



NYSE BOND MASTER PRODUCT SPECIFICATION

Version
1.0

Date
27 Mar 2024

© 2024 NYSE. All rights reserved. No part of this material may be copied, photocopied or duplicated in any form by any means or redistributed without the prior written consent of NYSE. All third party trademarks are owned by their respective owners and are used with permission. NYSE and its affiliates do not recommend or make any representation as to possible benefits from any securities or investments, or third-party products or services. Investors should undertake their own due diligence regarding securities and investment practices. This material may contain forward-looking statements regarding NYSE and its affiliates that are based on the current beliefs and expectations of management, are subject to significant risks and uncertainties, and which may differ from actual results. NYSE does not guarantee that its products or services will result in any savings or specific outcome. All data is as of March 27, 2024. NYSE disclaims any duty to update this information.

Preface

Document History

Version No.	Date	Change Description
1.0	03/27/2024	First release of document

Contact Information

- Support support@nyse.com

Further Information

- For additional product information, visit:
<https://www.nyse.com/market-data/reference/nyse-bond-master>

Contents

- 1. INTRODUCTION.....4
 - 1.1 Markets Covered4
 - 1.2 Delivery Schedule4
 - 1.3 File Format4
- 2. SFTP AND S3 INFORMATION5
 - 2.1 SFTP Directory Structure.....5
 - 2.2 S3 Directory Structure5
- 3. FILE LAYOUT6
 - 3.1 NYSE Bond Master File.....6

1. Introduction

This document describes the NYSE Bond Master product and provides detailed information regarding delivery time of the data, file names, layouts and S3 and Secure File Transfer Protocol (SFTP) directory structure.

The NYSE Bond Master contains daily end-of-day data which includes a list of all NYSE Bonds and their attributes as of current day's trading. The file contains symbol, issuer, CUSIP, interest rate, maturity date, and more.

1.1 Markets Covered

The NYSE Bond Master covers the following products:

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

1.2 Delivery Schedule

The NYSE Bond Master file is delivered at approximately 9:30pm ET each day.

1.3 File Format

The NYSE Bond Master file is provided in a pipe-delimited, xml or csv format.

2. SFTP and S3 Information

2.1 SFTP Directory Structure

The name of the SFTP server is:

- sftp.nyse.com

In order to establish your connection to the NYSE SFTP, NYSE requires your dedicated source IP address(es) and SSH Key(s). Please provide this information on the customer dashboard by visiting dashboard.theice.com and navigating to "SFTP Access Settings". For additional information, please refer to the [NYSE SSH Key Generation guide](#).

For additional information regarding accessing the NYSE SFTP, please refer to the [NYSE SFTP Access - User Guide](#).

NYSE Bond Master files are accessible by following the below path:

File	SFTP Path
NYSE Bond Master	/BND_US_ARCA_REF_MASTER/BND_US_ARCA_REF_MASTER_yyyy/BND_US_ARCA_REF_MASTER_yyyymmdd

2.2 S3 Directory Structure

The NYSE S3 bucket name is:

- nyse.taq.prod.rawfiles

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

NYSE Bond Master files are accessible by accessing the below S3 bucket:

File	S3 Bucket
NYSE Bond Master	40_NYSE_BOND_MASTER

3. File Layout

3.1 NYSE Bond Master File

Field Name	Length	Format	Description
Bond_symbol	76	Text	Underlying + Alt Symbol + Suffix
Issuer_name	255	Text	Corporate Name of issuer and Security Description
Cusip_ID	10	Text	CUSIP Identity of the Security
Interest_rate	5	Number	The Coupon Rate of the Security
Maturity_date	8	Date (mm/dd/yyyy)	The Date the Bond Matures
Face_value	5	Number	The Amount Payable per Bond at Maturity
Underlying	20	Text	The Common Stock Symbol of the issuer if there is one. Blank if no common stock.
Alt_Symbol	50	Text	An Alternative Symbol is assigned if there is not an underlying security or when the bond is issued by a wholly owned subsidiary.
Suffix	6	Text	Used for additional identification information. Current contains the maturity year and may be followed by an incrementing alpha character to differentiate securities from the same issuer that have the same maturity date.
Issue_type	50	Text	The type of security Values: <ul style="list-style-type: none"> • American Depository Receipts • American Depository Shares • Blonds • Common Stock • Exchange Trades Funds • Ordinary Shares • Others • Preferred • Rights • Shares of Beneficial Interest • Units • Warrants • Debentures • Foreign • Index Linked Notes • Index • closed_end_fund • Corporate Bonds • Convertible Bonds
Bypass_clearing	30	Text	Where the bond clears if it cleared by NYSE

Field Name	Length	Format	Description
			Values: <ul style="list-style-type: none"> • NSCC = National Securities Clearing Corporation • FICC = Fixed Income Securities Corporation • No Clearing = Clearing is the responsibility of the trade parties
Currency_code	30	Text	Denotes the currency and or settlement cycle for the security. Values: <ul style="list-style-type: none"> • Regular Way • Cash • Next Day T-2 • British Pounds • Euros • Japanese Yen • Mexican Peso
Flat	50	Text	When bond is trading "Flat" meaning trading without accrued interest. Values: <ul style="list-style-type: none"> • F=Flat (no accrued interest) • (Blank)=Interest Pricing in effect
Bankrupt	30	Text	Trading Action. Values: <ul style="list-style-type: none"> • C = Called • D = De-listed • X = Ex-interest • M = Missed Interest Payment • Q = Bankrupt • L = Late Filing • B = Below Listing Standards • A = Late Filing and Below Listing Standards • F = Bankrupt and Late Filing • S = Bankrupt and Below Listing Standards
Exchange	50	Text	Location the security is listed: Values: <ul style="list-style-type: none"> • N = Listed on NYSE • U = Unlisted