FINCa.

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.

rs: Date X					Columns		🛆 Export
Frade Facility	Date 1	Symbol	Short Volume	Short Exempt Volume	Total Volume	Market	
NYTRF	2020-12-09	AAICp8	70	0	70	Ν	
IQTRF	2020-12-09	AAON	23272	0	37952	Q	
RF	2020-12-09	AACH	63192	0	135069	0	
rtrf	2020-12-09	AAIC	30344	0	97333	Ν	
QTRF	2020-12-09	AAME	160	0	2479	Q	
CTRF	2020-12-09	AAON	1	0	119	В	
QTRF	2020-12-09	AAA	1	0	2	Q	
YTRF	2020-12-09	AACG	2764	0	13705	N	
YTRF	2020-12-09	AACQW	7693	0	35119	N	
QTRF	2020-12-09	AAIC	113454	7101	203842	Q	
QTRF	2020-12-09	AAL	17394567	527566	50839446	Q	
IYTRF	2020-12-09	AAMC	39	0	54	N	

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

December 2020

Disclaimer

These materials are for training and instructional purposes only. No part of this publication may be reproduced, stored in a retrieval system, or transmitted in any form by any means—electronic, mechanical, photocopying, recording, or otherwise—without prior written permission from FINRA.

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.

				Filter					
Iters: Date X	-	Date X						Filter	🛆 Export
				Add New Filter					
Trade Facility	Dé	Filter By						Aarket	
NYTRE	20	G Date					Ý	4	
NQTRF	20	In Range	O Exact Range					2	
ORF	20		2020-12-10		2	020-12-11	data Titi	э	
NYTRF	20	Equals	Relative Range (12/03/2020 - 12	(09/2020)			4	
NQTRF	20	Less than	Days	Weeks	Months	Quarters	Years	2	
NCTRF	20	Greater than			Tao Iso			3	
NQTRF	20	is hui	O Yesterday	• Pas	t 7 day	s (Max: 365)		2	
NYTRF	20	✓ ni Kange	O Today	O Ne	ct 2 day	/s (Max: 365)		4	
NYTRF	20		O Tomorrow					4	
NQTRF	20			APPLY FILTER				2	
NQTRF	20							2	
NYTRF	20							4	
NYTRF	20					Constant of	Concernant of the	4	
NYTRF	20					CANCEL	DONE	4	
NYTRF	2020-12-0	09. A	6768	0		1	6882	N	

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

					Fi	ilter							
Filters: Date X		(Date X)										7 Filter	A Export
Trade Facility	Date 🤳	Filter By			Add N	ew Filter						Market	
NYTRF	2020-12-09	🔍 Date									¥	N	î
NQTRF	2020-12-09	Equals	×	VYYYAM	00						en l	Q	
ORF	2020-12-09			lue reduired						L		0	
NYTRF	2020-12-09				<	Dec	ember	2020	>			N	
NQTRF	2020-12-09			1001838/I		Dec	emper	2020	200	1128122		Q	
NCTRF	2020-12-09			SUN	MON	TUE	WED	THU	FRI	SAT		в	
NQTRF	2020-12-09					1	2	3	4	5		Q	
NYTRF	2020-12-09			6	7	0	0	10	11	17	DONE	N	
NYTRF	2020-12-09	AACQW	76	0	1	0	9		- A.B.	12	9	N	
NQTRF	2020-12-09	AAIC	11:	13	14	15	16	17	18	19	142	Q	
NQTRF	2020-12-09	AAL	17				2.27				19446	Q	
NYTRF	2020-12-09	AAMC	39	20	21	22	23	24	25	26		Ν	
NYTRF	2020-12-09	AAN	15	27	28	29	30	31			13	N	
NYTRF	2020-12-09	AAOI	34								19	N	
NYTRF	2020-12-09	А	67								12	N	

ilters: (Date X)					Columns	₩ Filter	A Export
Trade Facility	Date 4	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	0	
NYTRF	2020-12-09	AAIC	30344	0	97333	N	
NOTRE	2020-12-09	AAME	160	0	2479	Q	
NGTRF	2020-12-09	AAON	1	0	119	В	
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	Ν	
NYTRF	2020-12-09	AAOI	34180	0	47269	N	

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

Filter by Symbol

Click the Filter tool to get started.

