NYSE CLOUD STREAMING CLIENT SPECIFICATION

NYSE BEST QUOTE AND TRADES	**NYSE**
PILLAR DEPTH	**NYSE AMERICAN**
BLUE OCEAN TOP OF BOOK	**NYSE ARCA**
	NYSE TEXAS
	NYSE NATIONAL
	BLUE OCEAN ATS

Version
1.5

Date
October 23, 2025

PREFACE

DOCUMENT HISTORY

VERSION	DATE	CHANGE DESCRIPTION
1.0	May 13, 2024	Initial spec publication for NYSE BQT Cloud Streaming
1.1	July 25, 2024	Added Group information to section 1.2.1 NYSE BQT Kafka Topics Updated example in section 7 BQT Trading Status for 2:00am ET feed start time
1.2	March 28, 2025	Rebranded NYSE Chicago to NYSE Texas
1.3	May 17, 2025	Updated Symbol Index Mapping Message to support “Exchange Code” of “XCHI”, representing NYSE Texas
1.4	Aug 20, 2025	Replaced value “nyse_chx” with “nyse_texas” in following fields: - Market ID (PROTO KEY = marketid) - SSR Triggering Exchange ID (PROTO KEY = ssrexch) - Market ID of Best Ask (PROTO KEY = askmarketid) - Market ID of Best Bid (PROTO KEY = bidmarketid) - NYSE Group Market ID of High Price (PROTO KEY = mktofhiprice) - NYSE Group Market ID of Low Price (PROTO KEY = mktofloprice) **For NYSE TRF only -** added new message types in support of fractional shares trade reporting (new messages support both whole and fractional quantity). TRF reports will be communicated exclusively using these new messages instead of existing messages as follows: - TRF Fractional Trade Message - will be used instead of Consolidated Trade Message - TRF Fractional Trade Correction Message - will be used instead of Consolidated Trade Correction - TRF Fractional Prior Day Trade Message - replaces TRF Prior Day Trade Message - TRF Fractional Prior Day Trade Cancel Message - replaces TRF Prior Day Trade Cancel Message **For both NYSE Group equity exchanges and NYSE TRF -** replaced the following message types (new messages support both whole and fractional quantity): - Consolidated Fractional Stock Summary Message - replaces Consolidated Stock Summary Message - Consolidated Fractional Volume Message - replaces Consolidated Volume Message *Note that there is **no change** to the following:* - *TRF trade cancels will continue to be communicated exclusively using the Consolidated Trade Cancel Message* - *NYSE Group equity exchange reports will continue to be communicated exclusively using the existing “Consolidated” Trade, Trade Cancel & Trade Correction message types* Added value of “24x” to SSR Triggering Exchange ID (PROTO KEY = ssrexch) in support of 24X launch Added implementation date of 1/12/2026 to message structures that will be rolled out or obsolete in support of fractional shares
1.5	Oct 23, 2025	Added support for Depth Product

VERSION	DATE	CHANGE DESCRIPTION
		Added support for Blue Ocean ATS Added details for Blue Ocean ATS to Quotes and Trade Messages Removed Auction information sections and added references to the NYSE Group Pillar Equities Functional Differences document Added information about upcoming change to do imbalance calculations at reference price to Imbalance Message and updated descriptions to refer to NYSE Group Pillar Equities Functional Differences document Updated data type of the following fields to string with explicit decimal point: *Fractional Volume*, *Fractional NYSE Group Volume* and *Fractional Consolidated Volume*

REFERENCE MATERIAL

The following lists the associated documents, which either should be read in conjunction with this document or which provide other relevant information for the user:

- NYSE Symbology

CONTACT INFORMATION

Service Desk

- Telephone: +1 212 896-2830
- Email: support@nyse.com

FURTHER INFORMATION

For additional information about the products available via NYSE Cloud Streaming, visit the

- NYSE BQT Product Page
- NYSE Pillar Depth Product Page
- Blue Ocean ATS

Table of Contents

1. Connecting to NYSE Cloud Streaming

1.1 HOW TO CONNECT

1.1.1 Privatelink

More details on connecting to NYSE Kafka clusters for various environments can be found below:

- How to connect to NYSE Kafka cluster in Load Test Environment
- How to connect to NYSE Kafka cluster in Production Environment

1.2 KAFKA TOPICS

1.2.1 NYSE BQT Kafka Topics

East-1 Region

CHANNEL	TOPIC	GROUP	PARTITION	TYPE	PROTO MESSAGE	RECOMMENDED BANDWIDTH
Trade	bqt_trd_str_1	bqt_trd_str_1_GRP	0	Stream	Trade, TradeCorrection, TradeCancelBust, TrfPriorDayTrade, TrfPriorDayTradeCancel	0.5MB/sec
Quote	bqt_qte_str_1	bqt_qte_str_1_GRP	0	Stream	Quote, SingleSidedQuote	1MB/sec
Quote	bqt_qte_str_2	bqt_qte_str_2_GRP	0	Stream	Quote, SingleSidedQuote	1MB/sec
Quote	bqt_qte_str_3	bqt_qte_str_3_GRP	0	Stream	Quote, SingleSidedQuote	1MB/sec
Quote	bqt_qte_str_4	bqt_qte_str_4_grp	0	Stream	Quote, SingleSidedQuote	1MB/sec
Stock Summary	ssm_cvol_str	ssm_cvol_str_GRP	0	Stream	StockSummary	0.2MB/sec
CTA Consolidated Volume	ssm_cvol_str	ssm_cvol_str_GRP	1	Stream	ConsolidatedVolume	1MB/sec
CTA Consolidated Volume	ssm_cvol_str	ssm_cvol_str_GRP	2	Stream	ConsolidatedVolume	1MB/sec
CTA Consolidated Volume	ssm_cvol_str	ssm_cvol_str_GRP	3	Stream	ConsolidatedVolume	1MB/sec
CTA Consolidated Volume	ssm_cvol_str	ssm_cvol_str_GRP	4	Stream	ConsolidatedVolume	1MB/sec
UTP Consolidated Volume	ssm_cvol_str	ssm_cvol_str_GRP	5	Stream	ConsolidatedVolume	1MB/sec

CHANNEL	TOPIC	GROUP	PARTITION	TYPE	PROTO MESSAGE	RECOMMENDED BANDWIDTH
UTP Consolidated Volume	ssm_cvol_str	ssm_cvol_str_GRP	6	Stream	ConsolidatedVolume	1MB/sec
UTP Consolidated Volume	ssm_cvol_str	ssm_cvol_str_GRP	7	Stream	ConsolidatedVolume	1MB/sec
UTP Consolidated Volume	ssm_cvol_str	ssm_cvol_str_GRP	8	Stream	ConsolidatedVolume	1MB/sec

