

Daily Execution Volume Summary by Symbol – Data Definitions

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

Data Field	Definition
Date	Date of requested data
MPID	Four character market participant identifier
Port	Port number
Symbol	Requested symbol
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
Displayed	Total number of displayed shares executed
Non-Displayed	Total number of non-displayed shares executed