

Nasdaq Short Interest Report

Short interest positions in all Nasdaq-listed securities

On a semimonthly basis, Nasdaq publishes a summary of the consolidated market short interest positions in all Nasdaq-listed securities in the Nasdaq Short Interest Report.

Benefits & Features

The Nasdaq Short Interest Report is designed to:

- Enable investors and traders to develop risk assessment tools and trading models for Nasdaq-listed issues
- Reflect stock splits and other corporate actions if they occur before the stated settlement date for the reporting period
- Facilitate the distribution of short interest data to the print and electronic news media

Access Options

The Nasdaq Short Interest Report is available for download via secure FTP access only.

Publication Schedule: <https://www.nasdaqtrader.com/Trader.aspx?id=ShortIntPubSch>

Use Cases



Determine market sentiment by understanding the total short interest in a security



Understand market sentiment by looking at changes in short interest over time



Understand liability due to your firm's short position, as compared to overall short interest on a security



Use the data as an input to enhance your quantitative strategy



Combine the data with other types of information in a display to provide enhanced insight

Sample Data

SYMBOL	CURRENT SHARES SHORT	PREVIOUS SHARES SHORT	CHANGE IN SHARES SHORT	PERCENT CHANGE	AVERAGE DAILY SHARE VOLUME	DAYS TO COVER	STOCK SPLIT FLAG	NEW ISSUE FLAG
NDAQ	2652020	2895366	-243346	-8.4	922186	2.88	N	N
AAPL	91862600	99897228	-8034628	-8.04	107858922	1	N	N
MFST	44533174	41952779	2580395	6.15	36773765	1.21	N	N

Data Fields and Definitions

The Short Interest Report is available in a comma-delimited ASCII text file and includes the data fields below.

DATA FIELD	DEFINITION
Security Name	Security Name Issue name in the Nasdaq system for the given security
Security Symbol	Nasdaq-assigned symbol for the given security
Current Shares Short	Total number of shares in the security that are reflected on the books and records of the reporting firm(s) as short as defined by SEC Rule 200(a) as of the current reporting period's designated settlement date.
Previous Month Shares Short	Total number of shares reported as short for the previous reporting period
Change in Shares Short	Difference in Shares Short between the current reporting period and the previous reporting period.
Percent Change	Percent change from the current reporting period's short interest compared to the previous reporting period's short interest. Formula (rounded to hundredths): $[(\text{Current Short Interest} - \text{Previous Short Interest}) / \text{Previous Short Interest}] * 100$.
Average Daily Share Volume	Daily average number of shares traded for the security during the current and the previous reporting period.
Days to Cover	The number of days of average share volume it would require to buy all of the shares that were sold short during the reporting period. Formula (rounded to hundredths): $\text{Short Interest} / \text{Average Daily Share Volume}$, "1.00" will be displayed for any values equal or less than one (i.e., Average Daily Share volume is equal to or greater than Short Interest). "N/A will be displayed If the days to cover is zero (i.e., Average Daily Share Volume is Zero).
Stock Split Flag	Stock Split Flag Security was subject to a stock split or stock dividend adjustment during the current reporting period
New Issue Flag	Issue was listed on Nasdaq during the current reporting period

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