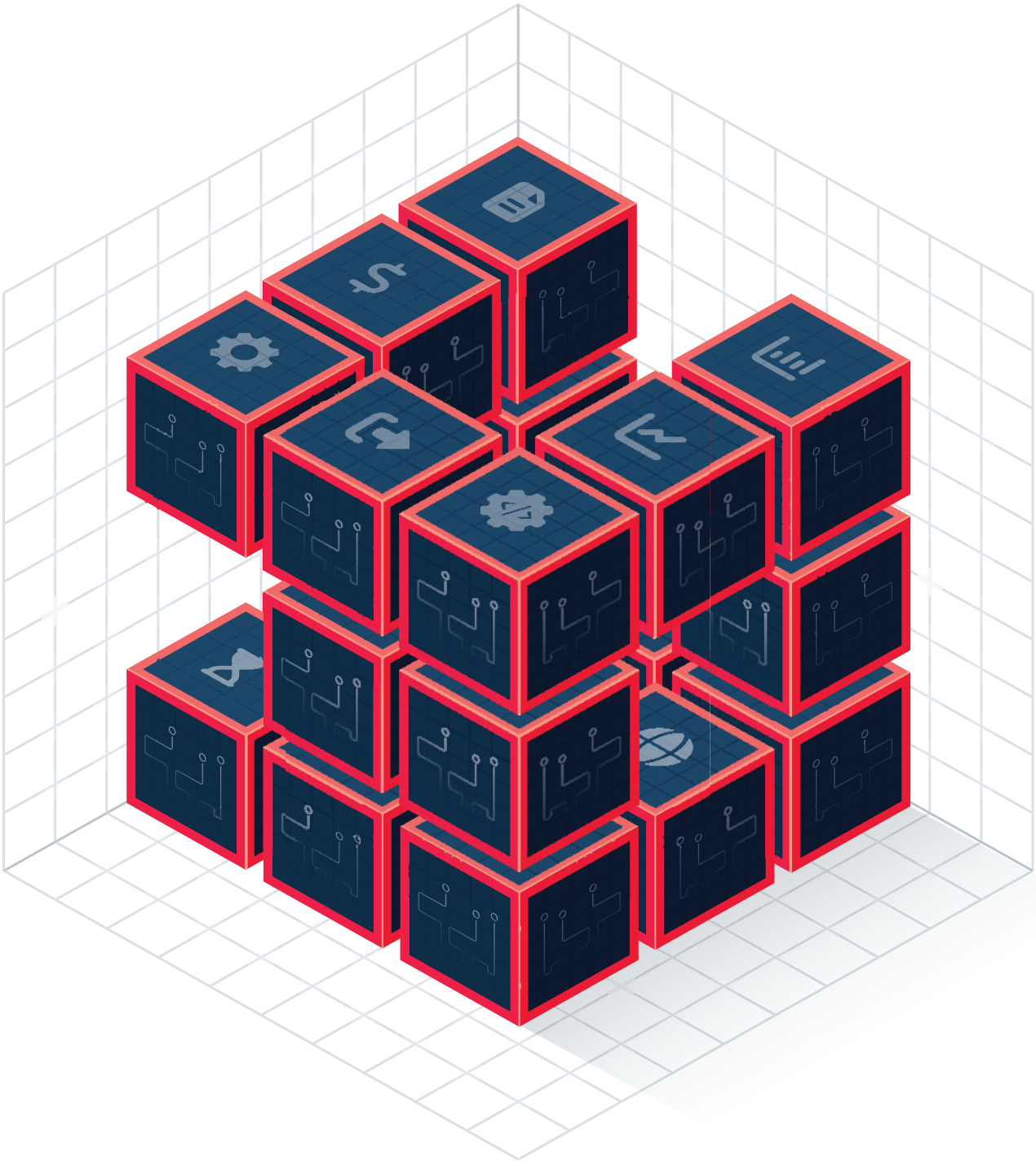
Short Interest and Volume Report



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- We cover all countries - no matter how large or small
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Headquartered in the United Kingdom, we have operations in Germany, India, Morocco, South Africa, and the United States.

