VOLUME SUMMARY CLIENT SPECIFICATION

NYSE VOLUME SUMMARY

NYSE AMERICAN VOLUME SUMMARY

NYSE ARCA VOLUME SUMMARY

NYSE NATIONAL VOLUME SUMMARY

NYSE CHICAGO VOLUME SUMMARY

Version	Date
1.1a	May 20, 2020

PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	03/07/2017	Approved version for release Clarified field descriptions Changed from NYSE Volume Summary to Volume Summary Removed Round Lot Volume and Odd Lot Volume fields Added Notional Dollar Value and Listing Market fields
1.0a	05/22/2017	Corrected field order numbers fields starting with 3, Net Change Added Volume Summary data to support for NYSE Arca market NYSE MKT will transition to NYSE American on July 24, 2017
1.0b	02/05/2018	Updated to include the NYSE National market
1.1	08/26/2019	Updated to include the NYSE Chicago market and added details around new MFT file server.
1.1a	05/20/2020	Added Long-Term Stock Exchange (LTSE) as a valid market in the Listing Market field (Activation Q3 2020).

RELATED DOCUMENTS

NYSE Symbology Specification

SUPPORT CONTACT INFORMATION / TECHNICAL SUPPORT

■ Telephone: +1 212 896 2830, Option 4

■ Email: support@nyse.com

■ Sales: datasales@nyse.com

1.   INTRODUCTION

An instance of the Volume Summary file is produced at the end of every trading day for the NYSE Group .

The file includes summary trading information for each security traded on the exchange during that trading day, regardless of listing market.

1.1   TIMELINES AND AVAILABILITY

New 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.

EXCHANGE	FILE AVAILABILITY	HISTORY DATES AVAILABLE
NYSE	10:00 PM ET	April 1, 2004 – present
NYSE American	10:00 PM ET	December 1, 2008 – present
NYSE Arca	10:00 PM ET	July 24, 2017 - present
NYSE National	10:00 PM ET	April 30, 2018 - present
NYSE Chicago	10:00 PM ET	November 4, 2019 - present

1.2   FILE FORMAT

Volume Summary data files are delivered in three formats:

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

Files are available Online, via Email and on our MFT server

- Clients that wish to receive the data via the Online Viewer and by email are required to set up the email distribution settings on https://dashboard.theice.com/.
- Register on https://dashboard.theice.com/, PROPRIETARY MARKET DATA, select Access Data

1.3   PRODUCTION MFT DIRECTORY STRUCTURE

In each of the directories and file names described in this section, "YYYY" refers to the generation year of the files, "MM" refers to the generation month of the files, and "DD" refers to the generation day of the files. Historical files will be available on an on-going basis from December 14, 2015 and onward.

To access the data via our Managed File Transfer (MFT) system, please kindly fill out the MFT form. The purpose of the MFT form is to help us establish a connection for you to our MFT system which provides access to the data.

Guidance for Completing the MFT Form:

- Under Intercontinental Exchange Entity: select **NYSE**
- Under Service Type: select **NYSE Historical**
- In the MFT User ID field: provide **the MFT User ID** listed below
- In the File Description field: provide **NYSE Group Volume Summary**

When you complete the MFT form, our technical support team will connect with you to make sure you are able to access the MFT system.

1.3.1   MFT SERVER NAME

The name of the MFT server is:

https://mftus.nyx.com/

1.3.2   MFT DIRECTORY NAME

The name of the MFT server is:

The NYSE Chicago Volume Summary are available under one unique directory:

/EQY_US_CHICAGO_SUM_VOLUME/

    /EQY_US_CHICAGO_SUM_VOLUME_yyyy/

        /EQY_US_CHICAGO_SUM_VOLUME_yyyymm/

1.4   FILE NAME AND FTP LOCATION

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

EXCHANGE	FILE PATH AND NAME
NYSE	EQY_US_NYSE_SUM_VOLUME/ EQY_US_NYSE_SUM_VOLUME_yyyy/ EQY_US_NYSE_SUM_VOLUME_yyyymm/ **EQY_US_NYSE_SUM_VOLUME_yyyymmdd.txt, .xml, .xls**
NYSE American	EQY_US_AMEX_SUM_VOLUME/ EQY_US_AMEX_SUM_VOLUME_yyyy/ EQY_US_AMEX_SUM_VOLUME_yyyymm/ **EQY_US_AMEX_SUM_VOLUME_yyyymmdd.txt, .xml, .xls**
NYSE Arca	EQY_US_ARCA_SUM_VOLUME/ EQY_US_ARCA_SUM_VOLUME_yyyy/ EQY_US_ARCA_SUM_VOLUME_yyyymm/ **EQY_US_ARCA_SUM_VOLUME_yyyymmdd.txt, .xml, .xls**
NYSE National	EQY_US_NATIONAL_SUM_VOLUME/ EQY_US_NATIONAL_SUM_VOLUME_yyyy/ EQY_US_NATIONAL_SUM_VOLUME_yyyymm/ **EQY_US_NATIONAL_SUM_VOLUME_yyyymmdd.txt, .xml, .xls**
NYSE Chicago	EQY_US_CHICAGO_SUM_VOLUME/ EQY_US_CHICAGO_SUM_VOLUME_yyyy/ EQY_US_CHICAGO_SUM_VOLUME_yyyymm/ **EQY_US_CHICAGO_SUM_VOLUME_yyyymmdd.txt, .xml, .xls**

2.   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	CUSIP	Text (9)	Nine-character identifier for US securities
3	TradeDate	Price	The first SIP-qualifying trade price of the day Blank = The security did not open.
4	Open		The opening price of the day.
5	High	Price	The highest trade price of the day. If the security did not trade, the High price of the Last Trade date.
6	Low	Price	The lowest trade price of the day. If the security did not trade, the Low price of the Last Trade date.
7	Close	Price	The final trade price of the day. If the security did not trade, the Last price on the Last Trade date.
8	VWAP	Price	Volume Weighted Average Price ((the total for each trade of price X volume) divided by the Exchange Vol. 0 = The security did not trade
9	NetChange	Price	The difference between the Last price and the Last price for the Last Trade date.
10	ExchangeVol	Numeric	Total trade volume on this exchange for this security on this date. 0 = The security did not trade
11	Trades (0 - 2000 shares)	Numeric	Number of trades with size in shares of 2000 or less
12	Trades (2001-5000 shares)	Numeric	Number of trades with size in shares of 2001-5000
13	Trades (5001-10000 shares)	Numeric	Number of trades with size in shares of 5001-10000
14	Trades (1000+ shares)	Numeric	Number of trades with size in shares of 10001 or more

FIELD ORDER	FIELD NAME	FORMAT	DESCRIPTION
15	Volume (0-2000 shares)	**Numeric**	Total volume of trades with share size of 2000 or less
16	Volume (2001-5000 shares)	Numeric	Total volume of trades with share size of 2001-5000
17	Volume (5001-10000 shares)	Numeric	Total volume of trades with share size of 5001-10000
18	Volume (10000+ shares)	Numeric	Total volume of trades with share size 10000 or more
19	SellShortVol	Numeric	Total volume of all trades marked Sell Short
20	BuyVol	Numeric	Total share volume of all Buy order executions
21	SellVol	Numeric	Total share volume of all Sell order executions
22	Total	Numeric	Total share volume of all order executions
23	Notional DollarValue	Numeric	Total dollar value of all trades (the sum for all trades of price X size)
24	ListingMarket	Text	Exchange where the symbol is listed: • A – NYSE American • L - LTSE • N – NYSE • P – NYSE Arca • Q – NASDAQ • V – IEX • Z – BATS