

Overview

Daily TAQ (Trade and Quote) provides users with FTP access to all trades and quotes for all issues traded on the NYSE, Nasdaq(OTC), and Regional's for the previous trading day. The dataset includes the Daily NBBO File, Daily Quotes File, Daily TAQ Master File, Daily Trades File, and Reg SHO - NYSE Short Sales file.

File Overview:

FileName	Description	History Available
TAQ Master File	The TAQ Master file provides users with FTP access to all master securities information in NYSE-listed and non-listed stocks for the previous trading day	1/1/1993 - Present
TAQ Quotes	The TAQ Quotes file contains the consolidated quotes for all listed and non-listed issues.	1/1/1993 - Present
TAQ Trades	The TAQ Quotes file contains the consolidated trades (or last sale) for all listed and non-listed issues.	1/1/1993 - Present
TAQ NBBO	The TAQ NBBO provides users with FTP access to all NBBO quote appendages (long) in NYSE-listed and non-listed stocks	91/2003 - Present

File Information:

FileName	Format	Record Size	FTP File Size (compressed)	File Num of Rows	File Time Availability
TAQ Master	ASCII	252 Bytes	386KB	8500	7pm
TAQ Quotes	ASCII	89 Bytes	1GB	100 Million	1am
TAQ Trades	ASCII	71 Bytes	110MB	13 Million	10pm
TAQ NBBO	ASCII	142 Bytes	550MB	50 Million	12am

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.

FTP Information:

FileName	FTP Server
TAQ Master	ftp2.nysedata.com/taqmaster/taqmasterYYYY/taqmasterYYYYMM/taqmasterYYYYMMDD.zip
TAQ Quotes	ftp2.nysedata.com/taqquote/taqquoteYYYY/taqquoteYYYYMM/taqquoteYYYYMMDD.zip
TAQ Trades	ftp2.nysedata.com/taqtrade/taqtradeYYYY/taqmasterYYYYMM/taqtradfeYYYYMMDD.zip
TAQ NBBO	ftp2.nysedata.com/taqnbbo/taqnbboYYYY/taqnbboYYYYMM/taqnbboYYYYMMDD.zip

File Formats:

1. TAQ Master File

Field Name	Offset	Size	Format	Description
Blank	0	1	Text	Blank space
CUSIP	1	13	Text	CUSIP Code. This field consists of the following Digit 1- New/Prior CUSIP Indicator Digits 2-10 =CUSIP Code Digit 11 = Special Condition Code Digit 12 = Foreign company Designation Digit 13 = Exchange Designation
Symbol (OTC)	14	12	Text	Symbol for OTC securities
Symbol	26	15	Text	Symbol
Security Description	41	60	Text	Full Name/Description of Security
Unit of Trading	101	1	Number	The number of shares 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
Status Indicator	118	1	Number	Defines the status of the security '1' = Active '2'=Deletion '3'=Suspension '4'=Halt '5'=Code '3 or 4' = Status Lifted
Status Date	119	8	Date	(CCYYMMDD) Date the status indicator was applicable
Date Admitted Trading	127	8	Date	(CCYYMMDD) Date the issue began trading.
Date Traded – Reg Way	135	8	Date	(CCYYMMDD) Date the security traded
Date Traded – Settlement Date	143	8	Date	(CCYYMMDD) Security Settlement Date
CCS Indicator	151	1	Number	Corresponding Clearing Services indicator. '0'=Non - CCS '1'= CCS
Fail Clearance Eligible	152	1	Number	'0'=Non-Eligible '1'=Eligible
Reason Code	153	3	Number	For future use
Source – Listed Exchange	156	2	Number	Primary Exchange Codes '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) '11' = NASD (ND)
Space	158	2	Text	Blank
Symbol	160	10	Text	Uncompressed Security symbol (6 character root, 10 character suffix)
Source Info	170	1	Text	'H'= Halted '0'=Delayed
Local Ind.	171	1	Number	Did the security trade ONLY at the local exchange. 'N'=No 'Y'=Yes

