



TAQ CLIENT SPECIFICATIONS - TAQ GLOBAL OTC BBO AND TAQ GLOBAL OTC INTEGRATED

Version

1.0.1

Date

October 1, 2019

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PREFACE

DOCUMENT HISTORY

VERSION	DATE	CHANGE DESCRIPTION
1.0	September 20, 2019	New TAQ products for Global OTC BBO and Global OTC Integrated
1.0.1	October 1, 2019	Clarifications and technical updates alongside GOLIVE

RELATED DOCUMENTS

[NYSE Symbology Specification](#)

[Global OTC BBO Feed](#)

[Global OTC Integrated Feed](#)

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- Proprietary Market Data
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1. TAQ Global OTC BBO and Integrated

1.1 OVERVIEW

In Global OTC nomenclature, the term TAQ simply denotes a historical data product.

The TAQ (Trades and Quotes) Products are a historical record of all data that was published by the Global OTC XDP feeds on a particular day. Each TAQ XDP product corresponds to a single Global OTC XDP real time feed. TAQ data is available on an end-of-day basis in flat file format, enabling you to recreate the market for any given time. On a per-market basis, the following feeds are available in TAQ format:

PRODUCT	REAL TIME MARKET DATA
TAQ Global OTC Integrated (Product ID 170)	Derived from Global OTC Integrated Feed
TAQ Global OTC BBO (Product ID 171)	Derived from Global OTC BBO

1.2 ACCESS AND DATA FORMAT

All TAQ product files consist of newline-terminated records in ASCII CSV format. The files are compressed using GNU Zip, and can be downloaded via NYSE Managed File Transfer (MFT) Site, <https://mftus.nyx.com/>.

For information on file paths and filenames, see Appendix A.

Each record in the TAQ file corresponds to a single data event in the real time feed. TAQ file records are in the same order as the data events were in the real time feed.

1.3 TAQ GLOBAL OTC PRODUCT CHARACTERISTICS

PRODUCT	DATA CHANNEL FILES	APPROX FILE SIZE
TAQ Global OTC Integrated	1	400 MB
TAQ Global OTC BBO	1	200 MB

1.4 SAMPLE DATA

Sample data is available on the [public ftp server](#).

1.5 CONTRACTS AND LICENSING

Subscribers must execute the appropriate agreement (Exhibit A and/or NYSE Vendor Agreement) which will be generated upon submission of the online order from the product page for each product on the ICE dashboard. Upon the approval, Global OTC will issue the credentials for accessing the data on the Managed File Transfer (MFT) platform. Please allow up to an hour for newly purchased data product(s) from the MFT directory setup to complete. Subscribers may download the data once and place the data on their internal database for internal users to access the data.

2. Message and Field Level Data

2.1 DISTRIBUTION OF MESSAGE TYPES AMONG TAQ XDP FILE PRODUCTS

Each TAQ product contains a subset of all the message types described in this document, as shown below.

MSG TYPE	DESCRIPTION	INTEGRATED	BBO
3	Symbol Index Mapping Message	Y	Y
32	Symbol Clear Message	Y	Y
34	Security Status Message	Y	Y
107	Add Order Message (Attributed)	Y	
101	Modify Order Message	Y	
102	Delete Order Message	Y	
103	Order Execution Message	Y	
105	Imbalance Message	Y	
140	Quote Message		Y
220	Trade Message	Y	
221	Trade Cancel Message	Y	
222	Trade Correction Message	Y	

2.2 DATA TYPES

1. Numeric fields consist of numeric ASCII characters only (0-9).
2. Alpha fields consist of alphabetic ASCII characters only (a-z and A-Z).
3. Prices are in decimal format. Examples; "25.222", "0.125", "100.6", "2.30", "4.444" except for the UpperCollar and LowerCollar fields (Imbalance Message - Msg Type 105)
4. A sequence number is an increasing number that uniquely identifies each message per channel. It starts the day at 1 and increments by 1 for each new message per channel.
5. Timestamps are in hours, minutes, seconds, and nanoseconds, eg: "12:32:44.123456789".
6. For all default values of 0 and spaces in the real time feeds, the value in CSV is blank, eg: ",", except as explicitly noted.
7. All symbols are expressed in [NYSE Symbology](#).

