Short Sale Volume Daily Data User Guide

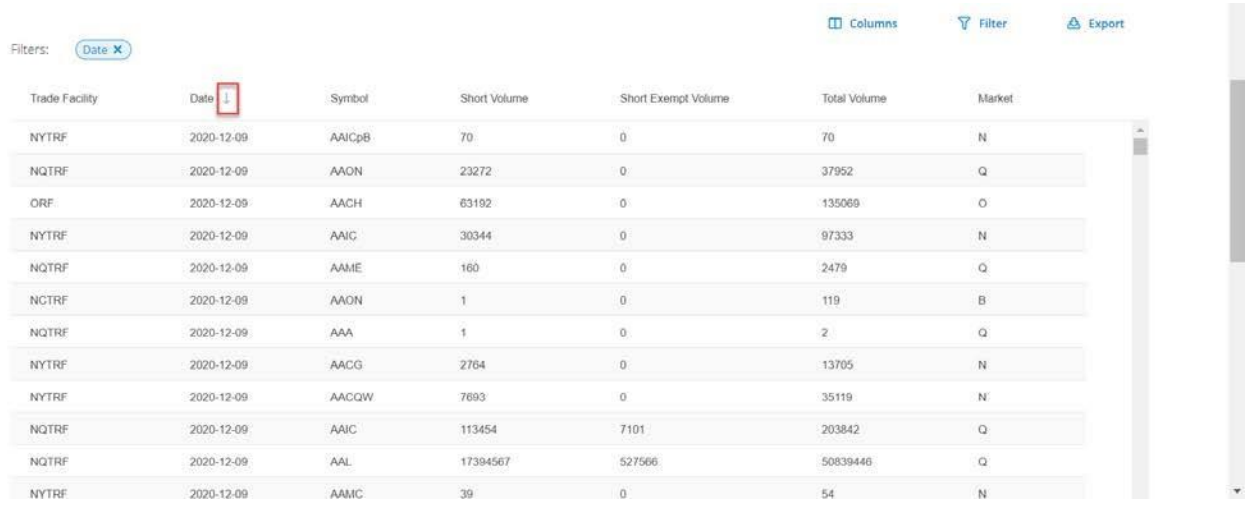
Short Sale Volume Daily data is now available in an interactive data view that allows you to:

- Add, remove, resize, or reorder columns.
- Filter by any data value in the data set, such as symbol or date range.
- Export more than one daily file (up to 7 calendar days) at a time to a zip archive of a CSV file.
- Access Short Sale Volume Daily data via API.

Short Sale Volume Data Default View

The default data view is configured to show 7 calendar days of Short Sale Volume Daily files sorted in descending order by date.

The down arrow indicates the column is sorted in descending order.



Trade Facility	Date ↓	Symbol	Short Volume	Short Exempt Volume	Total Volume	Market
NYTRF	2020-12-09	AAICpB	70	0	70	N
NQTRF	2020-12-09	AAON	23272	0	37952	Q
ORF	2020-12-09	AACH	63192	0	135069	O
NYTRF	2020-12-09	AAIC	30344	0	97333	N
NQTRF	2020-12-09	AAME	160	0	2479	Q
NCTRF	2020-12-09	AAON	1	0	119	B
NQTRF	2020-12-09	AAA	1	0	2	Q
NYTRF	2020-12-09	AACG	2764	0	13705	N
NYTRF	2020-12-09	AACQW	7693	0	35119	N
NQTRF	2020-12-09	AAIC	113454	7101	203842	Q
NQTRF	2020-12-09	AAL	17394567	527566	50839446	Q
NYTRF	2020-12-09	AAMC	39	0	54	N

December 2020

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Data Definitions

Field Name	Attribute	Description
Trade Facility	NQTRF, NYTRF, NCTRF, ORF, ADF	Refers to Trade Reporting Facility (TRF), Over-the-Counter Reporting Facility (ORF), or Alternative Display Facility (ADF)
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: N = NYSE TRF Q = NASDAQ TRF Carteret B = NASDAQ TRF Chicago D = ADF

Adjust Date Range Filter

Click on the Date filter tag to change your date filter. The filter tag is a short cut to date filter settings. You can filter by an exact date or date range (equals) or choose a date range.

