

As of February 28th 2011 the below file layout will be used

Regulation SHO Daily Short Sale Volume File Layout

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

Field Name	Attribute	Description
Date	8 numeric characters	Trade Date YYYYMMDD
Symbol	Up to 14 characters	Security symbol
Short Volume	Numeric value, no decimals	Aggregate reported share volume of executed short sale and short sale exempt trades during regular trading hours
Short Exempt Volume	Numeric value, no decimals	Aggregate reported share volume of executed short sale exempt trades during regular trading hours
Total Volume	Numeric value, no decimals	Aggregate reported share volume of all 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”.

File layout below in effect up until February 28th 2011

Regulation SHO Daily Short Sale Volume File Layout

Date|Symbol|ShortVolume|TotalVolume|Market

Field Name	Attribute	Description
Date	8 numeric characters	Trade Date YYYYMMDD
Symbol	Up to 14 characters	Security symbol
Short Volume	Numeric value, no decimals	Aggregate reported share volume of executed short sale trades during regular trading hours
Total Volume	Numeric value, no decimals	Aggregate reported share volume of all 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".