Our Support Team is available on +44 (0) 207 324 0020, 24 hours a day, Monday to Friday and closed on Christmas and New Year's Day.



Please Note: *The statistics of this brochure are valid up to 20/11/2026. Request updated figures from your sales representative.*

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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	Germany	Denmark	Spain	Finland	France	United Kingdom	Greece	Ireland	Italy	Japan	Netherlands	Poland	Portugal	Sweden
Pos_date	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
CntryCD	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Symbol	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
ISIN	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
SecID	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
IssuerName	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Security_Desc	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Currency	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
USCode	No	No	No	No	No	No	No	No	No	No	No	No	No	No	No	No
BB_com_globalID	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
BB_com_ticker	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
BB_GlobalID	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
BB_Ticker	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Prev_Disclosed_Position_Holder_Total	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Disclosed_Position_Holder_Total	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
DaysToCover	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	No	Yes	Yes	Yes	Yes
AverageDailyShareVolume	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	No	Yes	Yes	Yes	Yes
Pub_date	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	No	Yes	Yes	Yes	Yes

ExchgCD	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	No	Yes	Yes	Yes	Yes

Countries with Short Interest Data by Traded Volume/Position

The following countries indicate which short interest data fields EDI collects from exchanges.

Australia

Australian Short Interest data is updated daily. History is available from 15 October 2010. Fields available are:

Available_frequency	BB_com_globalID
Pub_Date	BB_com_ticker
ReportingDatesRange	BB_GlobalID
Market	BB_Ticker
Symbol	Security_Type
ISIN	ShortPositionPrevBalance
SecID	ShortPosition
IssuerName	ShortPosition_Percentage
Security_Desc	DaysToCover
Currency	AverageDailyShareVolume
USCode	SharesOutstanding

Brazil

Brazilian Short Interest Data is available daily. History is available from 1 June 2020. Field available are:

Available_frequency	Currency
Pub_Date	USCode
ReportingDatesRange	BB_com_globalID
Market	BB_com_ticker
Symbol	BB_GlobalID
ISIN	BB_Ticker
SecID	Security_Type
IssuerName	SharesAvailableToBeShortSold
Security Description	SharesAvailableToBeShortSoldValue

Canada

Canadian Short Interest Data is available bi-monthly – published on the 15th of each month. History is available from January 2013. Note: We are missing EDI files from November 2024 through March 2025. Fields available are:

Available_frequency	USCode
Pub_Date	BB_com_globalID
ReportingDatesRange	BB_com_ticker
Market	BB_GlobalID
Symbol	BB_Ticker
ISIN	Security_Type
SecID	ShortPositionPrevBalance
IssuerName	ShortPosition

Security_Desc	DaysToCover
Currency	AverageDailyShareVolume

China

China Short Interest Fields Data is available daily. History is available from March 2010. Fields available are:

Available_frequency	BB_com_globalID
Pub_Date	BB_com_ticker
ReportingDatesRange	BB_GlobalID
Market	BB_Ticker
Symbol	Security_Type
ISIN	ShortVolumePrevBalance
SecID	ShortVolume
IssuerName	ShortPositionPrevBalance
Security_Desc	ShortPosition
Currency	DaysToCover
USCode	AverageDailyShareVolume

Hong Kong

Hong Kong data is updated daily. History is available from 3 January 2014. Fields available are:

Available_frequency	BB_com_globalID
Pub_Date	BB_com_ticker
ReportingDatesRange	BB_GlobalID
Market	BB_Ticker
Symbol	Security_Type
ISIN	ShortPositionPrevBalance
SecID	ShortPosition
IssuerName	ShortPositionValue
Security_Desc	DaysToCover
Currency	AverageDailyShareVolume
USCode	

Korea

Korean data is updated daily. History is available from 1 May 2020. Fields available are:

Available_frequency	BB_com_globalID
Pub_Date	BB_com_ticker
ReportingDatesRange	BB_GlobalID
Market	BB_Ticker
Symbol	Security_Type
ISIN	ShortVolumePrevBalance
SecID	ShortVolume
IssuerName	ShortVolumeValue
Security_Desc	ShortVolume_Percentage
Currency	ShortVolumeValue_Percentage
USCode	ShortPositionPrevBalance