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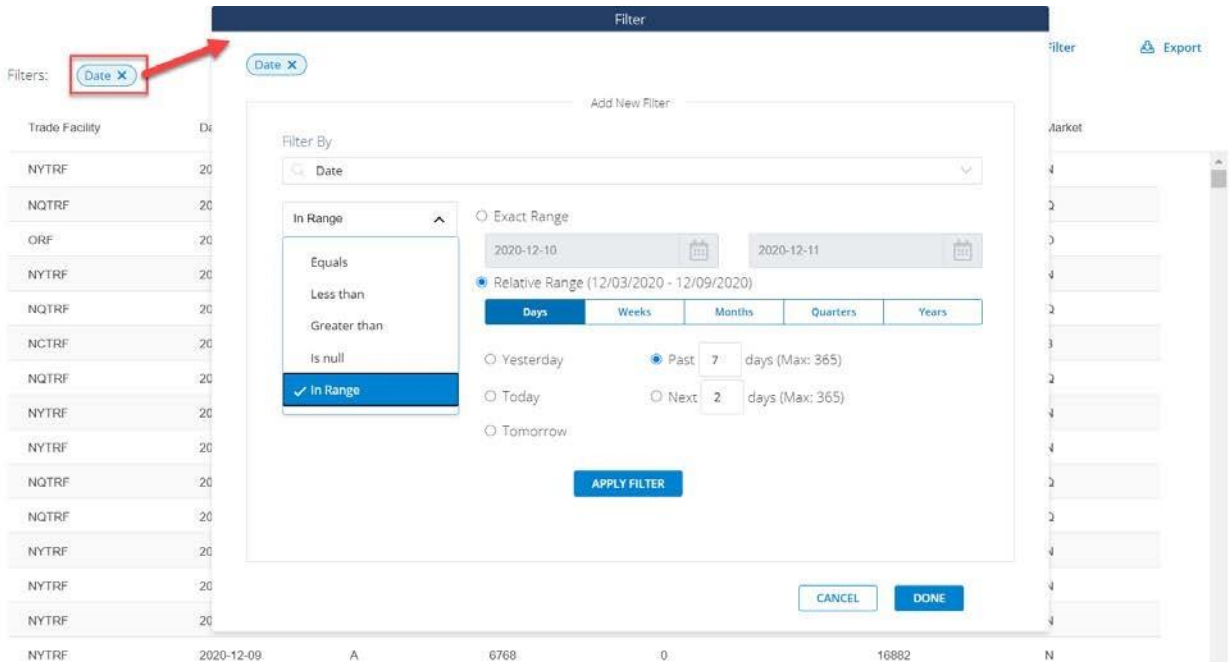
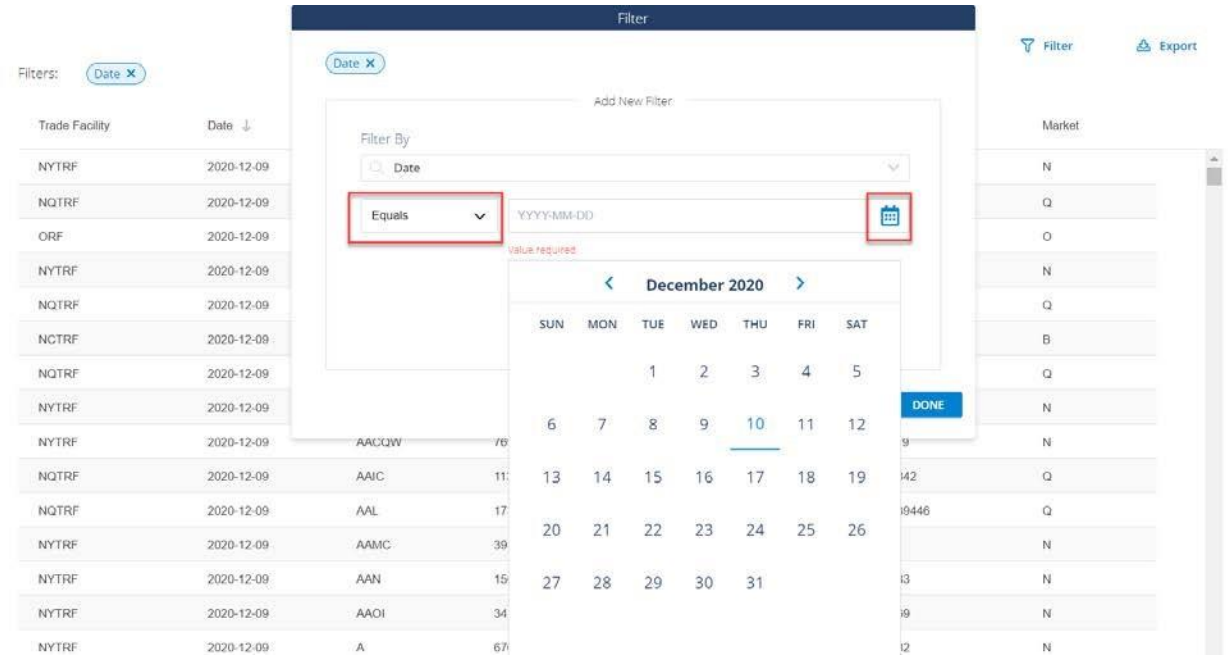


