



# US Equity SSR Circuit Breakers Guide

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**algoseek | the market data company**

We provide research market data for machine learning and quantitative trading



## CONTACT US

We are here to help you do great things with our market and reference data. For questions, feedback, and other concerns, you may reach our team of experts using the following contact information:

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## INTRODUCTION

The Short Sale Rule is an important policy that preserves the security's price from being cratered. The execution of this rule is carried out by circuit breakers when the security's price drops below 10% from the previous close. The security becomes forbidden to be traded at the NB bid price for up to 2 trade days, but it can still be sold short at a price above the current NB bid.

algoseek US Equity SSR Circuit Breakers dataset contains information about short sale rule executions. The data is available from the NYSE starting from March 25, 2015 and NASDAQ starting from February 28, 2011.

## DATA ORGANIZATION AND FILE FORMAT

algoseek provides US Equity SSR Circuit Breakers data in plain text CSV files. The data from both exchanges is organized in one file per trading date. The first row of the CSV file is a fixed header, and then rows of data corresponding to a specific security affected by SSR ( see Table 1).

**Table 1: US Equity SSR Circuit Breakers Sample Data**

TradeDate	TriggerTime	SecId	Ticker	Name	PrimaryExchange
20240110	09:30:00	6720427	CLNNW	Clene Inc	NASDAQ
20240110	09:30:00	6539693	FFIEW	Faraday Future Intelligent Electric Inc	NASDAQ
20240110	09:30:00	7165110	DCGO	DocGo Inc	NASDAQ
20240110	09:30:00	8361301	HWH	HWH International Inc.	NASDAQ
20240110	09:30:00	7716083	BREA	Brera Holdings PLC	NASDAQ
20240110	09:30:00	7046359	DRMAW	Dermata Therapeutics Inc	NASDAQ
20240110	09:30:00	4584144	ACRS	Aclaris Therapeutics Inc	NASDAQ
20240110	09:30:00	5895414	MVSTW	Microvast Holdings Inc	NASDAQ
20240110	09:30:00	6188626	ZCMD	Zhongchao Inc	NASDAQ
20240110	09:32:50	5474784	EAF	GrafTech	NYSE



				International Ltd.	
20240110	09:48:56	3902588	TPHS	Trinity Place Holdings Inc	AMEX

Table 2 below provides the name, description, and data type for each data field in the file.

**Table 2: US Equity SSR Circuit Breakers CSV File Fields Schema**

Field	Type (Format)	Description
TradeDate	string (yyyymmdd)	Trading date in yyyymmdd format
TriggerTime	string (HH:MM:SS)	Time when Short Sale Rule is triggered
SecId	int	algoseek unique security identifier
Ticker	string	Symbol name
Name	string	Security name
PrimaryExchange	string	Primary listing exchange on the TradeDate