Document title

TAQ NYSE TRADES CLIENT SPECIFICATION

Version	Date
1.3	24 Dec 2013

PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	01/02/2012	Approved version for release
	08/03/2012	Document rebranded with new NYSE Technologies template
1.1	03/19/2103	Updated Trade Condition codes
1.2	12/09/2013	Updated Trade Condition codes (values 'I' and '9')
1.3	12/19/2013	Updated Trade Condition codes

CONTACT INFORMATION

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FURTHER INFORMATION

- For additional product information, visit the TAQ NYSE Trades Product Page
- For updated capacity figures, visit our capacity pages at: http://www.nyxdata.com/capacity
- For details of IP addresses, visit our IP address pages at: http://www.nyxdata.com/ipaddresses
- For a full glossary, visit: http://www.nyxdata.com/glossary/

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1. INTRODUCTION

TAQ NYSE Trades is a historical "Trades and Quotes" (TAQ) product. It provides each NYSE Last Sale printed throughout the trading day for all NYSE-traded securities.

Each NYSE Trade message is an enhanced with the source timestamp and a transaction LinkID that will allow customers of NYSE InfoTools to match each execution message with the tape print.

Files are available from approximately 5:00pm EST. Data is available from 28 Feb 2007 – present.

1.1 MARKETS COVERED

The TAQ NYSE Trades product covers the NYSE market.

1.2 INSTRUMENTS COVERED

The TAQ NYSE Trades product covers Equities instruments.

1.3 PRICES

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

1.4 FILE FORMAT

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

1.5 HOURS OF OPERATION

The TAQ NYSE Trades 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 TRADES FIELD LAYOUTS

Table 1 describes the fields in the TAQ NYSE Trades files. In the table, if the data type is 'Text', the number in parentheses is the length; if the data type is 'Number', the number of decimal places is shown in parentheses.

Table 1 TAQ NYSE Trades Field Layouts

FIELD	FORMAT	DESCRIPTION
MsgSeqNum	Number (12)	This field contains the message sequence number assigned for each product. It is used for gap detection. Also known as Line Sequence Number (LSN).
MsgType	Number (3)	This field identifies the type of message: ■ '1' – Sequence Number Reset ■ '2' – Heartbeat Message ■ '5' – Message Unavailable ■ '10' – Retransmission Response message ■ '20' – Retransmission Request Message ■ '22' – Refresh Request Message ■ '24' – Heartbeat Response Message ■ '220' – NYSE Trades Message ■ '221' – NYSE Trade Cancel or Error Message ■ '222' – NYSE Trade Correction Message
OriginalTradeRefNum	Number (8)	This field is the source sequence number of the original trade marked as a correction by this message. This field is only populated in MsgType '222'.
SourceSeqNum	Number (8)	This field contains the sequence number assigned by the source system to this message. The sequence number is unique only to a given stock. Hence trades for two different stocks may share the same source sequence number. Please note that the sequence number, while it increases serially, it does not increase monotonically.
SourceSessionID	Number (1)	This field contains the source session identifier. This number is incremented with every new source session during the day.
SendTime	Text (9)	This field specifies the time that the message was created. The number represents the number of milliseconds since midnight of the same day.
SourceTime	Text (9)	This field specifies the trade generation time. The number in this field represents the number of milliseconds since midnight of the same day.

FIELD	FORMAT	DESCRIPTION
Symbol	Text (16)	The stock symbols represented in this feed includes the root and optional suffix. For example, if a symbol's root is "ABC" and its suffix is "PRA", the symbol's root/suffix will be represented as: ABC PRA\0\0\0\0\0\0\0\0\0 Between the root and the suffix there will be one space. After the suffix, null values follow to fill the 16 characters allocated for the stock symbol field. Note that "\0" represents a NULL field.
PriceNumerator	Number (8)	This field specifies the price at which this trade was executed.
PriceScaleCode	Number (1)	Prices in this feed are represented by two fields, separating the denominator and the numerator. All prices in the feed share a common denominator, which is represented in the PriceScaleCode. The PriceScaleCode field value represents the common denominator for the following formula: Price = PriceNumerator/(10^PriceScaleCode) For example, a price of 27.56 is represented by a Numerator of 2756 and a PriceScaleCode equal to 2.
Volume	Number (8)	This field contains the number of round lots transacted in this trade
ExchangeID	Text (1)	The ID of the originating exchange of the Trade. Valid values: ■ 'N' – NYSE
SecurityType	Text (1)	This field specifies the security type for this message. Valid values: ■ 'E' – equity
LinkID	Text (5)	The LinkID identifies a unique transaction in the matching and allows you to correlate execution reports and quotes to the last sale.
TradeCond1	Text (1)	This field contains a settlement related conditions Valid values: ■ '@' - Regular Sale ■ 'C' – Cash ■ 'N' – Next Day Trade ■ 'R' – Seller
TradeCond2	Text (1)	This field contains a the Reason for Trade Through Exemptions. Valid values: ■ '' – Null ■ 'L' – Sold Last (Late Reporting) ■ 'O' – Market Center Opening Trade

FIELD	FORMAT	DESCRIPTION
		■ 'Z' – Sold (Out of Sequence) ■ '5' – Market Center Reopening Trade ■ '6' – Market Center Closing Trade ■ '9' – Corrected Consolidated Close Price as per Listing Market
TradeCond3	Text (1)	This field contains extended hours/sequencing related conditions. Valid values: ■ '' – Null ■ 'L' – Sold Last ■ 'T' – Extended Hours Trade ■ 'U' – Extended Hours Sold (Out of Sequence) ■ 'Z' – Sold
TradeCond4	Text (1)	This field contains the SRO Required Detail. Valid values: ■ '' – Null ■ 'B' – Average Price Trade ■ 'E' – Automatic Execution ■ 'H' – Price Variation Trade ■ 'K' – Rule 127 (NYSE only) or Rule 155 (NYSE MKT Only) ■ 'M' – Official Closing Price ■ 'Q' – Official Open Price ■ 'X' – Cross Trade