When searching on a specific date, use the "Equals" option and click the Calendar icon to select the date on the calendar that appears.



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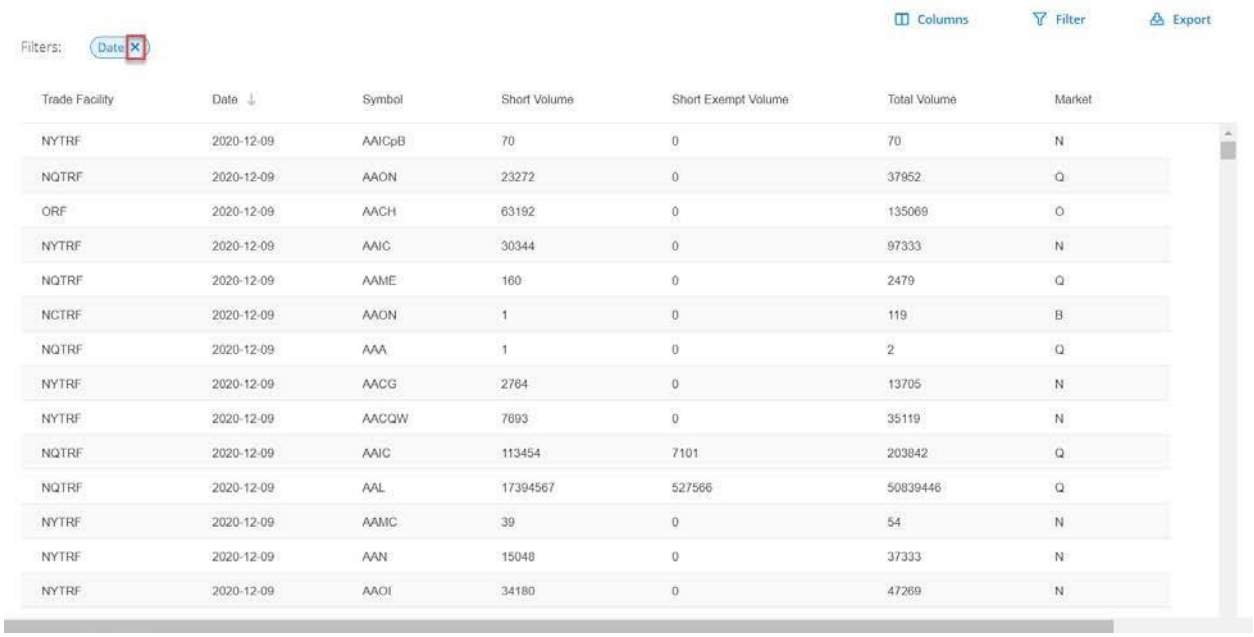
To remove the Date filter, you can click on the X in the Date filter tag.



Trade Facility	Date	Symbol	Short Volume	Short Exempt Volume	Total Volume	Market
NYTRF	2020-12-09	AAICpB	70	0	70	N
NQTRF	2020-12-09	AAON	23272	0	37952	Q
ORF	2020-12-09	AACH	63192	0	135069	O
NYTRF	2020-12-09	AAIC	30344	0	97333	N
NQTRF	2020-12-09	AAME	160	0	2479	Q
NCTRF	2020-12-09	AAON	1	0	119	B
NQTRF	2020-12-09	AAA	1	0	2	Q
NYTRF	2020-12-09	AACG	2764	0	13705	N
NYTRF	2020-12-09	AACQW	7693	0	35119	N
NQTRF	2020-12-09	AAIC	113454	7101	203842	Q
NQTRF	2020-12-09	AAL	17394567	527566	50839446	Q
NYTRF	2020-12-09	AAMC	39	0	54	N
NYTRF	2020-12-09	AAN	15048	0	37333	N
NYTRF	2020-12-09	AAOI	34180	0	47269	N

Filter by Symbol

Click the Filter tool to get started.

