), CD, MP3+DVD | 1982 | US |
| Sheena Live In San Diego (August 31), CD | 1982 | US |
| Sheena Live In Chile (Viña del Mar, February 12), MP3+MP4+DVD | 1984 | CHI |
| Sheena Live In Chile (Viña del Mar, February 13), MP3+MP4+DVD | 1984 | CHI |
| Sheena Live In Atlantic City, August 11 | 1984 | US |
| Sheena Live At The Tokyo Music Festival (June 2), MP4 | 1989 | J |
| Sheena Live At Madison Square Garden, December 22 | 1989 | US |
| Sheena Live Across The USA, MP3+MP4 | 1990 | US |
| Sheena Live In Glasgow (June 3), MP3+MP4 | 1990 | SCO |
| Sheena Live Across The USA, MP4 | 1991 | US |
| Sheena Live At Pleasure Island (January 1), MP3+MP4 | 1992 | US |
| Sheena Live On The Man Of La Mancha, MP4 | 1992 | US |
| Sheena Live At Swing Alive! (August), CD+MP4 | 1996 | US |
| Sheena Live At Colors Of Christmas (December), MP3+MP4 | 1997 | US |
| Sheena Live Across The USA, MP4 | 2003 | US |
| Sheena Live In At Universal Studios (February 21), DVD+MP4 | 2004 | US |
| Sheena Live In Chile (Viña del Mar, January 19) DVD, MP3+MP4 | 2008 | CHI |
| Sheena Live Across The USA (July), MP4 | 2008 | US |
| Sheena Live Across The USA, MP4 | 2009 | US |
| Sheena Live At The Family Gras (February 14), MP4 | 2009 | US |
| Sheena Live In Las Vegas (September 18), MP4 | 2009 | US |
| Sheena Live In Las Vegas (October 27), MP4 | 2010 | US |
| Sheena Live Across The USA (February), MP4 | 2011 | US |
| Sheena Live In USA (April) | 2012 | US |
| Sheena Live In Las Vegas (July), MP4 | 2012 | US |
| Sheena Live In Chicago (August 12), MP4 | 2012 | US |
| Sheena Live Across The USA (March, May, July), MP4+MP3 | 2014 | US |
| Sheena Live (September, The Spy Who Loved Me), MP3 | 2014 | US |
| Sheena Live In Melbourne (December 5), MP4 | 2015 | AUS |
| Sheena Live On Canada Day (July 1), MP4 | 2016 | CAN |
| Sheena Live In San Diego (September 17), MP4 | 2017 | US |
| Sheena Live In 42nd Street (March 20, Theatre Royal Drury Lane), MP3 | 2017 | UK |
| Sheena Live In 42nd Street (March 17, Theatre Royal Drury Lane), MP3 | 2018 | UK |
| Sheena Live At Smothers Theatre (January 19), MP4 | 2019 | US |
| Sheena Live At The Villages (March 12), MP4 | 2019 | US |
| Sheena Live In Tokyo (March 23), MP4 | 2019 | J |
| Sheena Live At Napa (June 7), MP4 | 2019 | US |
| Sheena Live In Manila (July 26), MP4 | 2019 | PHI |
| Sheena Live In Singapore (July 28), MP4 | 2019 | SING |
| Sheena Live In Chile (September 7), MP4 | 2019 | CHI |
| Sheena Live At Gay Pride Columbia (October 5), MP4 | 2019 | US |
| Sheena Live In New York (October 11+12), MP4 | 2019 | US |
| Sheena Live At Disney World Orlando (November 1), MP4 | 2019 | US |
| Sheena Live At New York State Fair (September 1), MP4 | 2021 | US |
| Sheena Live At Mohegan Sun (November 20), MP4 | 2021 | US |
| Sheena Live At The Valle Del Oro Resort (February 9), MP4 | 2022 | US |
| Sheena Live At Avalon Theatre (June 25), MP4 | 2022 | US |
| Sheena Live In Albany (July 7), MP4 | 2022 | US |
| Sheena Live At California Mid State Fair (July 21), MP4 | 2022 | US |
| Sheena Live At Elk Grove Pavilion (July 26), MP4 | 2022 | US |

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| Sheena Live In Mexico (October 28), MP4 | 2022 | MEX |
| Sheena Live At Downey Theatre (January 14), MP4 | 2023 | US |
| Sheena Live At Morongo Casino (January 21), MP4 | 2023 | US |
| Sheena Live At Des Plaines Theatre (February 11), MP4 | 2023 | US |
| Sheena Live At Laguna Cliffs (March 4), MP4 | 2023 | US |
| Sheena Live At Kuss Auditorium (March 16), MP4 | 2023 | US |
| Sheena Live In Campbell (April 27), MP4 | 2023 | US |
| Sheena Live At Mohegan Sun (August 12), MP4 | 2023 | US |
| Sheena Live At Mount Airy Resort (August 26), MP4 | 2023 | US |
| Sheena Live At The 80s Cruise (February 29), MP4 | 2024 | US |
| Sheena Live At Broward Center (March 21), MP4 | 2024 | US |
| Sheena Live At Retro Festival Lucerne (April 12), MP3 | 2024 | CH |
| Sheena Live At Sea World Orlando (May 18), MP4 | 2024 | US |
| Sheena Live At Day Break (August 23), MP4 | 2024 | US |
| Sheena Live At Minzer Park (May 3), MP4 | 2025 | US |
| Sheena Live At Crystal Grand Music Theatre (May 18), MP4 | 2025 | US |
| Sheena Live At Lincoln (May 30), MP4 | 2025 | US |
| Sheena Live In New Jersey (September 11), MP4 | 2025 | US |
| Sheena Live At Arcada Theatre (October 2), MP4 | 2025 | US |
| Sheena Live At Des Plaines Theatre (October 3), MP4 | 2025 | US |
| Sheena Live In Oakland (October 19), MP4 | 2025 | US |
| Sheena Live At Home For The Holidays (November 30), MP4 | 2025 | US |
| Sheena Live At Home For The Holidays (December 10), MP4 | 2025 | US |
| Sheena Live At Home For The Holidays (December 12), MP4 | 2025 | US |
| Sheena Live In Everett (January 16), MP4 | 2026 | US |
| Sheena Live At Borgata Casino (March 6), MP4 | 2026 | US |
| Sheena Live In Uncasville (April 11), MP4 | 2026 | US |
| Sheena Live At Riverside City Casino (April 18), MP4 | 2026 | US |