

Document title

TAQ TRADES CLIENT SPECIFICATION

Version

1.5

Date

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PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.1	2/19/14	Initial Document
1.2	3/10/14	Updated Security Status fields for SSR and Halt Condition
1.3	3/12/14	Updated Symbol Index Map Message with MPV, Unit of Trade, and LRP fields
1.4	4/17/14	Updated Symbol Mapping and Security Status fields with notes and valid values by market.
1.5	6/24/14	Removed Trade Message fields including: Tick, Seller Days, and Stop Stock Indicator Changed note regarding Transaction IDs as they are now available on NYSE and NYSE MKT

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FURTHER INFORMATION

- For additional product information, visit the [Product Page](#)
- For updated capacity figures, visit our capacity pages at: <http://www.nyxdata.com/capacity>
- For a full glossary, visit: <http://www.nyxdata.com/glossary/>

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1. INTRODUCTION

NYSE Trades data is available on a historical/end-of-day basis in flat file format, enabling you to see all executions that occurred on the respective market of the product. This product is called *TAQ Trades* (“TAQ” refers to “Trades and Quotes”).

TAQ Trades includes the details of all trades and security status messages. The file contains messages disseminated via the exchange’s real-time Trades data feeds and includes information for OTC, exchange-listed and ETF securities, where applicable.

1.1 ACCESS AND DATA FORMAT

TAQ Trades is available in a single daily file in ASCII, CSV file, and compressed using GNU Zip. Files are available via File Transfer Protocol (FTP). All data in this file will come in the order it came into the real-time Trades data feeds.

Subscribers must execute the appropriate agreement (Exhibit A and/or NYSE Vendor Agreement). Upon the approval, NYSE will issue the ftp credentials for accessing the data.

1.2 DATA TYPES

All numeric fields are composed of a string of ASCII characters (0-9), left justified and NULL padded. All alpha fields are left justified and NULL padded.

Prices are given in decimal format, left justified and NULL padded. The decimal portion of the price can go back up to decimal places of the price scale code for each particular symbol. Examples; “25.222”, “0.125”, “100.6”, “2.30”, “4.444”.

The Sequence number (on the Order, Modify, and Delete messages) is a sequential number that identifies the message per symbol. This number will start the trading session at one (1) and increment by one (1) for each new message per symbol.

There are two timestamp fields: one specifying seconds and the other specifying milliseconds associated with that second. The second timestamps are in seconds since midnight (00:00:00) of the trading day.

1.3 SYMBOLOGY

The Comstock symbology is embedded in the Stock field for orders with System Code = “L”. Nasdaq symbology will be used for orders with System Code = “O”, ETF will use the System Code of “E”, and BB will use the System Code of “B”.

1.4 FTP DIRECTORY STRUCTURE

Table 1 FTP Details

HOST	PATH
ftp2.nyxdata.com	Accessed directly from root.

Table 2 Folder Names

FILE TYPE	TOP LEVEL	SECOND LEVEL	THIRD LEVEL
NYSE Trades	/EQY_US_NYSE_TRADE	/EQY_US_NYSE_TRADE_YYY Y	/EQY_US_NYSE_TRADE_YYY YMM
NYSE Arca Trades	/EQY_US_ALL_ARCA_TRADE /EQY_US_ALL_ARCA_TRADE_ BUST	/EQY_US_ALL_ARCA_TRADE _YYYY /EQY_US_ALL_ARCA_TRADE _BUST_YYYY	/EQY_US_ALL_ARCA_TRADE _YYYYMM /EQY_US_ALL_ARCA_TRADE _BUST_YYYYMM
NYSE MKT Trades	/EQY_US_MKT_TRADE	/EQY_US_MKT_TRADE_YYYY	/EQY_US_MKT_TRADE_YYYY MM

The file name comprises the folder name (for example, TAQ_ArcaEq_TRADE) concatenated with the trading date (in the format YYYYMMDD). Files are in compressed comma-separated value (CSV) format, for example:

- TAQ_ArcaEq_TRADE_20140130.csv
- TAQ_ArcaEq_TRADE_20140130.csv

1.5 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 TRADES MESSAGES

TAQ Trades supports the following message types, corresponding to the nature of the message submitted by the exchange matching engines, respectively:

2.1 TRADE MESSAGE (MSG TYPE '220')

The trade messages provided on the Trades feeds are the same Trade messages provided to the CTA.