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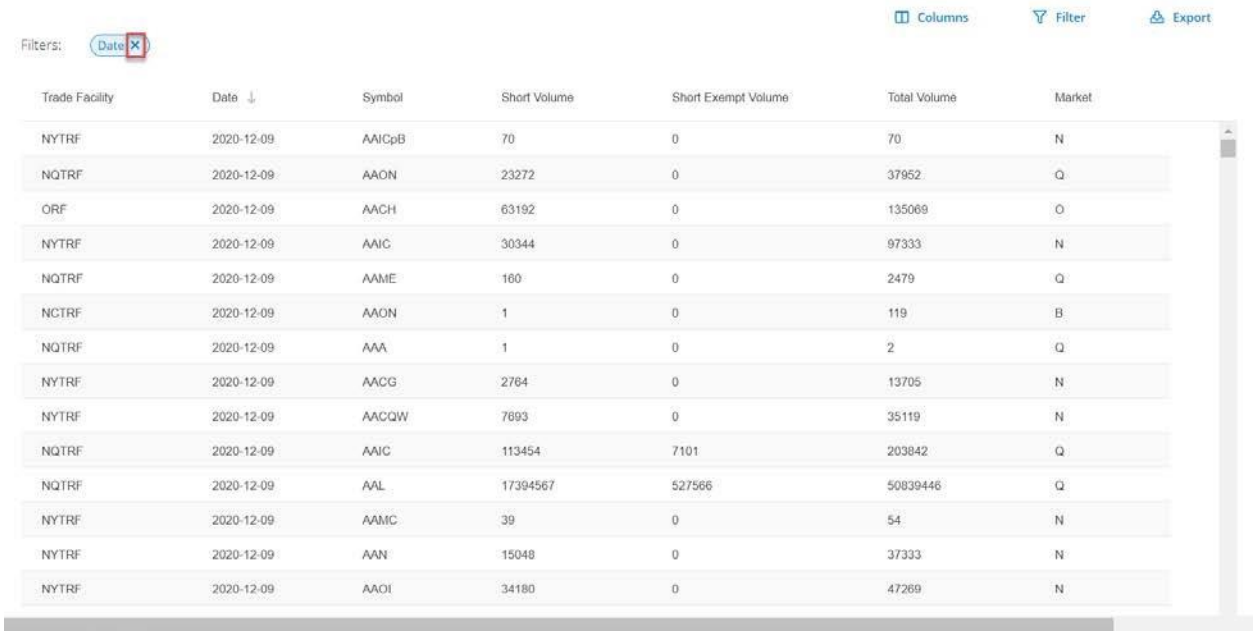
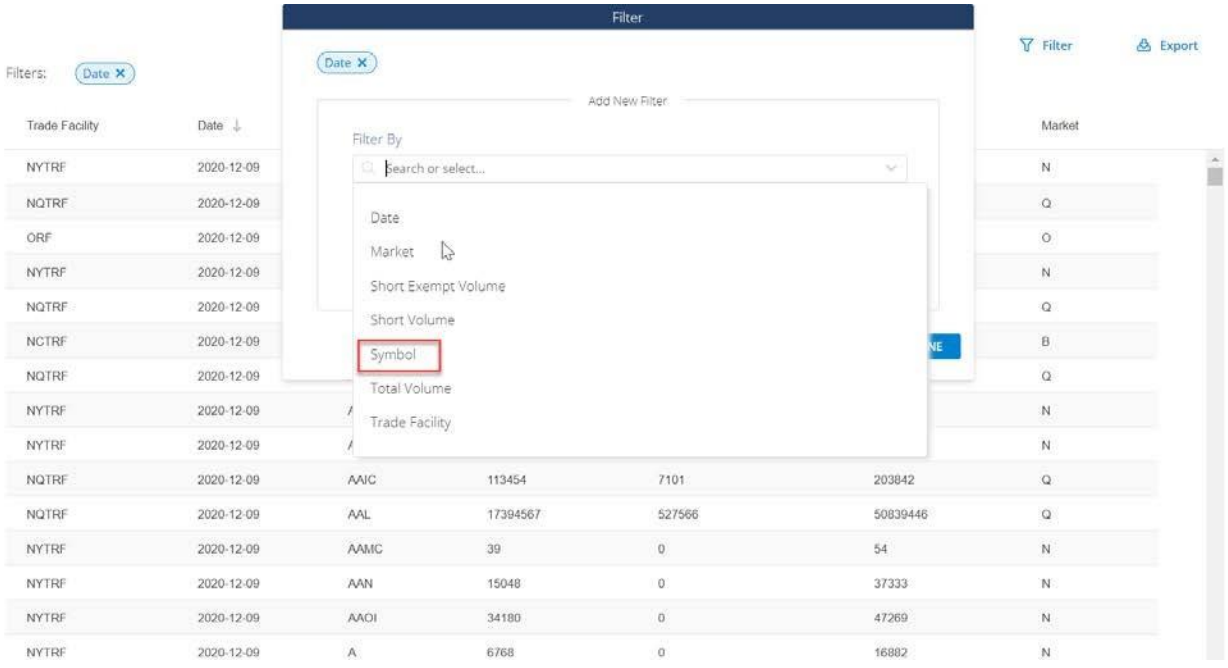


