

# NASDAQ Fundamental Data File Format and Specifications

## Introduction

This specifications document outlines the file format for both of the following:

### Fundamental Data

The fundamental data report contains start of trading day information on NASDAQ equities including trading summary data such as but not limited to high and low price, total shares outstanding (TSO), NASDAQ Official Closing Price (NOCP), and public float. Please note, this data is available for NASDAQ Equities only.

### Fundamental Data with CUSIP data<sup>1</sup>

The fundamental data with CUSIP data contains start of trading day information on NASDAQ equities including trading summary data such as but not limited to high and low price, total shares outstanding (TSO), NASDAQ Official Closing Price (NOCP), public float, and includes CUSIP data. Please note, this data is available for NASDAQ Equities only.

**Please note:** Data is also provided for **OTCBB and OTC** issues within the following fields only:

- Effective Date
- Issue Name
- Symbol
- Description
- Type
- Market Category
- CUSIP – Only provided in the CUSIP file

### File Naming Convention

The data in the file represents Start of Day data – adjusted T+1 data – based on the closing values from the previous business day. The filename will be based on this Start of Day Date and not the Trade Date in the following format: NASDAQrvmmddyyyy.txt or NASDAQmddyyyy.txt. Example: the file created on January 6<sup>th</sup>, would have a filename of NASDAQ01062004.txt this file will include adjusted trading data from the previous trading day.

### Contact Information

Questions regarding the Fundamental Data specifications listed in this notice should be directed to the [NASDAQ OMX Global Data Products team](#) at +1 301 978 5307, option #4.

Questions regarding the Secure FTP should be directed to [NASDAQ OMX Technical Support Desk](#) at +1 212 231 5180.

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<sup>1</sup> CUSIP is a unique nine-character alphanumeric code appearing on the face of each stock or bond certificate that is assigned to a security by Standard & Poor's Corporation. CUSIP numbers are the property of the American Bankers Association (ABA) and are administered by Standard & Poor's. Since NASDAQ neither owns nor controls CUSIP numbers, distributors cannot be authorized to receive the daily list or fundamental data files including CUSIP Data unless they have a daily license in place with CUSIP. Distributors please note: NASDAQ is not responsible for obtaining written approval from CUSIP prior to authorizing data distributors to externally redistribute CUSIP data; it is the responsibility of the data distributor to obtain such CUSIP permission for their downstream customers.

## Fundamental Data -without CUSIP Data

### Secure FTP Directory Path/File Name

The actual IP Address is only provided when the requisite documents have been completed and the user ID/password has been assigned.

IPAddress\Trader\FundamentalRV\NASDAQRVMDDYYYY.txt

### File Format:

Effective Date | Issue Name | Symbol | Description | Type | Class | Issue Sub-Type | Market Category | Trade Unit | Transfer Agent | When Issued Flag | When Distributed Flag | Expiration Date | Unit Separation Date | SIC Code | SIC Name | TSO | TSO Date | Insider Holdings | Public Float | Previous High | Previous Low | Previous Last Sale | NOCP | Closing Bid | Closing Bid Q | Closing Ask | Closing Ask Q | Previous Share Volume | YTD Volume | 52 Week High | 52 Week High Date | 52 Week Low | 52 Week Low Date | Index Participation | First Date Traded | Financial Status

## Fundamental Data -with CUSIP Data

### Secure FTP Directory Path/File Name

The actual IP Address is only provided when the requisite documents have been completed and the user ID/password has been assigned.

IPAddress\Trader\Fundamental\NASDAQMMDDYYYY.txt

### File Format:

Effective Date | Issue Name | Symbol | Description | Type | Class | Issue Sub-Type | Market Category | Trade Unit | Transfer Agent | When Issued Flag | When Distributed Flag | Expiration Date | Unit Separation Date | SIC Code | SIC Name | TSO | TSO Date | Insider Holdings | Public Float | Previous High | Previous Low | Previous Last Sale | NOCP | Closing Bid | Closing Bid Q | Closing Ask | Closing Ask Q | Previous Share Volume | YTD Volume | 52 Week High | 52 Week High Date | 52 Week Low | 52 Week Low Date | CUSIP | Index Participation | First Date Traded | Financial Status

### Specifications for Both Formats:

The field size/format field information described in the table below is being provided as a maximum length to assist distributors on how to set-up their databases to process and store the Fundamental Data file.

