TAQ NYSE BONDS CLIENT SPECIFICATION

Version	Date
2.1	December 10, 2024

PREFACE

DOCUMENT HISTORY

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	4/18/2011	Approved first release of specification
	08/01/2012	Document rebranded with new NYSE Technologies template
1.1	12/18/2012	Updated Order Book section to correctly map the record structure for Add, Modify, Delete Orders and Order Imbalances
2.0	08/01/2019	Document rebranded with new ICE NYSE template. Revised version to reflect migration from FTP2 to MFT server location. Combined Trade/Trade Bust file Added NYSE Bond Closing price to Trade file Removed unused fields from Trade file Added Data elements to all NYSE TAQ BOND files
2.1	12/10/2024	Updated Branding Updated SFTP Directory Information Added S3 Directory Information

CONTACT INFORMATION

- Service Desk support@nyse.com

FURTHER INFORMATION

For additional information about the product visit: NYSE Exchange Data | TAQ NYSE Bonds

CONTENTS

1. INTRODUCTION

TAQ NYSE Bonds is captured and stored exactly as the trades and quotes occur throughout the trading day. The historical offering is therefore a useful tool to enable clients to recreate and simulate the delivery and receipt of real-time market data for any given day.

TAQ NYSE Bonds provides the Referential Master file data, full Level 2 OrderBook and Level 1 Trade and Trade Bust information for the NYSE Bonds market. Data is available from 2007 – present. For data prior to 2007 please contact NYSE Proprietary Data team

1.1 MARKETS COVERED

The TAQ NYSE Bonds Product covers:

- Corporate debt of any NYSE Listed or Preferred equity
- Debt Securities listed on the exchange

1.2 INSTRUMENTS COVERED

The TAQ NYSE Bonds Product covers:

- Depth of Book
- Trades
- Trade Busts
- Reference Data

1.3 PRICES

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

The exception is for exercise prices in the master files, where if appropriate both the real price and integer tick representation are included. You can access the master files from the SFTP Directory

1.4 SFTP DIRECTORY STRUCTURE

The name of the SFTP server is sftp.nyse.com. In order to establish your connection to the SFTP, NYSE needs your dedicated source IP address(es) and SSH Key(s). Please provide this information on the customer dashboard by visiting dashboard.theice.com and navigating to “SFTP Access Settings”. For additional information, please refer to the NYSE SSH Key Generation Guide. For additional information regarding accessing the NYSE SFTP, please refer to the NYSE SFTP Access - User Guide.

The TAQ NYSE Bonds Client files are accessible as follows by navigating to the desired path below:

File	SFTP Platform Path
Master Reference	BND_US_ARCA_REF_MASTER
Order Book	BND_US_ARCA_BOOK
Trades	BND_US_ARCA_TRADE

File	SFTP Platform Path
Trade Busts	BND_US_ARCA_TRADE_BUST

1.5 S3 DIRECTORY STRUCTURE

1.5.1 S3 BUCKET NAME

nyse.taq.prod.rawfiles

1.5.2 S3 DIRECTORY NAME

35_TAQ_NYSE_BONDS

For additional information regarding accessing this data via S3, please refer to the AWS Access - User Guide.

1.6 FILE FORMAT

All TAQ NYSE Bonds data files are delivered in ASCII, pipe-delimited format and are compressed using GZIP. Text files within the `.gz` archives have a `.csv` extension.

1.7 ALTERNATIVE PRODCUCTS

For details of related TAQ products and the full range of TAQ offerings, please refer to the Historical Data Products section here.

2. DELIVERY SCHEDULE

2.1 OVERVIEW

TAQ NYSE Bonds is captured and stored exactly as the trades and quotes occur throughout the trading day. The historical offering is therefore a useful tool to enable clients to recreate and simulate the delivery and receipt of real-time market data for any given day.

TAQ NYSE Bonds provides the Referential Master file data, full Level 2 OrderBook and Level 1 Trade and Trade Bust information for the NYSE Bonds market. Data is available from 2007 – present. MARKETS COVERED

The TAQ NYSE Bonds Product covers:

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3. MESSAGES

3.1 DATA TYPES

All numeric fields, **except** Price Scale Code and Auction Time, are in unsigned binary. Price Scale Code and Auction Time are alphanumeric. All alphanumeric fields are left justified and null padded. Alphanumeric fields may not terminate in a null character if their full length is used for data.

