



**US Equity Trade, Quote and One-Minute Data  
File Format Document**

**Version 3.8**

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# I. Trade Data

## A. Sample

```
10/07/2016,04:49:24.140409482,113.8,4,P,@ TI,00,1047,,N,,,04:49:24.139768064,1,,0
10/07/2016,04:55:52.581960849,114.03,80,Q,@FTI,00,1055,,N,,,04:55:52.581920841,1,,1
10/07/2016,04:55:53.340804790,113.84,96,P,@FTI,00,1056,,N,,,04:55:53.340144640,2,,1
10/07/2016,04:55:54.517865454,113.67,78,Q,@FTI,00,1057,,N,,,04:55:54.517838914,2,,1
10/07/2016,04:55:54.519058427,113.52,32,P,@FTI,00,1058,,N,,,04:55:54.518435328,3,,1
10/07/2016,04:55:54.522541916,113.52,48,P,@FTI,00,1059,,N,,,04:55:54.521882368,4,,1
10/07/2016,04:55:54.522542304,113.51,30,P,@FTI,00,1060,,N,,,04:55:54.521882368,5,,1
10/07/2016,06:14:28.819740575,113.81,100,Q,@FT,00,1112,,N,,,06:14:28.819712082,3,,1
10/07/2016,06:34:37.042215416,113.63,100,P,@FT,00,1136,,N,,,06:34:37.041573376,6,,1
10/07/2016,06:45:08.458727759,113.66,200,P,@FT,00,1153,,N,,,06:45:08.458049280,7,,1
10/07/2016,06:45:08.458844757,113.66,100,P,@FT,00,1154,,N,,,06:45:08.458177536,8,,1
10/07/2016,06:45:08.458845086,113.6,100,P,@FT,00,1155,,N,,,06:45:08.458177536,9,,1
10/07/2016,06:45:08.459130442,113.54,150,Q,@FT,00,1156,,N,,,06:45:08.459092949,4,,1
10/07/2016,06:56:53.094114983,113.75,100,P,@ T,00,1190,,N,,,06:56:53.093471232,10,,0
10/07/2016,06:56:53.094115558,113.75,100,P,@ T,00,1191,,N,,,06:56:53.093471232,11,,0
```

## B. File Layout

Trade Data is provided as ASC files. Each tick contains up to 19 comma-separated fields and is laid out as follows:

- Date
- Time
- Price
- Volume
- Exchange Code
- Sales Condition
- Correction Indicator
- Sequence Number
- Trade Stop Indicator
- Source of Trade
- MDS 127 / TRF (*Trade Reporting Facility*)\*
- Exclude Record Flag
- Filtered Price
- Participant Timestamp\*\*
- Trade Id\*\*\*
- Trade Reporting Facility (TRF) Timestamp\*\*
- Timestamp Microseconds (Obsolete as of 10/24/2016) \*\*
- Participant Timestamp Microseconds (Obsolete as of 10/24/2016) \*\*
- TRF Timestamp Microseconds (Obsolete as of 10/24/2016) \*\*
- Trade Through Exempt Indicator\*\*\*

\* MDS 127 only until 12/31/03; Trade Reporting Facility from 10/26/09 forward.

\*\* From 9/1/2015 forward.

\*\*\* From 10/24/2016 forward

## C. Field Descriptions

The following fields contain data pertaining to the following exchanges, unless otherwise noted:

- American Stock Exchange
- NASDAQ
- New York Stock Exchange

Field Name	Type	Description
<b>Date</b>	MM/DD/YYYY	Trade date.
<b>Time</b>	HH:MM:SS.000000000	Trade time. This number reflects the time at which the trade entered CTS. Milliseconds available: NYSE and AMEX from 1/2/04; NASDAQ from 12/5/05. Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Price</b>	Number (14,7)	Trade price per share. Up to seven decimal places.
<b>Volume</b>	Integer (9)	Number of shares traded.
<b>Exchange Code</b>	Character (2)	Exchange on which the trade occurred.  A AMEX (NYSE MKT) B NASDAQ OMX BX (Boston) C National Stock Exchange (Cincinnati) D/1 NASD ADF (FINRA) E Market Independent (SIP - Generated) I ISE (International Securities Exchange) J DirectEdge A K DirectEdge X M Chicago N NYSE O Instinet (Valid only during January and February 1993) P ARCA (formerly Pacific) S Consolidated Tape System T/Q NASDAQ V IEX W CBOE (Valid through 04/30/14) X NASDAQ OMX PSX (Philadelphia) Y BATS Y-Exchange, Inc. Z BATS
<b>Sales Condition</b>	Character (up to 4)	Sales Condition. These conditions apply to trades on all exchanges except as indicated. More than one code can be displayed in the field (up to four codes).  <b>See Appendix D for list of codes.</b>

<b>Correction Indicator</b>	Character (up to 2)	<p>Correction Indicator. Beginning in June 1995, corrections to corrections are permissible. TAQ shows only the original trade and final correction. No interim corrections are shown.</p> <p><u>Good trades:</u>  00 Regular trade that was not corrected, changed, or signified as cancel or error.  1 Original trade which was later corrected. This record contains the original time and the corrected data for the trade. Symbol correction (out of time sequence).</p> <p><u>Original trade records:</u>  7 Trade cancelled due to error.  8 Trade cancelled.  9 Trade cancelled due to symbol correction.</p> <p><u>Correction instructions:</u>  10 Cancel record (associated with 8).  11 Error record (associated with 7).  12 Correction record (associated with 1; contains corrected time and original data).</p>
<b>Sequence Number</b>	Integer (9) and Integer (16) post 12/31/2003.	Unique sequence number for both Consolidated Tape Service and NASDAQ trade messages.
<b>Trade Stop Indicator</b>	Character (1)	Blank= N/A (Correction or NASDAQ) N=Not Indicated as Stop Stock (NYSE Only) Y=Indicated as Stop Stock (NYSE Only)
<b>Source of Trade</b>	Character (1)	C =CTS N=NASDAQ NTDS
<b>MDS_127 / TRF</b>	Character (3)	<p><b>MDS 127 – Prior to 1/1/2004</b></p> <p>Combined "G", Rule 127, and stopped stock trade indicator. This field applies only to NYSE trades.  For example, a trade that is Display Book-reported (40) and complies with Rule 127 (100) would appear as 140 in the file.</p> <ul style="list-style-type: none"> <li>0 = Does not qualify as "G", Rule 127, or stopped stock trade</li> <li>2 = "G" trade buyer and seller</li> <li>3 = "G" trade buyer</li> <li>4 = "G" trade seller</li> <li>10 = Elect box stroked</li> <li>20 = Percent box stroked</li> <li>40 = A Display Book-reported trade.</li> <li>100 = Rule 127 trade</li> <li>200 = Stopped stock trade</li> </ul> <p><b>"G" trade</b> - A member firm trading for its own account must publicly identify that the order is principal. (See NYSE Constitution and Rules, ¶2090, Rule 90.)  <b>Rule 127</b> – An NYSE trade reported as having been executed as a block position. (See NYSE Constitution, ¶2127, Rule 127.)  <b>Stopped stock</b> - A guarantee by the specialist that an order will be executed at a specific price. (See NYSE Constitution, ¶2116, Rule 116.)</p> <p><b>(continued)</b></p>

<b>TRF (Trade Reporting Facility)</b>	Character (1)	<b>This field shows Trade Reporting Facility (TRF), if applicable, starting 10/26/2009.</b>  A AMEX (NYSE MKT) B Boston C Cincinnati D NASD ADF (FINRA) E Market Independent (SIP - Generated) I ISE M Chicago N NYSE P ARCA (formerly Pacific) S Consolidated Tape System T/Q NASDAQ V IEX W CBOE (Valid through 04/30/14) X Philadelphia Z BATS
<b>Exclude Record Flag<sup>1</sup></b>	Character (1)	Filtered trade indicator. "X" is present if Tick Data recommends exclusion of trade from time series due to condition code(s).
<b>Filtered Price</b>	Number (14,7)	Filtered price. If Tick Data would have adjusted the price of this trade during its filtering process due to scrubbing algorithm conditions being met, the adjusted price is shown.
<b>Participant Timestamp<sup>2</sup></b>	HH:MM:SS.000000000	Participant's provided timestamp when submitted to the SIP (CTA or UTP). Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Trade Id<sup>3</sup></b>	Text	Identifier for Tracking Trades. The tradeId is unique per participant per symbol per session within a trading session. <Blank> for CTA.
<b>Trade Reporting Facility (TRF) Timestamp<sup>2</sup></b>	HH:MM:SS.000000000	Trade Reporting Facility (TRF) Timestamp used by the TRFs to provide the TRF Timestamp in terms of the number of microseconds. Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Timestamp microseconds<sup>2</sup></b>	XXX	XXX is the microseconds since the start of the last millisecond of the Time field. Obsolete from 10/24/2016.
<b>Participant Timestamp microseconds<sup>2</sup></b>	XXX	XXX is the microseconds since the start of the last millisecond Participant Timestamp field. Obsolete from 10/24/2016.
<b>Trade Reporting Facility (TRF) Timestamp microseconds<sup>2</sup></b>	XXX	XXX is the microseconds since the start of the last millisecond of the Trade Reporting Facility (TRF) Timestamp field. Obsolete from 10/24/2016.

