



NYSE BEST QUOTE AND TRADES CLIENT SPECIFICATION

**NYSE
NYSE AMERICAN
NYSE ARCA
NYSE CHICAGO
NYSE NATIONAL**

Version
2.3i

Date
April 2, 2024

PREFACE

DOCUMENT HISTORY

VERSION	DATE	CHANGE DESCRIPTION
2.1a	April 4, 2018	NYSE National: Added product ID 10 to Market ID fields, 'C' to SSR Exchange fld
2.1b	May 2, 2018	Corrected length of Total Volume field to 8 bytes in Consolidated Volume msg (240).
2.2	Dec 5, 2018	Added support for TRF trades Removed Session Change message, which is no longer published upstream
2.2a	March 8, 2019	Additional clarifications on msg Type 34 for Security Status, Halt condition, Price 1 and Price 2 fields - Pillar Migration
2.2b	March 29, 2019	Additional clarifications on the Source Time for TRF Prior Day Trade (Msg 218) and TRF Prior Day Trade Cancel (Msg 219) messages.
2.2c	Oct 4, 2019	Enhanced the content of the NYSE BQT market data feed to include NYSE Chicago BBO and NYSE Chicago Trades market data feeds.
2.2d	Oct 28, 2019	Added "V - Contingent Trade" as an applicable Trade Condition for NYSE Chicago in BQT Trade Messages (Msg Type 220 and 222).
2.3	Jan 31, 2020	Updated to publish the listing market official opening and closing price in the Consolidated Stock Summary Messages (Msg Type 229).
2.3a	Mar 30, 2020	Added support for Long-Term Stock Exchange (LTSE) - activation Q2, 2020 (Message Type 34)
2.3b	May 29, 2020	Updated Common Client specifications links (page 3) Updated Section 1.2 referencing the default value for Previous Close Price
2.3c	Nov 30, 2020	Updated Msg Type 220 (Consolidated Trade Message) to include 255 as the Market ID for NYSE TRF. Same change on Msg Type 220 and 221. Updated offset value to '8' for Symbol Sequence Number for Msg Type 142 & 143.
2.3d	July 9, 2021	Enhanced Msg Type 229 (Consolidated Stock Summary message) to include the Consolidated High Price and Consolidated Low Price.
2.3e	Sept 30, 2021	Updated defaults in Msg Type 229 (Consolidated Stock Summary message)
2.3f	Jan 28, 2022	Addition of Section 6 to include trading hours. Removed security status message (included in Common Client spec).
2.3g	Mar 21, 2022	Updated branding only. No content changes.
2.3h	Feb 22, 2024	Updated name of two price fields (Consolidated Open Price & Consolidated Close Price) in Msg Type 229 to better align with the descriptions of what those fields contain. No content or logic change introduced with this change Updated section 1.3 Trading Session Times and section 6 BQT Trading Status to account for new feed start time of 2:00am EST-2:00am EST feed start time will be implemented on a date TBA

VERSION	DATE	CHANGE DESCRIPTION
2.3i	Apr 9, 2024	<p>Updated to include three new fields Consolidated First Price, Consolidated Last Price and Complete in Msg Type 229 (Consolidated Stock Summary message).</p> <p>Updated existing Num Close Prices field values to 0-1 and existing NYSE Group Market ID of the Close field values to 0, 100 in Msg Type 229 (Consolidated Stock Summary message).</p> <p>Updated Section 1.3 Trading Session Times to account for new feed start time of 2:00am ET</p>

REFERENCE MATERIAL

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

- [XDP Common Client Specification](#)
- [NYSE Symbology](#)
- [IP Addresses](#)

CONTACT INFORMATION

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FURTHER INFORMATION

For additional information about the product, visit the [NYSE BQT Product Page](#)

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1. NYSE BQT Introduction

1.1 OVERVIEW

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

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

NYSE BQT consists of the following independent data feeds:

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

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

To receive the NYSE BQT feeds, clients subscribe to redundant pairs of multicast groups called channels to receive real-time market data messages. In order to recover from errors (sequence number gaps, late starts, client feed handler failures, etc.) clients can connect to a TCP/IP server and request retransmissions and refresh data, which is delivered over additional dedicated multicast channels.

