



Document title

DAILY SHORT VOLUME CLIENT SPECIFICATION

NYSE DAILY SHORT VOLUME

NYSE AMERICAN DAILY SHORT VOLUME

NYSE ARCA DAILY SHORT VOLUME

NYSE NATIONAL DAILY SHORT VOLUME

(April 30, 2018)

Version

1.2b

Date

February 5, 2018

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PREFACE

DOCUMENT HISTORY

The following table provides a description of all changes to this document.

VERSION NO.	DATE	CHANGE DESCRIPTION
1.1	10/15/2012	References to 'NYSE Amex' updated to 'NYSE MKT' Document rebranded with new NYSE Technologies template
1.2	03/07/2017	Document rebranded to the ICE template Clarified explanatory text Standardized on shorter file names, eg: NYSEshvol (see section 1.3) Added Short Exempt Volume field
1.2a	05/22/2017	Corrected Arca History Dates and file extensions in table Files for NYSE, NYSE American and NYSE Arca available as of 10:00pm File no longer uploaded to the below directories: <ul style="list-style-type: none"> ▪ EQY_US_NYSE_SUM_REGSHO to NYSEshvol ▪ EQY_US_AMEX_SUM_REGSHO to Amexshvol ▪ EQY_US_ARCA_SUM_REGSHO to Arcashvol File accessible from the following directories as of 7/24/2017: <ul style="list-style-type: none"> ▪ NYSEshvol ▪ Amexshvol ▪ Arcashvol
1.2b	02/05/2018	Updated to include NYSE National

RELATED DOCUMENTS

[NYSE Symbology Specification](#)

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1. INTRODUCTION

An instance of the Daily Short Volume file is produced at the end of every trading day for the NYSE, American, NYSE Arca and NYSE National exchanges.

The file provides a daily summary report of short sale volume for every equity symbol traded on the exchange during the trading day.

1.1 TIMELINES AND AVAILABILITY

New Daily Short Volume files are available at the approximate times below. Historical National Volume Summary files are available in the date ranges shown.

All times are in US Eastern time.

EXCHANGE	TYPICAL FILE TIME AVAILABILITY	HISTORY DATES AVAILABLE
NYSE	10:00 PM	August 1, 2009 – present
NYSE Arca	10:00 PM	July 29, 2009 – present
NYSE American	10:00 PM	August 1, 2009 – present
NYSE National	10:00 PM	April 30, 2018 – present

1.2 FILE FORMAT

Daily Short Volume data files are delivered in three formats:

- XML (.xml)
- Excel (.xls)
- Pipe-delimited ASCII (.txt)

1.3 FILE NAME AND FTP LOCATION

On logging into the NYSE FTP Site, <ftp2.nyxdata.com>, the historical Daily Short Volume files are accessible per your entitlements at the locations shown below.

EXCHANGE	FILE PATH AND NAME
NYSE	NYSEshvol/ NYSEshvolyyyy/ NYSEshvolyyyyymm/ NYSEshvolyyyyymmdd.xml, .xls, .txt
NYSE Arca	Arcashvol/ Arcashvolyyyy/ Arcashvolyyyyymm/ ARCAshvolyyyyymmdd.xml, .xls, .txt
NYSE American	Amexshvol/ Amexshvolyyyy/ Amexshvolyyyyymm/ Amexshvolyyyyymmdd.xml, .xls, .txt
NYSE National	Nationalshvol/ Nationalshvolyyyy/ Nationalshvolyyyyymm/ Nationalshvolyyyyymmdd.xml, .xls, .txt

2. DAILY SHORT VOLUME FIELD LAYOUTS

If the field format is Text, the number in parentheses is the maximum length of the field.

FIELD ORDER	FIELD	FORMAT	DESCRIPTION
1	Date	YYYYMMDD	Date of trading session activity
2	Symbol	Text (16)	See NYSE Symbology Specification
3	Short Exempt Volume	Number	Total share volume of all Short Exempt order executions
4	Short Volume	Number	Total share volume of all Short order executions (Sell Short + Sell Short Exempt + Sell Short with Slide)
5	Total Volume	Number	Total share volume of all order executions
6	Market	Text (1)	Trading exchange <ul style="list-style-type: none"> ▪ A – NYSE American ▪ N – NYSE ▪ P – NYSE Arca ▪ C – NYSE National