

## **NYSE GROUP SHORT INTEREST CLIENT SPECIFICATION**

**NYSE**  
**NYSE American**  
**NYSE Arca**

**Version**  
1.6

**Date**  
August 21, 2024

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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>
1.6	21 August 2024	Updated Branding Updated NYSE Service Desk Contact Information Updated SFTP Directory Information Added S3 Directory Information Corrected definition for field 9 (Free_Float)

### CONTACT INFORMATION

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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 SFTP and Amazon Simple Storage Solution (AWS S3). With the NYSE Group Short Interest data, customers may develop risk and trading models for NYSE-listed issues.

## 2. NYSE Group Short Interest Delivery Schedule

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### 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**.

### 2.2 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.

### 3. NYSE Group Short Interest File Layout

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NUM	FIELD NAME	FIELD TYPE	FIELD LENGTH	DESCRIPTION
1	Stock_Symbol	Text	12	Security Ticker Symbol.
2	Standard_Suffix	Text	10	Suffix symbol of issue.
3	CUSIP	Text	16	Standard and Poor's CUSIP identifier for the given security.
4	Legal_Issuer_Name	Text	75	Legal name of issuing entity.
5	Issue_Name	Text	255	Security name as registered with the SEC.
6	Primary_Market	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>
7	Revision_Indicator	Text	1	R=That the security's short interest for the previous reporting period has been revised
8	Split_Indicator	Text	1	S=That the security has undergone a stock split during the current reporting period
9	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 field value shall be '0'.
10	Current_Short_Interest_Position	Number	18	The current reporting period total of uncovered open short interest positions in a particular security in shares.
11	Previous_Short_Interest_Position	Number	18	The previous reporting period total of uncovered open short interest positions in a particular security in shares.
12	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.
13	Average_Daily_Volume	Number	18	Numbers of share traded on average per day in a particular security in shares.
14	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.

15	<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.
16	<b>Change_In_Days_To_Cover</b>	Number	6	Difference between the days to cover ratio for the current reporting period and the previous.



## 4. File Names

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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:  
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)  
EQY\_US\_NYSE\_REF\_SHORTINT\_yyyyymmdd

## 5. SFTP Directory Structure

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### 5.1 SFTP SERVER NAME

The name of the SFTP server is sftp.nyse.com

In order to establish connection to the SFTP, NYSE requires subscriber's dedicated source IP address(es) and SSH Key(s). Please provide this information on the [customer dashboard](#) and navigate to "SFTP Access Settings." For additional information, refer to the [NYSE SSH Key Generation Guide](#).

For additional information regarding access the NYSE SFTP, please refer to the [NYSE SFTP Access - User Guide](#).

### 5.2 NYSE GROUP SHORT INTEREST SFTP 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.

PRODUCT	FOLDER NAMES
NYSE Group Short Interest	/EQY_YS_NYSE_REF_SHORTINT /EQY_YS_NYSE_REF_SHORTINT//EQY_YS_NYSE_REF_SHORTINT_yyyy//EQY_YS_NYSE_REF_SHORTINT_yyyymm

## 6. AWS S3 Directory Structure

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### 6.1 AWS S3 BUCKET NAME

nyse.taq.prod.rawfiles

### 6.2 AWS S3 DIRECTORY NAME

21\_NYSE\_GROUP\_SHORT\_INTEREST

For additional information regarding accessing data via AWS S3, please refer to the [AWS Access - User Guide](#).