



NYSE GROUP SHORT INTEREST CLIENT FILE LAYOUT

NYSE
NYSE American
NYSE Arca

Version
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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	2 Nov 2015	Initial document
1.1	14 Dec 2015	2016 NYSE Group Short Interest Calendar added.
1.2	29 Dec 2016	2017 NYSE Group Short Interest Calendar added.
1.3	26 Oct 2017	2018 NYSE Group Short Interest Calendar added.
1.4	29 Nov 2018	2019 NYSE Group Short Interest Calendar added.

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1. NYSE Group Short Interest File

1.1 NYSE GROUP SHORT INTEREST FILE LAYOUT

FIELD NAME	FIELD TYPE	FIELD LENGTH	DESCRIPTION
Stock_Symbol	Text	12	Security Ticker Symbol.
Standard_Suffix	Text	10	Suffix symbol of issue.
CUSIP	Text	16	Standard and Poor's CUSIP identifier for the given security.
Legal_Issuer_Name	Text	75	Legal name of issuing entity.
Issue_Name	Text	255	Security name as registered with the SEC.
Primary_Market	Text	1	Listing exchange of the security. Primary Listing Market: <ul style="list-style-type: none"> ▪ N = New York Stock Exchange ▪ A = NYSE MKT ▪ P = NYSE Arca
Revision_Indicator	Text	1	R=That the security's short interest for the previous reporting period has been revised
Split_Indicator	Text	1	S=That the security has undergone a stock split during the current reporting period
Free_Float	Number	18	Public float at the Settlement Date. Free float figures are maintained on a best effort basis and may differ from other sources. When free float is not available, the number of shares outstanding is used.
Current_Short_Interest_Position	Number	18	The current reporting period total of uncovered open short interest positions in a particular security in shares.
Previous_Short_Interest_Position	Number	18	The previous reporting period total of uncovered open short interest positions in a particular security in shares.
Change_In_Short_Interest_Position	Number	18	Difference between the current and previous reporting period of uncovered short interest positions in a particular security in shares.
Average_Daily_Volume	Number	18	Numbers of share traded on average per day in a particular security in shares.
Change_In_Average_Daily_Volume	Number	18	Difference between the current average daily volume for the current reporting period and the previous in a particular security in shares.
Current_Days_To_Cover	Number	6	The ratio of the Current Short Interest Position over the Average Daily Volume for the current Settlement Date.
Change_In_Days_To_Cover	Number	6	Difference between the days to cover ratio for the current reporting period and the previous.

2. NYSE Group Short Interest Delivery Schedule

2.1 NYSE GROUP SHORT INTEREST DELIVERY

- The NYSE Group Short Interest report is provided every two weeks on the day of the NYSE Group Release Date at **2:00pm ET** in the NYSE Group Short Interest 2018 and 2019 Calendars.

2.2 NYSE GROUP SHORT INTEREST 2018 CALENDAR

Settlement Date	NYSE Group Release Date
January 12 (Friday)	January 24 (Wednesday)
January 31 (Wednesday)	February 9 (Friday)
February 15 (Thursday)	February 27 (Tuesday)
February 28 (Wednesday)	March 9 (Friday)
March 15 (Thursday)	March 26 (Monday)
March 29 (Thursday)	April 10 (Tuesday)
April 13 (Friday)	April 24 (Tuesday)
April 30 (Monday)	May 9 (Wednesday)
May 15 (Tuesday)	May 24 (Thursday)
May 31 (Thursday)	June 11 (Monday)
June 15 (Friday)	June 26 (Tuesday)
June 29 (Friday)	July 11 (Wednesday)
July 13 (Friday)	July 24 (Tuesday)
July 31 (Tuesday)	August 9 (Thursday)
August 15	August 24

(Wednesday)	(Friday)
August 31 (Friday)	September 12 (Wednesday)
September 14 (Friday)	September 25 (Tuesday)
September 28 (Friday)	October 9 (Tuesday)
October 15 (Monday)	October 24 (Wednesday)
October 31 (Wednesday)	November 9 (Friday)
November 15 (Thursday)	November 27 (Tuesday)
November 30 (Friday)	December 11 (Tuesday)
December 14 (Friday)	December 26 (Wednesday)
December 31 (Monday)	January 10 (Thursday)

2.3 NYSE GROUP SHORT INTEREST 2019 CALENDAR

Settlement Date	NYSE Group Release Date
January 15 (Tuesday)	January 25 (Friday)
January 31 (Thursday)	February 11 (Monday)
February 15 (Friday)	February 27 (Wednesday)
February 28 (Thursday)	March 11 (Monday)
March 15 (Friday)	March 26 (Tuesday)
March 29 (Friday)	April 9 (Tuesday)
April 15 (Monday)	April 25 (Thursday)

April 30 (Tuesday)	May 9 (Thursday)
May 15 (Wednesday)	May 24 (Friday)
May 31 (Friday)	June 11 (Tuesday)
June 14 (Friday)	June 25 (Tuesday)
June 28 (Friday)	July 10 (Wednesday)
July 15 (Monday)	July 24 (Wednesday)
July 31 (Wednesday)	August 9 (Friday)
August 15 (Thursday)	August 26 (Monday)
August 30 (Friday)	September 11 (Wednesday)
September 13 (Friday)	September 24 (Tuesday)
September 30 (Monday)	October 9 (Wednesday)
October 15 (Tuesday)	October 24 (Thursday)
October 31 (Thursday)	November 11 (Monday)
November 15 (Friday)	November 26 (Tuesday)
November 29 (Friday)	December 10 (Tuesday)
December 13 (Friday)	December 24 (Tuesday)
December 31 (Tuesday)	January 10 (Friday)

3. File Names and FTP Directory Structure

3.1 FTP SERVER NAME

The name of the FTP server is: <ftp2.nyxdata.com>

3.2 NYSE GROUP SHORT INTEREST FTP DIRECTORY STRUCTURE

Note: In each of the directories described in this section, “yyyy” refers to the year of the Settlement Date for the file and “mm” refers to the month of the Settlement Date for the file.

The most-recent files and historical archives are available on:

/EQY_US_NYSE_REF_SHORTINT/EQY_US_NYSE_REF_SHORTINT_YYYY/EQY_US_NYSE_REF_S
HORTINT_YYYYMM

3.3 NYSE GROUP SHORT INTEREST FILE NAME

Note: In all the files names described in this section, “yyyymmdd” refers to the ‘Settlement Date’ of the NYSE Group Short Interest 2015 Calendar.

a) **New file name starting November 11 2015 and on-going in production**

On <ftp2.nyxdata.com>: EQY_US_NYSE_REF_SHORTINT_NEW_YYYYMMDD

b) **Legacy File name until March 1 2016 in Parallel run with the new file (for Historical Short Interest Purchases)**

On <ftp2.nyxdata.com>: EQY_US_NYSE_REF_SHORTINT_YYYYMMDD