3.1.1 Sequence Numbers

Sequence Numbers are assigned to application messages and are four byte integers. These numbers start at one (1) at the beginning of a trading session and increment for each new message. Clients may use sequence numbers to recover missed messages. See **Recovery** for more information.

3.1.2 Prices

Sequence Numbers are assigned to application messages and are four byte integers. These numbers start at one (1) at the beginning of a trading session and increment for each new message. Clients may use sequence numbers to recover missed messages. See **Recovery** for more information.

Prices are four byte integers in binary. The decimal position can be determined from the value in the Price Scale Code field. To determine the decimal price, divide the whole integer price by the denominator value shown in Table 3.

- Example 1: Whole integer price is 1350 and the price scale code is 2.
  The decimal price = 1350 / 100 (10_2) = 13.50
- Example 2: Whole integer price is 135000 and the price scale code is 4.
  The decimal price = 135000 / 10,000 (10_4) = 13.50.
- Example 3: Whole integer price is 25 and the price scale code is 0.
  No division is necessary (10_0 = 1). The result is a price of 25 (same 25.00).

Table 1 TAQ NYSE Bonds Trade File Data Fields

PRICE SCALE CODE	DENOMINATOR VALUE	DENOMINATOR VALUE (FACTOR OF 10)
0	NA	NA
1	10	10^1 (101)
2	100	10^2 (102)
3	1,000	10^3 (103)
4	10,000	10^4 (104)
5	100,000	10^5 (105)
6	1,000,000	10^6 (106)

Note: Price Scale Code of 0 indicates that the whole integer price in the price field is the actual price and no conversion or division is necessary.

3.1.3 Timestamps

The timestamp field is a four byte integer that provides time in milliseconds starting from Midnight (00:00:00:000) of the trading day. NYSE Bonds computes timestamps as:
Seconds x 1000 + milliseconds
For example, the timestamp for 10:00:00:.376 is converted to
(36000 x 1000) + 376 = 36000376.

Clients can reverse this algorithm to obtain the number of seconds and milliseconds in a NYSE ArcaBook timestamp.

3.2 SYMBOLOGY

The symbology used for the Stock or Symbol fields in order messages depends on the type of security. This is directly related to the System Code field in a message which indicates the trading platform that processed this order.

- Bond orders for System Code = F (ArcaEx Fixed Income/Bond) use these identifiers:
    - CUSIP/ISIN for clients who satisfy licensing requirements. By default CUSIP data is not disseminated in messages and will be left null. CUSIP data is only disseminated to clients that request this by contacting the Service Desk.
    - NYSE Bond Symbol is a unique identifier for the bond assigned by NYSE®. See the Securities Master file at http://www.nyxdata.com for information correlating these symbols to bonds traded on NYSE Arca.

3.3 BOND PRICE TYPES

Generally, the price of a bond order is expressed as a percentage of par. However, some bonds may express price in other manners such as yield-to-maturity.

4. TAQ NYSE BONDS FIELD LAYOUTS

4.1 MASTER REFERENCE FILE

For example, `BND_US_ARCA_REF_MASTER_20110901.xls`

Table 3 TAQ NYSE Bonds Master Reference File data fields

FIELD NAME			DESCRIPTION
Bond_Symbol	76	Text	Underlying + Alt Symbol + Suffix
Issuer_name	255	Text	Corporate Name of issuer and Security Description
Cusip_id	10	Text	CUSIP Identity of the Security
Interest_rate	5	Number	The Coupon Rate of the Security
Maturity_date	8	Date (mm/dd/yyyy)	The Date the Bond Matures
Face_value	5	Number	The Amount Payable per Bond at Maturity
Underlying	20	Text	The Common Stock Symbol of the issuer if there is one. Blank if no common stock.
Alt_symbol	50	Text	An Alternative Symbol is assigned if there is not an underlying security or when the bond is issued by a wholly owned subsidiary.
Suffix	6	Text	Used for additional identification information. Current contains the maturity year and may be followed by an incrementing alpha character to differentiate securities from the same issuer that have the same maturity date.
Issue_type	50	Text	The type of security Values: • American Depository Receipts • American Depository Shares • Blonds • Common Stock • Exchange Trades Funds • Ordinary Shares • Others • Preferred • Rights • Shares of Beneficial Interest • Units • Warrants • Debentures • Foreign • Index Linked Notes • Index • closed_end_fund • Corporate Bonds • Convertible Bonds