<sup>1</sup> The following condition codes are excluded: *B, C, G, L, M, N, P, Q, R, W, Z, 8, 9*. In addition, if *Sales Condition Code T* appears during market hours, it is excluded. If a trade has a *Correction Indicator* value of 2 or larger, it is excluded regardless of the condition code.

<sup>2</sup> From 9/1/2015 forward.

<sup>3</sup> From 10/24/2016 forward.

<b>Trade Through Exempt Indicator<sup>1</sup></b>	Number (1)	Denotes whether or not a trade is exempt (Rule 611) and when used jointly with certain Sale Conditions, will more fully describe the characteristics of a particular trade.  0 = Not a Trade Through Exemption 1 = Trade Through Exemption
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#### D. Fields for User-Defined Interval-Based Bars

Selecting Interval Tick-Based Bars, Time-Based Bars, Daily Bars, Weekly Bars or Monthly Bars, to be built from Trade Data, the following fields are available.

Field Name	Type	Description
<b>Date</b>	MM/DD/YYYY	Date of Interval-bar
<b>Time</b>	HH:MM	Time of Interval-bar ( <b>Tick-Based Bars and Time-Based Bars Only</b> )
<b>Open</b>	Number	Price of first trade within the minute bar. Up to seven decimal places.
<b>High</b>	Number	Highest trade price within the minute bar. Up to seven decimal places.
<b>Low</b>	Number	Lowest trade price within the minute bar. Up to seven decimal places.
<b>Close</b>	Number	Price of last trade within the minute bar. Up to seven decimal places.
<b>Volume</b>	Number	Total number of shares traded within the minute bar.
<b>Tick Count</b>	Number	Total number of trades within the minute bar.
<b>Up Ticks</b>	Number	Total number of trades increasing in price compared to the previous trade.
<b>Down Ticks</b>	Number	Total number of trades decreasing in price compared to the previous trade.
<b>Same Ticks</b>	Number	Total number of trades having the same price compared to the previous trade.

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<sup>1</sup> From 10/24/2016 forward.

## II. Level I Quote Data

### A. Sample

09/25/2017,10:12:33.635250000,P,31.47,0.0,450,0,R,,2912001,,,G,B,,C,,,,,E,10:12:33.623695000,,,,,  
09/25/2017,10:12:48.659739000,P,0.0,0.0,0,0,,2933801,,,O,B,,C,,,,,10:12:48.647995000,,,,,M  
09/25/2017,10:12:48.682594000,A,0.0,0.0,0,0,R,,2934101,,,O,B,,C,,,,,10:12:48.671088000,,,,,  
09/25/2017,10:17:48.668438000,P,0.0,0.0,0,0,,3348101,,,O,B,,C,,,,,10:17:48.648034000,,,,,T  
09/25/2017,10:17:48.668493000,P,45.26,0.0,450,0,R,,3348201,,,G,B,,C,,,,,10:17:48.648052000,,,,,

### B. File Layout

Quote files are provided as ASC files and designated by a Q\_ followed by the appropriate symbol. Each quote record contains up to 30 comma-separated fields and is laid out as follows:

Date  
Time  
Exchange  
Bid Price  
Ask Price  
Bid Size\*  
Ask Size\*  
Quote Condition\*\*  
Market Maker ID  
Sequence Number  
Bid Exchange (begins 01/01/2004)\*\*\*\*\*  
Ask Exchange (begins 01/01/2004)\*\*\*\*\*  
National BBO Indicator (begins 01/01/2004)\*\*\*  
FINRA BBO Indicator (formerly called NASDAQ BBO Indicator - began 01/01/2004)\*\*\*  
Quote Cancel/Correction (begins 01/01/2004)  
Quote Source  
Retail Interest Indicator (RPI)\*\*\*\*  
Short Sale Restriction Indicator (begins 02/04/2013)  
Limit-Up/Limit-Down BBO Indicator (as of 10/24/2016)\*\*\*\*\*  
FINRA ADF Market Participant Quote Indicator (as of 10/24/2016)\*\*\*\*\*  
FINRA ADF MPID Indicator (begins 02/04/2013)  
SIP Generated Message Identifier (begins 12/02/2013)  
National BBO Limit-Up/Limit-Down Indicator (begins 12/02/2013)  
Participant Timestamp\*\*\*\*\*  
Regional Reference Number (RRN)\*\*\*\*\*  
FINRA ADF Timestamp (formerly called Trade Reporting Facility (TRF) Timestamp)\*\*\*\*\*  
Timestamp Microseconds\*\*\*\*\*  
Participant Timestamp microseconds\*\*\*\*\*  
TRF Timestamp microseconds\*\*\*\*\*  
Security Status Indicator (begins 11/06/2017)

\* – Provided in actual size prior to 9/10/2003 and in 100's thereafter.

\*\* – Field contains 'Mode' data prior to 9/10/2003.

\*\*\* – This field shows only a fraction of NBBO quotes. NBBO quote data is available from our online store:

<https://store.tickdata.com/login>.

\*\*\*\* – From 8/1/2012 forward.

\*\*\*\*\* – From 9/1/2015 forward.

\*\*\*\*\* – Obsolete as of 10/24/2016.

\*\*\*\*\* Formerly Limit-Up/Limit-Down BBO Indicator (CQS) (begins 02/04/2013)

\*\*\*\*\* Formerly Limit-Up/Limit-Down BBO Indicator (UTP) (begins 02/04/2013)



## C. Field Descriptions

The following fields contain data pertaining to the following exchanges, unless otherwise noted:

- American Stock Exchange
- NASDAQ
- New York Stock Exchange

Field Name	Type	Description
<b>Date</b>	MM/DD/YYYY	Quote date.
<b>Time</b>	HH:MM:SS.000000000	Quote time. This number reflects the time at which the quote entered CTS. Milliseconds available: NYSE and AMEX from 2/7/06; NASDAQ from 12/5/05. Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Exchange (Begins 08/02/1993)</b>	Character (2)	The Exchange that issued the quote:  A AMEX (NYSE MKT) B Boston C Cincinnati D NASD ADF (FINRA) E Market Independent (SIP - Generated) I ISE J DirectEdge A K DirectEdge X M Chicago N NYSE P ARCA (formerly Pacific) S Consolidated Tape System T/Q NASDAQ V IEX W CBOE (Valid through 04/30/14) X NASDAQ OMX PSX (Philadelphia) Y BATS Y-Exchange, Inc. Z BATS
<b>Bid Price</b>	Number	Bid price. Truncated to eight implied decimal places.
<b>Ask Price</b>	Number	Ask price. Truncated to eight implied decimal places.
<b>Bid Size</b>	Integer	Bid size in number of round lots (100 share units).
<b>Ask Size</b>	Integer	Ask size in number of round lots (100 share units).
<b>Quote Condition</b>	Character	<b>Quote Conditions from 9/10/2003 to present. See Appendix I for list of codes.</b>
<b>Mode</b>	Character	<b>This field shows Mode prior to 9/10/2003, if applicable. See Appendix E for list of codes.</b>
<b>Market Maker ID</b>	Character	<u>NASDAQ ONLY</u>  Identifies the NASDAQ market maker for each NASD quote. See Appendix C for a list of valid market makers.  <b>Note:</b> This field was added in August 1993. Beginning in March 1997, the values AA, AI, IA, and II were replaced with blanks. Previously, these values identified aggregate CAES and non-CAES quotes. Since March 2010, the field has become obsolete.