Malaysia

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

Available_frequency	USCode
Pub_Date	BB_com_globalID
ReportingDatesRange	BB_com_ticker
Market	BB_GlobalID
Symbol	BB_Ticker
ISIN	Security_Type
SecID	ShortVolumePrevBalance
IssuerName	ShortVolume
Security_Desc	ShortVolumeValue
Currency	ShortPositionPrevBalance

Mexico

Mexico data is updated daily. History is available from 01 February 2019. Fields available are:

Available_frequency	BB_com_ticker
Pub_Date	BB_GlobalID
ReportingDatesRange	BB_Ticker
Market	Security_Type
Symbol	ShortVolumePrevBalance
ISIN	ShortVolume
SecID	ShortPositionPrevBalance
IssuerName	ShortPosition
Security_Desc	DaysToCover
Currency	AverageDailyShareVolume
USCode	BB_com_ticker
BB_com_globalID	BB_GlobalID

New Zealand

New Zealand data is updated daily. History is available from 1 March 2019. Fields available are:

Available_frequency	USCode
Pub_Date	BB_com_globalID
ReportingDatesRange	BB_com_ticker
Market	BB_GlobalID
Symbol	BB_Ticker
ISIN	Security_Type
SecID	ShortPositionPrevBalance
IssuerName	ShortPosition
Security_Desc	DaysToCover
Currency	AverageDailyShareVolume
Shares Outstanding	

Norway

Norway data is updated daily. History is available from 29 November 2018. Fields available are:

Available_frequency	USCode
Pub_Date	BB_com_globalID
ReportingDatesRange	BB_com_ticker
Market	BB_GlobalID
Symbol	BB_Ticker
ISIN	Security_Type
SecID	ShortPositionPrevBalance
IssuerName	ShortPosition
Security_Desc	ShortPosition_Percentage
Currency	DaysToCover

Singapore

Singapore data is updated daily. History is available from 11 March 2013. Fields available are:

Available_frequency	USCode
Pub_Date	BB_com_globalID
ReportingDatesRange	BB_com_ticker
Market	BB_GlobalID
Symbol	BB_Ticker
ISIN	Security_Type
SecID	ShortPositionPrevBalance
IssuerName	ShortPosition
Security_Desc	ShortPositionValue
Currency	DaysToCover

Taiwan

Taiwan Short Interest Fields Data is available daily. History is available from 22 August 2018. Fields available are:

Available_frequency	BB_com_globalID
Pub_Date	BB_com_ticker
ReportingDatesRange	BB_GlobalID
Market	BB_Ticker
Symbol	Security_Type
ISIN	ShortPositionPrevBalance
SecID	ShortPosition
IssuerName	DaysToCover
Security_Desc	AverageDailyShareVolume
Currency	SharesAvailableToBeShortSold
USCode	SharesAvailableToBeShortSoldValue

Thailand

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

Available_frequency	BB_com_globalID
Pub_Date	BB_com_ticker
ReportingDatesRange	BB_GlobalID
Market	BB_Ticker
Symbol	Security_Type
ISIN	ShortPositionPrevBalance
SecID	ShortPosition
IssuerName	ShortPositionValue
Security_Desc	ShortPosition_Percentage
Currency	DaysToCover
USCode	AverageDailyShareVolume

Turkey

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

Available_frequency	BB_com_globalID
Pub_Date	BB_com_ticker
ReportingDatesRange	BB_GlobalID
Market	BB_Ticker
Symbol	Security_Type
ISIN	ShortVolumePrevBalance
SecID	ShortVolume
IssuerName	ShortVolumeValue
Security_Desc	ShortPositionPrevBalance
Currency	ShortTrades
USCode	

United States (US) Finra Short Volume Report

US Finra Short Volume Report* data is updated daily. History is available from 1 January 2014. Fields available are:

Available_frequency	USCode
Pub_Date	BB_com_globalID
ReportingDatesRange	BB_com_ticker
Market	BB_GlobalID
Symbol	BB_Ticker
ISIN	Security_Type
SecID	ShortVolumePrevBalance
IssuerName	ShortVolume
Security_Desc	ShortVolume_Exempt
Currency	ShortPositionPrevBalance

Market values are NASDAQ (for NQ TRF), ADF, ORF, NYSE (for NYX TRF)

United States (US) Finra OTC

US Finra OTC* data is updated bi-weekly. History is available from 14 November 2014. Market values are for OTC Securities. Fields available are:

Available_frequency	USCode
Pub_Date	BB_com_globalID
ReportingDatesRange	BB_com_ticker
Market	BB_GlobalID
Symbol	BB_Ticker
ISIN	Security_Type
SecID	ShortPositionPrevBalance
IssuerName	ShortPosition
Security_Desc	DaysToCover
Currency	AverageDailyShareVolume

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
- Croatia
- Cyprus
- Czech Republic
- Estonia
- India
- Latvia
- Lithuania
- Luxembourg
- Malta
- Philippines
- Romania
- Saudi Arabia
- Slovakia

Restrictions

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

- BB_com_globalID
- BB_com_ticker
- BB_GlobalID
- BB_Ticker
- Country
- Local code
- US Code
- Issuer Name
- Start date
- End date
- Description of restriction
- Link to regulatory notice
- ISIN

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:

- BB_com_globalID
- BB_com_ticker
- Local code
- ISIN
- US Code
- SEC ID
- Start data
- Description of restriction/Regulating Authorization

Short Selling Time Reporting Rules

Country	Country Code
Australia	AU

Australia requires reporting short positions exceeding $100,000 and 0.01% of the share class.

Report by 9 am next day capturing all short sales executed up to 7 pm.

The total of short positions for financial products on a given reporting day will be published on the ASIC website four days after the reporting day (T+4). These reports will not contain short seller details.

Country	Country Code
Austria	AT

Article 9(2) of the Short Selling Regulation establishes that “The relevant time for calculation of a net short position shall be at midnight at the end of the trading day on which the natural or legal person holds the relevant position. That time shall apply to all transactions irrespective of the means of trading used, including transactions carried out through manual or automated trading, and irrespective of whether the transactions have taken place during normal trading hours. The notification or disclosure shall be made not later than 15:30 on the following trading day. The times specified in this paragraph shall be calculated according to the time in the Member State of the relevant competent authority to whom the relevant position must be notified”.

Article 9(4) of the Short-Selling Regulation determines that “The public disclosure of information set out in Article 6 shall be made in a manner ensuring fast access to information on a non-discriminatory basis. That information shall be posted on a central website operated or supervised by the relevant competent authority. The competent authorities shall communicate the address of that website to ESMA, which, in turn, shall put a link to all such central websites on its own website”.

As explained in ESMA’s Consultation Paper there are certain aspects of the SSR which provide a flexible approach. The deadline is 15:30 for publications of net short positions, this applies to both the notification and the disclosure. Competent authorities can receive notifications at this time, and they should then publish the notification immediately.

Country	Country Code
Belgium	BE

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Country	Country Code
Brazil	BR

Q1) When do short sales need to be notified to the regulator?

In Brazil, we have a beneficial owner regime, meaning that every trade is cleared and settled with the investor identification. Besides, sellers shall have their stocks in a central securities depository (CSD) at the settlement time, implying that they have to own the stocks or borrow them. There is no naked short selling in Brazil. According to CVM Instruction 441/2006 (art. 2), only a financial market infrastructure licensed by CVM as a CSD can provide stock lending services and this institution shall inform daily the CVM about the operations done in its market.

Q2) When does the regulator publish the data?

The CVM does not publicize data regarding short selling. However, the CVM Instruction 441/2006 (art. 11) establishes that CSDs which provide stock lending services shall disclose, daily and for each security, the volume lent.

Considering that stock lending is to some extent a future settlement contract, provisions of the CVM Instruction 283/1998 also apply. Such Instruction determines that exchanges shall set exposure limits for each investor, intermediary and market. For transparency purposes, B3, the trading venue licensed in Brazil, also discloses in its web page the number of contracts traded per day.