Trade Facility Date J 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 0 NYTRF 2020-12-09 AACH 63192 0 97333 N NQTRF 2020-12-09 AACH 600 0 2479 Q NQTRF 2020-12-09 AAON 1 0 119 B NQTRF 2020-12-09 AAON 1 0 2 Q NQTRF 2020-12-09 AAON 1 0 13705 N NQTRF 2020-12-09 AACG 2764 0 13705 N NYTRF 2020-12-09 AACGW 7693 0 35119 N NQTRF 2020-12-09 AAIC <	rt
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 AACH 63192 0 97333 N NQTRF 2020-12-09 AAIC 30344 0 97333 N NQTRF 2020-12-09 AAIE 160 0 2479 Q NCTRF 2020-12-09 AAA 1 0 119 B NQTRF 2020-12-09 AAA 1 0 2 Q NQTRF 2020-12-09 AAA 1 0 13705 N NYTRF 2020-12-09 AACG 2764 0 13705 N NYTRF 2020-12-09 AACQW 7693 0 35119 N NQTRF 2020-12-09 AAIC 11354 7101 <td< th=""><th></th></td<>	
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 AAIC 30344 0 97333 N NQTRF 2020-12-09 AAIE 160 0 2479 Q NCTRF 2020-12-09 AAON 1 0 119 B NQTRF 2020-12-09 AAA 1 0 2 Q NQTRF 2020-12-09 AAA 1 0 13705 N NYTRF 2020-12-09 AACG 2764 0 13705 N NYTRF 2020-12-09 AACG 7893 0 35119 N NQTRF 2020-12-09 AAC 1135457 7101 203842 Q NQTRF 2020-12-09 AAL 17394567 527566 <td>^</td>	^
ORF 2020-12-09 AACH 63192 0 135069 O NYTRF 2020-12-09 AAIC 30344 0 97333 N NQTRF 2020-12-09 AAIE 160 0 2479 Q NCTRF 2020-12-09 AAON 1 0 119 B NQTRF 2020-12-09 AAON 1 0 2 Q NQTRF 2020-12-09 AAA 1 0 13705 N NYTRF 2020-12-09 AACG 2764 0 13705 N NYTRF 2020-12-09 AACG 113454 7101 203842 Q NYTRF 2020-12-09 AAC 113454 7101 203842 Q NQTRF 2020-12-09 AAL 17394567 527566 50839446 Q	
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 AAON 1 0 2 Q NQTRF 2020-12-09 AAA 1 0 13705 N NYTRF 2020-12-09 AACG 2764 0 13705 N NYTRF 2020-12-09 AACG 7893 0 35119 N NYTRF 2020-12-09 AACG 113454 7101 203842 Q NQTRF 2020-12-09 AAL 17394567 527566 50839446 Q	
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	
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 AACQW 113454 7101 203842 Q NQTRF 2020-12-09 AAL 17394567 527566 50839446 Q	
NQTRF 2020-12-09 AAA 1 0 2 Q NYTRF 2020-12-09 AACG 2764 0 13705 N NYTRF 2020-12-09 AACGW 7693 0 35119 N NQTRF 2020-12-09 AACGW 7693 0 35119 N NQTRF 2020-12-09 AAIC 113454 7101 203042 Q NQTRF 2020-12-09 AAL 17394567 527566 50839446 Q	
NYTRF 2020-12-09 AACG 2764 0 13705 N NYTRF 2020-12-09 AACQW 7693 0 35119 N NQTRF 2020-12-09 AACQ 113454 7101 203842 Q NQTRF 2020-12-09 AAL 17394567 527566 50839446 Q	
NYTRF 2020-12-09 AACQW 7693 0 35119 N NQTRF 2020-12-09 AAIC 113454 7101 203842 Q NQTRF 2020-12-09 AAIL 17394567 527566 50839446 Q	
NQTRF 2020-12-09 AAIC 113454 7101 203842 Q NQTRF 2020-12-09 AAL 17394567 527566 50839446 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.

				Filter			
Filters: Date ×		(Date X)				𝒱 Filter 🖉	Export
	1.42722-071-16		A	dd New Filter		12.000	
Trade Facility	Date 4	Filter By				Market	
NYTRF	2020-12-09	🔍 þearch o	or select		× -	N	
NQTRF	2020-12-09	Data				Q	
ORF	2020-12-09	Market	N			0	
NYTRF	2020-12-09	Short Evel	NF Volume			N	
NQTRF	2020-12-09	Short Volu	ime			Q	
NCTRF	2020-12-09	Symbol	1		NE	В	
NQTRF	2020-12-09	Total Volu	me			Q	
NYTRF	2020-12-09	/ Trade Fac	ility			N	
NYTRF	2020-12-09	1				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	37333	N.		
NYTRF	2020-12-09	ΑΛΟΙ	34180	0	47269	N	
NYTRF	2020-12-09	А	6768	0	16882	N	

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

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.