1.2.2 NYSE Pillar Depth Kafka Topics

East-1 Region

CHANNEL	TOPIC	GROUP	PARTITION	TYPE	PROTO MESSAGE	RECOMMENDED BANDWIDTH
Depth	pillar_depth_str_1	pillar_depth_str_1_GRP	0	Stream	Depth Delta, Depth Delta Pricepoint, Depth Delta Participant, Imbalance	0.5MB/sec
Depth	pillar_depth_str_2	pillar_depth_str_2_GRP	0	Stream	Depth Delta, Depth Delta Pricepoint, Depth Delta Participant, Imbalance	0.5MB/sec
Depth	pillar_depth_str_3	pillar_depth_str_3_GRP	0	Stream	Depth Delta, Depth Delta Pricepoint, Depth Delta Participant, Imbalance	0.5MB/sec
Depth	pillar_depth_str_4	pillar_depth_str_4_GRP	0	Stream	Depth Delta, Depth Delta Pricepoint, Depth Delta Participant, Imbalance	0.5MB/sec

1.2.3 Blue Ocean Top of Book Kafka Topics

East-1 Region

CHANNEL	TOPIC	GROUP	PARTITION	TYPE	PROTO MESSAGE	RECOMMENDED BANDWIDTH
Blue Ocean Quotes	blue_qtr_str_1	blue_qtr_str_1_GRP	0	Stream	Quote, SingleSidedQuote	1MB/sec
Blue Ocean Quotes	blue_qte_str_2	blue_qte_str_2_GRP	0	Stream	Quote, SingleSidedQuote	1MB/sec
Blue Ocean Quotes	blue_qte_str_3	blue_qte_str_3_GRP	0	Stream	Quote, SingleSidedQuote	1MB/sec
Blue Ocean Quotes	blue_qte_str_4	blue_qte_str_4_GRP	0	Stream	Quote, SingleSidedQuote	1MB/sec
Blue Ocean Trades	blue_trd_str_1	blue_trd_str_1_GRP	0	Stream	Trade, TradeCorrection,	0.5MB/sec

CHANNEL	TOPIC	GROUP	PARTITION	TYPE	PROTO MESSAGE	RECOMMENDED BANDWIDTH
					TradeCancelBust, TrfPriorDayTrade, TrfPriorDayTradeCancel	

2. NYSE Cloud Streaming Common Client Messages

This section contains messages that will appear in each Cloud Streaming Product, in addition to the message structures that are specific to each Cloud Streaming Product.

2.1 FORMAT

The messages within these feeds are protocol buffer format. Unless noted otherwise, fields within the messages should be considered as optional. Details of the corresponding proto file containing all messages outlined in this specification can be found here. Format details below:

- uint64 - 64 bit unsigned integer
- uint32 - 32 bit unsigned integer
- double - double precision floating point type
- string - UTF - 8 encoded or 7-bit ASCII text

2.2 CONTROL MESSAGE TYPES

The set of control messages used in each NYSE Cloud Streaming Product.

DESCRIPTION
Symbol Index Mapping Message
Consolidated Symbol Clear Message
Consolidated Security Status Message

2.3 SYMBOL INDEX MAPPING MESSAGE

This message is published at system startup or in the context of a refresh sequence after a Matching Engine or XDP Publisher failover. It provides referential data for a single specified symbol.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Symbol Index	symbolid	uint32	The unique ID of this symbol. Provided for reference only. Not needed to process feed messages
Symbol	symbol	string	Symbol for this message. Null-terminated ASCII symbol in NYSE Symbology.
Market ID	marketid	string	ID of the Originating Market: • none – NYSE Group (BQT) • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • nyse_trf - NYSE TRF
System ID	systemid	uint32	ID of the Originating matching engine server.
Exchange Code	exchcode	string	For listed equity markets, the market where this symbol is listed: ▪ XASE – NYSE American ▪ LTSE- LTSE ▪ XCHI - NYSE Texas ▪ XNYS – NYSE ▪ ARCX – NYSE Arca ▪ XNAQ – NASDAQ ▪ IEXG - IEX ▪ BATZ – BATS

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Price Scale Code	pricescale	uint32	Only for reference. Not needed to process feed messages
Security Type	securitytype	string	Type of Security used by Pillar-powered markets - Arca, National, American, NYSE and Texas: ▪ american_depository_receipts ▪ common_stock ▪ debentures ▪ exchange_traded_funds ▪ foreign ▪ american_depository_shares ▪ units_i ▪ index_linked_notes ▪ misc ▪ ordinary ▪ preferred ▪ rights ▪ shares_beneficiary_interest ▪ test ▪ units_u ▪ warrant
Lot Size	lotsize	uint32	Round lot size in shares.
PrevClosePrice	precloseprice	double	The previous day's closing price for this security.
PrevCloseVolume	preclosevol	uint32	The previous day's closing volume for the security.
Price Resolution	priceres	string	▪ all_penny ▪ penny_nickel ▪ nickel_dime
Round Lot	roundlotac	string	Round Lots Accepted: ▪ yes ▪ no
MPV	mpv	double	The minimum increment for a trade price, in 100ths of a cent. Typically 1, or $0.0001, but for some Tick Pilot stocks, can be 500, or $0.05.
Unit of Trade	unitoftrade	uint32	This field specifies the security Unit of Trade in shares. Valid values are 1, 10, 50 and 100

2.4 SECURITY STATUS MESSAGE

This message informs clients of changes in the status of a specific security, such as Trading Halts, Short Sale Restriction state changes, etc.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
SourceTime	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message.
Security Status	securitystatus	string	The new status that this security is transitioning to. The following are Halt Status Codes: ▪ trading_halt ▪ resume ▪ suspend The following are Short Sale Restriction Codes (published for all symbols traded on this exchange): ▪ ssr_activated ▪ ssr_continued ▪ ssr_deactivated Market Session values: ▪ begin_accepting_orders ▪ pre_opening ▪ early ▪ core ▪ late ▪ closed If this security is not halted at the time of a session change, the Halt Condition field = ~. If this security is halted on a session change, Halt Condition is non-~, and the security remains halted into the new session. The following values are the Price Indication values: ▪ price_indication ▪ pre_op_price_indication
Halt Condition	haltcond	string	▪ not_applicable ▪ not_halted ▪ news_dissemination ▪ order_imbalance ▪ news_pending ▪ luld_pause ▪ equipment_changeover ▪ additional_information_requested ▪ regulatory_concern ▪ merger_effective ▪ etf_price_not_available ▪ corporate_action ▪ new_security_offering ▪ intra_indicative_value_not_available ▪ suspend Market Wide Circuit Breakers: ▪ mwcb1 ▪ mwcb2 ▪ mwcb3

