



Document title

DAILY TAQ CLIENT SPECIFICATION

Version

2.1

Date

June 2015

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PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	07/07/2011	Approved version for release
1.0a	07/26/2011	Updated exchange codes
1.0b	07/28/2011	Added Appendix D (NYSE Industry Codes)
1.0c	12/07/2011	Updated description of "CUSIP" fields Updated Exchange codes Amended "Alternative Products" section
1.0d	02/16/2012	Added exchange codes '12' (BATS), '13' (Direct Edge A), '14' (Direct Edge X) and '15' (BATS Y)
1.1	06/13/2012	Updated references to NYSE MKT
1.2	07/24/2012	Added the 'Retail Interest Indicator (RPI)' field to the Daily Quotes table (Table 5) Document rebranded with new NYSE Technologies template
1.3	09/11/2012	Updated description of values for the Sale Condition field in Table 6 (Daily Trades File Data Fields)
1.4	09/20/2012	Updated description of CUSIP field values in Table 3 (Daily TAQ Master File Data Fields)
1.5	12/21/2012	Added LULD BBO Indicator(CQS), LULD BBO Indicator (UTP), FINRA ADF MPID Indicator and SSR Indicator to the BBO file Added LULD NBBO Indicator(CQS) and LULD NBBO Indicator (UTP) to the NBBO file. <i>Changes applicable only to files with a .new suffix until February 1, 2013. Changes applicable to standard files from February 4, 2013.</i>
1.6	01/21/2013	Update to MarketMaker description for Quotes and NBBO
1.6	04/04/2013	Added new Daily Quotes Admin Message file and Daily Trades Admin Message file to the product to capture LULD Price Bands
1.7	05/10/2013	Corrected errors in Daily TAQ Master File Beta Data Fields field descriptions
	05/16/2013	Minor change to field naming in Master file description
	06/03/2013	Added section with link to previous versions.
	08/06/2013	Clarification on Trade, Quote and NBBO timestamps. Updated UTP Sale Condition codes.
1.8	12/02/2013	Added new fields and modified existing fields, in response to Limit Up-Limit Down pilot review, to Daily Quotes, Daily Trades, Quote Admin Message and Trade Admin Message files
	12/02/2013	Changed definition of Sale Condition codes '1' and '9' (change effective from December 9 th , 2013)

VERSION NO.	DATE	CHANGE DESCRIPTION
1.9	01/15/2014	Amended the RECORD SIZE (BYTES) fields for TAQ Master, TAQ Quotes and TAQ NBBO in section 1.4.1. File Details
2.0	05/02/2014	Source-Listed Exchange and Symbol Compressed fields updated to align with client specification. Reference:
2.1	06/01/2015	Changed definition of Sale Condition code 'V' (change effective from July 30th 2015 to August 3 rd 2015) from Stock Option Trade to Contingent Trade. Reference: https://www.ctaplan.com/index
2.1	06/01/2015	Updated description of Sale Condition code '7' (change effective from July 30th 2015 to August 3 rd 2015) from Reserved to Qualified Contingent Trade. Reference: https://www.ctaplan.com/index
2.1	06/01/2015	Effective change for the SIP (NMS) Consolidated Tape System (CTS) and Consolidated Quotation System (CQS) on August 3 rd 2015. Effective change for the (UTP) NASDAQ on July 27 th 2015: <ul style="list-style-type: none"> • A <i>modified Timestamp</i> from a 9-character field for milliseconds (HHMMSSXXX) to an expanded 12 character field for microseconds (HHMMSSXXXXXX) on the Daily TAQ Quotes, Daily TAQ Trades, Daily TAQ NBBO, Daily TAQ Quote Admin Message and Daily TAQ Trade Admin. • The inclusion in the Daily TAQ Quotes, Daily TAQ Trades and Daily TAQ NBBO of a <i>new Participant Timestamp field</i>, represented as a 12 character field for microseconds (HHMMSSXXXXXX), that will be used by the Participants to provide the Participant Timestamp in terms of the number of microseconds since midnight Eastern Time (ET). • The addition of a <i>Regional Reference Number (RRN)</i> representing the RRN transaction ID provided by the Participant on the Daily TAQ Quotes, Daily TAQ Trades and Daily TAQ NBBO. • The inclusion in the Daily TAQ Quotes, Daily TAQ Trades and Daily TAQ NBBO of <i>Trade Reporting Facility (TRF)</i>, represented as a 12 character field for microseconds (HHMMSSXXXXXX), will be used by the TRFs to provide the TRF Timestamp in terms of the number of microseconds since midnight Eastern Time (ET).

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FURTHER INFORMATION

- For additional information about the product, visit: <http://www.nyxdata.com/Data-Products/Daily-TAQ>
- 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

Daily TAQ (Trades and Quotes) provides users with FTP access to trades and quotes for all issues traded on all CTA Participating Markets for the previous trading day.

The file contains the Master File with Primary Exchange Indicator, the “NBBO file” containing continuous National Best Bid and Offer updates, and consolidated trades and quotes for all listed and non-listed issues. Historical information is available for an additional fee.

1.1 MARKETS COVERED

The Daily TAQ product covers:

- All CTA Participating Markets – Tapes A, B and C
- NYSE
- Nasdaq (OTC)
- All Regionals Exchanges

1.2 INSTRUMENTS COVERED

The Daily TAQ product covers Equities.

1.3 DATASET

The dataset includes:

- **Daily Trades File** (Daily @ 9:00 PM EST; History: 24 Apr 2002 – present.) Every trade reported to the consolidated tape, from all CTA participants. Each trade identifies the time, exchange, security, volume, price, sale condition, and more. For sample data, see [Daily Trades File](#).
- **Daily Quotes File** (Daily @ 11:00 PM EST; History: 11 Apr 2002 – present.) Every quote reported to the consolidated tape, from all CTA participants. Each quote identifies the time, exchange, security, bid/ask volumes, bid/ask prices, NBBO indicator, and more. For sample data, see [Daily Quotes File](#).
- **Daily TAQ Master File** (Daily @ 7:45 PM EST; History: 10 Sep 2003 – present.) All master securities information in NYSE-listed and non-listed stocks, including Primary Exchange Indicator. For sample data, see [Daily TAQ Master File](#).

Note: This Specification also includes details of the **Daily TAQ Master File Beta**.

- **Daily NBBO File** (Daily @ 11:00 PM EST; History: 10 Sep 2003 – present.) An addendum to the Daily Quotes file, containing continuous National Best Bid and Offer updates and consolidated trades and quotes for all listed and non-listed issues. For sample data, see [Daily NBBO File](#).
- **Daily Quote and Daily Trade Admin Message Files** (Daily @ 2:00 AM EST; History: 8 Apr 2013 – present) All Limit-up/Limit-down Price Band messages published over CQS & UQDF (Daily Quote Admin Message File) and CTS & UTDF (Daily Trade Admin Message File). For sample data, see [Daily Quote](#) or [Daily Trade Admin Message File](#).

The following is also available:

- **Regulation SHO Data** (History: 3 Jan 2005 - 5 Oct 2007.) In response to SEC Regulation SHO, SRO’s must make Short Sale transactions data available on a monthly basis for trade dates beginning January

2005 through the pilot period ending April 2006. NYSE has released its Short Sale data to users of NYSE historical TAO at no additional fee. For details see the Regulation SHO Daily File Specification.

- Daily TAQ - milliseconds timestamp from October 2003 –July 31st for the SIP (NMS) Consolidated Tape System (CTS) and Consolidated Quotation System (CQS). Daily TAQ - microseconds timestamp for the SIP (NMS) Consolidated Tape System (CTS) and Consolidated Quotation System (CQS) as of August 3rd 2015.
- Daily TAQ milliseconds timestamp as of October 2003-July 24th 2015 for (UTP) NASDAQ. Daily TAQ - microseconds timestamp for the (UTP) NASDAQ as of July 27th 2015.
<http://www.nyxdata.com/nysedata/default.aspx?tabid=1407&folder=2195>
- Monthly TAQ (non-milliseconds timestamp format from Jan 1993-Sept 2003)
<http://www.nyxdata.com/nysedata/default.aspx?tabid=1407&folder=2196>

1.4 DELIVERY

Clients can download the files via FTP.

1.4.1 File Details

Table 1 describes the format, size and availability of the daily files.

Note: File sizes, number of rows, and file time availability are an approximation that will increase or decrease according to the day's trading volume.