FIELD NAME			DESCRIPTION
Bypass_clearing	30	Text	Where the bond clears if it cleared by NYSE Values: • NSCC = National Securities Clearing Corporation • FICC = Fixed Income Securities Corporation • No Clearing = Clearing is the responsibility of the trade parties
Currency_code	30	Text	Denotes the currency and or settlement cycle for the security. Values: • Regular Way • Cash • Next Day T-2 • British Pounds • Euros • Japanese Yen • Mexican Peso
Flat	50	Text	When bond is trading “Flat” meaning trading without accrued interest. Values: • F=Flat (no accrued interest) • (Blank)=Interest Pricing in effect
Bankrupt	30	Text	Trading Action. Values: • C = Called • D = De-listed • X = Ex-interest • M = Missed Interest Payment • Q = Bankrupt • L = Late Filing • B = Below Listing Standards • A = Late Filing and Below Listing Standards • F = Bankrupt and Late Filing • Bankrupt and Below Listing Standards
Exchange	50	Text	Location the security is listed: Values: • N = Listed on NYSE • U = Unlisted

4.2 TRADE FILE

For example, `BND_US_ARCA_TRADE_20110902.xls`

NYSE ArcaTrade sends this message for the following trade events:

- An order partially trades
- An order completely trades

4.2.1 Add New Trade Message

NYSE Bonds sends this message for a new trades

Table 4 TAQ NYSE Bonds Trade File Data Fields

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	1	Alpha	This field identifies the type of message: X – Executed order
Timestamp	2	10	Int	Time the trade occurred in milliseconds since Midnight.
Sequence Number	3	10	Int	1 – 2147483647
Trade Reference Number (previously called Ord Refers)	4	10	Int	The unique reference number per system code assigned to the transaction. For example: U110902-00581cd
NYSE Bond Symbol	5	22	Alpha	A NYSE Arca-specific identity for this bond. See Symbology for more information.
CUSIP ID (previously called symbol)	6	14	Alpha	The CUSIP ID of the bond. For example: 001546AL4
Volume	7	10	Int	Volume of the trade in actual shares
Price	8	10	Int	The trade price
System Code	9	1	Alpha	"F" = Bonds Trading Platform
Buy Sell	10	1	Alpha	B – Buy order S – Sell order
Exchange Code	11	1	Alpha	"N" = NYSE listed bond "A" = American listed bond Blank = all other bonds
Issue Type	12	1	Int	The type of bond. Additional types will be supported in future releases. 1 = corporate bonds

4.2.2 Trade BUST Message

NYSE ArcaTrade send this message when trades are busted or corrected. The Event Code field identifies the type of trigger for this message.

Table 5 TAQ NYSE Bonds Trade Bust Data Fields

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	1	Alpha	This field identifies the type of message: B – Trade Bust

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
Timestamp	2	10	Int	Time the trade occurred in milliseconds since Midnight.
Sequence Number	3	10	Int	1 – 2147483647
Trade Reference Number (previously called order refers)	4	10	Alpha	The unique reference number per trading platform (system code) assigned to the trade that has been busted or modified.
Quantity	5	10	Int	Number of bonds busted or corrected.
Price	6	10	Int	Busted or corrected trade price.
System Code	7	1	Alpha	"F" = NYSE Arca Bonds
Event Code	8	1	Alpha	"B" = Trade Bust "C" = Trade Correction
Exchange Code	9	1	Alpha	"N" = NYSE listed bond Blank = all other bonds
Security Type	10	1	Alpha	The type of bond. Additional types will be supported in future releases. 1 = corporate bonds
NYSE Bond Symbol	11	22	Alpha	A NYSE Arca-specific identity for this bond. See Symbology for more information.
CUSIPID (previously called symbol)	12	14	Alpha	The CUSIP ID of the bond. For example: 001546AL4

4.2.3 Closing Price Message

ArcaTrade sends this message during day-end processing with the final closing price and volume for a bond. The NYSE Bond Closing Price functionality is not supported at this time and will be implemented in a future release.