ITS Issue	172	1	Text	Did the issue trade over ITS? 'N'=No 'Y'=Yes
NYSE Industry Code	173	4	Number	The issues industry code. Dow Jones Industry Group Code translations can be found here: http://www.nyse.com/indexes/djclasses.asp
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	Text	This field is no longer used. DENOM values: I = 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. - .10000000) B = 100ths (2 decimal places) (e.g. - .11000000) 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	Text	Issue Type: 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 9 = Treasury Bond 0= Structured Product
Listing Type	193	8	Date	Date the issue was listed on its home exchange. (CCYYMMDD)
NYSE Trade Today	201	1	Number	Did the issue trade on the NYSE today? '0'=No '1'=Yes
AMEX Trade Today	202	1	Number	Did the issue trade on the Amex today? '0'=No '1'=Yes
Boston Trade Today	203	1	Number	Did the issue trade on the Boston today? '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? '0'=No '1'=Yes
Philadelphia Trade Today	207	1	Number	Did the issue trade on the Philadelphia today?

				'0'=No '1'=Yes
NASD Trade Today	208	1	Number	Did the issue trade on the NASD today? '0'=No '1'=Yes
OTC Trade Today	209	1	Number	Did the issue trade OTC today? '0'=No '1'=Yes
CBOE Trade Today	210	1	Number	Did the issue trade on the CBOE today? '0'=No '1'=Yes
Position Filler Lines	211	39	Number	Reserved for future use.
Line Change	250	1	Number	New Line indicator

2. TAQ Quotes

-The TAQ Quotes file contains a header row that has 2 spaces, an 8 character date and 79 spaces

Field Name	Offset	Size	Format	Description
Time	0	9	Date	Time of quote with milliseconds (HHMMSSXXX)
Exchange	9	1	Text	The Exchange that issued the quote
Symbol	10	16	Text	Security symbol (6 character root, 10 character suffix)
Bid Price	26	11	Number	Bid price, 7 Characters for the whole number, 4 characters for decimals
Bid Size	37	7	Number	Bid size in units of trade, 7 Characters
Ask Price	44	11	Number	Ask price, 7 Characters for the whole number, 4 characters for decimals
Ask Price	55	7	Number	Ask size in units of trade, 7 characters
Quote Condition	62	1	Text	Condition of Quote issued '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
Market Maker	63	4	Number	NASDAQ Market Maker ID, 4 characters
Bid Exchange	67	1	Text	'A' = American Stock Exchange 'B' = Boston Stock Exchange 'C' = National (Cincinnati) Stock Exchange 'D' = National Association of Securities Dealers (ADF) 'E' = Market Independent (SIP - Generated) 'I' = International Stock Exchange 'M' = Chicago Stock Exchange 'N' = NYSE 'P' = NYSE Arca 'T/Q' = NASDAQ Stock Exchange 'S' = Consolidated Tape System 'X' = Philadelphia Stock Exchange 'W' = CBOE
Ask Exchange	68	1	Text	'A' = American Stock Exchange 'B' = Boston Stock Exchange 'C' = National (Cincinnati) Stock Exchange 'D' = National Association of Securities Dealers (ADF) 'E' = Market Independent (SIP - Generated) 'I' = ISE 'M' = Chicago Stock Exchange

				<p>‘N’ = NYSE ‘P’ = NYSE Arca ‘T/Q’ = NASDAQ Stock Exchange ‘S’ = Consolidated Tape System ‘X’ = Philadelphia Stock Exchange ‘W’ = CBOE</p>
Sequence Number	69	16	Number	Message sequence number
National BBO Ind	85	1	Number	<p>CQS Only - National BBO Indicator ‘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>
NASDAQ BBO Ind	86	1	Number	<p>NASD BBO Indicator(CQS) ‘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> <p>NASDAQ NBBO Appendage Indicator ‘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.</p>
Quote Cancel/Correction	87	1	Text	<p>CQS ONLY ‘A’ = Not a Cancel Quote ‘B’ = Cancel quote/Cancel Price Indication/Cancel Trading Range Indication ‘C’ = Corrected Price Indication</p>
Source of quote	88	1	Text	<p>‘C’ = CQS ‘N’ = NASDAQ</p>
Line Change	89	2	Text	New Line Indicator