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	This field identifies the type of message. 220 – Trade Message
SequenceNumber	2	Numeric	Message sequence number by channel is derived by sequence number based on leading sequence number for each packet.
SourceTime	3	HH:MM:SS.nnnnnn	This field specifies the time when the msg was generated in the order book. The number represents the number of seconds at microsecond accuracy in UTC time (since EPOCH)
Symbol	4	NYSE Symbology	This field displays the symbol in NYSE symbology
SymbolSeqNum	5	Numeric	This field contains the symbol sequence number
TradeID	6	Numeric	The TradeID identifies a unique transaction in the matching and allows you to correlate execution reports to the last sale.
Price	7	Numeric	This field contains the price point. Field is numeric and optionally has a decimal point. Examples: <ul style="list-style-type: none"> ■ 100000000 ■ 51.26 ■ 0.001
Volume	8	Numeric	Volume of the trade in actual shares
TradeCond1	9	Alpha	This field contains a settlement related conditions. Valid values: <ul style="list-style-type: none"> ■ '@' - Regular Sale

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> ■ 'C' – Cash ■ 'N' – Next Day Trade ■ 'R' – Seller <p>Note: Trade Conditions C, N, and R are applicable for NYSE and NYSE MKT only.</p>
TradeCond2	10	Alpha Numeric	<p>This field contains a the Reason for Trade Through Exemptions. Valid values:</p> <ul style="list-style-type: none"> ■ '' – N/A ■ 'F' – Intermarket Sweep Order ■ 'O' – Market Center Opening Trade ■ '4' – Derivatively Priced ■ '5' – Market Center Reopening Trade ■ '6' – Market Center Closing Trade ■ '9' – Corrected Last Sale Price <p>Note: Conditions F and O are applicable for NYSE and NYSE MKT only.</p>
TradeCond3	11	Alpha	<p>This field contains extended hours/sequencing related conditions. Valid values:</p> <ul style="list-style-type: none"> ■ '' – N/A ■ 'L' – Sold Last ■ 'T' – Extended Hours Trade ■ 'U' – Extended Hours Sold (Out of Sequence) ■ 'Z' – Sold <p>Note: Condition L is applicable for NYSE and NYSE MKT only. Conditions L, T, and U are applicable for NYSE Arca only. Condition Z applicable for NYSE, NYSE MKT, and NYSE Arca.</p>

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
TradeCond4	12	Alpha	<p>This field contains the SRO Required Detail. Valid values:</p> <ul style="list-style-type: none"> ■ '@' - Regular Sale ■ '' - N/A ■ 'E' - Automatic Execution ■ 'H' - Price Variation Trade ■ 'I' - Odd Lot Trade ■ 'K' - Rule 127 (NYSE only) or Rule 155 (NYSE MKT Only) ■ 'M' - Official Closing Price ■ 'Q' - Official Open Price <p>Note: Trade conditions E and K are applicable to NYSE and NYSE MKT only. Conditions M and Q are applicable to Arca only.</p>
Trade Through Exempt	13	Alpha	<ul style="list-style-type: none"> ■ 'X' - 611 Trade through Exempt ■ '' - N/A <p>Note: This is left as a future enhancement for NYSE and NYSE MKT, but is available today on Arca.</p>
LiquidityIndicatorFlag	14	Numeric	<p>This field indicates which side added liquidity to the trade. Bit Shift values:</p> <ul style="list-style-type: none"> ■ 1 - Buy Side ■ 2 - Sell Side ■ 4 - No Liquidity added
Ask Price	15	Numeric	<p>This field contains the Ask price point. Field is numeric and optionally has a decimal point.</p> <p>Examples:</p> <ul style="list-style-type: none"> ■ 100000000 ■ 51.26 ■ 0.001
Bid Price	16	Numeric	<p>This field contains the Bid price point. Field is numeric and optionally has a decimal point.</p>

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			Examples: <ul style="list-style-type: none"> ■ 100000000 ■ 51.26 ■ 0.001
Ask Volume	17	Numeric	This field contains the Ask size of the last quote at the time of the trade
Bid Volume	18	Numeric	This field contains the Bid size of the last quote at the time of the trade
Transaction ID	19	Numeric	This is a unique key per symbol across all messages within a transaction. Users will be able to map the Transaction ID across the respective depth of book, trades, BBO, and Integrated Book products for each market. Note: This field is available on NYSE and NYSE MKT only, and is left as a future enhancement on Arca. Clients will be notified upon availability.

