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## NYSE GROUP SHORT INTEREST CLIENT SPECIFICATION

NYSE  
NYSE American  
NYSE Arca

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1.5

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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	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.
1.5	17 Dec 2019	<ul style="list-style-type: none"> <li>• Revised version to reflect migration from FTP to MFT server location</li> <li>• Revised version to reflect name change from MKT to NYSE American</li> <li>• Added link for NYSE Group Short Interest Calendar.</li> </ul>

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## 1. Introduction

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FINRA (Financial Industry Regulatory Authority, Inc.) requires firms to report short interest positions in all customer and proprietary accounts in all equity securities twice a month. All short interest positions must be reported by 6 p.m. Eastern Time on the second business day after the reporting settlement date designated by FINRA.

<https://www.finra.org/filing-reporting/short-interest>

The NYSE Group Short Interest file is available via subscription, biweekly for that contains the reported uncovered short positions of securities on NYSE, NYSE Arca and NYSE American. This file is available to firms via secured MFT (Managed File Transfer) System. With the NYSE Group Short Interest data, customers may develop risk and trading models for NYSE-listed issues.

## 2. NYSE Group Short Interest File Layout

FIELD NAME	FIELD TYPE	FIELD LENGTH	DESCRIPTION
<b>Stock_Symbol</b>	Text	12	Security Ticker Symbol.
<b>Standard_Suffix</b>	Text	10	Suffix symbol of issue.
<b>CUSIP</b>	Text	16	Standard and Poor's CUSIP identifier for the given security.
<b>Legal_Issuer_Name</b>	Text	75	Legal name of issuing entity.
<b>Issue_Name</b>	Text	255	Security name as registered with the SEC.
<b>Primary_Market</b>	Text	1	Listing exchange of the security. Primary Listing Market: <ul style="list-style-type: none"> <li>• N = New York Stock Exchange</li> <li>• A = NYSE American</li> <li>• P = NYSE Arca</li> </ul>
<b>Revision_Indicator</b>	Text	1	R=That the security's short interest for the previous reporting period has been revised
<b>Split_Indicator</b>	Text	1	S=That the security has undergone a stock split during the current reporting period
<b>Free_Float</b>	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.
<b>Current_Short_Interest_Position</b>	Number	18	The current reporting period total of uncovered open short interest positions in a particular security in shares.
<b>Previous_Short_Interest_Position</b>	Number	18	The previous reporting period total of uncovered open short interest positions in a particular security in shares.
<b>Change_In_Short_Interest_Position</b>	Number	18	Difference between the current and previous reporting period of uncovered short interest positions in a particular security in shares.
<b>Average_Daily_Volume</b>	Number	18	Numbers of share traded on average per day in a particular security in shares.
<b>Change_In_Average_Daily_Volume</b>	Number	18	Difference between the current average daily volume for the current reporting period and the previous in a particular security in shares.
<b>Current_Days_To_Cover</b>	Number	6	The ratio of the Current Short Interest Position over the Average Daily Volume for the current Settlement Date.
<b>Change_In_Days_To_Cover</b>	Number	6	Difference between the days to cover ratio for the current reporting period and the previous.

### 3. NYSE Group Short Interest Delivery Schedule

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#### 3.1 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** .

#### 3.2 NYSE GROUP SHORT INTEREST CALENDAR

The NYSE Group Short Interest report is provided every two weeks on the day of the NYSE Group Release Date. Refer to the [NYSE Group Short Interest](#) webpage for the Calendar.

## 4. Managed File Transfer (MFT) Directory Structure

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### 4.1 MFT SERVER NAME

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/Reference Market Data**
- In the MFT User ID field: provide the **MFT User ID** listed below
- In the File Description field: provide **NYSE Group Short Interest**

Upon completion of the MFT form, NYSE technical support team will confirm to make sure clients are able to access the MFT system.

### 4.2 NYSE GROUP SHORT INTEREST MFT 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 in the following directory:

/EQY\_US\_NYSE\_REF\_SHORTINT/EQY\_US\_NYSE\_REF\_SHORTINT\_YYYY/EQY\_US\_NYSE\_REF\_SHORTINT\_YYYYMM

### 4.3 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 Calendar.

- Extension Format availability: txt; xls and xml.
- a) Current production file name starting November 11 2015:  
On [Managed File Transfer \(MFT\) system](#): 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 [Managed File Transfer \(MFT\) system](#): EQY\_US\_NYSE\_REF\_SHORTINT\_\*\*yyyymmdd