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Market ID	marketid	string	ID of the Originating Market: • nyse_group – NYSE Group (BQT) • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • nyse_trf - NYSE TRF
Price 1	price1	double	Default value is 0. ▪ If securityStatus = ssr_activated and this security is listed on this exchange, then this field is the SSR Triggering Trade Price ▪ If securityStatus = price_indication ▪ or pre_op_price_indication, then this field is the Indication Low Price.
Price 2	price2	double	Default value is 0 ▪ If securityStatus = price_indication ▪ or pre_op_price_indication, then this field is the Indication High Price.
SSR Triggering Exchange ID	ssrexch	string	This field is only populated when securityStatus = A and this security is listed on this exchange. Otherwise it is defaulted to 0x20. Valid values are: ▪ nyse_mkt ▪ nasdaq_omx_bx ▪ nsx ▪ finra ▪ miami_pearl ▪ ise ▪ edga ▪ edgx ▪ ltse ▪ nyse_texas ▪ nyse ▪ nyse_arca ▪ nasdaq ▪ cts ▪ nasdaq_omx ▪ memx ▪ iex ▪ cbsx ▪ nasdaq_omx_psx ▪ bats_y ▪ bats ▪ 24x
SSR Triggering Volume	ssrvol	uint32	Default value is 0. This field is only populated when securityStatus = ssr_activated and this security is listed on this exchange
Time	time	uint32	Default value is 0. Format : HHMMSSmmm (mmm = milliseconds) ▪ If securityStatus = ssr_activated and this security is listed on this exchange, then this field is the SSR Trigger Time

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
SSRState	ssrstate	string	The current SSR state, which this msg updates if the Security Status field contains an SSR Code. Valid values: ▪ not_in_effect ▪ in_effect
MarketState	marketstate	string	The current Market State, which this msg updates if the Security Status field contains a Market State Code. Valid values: ▪ pre_opening ▪ early ▪ core ▪ late ▪ closed

2.5 SYMBOL CLEAR MESSAGE

In case of a failure and recovery of a Matching Engine or an XDP Publisher, the publisher may send a full state refresh for every symbol affected. This kind of unrequested refresh is preceded by a Symbol Clear message. The client should react to receipt of a Symbol Clear message by clearing all state information for the specified symbol in anticipation of receiving a full state refresh.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
SourceTime	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	The unique ID of the symbol in the Symbol Index msg
NextSourceSeqNum	nextsourceseq	uint32	The sequence number in the next message for this symbol
Market ID	marketid	string	ID of the Originating Market: • nyse_group – NYSE Group (BQT) • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • nyse_trf - NYSE TRF

3. NYSE Best Quote and Trade Message Structures

NYSE BQT is a real-time market data product that provides a consolidated view of the Best Bid & Offer and Trades for all equities and ETPs traded on the NYSE Group equities markets (NYSE, NYSE American, NYSE Arca, NYSE Texas and NYSE National), as well as the ATS trades published by the NYSE Trade Reporting Facility.

NYSE BQT is especially useful for portfolio managers, wealth managers, online brokerages, and back office employees who need a real time source of indicative prices for US securities.

NYSE BQT consists of the following independent data feeds:

1. **Best Quotes (BBO)**, derived from the BBO feeds of the NYSE Group exchanges
2. **Trades**, derived from the Trades feeds of the NYSE Group exchanges and NYSE TRF
3. **Consolidated Volume**, derived from the SIP (CTA and UTP) Trades datafeeds
4. **Stock Summary**, derived from the underlying bbo trades and sip dataset

To view the individual client specifications for the proprietary feeds that serve as the input for NYSE BQT, see the website for the NYSE Group proprietary data feeds.

3.1 NYSE BQT QUOTE

The BQT Quotes data includes best bid and offer information from the underlying NYSE Group BBO feeds:

- New York Stock Exchange LLC BBO datafeed
- NYSE Arca, Inc. BBO datafeed
- NYSE American LLC BBO datafeed
- NYSE Texas, Inc. BBO datafeed
- NYSE National, Inc. BBO datafeed

The following criteria applies for determining the best quote:

- Price: the exchange with the highest bid or the lowest offer has overall priority;
- Size: the largest size takes precedence when multiple exchanges submit the same bid and/or offer price; and
- Time: the earliest time takes precedence when multiple exchanges submit the same bid and/or offer price with the same sizes.

3.1.1 Best Quotes Message

This message is sent when an event causes a change in one or both sides of the BBO. The output shows changes to BBO only. Individual market quotes that do not affect the BBO are not disseminated.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uin64	The unique ID of this message
Symbol	symbol	string	Symbol for this message
Ask Price	askprice	double	The Ask price. Use the Price scale from the symbol mapping index.
Ask Volume	askvolume	uint32	The Ask size.
Bid Price	bidprice	double	The Bid price. Use the Price scale from the symbol mapping index.
Bid Volume	bidvolume	uint32	The Bid size.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Ask Quote Condition	askcondition	string	• closing - Closing • opening_quote - Opening Quote • regular_quote - Regular Quote • slow_bid_and_ask_set_slow - Slow on the Bid and Ask due to Set Slow List
Bid Quote Condition	bidcondition	string	• closing - Closing • opening_quote - Opening Quote • regular_quote - Regular Quote • slow_bid_and_ask_set_slow - Slow on the Bid and Ask due to Set Slow List
Retail Pricing Indicator	retailpriceindicator	string	• none - No Retail Interest • bid - Retail Interest on the Bid side • offer - Retail Interest on the Ask side • both - Retail Interest on Bid & Ask side
Market ID of Best Ask	askmarketid	string	The ID of the Originating Market: • nyse_group – NYSE Group (BQT) • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • BLUE - Blue Ocean ATS (value only present in Blue Ocean Kafka Topics)
Market ID of Best Bid	bidmarketid	string	The ID of the Originating Market: • nyse_group – NYSE Group (BQT) • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • BLUE - Blue Ocean ATS (value only present in Blue Ocean Kafka Topics)