Table 1 Daily TAQ File Details

FILE	FORMAT	RECORD SIZE (BYTES)	FTP SIZE (COMPRESSED)	NUMBER OF ROWS	FILE TIME AVAILABILITY (EST)
TAQ Master	ASCII	251	360 KB	8000	8pm (20:00)
TAQ Master Beta	ASCII	Variable – Pipe Delimited	Approximately: *.txt - 750kb *.xls - 2.6mb	8000	Midnight (00:00)
TAQ Quotes	ASCII	133	6 GB	550 million	11pm (23:00)
TAQ Trades	ASCII	108	200 MB	24 million	9pm (21:00)
TAQ NBBO	ASCII	182	1.2 GB	110 million	11pm (23:00)
TAQ Quote Admin Messages	ASCII	Variable – Pipe Delimited	TBC	TBC	2am (02:00)
TAQ Trade Admin Messages	ASCII	Variable – Pipe Delimited	TBC	TBC	2am (02:00)

1.4.2 FTP Information

Files are placed in the directories described in **Table 2**.

Table 2 FTP Details

FILE	FTP DIRECTORY
TAQ Master	/EQY_US_ALL_REF_MASTER/EQY_US_ALL_REF_MASTER_yyyy/EQY_US_ALL_REF_MASTE R_yyyyymm/EQY_US_ALL_REF_MASTER_yyyyymmdd.zip
TAQ Master Beta	/EQY_US_ALL_REF_MASTER_PD/EQY_US_ALL_REF_MASTER_PD_yyyy/EQY_US_ALL_REF _MASTER_PD_yyyyymm/EQY_US_ALL_REF_MASTER_PD_yyyyymmdd.csv.gz
TAQ Quotes	/EQY_US_ALL_BBO/EQY_US_ALL_BBO_yyyy/EQY_US_ALL_BBO_yyyyymm/EQY_US_ALL_ BBO_yyyyymmdd.zip
TAQ Trades	/EQY_US_ALL_TRADE/EQY_US_ALL_TRADE_yyyy/EQY_US_ALL_TRADE_yyyyymm/EQY_US _ALL_TRADE_yyyyymmdd.zip
TAQ NBBO	/EQY_US_ALL_NBBO/EQY_US_ALL_NBBO_yyyy/EQY_US_ALL_NBBO_yyyyymm/EQY_US_ ALL_NBBO_yyyyymmdd.zip

FILE	FTP DIRECTORY
TAQ Quote Admin Messages	/EQY_US_ALL_BBO_ADMIN/EQY_US_ALL_BBO_ADMIN_yyyy/EQY_US_ALL_BBO_ADMIN_yyyymm/EQY_US_ALL_BBO_ADMIN_yyyymmdd.csv.zip
TAQ Trade Admin Messages	/EQY_US_ALL_TRADE_ADMIN/EQY_US_ALL_TRADE_ADMIN_yyyy/EQY_US_ALL_TRADE_ADMIN_yyyymm/EQY_US_ALL_TRADE_ADMIN_yyyymmdd.csv.zip

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>

1.6 PREVIOUS VERSIONS OF DAILY TAQ FILES

There have been a small number of format changes to various Daily TAQ files since the product set was launched in 2003. These typically relate to the addition of new fields to one or more files. The previous specifications, named in accordance with the periods to which they apply, are available at <http://www.nyxdata.com/nysedata/default.aspx?tabid=519&folder=204630>

2. DAILY TAQ MASTER FILE DATA FIELDS

Table 3 describes the data fields available in the TAQ Master File. The file contains a header row that has two spaces, an eight-character date (mmddyyyy) and 201 spaces (including a Record Count).

Table 3 Daily TAQ Master File Data Fields

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Blank	0	1	Text	Blank space
CUSIP	1	13	Number	Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following: <ul style="list-style-type: none"> ■ Digit 1-9 = CUSIP Code ■ Digit 10 = Special Condition Code: <ul style="list-style-type: none"> – 0 = There are no conditions – 1 = There are conditions ■ Digit 11 = Foreign Company Designation: <ul style="list-style-type: none"> – 0 = US – 1 = Foreign ■ Digit 12 = Exchange Designation: <ul style="list-style-type: none"> – 0 = NYSE – 1 = NYSE MKT – 2 = NASDAQ or NYSE Arca ■ Digit 13 = Always 0
Symbol OTC	14	12	Text	Symbol for OTC securities
Symbol Compressed	26	15	Text	Stock symbol (compressed to remove spaces between symbol and suffix)
Security Description	41	60	Text	Full name/description of Security
Unit of Trading	101	1	Number	The number of shares that the security trades in
Specialist Clearing Agent	102	4	Number	Specialist Clearing Agent (NYSE)
Specialist Clearing Number	106	4	Number	Specialist Clearing Number
Specialist Post Number	110	2	Number	Post (NYSE) where the security trades
Specialist Panel	112	2	Text	Panel (NYSE) where the security trades
Reason Code	114	4	Number	Reserved for future use

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Status Indicator	118	1	Number	Defines the status of the security: <ul style="list-style-type: none"> ■ '1' = Active ■ '2'=Deletion (obsolete) ■ '3'=Suspension ■ '4'=Halt (obsolete) ■ '5'=Code (obsolete) ■ '3 or 4' = Status Lifted (obsolete)
Status Date	119	8	Date	(CCYYMMDD) Date that the status indicator was applicable
Date Admitted Trading	127	8	Date	(CCYYMMDD) Date that the issue began trading
Date Traded – Reg Way	135	8	Date	(CCYYMMDD) Date that the security traded
Date Traded – Settlement Date	143	8	Date	(CCYYMMDD) Security Settlement Date
CCS Indicator	151	1	Number	Corresponding Clearing Services indicator: <ul style="list-style-type: none"> ■ '0'=Non - CCS ■ '1'= CCS
Fail Clearance Eligible	152	1	Number	<ul style="list-style-type: none"> ■ '0'=Non-Eligible ■ '1'=Eligible
Reason Code	153	3	Number	Reserved for future use
Source – Listed Exchange	156	2	Number	Primary Exchange Codes: <ul style="list-style-type: none"> ■ '00' = NEW YORK ■ '01' = BOSTON ■ '02' = CINCINNATI ■ '03' = ISE ■ '04' = MIDWEST ■ '05' = NYSE Arca (PC) ■ '06' = PHILADELPHIA ■ '07' = NASDAQ (NA) ■ '08' = AMERICAN (AM) ■ '09' = CBOE (WT) ■ '10' = NYSUPPLEMENTAL(NS)

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ '11' = NASD (ND) ■ '12' = BATS ■ '13' = Direct Edge A ■ '14' = Direct Edge X ■ '15' = BATS Y
Space	158	2	Text	Blank
Symbol	160	10	Text	Uncompressed Security symbol (six-character root, four-character suffix).
Source Info	170	1	Text	<ul style="list-style-type: none"> ■ 'H'= Halted ■ '0'=Delayed
Local Ind.	171	1	Text	Did the security trade ONLY at the local exchange: <ul style="list-style-type: none"> ■ 'N'=No ■ 'Y'=Yes
ITS Issue	172	1	Text	Did the issue trade over ITS: <ul style="list-style-type: none"> ■ 'N'=No ■ 'Y'=Yes
NYSE Industry Code	173	4	Text	The issue's industry code; see NYSE Industry Codes .
Shares Outstanding	177	10	Number	Issue's shares outstanding (NYSE only)
Unit of Trade	187	4	Number	Issue's unit of trade in Round-Lot value
Denominator	191	1	Number	<p>This field is no longer used.</p> <p>DENOM values:</p> <ul style="list-style-type: none"> ■ 1 = Whole Dollars (no decimals or fraction) ■ 3 = 8ths (fraction) (e.g. 7/8) ■ 4 = 16ths (fraction) (e.g. 15/16) ■ 5 = 32nds (fraction) (e.g. 31/32) ■ 6 = 64ths (fraction) (e.g. 63/64) ■ 7 = 128ths (fraction) (e.g. 127/128) ■ 8 = 256ths (fraction) (e.g. 255/256) ■ A = 10ths (1 decimal place) (e.g. - .1000000) ■ B = 100ths (2 decimal places) (e.g. - .11000000)