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	1	Alpha	Z
Closing Time	2	10	Int	Time the closing price was set in milliseconds since Midnight.
Sequence Number	3	10	Int	1 – 2147483647
Trade Reference Number	4	10	Alpha	The unique reference number per trading platform (system code) assigned to the closing price.
Quantity	5	10	Int	Number of bonds for the closing price
Closing Price	6	10	Int	The closing price
System Code	7	1	Alpha	"F" = NYSE Arca Bonds
Exchange Code	8	1	Alpha	"N" = NYSE listed bond Blank = all other bonds
Security Type	9	1	Int	The type of bond. Additional types will be supported in future releases. 1 = corporate bonds
NYSE Bond Symbol	10	22	Alpha	A NYSE Arca-specific identity for this bond. See Symbology for more information.

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
CUSIPID	11	14	Alpha	The CUSIP ID of the bond. For example: 001546AL4

4.3 ORDER BOOK FILE

For example, `BND_US_ARCA_BOOK_20110901.xls`

4.3.1 Add New Order Message

NYSE Bonds sends this message for a new open order. The order reference number is a unique identifier for an order within one order book (per trading platform indicated by system code). The sequence number is a unique identifier for the NYSE Bonds message across all trading platforms (system codes).

For attributed orders, NYSE Bonds includes the appropriate market maker ID (MMID) in the Quote ID field. The MMID is the first four letters of a firm's ETPID. For example, if Broker Dealer ABCDE designates that an order should be attributed, the QuoteID for the order becomes AABCD. For orders that are not attributed, the Quote ID field is ARCAX.
In this version of the specification, the new OrderType and Minimum Quantity fields support two new order types: All or None (AON) and Minimum Quantity orders.

Table 6 TAQ NYSE Bonds Order Book File - Add New Order Message

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	1	Alpha	'N'
Sequence	2	10	Int	1-2,147,483,647
Order Reference Number	3	10	Int	The unique reference number per system code assigned to the new order
Exchange Code	4	1	Alpha	• N=NYSE • Blank=any other bond
Buy/Sell Indicator	5	1	Alpha	• B=Buy • S=Sell
Shares	6	10	Int	The size of the order
Bond Symbol	7	22	Alpha	A NYSE Bonds -specific identity for this bond. See Symbology for more information
Price	8	10	Int	The limit price of the order
Seconds	9	5	Int	Seconds timestamp
Milliseconds	10	3	Int	Millisecond timestamp
System Code	11	1	Alpha	F=Bonds
Quote ID	12	5	Alpha	'A'+MMID - attributed 'ARCAX' - non-attributed ArcaEx quote
Flat	13	1	Alpha	F=Flat Pricing Blank - interest pricing is in effect

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
Trading Action	14	1	Int	• 1 - Called • 2 - De-listed • 3 - Ex-interest • 4 - missed an interest payment • 5 - Bankrupt • 6 - Late Filing • 7 - Below Listing Standards • 8 - Late Filing and Below Listing Standards • 9 - Bankrupt and Late Filing • 10 - Bankrupt and Below Listing Standards
Security Type	15	1	Int	The type of bond. • 1 - corporate bonds • blank - other
Padding	16	1	Alpha	Blank
CUSIP ID	17	14	Alpha	Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following: • Digit 1- New/Prior CUSIP Indicator • Digits 2-10 =CUSIP Code • Digit 11 = Special Condition Code • Digit 12 = Foreign company Designation • Digit 13 = Exchange Designation • For example: 001055AC6
Order Type	18	1	Int	• 0 – Unspecified • 1 – All or None • 2 – Minimum Quantity
Minimum Quantity	19	10	Int	For AON order, the size of the order. For Minimum Quantity order, the minimum size of the order. For other order types, 0.

4.3.2 Modify Order Message

NYSE Bonds sends this message when an order in an NYSE Bonds book is modified. The order reference number refers to the original order sent in the add order message. The following events trigger a modify order message.

