



Document title

## TAQ NYSE GROUP SHORT VOLUME CLIENT SPECIFICATION

Version

1.0

Date

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## PREFACE

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### DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
<b>1.0</b>	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

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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

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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

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