



exchange data international

Short Interest Data

V. 2.0



Helping the Global Financial Community Make Informed Decisions Through the Provision of Fast, Accurate, Timely and Affordable Reference Data Services

With more than 20 years of experience, we offer comprehensive and complete securities reference data for equities and fixed income instruments around the globe.

Our customers can rely on our successful track record to efficiently deliver high quality data sets including:

- Worldwide Corporate Actions
- Worldwide Fixed Income
- Security Reference File
- Worldwide End-of-Day Prices

Exchange Data International has recently expanded its data coverage to include economic data. Currently it has three products:

- African Economic Data www.africadata.com
- Economic Indicator Service (EIS)
- Global Economic Data

Our professional sales, support and data/research teams deliver the lowest cost of ownership whilst at the same time being the most responsive to client requests.

As a result of our on-going commitment to providing cost effective and innovative data solutions, whilst at the same time ensuring the highest standards, we have been awarded the internationally recognized symbol of quality ISO 9001.

Headquartered in United Kingdom, we have staff in Canada, India, Morocco, South Africa and United States.



Contents

Short Interest Data	4
Countries with Short Interest Data by Position Holder – Data fields provided	4
Countries with Short Interest Data by Traded Volume/Position.....	5
Australia.....	5
Canada	5
Hong Kong.....	5
Israel	6
Malaysia.....	6
Norway	6
Singapore	7
Taiwan	7
Thailand	7
Turkey.....	8
US Finra Short Sales Report.....	8
Countries Which Permit Short Selling but Have No Activity	9
Restrictions	9

Short Interest Data

Exchange Data International provides **short interest data** for a number of global markets. Short interest is a **market-sentiment indicator** that tells whether investors think a **stock's price is likely to fall**. It can also be compared over time to examine changes in investor sentiment.

Short interest regulation and reporting requirements vary by country. The tables below outline the data collected in each market where short selling is permitted.

We are in the process of adding two additional fields namely **Short Ratio** which gives the days to cover and **Average Traded Volume** for the past 30 days.

Countries with Short Interest Data by Position Holder – Data fields provided

Data for these countries is reported to local regulators in compliance with ESMA short selling regulations, and began for most of these markets on 1 November 2012. The exceptions to this are Spain, which has data going back to 10 June 2010 and Greece where the history begins 30 May 2013.

	Austria	Belgium	Denmark	Finland	France	Germany	Greece	Hungary	Ireland	Italy	Netherlands	Poland	Portugal	Spain	Sweden	UK
Bloomberg Exchange Ticker	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
Bloomberg Global ID	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
FIGI Exchange Ticker	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
FIGI Global ID	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
ISIN	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
ISSUER	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
Local Code	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
SEC ID	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
SEDOL	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
US Code	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
Cancellation Date	x	x														
Daily or Monthly	D	D	D	D	M	D	D	D	D	D	D	D	D	D	D	D
Holder Net Short Position %	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
Position Date	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
Position Holder	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
Publication Date	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
Short Position	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x

Countries with Short Interest Data by Traded Volume/Position

Australia

Australian data is updated daily. History is available from 15 Oct 2010. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- SEC ID
- SEDOL
- US Code
- Reported Short Volume
- Security Description
- Trade Date
- % Short Position

Canada

Canadian Short Interest Data is available monthly – published on the 15th of each month. History is available from January 2013. Fields available are:

- FIGI Composite Ticker
- FIGI Global ID
- FIGI Exchange Ticker
- ISIN
- Local Code
- SEC ID
- SEDOL
- US Code
- Change in Short Volume
- Change in Short Volume Traded (+/-)
- Listing Market
- Monthly Short Trade
- Monthly Short Volume
- % Monthly Short Value
- % Monthly Trades
- % Monthly Volume

Hong Kong

Hong Kong data is updated daily. History is available from March 2014. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- SEC ID
- SEDOL
- US Code
- Reported Short Value
- Reported Short Volume
- Trade Date
- Value Currency

Israel

Israeli data is updated weekly. History is available from July 2010. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- SEDOL
- US Code
- Previous Balance
- Reported Date
- Security Description
- Security Type
- Shares outstanding (thousands)
- Short interest ratio
- Short Position

Malaysia

Malaysia data is updated daily. History is available from 06 Aug 2018. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- SEDOL
- US Code
- Previous Balance
- Reported Date
- Security Description
- Security Type
- Shares outstanding (thousands)
- Short interest ratio
- Short Position

Norway

Norway data is updated daily. History is available from 01 Nov 2018. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- SEDOL
- US Code
- Previous Balance
- Reported Date
- Security Description
- Security Type
- Shares outstanding (thousands)
- Short interest ratio
- Short Position

Singapore

Singapore data is updated daily. History is available from 01 March 2013. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- SEDOL
- US Code
- Previous Balance
- Reported Date
- Security Description
- Security Type
- Shares outstanding (thousands)
- Short interest ratio
- Short Position

Taiwan

Taiwan data is updated daily. History is available from 22 Aug 2018. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- SEDOL
- US Code
- Previous Balance
- Reported Date
- Security Description
- Security Type
- Shares outstanding (thousands)
- Short interest ratio
- Short Position

Thailand

Thailand data is updated daily. History is available from 24 April 2017. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- Reported Short Volume
- Trade Date
- SEC ID
- SEDOL
- US Code
- Reported Short Value
- Value Currency
- % Short sale volume

