

[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****NYSE CHICAGO DAILY SHORT VOLUME****(NOV 4, 2019)**[Version](#)

1.3

[Date](#)

September 4, 2019

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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
1.1	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"> <li>▪ EQY_US_NYSE_SUM_REGSHO to NYSEshvol</li> <li>▪ EQY_US_AMEX_SUM_REGSHO to Amexshvol</li> <li>▪ EQY_US_ARCA_SUM_REGSHO to Arcashvol</li> </ul> File accessible from the following directories as of 7/24/2017: <ul style="list-style-type: none"> <li>▪ NYSEshvol</li> <li>▪ Amexshvol</li> <li>▪ Arcashvol</li> </ul>
1.2b	02/05/2018	Updated to include NYSE National
1.3	08/26/2019	Updated to include NYSE Chicago

### RELATED DOCUMENTS

[NYSE Symbology Specification](#)

### SUPPORT CONTACT INFORMATION / TECHNICAL ASSISTANCE

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## 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, NYSE American, NYSE Arca, NYSE National and NYSE Chicago 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 Daily Short 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
NYSE Chicago	10:00 PM	November 4, 2019 - Present

### 1.2 FILE FORMAT

Daily Short Volume data files are delivered in three formats:

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

**Files are available Online, via Email and on our MFT server**

- Clients that wish to receive the data via the Online Viewer and by email are required to set up the email distribution settings on <https://dashboard.theice.com/>.
- Register on <https://dashboard.theice.com/>, PROPRIETARY MARKET DATA, select Access Data

### 1.3 PRODUCTION MFT DIRECTORY STRUCTURE

In each of the directories and file names described in this section, “YYYY” refers to the generation year of the files, “MM” refers to the generation month of the files, and “DD” refers to the generation day of the files. Historical files will be available on an on-going basis from December 14, 2015 and onward.

To access the data via our [Managed File Transfer \(MFT\) system](#), please kindly fill out the [MFT form](#). The purpose of the MFT form is to help us establish a connection for you to our MFT system which provides access to the data.

Guidance for Completing the MFT Form:

- Under Intercontinental Exchange Entity: select **NYSE**

- Under Service Type: select **NYSE Historical**
- In the MFT User ID field: provide **the MFT User ID** listed below
- In the File Description field: provide **NYSE Group Short Volume Summary**

### 1.3.1 MFT SERVER NAME

The name of the MFT server is:

<https://mftus.nyx.com/>

### 1.3.2 MFT DIRECTORY NAME

The name of the MFT server is:

<https://mftus.nyx.com/>

The NYSE Chicago Volume Summary are available under one unique directory:

/Chicagoshvol/

    /Chicagoshvolyyyy/

        /Chicagoshvolyyyyymm/

#### 1.4 FILE NAME AND FTP LOCATION

On logging into the NYSE MFT Site, <https://mftus.nyx.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/ NYSEshvolyyyymm/ <b>NYSEshvolyyyyymmdd.xml, .xls, .txt</b>
NYSE Arca	Arcashvol/ Arcashvolyyyy/ Arcashvolyyyymm/ <b>ARCAshvolyyyyymmdd.xml, .xls, .txt</b>
NYSE American	Amexshvol/ Amexshvolyyyy/ Amexshvolyyyymm/ <b>Amexshvolyyyyymmdd.xml, .xls, .txt</b>
NYSE National	Nationalshvol/ Nationalshvolyyyy/ Nationalshvolyyyymm/ <b>Nationalshvolyyyyymmdd.xml, .xls, .txt</b>
NYSE Chicago	Chicagoshvol/ Chicagoshvolyyyy/ Chicagoshvolyyyymm/ <b>Chicagoshvolyyyyymmdd.xml, .xls, .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	YYYYMMDD	Date of trading session activity
2	Symbol	Text (16)	See <a href="#">NYSE Symbology Specification</a>
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"> <li>▪ A – NYSE American</li> <li>▪ N – NYSE</li> <li>▪ P – NYSE Arca</li> <li>▪ C – NYSE National</li> <li>▪ M - NYSE Chicago</li> </ul>