2.2 TRADE CANCEL OR BUST MESSAGE (MSG TYPE '221')

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	This field identifies the type of message. 221 – Trade Cancel or Bust Message
SequenceNumber	2	Numeric	Message sequence number by channel. Must derive sequence number based on leading sequence number for each packet.
SourceTime	3	HH:MM:SS.nnnnnn	This field specifies the time when the msg was generated in the order book. The number represents the number of seconds at microsecond accuracy in UTC time (since EPOCH)
Symbol	4	NYSE Symbology	This field displays the symbol in NYSE symbology
SymbolSeqNum	5	Numeric	This field contains the symbol sequence number

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
OriginalTradeID	6	Numeric	This field is the TradeID of the original trade marked as a correction by this message.

2.3 TRADE CORRECTION MESSAGE (MSG TYPE '222')

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	This field identifies the type of message. 222 – Trade Correction Message
SequenceNumber	2	Numeric	Message sequence number by channel. Must derive sequence number based on leading sequence number for each packet.
SourceTime	3	HH:MM:SS.nnnnnn	This field specifies the time when the msg was generated in the order book. The number represents the number of seconds at microsecond accuracy in UTC time (since EPOCH)
Symbol	4	NYSE Symbology	This field displays the symbol in NYSE symbology
SymbolSeqNum	5	Numeric	This field contains the symbol sequence number
OriginalTradeID	6	Numeric	This field is the source sequence number of the original trade marked as a correction by this message.
TradeID	7	Numeric	The LinkID identifies a unique transaction in the matching and allows you to correlate execution reports to the last sale.
Price	8	Numeric	This field contains the price point. Field is numeric and optionally has a decimal point. Examples: <ul style="list-style-type: none"> ■ 100000000 ■ 51.26 ■ 0.001
Volume	9	Numeric	Volume of the trade in actual shares

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
TradeCond1	10	Alpha	<p>This field contains a settlement related conditions. Valid values:</p> <ul style="list-style-type: none"> ■ '@' - Regular Sale ■ 'C' – Cash ■ 'N'– Next Day Trade ■ 'R' – Seller <p>Note: Trade Conditions C, N, and R are applicable for NYSE and NYSE MKT only.</p>
TradeCond2	11	Alpha Numeric	<p>This field contains a the Reason for Trade Through Exemptions. Valid values:</p> <ul style="list-style-type: none"> ■ '' – N/A ■ 'F' – Intermarket Sweep Order ■ 'O' – Market Center Opening Trade ■ '4' – Derivatively Priced ■ '5' – Market Center Reopening Trade ■ '6' – Market Center Closing Trade ■ '9' – Corrected Last Sale Price <p>Note: Conditions F and O are applicable for NYSE and NYSE MKT only.</p>
TradeCond3	12	Alpha	<p>This field contains extended hours/sequencing related conditions. Valid values:</p> <ul style="list-style-type: none"> ■ '' – N/A ■ 'L' – Sold Last ■ 'T' – Extended Hours Trade ■ 'U' – Extended Hours Sold (Out of Sequence) ■ 'Z' – Sold <p>Note: Condition L is applicable for NYSE and NYSE MKT only. Conditions L and U are applicable for NYSE Arca only. Condition Z is applicable for NYSE, NYSE MKT, and NYSE Arca.</p>
TradeCond4	13	Alpha	<p>This field contains the SRO Required</p>

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			<p>Detail. Valid values:</p> <ul style="list-style-type: none"> ■ '@' - Regular Sale ■ '' – N/A ■ 'E' – Automatic Execution ■ 'I' – Odd Lot Trade ■ 'K' – Rule 127 (NYSE only) or Rule 155 (NYSE MKT Only) ■ 'M' – Official Closing Price ■ 'Q' – Official Open Price <p>Note: Trade conditions E and K are applicable to NYSE and NYSE MKT only. Conditions M and Q are applicable to Arca only.</p>
Trade Through Exempt	14	Alpha	<ul style="list-style-type: none"> ■ 'X'– 611 Trade through Exempt ■ '' – N/A
Transaction ID	15	Numeric	<p>This is a unique key per symbol across all messages within a transaction. Users will be able to map the Transaction ID across the respective depth of book, trades, BBO, and Integrated Book products for each market.</p> <p>Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.</p> <p>Note: This field is available on NYSE and NYSE MKT only, and is left as a future enhancement on Arca. Clients will be notified upon availability.</p>