Trade Facility	Date	Symbol	Short Volume	Short Exempt Volume	Total Volume	Market
NYTRF	2020-12-09	AAICpB	70	0	70	N
NQTRF	2020-12-09	AAON	23272	0	37952	Q
ORF	2020-12-09	AACH	63192	0	135069	O
NYTRF	2020-12-09	AAIC	30344	0	97333	N
NQTRF	2020-12-09	AAME	160	0	2479	Q
NCTRF	2020-12-09	AAON	1	0	119	B
NQTRF	2020-12-09	AAA	1	0	2	Q
NYTRF	2020-12-09	AACG	2764	0	13705	N
NYTRF	2020-12-09	AACQW	7693	0	35119	N
NQTRF	2020-12-09	AAIC	113454	7101	203842	Q
NQTRF	2020-12-09	AAL	17394567	527566	50839446	Q
NYTRF	2020-12-09	AAMC	39	0	54	N
NYTRF	2020-12-09	AAN	15048	0	37333	N
NYTRF	2020-12-09	AAOI	34180	0	47269	N

Click within the Filter search to see a list of all available filters. Choose Symbol.



Trade Facility	Date	Symbol	Short Volume	Short Exempt Volume	Total Volume	Market
NYTRF	2020-12-09					N
NQTRF	2020-12-09					Q
ORF	2020-12-09					O
NYTRF	2020-12-09					N
NQTRF	2020-12-09					Q
NCTRF	2020-12-09					B
NQTRF	2020-12-09					Q
NYTRF	2020-12-09					N
NYTRF	2020-12-09					N
NQTRF	2020-12-09	AAIC	113454	7101	203842	Q
NQTRF	2020-12-09	AAL	17394567	527566	50839446	Q
NYTRF	2020-12-09	AAMC	39	0	54	N
NYTRF	2020-12-09	AAN	15048	0	37333	N
NYTRF	2020-12-09	AAOI	34180	0	47269	N
NYTRF	2020-12-09	A	6768	0	16882	N

Enter the Symbol. **Note that filters are currently case sensitive.**

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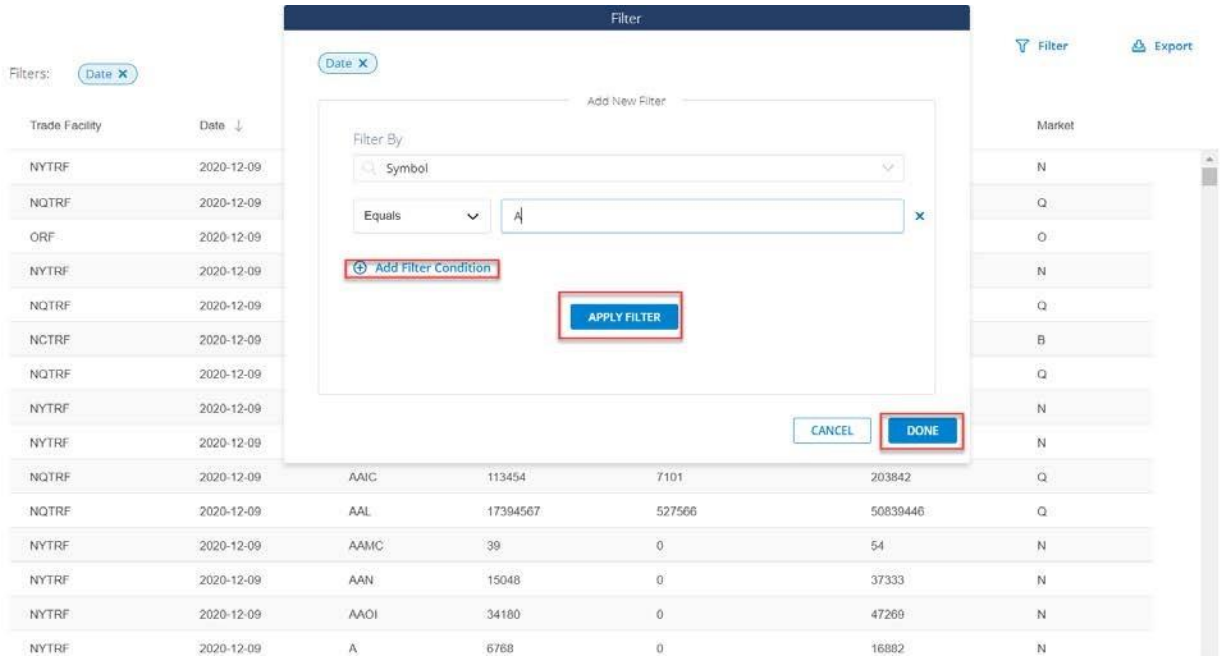
Click the “Add Filter Condition” to filter by more than one symbol at a time. When you have the filters you want, click Apply Filter and then click Done.