<b>Sequence Number</b>	Integer	<u>NYSE ONLY</u> Market Data Systems (MDS) sequence number. This field applies only to NYSE trades. It will contain a zero if the trade is not an NYSE trade or if the sequence number is indeterminate.
<b>Bid Exchange (begins 1/1/2004)</b>	Character	Exchange where the bid originated. Obsolete from October 24, 2016. A AMEX B Boston C Cincinnati D NASD ADF E Market Independent (SIP - Generated) I ISE M Chicago N NYSE P Pacific S Consolidated Tape System T/Q NASDAQ V IEX W CBOE X Philadelphia Z BATS
<b>Ask Exchange (begins 1/1/2004)</b>	Character	Exchange where the ask originated. Obsolete from October 24, 2016. A AMEX B Boston C Cincinnati D NASD ADF E Market Independent (SIP - Generated) I ISE M Chicago N NYSE P Pacific S Consolidated Tape System T/Q NASDAQ V IEX W CBOE X Philadelphia Z BATS
<b>National BBO Indicator (begins 1/1/2004)</b>	Number (1)	<u>AMEX and NYSE ONLY (We do not recommend using this field)</u> 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

		<p>is contained in the Expanded Price Short National BBO appendage.</p> <p>From 11/01/2017 forward:</p> <p>CTA  A = No National BBO change - Current quote does not affect the BBO. No National appendage is required. (formerly '0').  G = Quote Contains all National BBO Information - Current quote is itself the new National BBO. No National appendage is required. (formerly '1').  O = No National BBO - There is no calculation of National BBO such as before Market Open or after Market Close. No National appendage is required. (formerly '2')  T = Best Bid Short Appendage, Best Offer Short Appendage. A new Best Bid is generated and the new Best Bid information is contained in the Best Bid Short Appendage, a new Best Offer is generated and the new Best Offer information is contained in the Best Offer Short Appendage (formerly '6').  U = Best Bid Long Appendage, Best Offer Long Appendage. A new Best Bid is generated and the new Best Bid information is contained in the Best Bid Long Appendage, a new Best Offer is generated and the new Best Offer information is contained in the Best Offer Long Appendage (formerly '4').</p> <p>UTP  0 = This quote does not affect the NBBO. No appendage or NBBO record is required.  1 = No NBBO (eg outside of market hours). No Appendage or NBBO record is required.  2 = Short Form NBBO Appendage – A new NBBO is contained in NBBO file.  3 = Long Form NBBO Appendage - A new NBBO is contained in the NBBO File.  4 = This quote is itself the new NBBO. No appendage is required but an NBBO record is.</p>
<b>FINRA BBO Indicator (begins 10/24/2016)</b>	Number (1)	<p><u>FINRA ONLY (We do not recommend using this field)</u></p> <p>Indicates the affect the new quote has on the FINRA BBO.</p> <p>FINRA BBO Indicator (FBBO) for CTA :</p> <p>0=No FINRA BBO Change, current quote does not affect the BBO. No FINRA appendage is required.  1= Quote Contains all FINRA BBO Information - Current quote is itself the new FINRA BBO. No FINRA appendage is required.  2= No FINRA BBO - There is no calculation of FINRA BBO such as before Market Open or after Market Close. No FINRA appendage is required.  3= FINRA BBO Appendage - A new NASD BBO is generated and the new BBO information is contained in the NASD BBO appendage.</p> <p>From 11/06/2017 forward:</p> <p>CTA</p>

		<p>Indicates the effect this quote has on the FINRA BBO.</p> <p>Blank = Not Applicable  A = No FINRA BBO change  B = FINRA BBO does not exist</p> <p>For UTP-published messages, this field is blank.</p>
<b>Quote Cancel/Correction (begins 1/1/2004)</b>	Character (1)	<p><u>AMEX and NYSE ONLY</u></p> <p>CQS ONLY</p> <p>A = Not a Cancel Quote  B= Cancel quote/Cancel Price Indication/ Cancel Trading Range Indication  C=Corrected Price Indication</p>
<b>Quote_Source</b>	Character (1)	<p>C= CQS  N= NASDAQ</p>
<b>Retail Interest Indicator (RPI) (begins 8/1/2012)</b>	Character (1)	<p>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</p>
<b>Short Sale Restriction Indicator (begins 2/4/2013)</b>	Character (1)	<p>Identifies whether or not a Short Sale Restriction is in effect. A Short Sale Restriction is to be in effect if a security's price decreases by 10% or more from the previous day's closing price. Once activated, the Short Sale Restriction will remain in effect for the remainder of the day as well as the following day, unless deactivated.</p> <p>CTA:</p> <ul style="list-style-type: none"> <li>• Blank = Short Sales Restriction Not in Effect</li> <li>• A = Short Sales Restriction Activated</li> <li>• C = Short Sales Restriction Continued</li> <li>• D = Short Sales Restriction Deactivated</li> <li>• E = Short Sales Restriction in Effect</li> </ul> <p>UTP:</p> <ul style="list-style-type: none"> <li>• 0 = No Price test in effect</li> <li>• 1 = Reg SHO in effect due to an intra-day price drop in security</li> <li>• 2 = Reg SHO Restriction remains in effect</li> </ul>
<b>Limit-Up/Limit-Down BBO Indicator</b>	Character (1)	<p>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  C = Bid Ask outside price band Not Executable</p>
<b>FINRA ADF Market Participant Quote Indicator</b>	Character (1)	<p>UTP Only - FINRA ADF Market Participant Quote Indicator representing the Top of book quotations for each FINRA ADF participant</p> <p>0 = Normal quote from FINRA, representing the BBO from the FINRA ADF.</p> <p>1 = Represents a quote from a single ATS in the FINRA ADF</p> <p>Blank = Denotes all CTA Quotes and all UTP Quotes not from a FINRA ADF</p>

<b>FINRA ADF MPID Indicator</b> (begins 2/4/2013)	Character (1)	<p>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.</p> <p>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.</p> <p>2 = ADF MPID(s) attached - A new FINRA MPID was generated and the new information is contained in the attached appendage</p> <p>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.</p>
<b>SIP Generated Message Identifier</b>	Character (1)	<p>Indicates whether the SIP (CTA or UTP) was the originator of the message</p> <p>Blank = Message originated from a market participant</p> <p>'E' = Message originated from the SIP</p>
<b>National BBO Limit-Up/Limit-Down Indicator</b>	Character (1)	<p>CTA: Indicates the effect that the Limit Up-Limit Down Price Band changes have on the National Best Bid and National Best Offer.</p> <p>Blank = Limit Up-Limit Down Not Applicable</p> <ul style="list-style-type: none"> <li>• A = National Best Bid and / or National Best Offer are Executable</li> <li>• B = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable</li> <li>• C = National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable</li> <li>• 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</li> <li>• E = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State</li> <li>• F = National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State</li> <li>• 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</li> <li>• 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</li> <li>• I = National Best Bid equals Upper Limit Price Band and National Best Offer equals Lower Limit Price Band (Crossed - NOT in Limit State)</li> </ul> <p>UTP: 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> <ul style="list-style-type: none"> <li>• Blank = Limit Up-Limit Down Not Applicable</li> <li>• A = National Best Bid and National Best Offer are Executable</li> <li>• B = National Best Bid below Lower Limit Price Band – National Best Bid is Non-Executable</li> <li>• C = National Best Offer above Upper Limit Price Band – National Best Offer is Non-Executable</li> </ul>

		<ul style="list-style-type: none"> <li>• 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</li> <li>• E = National Best Bid equals Upper Limit Price Band – National Best Bid is in Limit State</li> <li>• F = National Best Offer equals Lower Limit Price Band – National Best Offer is in Limit State</li> <li>• 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</li> <li>• 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</li> <li>• 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</li> </ul>
<b>Participant Timestamp<sup>1</sup></b>	HH:MM:SS.00000000	Participant’s provided timestamp when submitted to the SIP (CTA or UTP). Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Regional Reference Number (RRN)</b>	Text	Regional Reference Number (RRN) provided by the Participant. Obsolete from 10/24/2016.
<b>FINRA ADF Timestamp<sup>1</sup></b>	HH:MM:SS.00000000	Trade Reporting Facility (TRF) Timestamp used by the TRFs to provide the TRF Timestamp in terms of the number of microseconds. Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Time microseconds<sup>1</sup></b>	XXX	XXX is the microseconds since the start of the last millisecond of the Time field. Obsolete from 10/24/2016.
<b>Participant Time microseconds<sup>1</sup></b>	XXX	XXX is the microseconds since the start of the last millisecond Participant Timestamp field. Obsolete from 10/24/2016.
<b>Trade Reporting Facility (TRF) Timestamp microseconds<sup>1</sup></b>	XXX	XXX is the microseconds since the start of the last millisecond of the Trade Reporting Facility (TRF) Timestamp field. Obsolete from 10/24/2016.
<b>Security Status Indicator (begins 11/06/2017)</b>	Character (1)	CTA  Blank = Security Status Indicator Not Applicable. When Security Status Indicator is blank, the Quote Condition field must contain a value other than blank. D = News Dissemination G = Trading Range Indication I = Order Imbalance M = Limit-Up-Limit Down (LULD) Trading Pause P = News Pending T = Resume X = Equipment Changeover Y = Sup-Penny Trading

<sup>1</sup> From 9/1/2015 forward.