2.4 SEQUENCE NUMBER RESET (MSG TYPE '1')

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
MsgType	1	Numeric	This field identifies the type of message. '1' – Sequence Number Reset message
SequenceNumber	2	Numeric	Message sequence number by channel. Must derive sequence number based on

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			leading sequence number for each packet.
SourceTime	3	HH:MM:SS.nnnnnn	This field specifies the time when the msg was generated in the order book. The number represents the number of seconds at microsecond accuracy in UTC time (since EPOCH)
ProductID	4	Numeric	The product ID used in the XDP header to identify the NYSE Euronext feed. Range: 1-255.
ChannelID	5	Numeric	This field contains the multicast channel ID over which the packet was sent.

2.5 SYMBOL INDEX MAPPING MESSAGE (MSG TYPE '3')

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
MsgType	1	Numeric	This field identifies the type of message. '3' – Sequence Number Reset message
SequenceNumber	2	Numeric	Message sequence number by channel. Must derive sequence number based on leading sequence number for each packet.
Symbol	3	NYSE Symbology	This field displays the symbol in NYSE symbology
SymbolIndex	4	Numeric	This field identifies the numerical representation of the NYSE symbol. This field is unique for products within each respective market and cannot be used to cross reference a security between markets.
Market ID	5	Numeric	ID of the Originating Market: <ul style="list-style-type: none"> ■ 1 - NYSE Cash ■ 2 - Europe Cash ■ 3 – NYSE Arca Cash ■ 4 - NYSE/Arca Options ■ 5 - NYSE/Arca Bonds ■ 6 – Global OTC

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> ■ 7 – LIFFE ■ 8 – NYSE Amex Options ■ 9 - NYSE MKT Cash
System ID	6	Numeric	ID of the Originating System.
Exchange Code	7	ASCII Character	Exchanges where it is listed: <ul style="list-style-type: none"> ■ 'N' – NYSE ■ 'P' – NYSE Arca ■ 'Q' – NASDAQ ■ 'A' – NYSE MKT ■ 'T' – NASDAQ stock traded on NYSE Arca ■ 'U' – OTCBB symbol for Global OTC ■ 'V' – Other OTC symbols for ArcaEdge ■ 'Z' - BATS
PriceScaleCode	8	Numeric	Price fields are sent in integer format. 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.
Security Type	9	ASCII String	Type of Security applicable only for Arca: <ul style="list-style-type: none"> ■ 'A' – ADR ■ 'C' - COMMON STOCK ■ 'D' – DEBENTURES ■ 'E' – ETF ■ 'F' – FOREIGN ■ 'H' – AMERICAN DEPOSITARY SHARES ■ 'I' – UNITS ■ 'L' – INDEX LINKED NOTES ■ 'M' - MISC/LIQUID TRUST ■ 'O' – ORDINARY SHARES ■ 'P' - PREFERRED STOCK

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> ■ 'R' – RIGHTS ■ 'S' - SHARES OF BENEFICIARY INTEREST ■ 'T' – TEST ■ 'U' – UNITS ■ 'W' – WARRANT <p>Type of Security applicable only for NYSE and NYSE MKT:</p> <ul style="list-style-type: none"> ■ 'A' – COMMON STOCK ■ 'B' – PREFERRED STOCK ■ 'C' – WARRANT ■ 'D' – RIGHT ■ 'E' – CORPORATE BOND ■ 'F' – TREASURY BOND ■ 'G' – STRUCTURED PRODUCT ■ 'H' – ADR COMMON ■ 'I' – ADR PREFERRED ■ 'J'-ADR WARRANTS ■ 'K' – ADR RIGHTS ■ 'L' – ADR CORPORATE BOND ■ 'M' – NY REGISTERED SHARE ■ 'N' – GLOBAL REGISTERED SHARE ■ 'O' – INDEX ■ 'P' – FUND ■ 'Q' – BASKET ■ 'R' – UNIT ■ 'S' – LIQUIDATING TRUST ■ 'U' - UNKOWN
Lot Size	10	Numeric	Round lot size.
PrevClosePrice	11	Numeric	This field contains the previous day's

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			closing price for the security.
PrevCloseVolume	12	Numeric	This field contains the previous day's closing volume for the security.
Price Resolution	13	Numeric	<ul style="list-style-type: none"> ■ 0 - All Penny ■ 1 - Penny/Nickel ■ 5 - Nickel/Dime
Round Lot	14	Alpha	Round Lot Accepted: <ul style="list-style-type: none"> ■ 'Y' – Yes ■ 'N' – No
MPV	15	Numeric	Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.
Unit of Trade	16	Numeric	The field specifies the security's Unit of Trade. <ul style="list-style-type: none"> ■ 1 – 1 Share Unit ■ 10 – 10 Share Unit ■ 50 – 50 Share Unit ■ 100 – 100 Share Unit Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.
LRP	17	Numeric	This field contains the LRP percentage value to calculate the High and Low LRPs. Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.

