Document title

# MONTHLY SHORT SALES CLIENT SPECIFICATION

**NYSE MONTHLY SHORT SALES**
**NYSE AMERICAN MONTHLY SHORT SALES**
**NYSE ARCA MONTHLY SHORT SALES**
**NYSE NATIONAL MONTHLY SHORT SALES**
**NYSE CHICAGO MONTHLY SHORT SALES** **(NOV 4, 2019)**

Version

1.3a

Date

September 1, 2022

# PREFACE

**DOCUMENT HISTORY**

The following table provides a description of all changes to this document.

| VERSION NO. | DATE | CHANGE DESCRIPTION |
|---|---|---|
| 1.0 | 01/02/2012 | Approved version for release |
| 1.1 | 6/13/2012 | Updated references to NYSE MKT |
|  | 08/03/2012 | Document rebranded with new NYSE Technologies template |
| 1.2 | 02/24/2017 | Rebranded to ICE template<br>Clarified explanatory text<br>Added Short Type field as an exempt indicator:<br>Standardized on shorter file names, eg: nysesh (see section 1.3) |
| 1.2a | 05/22/2017 | Corrected file extension to .zip<br>Corrected Arca timeframe to "starting June 12, 2017"<br>Corrected the Time field format in the record structure |
| 1.2b | 02/05/2018 | Updated to include the NYSE National market |
| 1.3 | 08/26/2019 | Updated to include the NYSE Chicago market |
| 1.3a | 12/01/2021 | Updated branding<br><br>Corrected definition for field 'LinkedIndicator'<br><br>Corrected data history dates for NYSE Arca and NYSE National markets<br><br>Added new file delivery method instructions and directory layout for accessing data via AWS S3 Cloud and NYSE SFTP<br><br>File directory name change for all 5 markets for historical and ongoing data |

**RELATED DOCUMENTS**

NYSE Symbology Specification

**SUPPORT CONTACT INFORMATION**

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# 1.    INTRODUCTION

An instance of the Monthly Short Sales file is produced on the last trading day of every month for the NYSE exchange, for the NYSE American, NYSE Arca, NYSE National and NYSE Chicago exchanges.

The file provides a record of every Short Sale transaction for each security traded on that exchange during the month.  Each record is date and time stamped, and contains the price and size of the short sale.

## 1.1    TIMELINES AND AVAILABILITY

New Monthly Short Sales files are available on the last trading day of the month at the approximate times below.  Historical Monthly Short Sales files are available in the date ranges shown.

All times are in US Eastern time.

| EXCHANGE | TYPICAL FILE AVAILABILITY | HISTORY DATES AVAILABLE |
|---|---|---|
| NYSE | 10:00 PM | February 1, 2007 – present |
| NYSE Arca | 10:00 PM | January 1, 2010 – present |
| NYSE American | 10:00 PM | July 1, 2009 – present |
| NYSE National | 10:00 PM | May 21, 2018 – present |
| NYSE Chicago | 10:00 PM | November 4, 2019 – present |

## 1.2    FILE FORMAT

All Monthly Short Sales files are in an ASCII pipe-delimited format and are compressed using zip. Text files within the .zip archives have an extension of .txt.

## 1.3    FILE DELIVERY

The Monthly Short Sales file are available via AWS S3 and via SFTP.

## 1.4    SFTP SERVER NAME

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

### 1.4.1    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.

The historical Monthly Short Sales files are accessible per your entitlements at the locations shown below.

| EXCHANGE | FILE PATH AND NAME |
|---|---|
| **NYSE** | NYSE_SH_TRADES/<br>NYSE_SH_TRADESyyyy/<br>NYSE_SH_TRADESyyyymm/<br>**nyseshyyyymm.zip** |
| **NYSE Arca** | ARCA_SH_TRADES/<br>ARCA_SH_TRADESyyyy/<br>ARCA_SH_TRADESyyyymm/<br>**arcashyyyymm.zip** |
| **NYSE American** | AMEX_SH_TRADES/<br>AMEX_SH_TRADESyyyy/<br>AMEX_SH_TRADESyyyymm/<br>**amexshyyyymm.zip** |
| **NYSE National** | NATIONAL_SH_TRADES/<br>NATIONAL_SH_TRADESyyyy/<br>NATIONAL_SH_TRADESyyyymm/<br>**nationalshyyyymm.zip** |
| **NYSE Chicago** | CHICAGO_SH_TRADES/<br>CHICAGO_SH_TRADESyyyy/<br>CHICAGO_SH_TRADESyyyymm/<br>**chicagoshyyyymm.zip** |

## 1.1     S3 DIRECTORY STRUCTURE

**S3 Bucket Name**
nyse.taq.prod.rawfiles

**S3 Directory Name**
*4_TAQ_NYSE_GROUP_SHORT_SALES*

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

## 2.    MONTHLY SHORT SALES TRANSACTION 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 | Market Center | Text (1) | Trading exchange<br>▪ A – NYSE American<br>▪ N – NYSE<br>▪ P – NYSE Arca<br>▪ C – NYSE National<br>▪ M - NYSE Chicago |
| 2 | Symbol | Text (16) | ▪ See NYSE Symbology Specification |
| 3 | Date | YYYYMMDD | The trade date for this short trade |
| 4 | Time | HH:MM:SSnnnnnn | The time this short trade occurred, in microseconds |
| 5 | ShortType | Text(1) | ▪ E = Short Sale Exempt execution<br>▪ S = Short not exempt |
| 6 | Size | Numeric | The size of this trade in shares |
| 7 | Price | NNNNNN.nnnnnn | The price of this trade |
| 8 | LinkedIndicator | Numeric | This is null for all unbundled executions; for bundled executions it is the Auction Reference Trade ID |
| 9 | ShortSize | Numeric | The number of shares sold short |

## APPENDIX

NOTE: From <u>February 2007 - June 2009</u> Monthly NYSE Short Sales Volume are stored under the following naming convention:

| EXCHANGE | FILE PATH AND NAME |
|---|---|
| **NYSE** | EQY_US_NYSE_TRADE_SHORTSALES/<br>EQY_US_NYSE_TRADE_SHORTSALES_yyyy/<br>EQY_US_NYSE_TRADE_SHORTSALES_yyyymm/<br>**EQY_US_NYSE_TRADE_SHORTSALES_yyyymm.zip** |