For full details, see the XDP Common Client Specification on the [NYSE BQT product page](#). For specific IP addresses, please refer to [NYSE Proprietary IP Addresses](#).

1.1.1 BQT Trades Channels

Trades data, which includes NYSE TRF trades, is delivered in its own dedicated feed with Product ID 25.

- Trades Data (1 channel) includes Tick-by-tick price and size, Trading Conditions, and Market ID

1.1.2 BQT Best Bid/Offer (BBO) Channels

BBO data is delivered in its own dedicated feed with Product ID 26. It consists of 2 subsets of channelized data:

- a) BBO Data (channels 1-4) includes Bid/Ask Price, Bid/Ask Size, Quote Condition, Market ID.
- b) Consolidated Volume Data (channels 5-12)

1.1.3 BQT Consolidated Volume Channels

Consolidated Volume data is derived from SIP data (CTA and UTP). It contains input from all SIP participant exchanges, not just the NYSE Group exchanges - Consolidated Volumes will not match the Aggregated Volumes published in the BQT Stock Summary channel. There are 8 Consolidated Volume channels, with channel IDs 5 to 12.

- Channels 5 to 8 publish NYSE-, Arca- and American-listed stocks and 9 to 12 publish NASDAQ-listed stocks. Within each 4-channel market group, messages are channelized in alphabetic symbol ranges.
- The Consolidated Volume feed provides Retrans and Refresh services in dedicated multicast channels.

1.1.4 BQT Stock Summary Channels

Stock summaries are provided every minute:

- Stock Summary Data (1 channel) includes Open, High, Low, Last and Consolidated High / Low Prices

1.2 FIELD-LEVEL NOTES

1.2.1 Fields in Symbol Index Mapping Message (type 3)

The Symbol Index Mapping message (see the XDP Common Client Specification for details), when published by NYSE BQT, has the following field values defaulted to 0:

- Market ID
- System ID
- Prev Close Volume

1.2.2 Market IDs

The Market ID 0 (NYSE Group, or BQT) can appear in certain BQT messages when no valid information is available from any upstream market. For example, an empty quote can occur when there is no valid quote available for a certain instrument because all existing quotes have been cancelled or are not eligible for BBO calculations. In this case the Market ID field will contain 0.

1.3 TRADING SESSION TIMES

NYSE BQT and its NYSE Group source feeds start up at approximately 2:00 am Eastern Time every morning. Shortly after feed start time, initial Symbol Index Mapping and Security Status messages are published. No messages are sent before this, but clients might see earlier source times for messages that were generated prior to the feed start time.

Full schedules of trading session hours on normal and early-close days for all NYSE markets are available [here](#).

1.4 CONTROL MESSAGE TYPES

The set of control messages used in NYSE BQT follows. For further details, refer to the XDP Common Client Specification.

MSGTYPE	DESCRIPTION
1	Sequence Number Reset Message
3	Symbol Index Mapping Message
10	Retransmission Request Message
11	Request Response Message
12	Heartbeat Response Message
13	Symbol Index Mapping Request Message
15	Refresh Request Message
31	Message Unavailable Message
32	Consolidated Symbol Clear Message
34	Consolidated Security Status Message
35	Refresh Header Message

2. BQT Quote Messages

2.1 NYSE BQT QUOTE

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

- [New York Stock Exchange LLC \(NYSE\) BBO datafeed](#)
- [NYSE Arca, Inc. \(NYSEArca\) BBO datafeed](#)
- [NYSE American LLC \(NYSEAMER\) BBO datafeed](#)
- [NYSE Chicago, Inc. \(NYSECHX\) BBO datafeed](#)
- [NYSE National, Inc. \(NYSENAT\) BBO datafeed](#)

The following criteria applies for determining the best quote:

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

2.2 BEST QUOTES MESSAGE – MSG TYPE 142

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

FIELD NAME	OFFSETS	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Size	0	2	Binary	Size of the message: 35 bytes
Msg Type	2	2	Binary	The type of message <ul style="list-style-type: none"> ▪ 142 – BQT Quotes Message
Symbol Index	4	4	Binary	The unique ID of the symbol in the Symbol Index msg
Symbol Seq Number	8	4	Binary	The unique ID of this message in the sequence of messages published for this specific symbol.
Ask Price	12	4	Binary	The Ask price. Use the Price scale from the symbol mapping index.
Ask Volume	16	4	Binary	The Ask size.
Bid Price	20	4	Binary	The Bid price. Use the Price scale from the symbol mapping index.
Bid Volume	24	4	Binary	The Bid size.
Ask Quote Condition	28	1	ASCII	<ul style="list-style-type: none"> • 'C' - Closing • 'O' - Opening Quote • 'R' - Regular Quote • 'W' - Slow on the Bid and Ask due to Set Slow List
Bid Quote Condition	29	1	ASCII	<ul style="list-style-type: none"> • 'C' - Closing • 'O' - Opening Quote • 'R' - Regular Quote • 'W' - Slow on the Bid and Ask due to Set Slow List
Retail Pricing Indicator	30	1	Binary	Bit field: <ul style="list-style-type: none"> • 0x00 No Retail Interest

FIELD NAME	OFFSETS	SIZE (BYTES)	FORMAT	DESCRIPTION
				<ul style="list-style-type: none"> • 0x01 Retail Interest on the Bid side • 0x02 Retail Interest on the Ask side • 0x03 Retail Interest on Bid & Ask side
Market ID of Best Ask	31	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – NYSE Group (BQT) • 1 – NYSE • 3 – NYSE Arca • 9 – NYSE American • 10 – NYSE National • 11 - NYSE Chicago
Market ID of Best Bid	33	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – NYSE Group (BQT) • 1 – NYSE • 3 – NYSE Arca • 9 – NYSE American • 10 – NYSE National • 11 - NYSE Chicago

2.3 CONSOLIDATED SINGLE-SIDED QUOTE MESSAGE – MSG TYPE 143

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

FIELD NAME	OFFSETS	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Size	0	2	Binary	Size of the message: 25 bytes
Msg Type	2	2	Binary	The type of message <ul style="list-style-type: none"> • 143 – Consolidated Single-Sided Quote
Symbol Index	4	4	Binary	The unique ID of the symbol in the Symbol Index msg
Symbol Seq Number	8	4	Binary	The unique ID of this message in the sequence of messages published for this specific symbol.
Side	12	1	ASCII	The side of the order - Buy/Sell. Valid values: <ul style="list-style-type: none"> • 'B' – Buy • 'S' – Sell (Offer)
Price	13	4	Binary	The price. Use the PriceScaleCode in the Symbol Mapping message.
Volume	17	4	Binary	The order quantity in shares.
Quote Condition	21	1	ASCII	<ul style="list-style-type: none"> • 'C' - Closing • 'O' - Opening Quote • 'R' - Regular Quote • 'W' - Slow on the Bid and Ask due to a "Set Slow List" • 0x00 - empty quote (there is no BBO available for the given instrument)
Retail Pricing Indicator	22	1	ASCII	Bit field: <ul style="list-style-type: none"> • 0x00 No Retail Interest • 0x01 – Retail Interest on the Bid side • 0x02 – Retail Interest on the Ask side • 0x03 – Combination of Retail Interest on Bid & Ask side
Market ID	23	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – NYSE Group (BQT) • 1 – NYSE • 3 – NYSE Arca • 9 – NYSE American • 10 – NYSE National • 11 - NYSE Chicago

3. BQT Trade Messages

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

- New York Stock Exchange LLC (NYSE) Trades datafeed
- NYSE Arca, Inc. (NYSEArca) Trades datafeed
- NYSE American LLC (NYSEAMER) Trades datafeed
- NYSE Chicago, Inc. (NYSECHX) Trades datafeed
- NYSE National, Inc. (NYSENAT) Trades datafeed

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

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

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

3.1 CONSOLIDATED TRADE MESSAGE – MSG TYPE 220

The following message structure applies to the Trade message.