2.6 VENDOR MAPPING MESSAGE (MSG TYPE '4')

This field will be a future enhancement

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
MsgType	1	Numeric	This field identifies the type of message. '4' – Vendor Mapping Message
SequenceNumber	2	Numeric	Message sequence number by channel. Must derive sequence number based on leading sequence number for each packet.
Symbol	3	NYSE Symbology	This field displays the symbol in NYSE symbology
VendorID	4	ASCII	See Vendor Mapping Table below
VendorID2	5	ASCII	See Vendor Mapping Table below
Vendor	6	Numeric	This field identifies which vendor this mapping applies to: <ul style="list-style-type: none"> ■ 0 – Comstock ■ 1 – Bloomberg

Vendor Mapping Table

VENDOR	VENDORID	VENDORID2
Comstock	Not Used	This field contains the Comstock symbol
Bloomberg	Unique global identifier assigned by BloombergGlobalID (ID_BB_Global) for all securities across every asset class	Unique Bloomberg Security identifier (BSID) including the Bloomberg source for all Bloomberg securities as an integer value. This field is used for B Pipe and subscription services. (ID_BB_SEC_NUM_SRC)

2.7 SYMBOL CLEAR MESSAGE (MSG TYPE '32')

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
MsgType	1	Numeric	This field identifies the type of message. '32' – Symbol Clear
SequenceNumber	2	Numeric	Message sequence number by channel. Must derive sequence number based on leading sequence number for each

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			packet.
SourceTime	3	HH:MM:SS.nnnnnn	This field specifies the time when the msg was generated in the order book. The number represents the number of seconds at microsecond accuracy in UTC time (since EPOCH)
Symbol	4	NYSE Symbology	This field displays the symbol in NYSE symbology
NextSourceSeqNum	5	Numeric	This field contains the source sequence number value that the recipient should expect in the immediately succeeding message for the specific symbol

2.8 TRADING SESSION CHANGE MESSAGE (MSG TYPE '33')

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
MsgType	1	Numeric	This field identifies the type of message. '33' – Symbol Trading Session Change
SequenceNumber	2	Numeric	Message sequence number by channel. Must derive sequence number based on leading sequence number for each packet.
SourceTime	3	HH:MM:SS.nnnnnn	This field specifies the time when the msg was generated in the order book. The number represents the number of seconds at microsecond accuracy in UTC time (since EPOCH)
Symbol	4	NYSE Symbology	This field displays the symbol in NYSE symbology
SymbolSeqNum	5	Numeric	This field contains the symbol sequence number
Trading Session	6	Numeric	A Trading session can be a combination of the three-bit values: <ul style="list-style-type: none"> ■ 0x01 - Ok for morning hours ■ 0x02 - Ok for national hours (core) ■ 0x04 - Ok for late hours

2.9 SECURITY STATUS MESSAGE (MSG TYPE '34')

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
MsgType	1	Numeric	This field identifies the type of message. '34' – Security Status Message
SequenceNumber	2	Numeric	Message sequence number by channel. Must derive sequence number based on leading sequence number for each packet.
SourceTime	3	HH:MM:SS.nnnnnn	This field specifies the time when the msg was generated in the order book. The number represents the number of seconds at microsecond accuracy in UTC time (since EPOCH)
Symbol	4	NYSE Symbology	This field displays the symbol in NYSE symbology
SymbolSeqNum	5	Numeric	This field contains the symbol sequence number
Security Status	6	Alpha Numeric	<p>The following are Halt Status Codes:</p> <ul style="list-style-type: none"> ■ '3' - Opening Delay ■ '4' - Trading Halt ■ '5' - Resume ■ '6' - No open/no resume <p>The following are Short Sale Restriction Codes:</p> <ul style="list-style-type: none"> ■ 'A' – Short Sale Restriction Activated (Day 1) ■ 'C' – Short Sale Restriction Continued (Day 2) ■ 'D' - Short Sale Restriction Deactivated <p>The following conditions will appear only in the event of a prior day correction/cancel affecting the Short Sale Restriction</p> <ul style="list-style-type: none"> ■ '~' – No Short Sale in Effect ■ 'E' – Short Sale restriction in Effect ■ 'F' – Short Sale restriction Filing Price