		<p>Z = No Open-No Resume  0 = Limit Up-Limit Down (LULD) Price Band  1 = Market-Wide Circuit Breaker Level 1 – Breached  2 = Market-Wide Circuit Breaker Level 2 – Breached  3 = Market-Wide Circuit Breaker Level 3 – Breached  9 = Republished Limit Up-Limit Down (LULD) Price Band</p> <p>UTP</p> <p>A = Halt News Pending  B = Halt News Dissemination  C = Single Stock Trading Pause In Affect  D = Regulatory Halt Extraordinary Market Activity  E = Halt ETF  F = Trading Halted; For information requested by NASDAQ  G = Halt Not Compliance  H = Halt Filings Not Current  I = Halt Trading Suspension  J = Halt Regulatory Concern  K = Operations Halt, Contact Market Operations  L = IPO Issue not yet Trading  M = Corporate Action  N = Quotation Not Available  O = Volatility Trading Pause  P = Volatility Trading Pause – Straddle Condition  Q = News and Resumption Times  R = Single Stock Trading Pause/Quotation-Only Period  S = Qualifications Issues Reviewed/Resolved; Quotations/Trading to Resume  T = Filing Requirements Satisfied/Resolved; Quotations/Trading To Resume  U = Issuer News Not Forthcoming; Quotations/Trading To Resume  V = Qualifications Halt ended; maint. Req. met; Resume  W = Qualifications Halt Concluded; Filings Met; Quotes/Trades To Resume  X = Trade Halt Concluded By Other Regulatory Auth,; Quotes/Trades Resume  Y = New Issue Available  Z = Issue Available  A1 = Market Wide Circuit Breaker Halt – Carry over from previous day  A2 = Market Wide Circuit Breaker Resumption  A3 = IPO security released for quotation  A4 = IPO security – positioning window extension  1 = Market Wide Circuit Breaker Halt – Level 1  2 = Market Wide Circuit Breaker Halt – Level 2  3 = Market Wide Circuit Breaker Halt – Level 3  &lt;Blank&gt; = Reason not provided</p>
--	--	---

### III. One-Minute Trade Data

#### A. Sample

10/07/2016,09:31,47.33,47.49,47.33,47.41,19290  
10/07/2016,09:32,47.45,47.45,47.3,47.3,1566  
10/07/2016,09:33,47.34,47.4,47.34,47.39,1700  
10/07/2016,09:34,47.41,47.455,47.38,47.4,1137  
10/07/2016,09:35,47.43,47.48,47.43,47.48,700  
10/07/2016,09:36,47.47,47.48,47.34,47.38,11600  
10/07/2016,09:37,47.38,47.42,47.37,47.42,4110  
10/07/2016,09:38,47.45,47.46,47.41,47.46,2301  
10/07/2016,09:39,47.44,47.45,47.37,47.4,2502  
10/07/2016,09:40,47.42,47.43,47.37,47.41,3234

#### B. File Layout

One-Minute Data is provided as ASC files, and is generated from tick equity trade data. Each minute bar contains up to 7 comma-separated fields and is laid out as follows:

Date  
Time  
Open  
High  
Low  
Close  
Volume

#### C. Field Descriptions

Field Name	Type	Description
<b>Date</b>	MM/DD/YYYY	Date of Minute bar
<b>Time</b>	HH:MM	Time of Minute bar  The minute timestamp reflects the interval from the start of the previous minute at :00 seconds to the end at :59 seconds. For example, the minute bar timestamp 09:26 reflects all trades from 09:25:00 to 09:25:59.
<b>Open</b>	Number	Price of first trade within the minute bar. Up to seven decimal places.
<b>High</b>	Number	Highest trade price within the minute bar. Up to seven decimal places.
<b>Low</b>	Number	Lowest trade price within the minute bar. Up to seven decimal places.
<b>Close</b>	Number	Price of last trade within the minute bar. Up to seven decimal places.
<b>Volume</b>	Number	Total number of shares traded within the minute bar.



## IV. NBBO (National Best Bid/Best Offer) Data

### Sample

```

10/07/2016,09:30:00.000000000,21.15,Q,2,21.85,P,1
10/07/2016,09:30:00.069859115,21.15,Q,2,21.84,V,7
10/07/2016,09:30:00.973307806,21.15,Q,2,21.81,V,1
10/07/2016,09:30:02.128749409,21.15,Q,2,21.84,V,7
10/07/2016,09:30:02.147538478,21.15,Q,2,21.81,V,1
10/07/2016,09:30:02.211048708,21.15,Q,2,21.84,V,7
10/07/2016,09:30:02.277678644,21.15,Q,2,21.8,Q,1
10/07/2016,09:30:02.285270699,21.15,Q,2,21.79,V,7
10/07/2016,09:30:02.297376742,21.12,Z,1,21.79,V,7
10/07/2016,09:30:02.321984360,20.85,Y,1,21.79,V,7
10/07/2016,09:30:02.324742852,20.86,V,7,21.79,V,7
10/07/2016,09:30:02.339698230,20.87,Z,10,21.79,V,7
10/07/2016,09:30:02.349630420,20.85,Y,1,21.79,V,7
10/07/2016,09:30:02.482119677,20.84,J,1,21.79,V,7
10/07/2016,09:30:02.482150544,20.74,Z,1,21.79,V,7

```

### A. File Layout

NBBO files are derived from Quote data. The quotes in NBBO files represent the best bid and best offer across all US exchanges at any given time. The data is provided in ASC files that are designated by `_NBBO` at the end of the filenames. Each NBBO quote record contains up to 8 comma-separated fields and is laid out as follows:

```

Date
Time
Bid Price
Bid Exchange
Bid Size
Ask Price
Ask Exchange
Ask Size

```

### B. Field Descriptions

The following fields contain data pertaining to the following exchanges, unless otherwise noted:

- American Stock Exchange
- NASDAQ
- New York Stock Exchange

Field Name	Type	Description
Date	MM/DD/YYYY	Quote date.
Time	HH:MM:SS.000000000	Quote time. This number reflects the time at which the quote entered CTS. Milliseconds available: NYSE and AMEX from 2/7/06; NASDAQ from 12/5/05. Nanoseconds available for NASDAQ issues

		from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Bid Price</b>	Number	Bid price. Truncated to eight implied decimal places.
<b>Bid Exchange (begins 1/1/2004)</b>	Character	Exchange where the bid originated. A AMEX B Boston C Cincinnati D NASD ADF E Market Independent (SIP - Generated) I ISE M Chicago N NYSE P Pacific S Consolidated Tape System T/Q NASDAQ W CBOE X Philadelphia Z BATS
<b>Bid Size</b>	Integer	Bid size in number of round lots (100 share units).
<b>Ask Price</b>	Number	Ask price. Truncated to eight implied decimal places.
<b>Ask Exchange (begins 1/1/2004)</b>	Character	Exchange where the ask originated. A AMEX B Boston C Cincinnati D NASD ADF E Market Independent (SIP - Generated) I ISE M Chicago N NYSE P Pacific S Consolidated Tape System T/Q NASDAQ W CBOE X Philadelphia Z BATS
<b>Ask Size</b>	Integer	Ask size in number of round lots (100 share units).