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ C = 1000ths (3 decimal places) (e.g. - .11100000) ■ D = 10000ths (4 decimal places) (e.g. - .11110000) ■ E = 100000ths (5 decimal places) (e.g. - .11111000) ■ F = 1000000ths (6 decimal places) (e.g. - .11111100) ■ G = 10000000ths (7 decimal places) (e.g. - .11111110) ■ H = 100000000ths (8 decimal places) (e.g. - .11111111)
Issue Type	192	1	Number	Issue Type: <ul style="list-style-type: none"> ■ 1 = Common Stock ■ 1 = Fund ■ 1 = ADS Common ■ 1 = Basket ■ 1 = Global Registered Share ■ 1 = New York Registered Share ■ 1 = Unit ■ 1 = Liquidating Trust ■ 2 = Preferred Stock ■ 2 = ADS Preferred ■ 3 = ADS Warrant ■ 3 = Warrant ■ 4 = ADS Rights ■ 4 = Right ■ 7 = Index ■ 8 = ADS Corporate Bond ■ 8 = Corporate Bond ■ 8 = Treasury Bond ■ 0= Structured Product
Listing Date	193	8	Date	Date that the issue was listed on its home exchange

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				(CCYYMMDD)
NYSE Trade Today	201	1	Number	Did the issue trade on the NYSE today: <ul style="list-style-type: none"> ■ '0'=No ■ '1'=Yes
AMEX Trade Today	202	1	Number	Did the issue trade on the NYSE MKT today: <ul style="list-style-type: none"> ■ '0'=No ■ '1'=Yes
Boston Trade Today	203	1	Number	Did the issue trade on Boston today: <ul style="list-style-type: none"> ■ '0'=No ■ '1'=Yes
Not Used	204	1	Number	Blank
Not Used	205	1	Number	Blank
NYSE Arca Trade Today	206	1	Number	Did the issue trade on the Pacific today: <ul style="list-style-type: none"> ■ '0'=No ■ '1'=Yes
Philadelphia Trade Today	207	1	Number	Did the issue trade on Philadelphia today: <ul style="list-style-type: none"> ■ '0'=No ■ '1'=Yes
NASD Trade Today	208	1	Number	Did the issue trade on the NASD today: <ul style="list-style-type: none"> ■ '0'=No ■ '1'=Yes
OTC Trade Today	209	1	Number	Did the issue trade OTC today: <ul style="list-style-type: none"> ■ '0'=No ■ '1'=Yes
CBOE Trade Today	210	1	Number	Did the issue trade on the CBOE today: <ul style="list-style-type: none"> ■ '0'=No ■ '1'=Yes
Position Filler Lines	211	39	Number	Reserved for future use
Line Change	250	1	Number	New Line indicator

3. DAILY TAQ MASTER FILE BETA DATA FIELDS

Table 4 describes the data fields available in the Daily TAQ Master File Beta. This file is delivered in pipe-delimited format; for reference, the order in which the fields appear is listed the table.

Table 4 Daily TAQ Master File Beta Data Fields

FIELD	FIELD ORDER	FORMAT	DESCRIPTION
Symbol	1	Text	Stock symbol
CQS Symbol	2	Text	<p>Identifier of the security used to disseminate data via the SIAC Consolidated Quotation System (CQS) and Consolidated Tape System (CTS) data feeds. Typical identifiers have 1-5 character root symbol and then 1-3 characters for suffixes.</p> <p>For more information, please refer to Appendix H of the CQS Client Specification under 'Technical Documents' at www.nyxdata.com/cta</p>
CompanyName	3	Text	Name of listing
ListedMarket	4	Text	<p>Primary Listed Exchange Codes:</p> <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Tape	5	Text	Tape A, B or C

FIELD	FIELD ORDER	FORMAT	DESCRIPTION
UOT	6	Number	Unit of Trade
Not Used	7	Number	Blank
Not Used	8	Number	Blank
CUSIP	9	Text	Committee on Uniform Securities Identification Procedures (CUSIP) code (nine digits).
SymbolRoot	10	Text	The symbol that indicates the root of the security.
SymbolSuffix	11	Text	The NYSE or NASDAQ stock symbol suffix. See Appendix B and Appendix C .
TradedOnAmex	12	Number	Did the issue trade on the NYSE MKT Stock Exchange today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnBX	13	Number	Did the issue trade on the Boston Stock Exchange (BX) today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnNSX	14	Number	Did the issue trade on the National Stock Exchange (NSX) today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnFinra	15	Number	Did the issue trade on the Financial Industry Regulatory Authority (FINRA), today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnISE	16	Number	Did the issue trade on the International Securities Exchange (ISE) today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnEdgeA	17	Number	Did the issue trade on the Direct Edge A Stock Exchange today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnEdgeX	18	Number	Did the issue trade on the Direct Edge X Stock Exchange

FIELD	FIELD ORDER	FORMAT	DESCRIPTION
			today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnCHX	19	Number	Did the issue trade on the Chicago Stock Exchange (CHX) today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnNYSE	20	Number	Did the issue trade on the New York Stock Exchange (NYSE) today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnArca	21	Number	Did the issue trade on the NYSE Arca ("Archipelago Exchange") today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnNasdaq	22	Number	Did the issue trade on Nasdaq today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnCTS	23	Number	Did the issue trade on the Consolidated Tape System (CTS) today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnCBOE	24	Number	Did the issue trade on the Chicago Board Options Exchange (CBOE) today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnPSX	25	Number	Did the issue trade on the NASDAQ OMX Price-Size Exchange (PSX) today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes
TradedOnBATS	26	Number	Did the issue trade on the BATS today: <ul style="list-style-type: none"> ■ '0' = No ■ '1' = Yes

FIELD	FIELD ORDER	FORMAT	DESCRIPTION
TradedOnBATS	27	Number	Did the issue trade on the BATS Exchange today: <ul style="list-style-type: none">■ '0' = No■ '1' = Yes

4. DAILY QUOTES FILE DATA FIELDS

Table 5 describes the data fields available in the Daily Quotes File. The file contains a header row that has two spaces, an eight-character date (mmddyyyy) and 82 spaces (including a Record Count).

Table 5 Daily Quotes File Data Fields

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Time	0	12	Time	Time of quote with microseconds timestamp (HHMMSSXXXXXX) This is the time the quote was published by the SIP (CTA or UTP)
Exchange	12	1	Text	The Exchange that issued the quote: <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Symbol	13	16	Text	Security symbol (six-character root, ten-character suffix)
Bid Price	29	11	Number	Bid price, seven characters for the whole number, four characters for decimals
Bid Size	40	7	Number	Bid size in units of trade, seven characters
Ask Price	47	11	Number	Ask price, seven characters for the whole number, four characters for decimals
Ask Size	58	7	Number	Ask size in units of trade, seven characters

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Quote Condition	65	1	Text	<p>Condition of Quote issued:</p> <ul style="list-style-type: none"> ■ 'A' = Slow on the Ask Side ■ 'B' = Slow on the Bid Side ■ 'C' = Closing ■ 'D' = News Dissemination ■ 'E' = Slow on the Bid due to LRP or GAP Quote ■ 'F' = Slow on the Ask due to LRP or GAP Quote ■ 'G' = Trading Range Indication ■ 'H' = Slow on the Bid and Ask side ■ 'I' = Order Imbalance ■ 'J' = Due to a Related Security - News Dissemination ■ 'K' = Due to a Related Security - News Pending ■ 'L' = Closed Market Maker (NASD) ■ 'M' = Additional Information ■ 'N' = Non-firm quote ■ 'O' = Opening Quote ■ 'P' = News Pending ■ 'Q' = Additional Information - Due to Related Security ■ 'R' = Regular, two-sided open quote ■ 'S' = Due to Related Security ■ 'T' = Resume ■ 'U' = Slow on the Bid and Ask due to LRP or GAP Quote ■ 'V' = In View of Common ■ 'W' = Slow Quote due to a Set Slow list on both the bid and offer sides ■ 'X' = Equipment Changeover ■ 'Y' = Regular - One Sided Quote (NASDAQ) ■ 'Z' = No open/no resume

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Market Maker	66	4	Number	Currently populated with blanks
Bid Exchange	70	1	Text	<p>The Exchange associated with the Bid:</p> <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Ask Exchange	71	1	Text	<p>The Exchange associated with the Ask:</p> <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Sequence Number	72	16	Number	Message sequence number
National BBO Ind	88	1	Number	CTA Only - National BBO Indicator: <ul style="list-style-type: none"> ■ '0' = No National BBO change - Current quote does not affect the BBO. No National appendage is required. ■ '1' = Quote Contains all National BBO Information –Current quote is itself the new National BBO. No National appendage is required. ■ '2' = No National BBO - There is no calculation of National BBO such as before Market Open or after Market Close. No National appendage is required. ■ '4' = Long Format of National BBO Appendage - A new National BBO is generated and the new BBO information is contained in the Long National BBO appendage. ■ '6' = Expanded Price Short Format of National BBO Appendage - a new National BBO is generated and the new BBO information is contained in the Expanded Price Short National BBO appendage.
NASDAQ BBO Ind	89	1	Number	NASD BBO Indicator(CQS): <ul style="list-style-type: none"> ■ '0' =No NASD BBO Change, current quote does not affect the BBO. No NASD appendage is required. ■ '1' = Quote Contains all NASD BBO Information - Current quote is itself the new NASD BBO. No NASD appendage is required. ■ '2' = No NASD BBO - There is no calculation of NASD BBO such as before Market Open or after Market Close. No NASD appendage is required.

