



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

(April 30, 2018)

Version

1.2b

Date

February 5, 2018

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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 Clarified explanatory text Added Short Type field as an exempt indicator: Standardized on shorter file names, eg: nysesh (see section 1.3)
1.2a	05/22/2017	Corrected file extension to .zip Corrected Arca timeframe to "starting June 12, 2017" Corrected the Time field format in the record structure
1.2b	02/05/2018	Updated to include the NYSE National market

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 and NYSE National 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 5, 2007 – present
NYSE Arca	10:00 PM	Starting June 12, 2017
NYSE American	10:00 PM	July 1, 2009 – present
NYSE National	10:00 PM	April 1, 2018 – 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 NAME AND FTP LOCATION

On logging into the NYSE FTP Site, <ftp2.nyxdata.com>, the historical Monthly Short Sales files are accessible per your entitlements at the locations shown below.

EXCHANGE	FILE PATH AND NAME
NYSE	nysesh/ nysesh_YYYY/ nysesh_YYYYMM/ nyseshYYYYMM.zip
NYSE Arca	arcash/ arcash_YYYY/ arcash_YYYYMM/ arcashYYYYMM.zip
NYSE American	amexsh/ amexsh_YYYY/ amexsh_YYYYMM/ amexshYYYYMM.zip
NYSE National	nationalsh/ nationalsh_YYYY/ nationalsh_YYYYMM/ nationalshYYYYMM.zip

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 <ul style="list-style-type: none"> ▪ A – NYSE American ▪ N – NYSE ▪ P – NYSE Arca ▪ C – NYSE National
2	Symbol	Text (16)	<ul style="list-style-type: none"> ▪ 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)	<ul style="list-style-type: none"> ▪ E = Short Sale Exempt execution ▪ 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	Unique identifier assigned by the matching engine for this trade
9	ShortSize	Numeric	The number of shares sold short