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
1.3

Date
September 4, 2019

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
1.3	08/26/2019	Updated to include the NYSE Chicago 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, 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	Starting June 12, 2017
NYSE American	10:00 PM	July 1, 2009 – present
NYSE National	10:00 PM	April 1, 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   PRODUCTION MFT 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. Historical files will be available on an on-going basis from December 14, 2015 and onward.

To access the data via our Managed File Transfer (MFT) system, please kindly fill out the MFT form. The purpose of the MFT form is to help us establish a connection for you to our MFT system which provides access to the data.

Guidance for Completing the MFT Form:

- Under Intercontinental Exchange Entity: select **NYSE**
- Under Service Type: select **NYSE Historical**
- In the MFT User ID field: provide **the MFT User ID** listed below
- In the File Description field: provide **NYSE Group Monthly Short Sales**

1.3.1   MFT SERVER NAME

The name of the MFT server is:

https://mftus.nyx.com/

1.3.2   MFT DIRECTORY NAME

The name of the MFT server is:

https://mftus.nyx.com/

The NYSE Chicago Monthly Short Sales Summary are available under one unique directory:

/chicagosh/

/chicagosh_yyyy/

/chicagosh_yyyymm/

1.4   FILE NAME AND FTP LOCATION

On logging into the NYSE MFT Site, https://mftus.nyx.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**
NYSE Chicago	chicagosh/ chicagosh_yyyy/ chicagosh_yyyymm/ **chicagoshyyyymm.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 ▪ A – NYSE American ▪ N – NYSE ▪ P – NYSE Arca ▪ C – NYSE National ▪ 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 ▪ 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

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/ EQY_US_NYSE_TRADE_SHORTSALES_yyyy/ EQY_US_NYSE_TRADE_SHORTSALES_yyyymm/ **EQY_US_NYSE_TRADE_SHORTSALES_yyyymm.zip**