NYSE
TECHNOLOGIES.

Document title

TAQ NYSE ALERTS CLIENT SPECIFICATION

Version
1.0

Date
2 Aug 2012

PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	04/18/2011	Approved first release of specification
	08/02/2012	Document rebranded with newNYSE Technologies template

CONTACT INFORMATION

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FURTHER INFORMATION

- For additional product information, visit the TAQ NYSE Alerts Product Page

- For updated capacity figures, visit our capacity pages at: http://www.nyxdata.com/capacity

- For details of IP addresses, visit our IP address pages at: http://www.nyxdata.com/ipaddresses

- For a full glossary, visit: http://www.nyxdata.com/glossary/

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1.   INTRODUCTION

TAQ NYSE Alerts is a historical "Trades and Quotes" (TAQ) product. TAQ NYSE Alerts files are available at approximately 6:00pm each trading day and reports all of the day's status messages regarding halts, MOC/LOC imbalances and pre-opening indications for both NYSE listed and NYSE AlterNext listed stocks. The TAQ NYSE Alerts files are available in text and MS Excel formats and can be delivered via e-mail, FTP, or downloaded from the website. Data is available from 6/2003 – present.

TAQ NYSE Alerts provides recipients with enhanced automation capabilities by providing formatted messages regarding market and trading conditions for both NYSE listed and NYSE AlterNext listed stocks. Currently this information is available via the Consolidated Tape, news feeds and other methods of dissemination however TAQ NYSE Alerts provides the information as formatted messages. TAQ NYSE Alerts is available with a connection to the Secure Financial Transaction Infrastructure (SFTI®).

1.1   MARKETS COVERED

The TAQ NYSE Alerts product covers the NYSE market.

1.2   INSTRUMENTS COVERED

The TAQ NYSE Alerts product covers Equities instruments.

1.3   PRICES

All prices included in TAQ NYSE Alerts data files are distributed as real prices, rather than the integer tick representation used by some exchanges.

1.4   FILE FORMAT

All TAQ NYSE Alerts data files are delivered in ASCII, pipe-delimited format and are compressed using GZIP. Text files within the `.gz` archives have a `.csv` extension.

1.5   HOURS OF OPERATION

The TAQ NYSE Alerts data files are available for client download on a daily basis (trading days only) at 12:30 AM. All file-generation times are defined according to Eastern Standard Time (EST).

1.6   ALTERNATIVE PRODUCTS

For details of related TAQ products and the full range of TAQ offerings, please refer to the Historical Data Products section of NYXData at: http://www.nyxdata.com/Data-Products/Historical-Data.

2.   TAQ NYSE ALERTS FIELD LAYOUTS

Table 1 describes the fields in the TAQ NYSE Alerts files. In the table, if the data type is 'Text', the number in parentheses is the length; if the data type is 'Number', the number of decimal places is shown in parentheses.

Table 1 TAQ NYSE Alerts Field Layouts

FIELD	FORMAT	DESCRIPTION
MessageType	Number (0)	NYSE Alerts disseminates six different types of messages.
Datestamp	Date	Date of Message in the format: mm/dd/yyyy
Timestamp	Time	Time of Message in the format: hh:nn:ss.lll. All retransmissions of this message will retain the original timestamp.
TransactionTime	Time	Time of Event in the format: hh:nn:ss
Symbol	Text (16)	NYSE Symbol
SecurityStatusDesc	Text (50)	Description of Security Status, Ex: Market Imbalance Buy
Volume	Number (0)	The volume of the published imbalance. (If applicable)
AdjustmentDesc	Text (50)	Listing of any applicable adjustments to messages (Cancels or Correction)
HaltConditionDesc	Text (50)	Description of the halt, Ex: News Dissemination
BidPrice	Number (2)	An approximation of what the high-end "Ask" price of a security's trading range may be.
AskPrice	Number (2)	An approximation of what the low-end "Bid" price of a security's trading range may be.
TradeDisseminationTime	Time	The time the security resumes trading, when applicable. Uses the format: hh:nn:ss
CorporateActionDesc	Text (50)	Description of the type of corporate action, EX: Ex-Dividend
FinancialStatusDesc	Text (50)	Description of the Financial Status, Ex: Bankrupt
SecurityStatusCode	Text (1)	Status of listed security
AdjustmentCode	Number (0)	Code for Message Adjustment
HaltConditionCode	Text (1)	Condition for Halt
CorporateActionCode	Number (0)	Current Corporate Action Status
FinancialStatusCode	Number (0)	Code for Financial Status of listed security

FIELD	FORMAT	DESCRIPTION
EventTime	Time	Event Time in the format: hh:nn:ss.lll
TradingCollarStatus	Number (0)	Trading Collar Status Message
CircuitBreakerStatus	Number (0)	Circuit Breaker Status Message
URL	Text (128)	URL to the description of the message