When you return to the data view, you will have a tag indicating you are filtering by Symbol and a filter indicator on the Symbol column.

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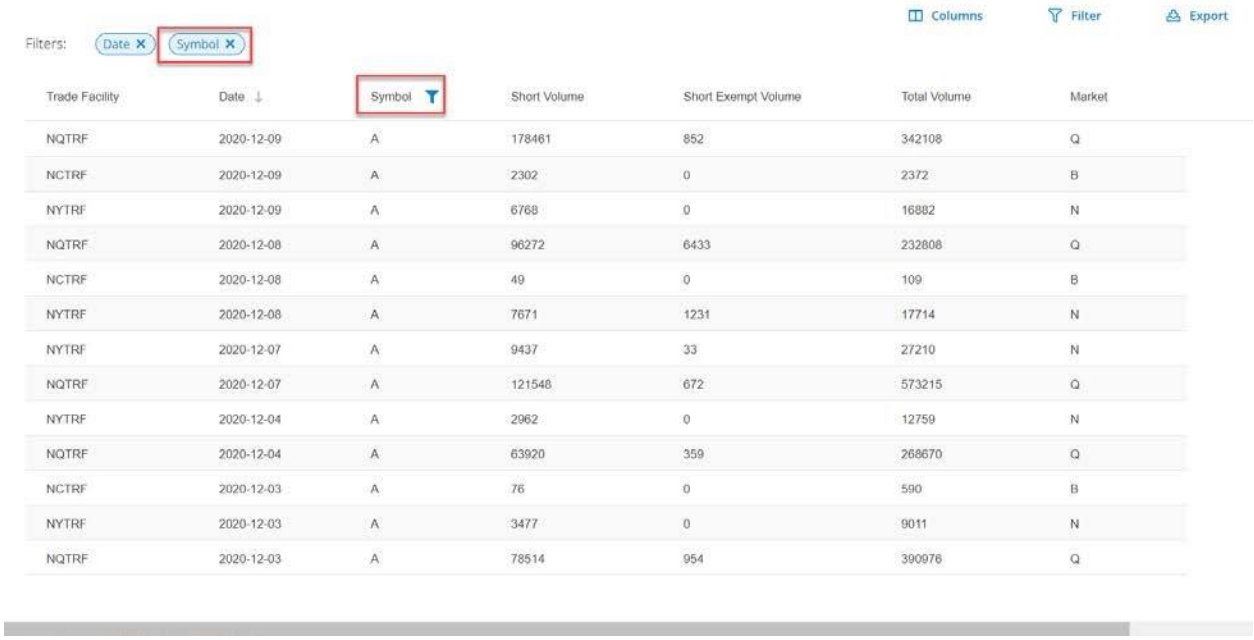