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ '3' = NASD BBO Appendage - A new NASD BBO is generated and the new BBO information is contained in the NASD BBO appendage. <p>NASDAQ NBBO Appendage Indicator:</p> <ul style="list-style-type: none"> ■ '0' = No National BBO change - Current quote does not affect the BBO. No National appendage is required. ■ '1' = No National BBO Can be Calculated- The National BBO cannot be calculated therefore vendors should show National BBO fields as blank. No Appendage is required. ■ '2' = Short Form National BBO Appendage Attached – A new National BBO was generated as a result of the UTP participant's quote update and the new information is contained in the short form appendage (NBBO FILE) ■ '3' = Long Format of National BBO Appendage - A new National BBO is generated and the new BBO information is contained in the Long National BBO appendage (NBBO FILE) ■ '4' = Quote Contains all NASD BBO Information - Current quote is itself the new NASD BBO. No NASD appendage is required.
Quote Cancel/Correction	90	1	Text	<p>CTA only:</p> <ul style="list-style-type: none"> ■ 'A' = Not a Cancel Quote ■ 'B' = Cancel quote/Cancel Price Indication/Cancel Trading Range Indication ■ 'C' = Corrected Price Indication
Source of Quote	91	1	Text	<ul style="list-style-type: none"> ■ 'C' = CTA ■ 'N' = UTP
Retail Interest Indicator (RPI)	92	1	Text	<ul style="list-style-type: none"> ■ Blank = Retail Interest Not Applicable ■ 'A' = Retail Interest on Bid Quote ■ 'B' = Retail Interest on Offer Quote ■ 'C' = Retail Interest on both the Bid and Offer Quotes

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Short Sale Restriction Indicator	93	1	Text	<ul style="list-style-type: none"> ■ Blank = Short Sales Restriction Not in Effect ■ 'A' = Short Sales Restriction Activated ■ 'C' = Short Sales Restriction Continued ■ 'D' = Short Sales Restriction Deactivated ■ 'E' = Short Sales Restriction in Effect
LULD BBO Indicator (CQS)	94	1	Text	<ul style="list-style-type: none"> ■ 'Blank' = Limit Up-Limit Down Not Applicable ■ 'A' = Bid Price above Upper Limit Price Band – Bid is Non-Executable ■ 'B' = Offer Price below Lower Limit Price Band – Offer is Non-Executable
LULD BBO Indicator (UTP)	95	1	Text	<ul style="list-style-type: none"> ■ <space> = Limit Up-Limit Down Not Applicable ■ 'A' = Bid Price above Upper Limit Price Band – Bid is Non Executable ■ 'B' = Ask Price below Lower Limit Price Band – Ask is Non-Executable ■ 'C' = Bid Ask outside price band Not Executable
FINRA ADF MPID Indicator	96	1	Text	<ul style="list-style-type: none"> ■ '0' = No ADF MPID changes – Current ADF quote does not affect the FINRA MPID. Vendors should continue to show the existing FINRA MPID(s). No appendage required. ■ '1' = No ADF MPID exists – There is no calculation of the FINRA MPID(s)'s. Vendors should show the FINRA MPID fields as blank. No appendage is required. ■ '2' = ADF MPID(s) attached - A new FINRA MPID was generated and the new information is contained in the attached appendage ■ '3' = Not Applicable – Quotation originates from a UTP participant other than the FINRA. Vendors should continue to show the existing FINRA MPID(s). No appendage required.
SIP-generated Message Identifier	97	1	Text	<p>Indicates whether the SIP (CTA or UTP) was the originator of the message</p> <ul style="list-style-type: none"> ■ Blank = Message originated from a market participant

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
National BBO LULD Indicator	98	1	Text	<ul style="list-style-type: none"> ■ 'E' = Message originated from the SIP <p>CTA:</p> <p>Indicates the effect that the Limit Up-Limit Down Price Band changes have on the National Best Bid and National Best Offer.</p> <ul style="list-style-type: none"> ■ Blank = Limit Up-Limit Down Not Applicable ■ A = National Best Bid and / or National Best Offer are Executable ■ B = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable ■ C = National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable ■ D = National Best Bid below Lower Limit Price Band and National Best Offer above Upper Limit Price Band – National Best Bid and National Best Offer are Non-Executable ■ E = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State ■ F = National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State ■ G = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State and National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable ■ H = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable and National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State ■ I = National Best Bid equals Upper Limit Price Band and National Best Offer equals Lower Limit Price Band (Crossed - NOT in Limit State) <p>UTP:</p> <p>The National LULD Indicator is used to describe the limit state of the National Best Bid and Offer with respect to the price band for the issue.</p>

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ <space> = Limit Up-Limit Down Not Applicable ■ A = National Best Bid and National Best Offer are Executable ■ B = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable ■ C = National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable ■ D = National Best Bid below Lower Limit Price Band and National Best Offer above Upper Limit Price Band – National Best Bid and National Best Offer are Non-Executable ■ E = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State ■ F = National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State ■ G = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State and National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable ■ H = National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State and National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable ■ I = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State and National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State
Participant Timestamp	99	12	Time	Participant’s provided timestamp when quotes are submitted to the SIP (CTA or UTP).
Regional Reference Number (RRN)	111	8	Text	Regional Reference Number (RRN) provided by the Participant. Contains Alphanumeric/Special Characters. See Appendix I of CQS /CTS Output Specifications .

FIELD	OFFSET SIZE	SIZE	FORMAT	DESCRIPTION
Trade Reporting Facility (TRF) Timestamp	119	12	Time	Trade Reporting Facility (TRF) Timestamp used by the TRFs to provide the TRF Timestamp in terms of the number of microseconds.
Line Change	131	2	Text	New Line Indicator

5. DAILY TRADES FILE DATA FIELDS

Table 6 describes the data fields available in the Daily Trades File. The file contains a header row that has two spaces, an eight-character date (mmddyymm), and 60 spaces (including a Record Count).

Table 6 Daily Trades File Data Fields

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Time	0	12	Time	Time of trade with microseconds timestamp (HHMMSSXXXXXX) This is the time the trade was published by the SIP (CTA or UTP)
Exchange	12	1	Text	The Exchange where the trade took place: <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Symbol	13	16	Text	Security symbol (six-character root, ten-character suffix)
Sale Condition	29	4	Text	A Sale Condition (applies to all exchanges). Up to four codes are displayed per trade. CTA issues: <ul style="list-style-type: none"> ■ '@' = Regular Trade (indicates a trade with no associated conditions) ■ BLANK = No Sale Condition required within

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<p>the Category it appears (Long Trade format only)</p> <ul style="list-style-type: none"> ■ 'A' = Cash (Only) Market <i>Discontinued</i> ■ 'B' = Average Price Trade ■ 'C' = Cash Trade (Same Day Clearing) ■ 'D' = Next Day (Only) Market <i>Discontinued</i> ■ 'E' = Automatic Execution ■ 'F' = Intermarket Sweep Order ■ 'G' = Opening/Reopening Trade Detail <i>Discontinued</i> ■ 'H' = Price Variation Trade ■ 'I' = CAP Election Trade (prior to December 9th, 2013) or 'J' = Odd Lot Trade (from December 9th, 2013 forwards) ■ 'K' = Rule 127 (NYSE only) or Rule 155 Trade (NYSE MKT only) ■ 'L' = Sold Last (Late Reporting) ■ 'M' = Market Center Official Close ■ 'N' = Next Day Trade (Next Day Clearing) ■ 'O' = Market Center Opening Trade ■ 'P' = Prior Reference Price ■ 'Q' = Market Center Official Open ■ 'R' = Seller ■ 'S' = Reserved <i>Discontinued</i> ■ 'T' = Extended Hours Trade ■ 'U' = Extended Hours (Sold Out of Sequence) ■ 'V' = Stock Option Trade <i>Discontinued</i> ■ 'V' = Contingent Trade (from August 3rd 2015) ■ 'X' = Cross Trade ■ 'Z' = Sold (Out of Sequence) ■ '4' = Derivatively Priced ■ '5' = Market Center Re-Opening Trade ■ '6' = Market Center Closing Trade