## V. One-Minute Quote Data

### Sample

```
10/07/2016,09:31,09:30:00.000000000,32.2,9,34.59,14,09:30:57.470158554,33.81,1,34,2,09:30:21.487025459,33.69,3,33.72,1,09:30:59.764502747,33.81,1,34,1,2.39
.02,148
10/07/2016,09:32,09:31:01.627990312,33.81,1,34,2,09:31:58.283165631,34.02,1,34.14,1,09:31:28.545254253,33.83,1,33.89,1,09:31:58.768518427,34.01,1,34.13,1,0
.19,0.01,44
10/07/2016,09:33,09:32:06.545404302,34.01,1,34.14,1,09:32:22.049916613,34.03,1,34.15,1,09:32:30.034024586,34.01,1,34.04,1,09:32:59.251591393,34.01,2,34.04,
1,0.13,0.02,30
10/07/2016,09:34,09:33:07.549879712,34.01,1,34.04,1,09:33:47.134519291,34.02,1,34.05,1,09:33:24.911036048,33.96,1,33.97,1,09:33:54.042316571,34.02,1,34.13,
1,0.13,0.01,76
10/07/2016,09:35,09:34:11.516378854,34.03,1,34.13,1,09:34:11.516378854,34.03,1,34.13,1,09:34:39.046745467,34.01,1,34.09,1,09:34:40.909202450,34.01,1,34.1,2
.012,0.08,13
10/07/2016,09:36,09:35:00.666754631,34.01,1,34.09,1,09:35:00.666754631,34.01,1,34.09,1,09:35:46.687142216,34.01,1,34.04,1,09:35:59.061641585,34,1,34.06,1,0
.08,0.03,23
10/07/2016,09:37,09:36:03.004588756,34,1,34.06,2,09:36:53.989661191,34.01,1,34.07,4,09:36:25.710479792,34.0,1,34.01,3,09:36:54.505877432,34.01,2,34.07,5,0.
1,0.01,23
10/07/2016,09:38,09:37:01.757849983,34.01,2,34.07,3,09:37:28.031716519,34.11,1,34.14,1,09:37:01.757849983,34.01,2,34.07,3,09:37:54.393235142,34.07,1,34.12,
1,0.16,0.02,77
```

### A. File Layout

One-Minute Quote Data is provided as ASC files, and is generated from NBBO quote data. Each minute bar contains up to 25 comma-separated fields and is laid out as follows:

**Date**

**Time**

**Open Time**

**Open Bid Price**

**Open Bid Size**

**Open Ask Price**

**Open Ask Size**

**High Bid Time**

**High Bid Price**

**High Bid Size**

Ask Price at the time of the High Bid Price

Ask Size at the time of the High Bid Price

**Low Ask Time**

Bid Price at the time of the Low Ask Price

Bid Size at the time of the Low Ask Price

**Low Ask Price**

**Low Ask Size**

**Close Time**

**Close Bid Price**

**Close Bid Size**

**Close Ask Price**

**Close Ask Size**

Max Spread

Min Spread

Number of NBBO Quotes in the Bar

Note: Fields in **bold** represent actual quote pairs (bids/asks) from NBBO data. Other fields provide additional details derived from NBBO quotes. “Ask” and “Offer” mean the same thing, as do “Size” and “Volume”

## B. Field Descriptions

<b>Field Name</b>	<b>Type</b>	<b>Description</b>
<b>Date</b>	MM/DD/YYYY	Quote bar date.
<b>Time</b>	HH:MM	Time of Minute bar.  The minute timestamp reflects the interval from the start of the previous minute at :00 seconds to the end at :59 seconds. For example, the minute bar timestamp 09:26 reflects all trades from 09:25:00 to 09:25:59.
<b>Open Time</b>	HH:MM:SS.000000000	Time at which Open of bar is observed. Milliseconds available: NYSE and AMEX from 2/7/06; NASDAQ from 12/5/05. Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>High Bid Time</b>	HH:MM:SS.000000000	Time at which the High Bid quote entered CTS. Milliseconds available: NYSE and AMEX from 2/7/06; NASDAQ from 12/5/05. Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Low Ask Time</b>	HH:MM:SS.000000000	Time at which the Low Ask quote entered CTS. Milliseconds available: NYSE and AMEX from 2/7/06; NASDAQ from 12/5/05. Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Open/High/Low/Close Bid Price</b>	Number	Bid price at the Open, High, Low, or Close. Truncated to eight implied decimal places.
<b>Open/High/Low/Close Bid Size</b>	Integer	Bid size at the Open, High, Low, or Close in number of round lots (100 share units).
<b>Open/High/Low/Close Ask Price</b>	Number	Ask price at the Open, High, Low, or Close. Truncated to eight implied decimal places.
<b>Open/High/Low/Close Ask Size</b>	Integer	Ask size at the Open, High, Low, or Close in number of round lots (100 share units).
<b>Ask Price at the time of the High Bid Price</b>	Number	Ask price when the highest bid price of the bar is observed.
<b>Ask Size at the time of the High Bid Price</b>	Integer	Ask size when the highest bid price of the bar is observed.
<b>Bid Price at the time of the Low Ask Price</b>	Number	Bid price when the lowest ask price of the bar is observed.
<b>Bid Size at the time of the Low Ask Price</b>	Integer	Bid size when the lowest ask price of the bar is observed.
<b>Close Time</b>	HH:MM:SS.000000000	Time at which Close of bar is observed. Milliseconds available: NYSE and AMEX from 2/7/06; NASDAQ from 12/5/05. Nanoseconds available for NASDAQ issues from 10/24/2016. Timestamp up to the microsecond for all other issues.
<b>Max Spread</b>	Number	Maximum spread between NBBO bid and ask within the bar.
<b>Min Spread</b>	Number	Minimum spread between NBBO bid and ask within the bar.

<b>Number of NBBO Quotes in the Bar</b>	Integer	Sum of NBBO quotes used to create a one-minute quote bar.
---	---------	---

## VI. File Naming Convention

Tick Data names corporate entities by a proprietary Internal ID#. We do this so that we are able to deliver files for multiple companies, active and/or inactive, that have used the same symbol in different time periods. For example, Chrysler (ticker = C, ID# = 1208) and Citigroup (ticker = C, ID# = 1335) both used the same symbol, 'C', at different times. Data for both is available. All supporting corporate action files will also reference our Internal ID#.

3149 9/7/2007 9/20/2007 9/24/2007 10/25/2007 0.28 USD

When data is delivered 'as-traded', as it is when used with TickWrite® or Time Series Builder (TSB), files are named by ticker symbol and contain data for a single trading day. That was the actual symbol under which the company was listed on a particular trade date. On occasion, upon client request, we can deliver the data 'mapped' for corporate actions. This data is the same as the output of TickWrite 7 and TSB. When we deliver data in this manner, the files are named by Internal ID and each file will span the full range of data requested for that company.

## VII. Corporate Actions

Tick Data provides the following corporate actions files with each dataset delivered. The format for each file is described below:

### A. Company Information (CompanyInfo.asc)

Provides a map of Tick Data's internal ID# to current company symbol, company name, and other identifiers.

#### Sample

```
TWX,TWX,TIME WARNER INC.,887317105000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,357
GE,GE,GENERAL ELECTRIC CO,369604103000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,3149
MSFT,MSFT,MICROSOFT CORP,594918104002,NASDAQ GLOBAL SELECT MARKET,,01/04/1993,09/30/2007,5061
PCP,PCP,PRECISION CASTPARTS CORP,740189105000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,5822
```

#### File Layout

Each record contains nine (9) comma-separated fields of data and is laid out as follows:

symbol  
 file name  
 company name  
 CUSIP (Available to users who provide a valid CUSIP license)  
 exchange  
 industry code  
 first date  
 last date  
 company id

#### Field Descriptions

Field Name	Type	Description
<b>Symbol</b>	Character	Stock symbol. See Appendix A for details on suffixes.
<b>File Name</b>	Character	Name of file if data is delivered named by Symbol rather than by ID#.
<b>Company_Name</b>	Character	Company name.
<b>CUSIP</b>  <b>NOTE: Available to users who provide a valid CUSIP license</b>	Character	CUSIP number, which uniquely identifies a security. The Committee on Uniform Security Identification Procedure (CUSIP) assigns the first nine digits. <ul style="list-style-type: none"> <li>▪ Digits/characters 1-6 identify the issuer</li> <li>▪ Digits/characters 7-9 identify the issue.</li> <li>▪ The last three digits are applied by the NSCC to distinguish between NYSE, AMEX, and NASD issues:               <ul style="list-style-type: none"> <li>o NYSE 000</li> <li>o NYSE when issued 100</li> <li>o AMEX 001</li> <li>o AMEX when issued 101</li> <li>o NASD 002</li> <li>o NASD when issued 102</li> </ul> </li> </ul>
<b>Exchange</b>	Character	Current exchange on which the symbol is traded.

<b>Industry</b>	Character	NYSE industry code. See Appendix B. Null after 01/01/2000.
<b>First Date</b>	MM/DD/YYYY	The first date for which data is available for the company.
<b>Last Date</b>	MM/DD/YYYY	The last date for which data is available for the company.
<b>ID #</b>	Numeric	Tick Data's Internal ID#.

## B. Split and Dividend Information (Stocksplits.csv)

Provides adjustment ratios for stock splits and stock dividends.