3.1.2 Consolidated Single-Sided Quote Message

This message is sent when an event causes a change in only one side of a BBO.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uin64	The unique ID of this message
Symbol	symbol	string	Symbol for this message
Side	side	string	The side of the order - Buy/Sell. Valid values: • 'B' – Buy • 'S' – Sell (Offer)
Price	price	double	The price. Use the PriceScaleCode in the Symbol Mapping message.
Volume	volume	uint32	The order quantity in shares.
Quote Condition	condition	string	• closing - Closing • opening_quote - Opening Quote • regular_quote - Regular Quote • slow_bid_and_ask_set_slow - Slow on the Bid and Ask due to Set Slow List • na - empty quote (there is no BBO available for the given instrument)
Retail Pricing Indicator	retailpriceindicator	string	• none - No Retail Interest • bid - Retail Interest on the Bid side • offer - Retail Interest on the Ask side • both - Retail Interest on Bid & Ask side
Market ID	marketid	string	The ID of the Originating Market: • nyse_group – NYSE Group (BQT) • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • BLUE - Blue Ocean ATS (value only present in Blue Ocean Kafka Topics)

3.2 NYSE BQT TRADE MESSAGES

BQT Trades Data includes last sale information from the underlying NYSE Group Trades feeds:

- New York Stock Exchange LLC Trades datafeed
- NYSE Arca, Inc. Trades datafeed
- NYSE American LLC Trades datafeed
- NYSE Texas, Inc. Trades datafeed
- NYSE National, Inc. Trades datafeed

Furthermore, BQT includes trades reported by FINRA/NYSE Trade Reporting Facility ("TRF").

The BQT Trade messages feed are the same Trade messages published to the Securities Information Processor (SIP) by the originating NYSE Group exchange and the NYSE Trade Reporting Facility.

All Trades are passed through and marked with the originating Market ID.

3.2.1 Consolidated Trade Message

The following message structure applies to the Trade message.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
Trade ID	tradeid	uint32	The unique Trade ID assigned by the source system
Price	price	double	The price of the trade. Use the Price scale from the Symbol Mapping msg.
Volume	volume	uint32	Volume of the trade.
Trade Condition 1	tradecondition1	string	Settlement related conditions. • regular_sale – Regular Sale • regular_sale_trf - Regular Sale (TRF only) • cash – Cash • next_day_trade– Next Day Trade • seller – Seller
Trade Condition 2	tradecondition2	string	The reason for Trade Through Exemptions. • na – N/A • intermarket_sweep_order – Intermarket Sweep Order • opening_trade – Market Center Opening Trade • derivatively_priced - Derivatively priced (TRF) • reopening_trade – Market Center Reopening Trade • closing_trade – Market Center Closing Trade • qct_order_execution - Qualified Contingent Trade (TRF) • corrected_cons_close_price – Corrected Last Sale Price
Trade Condition 3	tradecondition3	string	Extended hours/sequencing related conditions • na – N/A • sold_last - Sold Last • extended_hours_trade – Extended Hours Trade • extended_hours_sold – Extended Hours Sold (Out of Sequence) • sold – Sold
Trade Condition 4	tradecondition4	string	SRO Required Detail. • regular_sale – Regular Sale • na – N/A • odd_lot_trade – Odd Lot Trade • official_closing_price – Official Closing Price • official_open_price – Official Open Price • contingent_trade - Contingent Trade • prior_ref_price - Prior Reference Price (TRF)

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
			• weighted_average_price - Weighted Average Price (TRF)
Market ID	marketid	string	The ID of the Originating Market: • nyse_group – NYSE Group (BQT) • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • nyse_trf - NYSE TRF • BLUE - Blue Ocean ATS (value only present in Blue Ocean Kafka Topics)

3.2.2 Consolidated Trade Cancel Message

This message is published when a trade is cancelled.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
Original Trade ID	origtradeid	uint32	The original Trade ID of trade being cancelled.
Market ID	marketid	string	The ID of the Originating Market: • nyse_group – NYSE Group (BQT) • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • nyse_trf - NYSE TRF • BLUE - Blue Ocean ATS (value only present in Blue Ocean Kafka Topics)

3.2.3 Consolidated Trade Correction Message

This message is published when a trade is corrected.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
Original Trade ID	origtradeid	uint32	The ID of the Trade being corrected.
Trade ID	tradeid	uint32	The Trade ID identifies a unique Trade execution.
Price	price	double	The price of the trade. Use the Price scale from the symbol mapping index.
Volume	volume	uint32	Volume of the trade.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Trade Condition 1	tradecondition1	string	Settlement related conditions. • regular_sale – Regular Sale • regular_sale_trf - Regular Sale • cash – Cash • seller – Seller
Trade Condition 2	tradecondition2	string	The reason for Trade Through Exemptions. • na – N/A • intermarket_sweep_order – Intermarket Sweep Order • opening_trade – Market Center Opening Trade • derivatively_priced - Derivatively priced • reopening_trade – Market Center Reopening Trade • closing_trade – Market Center Closing Trade • qct_order_execution - Qualified Contingent Trade • corrected_cons_close_price – Corrected Last Sale Price
Trade Condition 3	tradecondition3	string	Extended hours/sequencing related conditions • na – N/A • sold_last - Sold Last • extended_hours_trade – Extended Hours Trade • extended_hours_sold – Extended Hours Sold (Out of Sequence) • sold – Sold
Trade Condition 4	tradecondition4	String	SRO Required Detail. • regular_sale – Regular Sale • na – N/A • odd_lot_trade – Odd Lot Trade • official_closing_price – Official Closing Price • official_open_price – Official Open Price • contingent_trade - Contingent Trade • prior_ref_price - Prior Reference Price • weighted_average_price - Weighted Average Price
Market ID	marketid	string	The ID of the Originating Market: • nyse_group – NYSE Group (BQT) • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • nyse_trf - NYSE TRF • BLUE - Blue Ocean ATS (value only present in Blue Ocean Kafka Topics)

3.2.4 TRF Fractional Trade Message (new message effective 1/12/26)

Field Name	Proto Key	Format	Description
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
Trade ID	tradeid	uint32	The unique Trade ID assigned by the source system
Price	price	double	The price of the trade. Use the Price scale from the Symbol Mapping msg.
Fractional Volume	fractvolume	string	• Volume of the trade in shares, inclusive of any fractional quantity with explicit decimal point.
Trade Condition 1	tradecondition1	string	Settlement related conditions. • regular_sale – Regular Sale • regular_sale_trf - Regular Sale (TRF only) • cash – Cash • next_day_trade– Next Day Trade • seller – Seller
Trade Condition 2	tradecondition2	string	The reason for Trade Through Exemptions. • na – N/A • intermarket_sweep_order – Intermarket Sweep Order • opening_trade – Market Center Opening Trade • derivatively_priced - Derivatively priced (TRF) • reopening_trade – Market Center Reopening Trade • closing_trade – Market Center Closing Trade • qct_order_execution - Qualified Contingent Trade (TRF) • corrected_cons_close_price – Corrected Last Sale Price
Trade Condition 3	tradecondition3	string	Extended hours/sequencing related conditions • na – N/A • sold_last - Sold Last • extended_hours_trade – Extended Hours Trade • extended_hours_sold – Extended Hours Sold (Out of Sequence) • sold – Sold
Trade Condition 4	tradecondition4	string	SRO Required Detail. • regular_sale – Regular Sale • na – N/A • odd_lot_trade – Odd Lot Trade • official_closing_price – Official Closing Price • official_open_price – Official Open Price • contingent_trade - Contingent Trade

