



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

1.3a

Date

September 1, 2022

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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
1.3	08/26/2019	Updated to include NYSE Chicago
1.3a	09/01/2022	Updated branding Added new file delivery method instructions and new directory path for accessing data via AWS S3 Cloud and NYSE SFTP File directory name change for all 5 markets for historical and ongoing data

RELATED DOCUMENTS

[NYSE Symbology Specification](#)

SUPPORT CONTACT INFORMATION / TECHNICAL ASSISTANCE

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- Email: support@nyse.com
- Sales: DataSales@nyse.com

1. INTRODUCTION

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, via AWS S3 and via SFTP

- 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 SFTP 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.

In order to establish your connection to the SFTP, NYSE needs your dedicated source IP address(es) and SSH Key(s). Please provide this information on the customer dashboard by visiting dashboard.theice.com and navigating to “SFTP Access Settings”. For additional information, please refer to the [NYSE SSH Key Generation Guide](#). For additional information regarding accessing the NYSE SFTP, please refer to the [NYSE SFTP Access - User Guide](#).

1.4 SFTP SERVER NAME

The name of the SFTP server is: sftp.nyse.com

1.5 SFTP DIRECTORY STRUCTURE

The historical Daily Short Volume files are accessible per your entitlements at the locations shown below.

EXCHANGE	FILE PATH AND NAME
NYSE	NYSE_SH_VOL/ NYSE_SH_VOLyyyy/ NYSE_SH_VOLyyyymm/ NYSEshvolyyyymmdd.xml, .xls, .txt
NYSE Arca	ARCA_SH_VOL/ ARCA_SH_VOLyyyy/ ARCA_SH_VOLyyyymm/ Arcashvolyyyymmdd.xml, .xls, .txt
NYSE American	AMEX_SH_VOL/ AMEX_SH_VOLyyyy/ AMEX_SH_VOLyyyymm/ Amexshvolyyyymmdd.xml, .xls, .txt
NYSE National	NATIONAL_SH_VOL/ NATIONAL_SH_VOLyyyy/ NATIONAL_SH_VOLyyyymm/ Nationalshvolyyyymmdd.xml, .xls, .txt
NYSE Chicago	CHICAGO_SH_VOL/ CHICAGO_SH_VOLyyyy/ CHICAGO_SH_VOLyyyymm/ Chicagoshvolyyyymmdd.xml, .xls, .txt

1.6 S3 DIRECTORY STRUCTURE

S3 Bucket Name

nyse.taq.prod.rawfiles

S3 Directory Name

TAQ Group Short Sales & Short Volume

4_TAQ_NYSE_GROUP_SHORT_SALES

NYSE Volume Summary

10_NYSE_VOLUME_SUMMARY

For additional information regarding accessing this data via S3, please refer to the [AWS Access - User Guide](#).

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 ▪ M - NYSE Chicago