Country	Country Code
Canada	CA

REPORTING PROCESS
To regulators: E-mail to TSX; Within 2 trading days; twice per month
T+4 8 am - Consolidated Short Position Report available on IIROC website.

Country	Country Code
Chile	CL

Short sale operations to be notified by 6.30pm of the same trading day. Stock Exchange will publish short sales in their daily bulletin.

Country	Country Code
China	CN

Firms required to disclose short-selling trading information daily before 9:00 a.m. on the next trading day.

The stock exchange publishes short selling information of previous trading day in website before 9:15 a.m.

Country	Country Code
Denmark	DK

Please be aware that Article 9(2) of the Short Selling Regulation establishes that “The relevant time for calculation of a net short position shall be at midnight at the end of the trading day on which the natural or legal person holds the relevant position. That time shall apply to all transactions irrespective of the means of trading used, including transactions executed through manual or automated trading, and irrespective of whether the transactions have taken place during normal trading hours. The notification or disclosure shall be made not later than at 15:30 on the following trading day. The times specified in this paragraph shall be calculated according to the time in the Member State of the relevant competent authority to whom the relevant position must be notified”.

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Country	Country Code
Finland	FI

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Country	Country Code
France	FR

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Country	Country Code
Germany	DE

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Country	Country Code
Greece	GR

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Country	Country Code
Hong Kong	HK

The reporting deadline is two business days following the last trading day of the previous week.

The data is typically published on the SFC's website three business days after the receipt of the short position reports.

Country	Country Code
Hungary	HU

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As explained in ESMA’s Consultation Paper there are certain aspects of the SSR which provide a flexible approach. The deadline is 15:30 for publications of net short positions during the trading day, this applies to both the notification and the disclosure. Competent authorities can receive notifications at this time, and they should then publish immediately.

Country	Country Code
Ireland	IE

Article 9(2) of the Short Selling Regulation establishes that “The relevant time for calculation of a net short position shall be at midnight at the end of the trading day on which the natural or legal person holds the relevant position. That time shall apply to all transactions irrespective of the means of trading used, including transactions executed through manual or automated trading, and irrespective of whether the transactions have taken place during normal trading hours. The notification or disclosure shall be made not later than at 15:30 on the following trading day. The times specified in this paragraph shall be calculated according to the time in the Member State of the relevant competent authority to whom the relevant position must be notified”.

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Country	Country Code
Israel	IL

Members shall report to the Exchange short sales carried out by them and the balance of short sales for each security, as specified below:

On the first trading day of each week members shall report to the Exchange the short sales carried out and the balance of short sales for each security, as of the last trading day of the preceding week.

The Exchange publishes the data every second trading day of the week, at the end of the day, weekly

Country	Country Code
Italy	IT

Article 9(2) of the Short Selling Regulation establishes that “The relevant time for calculation of a net short position shall be at midnight at the end of the trading day on which the natural or legal person holds the relevant position. That time shall apply to all transactions irrespective of the means of trading used, including transactions executed through manual or automated trading, and irrespective of whether the transactions have taken place during normal trading hours. The notification or disclosure shall be made not later than at 15:30 on the following trading day. The times specified in this paragraph shall be calculated according to the time in the Member State of the relevant competent authority to whom the relevant position must be notified”.

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Country	Country Code
Korea (South)	IT

Outstanding short position by issue showed above is calculated by collecting outstanding short position by issue reported by the investor with a reporting obligation in compliance with the Article 180-2 of the Financial Investment Services and Capital Markets Act.

In accordance with the outstanding short position reporting system, an investor is obligated to report when the investor's outstanding short position meets the criteria below.

-When the ratio of the investor's net outstanding short position is at or below negative (-) 0.01% and the value of the net outstanding short position is at or below negative (-) KRW 100 million - When, regardless of the ratio, the value of the net outstanding short position is at or below (-) KRW 1 billion.

Since the investor is required to report outstanding short position until two days from T (when the reporting obligation arises), outstanding short position of two days before the day is provided.