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ '7' = Qualified Contingent Trade (from August 3rd^h 2015) ■ '8' = Reserved ■ '9' = Corrected Consolidated Close Price per the Listing Market <p>UTP issues:</p> <ul style="list-style-type: none"> ■ '@' = Regular Trade ■ 'A' = Acquisition ■ 'B' = Bunched Trade ■ 'C' = Cash Sale ■ 'D' = Distribution ■ 'E' = Placeholder for future use ■ 'F' = Intermarket Sweep ■ 'G' = Bunched Sold Trade ■ 'H' = Price Variation Trade ■ 'I' = Odd Lot Trade ■ 'K' = Rule 155 Trade (NYSE MKT Only) ■ 'L' = Sold Last ■ 'M' = Market Center Close Price ■ 'N' = Next Day ■ 'O' = Opening Prints ■ 'P' = Prior Reference Price ■ 'Q' = Market Center Open Price ■ 'R' = Seller (Long-Form Message Formats Only) ■ 'S' = Split Trade ■ 'T' = Form - T Trade ■ 'U' = Extended Hours (Sold Out of Sequence) ■ 'V' = Stock-Option Trade ■ 'W' = Average Price Trade ■ 'X' = Cross Trade ■ 'Y' = Yellow Flag ■ 'Z' = Sold (Out of Sequence) ■ '1' = Stopped Stock - Regular Trade

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ '3' = Stopped Stock – Sold (Out of Sequence) <i>Discontinued</i> ■ '4' = Derivatively Priced ■ '5' = Re-opening Prints ■ '6' = Closing Prints ■ '7' = Placeholder for 611 Exempt ■ '8' = Placeholder for 611 Exempt ■ '9' = Corrected Consolidated Close (per listing market)
Trade Volume	33	9	Number	The total volume of shares traded in the trade that is represented by that line in the report (each line in the report represents a trade).
Trade Price	42	11	Number	The price of the trade (seven characters for the whole number, four characters for decimals).
Trade Stop Stock Indicator	53	1	Text	<p>This value indicates that this Trade (NYSE only) is indicated as a Stop Stock. Possible values are:</p> <ul style="list-style-type: none"> ■ Blank = N/A (Correction or NASDAQ) ■ N = Not Indicated as Stop Stock ■ Y = Indicated as Stop Stock <p>Note: For a detailed explanation of “Stopped Stock,” a useful resource is the Glossary (Appendix B) in the CTA Output Multicast Interface Specification.</p>
Trade Correction Indicator	54	2	Number	<p>Trade Correction Indications. Possible values are:</p> <ul style="list-style-type: none"> ■ 00 = Regular trade which was not corrected, changed or signified as cancel or error ■ 01 = Original trade which was late corrected (This record contains the original time - HHMM and the corrected data for the trade) ■ 07 = Original trade which was later signified as error ■ 08 = Original trade which was later signified as error ■ 10 = Cancel record (This record follows '08' records) ■ 11 = Error record (This record follows '07' records)

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ 12 = Correction record (This record follows '01' records and contains the correction time and the original "incorrect" data)
Trade Sequence Number	56	16	Number	Unique sequence number for both CTS and NASDAQ trade messages
Source of Trade	72	1	Text	Source of Trade Message. Possible values are: <ul style="list-style-type: none"> ■ C = CTS ■ N = NASDAQ NTDS
Trade Reporting Facility	73	1	Text	The Trade Reporting Facility (TRF) / Exchange where trade was reported, if applicable. Possible values are: <ul style="list-style-type: none"> ■ Blank = The trade was reported directly by the participant ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Participant Timestamp	74	12	Time	Participant's provided timestamp when quotes are submitted to the SIP (CTA or UTP).
Regional Reference Number (RRN)	86	8	Text	Regional Reference Number (RRN) provided by the Participant. Contains Alphanumeric/Special Characters. See Appendix I of CQS /CTS Output Specifications .

Trade Reporting Facility (TRF) Timestamp	94	12	Time	Trade Reporting Facility (TRF) Timestamp used by the TRFs to provide the TRF Timestamp in terms of the number of microseconds.
Line Change	106	2	Text	New Line Indicator

6. DAILY NBBO FILE DATA FIELDS

Table 7 describes the data fields available in the Daily NBBO File. The file contains a header row that has two spaces, an eight-character date (mmddyyyy), and 79 spaces (including a Record Count).

Table 7 Daily NBBO File Data Fields

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Time	0	12	Time	Time of quote with microseconds timestamp (HHMMSSXXXXXX) This is the time the quote was published by the SIP (CTA or UTP)
Exchange	12	1	Text	The Exchange that issued the quote: <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Symbol	13	16	Text	Security symbol (six-character root, ten-character suffix)
Bid Price	29	11	Number	Bid price, seven characters for the whole number, four characters for decimals
Bid Size	40	7	Number	Bid size in units of trade, seven characters
Ask Price	47	11	Number	Ask price, seven characters for the whole number, four characters for decimals
Ask Size	58	7	Number	Ask size in units of trade, seven characters

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Quote Condition	65	1	Text	<p>Condition of Quote issued:</p> <ul style="list-style-type: none"> ■ 'A' = Slow on the Ask Side ■ 'B' = Slow on the Bid Side ■ 'C' = Closing ■ 'D' = News Dissemination ■ 'E' = Slow on the Bid due to LRP or GAP Quote ■ 'F' = Slow on the Ask due to LRP or GAP Quote ■ 'G' = Trading Range Indication ■ 'H' = Slow on the Bid and Ask side ■ 'I' = Order Imbalance ■ 'J' = Due to a Related Security - News Dissemination ■ 'K' = Due to a Related Security - News Pending ■ 'L' = Closed Market Maker (NASD) ■ 'M' - Additional Information ■ 'N' = Non-firm quote ■ 'O' = Opening Quote ■ 'P' = News Pending ■ 'Q' = Additional Information - Due to Related Security ■ 'R' = Regular, two-sided open quote ■ 'S' = Due to Related Security ■ 'T' = Resume ■ 'U' = Slow on the Bid and Ask due to LRP or GAP Quote ■ 'V' = In View of Common ■ 'W' – Slow Quote due to a Set Slow list on both the bid and offer sides ■ 'X' = Equipment Changeover ■ 'Y' = Regular - One Sided Quote (NASDAQ) ■ 'Z' = No open/no resume

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Market Maker	66	4	Number	Currently populated with blanks
Bid Exchange	70	1	Text	The Exchange associated with the Bid: <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Ask Exchange	71	1	Text	The Exchange associated with the Ask: <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Sequence Number	72	16	Number	Message sequence number
National BBO Ind	88	1	Number	<p>CTA only - National BBO Indicator:</p> <ul style="list-style-type: none"> ■ '0' = No National BBO change - Current quote does not affect the BBO. No National appendage is required. ■ '1' = Quote Contains all National BBO Information –Current quote is itself the new National BBO. No National appendage is required. ■ '2' = No National BBO - There is no calculation of National BBO such as before Market Open or after Market Close. No National appendage is required. ■ '4' = Long Format of National BBO Appendage - A new National BBO is generated and the new BBO information is contained in the Long National BBO appendage. ■ '6' = Expanded Price Short Format of National BBO Appendage - a new National BBO is generated and the new BBO information is contained in the Expanded Price Short National BBO appendage. <p>UTP only - National BBO Indicator:</p> <ul style="list-style-type: none"> ■ '0' = No National BBO Change - The participant's quote does not affect the National BBO. ■ '1' = No National BBO Can be Calculated - The National BBO cannot be calculated. ■ '2' = Short Form National BBO Appendage Attached - A new National BBO was generated as a result of the UTP participant's quote update and the new National BBO information is contained in the attached short form appendage.