3. Symbol Index Mapping Message (Msg Type 3)

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	The type of this message: 3 – Symbol Index Mapping Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
Symbol	3	ASCII	See NYSE Symbology Specification
Market ID	4	Numeric	ID of the Originating Market: <ul style="list-style-type: none"> • 1 – NYSE • 3 – NYSE Arca Equities • 4 – NYSE Arca Options • 5 – NYSE Bonds • 6 – Global OTC • 8 – NYSE Amex Options • 9 - NYSE American Equities • 10 - NYSE National Equities
System ID	5	Numeric	ID of the originating matching engine server
Exchange Code	6	Alpha	Exchange where the this symbol is listed: <ul style="list-style-type: none"> • 'A' – NYSE American • 'B' – Nasdaq BX • 'C' - NYSE National • 'N' – NYSE • 'P' – NYSE Arca • 'Q' – NASDAQ • 'U' – OTCBB symbols for Global OTC • 'V' – Other OTC symbols for Global OTC • 'Z' – BATS
Security Type	7	Alpha	Type of Security used by Pillar-powered markets <ul style="list-style-type: none"> • A – ADR • C - COMMON STOCK • D – DEBENTURES • E – ETF • F – FOREIGN • H – US DEPOSITARY SHARES • I – UNITS • L – INDEX LINKED NOTES • M - MISC/LIQUID TRUST • O – ORDINARY SHARES • P - PREFERRED STOCK • R – RIGHTS • S - SHARES OF BENEFICIARY INTEREST • T – TEST • U – CLOSED END FUND

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> W – WARRANT
PrevClosePrice	8	Numeric	The previous day's closing price for this security
PrevCloseVolume	9	Numeric	The previous day's closing volume for the security
Price Resolution	10	Numeric	<ul style="list-style-type: none"> 0 - All Penny 1 - Penny/Nickel 5 - Nickel/Dime
Round Lot	11	Alpha	Round Lots Accepted: <ul style="list-style-type: none"> 'Y' – Yes 'N' – No
Unit of Trade	12	Numeric	The security Unit of Trade in shares. Valid values are 1, 10, 50 and 100.

4. Symbol Clear Message (Msg Type 32)

In case of a failure and recovery of a Matching Engine or an XDP Publisher, the publisher may send a full state refresh for every symbol affected. This kind of unrequested refresh is preceded by a Symbol Clear message. The client should react to receipt of a Symbol Clear message by clearing all state information for the specified symbol in anticipation of receiving a full state refresh.

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
MsgType	1	Numeric	The type of this message: 32 – Symbol Clear
SourceTime	2	HH:MM:SS.nnnnnnnn	The time when this msg was generated in the order book, in seconds since Jan 1, 1970 00:00:00 UTC.
Symbol	3	Numeric	The unique symbol in the Symbol Index msg
NextSourceSeqNum	4	Numeric	The sequence number in the next message for this symbol

5. Security Status Message (Msg Type 34)

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
MsgType	1	Numeric	The type of this message: 34 – Security Status Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
SourceTime	3	HH:MM:SS. nnnnnnnnn	Timestamp of the matching engine event that resulted in this message, with nanosecond accuracy
Symbol	4	ASCII	See NYSE Symbology Specification
SymbolSeqNum	5	Numeric	The unique ID of this message in the sequence of messages published for this specific symbol
Security Status	6	ASCII	<p>The new status that this security is transitioning to.</p> <p>The following are Halt Status Codes:</p> <ul style="list-style-type: none"> • 4 - Trading Halt • 5 - Resume <p>The following are Short Sale Restriction Codes (published for all symbols traded on this exchange):</p> <ul style="list-style-type: none"> • A – Short Sale Restriction Activated (Day 1) • C – Short Sale Restriction Continued (Day 2) • D - Short Sale Restriction Deactivated <p>Market Session values :</p> <ul style="list-style-type: none"> • P – Pre-opening • E – Early session • O – Core session • L – Late session (Non-NYSE only) • X – Closed <p>If this security is not halted at the time of a session change, the Halt Condition field = ~. If this security is halted on a session change, Halt Condition is non-~, and the security remains halted into the new session.</p> <p>The following values are the Price Indication values:</p> <ul style="list-style-type: none"> • T – T - Time • I – Price Indication • G – Pre-Opening Price Indication • R – Rule 15 Indication
Halt Condition	7	ASCII	<p>Empty when not applicable</p> <ul style="list-style-type: none"> • '~' - Security not delayed/halted • 'D' - News dissemination • 'I' - Order imbalance • 'P' - News pending • 'M' – LULD pause

