



CONSOLIDATED VOLUME SUMMARY CLIENT SPECIFICATION

Version
1.2

Date
May 20, 2020

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PREFACE

DOCUMENT HISTORY

The following table provides a description of all changes to this document.

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	04/13/2017	<p>Approved version for release</p> <p>Clarified field descriptions</p> <p>Changed product name from National Market Volume Summary to Consolidated Volume Summary</p> <p>Changed File name from EQY_US_NYSE_ALL_SUM_DOLVO to EQY_US_ALL_SUM_DOLVOL</p> <p>Updated list of participant exchanges</p>
1.1	02/26/2020	<p>Added Long-Term Stock Exchange, Inc. (LTSE) Participant ID 'L' - Industry Activation Effective 04/17/2020</p>
1.2	05/22/2020	<p>Added support for the new Members Exchange (MEMX). Participant ID 'U' - Industry Activation Effective 07/24/2020</p> <p>Added support for the new MIAX Pearl, LLC (MIAX) as a New Participant to UTP Plan. Participant ID 'H' - Industry Activation Effective 09/25/2020</p>

RELATED DOCUMENTS

[NYSE Symbology Specification](#)

SUPPORT CONTACT INFORMATION / TECHNICAL SUPPORT

- Telephone: +1 212 896 2830
- Email: support@nyse.com
- Sales: datasales@nyse.com

1. INTRODUCTION

The Consolidated Volume Summary file is produced at the end of every trading day. The file contains a record for every security listed on any CTA or UTP participant exchange.

The record contains number of trades, total trade volume and total dollar amount traded during that trading day, broken out by exchange.

1.1 TIMELINES AND AVAILABILITY

New Consolidated Volume Summary files are available at the approximate times below. Historical Volume Summary files are available in the date ranges shown.

All times are in US Eastern time.

TYPICAL FILE TIME AVAILABILITY	HISTORY DATES AVAILABLE
10:00 PM	June 18, 2002 – present

1.2 FILE FORMAT

Consolidated Volume Summary data files are delivered in three formats:

- XML (.xml)
- Excel (.xls)
- Pipe-delimited ASCII (.txt)

1.3 FILE NAME AND FTP LOCATION

On logging into the NYSE FTP Site, <https://mftus.nyx.com/> the historical Consolidated Volume Summary files are accessible per your entitlements at the locations shown below.

EQY_US_ALL_SUM_DOLVOL/
 EQY_US_ALL_SUM_DOLVOL_YYYY/
 EQY_US_ALL_SUM_DOLVOL_YYYYMM/
 EQY_US_ALL_SUM_DOLVOL_YYYYMMDD.txt, .xml, .xls

2. CONSOLIDATED VOLUME SUMMARY FIELD LAYOUTS

If the field format is Text, the number in parentheses is the maximum length of the field.

Price fields are expressed in dollars, with a decimal point and precision to the penny, e.g. 123.45.

FIELD ORDER	FIELD NAME	FORMAT	DESCRIPTION
1	Symbol	Text (18)	Stock symbol in NYSE Symbology (Root Space Suffix)
2	Total Trades	Numeric	Total number of trades for all exchanges
3	Total Volume	Numeric	Total share volume traded for all exchanges
4	Total Dol Vol	Price	Total dollar value for all exchanges
5	Amex Trades	Numeric	Total number of trades for NYSE American
6	Amex Volume	Numeric	Total share volume traded for NYSE American
7	Amex Dol Vol	Price	Total dollar value for NYSE American
8	BX Trades	Numeric	Total number of trades for Nasdaq OMX BX
9	BX Volume	Numeric	Total share volume traded for Nasdaq OMX BX
10	BX Dol Vol	Price	Total dollar value for Nasdaq OMX BX
11	CBOE Trades	Numeric	Total number of trades for CBOE
12	CBOE Volume	Numeric	Total share volume traded for CBOE
13	CBOE Dol Vol	Price	Total dollar value for CBOE
14	NSX Trades	Numeric	Total number of trades for NYSE National
15	NSX Volume	Numeric	Total share volume traded for NYSE National
16	NSX Dol Vol	Price	Total dollar value for NYSE National
17	FINRA Trades	Numeric	Total number of trades for FINRA
18	FINRA Volume	Numeric	Total share volume traded for FINRA
19	FINRA Dol Vol	Price	Total dollar value for FINRA
20	ISE Trades	Numeric	Total number of trades for ISE
21	ISE Volume	Numeric	Total share volume traded for ISE
22	ISE Dol Vol	Price	Total dollar value for ISE
23	EDGA Trades	Numeric	Total number of trades for Bats EDGA
24	EDGA Volume	Numeric	Total share volume traded for Bats EDGA