Trade Facility	Date	Symbol	Short Volume	Short Exempt Volume	Total Volume	Market
NQTRF	2020-12-09	A	178461	852	342108	Q
NCTRF	2020-12-09	A	2302	0	2372	B
NYTRF	2020-12-09	A	6768	0	16882	N
NQTRF	2020-12-08	A	96272	6433	232808	Q
NCTRF	2020-12-08	A	49	0	109	B
NYTRF	2020-12-08	A	7671	1231	17714	N
NYTRF	2020-12-07	A	9437	33	27210	N
NQTRF	2020-12-07	A	121548	672	573215	Q
NYTRF	2020-12-04	A	2962	0	12759	N
NQTRF	2020-12-04	A	63920	359	268670	Q
NCTRF	2020-12-03	A	76	0	590	B
NYTRF	2020-12-03	A	3477	0	9011	N
NQTRF	2020-12-03	A	78514	954	390976	Q

Export

Once you have a view of the data you would like to download for further analysis, click the Export tool.

There is currently a limit of 7 calendar days of Short Sale Volume Daily files that can be downloaded at one time.

There is no Advanced Export option.

Click Export.

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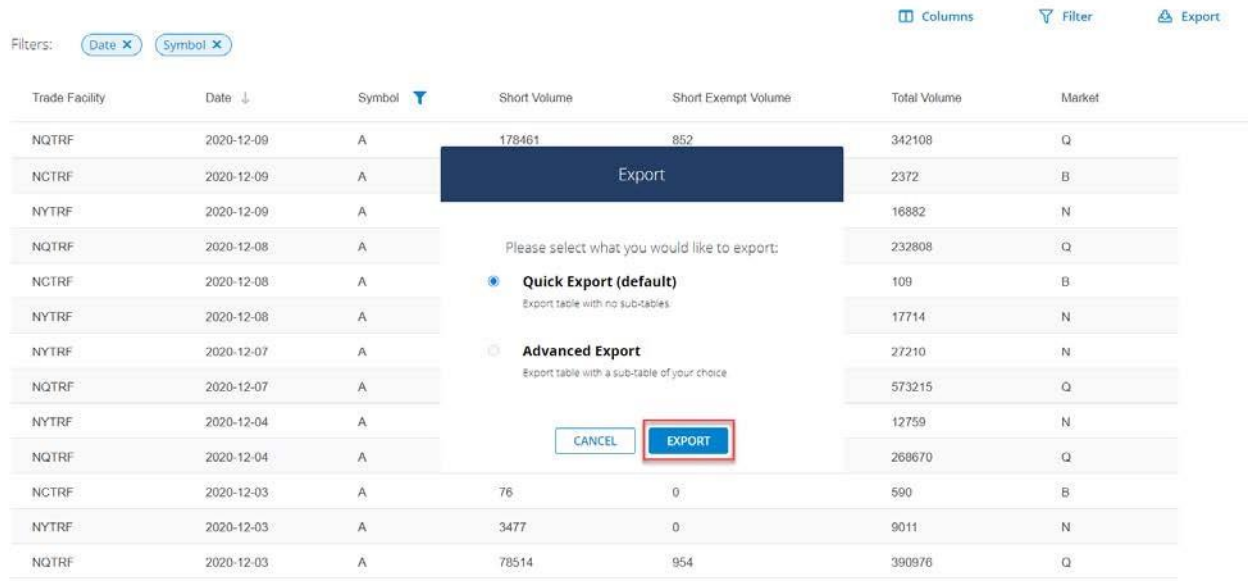
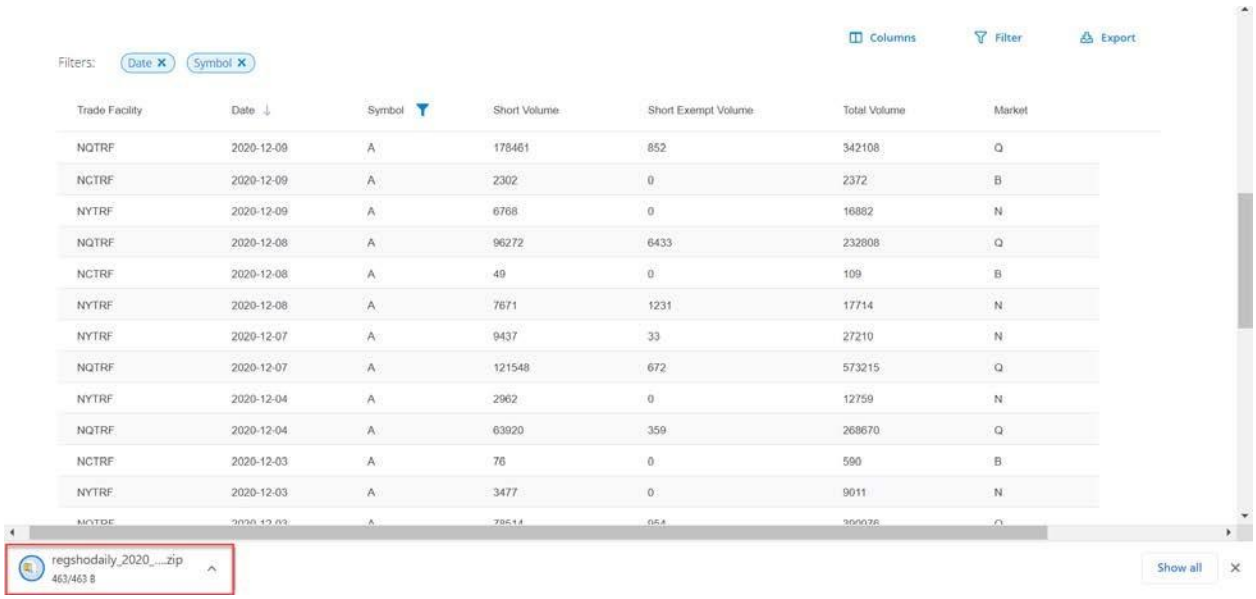