- The price of an order changes
- The size of an order changes
- An order is partially filled
- An order is routed to an away market with some shares remaining in the NYSE Bonds book

Note: If an away market declines the NYSE Bonds preference, a Modify Order message is sent to “add” the declined shares back to the NYSE Bonds book.

In this version of the specification, the new OrderType and Minimum Quantity fields support two new order types: All or None (AON) and Minimum Quantity orders.

Table 7 TAQ NYSE Bonds Order Book File - Modify Order Message

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	1	Alpha	This field identifies the type of message: ▪ C – Modify order
Sequence	2	10	Int	1-2,147,483,647
Order Reference Number	3	9	Int	The unique reference number per system code assigned to the new order
Shares	4	9	Int	Show size of order
Price	5	10	Int	The limit price of the order
Seconds	6	5	Int	Seconds timestamp
Milliseconds	7	3	Int	Milliseconds timestamp
Bond Symbol	8	22	Alpha	Bond Symbol
Exchange Code	9	1	Alpha	N=NYSE Blank=any other bond
System Code	10	1	Alpha	The ID of the originating system of the quote. F – ArcaEx bonds
Quote ID	11	1	Alpha	A+MMID-attribruted ARCAX-non-attributed ArcaEx quote
Buy/Sell Indicator	12	1	Alpha	B=Buy S=Sell
Padding	13	1	Alpha	Blank
Padding	14	1	Alpha	Blank
Security Type	15	1	Int	The type of bond. • 1 - corporate bonds • blank - other
Padding	16	1	Alpha	Blank
CUSIP ID	17	14	Alpha	Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following: • Digit 1- New/Prior CUSIP Indicator • Digits 2-10 =CUSIP Code • Digit 11 = Special Condition Code • Digit 12 = Foreign company Designation • Digit 13 = Exchange Designation For example: 001055AC6
Trading Action	18	1	Int	• 1 - Called • 2 - De-listed • 3 - Ex-interest

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
				• 4 - missed an interest payment • 5 - Bankrupt • 6 - Late Filing • 7 - Below Listing Standards • 8 - Late Filing and Below Listing Standards • 9 - Bankrupt and Late Filing • 10 - Bankrupt and Below Listing Standards
Order Type	19	10	Alpha	• 0 – Unspecified • 1 – All or None • 2 – Minimum Quantity
Minimum Quantity	20	1	Alpha	For AON order, the size of the order. For Minimum Quantity order, the minimum size of the order. For other order types, 0.

4.3.3 Delete Order Message

The Delete Order message is sent when an order is taken off of the NYSE Bonds open order book. The following events will trigger the transmission of a delete order message.

- An order is cancelled
- An order expires
- An order is routed to an away market. Note: If the away market declines the NYSE Bonds preference, an Add Order message with the original order reference number will be sent to return the order to the NYSE Bonds book.
- An order is filled

Table 8 TAQ NYSE Bonds Order Book File - Delete Order Message

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	1	Alpha	This field identifies the type of message: • K – Delete order
Sequence	2	10	Int	1-2,147,483,647
Order Reference Number	3	9	Int	The unique reference number per system code assigned to the new order
Seconds	4	5	Int	Seconds timestamp
Milliseconds	5	3	Int	Milliseconds timestamp
Bond Symbol	6	22	Alpha	Bond Symbol
Exchange Code	7	1	Alpha	• Stock symbol • N – NYSE-listed Bond • Blank – any other bond
System Code	8	1	Alpha	The ID of the originating system of the quote.

