

NASDAQ OMX Daily Share Volume Report - Format and Specifications

Introduction

Daily Share Volume is a historical data product that provides more comprehensive share volume information for NASDAQ OMX Market CenterSM (NMC) liquidity, including trades executed on the NASDAQ Exchange. Using data that comes straight from the source (NASDAQ) lends additional credibility to promotional activities and demonstrates trading prominence to customers and competitors. In addition, these reports increase opportunities for exposure as they are designed to be a valuable resource to the media.

DSV is an aggregated historical product. On a T+1 and monthly basis during normal trading days, NASDAQ OMX[®] will summarize the aggregated share volume at the Market Participant and Issue levels in the NASDAQ system for all NASDAQ-, New York Stock Exchange (NYSE)-, and American Stock Exchange (Amex)-listed securities.

The DSV data files shall be available from the secured section of the NASDAQ OMX Trader website, associated FTP server and associated web service. For security reasons, NASDAQ OMX will only provide the URL and FTP server addresses to registered DSV subscribers. As a subscriber to DSV, users can now access the DSV information from a NASDAQ OMX secure web service.

NASDAQ OMX will post the daily DSV files to the website, FTP server and via web service by 11:00 PM ET for the same day's data. NASDAQ OMX will post monthly DSV files to the website, FTP server and web service by 8 AM ET on the 5th day of every month for the prior month's data. Once a daily DSV file has been posted, NASDAQ OMX will provide access via the secured website, the secure FTP server and the secure web service for a rolling calendar month. NASDAQ OMX, will also house the last two monthly files on the website and FTP server. If a DSV file is modified after it is posted, NASDAQ OMX will send out an e-mail notification to the registered subscribers to alert them to the change.

Note: For historical Daily Share Volume files not available on the FTP site, please contact your NASDAQ Global Data Products [Account Manager](#).

Contact Information

Questions regarding the Daily Share Volume Report specifications listed in this notice should be directed to:

- [NASDAQ OMX Global Data Products](#) at +1 301 978 5307, option #4

Questions regarding the Secure FTP should be directed to NASDAQ OMX Technical Support at 212.231.5180 (option 1).

NASDAQ Daily Share Volume Report - Definitions & Data Fields via secure FTP

File Format for Daily and Monthly Files

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. The basic FTP directory path is as follows:

Daily and Monthly file¹:
IPAddress\Trader\DSV\[file name]

General Information about the File Formats

Daily Share Volume data files will be provided in a pipe delimited, ASCII-text file format. Within the data file, the records will appear in the following sort order: (1) Issue Symbol (2) Market Participant Id (3) Market Participant Name and (4) Volume.

To reduce the download time for the files, NASDAQ OMX will not include extra spaces or leading/trailing zeros for any fields. In addition, NASDAQ OMX will compress the Daily Share Volume files using WinZip.

File Naming Convention and Posting Information

There are two different types of data files:

- Daily:
 - This file type reflects aggregated share volume traded during the day for those market participants who have opted-in.
 - NASDAQ OMX keeps one month worth of daily files available on the secure FTP website and server.
 - NASDAQ OMX compresses the DSV files using WinZip.
 - For Daily postings, the file name consists of the DSV name and posting date in YYYYMMDD format. For example, the file for June 10, 2008 is named: *DSV_20080610.txt* and the corresponding WinZip file: *DSV_20080610.zip*.
 - On a day when there are no records, the system does NOT create a file.
- Monthly:
 - This file type reflects aggregated share volume traded during the month for those market participants who have NOT opted-out for a given calendar month.
 - NASDAQ OMX keeps the last 2 months of monthly files available on the secure FTP website and server.
 - NASDAQ OMX compresses the DSV files using WinZip.
 - For this posting type, the file name consists of the DSV name, "monthly" file type designator, calendar year in YYYY format and month in MM format. For example, the file for February 2008, would be named: *DSVmonthly_200802.txt* and the corresponding WinZip file: *DSVmonthly_200802.zip*.

Definitions & Data Fields for Daily and Monthly Files:

The field size/format information described in the table below is being provided as a maximum field length to assist distributors on how to set up databases to process and store the Daily Share Volume data.

Data Field	Description	Field Size/Attribute
Data Fields Populated for <u>ALL</u> Security Types		
Issue Symbol	NASDAQ or NYSE/AMEX assigned issue symbol for the security on the day of	Text (14)

Data Field	Description	Field Size/Attribute
	trade.	
Issue Name	Full name of the Issue	Text (100)
Market Participant ID	MPID associated to the security.	Text (4)
Market Participant Name	Full name of the MPID	Text (40)
Volume	Volume for the associated Market Participant and Issue for the specified time period.	Number (18)

NASDAQ Daily Share Volume Report – FTP Access

Instructions to connect to NASDAQ OMX's FTP Site:

1. Once NASDAQ OMX provides your firm with a username and password for FTP access go to <https://security.nasdaq.com> and download the NASDAQ OMX certificates. Follow the steps as outlined in Chapters 2 and 3 of the [Help Documentation](#).
2. After the certificates have been, enroll and install NASDAQ VPN by following the instructions at <https://security.nasdaq.com/vpnSoftware.aspx>
3. Access Daily Share Volume at <https://sftpdata.nasdaq.com/>

For any technical related questions in regards to FTP or VPN access, please call 212.231.5180 (option 1) or email at tradingservices@nasdaq.com or subscriber@nasdaq.com.