FIELD NAME	OFFSETS	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Size	0	2	Binary	Size of the message: 38 bytes
Msg Type	2	2	Binary	The type of message <ul style="list-style-type: none"> • 220 – Consolidated Trade message
Source Time	4	4	Binary	The time when this msg was generated in the order book, in seconds since Jan 1, 1970 00:00:00 UTC.
Source Time NS	8	4	Binary	The nanosecond offset from the SourceTime
Symbol Index	12	4	Binary	The unique ID of the symbol in the Symbol Index msg
Symbol Seq Number	16	4	Binary	The unique ID of this message in the sequence of messages published for this specific symbol.
Trade ID	20	4	Binary	The unique Trade ID assigned by the source system
Price	24	4	Binary	The price of the trade. Use the Price scale from the Symbol Mapping msg.
Volume	28	4	Binary	Volume of the trade.
Trade Condition 1	32	1	ASCII	Settlement related conditions. <ul style="list-style-type: none"> • '@' – Regular Sale • ' ' - space - Regular Sale for TRF • 'C' – Cash • 'N' – Next Day Trade • 'R' – Seller
Trade Condition 2	33	1	ASCII	The reason for Trade Through Exemptions. <ul style="list-style-type: none"> • '0x20' – N/A • 'F' – Intermarket Sweep Order • 'O' – Market Center Opening Trade • '4' - Derivatively priced (TRF) • '5' – Market Center Reopening Trade • '6' – Market Center Closing Trade • '7' - Qualified Contingent Trade (TRF) • '9' – Corrected Last Sale Price
Trade Condition 3	34	1	ASCII	Extended hours/sequencing related conditions <ul style="list-style-type: none"> • '0x20' – N/A • 'T' – Extended Hours Trade • 'U' – Extended Hours Sold (Out of Sequence) • 'Z' – Sold
Trade Condition 4	35	1	ASCII	SRO Required Detail. <ul style="list-style-type: none"> • '@' – Regular Sale • '0x20' – N/A • 'I' – Odd Lot Trade • 'M' – Official Closing Price • 'Q' – Official Open Price • 'V' - Contingent Trade • P - Prior Reference Price (TRF) • W - Weighted Average Price (TRF)

FIELD NAME	OFFSETS	SIZE (BYTES)	FORMAT	DESCRIPTION
Market ID	36	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – NYSE Group (BQT) • 1 – NYSE • 3 – NYSE Arca • 9 – NYSE American • 10 – NYSE National • 11 - NYSE Chicago • 255 - NYSE TRF

3.2 CONSOLIDATED TRADE CANCEL MESSAGE – MSG TYPE 221

This message is published when a trade is cancelled.

FIELD NAME	OFFSETS	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Size	0	2	Binary	Size of the message: 26 bytes
Msg Type	2	2	Binary	The type of message <ul style="list-style-type: none"> • 221 – Consolidated Trade Cancel/Bust
Source Time	4	4	Binary	The time when this msg was generated in the order book, in seconds since Jan 1, 1970 00:00:00 UTC.
Source Time NS	8	4	Binary	The nanosecond offset from the SourceTime
Symbol Index	12	4	Binary	The unique ID of the symbol in the Symbol Index msg
Symbol Seq Number	16	4	Binary	The unique ID of this message in the sequence of messages published for this specific symbol.
Original Trade ID	20	4	Binary	The original Trade ID of trade being cancelled.
Market ID	24	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – NYSE Group (BQT) • 1 – NYSE • 3 – NYSE Arca • 9 – NYSE American • 10 – NYSE National • 11 - NYSE Chicago • 255 - NYSE TRF

3.3 CONSOLIDATED TRADE CORRECTION MESSAGE – MSG TYPE 222

This message is published when a trade is corrected.

