

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 TEXAS MONTHLY SHORT SALES

Version

1.4

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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
1.3	08/26/2019	Updated to include the NYSE Chicago market
1.3a	12/01/2021	Updated branding Corrected definition for field 'LinkedIndicator' Corrected data history dates for NYSE Arca and NYSE National markets Added new file delivery method instructions and directory layout for accessing data via AWS S3 Cloud and NYSE SFTP File directory name change for all 5 markets for historical and ongoing data
1.4	03/28/2025	NYSE Chicago changes to NYSE Texas <ul style="list-style-type: none"> • Timelines and Availability - NYSE Chicago changed to NYSE Texas • SFTP Directory Structure - Chicago Directories replaced with Texas Directories • Field 6 Market <ul style="list-style-type: none"> ○ Trading Exchange Value M - NYSE Chicago changed to M - NYSE Texas

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 Texas 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 Texas	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/ NYSE_SH_TRADESyyyy/ NYSE_SH_TRADESyyyymm/ nyseshyyyymm.zip
NYSE Arca	ARCA_SH_TRADES/ ARCA_SH_TRADESyyyy/ ARCA_SH_TRADESyyyymm/ arcashyyyymm.zip
NYSE American	AMEX_SH_TRADES/ AMEX_SH_TRADESyyyy/ AMEX_SH_TRADESyyyymm/ amexshyyyymm.zip
NYSE National	NATIONAL_SH_TRADES/ NATIONAL_SH_TRADESyyyy/ NATIONAL_SH_TRADESyyyymm/ nationalshyyyymm.zip
NYSE Texas	Texas_SH_TRADES/ Texas_SH_TRADESyyyy/ Texas_SH_TRADESyyyymm/ Texasshyyyymm.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 <ul style="list-style-type: none"> ▪ A – NYSE American ▪ N – NYSE ▪ P – NYSE Arca ▪ C – NYSE National ▪ M - NYSE Texas
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	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 February 2007 - June 2009 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