Data Field Effective	Field Size/Attribute	Description
Effective Date	MM/DD/YYYY HH:MM	The Start of Day date (also reflected in the filename). This does not represent the Trade Date of the data. The timestamp indicates when the file was last updated.
Issue Name	Varchar (255)	The name of the issuer of the security.
Symbol	Varchar (14)	The symbol of the security or market participant that is being affected.
Description	Varchar (255)	Text describing the characteristics of the Issue.

Data Field Effective	Field Size/Attribute	Description
Type	Varchar (1)	<p>The type of issue: common, preferred, etc. Allowed values:</p> <ul style="list-style-type: none"> <li>• A - American Depositary Shares</li> <li>• B - Bond</li> <li>• C - Common Stock</li> <li>• D - Bond Derivative</li> <li>• E - Equity Derivative</li> <li>• F - Depository Receipt</li> <li>• G - Corporate Bond</li> <li>• I - 144A</li> <li>• L - Limited Partnership</li> <li>• N - Notes</li> <li>• O - Ordinary Shares</li> <li>• P - Preferred Stock</li> <li>• Q - Other Securities</li> <li>• R - Right</li> <li>• S - Shares of Beneficial Interest</li> <li>• T - Convertible Debenture</li> <li>• U - Unit</li> <li>• V - Units/Benif Int</li> <li>• W - Warrant</li> <li>• X - Index Warrant</li> <li>• Y - Put Warrant</li> <li>• Z – Unclassified</li> </ul>
Class	Varchar (2)	<p>Additional descriptive information regarding the issue. A full list is not available but for example:</p> <ul style="list-style-type: none"> <li>• A - Class A</li> <li>• B - Class B</li> </ul>
Issue Sub Type	Varchar (2)	<p><b>Updated with the June 29, 2012 release.</b></p> <p>Allowed Values:</p> <ul style="list-style-type: none"> <li>• A - Preferred Trust Securities</li> <li>• B - Index-Based Derivative</li> <li>• C - Common Shares</li> <li>• CB - Commodity Based Trust Shares</li> <li>• CF - Commodity Futures Trust Shares</li> <li>• CL - Commodity-Linked Securities</li> <li>• CM - Commodity Index Trust Shares</li> <li>• CT - Currency Trust Shares</li> <li>• CU - Commodity-Currency-Linked Securities</li> <li>• CW - Currency Warrants</li> <li>• D - Global Depositary Shares</li> <li>• E - ETF-Portfolio Depository Receipt</li> <li>• EG - Equity Gold Shares</li> <li>• EI - ETN-Equity Index-Linked Securities</li> <li>• EN – Exchange-Traded Notes</li> <li>• FI - ETN-Fixed Income-Linked Securities</li> <li>• FL - ETN-Futures-Linked Securities</li> <li>• G - Global Shares</li> </ul>

Data Field Effective	Field Size/Attribute	Description
		<ul style="list-style-type: none"> <li>• H - Debt-Based Derivative</li> <li>• I - ETF-Index Fund Shares</li> <li>• IX - Index-Linked Exchangeable Notes</li> <li>• K - Callable Common Stock</li> <li>• L - Contingent Litigation Right</li> <li>• LL - Identifies securities of companies that are set up as a Limited Liability Company (LLC)</li> <li>• M - Equity-Based Derivative</li> <li>• MF - Managed Fund Shares</li> <li>• ML - ETN-Multi-Factor Index-Linked Securities</li> <li>• MP - Master Limited Partnership</li> <li>• MT - Managed Trust Securities</li> <li>• N - NY Registry Shares</li> <li>• O - Open Ended Mutual Fund</li> <li>• P - Privately Held Security</li> <li>• PU - Partnership Units</li> <li>• R - Reg-S</li> <li>• RC - Commodity-Redeemable Commodity-Linked Securities</li> <li>• RF - ETN-Redeemable Futures-Linked Securities</li> <li>• RU - Commodity-Redeemable Currency-Linked Securities</li> <li>• S - SEED</li> <li>• T - Tracking Stock</li> <li>• TC - Trust Certificates</li> <li>• TU - Trust Units</li> <li>• U - Portal</li> <li>• V - Contingent Value Right</li> <li>• W - Trust Issued Receipts</li> </ul>
Market Category	Varchar (5)	<p>The Market Category and Newspaper Category of the NASDAQ Issue. Allowed Values effective July 3, 2006:</p> <ul style="list-style-type: none"> <li>• Q – NASDAQ Global Select Market<sup>SM</sup></li> <li>• G – NASDAQ Global Market<sup>SM</sup></li> <li>• S – NASDAQ Capital Market<sup>SM</sup></li> </ul>
Trade Unit	Varchar (6)	<p>The normal, generally accepted unit of trading for a security, also known as a "round lot". The trade unit (round lot) for common stocks is usually 100. Any purchase or sale of less than the trade unit is considered an "odd lot".</p>
Transfer Agent	Varchar (64) times 4 = 256	<p>The custodial firm responsible for administrative duties concerning the issue. A semicolon in this field will separate multiple values.</p>

