



Threshold Securities List Report Layout

<u>Column Heading</u>	<u>Definition</u>
Symbol	The four or five character identifier for the security.
Security Name	The name/description for each security.
Market Category	The market category or primary listing exchange for each security. Possible values include: AMEX – NYSE American Options ARCA – NYSE Arca MW – Chicago Stock Exchange PHLX – Nasdaq PHLX LLC Q – Nasdaq National Market S – Small Cap Nasdaq U – OTCBB (Nasdaq Over the Counter Bulletin Board) u – Other OTC (Nasdaq)
Reg. SHO Threshold Flag	Provided when the number of a security's shares represented in short positions is 10,000 shares or more and 0.5% or greater of the Total Shares Outstanding (TSO), for 5 consecutive settlement days or more, then the security becomes "restricted," and is subject to mandatory close-out requirements for short sales as outlined in the SEC's Regulation SHO. Y - Yes, if the issue is subject to mandatory close-out requirements of Regulation SHO. N - No, if the issue is not subject to mandatory close-out requirements of Regulation SHO.
Filler (1)	Not currently used by any exchange.
Filler (2)	Not currently used by any exchange.
Time Stamp Row at end of the file	The end of the data file will contain a time stamp row in the following format: YYYYMMDDHHMMSS. The timestamp represents when the file is created and it could indicate a different date if posted after midnight of the settlement date.