Turkey

Turkey data is updated daily. History is available from 01 Jan 2016. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- SEDOL
- US Code
- Previous Balance
- Reported Date
- Security Description
- Security Type
- Shares outstanding (thousands)
- Short interest ratio
- Short Position

US Finra Short Sales Report

US Finra Short Sales Report data is updated daily. History is available from 1 Jan 2014. Fields available are:

- FIGI Exchange Ticker
- FIGI Global ID
- ISIN
- Local Code
- SEC ID
- SEDOL
- US Code
- OTC Reported Short Volume
- OTC Short Exempt Volume
- OTC Total Volume
- Reporting Market*
- Trade Date

*Reporting market values are: Q = NASDAQ (for NQ TRF) D = ADF O = ORF N = NYSE (for NYX TRF)

Countries Which Permit Short Selling but Have No Activity

The following countries permit short selling but there is currently no activity. EDI monitors these markets and will provide updates if / when there is activity.

Bulgaria	India	Malta
Croatia	Korea	Romania
Cyprus	Latvia	Slovakia
Czech Republic	Lithuania	Slovenia
Estonia	Luxembourg	

Restrictions

EDI data will include notifications of restrictions to the short selling regulations as provided by the market regulator and/or exchange. This data will include:

- FIGI Global ID
- FIGI Exchange Ticker
- Country
- Local code
- ISIN
- SEDOL
- US Code
- SEC ID
- Start date
- End date
- Description of restriction
- Link to regulatory notice

There is also a section on **EU restrictions**:

For EU countries, additional restrictions may apply and EDI will include a list of those shares as published on the ESMA registers. This is a daily file and includes the following:

- FIGI Global ID
- FIGI Exchange Ticker
- Local code
- ISIN
- SEDOL
- US Code
- SEC ID
- Start date
- Description of restriction/Regulating Authorisation

Customisation

EDI is proud to offer the most effective and efficient solutions tailored to meet each individual customer's needs.

We offer a range of customisation options including:

- Delivery-based solutions to complement existing client infrastructure.
- Content provided at the geographical or portfolio holding level.
- Feeds containing particular formats, field content and integrated client level data items.

EDI uses its extensive data research expertise to source, scrub and integrate new client specified data items with existing products and services. For instance, a request from a multinational investment bank to source the DR universe and map it against its underlying share portfolio ultimately led to the development of EDI's successful Depositary Receipt Database.

In addition, EDI was the first vendor to successfully launch an ISO 15022 Corporate Action Messaging feed. This enables customers to reduce costs and increase efficiency by removing the need for multiple feed handlers.

Support

Customer Support

Monday – Friday

Open 24 hours

Saturday

12AM - 8AM (GMT)

Sunday

11PM-12AM(GMT)

Call +44 207 324 0020

Email: support@exchange-data.com

Customer support is closed Christmas and New Year's Day.

We aim to acknowledge all queries within an hour of receipt and answer queries within 24 hours where possible.

We will send a progress report if a query is not resolved within that time-frame. We resolve around 95% of customer queries within 24 hours.

All queries sent to our Support department are filtered and dispatched to the relevant department. An IT staff member is engaged in the communication process to resolve complicated technical issues.

Contact Information

United Kingdom – Headquarters

5 Highgate Road
London, NW5 1JY
United Kingdom
Tel: [+ 44 207 324 0020](tel:+442073240020)
Fax: +1 212 214 0825

Jonathan Bloch, Chief Executive Officer
Cell: [+ 44 7785 550 043](tel:+447785550043)
E-mail: j.bloch@exchange-data.com

Maria Scappaticci, Global Sales Director
Tel: [+44 207 324 0070](tel:+442073240070)
E-mail: m.scappaticci@exchange-data.com

Andrew Sabourin, Business Manager
Tel: [+ 44 207 324 0028](tel:+442073240028)
E-mail: a.sabourin@exchange-data.com

Idil Ozkan, Business Development Manager
Tel: [+44 207 324 0266](tel:+442073240266)
E-mail: i.ozkan@exchange-data.com

United States

Exchange Data International Inc
315 W 36th Street
New York, NY 10018, USA
Tel: [+1 212 214 0825](tel:+12122140825)
Fax: +1 212 214 0825

Michael Hyland, Business Manager
Cell: [+1 732 618-2854](tel:+17326182854)
E-mail: m.hyland@exchange-data.com

Nora Cervara, Business Development Manager
Cell: [+17326701935](tel:+17326701935)
E-mail: n.cervara@exchange-data.com

Canada

Exchange Data International Inc © 4920
Boul. de Maisonneuve Ouest Suite 203,
Westmount
Montreal, H3Z 1N1
Tel: [+1 514 755 8469](tel:+15147558469)
Fax: +1 514 426 6101

David Mallette, Business Manager
Cell: [+ 1 450 441 3453](tel:+14504413453)
E-mail: d.mallette@exchange-data.com

Morocco

Bloc A
Numero 46 Lotissement Azaitoune
Tikiouine, Agadir 80650
Tel: [+212 528 290 255](tel:+212528290255)
Fax: +212 528 290 356

Said Benbihi, Office Manager
E-mail: s.benbihi@exchange-data.com

South Africa

PO Box 2176
Cape Town 8000

Ilze Gouws, Project Leader
Cell: +27 (0) 82 782 3750
Email: i.gouws@africadata.com