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Document title

## **DAILY SHORT VOLUME CLIENT SPECIFICATION**

**NYSE Daily Short Volume**  
**NYSE American Daily Short Volume**  
**NYSE Arca Daily Short Volume**

Version

1.2

Date

March 7, 2017

**\* The name change from NYSE MKT to NYSE American will not be effective until filed with the SEC.**

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## PREFACE

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### DOCUMENT HISTORY

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

| VERSION NO. | DATE       | CHANGE DESCRIPTION   |
|-------------|------------|--|
| 1.0         | 01/31/2012 | Approved version for release   |
| 1.1         | 10/15/2012 | References to 'NYSE Amex' updated to 'NYSE MKT'<br>Document rebranded with new NYSE Technologies template  |
| 1.2         | 03/07/2017 | Document rebranded to the ICE template<br>Clarified explanatory text<br>Standardized on shorter file names, eg: NYSEshvol (see section 1.3)<br>Added Short Exempt Volume field |

### RELATED DOCUMENTS

[NYSE Symbology Specification](#)

### SUPPORT CONTACT INFORMATION

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- Email: [marketdataopssupport@theices.com](mailto:marketdataopssupport@theices.com)

## 1. INTRODUCTION

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

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 |

### 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   |
|----------------------|--|
| <b>NYSE</b>          | NYSEshvol/<br>NYSEshvol_YYYY/<br>NYSEshvol_YYYYMM/<br>NYSEshvol_YYYYMMDD/<br><b>NYSEshvol_YYYYMMDD.txt</b> |
| <b>NYSE Arca</b>     | Arcashvol/<br>Arcashvol_YYYY/<br>Arcashvol_YYYYMM/<br>Arcashvol_YYYYMMDD/<br><b>Arcashvol_YYYYMMDD.txt</b> |
| <b>NYSE American</b> | Amexshvol/<br>Amexshvol_YYYY/<br>Amexshvol_YYYYMM/<br>Amexshvol_YYYYMMDD/<br><b>Amexshvol_YYYYMMDD.txt</b> |

## 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                | HH/MM/YYYY | Date of trading session activity  |
| 2           | Symbol              | Text (16)  | Stock symbol in <a href="#">NYSE symbology</a> (Root Space Suffix)  |
| 3           | Short_Volume        | Number     | Total share volume of all Short order executions.   |
| 4           | Short_Exempt_Volume | Number     | Total share volume of all Short Exempt order executions.  |
| 4           | Total_Volume        | Number     | Total share volume of all order executions.   |
| 5           | Listing Market      | Text (1)   | Exchange where the symbol is listed: <ul style="list-style-type: none"> <li>▪ N – NYSE</li> <li>▪ P – NYSE Arca</li> <li>▪ Q – NASDAQ</li> <li>▪ A – NYSE American</li> <li>▪ Z – BATS</li> </ul> |