3. TAQ Trades

-The TAQ Quotes file contains a header row that has 2 spaces, an 8 character date and 60 spaces

Field Name	Offset	Size (Bytes)	Format	Description
Time	0	9	Date	Time of trade with milliseconds (HHMMSSXXX)
Exchange	9	1	Text	'A' = American Stock Exchange 'B' = Boston Stock Exchange 'C' = National (Cincinnati) Stock Exchange 'D' = National Association of Securities Dealers (ADF) 'E' = Market Independent (SIP - Generated) 'I' = ISE 'M' = Chicago Stock Exchange 'N' = NYSE 'P' = NYSE Arca 'T/Q' = NASDAQ Stock Exchange 'S' = Consolidated Tape System 'X' = Philadelphia Stock Exchange 'W' = CBOE
Symbol	10	16	Text	Security symbol (6 character root, 10 character suffix)
Sale Condition	26	4	Text	A Sale Condition (applies to all exchanges). Up to four codes are displayed per trade: Possible Values: CTS ISSUES Blank or '@' - Regular Sale (no condition) 'B' = Average Price Trade 'C' = Cash Trade (same day clearing) 'E' = Automatic Execution 'F' = Intermarket Sweep Order 'G' = Opening/Reopening Trade Detail 'H' = Intraday Trade Detail 'I' = CAP Election Trade 'K' = Rule 127 trade (NYSE only) or Rule 155 trade (AMEX only) 'L' = Sold Last (late reporting) 'N' = Next Day Trade (next day clearing) 'O' = Market Center Opening Trade 'R' = Seller 'T' = Extended Hours Trade 'U' = Extended Hours (Sold Out of Sequence) 'Z' = Sold (out of sequence) '4' - Derivatively Priced '5' - Market Center Re-opening Prints '6' - Market Center Closing Prints NASD ISSUES '@' = Regular Trade 'A' = Acquisition 'B' = Bunched Trade 'C' = Cash Trade 'D' = Distribution 'F' - Intermarket Sweep 'G' = Bunched Sold Trade 'K' = Rule 155 Trade (AMEX 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

				<p>‘U’ = Extended Hours (Sold Out of Sequence) ‘W’ = Average Price Trade ‘Y’ = Yellow Flag ‘Z’ = Sold (Out of Sequence) ‘1’ = Stopped Stock - Regular Trade ‘2’ = Stopped Stock - Sold Last ‘3’ = Stopped Stock - Sold Last 3 = Stopped Stock - Sold (Out of Sequence) ‘4’ Derivatively Priced ‘5’ – Re-opening Prints ‘6’ – Closing Prints ‘7’ – Placeholder for 611 Exempt ‘8’ - Placeholder for 611 Exempt ‘9’ - Placeholder for 611 Exempt</p>
Trade Volume	30	9	Number	Volume of trade
Trade Price	39	11	Number	Price of trade, 7 Characters for the whole number, 4 characters for decimals
Trade Stop Stock Indicator	50	1	Text	<p>Value indicates that this Trade (NYSE Only) is indicated as a Stop Stock. ‘Blank’ = N/A (Correction or NASDAQ) ‘N’ = Not Indicated as Stop Stock ‘Y’ = Indicated as Stop Stock</p>
Trade Correction Indicator	51	2	Text	<p>Trade Correction Indications Possible Values ‘00’ = Regular trade which was not corrected, changed or signified as cancel or error ‘01’ = Original trade which was later 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) ‘12’ = Correction record (This record follows '01' records and contains the correction time and the original "incorrect" data)</p>
Trade Sequence Number	53	16	Number	Unique sequence number for both CTS and NASDAQ trade messages
Source of Trade	69	1	Text	<p>Source of Trade Message ‘C’ = CTS ‘N’ = NASDAQ NTDS</p>
Trade Reporting Facility	70	1	Text	<p>‘A’ = American Stock Exchange ‘B’ = Boston Stock Exchange ‘C’ = National (Cincinnati) Stock Exchange ‘D’ = National Association of Securities Dealers (ADF) ‘E’ = Market Independent (SIP - Generated) ‘I’ = International Stock Exchange ‘M’ = Chicago Stock Exchange ‘N’ = NYSE ‘P’ = NYSE Arca ‘T/Q’ = NASDAQ Stock Exchange ‘S’ = Consolidated Tape System ‘X’ = Philadelphia Stock Exchange ‘W’ = CBOE</p>
Line Change	71	2	Text	New Line Indicator