### Sample

```
AEG, 05/13/2003, 0.96
APA, 04/02/2003, 0.95
BRL, 03/17/2003, 0.66666667
CBI, 02/10/2003, 0.5
CXWPRB, 03/31/2003, 0.97
PSS, 03/27/2003, 0.33333333
ROL, 03/10/2003, 0.66666667
```

### File Layout

Each record contains three (3) comma-separated fields of data and is laid out as follows:

```
Symbol
Date
Ratio
```

### Field Descriptions

The following fields contain data pertaining to the following exchanges, unless otherwise noted:

- American Stock Exchange
- NASDAQ
- New York Stock Exchange

Field Name	Type	Description
<b>Symbol</b>	Character	Stock symbol. See Appendix A for details on suffixes.
<b>Split_Date</b>	MM/DD/YYYY	Date of stock split or dividend.
<b>Ratio</b>	Numeric	Percentage of adjustment made to the price of the symbol due to a stock split, stock distribution, stock dividend, or cash dividend.

## C. Mergers (Mergers.csv)

Provides adjustment ratios for a certain type of stock splits where price should be adjusted but volume should not be adjusted.

### File Layout

Each record contains three (3) comma-separated fields of data and is laid out as follows:

```
symbol
effective date
ratio
```

## D. Cash Dividends (Dividends.csv)

Provides the amount of cash dividends.

### Sample

```
3149,9/7/2007,9/20/2007,9/24/2007,10/25/2007,,0.28,USD
5822,8/15/2007,9/5/2007,9/7/2007,10/1/2007,,0.03,USD
```

### File Layout

Each record contains eight (8) comma-separated fields of data and is laid out as follows:

symbol / company id  
declared date  
ex\_date  
record\_date  
pay\_date  
net amount  
gross amount  
currency type

### Field Descriptions

Field Name	Notes
Company ID or Symbol	Depends on data being delivered by ID or by Symbol.
Declare Date	no definition required
Ex-Date	no definition required
Record Date	no definition required
Pay Date	no definition required
Net Amount	no definition required
Gross Amount	no definition required
Currency Type	no definition required



## VIII. Appendix A – Stock Suffixes

### NYSE and AMEX Issues

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All securities on the NYSE and AMEX are identified by a three-character symbol. The following table lists the valid four- to seven-character suffix identifiers.

<u>Description</u>	<u>Suffix</u>
Class A .....	A
Class A Called .....	ACL
Class A Convertible .....	ACV
Class A When Issued .....	AWI
Class B .....	B
Class B Called .....	BCL
Class B Convertible .....	BCV
Class B When Issued .....	BWI
Called .....	CL
Certificate .....	CT
Convertible .....	CV
Convertible Called .....	CVCL
Ex-Dividend .....	XD
Ex-Rights .....	XRT
Without Warrants .....	XW
Part Called .....	PTCL
Preferred .....	PR
Preferred A through Preferred Z .....	PRA through PRZ
Preferred Called .....	PRCL
Preferred When Issued .....	PRWI
Rock Island Certificate UP .....	CTUP
Rights .....	RT
Rights When Issued .....	PRWI
Special .....	SP
Stamped .....	SD
Warrants .....	WS
Warrants Class A .....	WSA
Warrants Class B .....	WSB
Warrants When Issued .....	WSWI
With Warrants .....	WW
When Distributed .....	WD
When Issued .....	WI

## NASDAQ Issues

A unique four- or five-letter symbol is assigned to NASDAQ securities. If a fifth letter appears, it identifies the issue as other than a single issue of common stock or capital stock. A list of fifth-letter identifiers and a description of what each represent follows:

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

Source: NASDAQ website: <http://www.nasdaq.com/reference/glossary.stm>

## **IX. Appendix B – NYSE Industry Codes**

<b>Industry Group</b>	<b>Code</b>
<b>INDUSTRIALS</b>	100
<b>Aerospace</b>	102
Aircraft	102A
Parts and Equipment	102B
<b>Business Supplies and Services</b>	104
Machines and Equipment (Excl. Computers)	104A
Supplies	104B
Services	104C
<b>Chemicals</b>	106
Diversified Chemicals	106A
Specialized	106B
<b>Computers, Data Processing</b>	108
Computer Systems	108A
Data Processing, Software	108B
Peripheral Devices and Supplies	108C
<b>Construction</b>	110
Residential	110A
Industrial	110B
Cement	110C
Lumber, Wood	110D
Other Building Materials and Products	110E
<b>Electrical Equipment</b>	112
<b>Electronics</b>	114
Semi Conductors and Other Components	114A
Telecommunications Equipment	114B
Test, Control Instruments and Systems	114C
Other Systems and Equipment	114D
<b>Environmental Control</b>	116
<b>Foods, Beverages</b>	118
Beverages	118A
Branded Food Products	118B
Processing and Production	118C
Wholesalers	118D

<b>Health and Beauty Products</b>	120
Personal Health Products	120A
Toiletries, Cosmetics, Perfumes	120B
<b>Health Care Services</b>	122
Equipment and Supplies	122A
Health Care Facilities	122B
<b>Household Goods</b>	124
Appliances	124A
Furnishings and Fixtures	124B
Housekeeping Products	124C
House-wares	124D
<b>Industrial Machinery and Equipment</b>	126
Heavy Machinery	126A
Machine Tools	126B
Measuring and Control Devices	126C
Transmissions and Engines	126D
Other Industrial Equipment	126E
<b>Lodging, Restaurants</b>	128
Hotels, Motels	128A
Restaurants	128B
<b>Mining, Refining, Fabricating</b>	130
Aluminum	130A
Coal	130B
Gold, Silver	130C
Steel, Iron	130D
Other Non-Ferrous Metals	130E
<b>Motor Vehicles</b>	132
Auto and Truck	132A
Parts and Equipment	132B
<b>Oil and Gas</b>	134
Crude Production	134A
Contract Drilling, Exploration	134B
Integrated Domestic Refiners	134C
Integrated International Refiners	134D
Non-Integrated Refiners	134E
Services and Equipment	134F
<b>Packaging</b>	136

Glass	136A
Metal	136B
Paper	136C
Other	136D
<b>Paper Production</b>	138
<b>Pharmaceuticals</b>	140
<b>Publishing</b>	142
Newspaper Chains	142A
Magazines	142B
Books	142C
<b>Recreation Services and Products</b>	144
Broadcasting	144A
Gaming Operations and Services	144B
Leisure Time Products	144C
Motion Pictures, Entertainment Services	144D
Outdoor Recreational Vehicles and Equipment	144E
<b>Retail Trade</b>	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
<b>Textiles, Apparel</b>	148
Textile and Mill Products	148A
Clothing Companies	148B
Shoes	148C
<b>Tires, Rubber</b>	150
<b>Tobacco</b>	152
<b>Wholesalers, Distributors</b>	154
Consumer Products (Non-Food)	154A
Industrial Products	154B
<b>Multi-Industry</b>	170
<b>Other</b>	180

Manufacturing	180A
Services	180B
<b>TRANSPORTATION</b>	200
<b>Air</b>	202
Passenger Airlines	202A
Freight Airlines	220B
<b>Rail</b>	204
<b>Trucking</b>	206
<b>Other Transportation Services</b>	208
<b>UTILITIES</b>	300
<b>Electric Services</b>	302
<b>Gas Services</b>	304
Distribution and Integrated Natural Gas Cos.	304A
Natural Gas Transmission Companies	304B
Other Gas Services	304C
<b>Telecommunications</b>	306
<b>Water Supply Companies</b>	308
<b>Multi-Service Companies</b>	310
<b>FINANCE, REAL ESTATE</b>	400
<b>Banks</b>	402
Multinational	402A
Regional	402B
Savings and Loan Associations	402C
<b>Brokerage Services</b>	404
<b>Closed-End Investment Companies</b>	406
Bond Funds	406A
Stock Funds	406B
Specialty Funds	406C
<b>Finance Companies</b>	408

<b>Insurance</b>	410
Brokers, Agents	410A
Carriers	410B
<b>Trusts</b>	412
Real Estate Investment Trusts (REITS)	412A
Oil Royalty Trust	412B
Other Trusts	412C
<b>Real Estate</b>	414
<b>Diversified Financial Services</b>	416

## **X. Appendix C – NASDAQ Market Makers**

NASDAQ Market Makers mnemonics can be found using the National Securities Clearing Corporation (NSCC) Directory or at the NSCC website [www.nsc.com](http://www.nsc.com) under Member Directory where an electronic version can be downloaded. Below is a sample list.