(Please note that outstanding short position can be changed when the investor makes a new or modified report on the position after 18:00 on T+2 to the Financial Supervisory Service.)

Country	Country Code
Malaysia	MY

Rule 8.30 requires a Participating Organization to report to the Exchange daily or in such other frequency as may be determined by the Exchange, in the format prescribed by the Exchange, the Net Short Position and any other information in relation to the Net Short Position as may be required by the Exchange from time to time.

From the SE: "We currently display the following EOD Regulated Short Selling information on Bursa's website."

Country	Country Code
Mexico	MX

Short sales must be notified by 3 pm on the day they take place. The regulator has up to 2 business days to publish the short sales.

Country	Country Code
Netherlands	NL

Article 9(2) of the Short Selling Regulation establishes that "The relevant time for calculation of a net short position shall be at midnight at the end of the trading day on which the natural or legal person holds the relevant position. That time shall apply to all transactions irrespective of the means of trading used, including transactions executed through manual or automated trading, and irrespective of whether the transactions have taken place during normal trading hours. The notification or disclosure shall be made not later than at 15:30 on the following trading day. The times specified in this paragraph shall be calculated according to the time in the Member State of the relevant competent authority to whom the relevant position must be notified".

Article 9(4) of the Short-Selling Regulation determines that "The public disclosure of information set out in Article 6 shall be made in a manner ensuring fast access to information on a non-discriminatory basis. That information shall be posted on a central website operated or supervised by the relevant competent authority. The competent authorities shall communicate the address of that website to ESMA, which, in turn, shall put a link to all such central websites on its own website".

As explained in ESMA's Consultation Paper there are certain aspects of the SSR which provide a flexible approach. The deadline is 15:30 for publications of net short positions, this applies to both the notification and the disclosure. Competent authorities can receive notifications at this time, and they should then publish immediately.

Country	Country Code
New Zealand	NL

Disclosure: There is no specific disclosure obligation in respect of either naked or covered short selling. However, there is a requirement that any short sales must be flagged by the "Trading Participant" as such in the Trading System but this information will not be released other than in an aggregated form per issuer.

From the SE: "Short sales are recorded here at the exchange. We don't publicly publish this data. It is available for purchase on a T+2 basis."

Country	Country Code
Norway	NO

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Poland	PL

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Portugal	PT

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Country	Country Code
Singapore	SG

A person with a reportable short position must report his short position to MAS by lodging a Short Position Reporting Form within two business days after position day. This means that if the position day is a Friday, the form should be lodged by the following Tuesday; assuming that there are no public holidays in that week.

MAS publishes aggregate short position information of each security on its website every week.

Country	Country Code
Spain	ES

Article 9(2) of the Short Selling Regulation establishes that “The relevant time for calculation of a net short position shall be at midnight at the end of the trading day on which the natural or legal person holds the relevant position. That time shall apply to all transactions irrespective of the means of trading used, including transactions executed through manual or automated trading, and irrespective of whether the transactions have taken place during normal trading hours. The notification or disclosure shall be made not later than at 15.30 on the following trading day. The times specified in this paragraph shall be calculated according to the time in the Member State of the relevant competent authority to whom the relevant position must be notified”.

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Sweden	SE

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Country	Country Code
Taiwan	TW

The TWSE takes a proactive approach to disclose short selling balances on daily basis; short sellers do not need to report it.

Availability on TWSE website: "The information provided here is updated each trading day around 20:30 and 22:30, respectively. Actual renewal time may differ due to daily closing procedures."

Country	Country Code
Thailand	TH

The company shall prepare a report of the head office and branch (if any) in accordance with the form prescribed by the Exchange every end of business day and made through the Members Supervision and Examination Department, The Stock Exchange of Thailand, by BRS (Broker Reporting System) within 8:00 p.m. of each business day. In case that has not short sale items which have not yet been covered, the company shall file the report.

The company shall report for short selling for both the company’s account and its customers, which are classified according to individual security after a smaller number of shares of each security which have been covered for both purchasing in return securities of own company and other company.

Country	Country Code
Turkey	TR

From the SE website: "Short selling transactions are announced on the Daily Bulletin on equity basis, stating the amount and contract quantity at each price level."