FIELD NAME	OFFSET	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Size	0	2	Binary	Size of the message: 42 bytes
Msg Type	2	2	Binary	The type of message <ul style="list-style-type: none"> • 222 – Consolidated Trade Correction
Source Time	4	4	Binary	The time when this msg was generated in the order book, in seconds since Jan 1, 1970 00:00:00 UTC.
Source Time NS	8	4	Binary	The nanosecond offset from the SourceTime
Symbol Index	12	4	Binary	The unique ID of the symbol in the Symbol Index msg
Symbol Seq Number	16	4	Binary	The unique ID of this message in the sequence of messages published for this specific symbol.
Original Trade ID	20	4	Binary	The ID of the Trade being corrected.
Trade ID	24	4	Binary	The Trade ID identifies a unique Trade execution.
Price	28	4	Binary	The price of the trade. Use the Price scale from the symbol mapping index.
Volume	32	4	Binary	Volume of the trade.
Trade Condition 1	36	1	ASCII	Settlement related conditions. <ul style="list-style-type: none"> • '@' – Regular Sale • ' ' - space - Regular Sale for TRF • 'C' – Cash • 'N' – Next Day Trade • 'R' – Seller
Trade Condition 2	37	1	ASCII	The reason for Trade Through Exemptions. <ul style="list-style-type: none"> • '0x20' – N/A • 'F' – Intermarket Sweep Order • 'O' – Market Center Opening Trade • '4' - Derivatively priced (TRF) • '5' – Market Center Reopening Trade • '6' – Market Center Closing Trade • '7' - Qualified Contingent Trade (TRF) • '9' – Corrected Last Sale Price
Trade Condition 3	38	1	ASCII	This field contains extended hours/sequencing related conditions. <ul style="list-style-type: none"> • '0x20' – N/A • 'T' – Extended Hours Trade • 'U' – Extended Hours Sold (Out of Sequence) • 'Z' – Sold
Trade Condition 4	39	1	ASCII	This field contains the SRO Required Detail. <ul style="list-style-type: none"> • '@' – Regular Sale • '0x20' – N/A • 'I' – Odd Lot Trade • 'M' – Official Closing Price • 'P' – Prior Reference Price (TRF) • 'Q' – Official Open Price • 'V' – Contingent Trade • W - Weighted Average Price (TRF)

FIELD NAME	OFFSET	SIZE (BYTES)	FORMAT	DESCRIPTION
Market ID	40	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – NYSE Group (BQT) • 1 – NYSE • 3 – NYSE Arca • 9 – NYSE American • 10 – NYSE National • 11 - NYSE Chicago • 255 - NYSE TRF

3.4 TRF PRIOR DAY TRADE MESSAGE - MSG TYPE 218

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

FIELD NAME	OFFSET	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Size	0	2	Binary	Size of the message: 44 bytes
Msg Type	2	2	Binary	The type of message: 218 – TRF Prior Day Trade Message
SourceTime	4	4	Binary	The time when this msg was generated in the order book, in seconds since Jan 1, 1970 00:00:00 UTC.
SourceTimeNS	8	4	Binary	The nanosecond offset from the Source Time
SymbolIndex	12	4	Binary	The ID of the symbol in the Symbol Index message
SymbolSeqNum	16	4	Binary	The symbol sequence number.
TradeID	20	4	Binary	Unique identifier for this trade.
Price	24	4	Binary	The price of the Trade. Use the Price scale from the Symbol Index Mapping message.
Volume	28	4	Binary	The volume of the trade in shares.
TradeCond1	32	1	ASCII	Settlement related conditions. Valid values: <ul style="list-style-type: none"> • @ – Regular Sale (Arca, American, National, Chicago and NYSE) • C – Cash (Chicago Only) • N – Next Day Trade (Chicago Only) • ‘ – (space) Regular Sale (TRF only) • R – Seller (TRF only)
TradeCond2	33	1	ASCII	The reason for Trade Through Exemptions. Valid values: <ul style="list-style-type: none"> • ‘ – N/A (0x20) • F – Intermarket Sweep Order • O – Market Center Opening Trade • 4 – Derivatively priced (TRF only) • 5 - Reopening Trade • 6 – Market Center Closing Trade • 7 – Qualified Contingent Trade (TRF only) • 9 - Corrected Consolidated Close
TradeCond3	34	1	ASCII	Extended hours/sequencing related conditions. Valid values: <ul style="list-style-type: none"> • ‘ – (space, or 0x20) N/A • T – Extended Hours Trade • U – Extended Hours Sold (Out of Sequence) • Z – Sold
TradeCond4	35	1	ASCII	SRO Required Detail. Valid values: <ul style="list-style-type: none"> • ‘ – (space, or 0x20) N/A • I – Odd Lot Trade • M – Official Closing Price • Q – Official Open Price • V – Contingent Trade • P – Prior Reference Price (TRF only) • W – Weighted Average Price (TRF only)