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
				▪ F – ArcaEx bonds
Quote ID	9	1	Alpha	• A'+MMID - attributed • 'ARCAX' - non-attributed ArcaEx quote
Buy/Sell Indicator	10	1	Alpha	• B – Buy order • S – Sell order
Padding	11	1	Alpha	blank
Trading Action	12	1	Int	• 1 - Called • 2 - De-listed • 3 - Ex-interest • 4 - missed an interest payment • 5 - Bankrupt • 6 - Late Filing • 7 - Below Listing Standards • 8 - Late Filing and Below Listing Standards • 9 - Bankrupt and Late Filing • 10 - Bankrupt and Below Listing Standards
Security Type	13	1	Int	The type of bond. • 1 - corporate bonds • blank - other
Padding	14	1	Alpha	blank
CUSIP ID	15	14	Alpha	Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following: • Digit 1- New/Prior CUSIP Indicator • Digits 2-10 =CUSIP Code • Digit 11 = Special Condition Code • Digit 12 = Foreign company Designation • Digit 13 = Exchange Designation For example: 001055AC6
Order Type	16	1	Int	▪ 0 – Unspecified ▪ 1 – All or None ▪ 2 – Minimum Quantity"

4.3.4 Order Imbalance Message

NYSE Bonds sends this message in response to orders submitted during pending auctions.

Table 9 TAQ NYSE Bonds Order Book File - Order ImbalanceMessage

FIELD NAME	FIELD NUMBER	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Type	1	1	Alpha	This field identifies the type of message: W – Order Imbalance
Sequence	2	10	Int	1-9999999999
Bond Symbol	3	22	Alpha	Stock symbol
Price	4	10	Int	The indicative match price
Shares	5	9	Int	The indicative match volume
Total Imbalance Volume	6	9	Int	The total imbalance volume
Seconds	7	5	Int	Seconds timestamp
Milliseconds	8	3	Int	Milliseconds timestamp
Market Imbalance Volume	9	9	Alpha	The market imbalance volume
Auction Type	10	1	Alpha	• 'O' – Open • 'M' – Market • 'H' – Halt • 'C' – Closing
Auction Time	11	4	Int	Projected auction time
Exchange Code	12	1	Alpha	• N – NYSE-listed Bond • Blank – any other bond
System Code	13	1	Alpha	The ID of the originating system of the quote. • F – ArcaEx bonds
Filler	14	1	Alpha	Blank
Filler	15	1	Alpha	Blank
Security Type	16	1	Int	The type of bond. Additional types will be supported in future releases. '1' - Corporate Bonds.
Filler	17	1	Alpha	Blank
CUSIP ID	18	14	Alpha	Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following: • Digit 1- New/Prior CUSIP Indicator • Digits 2-10 =CUSIP Code • Digit 11 = Special Condition Cod • Digit 12 = Foreign company Designation • Digit 13 = Exchange Designation For example: 001055AC6

4.3.5 System Event Message

NYSE Bonds sends this message to indicate a special system event to an order book. The Event Code field indicates what type of event has occurred. The System Code field indicates which order book is affected.

Event Code - ‘C’ indicates that all orders in the affected book (System Code) have been cancelled. This order book should be treated like a new day. Event Code - ‘S’ is not yet in use. This event code will indicate that all orders in the affected book for the corresponding Symbol have been cancelled.

The message also includes the next sequence number that subscribers should expect from NYSE Bonds. Generally this is the current sequence number + 1 but the sequence numbers may restart at 1.

Table 10 TAQ NYSE Bonds Order Book File - System Event Message

FIELD NAME	FIELD NUMBER	LENGTH	FORMAT	DESCRIPTION
Msgt Type	1	1	Int	Y
Sequence Number	2	1 – 2147483647	Int	The sequence number of this message.
Next Expected Sequence Number	3	1 – 2147483647	Int	The sequence number that subscribers should expect for the next NYSE Bonds message. 1 – 2147483647
Seconds	4	5	Int	Seconds timestamp
Milliseconds	5	3	Int	Milliseconds timestamp
Event Code	6	1	Alpha	What type of event has occurred. ‘C’ - Clear Book by System Code ‘S’ - Clear Book by Symbol (reserved for future use) ‘H’ - Halt Symbol ‘U’ - UnHalt Symbol
System Code	7	1	Alpha	Which order book is affected: ‘F’ - Bonds
NYSE Bond Symbol	8	22	Alpha	A NYSE Bonds specific identity for this bond. See Symbology for more information
Cusip ID	9	14	Alpha	Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following: • Digit 1- New/Prior CUSIP Indicator • Digits 2-10 =CUSIP Code • Digit 11 = Special Condition Code • Digit 12 = Foreign company Designation • Digit 13 = Exchange Designation For example: 001055AC6