Field Name	Proto Key	Format	Description
			• prior_ref_price - Prior Reference Price (TRF) • weighted_average_price - Weighted Average Price (TRF)
Exec Day Time	execdaytime	uint64	The date and time when this Trade occurred at the participant firm, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Market ID	marketid	string	The ID of the Originating Market: • nyse_trf - NYSE TRF • BLUE - Blue Ocean ATS (value only present in Blue Ocean Kafka Topics)

3.2.5 TRF Fractional Trade Correction Message (new message effective 1/12/26)

Field Name	proto key	Format	Description
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
Original Trade ID	origtradeid	uint32	The ID of the Trade being corrected.
Trade ID	tradeid	uint32	The Trade ID identifies a unique Trade execution.
Price	price	double	The price of the trade. Use the Price scale from the symbol mapping index.
Fractional Volume	fractvolume	string	Volume of the trade in shares, inclusive of any fractional quantity with explicit decimal point.
Trade Condition 1	tradecondition1	string	Settlement related conditions. • regular_sale – Regular Sale • regular_sale_trf - Regular Sale • cash – Cash • seller – Seller
Trade Condition 2	tradecondition2	string	The reason for Trade Through Exemptions. • na – N/A • intermarket_sweep_order – Intermarket Sweep Order • opening_trade – Market Center Opening Trade • derivatively_priced - Derivatively priced • reopening_trade – Market Center Reopening Trade • closing_trade – Market Center Closing Trade • qct_order_execution - Qualified Contingent Trade

Field Name	proto key	Format	Description
			• corrected_cons_close_price – Corrected Last Sale Price
Trade Condition 3	tradecondition3	string	Extended hours/sequencing related conditions • na – N/A • sold_last - Sold Last • extended_hours_trade – Extended Hours Trade • extended_hours_sold – Extended Hours Sold (Out of Sequence) • sold – Sold
Trade Condition 4	tradecondition4	String	SRO Required Detail. • regular_sale – Regular Sale • na – N/A • odd_lot_trade – Odd Lot Trade • official_closing_price – Official Closing Price • official_open_price – Official Open Price • contingent_trade - Contingent Trade • prior_ref_price - Prior Reference Price • weighted_average_price - Weighted Average Price
Exec Day Time	execdaytime	uint64	The date and time when this Trade occurred at the participant firm, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Market ID	marketid	string	The ID of the Originating Market: • nyse_trf - NYSE TRF • BLUE - Blue Ocean ATS (value only present in Blue Ocean Kafka Topics)

3.2.6 TRF Prior Day Trade Message (no longer in use effective 1/12/26)

If a TRF participant firm fails to report a trade on the day in which it occurs, the firm may report the trade on a subsequent day by publishing a Prior Day Trade message. The message structure is as follows:

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
Trade ID	tradeid	u32int	Unique identifier for this trade.
Price	price	double	The price of the Trade. Use the Price scale from the Symbol Index Mapping message.
Volume	volume	uint32	The volume of the trade in shares.
Trade Condition 1	tradecondition1	string	Settlement related conditions. • regular_sale – Regular Sale • regular_sale_trf - Regular Sale • cash – Cash • next_day_trade– Next Day Trade • seller – Seller

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Trade Condition 2	tradecondition2	string	The reason for Trade Through Exemptions. • na – N/A • intermarket_sweep_order – Intermarket Sweep Order • opening_trade – Market Center Opening Trade • derivatively_priced - Derivatively priced (TRF only) • reopening_trade – Market Center Reopening Trade • closing_trade – Market Center Closing Trade • qct_order_execution - Qualified Contingent Trade • corrected_cons_close_price – Corrected Last Sale Price
Trade Condition 3	tradecondition3	string	Extended hours/sequencing related conditions • na – N/A • sold_last - Sold Last • extended_hours_trade – Extended Hours Trade • extended_hours_sold – Extended Hours Sold (Out of Sequence) • sold – Sold
Trade Condition 4	tradecondition4	string	SRO Required Detail. • regular_sale – Regular Sale • na – N/A • odd_lot_trade – Odd Lot Trade • official_closing_price – Official Closing Price • official_open_price – Official Open Price • contingent_trade - Contingent Trade • prior_ref_price - Prior Reference Price • weighted_average_price - Weighted Average Price
PriorDayTime	priordaytime	uint64	The date and time when this Trade occurred at the participant firm, in nanoseconds since Jan 1, 1970 00:00:00 UTC.

3.2.7 TRF Fractional Prior Day Trade Message (new message effective 1/12/26)

If a TRF participant firm fails to report a trade on the day in which it occurs, the firm may report the trade on a subsequent day by publishing a Prior Day Trade message. The message structure is as follows:

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
Trade ID	tradeid	u32int	Unique identifier for this trade.
Price	price	double	The price of the Trade. Use the Price scale from the Symbol Index Mapping message.
Fractional Volume	fractvolume	string	The volume of the trade in shares, inclusive of any fractional quantity with explicit decimal point.
Trade Condition 1	tradecondition1	string	Settlement related conditions. • regular_sale – Regular Sale • regular_sale_trf - Regular Sale • cash – Cash • next_day_trade– Next Day Trade • seller – Seller
Trade Condition 2	tradecondition2	string	The reason for Trade Through Exemptions. • na – N/A • intermarket_sweep_order – Intermarket Sweep Order • opening_trade – Market Center Opening Trade • derivatively_priced - Derivatively priced (TRF only) • reopening_trade – Market Center Reopening Trade • closing_trade – Market Center Closing Trade • qct_order_execution - Qualified Contingent Trade • corrected_cons_close_price – Corrected Last Sale Price
Trade Condition 3	tradecondition3	string	Extended hours/sequencing related conditions • na – N/A • sold_last - Sold Last • extended_hours_trade – Extended Hours Trade • extended_hours_sold – Extended Hours Sold (Out of Sequence) • sold – Sold
Trade Condition 4	tradecondition4	string	SRO Required Detail. • regular_sale – Regular Sale • na – N/A • odd_lot_trade – Odd Lot Trade • official_closing_price – Official Closing Price • official_open_price – Official Open Price • contingent_trade - Contingent Trade • prior_ref_price - Prior Reference Price • weighted_average_price - Weighted Average Price
PriorDayTime	priordaytime	uint64	The date and time when this Trade occurred at the participant firm, in nanoseconds since Jan 1, 1970 00:00:00 UTC.

