NYSE VOLUME SUMMARY FILE – QUICK REFERENCE CARD

The NYSE Volume Summary File provides a detailed breakdown of NYSE Trading activity by share size, number of trades, short sales, odd-lot volume, VWAP, and so forth. A daily file is available at approximately 11:00pm EST each trading day. NYSE Volume Summary is available in text and Microsoft Excel formats and can be delivered via email, FTP or downloaded from the website.

FTP INFORMATION

FileName
NYSE Volume Summary File

FTP Server
To access the data, login to:

ftp2.nyxdata.com/EQY_US_NYSE__VOLUME_YYYYMM/ EQY_US_NYSE_SUM_VOLUME_YYYYMMD SUM_VOLUME/EQY_US_NYSE_SUM_VOLUME_YYYY/EQY_US_NYSE_SUMD.xls

FILE LAYOUT

FIELD NAME	FORMAT	DESCRIPTION
Symbol	Text	Stock symbol expressed in standard symbology [Rootsymbol]_[SuffixTempSuffix] where "_" is a space. Ie. ABN PRBCL
CUSIP	Text	S&P's CUSIP 9 character identifier for US securities
TradeDate	Date (mm/dd/yyyy)	Date of trading session activity
Open	Number	NYSE Opening price for the session
High	Number	NYSE High price for the session
Low	Number	NYSE Low price for the session
Close	Number	NYSE Closing price for the session
VWAP	Number	Volume Weighted Average Price calculated as the average price of all trades weighted by the volume of each trade.
NetChange	Number	Net price change in dollars calculated as ([Close] - [Prev Day's Close])
NYSEVol	Number	Total NYSE trading volume for the session
Trades (0-2000 shrs)	Number	Number of trades of 2000 or less in share quantity each
Trades (2001-5000 shrs)	Number	Number of trades of 2001-5000 in share quantity each
Trades (5001-10000 shrs)	Number	Number of trades of 5001-10,000 in share quantity each

FIELD NAME	FORMAT	DESCRIPTION
Trades (10000+ shrs)	Number	Volume of block trades defined as trades of over 10,000 in share quantity
Volume (0-2000 shrs)	Number	Number of trades of 2000 or less in share quantity each
Volume (2001-5000 shrs)	Number	Number of trades of 2001-5000 in share quantity each
Volume (5001-10000 shrs)	Number	Number of trades of 5001-10,000 in share quantity each
Volume (10000+ shrs)	Number	Volume of block trades defined as trades of over 10,000 in share quantity
SellShortVol	Number	Total volume of all Sell Short order executions
BuyVol	Number	Total share volume of all Buy order executions
SellVol	Number	Total share volume of all Sell order executions
RLVol	Number	Total share volume of all Round Lot order executions
OLVol	Number	Total share volume of all Odd Lot order executions
Total	Number	Total share volume of all order executions

FURTHER INFORMATION

■ For additional product information please visit, http://www.nyxdata.com/Data-Products/NYSE-Volume-Summary

■ For updated capacity figures please visit our capacity pages at: http://www.nyxdata.com/capacity

■ For details of IP addresses, please visit our IP address pages at: http://www.nyxdata.com/ipaddresses

■ For a full glossary, see http://www.nyxdata.com/glossary/

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