			<ul style="list-style-type: none">• 'X' - Equipment changeover• 'Z' - No open/No resume <p>Market Wide Circuit Breakers:</p> <ul style="list-style-type: none">• '1' - Market Wide Circuit Breaker Halt Level 1• '2' - Market Wide Circuit Breaker Halt Level 2• '3' - Market Wide Circuit Breaker Halt Level 3
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6. Order Book Attributed Add order message – Msg Type 107

Global OTC market makers may publish an add (107) on the buy side attributed to the market maker MPID but with prices and sizes set to 0. This information is non-tradable and is published each day by the system on behalf of the market maker.

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	The type of message: 107 – Attributed Add Order Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
SourceTime	3	HH:MM:SS. nnnnnnnnn	Timestamp of the matching engine event that resulted in this message, with nanosecond accuracy
Symbol	4	ASCII	See NYSE Symbology Specification
SymbolSeqNum	5	Numeric	The sequence number of this message in the set of all messages for this symbol
OrderID	6	Numeric	The unique ID assigned by the matching engine to this order.
Price	7	Numeric	The price of the order.
Volume	8	Numeric	The order quantity in shares
Side	9	Alpha	The side of the order (Buy/Sell). Valid values: <ul style="list-style-type: none"> • 'B' – Buy • 'S' – Sell
OrderIDGTCIndicator	10	Numeric	For Global OTC, defaulted to 0.
TradeSession	11	Numeric	Values: <ul style="list-style-type: none"> • 0x01 Ok for morning hours • 0x02 Ok for national hours (core) • 0x03 OK for morning and core • 0x04 Ok for late hours • 0x06 OK for core and late • 0x07 OK for morning, core, and late
FirmID	12	Alpha	The market participant's firm ID, or space-filled if firm ID was not specified
Flags	13	Numeric	Values: <ul style="list-style-type: none"> • 0x00 – Solicited order • 0x01 - Unsolicited order

7. Order Book Modify message – Msg Type 101

Global OTC Integrated feed sends this message when an order in the Order Book is modified. The Order ID refers to the original order sent in the add order message. The following events trigger a modify order message.

- The price of an order changes
- The size of an order changes

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	The type of message: 101 – Modify Order Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
SourceTime	3	HH:MM:SS. nnnnnnnn	Timestamp of the matching engine event that resulted in this message, with nanosecond accuracy
Symbol	4	ASCII	See NYSE Symbology Specification
SymbolSeqNum	5	Numeric	The sequence number of this message in the set of all messages for this symbol
OrderID	6	Numeric	The unique ID assigned by the matching engine to the existing order to be modified
Price	7	Numeric	The new order price
Volume	8	Numeric	The new order quantity in shares
Side	9	Numeric	The side of the order (Buy/Sell). Valid values: <ul style="list-style-type: none"> • 'B' – Buy • 'S' – Sell
OrderIDGTCIndicator	10	Numeric	For Global OTC, defaulted to 0.
ReasonCode	11	Numeric	Modify Reason: <ul style="list-style-type: none"> • 5 – Change (lost position in book) • 6 – Routed (keep position in book) • 7 – Modify Fill (keep position in book) For Global OTC, defaulted to '0'.