				Filter	1		
Filters: (Date X)		(Date X)				7 Filter	ය Export
Trade Facility	Date 🧅	Filter By	A.	dd New Filter		Market	
NYTRF	2020-12-09	C Symbol			× .	N	
NQTRF	2020-12-09	Faugle				Q	
ORF	2020-12-09	Lightin	- <u>n</u>		^	0	
NYTRF	2020-12-09	Add Filter	Condition			N	
NQTRF	2020-12-09			PPLY FILTER		Q	
NCTRF	2020-12-09					в	
NQTRF	2020-12-09					Q	
NYTRF	2020-12-09					N	
NYTRE	2020-12-09				CANCEL	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	IOAA	34180	0	47269	N	
NYTRE	2020-12-09	A	6768	0	16882	N	

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.

ers: (Date X)	Symbol X				Columns	Y Filter	A Export
Trade Facility	Date ↓	Symbol T	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	в	
NYTRF	2020-12-09	۸	6768	0	16882	N	
NQTRF	2020-12-08	A	96272	6433	232808	Q	
NCTRF	2020-12-08	A	49	0	109	в	
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	в	
NYTRF	2020-12-03	A	3477	0	9011	Ν	
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.

ilters: (Date ×	(Symbol ×				Columns	V Filter	A Export
Trade Facility	Date 4	Symbol	Short Volume	Short Exempt Volume	Total Volume	Market	
NQTRF	2020-12-09	A	178461	852	342108	Q	
NCTRF	2020-12-09	A		Export	2372	В	
NYTRF	2020-12-09	A			16882	Ν	
NQTRF	2020-12-08	A	Please select what	t you would like to export:	232808	Q	
NCTRF	2020-12-08	A	Quick Export	(default)	109	в	
NYTRF	2020-12-08	A	Export table with no	sub-tables	17714	N	
NYTRF	2020-12-07	A	Advanced Exp	oort	27210	N	
NQTRF	2020-12-07	A	Export table with a s	ub-table of your choice	573215	Q	
NYTRF	2020-12-04	A			12759	N	
NQTRF	2020-12-04	A	CANCEL	EXPORT	268670	Q	
NCTRF	2020-12-03	A	76	0	590	в	
NYTRF	2020-12-03	A	3477	1.0 S	9011	Ν	
NQTRF	2020-12-03	A	78514	954	390976	Q	

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

Trade Facility	Date 4	Symbol	Short Volume	Short Exempt Volume	Total Volume	Market	
NQTRF	2020-12-09	A	178461	852	342108	Q	
NGTRF	2020-12-09	A	2302	0	2372	В	
NYTRF	2020-12-09	A	6768	0	16882	N	
NQTRE	2020-12-08	A	96272	6433	232808	Q	
NCTRF	2020-12-08	A	49	0	109	в	
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	А	76	0	590	в	
NYTRE	2020-12-03	A	3477	0	9011	N	
NOTRE	50 CF 000C		70514	054	20/076	0	

Unzip the archive to access the corresponding CSV file.

•

AutoSave	lee 日 ら、	् - 8 - न	a.		1	regsho	daily_2020,	_12_10_1	6_16_48.csv	- Excel			Ro	se, Sarah	RS	6 - 14	•	×
File H	ome Insert (Draw Page L	ayout	Formulas	Data	Review	View	Hel	p Q	Search					Ľ	3 Share	Comn	nents
Co X	Garamond	↓ 11 ↓ A^	A* =	= = *	↓ gb	Gener	al	¥				Delete v	Σ	j ĝy	Q	4		
Paste 🖉	B <i>I</i> <u>U</u> → [H • 🔗 • A	• =	三王 四	≝ ∰ ×	\$ ~	%)	-s8 <u>-</u> s8	Conditional Formatting	al Format as Table *	: Cell Styles ~	Format ~	0	Sort 8	Find & Select ~	Ideas		
Clipboard	Fa Fo	ot	5	Alignmer	nt Ga		Number	Es.		Styles		Cells		Editin	3	Ideas		~
A1 -	r I X V	fs Trad	e Facility															~
	L			T		~		1					3 I			0	n	
1 Tende Ea	cility Date	Sembol Sho	d Vol She	E art Eve Tot	r d Volume Ma	G	n	1	J	K	L	M	N	0	P	Q	K	2 ~
2 NCTRE	12/3/202	0 A	76	0	500 R	anei												
3 NOTRE	12/3/202	0.4	78514	054	300076 O													
4 NYTRE	12/3/202	0 A	3477	0	9011 N													
5 NOTRE	12/4/202	0 A (\$3920	359	268670 O													
6 NYTRF	12/4/202	0 A	2962	0	12759 N													
7 NOTRF	12/7/202	0 A 13	21548	672	573215 Q													
8 NYTRF	12/7/202	0 A	9437	33	27210 N													
9 NCTRF	12/8/202	0 A	49	0	109 B													
10 NOTRF	12/8/202	0 A 9	6272	6433	232808 Q													
11 NYTRF	12/8/202	0 A	7671	1231	17714 N													
AS ALCOUNT	reashodaily 2020	12 10 16 16	48 (- -						1							-	•
Ready			_										E	(11)	巴 -		+	100%

API Access

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