FIELD NAME	OFFSET	SIZE (BYTES)	FORMAT	DESCRIPTION
PriorDayTime	36	4	Binary	The date and time when this Trade occurred at the participant firm, in seconds since Jan 1, 1970 00:00:00 UTC.
PriorDayTimeNS	40	4	Binary	The nanosecond offset from the Prior Day Time

3.5 TRF PRIOR DAY TRADE CANCEL MESSAGE - MSG TYPE 219

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

FIELD NAME	OFFSET	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Size	0	2	Binary	Size of the message: 40 bytes
Msg Type	2	2	Binary	The type of message: 219 – TRF Prior Day Trade Cancel Message
SourceTime	4	4	Binary	The time when this message was generated in the order book, in seconds since Jan 1, 1970 00:00:00 UTC.
SourceTimeNS	8	4	Binary	The nanosecond offset from the Source Time
SymbolIndex	12	4	Binary	The ID of the symbol in the Symbol Index message
SymbolSeqNum	16	4	Binary	The symbol sequence number.
TradeID	20	4	Binary	Unique identifier for this trade.
Price	24	4	Binary	The price of the Trade being cancelled. Use the Price Scale Code from the Symbol Index Mapping message.
Volume	28	4	Binary	The volume of the Trade being cancelled.
PriorDayTime	32	4	Binary	The date and time when original Trade being cancelled occurred at the participant firm, in seconds since Jan 1, 1970 00:00:00 UTC.
PriorDayTimeNS	36	4	Binary	The nanosecond offset from the Prior Day Time

3.6 CONSOLIDATED STOCK SUMMARY MESSAGE – MSG TYPE 229

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

FIELD NAME	OFFSET	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Size	0	2	Binary	Size of the message: 62 bytes.
Msg Type	2	2	Binary	The type of message <ul style="list-style-type: none"> • 229 – Consolidated Stock Summary
Source Time	4	4	Binary	The time when this msg was generated in the order book, in seconds since Jan 1, 1970 00:00:00 UTC.
Source Time NS	8	4	Binary	The nanosecond offset from the SourceTime
Symbol Index	12	4	Binary	The unique ID of the symbol in the Symbol Index msg
NYSE Group High Price	16	4	Binary	The High price of the stock for the day. Use the Price scale from the symbol mapping index.
NYSE Group Low Price	20	4	Binary	The Low price of the stock for the day. Use the Price scale from the symbol mapping index.
Primary Listing Market Official Open Price	24	4	Binary	The Opening price of the stock for the day received from the listing market. If there is no official opening price received from the listing market, the Open Price will default to "0". Note: Non-NYSE Group Primary Listing Market Prices are sourced from CTA/UTP SIP
NYSE Group Volume	28	4	Binary	The cumulative volume for the stock during the day.
NYSE Group Market ID of High Price	32	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – Default • 1 – NYSE • 3 – NYSE Arca • 9 – NYSE American • 10 – NYSE National • 11 - NYSE Chicago • 255 - NYSE Trade Reporting Facility
NYSE Group Market ID of Low Price	34	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – Default • 1 – NYSE • 3 – NYSE Arca • 9 – NYSE American • 10 – NYSE National • 11 - NYSE Chicago • 255 - NYSE Trade Reporting Facility
Market ID of Open Price	36	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – Default • 100 - Primary Listing Market