4. TAQ NBBO

-The TAQ Quotes file contains a header row that has 2 spaces, an 8 character date and 79 spaces

Field Name	Offset	Size (Bytes)	Format	Description
Time	0	9	Date	Time of quote with milliseconds (HHMMSSXXX)
Exchange	9	1	Text	The Exchange that issued quote
Symbol	10	16	Text	Security symbol
Bid Price	26	11	Number	Bid price, 7 Characters for the whole number, 4 characters for decimals
Bid Size	37	7	Number	Bid size in units of trade, 7 characters
Ask Price	44	11	Number	Ask price, 7 Characters for the whole number, 4 characters for decimals
Ask Size	55	7	Number	Ask size in units of trade, 7 characters
Quote Condition	62	1	Text	Condition of Quote issued
Market Maker	63	4	Number	NASDAQ Market Maker ID
Bid Exchange	67	1	Text	'A' = American Stock Exchange 'B' = Boston Stock Exchange 'C' = National (Cincinnati) Stock Exchange 'D' = National Association of Securities Dealers (ADF) 'E' = Market Independent (SIP - Generated) 'I' = ISE 'M' = Chicago Stock Exchange 'N' = NYSE 'P' = NYSE Arca 'T/Q' = NASDAQ Stock Exchange 'S' = Consolidated Tape System 'X' = Philadelphia Stock Exchange 'W' = CBOE
Ask Exchange	68	1	Text	'A' = American Stock Exchange 'B' = Boston Stock Exchange 'C' = National (Cincinnati) Stock Exchange 'D' = National Association of Securities Dealers (ADF) 'E' = Market Independent (SIP - Generated) 'I' = ISE 'M' = Chicago Stock Exchange 'N' = NYSE 'P' = NYSE Arca 'T/Q' = NASDAQ Stock Exchange 'S' = Consolidated Tape System 'X' = Philadelphia Stock Exchange 'W' = CBOE
Sequence Number	69	16	Number	Message sequence number
National BBO Ind	85	1	Number	CQS Only - National BBO Indicator '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

				<p>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> <p>UTP Only - National BBO Indicator '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. '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>
NASDAQ BBO Ind	86	1	Number	<p>NASD BBO Indicator(CQS) '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> <p>NASDAQ NBBO Appendage Indicator '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>
Quote Cancel/Correction	87	1	Text	<p>CQS ONLY 'A' = Not a Cancel Quote 'B' = Cancel quote/Cancel Price Indication/ Cancel Trading Range Indication 'C' = Corrected Price Indication</p>
Source of quote	88	1	Text	<p>'C' = CQS 'N' = NASDAQ</p>
NBBO Quote Condition	89	1	Text	<p>Condition of Quote issued 'A' = Slow on the Ask Side 'B' = Slow on the Bid Side 'C' = Closing</p>

