

NASDAQ OMX Daily and Monthly Short Sale File Format and Specifications

Introduction

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

Daily Short Sale Volume File

The file contains trade date, trading symbol, aggregate reported share volume of executed short sale trades during regular trading hours*, aggregate reported share volume of all executed trades during regular trading (9:30 am – 4:00 pm EST) hours* and CTA market identifier.

* These figures include only transactions that are reported by the market center to a consolidated tape and do not include executions of orders routed to other market centers or odd lots.

Monthly Short Sale Transaction File

The file contains market center, trading symbol, report date, reported trade time, short sale type, size and price of the trade, and link indicator.

Data includes every short sale executed and reported to a consolidated tape in any equity security listed on the exchange, including ETF's; which includes all transactions executed on the exchange during either regular trading hours or afterhours and reported to a tape plan by the exchange, all transactions reported by the exchange on behalf of an ECN or other ATS in either regular trading hours or afterhours, supplemental liquidity provider and market maker short sales, a record for each trade report involving a short sale.

File Naming Convention

The daily file name will contain the trading date and the exchange (EEEEshvolYYYYMMDD.txt) where EEEE represents either exchange NSDQ for NASDAQ, NOBX for Boston or NPSX for PSX.

The monthly file name will be named EEEeshYYYYMM.txt and daily files will be named EEEeshYYYYMMDD.txt

FTP Directory/File Name

Each file will be a pipe delimited ('|') ASCII file. Because the files are pipe delimited, lengths can be actual length of the variable and omitted optional variables require a space.

<ftp://ftp.nasdaqtrader.com/files/shortsaledata/>

Specifications for Daily Short Sale Volume File:

File Format:

Date | Symbol | Short Volume | Total Volume | Market

Field Name	Attribute	Field Description
Date	Number	Trade Date (YYYYMMDD)
Symbol	Character	Trading Symbol
Short Volume	Number with no decimals	Aggregate reported share volume of executed short sale trades during regular trading hours
Total Volume	Number with no decimals	Aggregate reported share volume of all executed trades during regular trading hours
Market Center	Character	Market identifier (Q=NASDAQ for NASDAQ file, B=Boston for Boston file, X=PSX)

Specifications for Monthly Short Sale Transaction File:

File Format:

Market Center | Ticker Symbol | Date | Time | Short Type | Size | Price | Link Indicator | Short Size

Field Name	Attribute	Description
Market Center	Character	Market identifier (Q=NASDAQ, T=NASDAQ, B=Boston, X=PSX)
Ticker Symbol	Character	Trading Symbol
Date	Number	Date that the trade was reported to the tape - YYYYMMDD
Time	HH:MM:SS	Eastern military time
Short Type	Character	Exempt flag: E=Short Exempt, S=Short Not Exempt
Size	Number with no decimals	# of shares in the transaction in mixed or round lot as reported to the tape
Price	Number with as many decimals as needed	Exactly as reported to the tape
Link Indicator	Character with necessary length	A market center defined character variable used to flag records that will be difficult to match to tape data: [blank] = matches tape, P represents multiple parts of a batch trade included in the short sale data, B represents the only part of a batch trade included in the short sale data, M may represent multiple prints, A represents "As-Of" trade = A

Short Size	Number with no decimals	Number of shares in the transaction that were designated for short sale
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The end of each record shall be designated by a carriage return line feed

Contact Information

Questions regarding the specifications listed in this notice should be directed to:

- Global Data Products at 301.978.5307

Questions regarding the FTP should be directed to:

- NASDAQ Technical Support at 800.243.4284