Data Field Effective	Field Size/Attribute	Description
When Issued Flag	Varchar (1)	Indicates if the issue is in the When Issued state. Allowed Values: <ul style="list-style-type: none"> <li>• Y – Yes, When Issued</li> <li>• N – No not When-Issued.</li> </ul>
When Distributed Flag	Varchar (1)	Indicates if the issue is in the When Distributed state. Allowed Values: <ul style="list-style-type: none"> <li>• Y – Yes, When Distributed</li> <li>• N – No, not When-Distributed.</li> </ul>
Expiration Date	MM/DD/YYYY	The date that a unit or warrant is expiring from the associated common stock.
Unit Separation Date	MM/DD/YYYY	The date that a unit or warrant is separating from the associated common stock.
SIC Code	Varchar (4)	4 character numeric code providing a logical grouping of issues based on type of business.
SIC Name	Varchar (100)	A textual description of the logical grouping of issues based on type of business.
TSO	Varchar (16)	The number of issued and outstanding shares for the specified security as used by NASDAQ in the calculation of NASDAQ index values. The number of total shares outstanding used by NASDAQ for index calculation reflects the value most recently reported for the security by the issuing corporation, via required SEC filings or other communication with NASDAQ, as adjusted for any corporate actions such as stock dividends. However, use and display of a newly reported value may be briefly delayed pending review for accuracy and/or the facilitation of the management of the indices. Also, values for certain non-U.S. securities may not include all shares globally issued and outstanding.
TSO Date	MM/DD/YYYY	The effective date of the TSO.
Insider Holdings	Varchar (15)	The number of shares held by insiders (directors, executives, etc.) at the firm.
Public Float	Varchar (15)	The number of shares available for transaction in the secondary market.
Previous High	Number (18,6)	The highest price traded on the previous trade date. If there is no activity on the trade date, the previous values will carry over from the last time it traded. This value is adjusted for corporate actions. This value is a consolidated price.
Previous Low	Number (18,6)	The lowest price traded on the previous trade date. If there is no activity on the trade date, the previous values will carry over from the last time it traded. This value is adjusted for corporate actions. This value is a consolidated price.

<b>Data Field Effective</b>	<b>Field Size/Attribute</b>	<b>Description</b>
Previous Last Sale	Number (18,6)	The closing price from the previous trade date. If there is no activity on the trade date, the previous values will carry over from the last time it traded. This value is adjusted for corporate actions. This value is a consolidated price.
NOCP	Number (18,6)	The NASDAQ Official Closing Price from the previous trade date adjusted for corporate action. This value may potentially be Zero. If there is no activity on the trade date, there will be no carry over from prior trading days.
Closing Bid	Number (18,6)	The closing Bid price from the previous trade date. If there is no activity on the trade date, the previous values will carry over from the last time it traded. This value is adjusted for corporate actions. This value is consolidated, representing prices from all trading venues.
Closing Bid Q	Number (18,6)	The closing Bid price of the NASDAQ market from the previous trade date. If there is no activity on the trade date, the previous values will carry over from the last time it traded. This value is adjusted for corporate actions. This value is representative of NASDAQ activity only.
Closing Ask	Number (18,6)	The closing Ask price from the previous trade date. If there is no activity on the trade date, the previous values will carry over from the last time it traded. This value is adjusted for corporate actions. This value is consolidated, representing prices from all trading venues.
Closing Ask Q	Number (18,6)	The closing Ask price of the NASDAQ market from the previous trade date. If there is no activity on the trade date, the previous values will carry over from the last time it traded. This value is adjusted for corporate actions. This value is representative of NASDAQ activity only.
Previous Share Volume	Varchar (12)	Share Volume from the previous trading date. This value is adjusted for corporate actions. This value may potentially be Zero. If there is no activity on the trade date, there will be no carry over from prior trading days. This value will not include T+1 cancels and corrections only same day cancels and corrections.
YTD Volume	Varchar (12)	Year to Date volume in the issue, up to the previous trade date.
52 Week High	Number (18,6)	The highest trade price in the issue within the last 52 weeks.
52 Week High Date	MM/DD/YYYY	The date that the highest trade price within the last 52 weeks occurred.
52 Week Low	Number (18,6)	The lowest trade price in the issue within the last 52 weeks.
52 Week Low Date	MM/DD/YYYY	The date that the lowest trade price within the last 52 weeks occurred.