				<p> '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 </p>
Best Bid Exchange	90	1	Text	<p> 'A' = American Stock Exchange 'B' = Boston Stock Exchange 'C' = National (Cincinnati) Stock Exchange 'D' = National Association of Securities Dealers (ADF) 'E' = Market Independent (SIP - Generated) 'I' = ISE 'M' = Chicago Stock Exchange 'N' = NYSE 'P' = NYSE Arca 'T/Q' = NASDAQ Stock Exchange 'S' = Consolidated Tape System 'X' = Philadelphia Stock Exchange 'W' = CBOE </p>
Best Bid Price	91	11	Number	Best Bid price, 7 Characters for the whole number, 4 characters for decimals
Best Bid Size	102	7	Number	Best Bid size in units of trade, 7 characters
Best Bid Market Maker	109	4	Text	Best Bid NASDAQ Market Maker ID (Long Appendage)
Best Bid MM Location	113	2	Text	Best Bid NASDAQ Market Maker geographic location (Long Appendage)
Best Bid MM Desk Location	115	1	Text	Best Bid NASDAQ Market Maker desk location (Long Appendage)
Best Ask Exchange	116	1	Text	<p> 'A' = American Stock Exchange 'B' = Boston Stock Exchange 'C' = National (Cincinnati) Stock Exchange 'D' = National Association of Securities Dealers (ADF) 'E' = Market Independent (SIP - Generated) 'I' = ISE 'M' = Chicago Stock Exchange 'N' = NYSE 'P' = NYSE Arca 'T/Q' = NASDAQ Stock Exchange 'S' = Consolidated Tape System 'X' = Philadelphia Stock Exchange 'W' = CBOE </p>
Best Ask Price	117	11	Number	Best offer price, 7 Characters for the whole number, 4 characters for decimals
Best Ask Size	128	7	Number	Best Offer size in units of trade, 7 characters
Best Ask Market Maker	135	4	Text	Best Offer NASDAQ Market Maker ID (Long Appendage)
Best Ask MM Location	139	2	Text	Best Offer NASDAQ Market Maker geographic location

				(Long Appendage)
Best Ask MM Desk Location	141	1	Text	Best Offer NASDAQ Market Maker desk location (Long Appendage)
Line Change	142	2	Text	New Line Indicator

Additional Reference

BBO Qualifying Conditions

-The following table contains the quote conditions that are eligible to be the best bid or offer

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

Stock Symbol Suffixes

-The following table contains 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; Example includes the following: ZZZ ACL is the same as ZZZ/A/CL
<v>CV	Series (or Class) A-T & V-Z Convertible; Example includes 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/Aw
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". Example includes 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 Example includes the following: ZZZ DV is the same as ZZZ/DV
EC	Emerging Company Marketplace. Example includes the following: ZZZ EC is the same as ZZZ/EC
EU	Estimated cash amount for creation unit. Example includes the following: ZZZ EU is the same as ZZZ/EU
FN	Foreign News. Example includes the following: ZZZ FN is the same as ZZZ/F/N

ID	Index – differentiates an index from a stock with the same root symbol. Example includes the following: III ID is the same as III/ID
IV	Intra-day Net Asset Value per share. Example includes 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. Example includes the following: ZZZ NV is the same as ZZZ/NV
PP	Partial Paid. Example includes the following: ZZZ PP is the same as ZZZ/PP
PTCL	Part Called. Example includes the following: ZZZ PTCL is the same as ZZZ/PT/CL
PR	Preferred. Example includes 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. Example includes the following: ZZZ SC is the same as ZZZ/SC
SP	Special. Example includes the following: ZZZ SP is the same as ZZZ/SP
SD	Stamped. Example includes the following: ZZZ SD is the same as ZZZ/SD
SO	Current shares outstanding. in thousands. Example includes the following: ZZZ SO is the same as ZZZ/SO
TC	Total cash amount per creation unit in thousands. Example includes the following: ZZZ TC is the same as ZZZ/TC
TEST	Exclusive suffix used for intraday test message. Example includes the following: ZZZ TEST is the same as ZZZ/TEST
TT	Tier II Securities Example includes the following: ZZZ TT is the same as ZZZ/TT
U	Units (a combination of securities composed of two or more of warrants, common stocks, preferred stocks and/or bonds) Example includes the following: ZZZ U is the same as ZZZ/U
VR	Variable Common Rights. Example includes the following: ZZZ VR is the same as ZZZ/VR
WD	When Distributed. Example includes the following: ZZZ WD is the same as ZZZ/WD
WI	When Issued. Example includes the following: ZZZ WI is the same as ZZZw
WS	Warrants. Example includes the following: ZZZ WS is the same as ZZZ/WS
WWS	With Warrants. Example includes the following: ZZZ WWS is the same as ZZZ/W/WS
WS<v>	Warrants Series <v>; Series A-T & V-Z. Example includes the following: ZZZ WSA is the

	same as <i>ZZZ</i> /WSA
WSWI	Warrents When Issued.

TAQ Discussion Board

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