A CSV file of the Short Sale Volume Daily data view you created will download to your local computer in a zip archive.



Unzip the archive to access the corresponding CSV file.

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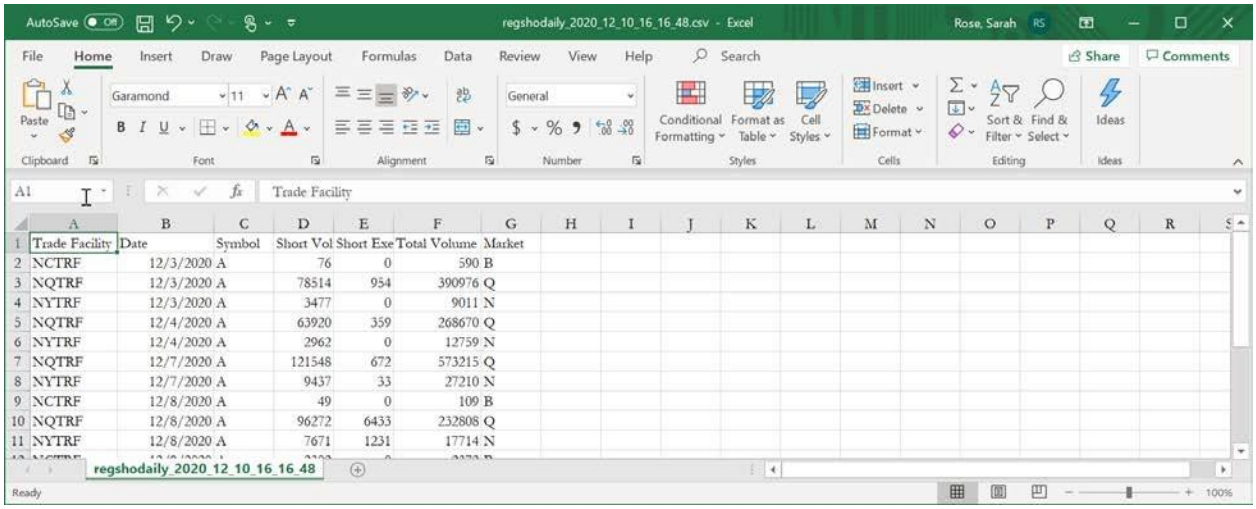

Trade Facility	Date	Symbol	Short Vol	Short Exe	Total Volume	Market
NCTRF	12/3/2020	A	76	0	590	B
NQTRF	12/3/2020	A	78514	954	390976	Q
NYTRF	12/3/2020	A	3477	0	9011	N
NQTRF	12/4/2020	A	63920	359	268670	Q
NYTRF	12/4/2020	A	2962	0	12759	N
NQTRF	12/7/2020	A	121548	672	573215	Q
NYTRF	12/7/2020	A	9437	33	27210	N
NCTRF	12/8/2020	A	49	0	109	B
NQTRF	12/8/2020	A	96272	6433	232808	Q
NYTRF	12/8/2020	A	7671	1231	17714	N

API Access

Short Sale Volume data is also available via API to facilitate system integration and automation. Visit https://developer.finra.org/ to get started with FINRA APIs.

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