



Document title

## **MONTHLY SHORT SALES CLIENT SPECIFICATION**

**NYSE MONTHLY SHORT SALES**

**NYSE AMERICAN MONTHLY SHORT SALES**

**NYSE ARCA MONTHLY SHORT SALES**

Version

1.2a

Date

May 22, 2017

**\* The name change from NYSE MKT to NYSE American will not be effective until filed with the SEC.**

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## PREFACE

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### 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 from EQY_US_NYSE_TRADE_SHORTSALES to nysesh (see section 1.3)
1.2a	05/22/2017	Corrected file extension to .zip Corrected Arca timeframe to “starting July 24, 2017” Corrected the Time field format in the record structure Monthly Short Sales files available approximately 10:00 pm EST Name change from NYSE MKT to NYSE American effective 7/24/2017

### RELATED DOCUMENTS

[NYSE Symbology Specification](#)

### SUPPORT CONTACT INFORMATION / TECHNICAL SUPPORT

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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 exchange, and for the NYSE Arca exchange.

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 July 24, 2017
NYSE American	10:00 PM	July 1, 2009 – 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/ <b>nyseshYYYYMM.zip</b>
NYSE Arca	arcash/ arcash_YYYY/ arcash_YYYYMM/ <b>arcashYYYYMM.zip</b>
NYSE American	amexsh/ amexsh_YYYY/ amexsh_YYYYMM/ <b>amexshYYYYMM.zip</b>

## 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"> <li>▪ A – NYSE American</li> <li>▪ N – NYSE</li> <li>▪ P – NYSE Arca</li> </ul>
2	Symbol	Text (16)	Stock symbol . Symbology: <ul style="list-style-type: none"> <li>▪ NYSE Arca – Comstock symbology</li> <li>▪ NYSE, NYSE American - <a href="#">NYSE symbology</a> (Root Space Suffix)</li> </ul>
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"> <li>▪ E = Short Sale Exempt execution</li> <li>▪ S = Short not exempt</li> </ul>
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