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
NASDAQ BBO Ind	89	1	Number	<ul style="list-style-type: none"> ■ '3' = Long Form National BBO Appendage Attached - A new National BBO was generated as a result of the UTP participant's quote update and the new National BBO information is contained in the attached long form appendage. ■ '4' = Quote Contains All National BBO Information – Current UTP participant's quote is itself the National BBO. <p>CTA:</p> <p>NASD BBO Indicator:</p> <ul style="list-style-type: none"> ■ '0' = No NASD BBO Change, current quote does not affect the BBO. No NASD appendage is required. ■ '1' = Quote Contains all NASD BBO Information – Current quote is itself the new NASD BBO. No NASD appendage is required. ■ '2' = No NASD BBO - There is no calculation of NASD BBO such as before Market Open or after Market Close. No NASD appendage is required. ■ '3' = NASD BBO Appendage - A new NASD BBO is generated and the new BBO information is contained in the NASD BBO appendage. <p>UTP:</p> <p>NBBO Appendage Indicator:</p> <ul style="list-style-type: none"> ■ '0' = No National BBO change - Current quote does not affect the BBO. No National appendage is required. ■ '1' = Quote Contains all National BBO Information – Current quote is itself the new National BBO. No National appendage is required. ■ '2' = No National BBO - There is no calculation of National BBO such as before Market Open or after Market Close. No National appendage is required. ■ '4' = Long Format of National BBO Appendage - A new National BBO is

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<p>generated and the new BBO information is contained in the Long National BBO appendage.</p> <ul style="list-style-type: none"> ■ '6' = Expanded Price Short Format of National BBO Appendage - A new National BBO is generated and the new BBO information is contained in the Expanded Price Short National BBO appendage.
Quote Cancel/Correction	90	1	Text	<p>CTA only:</p> <ul style="list-style-type: none"> ■ 'A' = Not a Cancel Quote ■ 'B' = Cancel quote/Cancel Price Indication/Cancel Trading Range Indication ■ 'C' = Corrected Price Indication
Source of Quote	91	1	Text	<ul style="list-style-type: none"> ■ 'C' = CTA ■ 'N' = UTP
NBBO Quote Condition	92	1	Text	<p>Condition of Quote issued:</p> <ul style="list-style-type: none"> ■ 'A' = Slow on the Ask Side ■ 'B' = Slow on the Bid Side ■ 'C' = Closing ■ 'D' = News Dissemination ■ 'E' = Slow on the Bid due to LRP or GAP Quote ■ 'F' = Slow on the Ask due to LRP or GAP Quote ■ 'G' = Trading Range Indication ■ 'H' = Slow on the Bid and Ask side ■ 'I' = Order Imbalance ■ 'J' = Due to a Related Security - News Dissemination ■ 'K' = Due to a Related Security - News Pending ■ 'L' = Closed Market Maker (NASD) ■ 'M' = Additional Information ■ 'N' = Non-firm quote ■ 'O' = Opening Quote

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> ■ 'P' = News Pending ■ 'Q' = Additional Information - Due to Related Security ■ 'R' = Regular, two-sided open quote ■ 'S' = Due to Related Security ■ 'T' = Resume ■ 'U' = Slow on the Bid and Ask due to LRP or GAP Quote ■ 'V' = In View of Common ■ 'W' – Slow Quote due to a Set Slow list on both the bid and offer sides ■ 'X' = Equipment Changeover ■ 'Y' = Regular - One Sided Quote (NASDAQ) ■ 'Z' = No open/no resume
Best Bid Exchange	93	1	Text	<p>The Exchange associated with the Best Bid:</p> <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Best Bid Price	94	11	Number	Best Bid price, seven characters for the whole

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				number, four characters for decimals
Best Bid Size	105	7	Number	Best Bid size in units of trade, seven characters
Best Bid Market Maker	112	4	Text	Best Bid NASDAQ Market Maker ID (Long Appendage)
Best Bid MM Location	116	2	Text	Best Bid NASDAQ Market Maker geographic location (Long Appendage)
Best Bid MM Desk Location	118	1	Text	Best Bid NASDAQ Market Maker desk location (Long Appendage)
Best Offer Exchange	119	1	Text	The Exchange associated with the Best Offer: <ul style="list-style-type: none"> ■ A – NYSE MKT Stock Exchange ■ B – NASDAQ OMX BX Stock Exchange ■ C – National Stock Exchange ■ D – FINRA ■ I – International Securities Exchange ■ J – Direct Edge A Stock Exchange ■ K – Direct Edge X Stock Exchange ■ M – Chicago Stock Exchange ■ N – New York Stock Exchange ■ T – NASDAQ OMX Stock Exchange ■ P – NYSE Arca SM ■ S – Consolidated Tape System ■ T/Q – NASDAQ Stock Exchange ■ W – CBOE Stock Exchange ■ X – NASDAQ OMX PSX Stock Exchange ■ Y – BATS Y-Exchange ■ Z – BATS Exchange
Best Offer Price	120	11	Number	Best offer price, seven characters for the whole number, four characters for decimals
Best Offer Size	131	7	Number	Best Offer size in units of trade, seven characters
Best Offer Market Maker	138	4	Text	Best Offer NASDAQ Market Maker ID (Long Appendage)
Best Offer MM Location	142	2	Text	Best Offer NASDAQ Market Maker geographic location (Long Appendage)

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
Best Offer MM Desk Location	144	1	Text	Best Offer NASDAQ Market Maker desk location (Long Appendage)
LULD Indicator	145	1	Text	<p>CTA:</p> <p>Indicates the effect the Quote has on the Limit Up-Limit Down Price Band range. An Ask Price that is below the Lower Limit Price Band, or a Bid Price that is above the Upper Limit Price Band is identified as follows:</p> <ul style="list-style-type: none"> ■ Blank = Limit Up-Limit Down Not Applicable ■ A = Bid Price above Upper Limit Price Band – Bid is Non-Executable ■ B = Ask Price below Lower Limit Price Band Offer is Non-Executable <p>UTP:</p> <p>Used to describe whether or not the participant quotation is executable within the context of the price band for the issue.</p> <ul style="list-style-type: none"> ■ <space> = Limit Up Limit Down Not applicable ■ A = Bid Price above Upper Limit Price Band – Bid is Non-Executable ■ B = Ask Price below Lower Limit Price Band – Ask is Non-Executable ■ C = Bid and Ask outside price band. Not executable
LULD NBBO Indicator	146	1	Text	<p>CTA:</p> <ul style="list-style-type: none"> ■ Blank = Limit Up-Limit Down Not Applicable ■ A = National Best Bid and/or National Best Offer are Executable ■ B = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable ■ C = National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable ■ D = National Best Bid below Lower Limit Price Band and National Best Offer above Upper Limit Price Band – National Best Bid and National Best Offer are Non-Executable ■ E = National Best Bid equals Upper Limit Price

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<p>Band – National Best Bid is in Limit State</p> <ul style="list-style-type: none"> ■ F = National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State ■ G = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State and National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable ■ H = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable and National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State ■ I = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State and National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State <p>UTP:</p> <ul style="list-style-type: none"> ■ <space> = Limit Up-Limit Down Not Applicable ■ A = National Best Bid and National Best Offer are Executable ■ B = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable ■ C = National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable ■ D = National Best Bid below Lower Limit Price Band and National Best Offer above Upper Limit Price Band – National Best Bid and National Best Offer are Non-Executable ■ E = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State ■ F = National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State ■ G = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State and National Best Offer above Upper

FIELD	OFFSET	SIZE	FORMAT	DESCRIPTION
				<p>Limit Price Band – National Best Offer is Non-Executable</p> <ul style="list-style-type: none"> ■ H = National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State and National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable ■ I = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State and National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State
SIP-generated Message Identifier	147	1	Text	<p>Indicates whether the SIP (CTA or UTP) was the originator of the message.</p> <ul style="list-style-type: none"> ■ Blank = Message originated from a market participant ■ E = Message originated from the SIP (CTA or UTP)
Participant Timestamp	148	12	Time	Participant's provided timestamp when quotes are submitted to the SIP (CTA or UTP).
Regional Reference Number (RRN)	160	8	Text	Regional Reference Number (RRN) provided by the Participant. Contains Alphanumeric/Special Characters. See Appendix I of CQS /CTS Output Specifications .
Trade Reporting Facility (TRF) Timestamp	168	12	Time	Trade Reporting Facility (TRF) Timestamp used by the TRFs to provide the TRF Timestamp in terms of the number of microseconds.
Line Change	180	2	Text	New Line Indicator

7. DAILY QUOTE ADMIN MESSAGE FILE DATA FIELDS

Table 8 describes the data fields available in the Daily Quote Admin Message File. This file is delivered in pipe-delimited format; for reference, the order in which the fields appear is listed the table.

