NYSE TECHNOLOGIES

Document title

TAQ NYSE GROUP SHORT VOLUME CLIENT SPECIFICATION

Version
1.0

Date
15 Oct 2012

PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	01/31/2012	Approved version for release
	10/15/2012	References to 'NYSE Amex' updated to 'NYSE MKT'
		Document rebranded with new NYSE Technologies template

CONTACT INFORMATION

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FURTHER INFORMATION

■ For additional product information, visit the TAQ NYSE Group Short Volume Product Page

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

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

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1.   INTRODUCTION

TAQ NYSE Group Short Volume is a historical "Trades and Quotes" (TAQ) product. It provides a daily report of short sale volume for each security on for NYSE, NYSE Arca, and NYSE MKT.

1.1   MARKETS COVERED

The TAQ NYSE Group Short Volume product covers the NYSE, NYSE Arca and NYSE MKT markets.

1.2   INSTRUMENTS COVERED

The TAQ NYSE Group Short Volume product covers the following instruments:

■   Equities

■   Stock

1.3   PRICES

All prices included in TAQ NYSE Group Short Volume data files are distributed as real prices, rather than the integer tick representation used by some exchanges.

1.4   FILE FORMAT

TAQ NYSE Group Short Volume data files are delivered in three formats: XML (.xml), Excel (.xls) and Text (.txt). Data fields are pipe-delimited.

1.5   HOURS OF OPERATION

The TAQ NYSE Group Short Volume data files are available for client download on a daily basis (trading days only) at 12:30 AM. All file-generation times are defined according to Eastern Standard Time (EST).

1.6   ALTERNATIVE PRODUCTS

For details of related TAQ products and the full range of TAQ offerings, please refer to the Historical Data Products section of NYXData at: http://www.nyxdata.com/Data-Products/Historical-Data.

2.   TAQ NYSE GROUP SHORT VOLUME FIELD LAYOUTS

Table 1 describes the fields used by TAQ NYSE Group Short Volume for NYSE, NYSE MKT and NYSE Arca.

Table 1 TAQ NYSE Group Short Volume Field Layouts

FIELD	FORMAT	DESCRIPTION
Date	Date	Date of trading session activity (mm/dd/yyyy). For example: 20110331
Symbol	Text	Stock symbol expressed in standard symbology. For example: AAPL
Short_Volume	Number	Total volume of all Short order executions. For example: 68859
Total_Volume	Number	Total share volume of all order executions. For example: 117499
Market	Text	The Exchange code. For example: A