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			<p>The following codes are meant to define the change of session and are applicable to NYSE Arca only:</p> <ul style="list-style-type: none"> ■ 'W' – Early Session Start (For Future Use) ■ 'Y' – Core Session Start (For Future Use) ■ 'Z' – Late Session Start (For Future Use) ■ Only Applicable to NYSE and NYSE MKT ■ 'O'-Opened ■ 'P'-Pre-Opening ■ 'X'-Closed <p>Note: For NYSE Arca, only the following values are applicable: '4', '5', and 'E'.</p>
Halt Condition	7	Alpha	<ul style="list-style-type: none"> ■ '' – Not applicable ■ '~' - Security not delayed/halted ■ 'A' - As of Update ■ 'D' - News dissemination ■ 'I' - Order imbalance ■ 'P' - News pending ■ 'J' - Due to related security - news dissemination ■ 'K' - Due to related security - news pending ■ 'M' – LULD pause ■ 'Q' - Due to related security ■ 'S' - Related security (not used) ■ 'V' - In view of common ■ 'X' - Equipment changeover ■ 'Y' - Sub penny Trading ■ 'Z' - No open/No resume

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			<p>Market Wide Circuit Breakers are as follows:</p> <ul style="list-style-type: none"> ■ '1' – 7% decline occurring after 9:30 am (EST) and up to including 3:25pm (EST) ■ '2' - 13% decline occurring after 9:30 am (EST) and up to including 3:25pm (EST) ■ '3' - 20% decline occurring at any time, trading would be halted for the remainder of the day
Transaction ID	8	Numeric	<p>This is a unique key per symbol across all messages within a transaction. Users will be able to map the Transaction ID across the respective depth of book, trades, BBO, and Integrated Book products for each market.</p> <p>Note: This field is available on NYSE and NYSE MKT only, and is left as a future enhancement on Arca. Clients will be notified upon availability.</p>
Price 1	9	Numeric	<p>Default value is 0.</p> <ul style="list-style-type: none"> ■ If securityStatus = 'A', then this is the SSR Triggering Trade Price ■ If securityStatus = 'G', then this is Pre-Opening Low Price Indication. ■ If securityStatus = 'I', then this is Low Price Indication ■ If securityStatus = 'R', then this is Rule 15 Low Indication Price. <p>Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.</p>
Price 2	10	Numeric	<p>Default value is 0</p> <ul style="list-style-type: none"> ■ If securityStatus = 'I', then this is High Price Indication ■ If securityStatus = 'G', then this is Pre-Opening Price Indication

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> ■ If securityStatus = 'R', then this is Rule 15 High Price Indication <p>Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.</p>
<p>SSR Triggering Exchange ID</p>	<p>11</p>	<p>Alpha</p>	<p>Default value is 0. This field is only populated when securityStatus = 'A'. This field is the Binary representation of the character values mentioned below.</p> <p>Valid Values are:</p> <ul style="list-style-type: none"> ■ 'N' – NYSE ■ 'P' – NYSE Arca ■ 'Q' – NASDAQ ■ 'A' – NYSE MKT ■ 'U' – OTCBB symbol for Global OTC ■ 'V' – Other OTC symbols for Global OTC ■ 'B' – NASDAQ OMX BX ■ 'C' – NSX ■ 'D' – FINRA ■ 'I' – ISE ■ 'J' – EDGA ■ 'K' – EDGX ■ 'M' – CHX ■ 'N' – NYSE ■ 'S' – CTS ■ 'T' – NASDAQ OMX ■ 'W' – CBSX ■ 'X' – NASDAQ OMX PSX ■ 'Y' – BATS Y ■ 'Z' – BATS <p>Note: This field is not yet implemented and is left as a future release. Clients</p>

