

IIROC NOTICE

Rules Notice
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Publication of Consolidated Short Position Reports

Summary

Beginning November 30, 2018, IIROC will publish Consolidated Short Position Reports (**CSPR**) on its website. These reports will provide the aggregate short positions of all listed and quoted securities:

- as of the 15th
- as of the last day

of each month based on data submitted to IIROC by each Participant Dealer Member and applicable Access Person.

CSPR Contents and Format

The CSPR will include the security name, symbol, listing exchange, aggregate number of shares short and the net change in number of shares short measured against the prior report of each listed or quoted security.



Below is an example of the format and contents of a CSPR:

Security Issue Name	Security Symbol	Exchange Code	No. Shares	Net Change
ALEAFIA HEALTH INC.	ALEF	TSXV	112900	0
AIMIA INC. CUMULATIVE RESET SERIES '3' PR	AIM.PR.C	TSX	849	9151
ALCHEMIST MINING INC.	AMS	CSE	665	0
MACKENZIE US TIPS INDEX ETF (CAD-HEDGED)	QTIP	AQL	1870	-130

You can download the reports in .xls (Excel) file format and import them into most spreadsheet and database programs.

Please note that the first report published as of November 30, 2018 will not contain the net change in number of shares short. However, subsequent reports will include this information.

Publication Timing and Location on the Website

IIROC will post each CSPR on its website on the fourth business day following the 15th and last day of each month. The reports will be available on the [Short Sale Trading Summary Report and Consolidated Short Position Report](#) section of the IIROC website.

Users can access both CSPRs and Short Sale Trading Summary Reports¹ that provide the aggregate proportion of short selling in the total trading activity of a particular security, in the above section.

Further Information

For more information on short position calculation and reporting, see:

- IIROC Notice [17-0241](#) – Rules Notice – Guidance Note – UMIR - Guidance on Short Position Calculation and Reporting (December 15, 2017)
- IIROC Notice [18-0062](#) – Rules Notice – Technical – UMIR – Short Position Calculation and Reporting (March 22, 2018).

¹ IIROC Notice [13-0020](#) – Rules Notice – Technical – *Issuance of Initial Short Sale Trading Summary Report* (January 21, 2013)