FIELD NAME	OFFSET	SIZE (BYTES)	FORMAT	DESCRIPTION
Num Close Prices	38	1	Binary	The number of Market ID/Official Close Price pairs. Values can be 0 – 1.
NYSE Group Market ID of the Close	39	2	Binary	The ID of the Originating Market: <ul style="list-style-type: none"> • 0 – Default • 100 - Primary Listing Market
Primary Listing Market Official Close Price	41	4	Binary	The Official Close Price of the stock for the originating market captured in the preceding Market ID field Note: Non-NYSE Group Primary Listing Market Prices are sourced from CTA/UTP SIP
Consolidated High Price	45	4	Binary	The highest price of any high/low eligible transaction on Tapes A, B or C received on the trading day. This field will be blank on all message publications until end of day summary data is received from CTA/UTP SIP
Consolidated Low Price	49	4	Binary	The lowest price of any high/low eligible transaction on Tapes A, B or C received on the trading day. This field will be blank on all message publications until end of day summary data is received from CTA/UTP SIP
Consolidated First Price	53	4	Binary	The price of the first last sale eligible transaction on Tapes A, B, or C received on the trading day. This field will be blank on all message publications until the end of day summary data is received from CTA/UTP SIP
Consolidated Last Price	57	4	Binary	The price of the final last sale eligible transaction on Tapes A, B, or C received on the trading day. This field will be blank on all message publications until the end of day summary data is received from CTA/UTP SIP
Complete	61	1	Binary	<ul style="list-style-type: none"> • 0 – Normal. Data is complete. • 1 – An unrecoverable gap was experienced in the input stream, so data may not be complete.

4. BQT Consolidated Volume

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

The Consolidated Volume feed publishes message types 240 (Consolidated Volume Message) and 34 (Consolidated Security Status Message).

Message type 3 (Symbol Index Message) is not published on these channels.

4.1 CONSOLIDATED VOLUME MESSAGE

FIELD NAME	OFFSET	SIZE (BYTES)	FORMAT	DESCRIPTION
Msg Size	0	2	Binary	Size of the message: 22 bytes.
Msg Type	2	2	Binary	The type of message <ul style="list-style-type: none"> 240 – Consolidated Volume message
Symbol Index	4	4	Binary	The unique ID of the symbol in the Symbol Index msg
Symbol Seq Number	16	4	Binary	The unique ID of this message in the sequence of messages published for this specific symbol.
Consolidated Volume	12	8	Binary	The cumulative volume for the stock throughout the day.
Reason	20	1	Binary	Reason for this update <ul style="list-style-type: none"> 0 – New trade 1 – Trade Cancellation 2 – Trade Error 3 – Trade Correction 4 – Closing/End Trade Summary (Synchronization with CTS and UTDF for NYSE listed and NASDAQ symbols separately)
Complete	21	1	Binary	<ul style="list-style-type: none"> 0 – Normal. Data is complete. 1 – An unrecoverable gap was experienced in the input stream, so data may not be complete.

5. Product ID and Market ID

PRODUCT ID	CHANNELS	DESCRIPTION
25	1	NYSE BQT Trades
	N/A	NYSE BQT Stock Summaries (no retrans/refresh available)
26	1 - 4	NYSE BQT BBO
	5 - 8	NYSE BQT Consolidated Volume, CTA symbols
	9 - 12	NYSE BQT Consolidated Volume, UTP symbols

EXCHANGE	MARKET ID
NYSE Group	0

6. BQT Trading Status

NYSE BQT provides quotes and trades in alignment with the NYSE Group Trading hours.

	Exchange	Quotes and Trading (EST)	Included in BQT
1	NYSE Arca	Quotes and Trades starts with early session at 4am	Yes
2	NYSE Chicago	Quotes and Trades Starts with early session at 7am	Yes
3	NSE American	Quotes and Trades Starts with early session at 7am	Yes
4	NYSE National	Quotes and Trades Starts with early session at 7am	Yes
5	NYSE Tapes B/C	Quotes and Trades Starts with early session at 7am	Yes
6	NYSE Tape A	Quotes and Trades Starts with core session at 9:30am	Yes
7	NYSE TRF Trades	No Quoting. Trading session is 8am - 8pm	Yes

1. NYSE BQT provides security status in alignment with the NYSE Group Trading hours.

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

- 'P' at 2:03am (feed start time)
 - 'B' at 2:30am (order entry gateways are open)
 - 'E' at 4:00am (start of trading and quoting)
 - 'O' at 9:30am (after 9:30am core transition)
 - 'L' at 4:00pm (late session start)
 - 'X' at 8:00pm (end of day)
2. Consolidated Volume messages sourced from the SIPs (CTA and UTP) start at 4:00am EST.
 3. Please note that NYSE (Tape A) primary listed securities only publish quotes and trades during core hours.