Table 8 Daily Quote Admin Message File Data Fields

FIELD	FIELD ORDER	FORMAT	DESCRIPTION
Time	1	HHMMSSXXXXXX	Time of message with microseconds timestamp (HHMMSSXXXXXX)
Record Type	2	2 bytes, alphanumeric	Populated with 'LQ' for LULD price band quote messages
Message Sequence Number	3	9 Bytes, Numeric, Right Justified and Zero Filled	The Message Sequence Number is designed to identify each message for tracking purposes. At the beginning of each operational cycle this number will begin with zero as the first message, and will be typically incremented by one each time a new message is transmitted (though with some exceptions).
Source	4	1 byte, alphanumeric	Source SIP feed for the message. Populated with 'C' (CTA) or 'N' (UTP)
Symbol	5	16 bytes, alphanumeric	Security symbol (six-character root, ten-character suffix)
LULD Price Band Indicator	6	1 byte, alphanumeric	CTA: Populated with blank UTP: The LULD Price Band Indicator denotes the event that initiated the price band message being disseminated. <ul style="list-style-type: none"> ■ A = Opening Update ■ B = Intra-Day Update ■ C = Restated Value ■ D = Suspended during trading halt or trading pause ■ E = Re-Opening Update ■ F = Outside price band rule hours ■ <space> = None provided
LULD Lower Limit Price Band	7	11 Bytes, Numeric. Right justified, zero	Represents the lower price band value for a security.

FIELD	FIELD ORDER	FORMAT	DESCRIPTION
LULD Upper Limit Price Band	8	11 Bytes, Numeric. Right justified, zero filled. Seven characters for the whole number, four characters for the decimals.	<p>Note that when the Lower Limit Price Band field is zero, it identifies a trading pause for that security.</p> <p>Represents the upper price band value for a security.</p> <p>When the Upper Limit Price Band field is zero, it identifies a trading pause for that security.</p>
National BBO LULD Indicator	9	1 byte, alphanumeric	<p>CTA:</p> <p>Indicates the effect that the Limit Up-Limit Down Price Band changes have on the National Best Bid and National Best Offer.</p> <ul style="list-style-type: none"> ■ Blank = Limit Up-Limit Down Not Applicable ■ A = National Best Bid and / or National Best Offer are Executable ■ B = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable ■ C = National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable ■ D = National Best Bid below Lower Limit Price Band and National Best Offer above Upper Limit Price Band – National Best Bid and National Best Offer are Non-Executable ■ E = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State ■ F = National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State ■ G = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State and National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable ■ H = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable and National Best Offer equals Lower Limit Price

FIELD	FIELD ORDER	FORMAT	DESCRIPTION
			<p>Band – National Best Offer is in Limit State</p> <ul style="list-style-type: none"> ■ I = National Best Bid equals Upper Limit Price Band and National Best Offer equals Lower Limit Price Band (Crossed - NOT in Limit State) <p>UTP: Populated with blank</p>

8. DAILY TRADE ADMIN MESSAGE FILE DATA FIELDS

Table 9 describes the data fields available in the Daily Trade Admin Message File. This file is delivered in pipe-delimited format; for reference, the order in which the fields appear is listed the table.

Table 9 Daily Trade Admin Message File Data Fields

FIELD	FIELD ORDER	FORMAT	DESCRIPTION
Time	1	HHMMSSXXXXXX	Time of message with microseconds timestamp (HHMMSSXXXXXX)
Record Type	2	2 bytes, alphanumeric	Populated with 'LT' for LULD price band trade messages
Message Sequence Number	3	9 Bytes, Numeric, Right Justified and Zero Filled	The Message Sequence Number is designed to identify each message for tracking purposes. At the beginning of each operational cycle this number will begin with zero as the first message, and will be typically incremented by one each time a new message is transmitted (though with some exceptions)
Source	4	1 byte, alphanumeric	Source SIP feed for the message. Populated with 'C' (CTA) or 'N' (UTP)
Symbol	5	16 bytes, alphanumeric	Security symbol (six-character root, ten-character suffix)
LULD Lower Limit Price Band	6	11 Bytes, Numeric. Right justified, zero filled. Seven characters for the whole number, four characters for the decimals.	Represents the lower price band value for a security. Note that when the Lower Limit Price Band field is zero, it identifies a trading pause for that security.
LULD Upper Limit Price Band	7	11 Bytes, Numeric. Right justified, zero filled. Seven characters for the whole number, four characters for the decimals.	Represents the upper price band value for a security. When the Upper Limit Price Band field is zero, it identifies a trading pause for that security.
LULD Price Band Indicator	8	1 byte, alphanumeric	CTA: Identifies the Limit Up-Limit Down action (e.g., Price Bands, Consolidated Quotation system National Best Bid/Offer Limit State Entered/Exited) related

FIELD	FIELD ORDER	FORMAT	DESCRIPTION
			<p>to a security.</p> <ul style="list-style-type: none"> ■ Blank = Limit Up-Limit Down Not Applicable ■ A = Limit Up-Limit Down Price Band ■ B = Republished Limit Up-Limit Down Price Band ■ C = National Best Bid Limit State Entered ■ D = National Best Bid Limit State Exited ■ E = National Best Offer Limit State Entered ■ F = National Best Offer Limit State Exited ■ G = National Best Bid and National Best Offer Limit State Entered ■ H = National Best Bid and National Best Offer Limit State Exited ■ I = National Best Bid Limit State Entered and National Best Offer Limit State Exited ■ J = National Best Bid Limit State Exited and National Best Offer Limit State Entered <p>UTP:</p> <p>Denotes the event that initiated the price band message being disseminated.</p> <ul style="list-style-type: none"> ■ A = Opening Update ■ B = Intra-Day Update ■ C = Restated Value ■ D = Suspended during trading halt or trading pause ■ E = Re-Opening Update ■ F = Outside price band rule hours ■ <space> = None provided

APPENDIX A: BBO QUALIFYING CONDITIONS

Table 10 contains the quote conditions that are eligible to be the best bid or offer.

Table 10 BBO Qualifying Conditions

CODE	BBO QUALIFYING QUOTE CONDITIONS
A	Slow Quote on the Offer Side
B	Slow Quote on the Bid Side
H	Slow Quote on the Bid and Offer Sides
O	Opening Quote
R	Regular Quote
W	Slow Quote due to a Set Slow list on both the bid and offer sides

APPENDIX B: NYSE STOCK SYMBOL SUFFIXES

Table 11 NYSE Stock Symbol Suffixes

SUFFIX	DESCRIPTION
<v>	<v> represents a character; Series (or Class) A-T & V-Z; Examples include the following: ZZZ A is the same as ZZZ/A ZZZ T is the same as ZZZ/T
<v>CL	Series (or Class) A-T & V-Z Called. Examples include the following: ZZZ ACL is the same as ZZZ/A/CL
<v>CV	Series (or Class) A-T & V-Z Convertible. Examples include the following: ZZZ ACV is the same as ZZZ/A/CV
<v>WI	Series (or Class) A-T & V-Z When Issued. Examples include the following: ZZZ AWI is the same as ZZZ/Av
CL	Called. Examples include the following: ZZZ CL is the same as ZZZ/CL
CT	Certificates. Examples include the following: ZZZ CT is the same as ZZZ/CT
CV	Convertible. Examples include the following: ZZZ CV is the same as ZZZ/CV (ZZZ/CV)
CVR	Contingent Value Right. Examples include the following: ZZZ CVR is the same as ZZZ/CVR
CVCL	Convertible Called. Examples include the following: ZZZ CVCL is the same as ZZZ/CV/CL
DP	Amount of most-recent dividend to go “ex-distribution”. Examples include the following: ZZZ DP is the same as ZZZ/DP
DV	Accumulated dividend per share, net of expenses, through and including the previous day’s close of trading. Examples include the following: ZZZ DV is the same as ZZZ/DV
EC	Emerging Company Marketplace. Examples include the following: ZZZ EC is the same as ZZZ/EC
EU	Estimated cash amount for creation unit. Examples include the following: ZZZ EU is the same as ZZZ/EU
FN	Foreign News. Examples include the following: ZZZ FN is the same as ZZZ/F/N
ID	Index – differentiates an index from a stock with the same root symbol. Examples include the following: III ID is the same as III/ID
IV	Intra-day Net Asset Value per share. Examples include the following: ZZZ IV is the same as ZZZ/IV
NV	Net Asset Value per share, as of the close on the previous trading day. Examples include the following: ZZZ NV is the same as ZZZ/NV
PP	Partial Paid. Examples include the following: ZZZ PP is the same as ZZZ/PP