<b><u>MMID</u></b>	<b><u>Company Name</u></b>
(blank)	Aggregate quote, valid only for NASDAQ issues.
AA	Bid and offer are CAES aggregates*
AI	Bid is CAES aggregate; offer is non-CAES or exchange aggregate*
CAES	NASD Market Services, Inc.
DEAN	Dean Witter Reynolds Inc.
FAHN	Fahnestock & Co., Inc.
IA	Bid is non-CAES or exchange aggregate; offer is CAES aggregate*
II	Bid and offer are non-CAES or exchange aggregates*
LEHM	Lehman Bros.
MADF	Madoff (Bernard L.)
NASD	End of day quote for that issue
RHCO	Robinson-Humphrey Company Inc.
SHAW	Shaw (D.E.) Securities
TRIM	Trimark Securities, Inc.

\* This value only valid prior to March 1997.



## **XI. Appendix D – Sales Condition Codes**

*NOTE: The following condition codes are flagged for exclusion in the 'Exclude Record Flag' field: B, C, G, L, M, N, P, Q, R, W, Z, 8, 9. In addition, if Sales Condition Code T appears during market hours, it is excluded. If a trade has a Correction Indicator value of 2 or larger, it is excluded regardless of the condition code.*

Sales Condition (Character, up to 4)

**Regular Way (blank, @, or \*)** - A trade made without any stated conditions.

**Note:** Effective June 7, 1995 the standard settlement cycle was changed from five business days to three business days.

**Cash-Only Basis (A)** <sup>1</sup>- (CTS) All trading in that issue for that day is on a 'cash only' basis. Every trade for that day will have a condition of **A**. (NASD) Acquisition.

**Bunched (B)** - (NASD) A trade representing an aggregate of two or more regular trades (other than the opening or reopening trade) that were executed within the same 60 second period at the same price. (CTS) Average Trade.

**Cash Sale (C)** - A transaction which calls for the delivery and payment of securities on the same day the trade took place.

**Next day Settlement Only (D)** <sup>2</sup>- (CTS) All trading in that issue for that day is for 'next day settlement' only. Every trade for that day will have a condition of **D**. (NASD) Distribution

**NYSE Direct+ (E)** - (CTS only) The high-speed electronic connection for immediate automatic execution (Auto-X) of limit orders up to 1,099 shares.

**Intermarket Sweep Order (F)** - The transaction that constituted the trade-through was the execution of an order identified as an Intermarket Sweep Order.

**Bunched sold (G)** <sup>3</sup>- A bunched trade not reported within 90 seconds of execution.

**Price Variation Trade (H)** <sup>4</sup> - Indicates a regular market session trade transaction that carries a price that is significantly away from the prevailing consolidated or primary market value at the time of the transaction.

**Odd Lot Trade (I)** <sup>5</sup> - The NYSE Trades data feed did not previously disseminate execution messages for trades smaller than the market center's defined round lot size. From December 9, 2013 forward, the Odd Lot Sale Condition will be available in the TRADE MESSAGE - MSG TYPE '220' of the NYSE Trades data feed.

**Rule 127 trade (J)** <sup>6</sup>- (NYSE only) An NYSE trade reported as having been executed as a block position.

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<sup>1</sup> Prior to August 1993, condition code A was assigned the value of 'Acquisition' for CTS issues. This code became obsolete for CTS issues as of May 24, 2010.

<sup>2</sup> Prior to August 1993, condition code D was assigned the value of 'Distribution' for CTS issues.

<sup>3</sup> Obsolete for CTS issues as of July 3, 2007.

<sup>4</sup> Prior to July 3, 2007, condition code H was assigned the value of Intraday Trade Detail for CTS issues.

<sup>5</sup> Prior to December 9, 2013, condition code I was assigned the value of Cap Election Trade. The CAP Election Trade highlights sales as a result of a sweep execution on the NYSE, whereby CAP orders have been elected and executed outside the best price bid or offer and the orders appear as "repeat" trades at subsequent execution prices. This indicator provides additional information to market participants that an automatic sweep transaction has occurred with repeat trades as one continuous electronic transaction.

<sup>6</sup> Obsolete for CTS issues as of February 15, 2007).

(See NYSE Constitution and Rules, ¶2127, Rule 127.)

**Rule 155 trade (K)** - (AMEX only) A specialist must give precedence to agency orders in any stock before executing a purchase or sale for the same stock in which he/she has an interest. (See Amex Constitution and Rules, ¶9295, Rule 155.) OR Rule 127 Trade (block position) (NYSE only).

**Sold last (L)** - A transaction that occurs in sequence but is reported to the tape at a later time; there are no intervening trades between the time the transaction occurs and when it is reported.

**Market Center Official Closing Price (M)** - Effective April 2003. The official closing price as determined by a Market Center. This is for information purposes only.

**Next day (N)** - Calls for delivery of securities on the first business day following the day of the contract.

**Market Center Opening Price (O)**<sup>1</sup> - The trade that constituted the trade-through was a single priced opening transaction by the Market Center (REG NMS Rule 611b3).

**Prior Reference Price (P)** - An executed trade that occurred in a marketplace where members execute certain transactions that actually relate to an obligation to trade at an earlier point in the trading day or that refer to prior referenced price.)

**Market Center Official Opening Price (Q)** - The official opening price as determined by a Market Center. This is for information purposes only.

**Seller (R)** - "Seller's Option". Delivery date is specified by the seller and must be between two and sixty calendar days following the day of the contract (but not on the third business day after the trade date, which is considered **regular way**). (See NYSE Constitution and Rules, ¶2064, Rule 64.)

**Note:** Beginning in June 1995, values over 60 are permissible. Any value over 99 has been changed to 99.

**Split Trade (S)** - (NASD only) An execution that takes place in two markets. The market-maker in the first market agrees to execute a portion of an order at a price realized in another market, to which the balance of the order is forwarded for execution.

**Pre- and Post-Market Close Trades (T)** - (NASD only) A trade that occurred within the current trading day, but is executed outside of the current market hours and within the market reporting hours. These trades include:

- European market between 9:06 and 9:13 EST;
- U.S. market between 8:00 and 9:30 EST;
- U.S. market between 16:00 and 17:16 EST.

**Out of Sequence After-hours (U)** - Sale condition for trade reports used to identify extended trading hours trades that are reported more than 90 seconds after execution.

**Contingent Trade (V)**

- **NOTE: Prior to July 30, 2015, this code was: Stock Option Trade (V)** - Stock-Option Trade is used to identify cash equity transactions which are related to options transactions and therefore potentially subject to cancellation if market conditions of the options leg(s) prevent the execution of the stock-option order at the price agreed upon.

**Average Price Trades (W)** - (NASD only) A trade where the price reported is an average of the prices for transactions during all or any portion of the trading day. Applies to Nasdaq NMS and SmallCap issues.

**Cross Trade (X)** - Indicates that the trade resulted from a Market Center's crossing session.

**Yellow Flag Regular Trade (Y)** - (NASD only) Market Centers will have the ability to identify regular trades being reported during specific events as out of the ordinary by appending a new sale condition code Yellow Flag ("Y") on each transaction reported to the UTP SIP.

**Sold Out of Sequence (Z)** - A transaction that is reported to the tape at a time later than it occurred and when other trades occurred between the time of the transaction its report time.

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<sup>1</sup> Prior to October 12, 2006, condition code O was assigned the value of Opened Last (opening trade out of sequence).

**Stopped Stock – Sold Last (2)** – As of 2012, this code is obsolete.

**Derivatively Priced (4)** - The transaction that constituted the trade-through was the execution of an order at a price that was not based, directly or indirectly, on the quoted price of the NMS stock at the time of execution, and for which the material terms were not reasonably determinable at the time the commitment to execute the order was made (REG NMS 611b7).

**Market Center Reopening Trade (5)** - Effective Feb 23, 2007. The trade that constituted the trade-through was a single-priced reopening transaction by the Market Center (REG NMS Rule 611b3).

**Market Center Closing Trade (6)** - Effective Feb 23, 2007. The transaction that constituted the trade-through was a single priced closing transaction by the Market Center (REG NMS Rule 611b3).

- This code takes the place of original *Crossing Session* codes (8, 9) that existed prior to Feb 14, 2017:
- **Crossing Session (8, 9)** - one record per symbol for executed volume entered as one-sided orders (9) and one record per symbol for executed volume entered as two-sided orders (i.e., matched) at the closing price (8). There are no individual records for executed one-sided or two-sided orders. (For details on Crossing Session, see NYSE Market Surveillance Information Memo 91-19, June 5, 1991.)

**Qualified Contingent Trade (7)** - As of July 30, 2015, this code is active.

**Trade Cancelled (8)**<sup>1</sup> - Effective Feb 23, 2007. See Correction Indicator 10 for corrected trade; usually appears 2-3 hours later and has same *Sequence Number*.

