

Document title

TAQ NYSE CLOSING PRICES CLIENT SPECIFICATION

Version

1.1

Date

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PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	01/05/2012	Approved version for release
1.0a	02/06/2012	Corrected Section 1.6 (Hours of Operation)
1.1	6/13/2012	Updated references to NYSE MKT
	10/15/2012	Document rebranded with new NYSE Technologies template

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FURTHER INFORMATION

- For additional product information, visit the TAQ NYSE Closing Prices [Product Page](#)
- For updated capacity figures, visit our capacity pages at: <http://www.nyxdata.com/capacity>
- For a full glossary, visit: <http://www.nyxdata.com/glossary/>

CONTENTS

- 1. INTRODUCTION 4
 - 1.1 Timelines 4
 - 1.2 Markets Covered 4
 - 1.3 Instruments Covered..... 4
 - 1.4 Prices..... 4
 - 1.5 File Format 4
 - 1.6 Hours of Operation 4
 - 1.7 Alternative Products 4
- 2. TAQ NYSE CLOSING PRICES FIELD LAYOUTS..... 5

1. INTRODUCTION

TAQ NYSE Closing Prices is a historical “Trades and Quotes” (TAQ) product. It shows the Open/High/Low/Last prices and Total Volume for all NYSE-listed, NYSE MKT - and NYSE Arca-listed issues as of the 4:00pm close. Issues are separated into files based on the exchange venue where it is listed. Data is available from 11/1/2001 – present.

1.1 TIMELINES

The TAQ NYSE Closing Prices files are available at the following approximate times:

- NYSE Closing Prices – Daily @ 5:30 PM EST
- NYSE Arca Closing Prices – Daily @ 4:30 PM EST
- NYSE MKT Closing Prices – Daily @ 5:30 PM EST

1.2 MARKETS COVERED

The TAQ NYSE Closing Prices product covers the NYSE, NYSE Arca and NYSE MKT markets.

1.3 INSTRUMENTS COVERED

The TAQ NYSE Closing Prices product covers Equities instruments.

1.4 PRICES

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

1.5 FILE FORMAT

TAQ NYSE Closing Prices data files are delivered in three formats: XML (.xml), Excel (.xls) and Text (.txt). Data fields are pipe-delimited.

1.6 HOURS OF OPERATION

The TAQ NYSE Closing Prices data files are available for client download on a daily basis (trading days only) at 5:30 PM. All file-generation times are defined according to Eastern Standard Time (EST).

1.7 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 CLOSING PRICES FIELD LAYOUTS

Table 1 describes the fields in the TAQ NYSE Closing Prices 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 Closing Prices Field Layouts

FIELD	FORMAT	DESCRIPTION
Symbol	Text (18)	Stock symbol expressed in standard symbology
CUSIP	Text (9)	S&P's CUSIP nine-character identifier for US securities
Open	Number (2)	Open Price of the security
High	Number (2)	High Price of the security
Low	Number (2)	Low Price of the security
Last	Number (2)	Last Price of the security
Net Chg	Number (2)	Price change of the security
Tot Vol	Number (2)	Consolidated Trade volume total for the security
Last Trade	Date	Trade Date (mm/dd/yyyy)
Closing Bid	Number (2)	Closing bid in the security
Closing Bid Size	Number (0)	Size of the closing bid in the security
Closing Ask	Number (2)	Closing ask in the security
Closing Ask Size	Number (0)	Size of the closing ask in the security