"No need to report any short sale transactions. Since Borsa Istanbul is the only trading venue in Turkey, all short sale transactions are realized in Exchange in normal order book."

Country	Country Code
United Kingdom	GB

Article 9(2) of the Short Selling Regulation establishes that “The relevant time for calculation of a net short position shall be at midnight at the end of the trading day on which the natural or legal person holds the relevant position. That time shall apply to all transactions irrespective of the means of trading used, including transactions executed through manual or automated trading, and irrespective of whether the transactions have taken place during normal trading hours. The notification or disclosure shall be made not later than at 15:30 on the following trading day. The times specified in this paragraph shall be calculated according to the time in the Member State of the relevant competent authority to whom the relevant position must be notified”.

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Country	Country Code
United States	US

Firstly, firms are obligated to report short positions to FINRA twice a month. The short positions reflect a firm’s accumulated short position in a security in effect at the end of the day on the settlement date, 15th of the month (or prior settlement date if the 15th falls on a weekend or holiday) and on the last settlement date of the month.

Secondly, when a broker-dealer executes a sale, it has an obligation to report the transaction within 10 seconds of execution and to indicate if the sale was long or short. The total number of shares sold short are compiled and published on a daily and monthly basis by the Exchanges, including FINRA, which reports the data for securities traded over the counter. The daily short sale transaction data includes all trades reported to the consolidated tape as a short sale during regular trading hours, i.e., 9:30 a.m. to 4: p.m. and reflects the total number of shares sold short that day.

Historical Dates

Country Code	Market Name	Frequency	Start Date
AT	Austria_sint	Daily	2012-11-01
AU	Australia	Daily	2019-11-22
BE	Belgium_sint	Daily	2012-10-31
BR	Brazil	Daily	2020-01-10
CA	Canada*	Monthly	2013-01-01
CA	Canada_CSE	Monthly	2025-06-01
CN	Shenzhen	Daily	2019-11-22
CN	Shanghai	Daily	2019-11-22
DE	Germany_sint	Daily	2012-10-26
DK	Denmark_sint	Daily	2012-11-01
ES	Spain_sint	Daily	2010-06-10
FI	Finland_sint	Daily	2012-10-31
FR	France_sint	Daily	2012-10-03
GB	UK_sint	Daily	2012-10-31
GR	Greece_sint	Daily	2016-06-14
HK	Hong Kong	Weekly	2019-11-22
HU	Hungary_sint	Daily	2017-09-11
IE	Ireland_sint	Daily	2012-11-01
IL	Israel	Weekly	2019-11-28
IT	Italy_sint	Daily	2012-11-06
JP	Japan_sint	Daily	2018-08-01
KR	Korea	Daily	2019-11-22
MX	Mexico	Daily	2019-11-22
MY	Malaysia	Daily	2019-11-21
NL	Netherlands_sint	Daily	2014-04-17
NO	Norway	Daily	2019-11-22
NZ	New_Zealand	Daily	2019-11-22
PL	Poland_sint	Daily	2012-11-01
PT	Portugal_sint	Daily	2017-03-08
SE	Sweden_sint	Daily	2012-11-01
SG	Singapore	Daily	2019-11-22
TH	Thailand	Daily	2020-03-22
TR	Turkey	Daily	2019-08-21
TW	Taiwan	Daily	2019-12-06
US	Finra	Daily	2014-11-22
US	Finra_OTC	Monthly	2014-03-13

* **Note:** We are missing EDI files from November 2024 through March 2025.

Customization

EDI is proud to offer the most effective and efficient solutions tailored to meet each individual customer's needs. We offer a range of customization options including:

- Delivery-based solutions to complement existing client infrastructure.
- Content delivered at the geographical or portfolio holding level.
- Feeds delivered in various 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
Support Coverage ends 8am (GMT)

Sunday
Support Coverage resumes at 11pm (GMT)

Support Coverage is not available
Saturday 8am to Sunday 11pm

Call +44 207 324 0020

Email: support@exchange-data.com

Customer support is closed on 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 timeframe. 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.

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