3.2.8 TRF Prior Day Trade Cancel Message (no longer in use effective 1/12/26)

If a TRF participant firm discovers that it has reported a trade with an inaccurate price or volume on a previous day, the firm may correct the trade on a subsequent day by publishing a Prior Day Trade Cancel message, followed by a Prior Day Trade. The message structure is as follows:

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
TradeID	tradeid	uint32	Unique identifier for this trade.
Price	price	double	The price of the Trade being cancelled. Use the Price Scale Code from the Symbol Index Mapping message.
Volume	volume	uint32	The volume of the Trade being cancelled.
PriorDayTime	priordaytime	uint64	The date and time when original Trade being cancelled occurred at the participant firm, in nanoseconds since Jan 1, 1970 00:00:00 UTC.

3.2.9 TRF Fractional Prior Day Trade Cancel Message (new message effective 1/12/26)

If a TRF participant firm discovers that it has reported a trade with an inaccurate price or volume on a previous day, the firm may correct the trade on a subsequent day by publishing a Prior Day Trade Cancel message, followed by a Prior Day Trade. The message structure is as follows:

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
TradeID	tradeid	uint32	Unique identifier for this trade.
Price	price	double	The price of the Trade being cancelled. Use the Price Scale Code from the Symbol Index Mapping message.
Fractional Volume	fractvolume	string	The volume of the Trade being cancelled in shares, inclusive of any fractional quantity with explicit decimal point.
PriorDayTime	priordaytime	uint64	The date and time when original Trade being cancelled occurred at the participant firm, in nanoseconds since Jan 1, 1970 00:00:00 UTC.

3.2.10 Consolidated Stock Summary Message (no longer in use effective 1/12/26)

The stock summary message is sent every 1 minute, after a security is Open. Any data sourced from CTA/UTP SIP is delayed consistent with the requirements for redistributing such data as set forth in the securities information processor plans.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
NYSE Group High Price	hiprice	double	The High price of the stock for the day. Use the Price scale from the symbol mapping index.
NYSE Group Low Price	loprice	double	The Low price of the stock for the day. Use the Price scale from the symbol mapping index.
Primary Listing Market Official Open Price	listingmktopenprice	double	The Opening price of the stock for the day received from the listing market. If there is no official opening price received from the listing market, the Open Price will default to “none”. Note: Non-NYSE Group Primary Listing Market Prices are sourced from CTA/UTP SIP
NYSE Group Volume	grpvol	uint32	The cumulative volume for the stock during the day.
NYSE Group Market ID of High Price	mktofhiprice	string	The ID of the Originating Market: • none – Default • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_chx - NYSE Texas • nyse_trf - NYSE TRF
NYSE Group Market ID of Low Price	mktofloprice	string	The ID of the Originating Market: • none – Default • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_chx - NYSE Texas • nyse_trf - NYSE TRF
Market ID of Open Price	mktofopenprice	string	The ID of the Originating Market: • none – Default • primary_listing_mkt - Primary Listing Market
Num Close Prices	numclsprice	uint32	The number of Market ID/Closing Price pairs. Values can be 0 – 1.
NYSE Group Market ID of the Close	mktofcloseprice	string	The ID of the Originating Market: • none – Default • primary_listing_mkt - Primary Listing Market

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Primary Listing Market Official Close Price	listingmktcloseprice	double	The Official Close Price of the stock for the day for the originating market captured in the preceding Market ID field. Note: Non-NYSE Group Primary Listing Market Prices are sourced from CTA/UTP SIP
Consolidated High Price	conshiprice	double	The highest price of any high/low eligible transaction on Tapes A, B or C received on the trading day. This field will be blank on all message publications until end of day summary data is received from CTA/UTP SIP
Consolidated Low Price	consloprice	double	The lowest price of any high/low eligible transaction on Tapes A, B or C received on the trading day. This field will be blank on all message publications until end of day summary data is received from CTA/UTP SIP
Consolidated First Price	consfirstprice	double	The price of the first last sale eligible transaction on Tapes A, B, or C received on the trading day This field will be blank on all message publications until the end of day summary data is received from CTA/UTP SIP
Consolidated Last Price	conslastprice	double	The price of the final last sale eligibiel transaction on Tapes A, B, or C received on the trading day. This field will be blank on all message publications until the end of day summary data is received from CTA/UTP SIP
Complete	complete	string	• normal • unrecoverable_gap

3.2.11 Consolidated Fractional Stock Summary Message (new message effective 1/12/25)

The stock summary message is sent every 1 minute, after a security is Open. Any data sourced from CTA/UTP SIP is delayed consistent with the requirements for redistributing such data as set forth in the securities information processor plans.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
Source Time	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC.
Symbol	symbol	string	Symbol for this message
NYSE Group High Price	hiprice	double	The High price of the stock for the day. Use the Price scale from the symbol mapping index.
NYSE Group Low Price	loprice	double	The Low price of the stock for the day. Use the Price scale from the symbol mapping index.
Primary Listing Market Official Open Price	listingmktopenprice	double	The Opening price of the stock for the day received from the listing market. If there is no official opening price received from the listing market, the Open Price will default to "none". Note: Non-NYSE Group Primary Listing Market Prices are sourced from CTA/UTP SIP
Fractional NYSE Group Volume	fractgrpvol	string	The cumulative volume for the stock during the day in shares, inclusive of any fractional quantity with explicit decimal point.
NYSE Group Market ID of High Price	mktofhiprice	string	The ID of the Originating Market: • none – Default • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • nyse_trf - NYSE TRF
NYSE Group Market ID of Low Price	mktofloprice	string	The ID of the Originating Market: • none – Default • nyse_cash – NYSE • nyse_arca_cash – NYSE Arca • nyse_mkt_cash – NYSE American • nyse_national_cash – NYSE National • nyse_texas - NYSE Texas • nyse_trf - NYSE TRF
Market ID of Open Price	mktofopenprice	string	The ID of the Originating Market: • none – Default • primary_listing_mkt - Primary Listing Market
Num Close Prices	numclsprice	uint32	The number of Market ID/Closing Price pairs. Values can be 0 – 1.
NYSE Group Market ID of the Close	mktofcloseprice	string	The ID of the Originating Market: • none – Default • primary_listing_mkt - Primary Listing Market
Primary Listing Market Official Close Price	listingmktcloseprice	double	The Official Close Price of the stock for the day for the originating market captured in the preceding Market ID field.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
			Note: Non-NYSE Group Primary Listing Market Prices are sourced from CTA/UTP SIP
Consolidated High Price	conshiprice	double	The highest price of any high/low eligible transaction on Tapes A, B or C received on the trading day. This field will be blank on all message publications until end of day summary data is received from CTA/UTP SIP
Consolidated Low Price	consloprice	double	The lowest price of any high/low eligible transaction on Tapes A, B or C received on the trading day. This field will be blank on all message publications until end of day summary data is received from CTA/UTP SIP
Consolidated First Price	consfirstprice	double	The price of the first last sale eligible transaction on Tapes A, B, or C received on the trading day This field will be blank on all message publications until the end of day summary data is received from CTA/UTP SIP
Consolidated Last Price	conslastprice	double	The price of the final last sale eligibiel transaction on Tapes A, B, or C received on the trading day. This field will be blank on all message publications until the end of day summary data is received from CTA/UTP SIP
Complete	complete	string	• normal • unrecoverable_gap

