NYSE TECHNOLOGIES.

Document title

TAQ NYSE SHORT SALES CLIENT SPECIFICATION

Version
1.1

Date
3 Aug 2012

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

CONTACT INFORMATION

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FURTHER INFORMATION

- For additional product information, visit the TAQ NYSE Short Sales Product Page

- For updated capacity figures, visit our capacity pages at: http://www.nyxdata.com/capacity

- For details of IP addresses, visit our IP address pages at: http://www.nyxdata.com/ipaddresses

- For a full glossary, visit: http://www.nyxdata.com/glossary/

CONTENTS

1.   INTRODUCTION

TAQ NYSE Short Sales is a monthly historical "Trades and Quotes" (TAQ) product that contains a collection of the month's end-of-day replay files. The TAQ NYSE Short Sales files provide investors with the ability to identify short sale behaviors at the NYSE by monitoring the short sale execution share volume for each stock. Each record contains the Symbol, Volume, and Time of Execution.

Data is available as of 02/05/2007 – present.

1.1   MARKETS COVERED

The TAQ NYSE Short Sales product covers the NYSE and NYSE MKT markets.

1.2   INSTRUMENTS COVERED

The TAQ NYSE Short Sales product covers Equities instruments.

1.3   PRICES

All prices included in TAQ NYSE Short Sales data files are distributed as real prices, rather than the integer tick representation used by some exchanges.

1.4   FILE FORMAT

All TAQ NYSE Short Sales data files are delivered in ASCII, pipe-delimited format and are compressed using GZIP. Text files within the .gz archives have a .csv extension.

1.5   HOURS OF OPERATION

The TAQ NYSE Short Sales data files are available for client download on a daily basis (trading days only) at 12:30 AM. All file-generation times are defined according to Eastern Standard Time (EST).

1.6   ALTERNATIVE PRODUCTS

For details of related TAQ products and the full range of TAQ offerings, please refer to the Historical Data Products section of NYXData at: http://www.nyxdata.com/Data-Products/Historical-Data.

2.   TAQ NYSE SHORT SALES FIELD LAYOUTS

Table 1 describes the fields in the TAQ NYSE Short Sales files. In the table, if the data type is 'Text', the number in parentheses is the length; if the data type is 'Number', the number of decimal places is shown in parentheses.

Table 1 TAQ NYSE Short Sales Field Layouts

FIELD	FORMAT	DESCRIPTION
ExecDate	Date	This field contains the trade date for the short sale execution, in the format YYYYMMDD.
ExecTime	Text (12)	This field specifies the time the short sale execution occurred. The format is hh:mm:ss:xxx. For example:12:30:25:125
Symbol	Text (16)	The stock symbols represented in this feed includes the root and optional suffix.
Volume	Number (0)	This field contains the number of round lots transacted in this trade.
ExecutionPrice	Number (2)	This field specifies the price of execution.
LinkID	Number (0)	The LinkID identifies a unique transaction in the matching and allows you to correlate execution reports and quotes to the last sale.