SUFFIX	DESCRIPTION
PTCL	Part Called. Examples include the following: ZZZ PTCL is the same as ZZZ/PT/CL
PR	Preferred. Examples include the following: ZZZ PR is the same as ZZZp
PR<v>	<v> represents a character; Preferred Series A-T & V-Z. Examples include the following: ZZZ PRA is the same as ZZZpA ZZZ, PRB is the same as ZZZpB
PR<v>CL	<v> represents a character; Preferred Series A-T & V-Z Called. Examples include the following: ZZZ PRACL is the same as ZZZpA/CL ZZZ, PRBCL is the same as ZZZpB/CL
PR<v>CV	<v> represents a character; Preferred Series A-T & V-Z Convertible. Examples include the following: ZZZ PRACV is the same as ZZZpA/CV ZZZ, PRBCV is the same as ZZZpB/CV
PR<v>WI	<v> represents a character; Preferred Series A-T & V-Z When Issued. Examples include the following: ZZZ PRAWI is the same as ZZZpAw ZZZ, PRBWI is the same as ZZZpBw
PRWI	Preferred When Issued. Examples include the following: ZZZ PRWI is the same as ZZZpw
PRCL	Preferred Called. Examples include the following: ZZZ PRCL is the same as ZZZp/CL
PRCV	Preferred Convertible. Examples include the following: ZZZ PRCV is the same as ZZZp/CV
PRWD	Preferred When Distributed. Examples include the following: ZZZ PRWD is the same as ZZZp/WD
PRC<v>	Indicates Class A; could also be B-K and M-S; Second Category of Preferred. Examples include the following: ZZZ PRCA is the same as ZZZpCA ZZZ, PRCB is the same as ZZZpCB
RT	Rights. Examples include: ZZZ R is the same as ZZZr
RWI	Rights When Issued. Examples include: ZZZ RWI is the same as ZZZrw
SC	Small Corporate Offering Registration. Examples include the following: ZZZ SC is the same as ZZZ/SC
SP	Special. Examples include the following: ZZZ SP is the same as ZZZ/SP
SD	Stamped. Examples include the following: ZZZ SD is the same as ZZZ/SD
SO	Current Shares Outstanding, in thousands. Examples include the following: ZZZ SO is the same as ZZZ/SO
TC	Total cash amount per creation unit, in thousands. Examples include the following: ZZZ TC is the same as ZZZ/TC
TEST	Exclusive suffix used for intraday test message. Examples include the following: ZZZ TEST is the same as ZZZ/TEST
TT	Tier II Securities. Examples include the following: ZZZ TT is the same as ZZZ/TT

SUFFIX	DESCRIPTION
U	Units (a combination of securities composed of two or more of warrants, common stocks, preferred stocks and/or bonds). Examples include the following: ZZZ U is the same as ZZZ/U
VR	Variable Common Rights. Examples include the following: ZZZ VR is the same as ZZZ/VR
WD	When Distributed. Examples include the following: ZZZ WD is the same as ZZZ/WD
WI	When Issued. Examples include the following: ZZZ WI is the same as ZZZw
WS	Warrants. Examples include the following: ZZZ WS is the same as ZZZ/WS
WWS	With Warrants. Examples include the following: ZZZ WWS is the same as ZZZ/W/WS
WS<v>	Warrants Series <v>; Series A-T & V-Z. Examples include the following: ZZZ WSA is the same as ZZZ/WSA
WSWI	Warrants When Issued

Table 12 Suffix Definitions

SUFFIX	DEFINITION
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”

SUFFIX	DEFINITION
	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 C: NASDAQ STOCK SYMBOL SUFFIXES

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

Table 13 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

APPENDIX D: NYSE INDUSTRY CODES

Table 14 NYSE Industry Codes

INDUSTRY GROUP	SECTOR	DIVISION	CODE
Industrials			100
	Aerospace		102
		Aircraft	102A
		Parts and Equipment	102B
	Business Supplies and Services		104
		Machines and Equipment (Excl. Computers)	104A
		Supplies	104B
		Services	104C
	Chemicals		106
		Diversified Chemicals	106A
		Specialized	106B
	Computers, Data Processing		108
		Computer Systems	108A
		Data Processing, Software	108B
		Peripheral Devices and Supplies	108C
	Construction		110
		Residential	110A
		Industrial	110B
		Cement	110C
		Lumber, Wood	110D
		Other Building Materials and Products	110E
Electrical Equipment		112	
Electronics		114	
	Semi Conductors and Other Components	114A	
	Telecommunications Equipment	114B	
	Test, Control Instruments and	114C	

INDUSTRY GROUP	SECTOR	DIVISION	CODE
		Systems	
		Other Systems and Equipment	114D
	Environmental Control		116
	Foods, Beverages		118
		Beverages	118A
		Branded Food Products	118B
		Processing and Production	118C
		Wholesalers	118D
	Health and Beauty Products		120
		Personal Health Products	120A
		Toiletries, Cosmetics, Perfumes	120B
	Health Care Services		122
		Equipment and Supplies	122A
		Health Care Facilities	122B
	Household Goods		124
		Appliances	124A
		Furnishings and Fixtures	124B
		Housekeeping Products	124C
		House-wares	124D
	Industrial Machinery and Equipment		126
		Heavy Machinery	126A
		Machine Tools	126B
		Measuring and Control Devices	126C
		Transmissions and Engines	126D
		Other Industrial Equipment	126E
	Lodging, Restaurants		128
		Hotels, Motels	128A
		Restaurants	128B
	Mining, Refining, Fabricating		130
		Aluminum	130A

INDUSTRY GROUP	SECTOR	DIVISION	CODE
		Coal	130B
		Gold, Silver	130C
		Steel, Iron	130D
		Other Non-Ferrous Metals	130E
	Motor Vehicles		132
		Auto and Truck	132A
		Parts and Equipment	132B
	Oil and Gas		134
		Crude Production	134A
		Contract Drilling, Exploration	134B
		Integrated Domestic Refiners	134C
		Integrated International Refiners	134D
		Non-Integrated Refiners	134E
		Services and Equipment	134F
	Packaging		136
		Glass	136A
		Metal	136B
		Paper	136C
		Other	136D
	Paper Production		138
	Pharmaceuticals		140
	Publishing		142
		Newspaper Chains	142A
		Magazines	142B
		Books	142C
	Recreation Services and Products		144
		Broadcasting	144A
		Gaming Operations and Services	144B
		Leisure Time Products	144C
		Motion Pictures, Entertainment	144D

INDUSTRY GROUP	SECTOR	DIVISION	CODE	
Transportation		Services		
		Outdoor Recreational Vehicles and Equipment	144E	
		Retail Trade		146
			Department Store Chains	146A
			Discount Variety Chains	146B
			Drug Store Chains	146C
			Supermarkets, Food Stores	146D
			Hardware, Furniture Stores	146E
			Specialty Apparel Shops	146F
			Other Retail Operations	146G
		Textiles, Apparel		148
			Textile and Mill Products	148A
			Clothing Companies	148B
			Shoes	148C
		Tires, Rubber		150
		Tobacco		152
		Wholesalers, Distributors		154
			Consumer Products (Non-Food)	154A
			Industrial Products	154B
		Multi-Industry		170
		Other		180
			Manufacturing	180A
			Services	180B
		200		
Air		202		
	Passenger Airlines	202A		
	Freight Airlines	202B		
Rail		204		
Trucking		206		

INDUSTRY GROUP	SECTOR	DIVISION	CODE
Utilities	Other Transportation Services		208
			300
	Electric Services		302
	Gas Services		304
		Distribution and Integrated Natural Gas Cos.	304A
		Natural Gas Transmission Companies	304B
		Other Gas Services	304C
	Telecommunications		306
	Water Supply Companies		308
	Multi-Service Companies		310
			400
	Banks		402
		Multinational	402A
		Regional	402B
		Savings and Loan Associations	402C
	Brokerage Services		404
	Closed-End Investment Companies		406
		Bond Funds	406A
		Stock Funds	406B
		Specialty Funds	406C
	Finance Companies		408
	Insurance		410
		Brokers, Agents	410A
		Carriers	410B
	Trusts		412
		Real Estate Investment Trusts (REITS)	412A
		Oil Royalty Trust	412B
	Other Trusts	412C	
RealEstate		414	
Diversified Financial Services		416	