**Corrected Consolidated Close Price per the Listing Market (9)**<sup>1</sup> - Effective Feb 23, 2007. This Sales Condition will be used by the Listing Market to adjust the consolidated last sale price. Clients should expect to see "0" in the Volume field in the Trade Message under Sale Condition "9" as this message will be used for the purpose of adjusting the last sale price only. Prior to introducing this new Sale Condition, firms were advised to use Sale Condition "6" to indicate a Market Center's Closing Trade. Now, firms are advised to use both Sale Conditions "6" and "9" to denote Closing Trade and (if needed) corrected Closing Price, respectively.

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<sup>1</sup> Prior to February 23, 2007: (CTS) One record per symbol for executed volume entered as one-sided orders (9) and one record per symbol for executed volume entered as two-sided orders (i.e., matched) at the closing price (8). There are no individual records for executed one-sided or two-sided orders. For details on Crossing Session, see NYSE Market Surveillance Information Memo 91-19, June 5, 1991.

## **XII. Appendix E – Mode codes**

**This field shows Mode prior to 1/1/2004, if applicable.**

**Zero (0)** - invalid field for that issue (e.g., NASDAQ NMS issue).

**Depth on offer side (1)** - Indicated more size behind the quote being disseminated for the offer. This depth may be at the ask price of the quote or at a price immediately outside the disseminated ask quote.

**Depth on bid side (2)** - Similar to Mode 1 in indicating depth, but only for bid quotation.

**Closing quote (3)** – Indicates the last quote from a participant for that security during the trading day. There may be two closing quotes per symbol at the same price for market-on-close (MOC) transactions.<sup>1</sup>

**News dissemination (4)** - A regulatory halt used when relevant news influencing the stock is disseminated. Trading is suspended until the resultant impact has been assessed.

**Fast trading (5)** - Used during extremely active periods of short duration. While in this mode, quotes are entered on a "best efforts" basis.

**Depth on bid and offer (6)** - Indicated more size behind the reported quote for both bid and offer. The depth may be either at or immediately outside the quote.

**Order imbalance (7)** – A non-regulatory halt used when there is a severe buy or sell order imbalance. To prevent a disorderly market, trading is temporarily suspended.

**Closed market maker (NASD) (8)** - This condition is disseminated by each market maker to signify either the last quote of the day or the premature close of a market maker for the day. In the latter case, the market maker can re-open by transmitting a quote accompanied by Mode 12.

**Non-firm quote (9)** - A regulatory halt used when the level of trading activity in a security is such that the Exchange cannot collect, process, and disseminate quotes that accurately reflect market conditions. The specialist, with Floor Official approval, may switch to "non-firm mode" for 30 minutes.<sup>2</sup> (See NYSE Constitution and Rules, ¶2060, Rule 60.)

**Opening quote (10)** – The first quote disseminated from a given market center for each security.

**News pending (11)** – Indicates a regulatory trading halt or delayed opening due to an expected news announcement which may influence trading in the stock. A trading halt or opening delay may be reversed once the news has been disseminated.

**Regular (NASD open) (12)** - Indicates normal trading environment. May be used by NASD market makers in place of Mode 10 to indicate the first quote of the day or if a market maker re-opens a security during the day (see Mode 8).

**Trading halt due to related security (13)** - A non-regulatory halt used when events relating to one security will affect the price and performance of another security (e.g., a tender offer).

**Trading halt in view of common (14)** - A non-regulatory trading halt used when matters that affect the common stock of a company may affect the performance of other classes of securities for the same company.

**Order influx (15)** - A non-regulatory halt used when there is a severe influx of buy and sell orders. To prevent a disorderly market, trading is temporarily suspended.

**No open/no resume (16)** - Indicates a trading halt or an opening delay is to be in effect for the rest of the trading day. Generally, a trading halt condition indicating the reason for the halt or delay is indicated prior to the input of Mode 16.

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<sup>1</sup>For more information, see Hasbrouck, Sofianos, and Sosebee (1993), "New York Stock Exchange Systems and Trading Procedures," Working Paper #93-01, New York Stock Exchange, p.46-47.

<sup>2</sup>For more information, see Hasbrouck, Sofianos, and Sosebee (1993), "New York Stock Exchange Systems and Trading Procedures," Working Paper #93-01, New York Stock Exchange.

**Opening (Re-opening) Price (17, 18)** - Indicates the probable trading range (bid and offer sizes, no prices) of a security that is not opening delayed or halted. This quote condition can be used prior to (17) or after (18) the opening of a security.

**Related Security News dissemination (19)** - A regulatory halt used when news relating to one security will affect trading in an associated security. For example, news pertaining to the common issues of a company may affect the preferred issues.

**Related Security News pending (20)** - Same as above but refers to expected news.

**Additional Information (27)** - A regulatory halt or delayed opening used if more disclosure of information for the security is requested by the exchange. If inadequate information is disclosed during a trading halt or delayed opening due to news dissemination (mode 4) or news pending (mode 11), the reason could subsequently be reported as mode 27.

**Additional Information due to related security (28)** - A regulatory halt or delayed opening used if more disclosure of information for the security is requested for a related security.

**Resume (29)** - Used with zero-filled bid and offer sizes to indicate that quoting is no longer suspended for a security that was halted or delayed.

### XIII. Appendix F – NYSE Stock Symbol Suffixes

Suffix	Description
<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/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”. 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
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 ZZpCB
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
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

## XIV. Appendix G – NYSE Stock Symbol Suffix Definitions

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



## XV. Appendix H – 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

## XVI. Appendix I – Quote Condition Codes\*

Code	CQS	UTP
<b>Blank</b>	Quote Condition Not Applicable. When Quote Condition is blank, the Security Status Indicator field must contain a value other than blank.	Quote Condition Not Applicable. When Quote Condition is blank filled, the Security Status Indicator field must contain a value other than blank.
<b>A</b>	Slow Quote on Offer Side	Manual Ask, automated Bid *
<b>B</b>	Slow Quote on Bid Side	Manual Bid, automated Ask *
<b>C</b>	Closing	N/A
<b>D</b>	News Dissemination	N/A
<b>E</b>	Slow Quote Due to an LRP or Gap Quote on the Bid Side - Eligible on <b>OFFER SIDE only</b>	N/A
<b>F</b>	Slow Quote Due to an LRP or Gap Quote on the Offer Side - Eligible on <b>BID SIDE only</b>	Fast trading
<b>G</b>	Trading Range Indication	N/A
<b>H</b>	Slow Quote on the Bid and Offer Sides	Manual Bid and Ask *
<b>I</b>	Order Imbalance	Order imbalance
<b>J</b>	Due To Related Security-News Dissemination	N/A
<b>K</b>	Due To Related Security-News Pending	N/A
<b>L</b>	Closed Market Maker (FINRA)	Closed quote
<b>M</b>	Limit-Up-Limit Down (LULD) Trading Pause	N/A
<b>N</b>	Non-Firm Quote	Non-firm quote
<b>O</b>	Opening Quote	Opening quote automated *
<b>P</b>	News Pending	N/A
<b>Q</b>	Undefined	N/A
<b>R</b>	Regular (FINRA Open)	Regular, two-sided open quote automated *
<b>S</b>	Due To Related Security	N/A
<b>T</b>	Resume	N/A
<b>U</b>	Slow Quote Due to a NYSE Liquidity Replenishment Point (LRP), NYSE MKT Stock Market Tolerance Breach (Spread, Momentum or Gap Trade Tolerance), or Gap Quote on Both the Bid and Offer Sides	Manual Bid and Ask (non-firm)
<b>V</b>	In View of Common	N/A
<b>W</b>	Slow Quote Due to Set Slow List on Both the Bid and Offer Sides	N/A
<b>X</b>	Equipment Changeover	Order influx
<b>Y</b>	Sub-Penny Trading	Regular – One-sided Quote
<b>Z</b>	No Open/No Resume	No open/no resume
<b>0</b>	Limit Up-Limit Down (LULD) Price Band	N/A
<b>1</b>	Market-Wide Circuit Breaker Level 1 – Breached	N/A
<b>2</b>	Market-Wide Circuit Breaker Level 2 – Breached	N/A
<b>3</b>	Market-Wide Circuit Breaker Level 3 – Breached	N/A
<b>4</b>	On Demand Intra-Day Auction	Intraday Auction
<b>9</b>	Republished Limit Up-Limit Down (LULD) Price Band	N/A

\*From November 6, 2017 forward, Quote Conditions ‘D, G, I, M, P, T, X, Y, Z, 0, 1, 2 and 3’ will move to the Security Status Indicator field.