Data Field Effective	Field Size/Attribute	Description
CUSIP Please note: This field will only be available within the Fundamental Data file with CUSIP Data. The Fundamental Data file will not contain this field.	Varchar (16)	<p>CUSIP is a unique nine-character alphanumeric code appearing on the face of each stock or bond certificate that is assigned to a security by Standard &amp; Poor's Corporation. CUSIP numbers are the property of the American Bankers Association (ABA) and are administered by Standard &amp; Poor's. Since NASDAQ neither owns nor controls CUSIP numbers, distributors cannot be authorized to receive the daily list or fundamental data files including CUSIP Data unless they have a license in place with CUSIP. Distributors</p> <p>Please note: NASDAQ is <b>not</b> responsible for obtaining written approval from CUSIP prior to authorizing data distributors to externally redistribute CUSIP data; it is the responsibility of the data distributor to obtain such CUSIP permission for their downstream customers.</p>
First Date Traded	MM/DD/YYYY	The date that the issue began trading, its Initial Public Offering.
Financial Status	Varchar (1)	<p>The allowed values for the data field are as follows:</p> <ul style="list-style-type: none"> <li>• D-Deficient. Issuer Failed to Meet NASDAQ Continued Listing Requirements</li> <li>• E-Delinquent. Issuer missed regulatory filing deadline</li> <li>• Q-Bankrupt. Issuer has filed for bankruptcy</li> <li>• N-Normal (default)</li> <li>• S - Suspended Pending Delisting</li> <li>• G-Deficient and Bankrupt</li> <li>• H-Deficient and Delinquent</li> <li>• J-Delinquent and Bankrupt</li> <li>• K-Deficient, Delinquent, and Bankrupt</li> </ul>

## Document Revision Log

### October 18, 2010

NASDAQ OMX updated the Issue Sub Type description to indicate that a new allowable value of “LL” has been added to support the identification of securities of companies that are set up as a Limited Liability Company (LLC).

### April 9, 2010

NASDAQ OMX updated the Issue Sub Type description to indicate that a new allowable value of “EN” has been added to support the identification of Exchange-Traded Notes.

### March 26, 2010

NASDAQ OMX updated the Index Participation description to indicate that the allowable values have been expanded to be consistent with NASDAQ OMX’s global index service offerings, Global Index Data Service<sup>SM</sup> (GIDS<sup>SM</sup>) and Global Index Watch (GIW). This modification provides subscribing customers the most accurate and complete list of NASDAQ OMX indexes in which a NASDAQ equity security participates.

### May 30, 2012

NASDAQ OMX updated the Issue Sub Type description to indicate that the following new allowable have been added to support the various a range of new structured products that can be listing on NASDAQ.

- CB - Commodity Based Trust Shares
- CF - Commodity Futures Trust Shares
- CL - Commodity-Linked Securities
- CM - Commodity Index Trust Shares
- CT - Currency Trust Shares
- CU - Commodity-Currency-Linked Securities
- CW - Currency Warrants
- EG - Equity Gold Shares
- EI - ETN-Equity Index-Linked Securities
- FI - ETN-Fixed Income-Linked Securities
- FL - ETN-Futures-Linked Securities
- IX - Index-Linked Exchangeable Notes
- MF - Managed Fund Shares
- ML - ETN-Multi-Factor Index-Linked Securities
- MP - Master Limited Partnership
- MT - Managed Trust Securities
- PU - Partnership Units
- RC - Commodity-Redeemable Commodity-Linked Securities
- RF - ETN-Redeemable Futures-Linked Securities
- RU - Commodity-Redeemable Currency-Linked Securities
- TC - Trust Certificates
- TU - Trust Units



**February 6, 2014**

NASDAQ OMX removed the Index Participation field. Subscribers should refer to [NASDAQ's Global Index Watch \(GIW\)](#) for the most recent and complete index-related information. Removal of the field was effective with the January 31, 2014 file for trade date January 30, 2014.