Regulation SHO Daily Short Sale Volume File Layout

Date|Symbol|ShortVolume|Short Exempt Volume|TotalVolume|Market

| Field Name | Attribute | Description |
|--------------|---------------------|--|
| Date | 8 numeric | Trade Date |
| | characters | YYYYMMDD |
| Symbol | Up to 14 characters | Security symbol |
| Short Volume | Numeric value, no | Aggregate reported share volume of executed |
| | decimals | short sale and short sale exempt trades during |
| | | regular trading hours |
| Short Exempt | Numeric value, no | Aggregate reported share volume of executed |
| Volume | decimals | short sale exempt trades during regular |
| | | trading hours |
| Total Volume | Numeric value, no | Aggregate reported share volume of all |
| | decimals | executed trades during regular trading hours |
| Market | 1 alpha character | Reporting Facility identifier. Values are: |
| | | Q = NASDAQ (for NQ TRF) |
| | | D = ADF |
| | | O = ORF |
| | | N = NYSE (for $NYX TRF$) |

^{*}The first row of every file shall contain a header with the column names described above. The last row of every file shall be a trailer denoting the number of records produced for the file.

^{**} In the event there is no short data for a particular day, a file will still be produced for that day that will only contain a header and a trailer with a count of "0".

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