NASDAQ Daily Share Volume Report - Definitions & Data Fields via secure web service

1. Architecture

This web service will use basic authentication protocols. As a C# example:

```
Uri uri = new
Uri("https://data.nasdaq.com/Dataservices/RetailDailyShareVolumeHandler.ashx?type=issue&symbol=AAPL&datestart=20011028&sort=volume&methodname=getreportxml&dateend=2011028");
CredentialCache cache = new CredentialCache();
cache.Add(uri, "Basic", new NetworkCredential("username", "password"));
HttpRequest wr = (HttpRequest)WebRequest.Create(uri);
wr.Credentials = cache;
HttpResponse res = (HttpResponse)wr.GetResponse();
StreamReader sr = new StreamReader(res.GetResponseStream());
txtOutput.Text = sr.ReadToEnd();
```

Clients are required to replace username and password with their unique assigned logon credentials from NASDAQ OMX. Additional authentication examples are available upon request.

2. Output Formats

DSV data output can be provided in PDF, XML or "csv" (,) formats. To reduce the download time, NASDAQ OMX will not include extra spaces or leading/trailing zeros for any fields. Additionally, fields that contain no data will not be populated. In the case of CSV, data will be returned with two delimiters in a row. In the case of XML data, the associated XML tag will be empty.

3. Data Service Formats

As a subscriber to the DSV, clients can access the secure web services and receive access to the following information:

- Market Participant Volume By Symbol
- Issue Volume By Market Participant

Market Participant Volume by Symbol Data Service

This service will return to the client a data stream representing the market participant volume related to the specific security identified in the web query.

Input Format:

The service takes in the following parameters (case sensitive):

- type – 'issue'
- symbol – Format uses the NASDAQ OMX assigned instrument ID; example: 'AAPL'
- datestart – Start date of the query; format yyyyymmdd
- dateend – End date of the query; format yyyyymmdd
- methodname – Format of the output
 - 'getreportxml' – returns data in XML format
 - 'getreportcsv' – returns data in CSV(,) format
 - 'getreportpdf' – returns data in PDF format

Example:

<https://data.nasdaq.com/Dataservices/RetailDailyShareVolumeHandler.ashx?type=issue&symbol=AAPL&datestart=20011028&sort=volume&methodname=getreportxml&dateend=20111028>

Output Stream:

Data Field	Description	Field Size/Attribute
Start Date*	Start Date specified in the query input; Format: YYYYMMDD	Text (10)
End Date*	End Date specified in the query input (displays when user requests more than one day); Format: YYYYMMDD	Text (10)
Issue ID*	Issue symbol for the security	Text (14)
Issue Name*	Full name of the Issue	Text (255)
Rank	Rank (by volume) of the Market Participant for the security.	Text (14)
MPID	Market Participant ID associated to the security.	Text (4)
MP Name	Full name of the Market Participant	Text (40)
Volume	Volume for the associated Market Participant and Issue for the specified time period.	Number (18)

*Does not appear in the 'getreportxml' report.

Issue Volume by Market Participant

This service will return to the client a data stream representing the issue volume related to the specific market participant identified in the web query.

Input Format:

The service takes in the following parameters:

- type – 'mp'

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- symbol – Market Participant ID; example: ‘mlco’
- datestart – Start date of the query; format yyyyymmdd
- dateend – End date of the query; format yyyyymmdd
- methodname – Format of the output:
 - ‘getreportxml’ – returns data in XML format
 - ‘getreportcsv’ – returns data in CSV(,) format
 - ‘getreportpdf’ – returns data in PDF format
- exchange – Filters query by exchange:
 - ‘all’ – returns all symbols regardless of exchange
 - ‘ndq’ – returns symbols listed on the NASDAQ Stock Market.
 - ‘oth’ – returns symbols listed on all non-NASDAQ exchanges.
- sort – returns dataset sorted by ‘volume’ or by ‘symbol’

Example:

<https://data.nasdaq.com/Dataservices/RetailDailyShareVolumeHandler.ashx?type=mp&symbol=mlco&datestart=20111025&sort=volume&methodname=getreportxml&dateend=20111025&exchange=all>

Output Stream:

Data Field	Description	Field Size/Attribute
Start Date*	Start Date specified in the query input; Format: YYYYMMDD	Text (10)
End Date*	End Date specified in the query input (displays when user requests more than one day); Format: YYYYMMDD	Text (10)
MPID	Market Participant ID associated to the security.	Text (4)
MP Name	Full name of the Market Participant	Text (40)
Rank	Ranks Security (by volume) as compared to all other securities traded by the Market Participant	Text (14)
Issue ID*	Issue symbol for the security	Text(14)
Issue Name*	Full name of the Issue	Text (255)
Volume	Volume for the associated Market Participant and Issue for the specified time period.	Number (18)
Rank In Issue	Ranks Market Participant (by volume) as compared to all other market participants trading for the given issue	Text (14)

*Does not appear in the ‘getreportxml’ report.