FIELD ORDER	FIELD NAME	FORMAT	DESCRIPTION
25	EDGA Dol Vol	Price	Total dollar value for Bats EDGA
26	EDGX Trades	Numeric	Total number of trades for CBOE EDGX
27	EDGX Volume	Numeric	Total share volume traded for CBOE EDGX
28	EDGX Dol Vol	Price	Total dollar value for CBOE EDGX
29	Chicago Trades	Numeric	Total number of trades for NYSE Chicago
30	Chicago Volume	Numeric	Total share volume traded for NYSE Chicago
31	Chicago Dol Vol	Price	Total dollar value for NYSE Chicago
32	NYSE Trades	Numeric	Total number of trades for NYSE
33	NYSE Volume	Numeric	Total share volume traded for NYSE
34	NYSE Dol Vol	Price	Total dollar value for NYSE
35	Arca Trades	Numeric	Total number of trades for NYSE Arca
36	Arca Volume	Numeric	Total share volume traded for NYSE Arca
37	Arca Dol Vol	Price	Total dollar value for NYSE Arca
38	Nasdaq Trades	Numeric	Total number of trades for Nasdaq
39	Nasdaq Volume	Numeric	Total share volume traded for Nasdaq
40	Nasdaq Dol Vol	Price	Total dollar value for Nasdaq
41	IEX Trades	Numeric	Total number of trades for IEX
42	IEX Volume	Numeric	Total share volume traded for IEX
43	IEX Dol Vol	Price	Total dollar value for IEX
44	PSX Trades	Numeric	Total number of trades for Nasdaq OMX PSX
45	PSX Volume	Numeric	Total share volume traded for Nasdaq OMX PSX
46	PSX Dol Vol	Price	Total dollar value for Nasdaq OMX PSX
47	BYX Trades	Numeric	Total number of trades for CBOE BYX
48	BYX Volume	Numeric	Total share volume traded for CBOE BYX
49	BYX Dol Vol	Price	Total dollar value for CBOE BYX
50	BZX Trades	Numeric	Total number of trades for CBOE BZX
51	BZX Volume	Numeric	Total share volume traded for CBOE BZX
52	BZX Dol Vol	Price	Total dollar value for CBOE BZX

FIELD ORDER	FIELD NAME	FORMAT	DESCRIPTION
53	LTSE Trades	Numeric	Total number of trades for LTSE
54	LTSE Volume	Numeric	Total share volume traded for LTSE
55	LTSE Dol Vol	Price	Total dollar value for LTSE
56	MEMX Trades	Numeric	Total number of trades for MEMX
57	MEMX Volume	Numeric	Total share volume traded for MEMX
58	MEMX Dol Vol	Price	Total dollar value for MEMX
59	MIAX Trades	Numeric	Total number of trades for MIAX
60	MIAX Volume	Numeric	Total share volume traded for MIAX
61	MIAX Dol Vol	Price	Total dollar value for MIAX
62	Listing Market	Text	Exchange where the symbol is listed: <ul style="list-style-type: none"> • N – NYSE • P – NYSE Arca • Q – NASDAQ • A – NYSE American • Z – CBOE • V - IEX • L - LTSE