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			will be notified upon availability..
SSR Triggering Volume	12	Numeric	<p>Default value is 0.</p> <p>This field is only populated when securityStatus = 'A'</p> <p>Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.</p>
Time	13	Numeric	<p>Default value is 0.</p> <ul style="list-style-type: none"> ■ If securityStatus = 'A' , then this is SSR Trigger Time ■ If securityStatus = 'T', then it is T-Time <p>Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability..</p>
SSRState	14	Alpha	<p>Short Sale Restriction values:</p> <ul style="list-style-type: none"> ■ '~' – No Short Sale in Effect ■ 'E' – Short Sale Restriction in Effect <p>Note: For NYSE Arca, only the following values are applicable: 'E'.</p> <p>Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.</p>
MarketState	15	Alpha	<p>This field is applicable to NYSE and NYSE MKT</p> <p>Market State values:</p> <ul style="list-style-type: none"> ■ 'O' – Opened ■ 'P' – Pre-Opening ■ 'X' – Closed <p>Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.</p>
SessionState	16	Alpha	<p>This field is applicable to NYSE Arca and is for future use.</p> <p>Session State values:</p>

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> ■ 'X' – Early Session State ■ 'Y' – Core Session State ■ 'Z' – Late Session State <p>Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.</p>

2.10 SOURCE TIME REFERENCE MESSAGE (MSG TYPE '2')

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	This field identifies the type of message. '2' – Time Reference Message
SequenceNumber	2	Numeric	Message sequence number by channel. Must derive sequence number based on leading sequence number for each packet.
Symbol	3	NYSE Symbology	This field displays the symbol in NYSE symbology
SymbolSeqNum	4	Numeric	This field contains the symbol sequence number
TimeReference	5	HH:MM:SS	This field represents the the UTC time (EPOCH) in seconds (note: NOT nanoseconds)

APPENDIX A: NYSE STOCK SYMBOL SUFFIXES

Table 3 NYSE Stock Symbol Suffixes

Please see the NYSE Symbology Client Spec [here](#).

Table 4 Suffix Definitions

SUFFIX	DESCRIPTION
Called	An issue being redeemed by its issuing corporation under definite conditions before maturity.
Certificate	Refers to a negotiable certificate representing deposit of stock with a pending change in its condition.
Convertible	A preferred share which its owner may convert into common stock or another security, usually in the same company, in accordance with the terms of issue.
Preferred	A class of stock with priority over common stock in regard to earnings and/or liquidations.
Rights	Represent the privilege to subscribe (in proportion to the number of shares owned) to new or additional securities, usually at or below the current market price. Rights ordinarily have market values of their own and are traded actively. In most cases they must be exercised within a relatively short period of time.
Stamped	Indicates rights and privileges different from securities of the same issue, class, or series not stamped.
Warrant	Indicates a certificate giving its holder the right to purchase securities at a stipulated price, either within a specified time limit or in perpetuity.
When Distributed	Signifies a short form of “when, as, and if distributed” (see ‘When Issued’).
When Issued	Means a short form of “when, as, and if issued”; indicates a transaction in a security authorized for issuance, but not yet issued. All “When Issued” transactions are on an “if” basis, to be settled if and when the actual security is issued.
With Warrants	A security with a warrant attached that entitles the holder to purchase another security at stipulated price(s), either within a specified time or in perpetuity. Warrants may be immediately detachable from their underlying securities or detachable after specified periods.
Without Warrants	A security from which the warrant(s) has been removed.

APPENDIX B: NASDAQ STOCK SYMBOL SUFFIXES

Source: Nasdaq web site: <http://www.nasdaq.com/reference/glossary.stm>

Table 5 NASDAQ Stock Symbol Suffixes

SUFFIX	DESCRIPTION
A	Class A
B	Class B
C	Issuer qualification exception – the issuer has been granted a continuance in NASDAQ under an exception to the qualification standards for a limited period.
D	New
E	Delinquent in required filings with the SEC
F	Foreign
G	First convertible bond
H	Second convertible bond, same company
I	Third convertible bond, same company
J	Voting
K	Nonvoting
L	Miscellaneous situations, such as depositary receipts, stubs, additional warrants, and units
M	Fourth preferred, same company
N	Third preferred, same company
O	Second preferred, same company
P	First preferred, same company
Q	Bankruptcy - the issuer is involved in bankruptcy proceedings.
R	Rights
S	Shares of beneficial interest
T	With warrants or with rights
U	Units
V	When-issued and when-distributed
W	Warrants
Y	ADR (American Depositary Receipt)
Z	Miscellaneous situations, such as depositary receipts, stubs, additional warrants, and units

