

## Daily Execution Volume Summary – Data Definitions

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Daily Execution Volume Summary (CSV and TXT) is a summary of trading activity by MPID including add/remove, buy/sell, tapes, and more.

Data Field	Definition
Date	Date of requested data
MPID	Four character market participant identifier
Port	Port number
Total	Total number of shares executed
Add	Total number of shares that added liquidity
Remove	Total number of shares that removed liquidity
Buy	Total number of executions to buy
Sell	Total number of executions to sell
Sell Short	Total number of executions to sell short
Routed	Total number of orders routed
Tape A	Total number of Tape A shares executed
Tape B	Total number of Tape B shares executed
Tape C	Total number of Tape C shares executed
Displayed	Total number of displayed shares executed
Non-Displayed	Total number of non-displayed shares executed
Sub Dollar	Total number of sub dollar shares executed