3.3 BQT CONSOLIDATED VOLUME

The consolidated volume channel carries consolidated volume for all listed equities in a manner consistent with the requirements for redistributing such data as set forth in the securities information processor plans.

The Consolidated Volume feed publishes Consolidated Volume Message and Consolidated Security Status Message.

Symbol Index Messages are not published on these channels.

3.3.1 Consolidated Volume Message (no longer in use effective 1/12/26)

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uin64	The unique ID of this message
Symbol	symbol	string	Symbol for this message
Consolidated Volume	consvol	uint64	The cumulative volume for the stock throughout the day.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Reason	reason	string	Reason for this update • new • trade_canc • trade_err • trade_corr • closing
Complete	complete	string	• normal • unrecoverable_gap

3.3.2 Consolidated Fractional Volume Message (new message effective 1/12/26)

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uin64	The unique ID of this message
Symbol	symbol	string	Symbol for this message
Fractional Consolidated Volume	fractconsvol	string	• The cumulative volume for the stock throughout the day in shares, inclusive of any fractional quantity with explicit decimal point.
Reason	reason	string	Reason for this update • new • trade_canc • trade_err • trade_corr • closing
Complete	complete	string	• normal • unrecoverable_gap

4. NYSE Pillar Depth Message Structures

The NYSE Pillar Depth Feed is a frequency-based market data product that provides a consolidated view of the ten best bid and ten best offer price points across NYSE Group's combined limit order books for all securities traded on the NYSE Group equities markets (NYSE, NYSE American, NYSE Arca, NYSE Texas, and NYSE National). The NYSE Pillar Depth feed also includes imbalance data from each of NYSE Group's listing venues as well as security status updates (e.g. session transitions and trading halts).

4.1 DEPTH DELTA

The Delta Message is published each time there is a change to the aggregate limit-order book quantity across the ten best price points on the buy and/or sell side for NYSE Group. If no changes occurred for a given symbol since the last publication, no Delta Message is generated. For more information regarding how price points may be zeroed out in bulk, see the UpdateCount in this message or the participant type field in the Depth Delta Pricepoint message.

Depth Delta Messages must be read in conjunction with all the related Depth Delta Pricepoint and Depth Delta Participant messages. If a Delta message spans multiple packets and one of the packets is lost, the whole message should be considered lost.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
SourceTime	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC
Symbol	symbol	string	Symbol for this message
UpdateCount	totpricepoints	uint32	Indicates the number of repeating DepthDeltaPricePoint Messages that can be expected for this symbol as part of this update. If this field is zero (0), all price points should be considered zero for this symbol and no repeating DepthDeltaPricePoint messages will follow.
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message
SourceTime	sourcetime	uint64	The time when this msg was generated in the order book, in nanoseconds since Jan 1, 1970 00:00:00 UTC
Symbol	symbol	string	Symbol for this message
UpdateCount	totpricepoints	uint32	Indicates the number of repeating DepthDeltaPricePoint Messages that can be expected for this symbol as part of this update. If this field is zero (0), all price points should be considered zero for this symbol and no repeating DepthDeltaPricePoint messages will follow.

4.2 DEPTH DELTA PRICEPOINT

This message is published for each price point where there is a change for a given symbol. If the volume field for a particular Market ID at a particular price is updated to zero (0), the quantity should be removed as an active price point for that Market ID. (i.e. if there are updates to two price levels for symbol ABC, there will be two Depth Delta Pricepoint messages communicated)

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Price	price	double	The order price. Use with the Price Scale from the symbol-mapping index.
Side	side	string	The side of the book (Buy/Sell). Valid values: • buy • sell

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Participants	numofpartis	uint32	Indicates the number of repeating DepthDeltaParticipant Messages that can be expected for this price point. This field will be set to zero when a price level is zeroed out for all exchanges and no repeating DepthDeltaParticipant Messages will follow.

4.3 DEPTH DELTA PARTICIPANT

This message is published at each price for each participant exchange where there is a change for a given symbol (i.e. if there are updates to the order book information at the same price for NYSE and Arca for symbol ABC, there will be two depth delta participant messages communicated after the corresponding Depth Delta Pricepoint message)

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION
Market ID	marketid	string	Value values: • nyse_cash - NYSE • nyse_arca_cash - NYSE Arca • nyse_mkt_cash - NYSE American • nyse_national_cash - NYSE National • nyse_texas - NYSE Texas
>>Number of Orders	numoforders	uint32	Number of orders at a price point for the specified exchange
>>Volume	volume	uint32	Total interest quantity in shares at a price point for the specified exchange

4.4 IMBALANCE MESSAGE

Imbalance messages are published once a second during auctions to update price and volume information. If there is no change to the calculated fields, no message will be generated. More Auction Information can be found in the NYSE Group Pillar Equities Functional Differences Document.

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION	NYSE	AMERICAN	ARCA	TEXAS
Feed Message Sequence	feedmsgseq	uint64	The unique ID of this message	Yes	Yes	Yes	Yes
SourceTime	sourcetime	uint64	The time when this msg was generated in the order book, in nanosecs since Jan 1, 1970 00:00:00 UTC	Yes	Yes	Yes	Yes
Symbol	symbol	String	Symbol for this message	Yes	Yes	Yes	Yes
ReferencePrice	refprice	Double	The price at which imbalances are calculated* For more information, see item 48 and 49 in the NYSE Group Pillar Equities Functional Differences Document	Yes	Yes	Yes	Yes
PairedQty	pairedqty	uint32	Number of shares paired at the Reference Price. For more information, see item 50 in the NYSE Group Pillar Equities Functional Differences Document	Yes	Yes	Yes	Yes
TotalImbalance Qty	totimbqty	uint32	The total imbalance quantity at the Reference Price*.	Yes	Yes	Yes	Yes
MarketImbalanc eQty	mktimbqty	uint32	The total market order imbalance quantity at the Reference Price.*	Yes	Yes	Yes	Yes

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION	NYSE	AMERICAN	ARCA	TEXAS
AuctionTime	auctiontime	uint32	Projected Auction Time (hhmm)	Yes	Yes	Yes	Yes
AuctionType	auctiontype	string	• early (non-nyse) • opening • reopening • closing • pinhole (nyse only) • Regulatory (nyse only)	Yes	Yes	Yes	Yes
ImbalanceSide	imbside	string	The side of the TotalImbalanceQty • buy • sell • none	Yes	Yes	Yes	Yes
ContinuousBoo k ClearingPrice	continuousbo okclearprice	double	The price closest to the reference price where the imbalance is 0. For more information, see item 51 in the NYSE Group Pillar Equities Functional Differences Document	Yes	Yes	Yes	Yes
AuctionInterest ClearingPrice	closeonlyclea rprice	double	The price at which auction only interest would trade. For more information, see item 52 in the NYSE Group Pillar Equities Functional Differences Document	Yes	Yes	Yes	Yes
SSRFilingPrice	ssrfillprice	double	For non-NYSE markets, not supported and defaulted to 0. For NYSE non-Regulatory Significant imbalances, if a Sell Short Restriction is in effect, the price at which Sell Short interest will be filed.	Yes	No	No	No
IndicativeMatch Price	indmatchprice	double	The best price at which the maximum volume of shares is executable in the applicable auction, subject to Auction Collars. For more information, see item 48 in the NYSE Group Pillar Equities Functional Differences Document	No	Yes	Yes	Yes
UpperCollar	uppercollar	double	Upper boundary for the Indicative Match Price. For more information, see item 10 in the NYSE Group Pillar Equities Functional Differences Document	No	Yes	Yes	Yes
LowerCollar	lowercollar	double	Lower boundary for the Indicative Match Price. For more information, see item 10 in the NYSE Group Pillar Equities Functional Differences Document	No	Yes	Yes	Yes
AuctionStatus	auctionstatus	string	Indicates whether the auction will run • na - Will run as always for Open and Close • run_auc - Will run, interest exists inside or at the collars or is fully paired off (non-nyse)	na	na run_ auc	na run_ auc	na run_ auc

FIELD NAME	PROTO KEY	FORMAT	DESCRIPTION	NYSE	AMERICAN	ARCA	TEXAS
			• no_auc_imbal – Will not run because there is an imbalance through the collars (non-nyse) • no_auc_close – Will not run, will transition to the Closing Auction instead	no_auc_close	no_auc_imbal no_auc_close	no_auc_imbal no_auc_close	no_auc_imbal no_auc_close
FreezeStatus	freezestatus	string	Indicates an Imbalance Freeze for the auction. For more information, see item 1 in the NYSE Group Pillar Equities Functional Differences Document. • no_imbal_freeze - Imbalance freeze not in effect • imbal_freeze - Imbalance freeze is in effect	no_imbal_freeze imbal_freeze	no_imbal_freeze imbal_freeze	no_imbal_freeze imbal_freeze	no_imbal_freeze imbal_freeze
NumExtensions	numextension	unint32	Number of times the halt period has been extended	No	Yes	Yes	Yes
Unpaired Qty	unpairqty	uint32	The number of unpaired shares price at or better than the Reference Price	Yes	No	No	No
Unpaired Side	unpairside	string	The side of the Unpaired Qty • buy • sell • none	buy sell none	none	none	none
Market ID	marketid	string	Valid Values: • nyse_cash - NYSE • nyse_arca_cash - NYSE Arca • nyse_mkt_cash - NYSE American • nyse_texas - NYSE Texas	nyse_cash	nyse_mkt_cash	nyse_arca_cash	nyse_texas

5. Blue Ocean Top of Book Message Structures

Blue Ocean Level 1 data is available via NYSE Cloud Streaming. Blue Ocean Level 1 data provides a real-time view of the single best bid and offer prices and the most recent trade (Last Sale) for all securities traded on Blue Ocean ATS during its 8 p.m.–4 a.m. ET session. This feed delivers essential transparency into overnight U.S. equities activity. Blue Ocean Level 1 data will follow the same message structures identified above in **Section 3 NYSE Best Quote and Trade Message Structures**, delivered to a dedicated set of Kafka Topics with a market ID specific to Blue Ocean (BLUE).

6. NYSE Cloud Streaming Trading Status

NYSE Cloud Streaming Products disseminate updates in alignment with the times below.

	Exchange	Quotes and Trading (EST)
1	NYSE Arca	Quotes and Trades start with early session at 4am
2	NYSE Chicago	Quotes and Trades Start with early session at 7am
3	NYSE American	Quotes and Trades Start with early session at 7am
4	NYSE National	Quotes and Trades Start with early session at 7am
5	NYSE Tapes B/C	Quotes and Trades Start with early session at 7am
6	NYSE Tape A	Quotes and Trades Start with core session at 9:30am
7	NYSE TRF Trades	No Quoting. Trading session is 8am - 8pm
8	Blue Ocean ATS	Quotes and Trades available from 8pm - 4am

1. NYSE Clouding Streaming Products provide security status in alignment with the NYSE Group Trading hours.

For example, on the NYSE Arca Pillar platform (Tape A + Tape B + Tape C)

- ‘P’ at ~2:01am (feed start time)
- ‘B’ at 2:30am (order entry gateways are open)
- ‘E’ at 4:00am (start of trading and quoting)
- ‘O’ at 9:30am (after 9:30am core transition)
- ‘L’ at 4:00pm (late session start)
- ‘X’ at 8:00pm (end of day)

2. Consolidated Volume messages sourced from the SIPs (CTA and UTP) start at 4:00am EST.

3. Please note that NYSE (Tape A) primary listed securities only publish quotes and trades during core hours.