8. Order Book Delete message – Msg Type 102

Global OTC Integrated feed sends this message when an order is taken off of the order book. The following events will trigger the transmission of a delete order message:

- An order is cancelled
- An order expires

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	The type of message: 102 – Delete Order Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
SourceTime	3	HH:MM:SS. nnnnnnnnn	Timestamp of the matching engine event that resulted in this message, with nanosecond accuracy
Symbol	4	ASCII	See NYSE Symbology Specification
SymbolSeqNum	5	Numeric	The sequence number of this message in the set of all messages for this symbol
OrderID	6	Numeric	The unique ID assigned by the matching engine to the order to be deleted
Side	7	Numeric	The side of the order (Buy/Sell). Valid values: <ul style="list-style-type: none"> • 'B' – Buy • 'S' – Sell
OrderIDGTCIndicator	8	Numeric	For Global OTC, defaulted to 0.
ReasonCode	9	Numeric	Delete Reason; valid values: <ul style="list-style-type: none"> • 1 – User Cancel • 2 – Modify (taken off book, Order ID may add again) • 3 – Delete Filled For Global OTC, defaulted to '0'.

9. Order Book Execution message – Msg Type 103

An Order Book Execution message is sent when a visible order is partially or fully executed. The Volume field indicates the executed quantity. If the Price field is different from the price of the order, any remaining shares keep their original price. If the Volume field equals the number of shares previously remaining in the order, then the order has been fully executed and should be removed from the book. If the order has been partially executed, further Order Execution messages for this Order ID may be published.

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	The type of message: 103 – Order Execution Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
SourceTime	3	HH:MM:SS. nnnnnnnn	Timestamp of the matching engine event that resulted in this message, with nanosecond accuracy
Symbol	4	ASCII	See NYSE Symbology Specification
SymbolSeqNum	5	Numeric	The sequence number of this message in the set of all messages for this symbol
OrderID	6	Numeric	The unique ID assigned by the matching engine to the order that was partially or fully executed
Price	7	Numeric	The execution price.
Volume	8	Numeric	The executed quantity in shares
OrderIDGTCIndicator	9	Numeric	For Global OTC, defaulted to 0.
ReasonCode	10	Numeric	For Global OTC, defaulted to 0.
TradeID	11	Numeric	Unique ID assigned by the matching engine to this execution. Used by any subsequent Trade Cancel message to identify this execution. Allows correlation of Executions to Trades.

10. Imbalance Message – Msg Type 105

Imbalance messages are sent periodically to update price and volume information during auctions.

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	The type of message: 105 – Imbalance Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
SourceTime	3	HH:MM:SS. nnnnnnnn	Timestamp of the matching engine event that resulted in this message, with nanosecond accuracy
Symbol	4	ASCII	See NYSE Symbology Specification
SymbolSeqNum	5	Numeric	The sequence number of this message in the set of all messages for this symbol
ReferencePrice	6	Numeric	The Reference Price is used to calculate the Indicative Match Price.
PairedQty	7	Numeric	For Global OTC markets, the number of shares paired off at the Indicative Match Price.
TotalImbalanceQty	8	Numeric	For Global OTC markets, the total imbalance quantity at the Indicative Match Price.
MarketImbalanceQty	9	Numeric	The total market order imbalance quantity at the Indicative Match Price.
AuctionTime	10	Numeric	Projected Auction Time (hhmm)
AuctionType	11	Alpha	<ul style="list-style-type: none"> • 'O' - Early Opening Auction (non-NYSE only) • 'M' – Core Opening Auction • 'H' – Reopening Auction (Halt resume) • 'R' - Regulatory Imbalance (NYSE primaries only) • 'C' – Closing Auction • 'P' - Extreme Closing Order Imbalance - (NYSE primaries only)
ImbalanceSide	12	Alpha	The side of the TotalImbalanceQty <ul style="list-style-type: none"> • B – Buy side • S – Sell side Default is 'blank'.
ContinuousBook ClearingPrice	13	Numeric	For Global OTC, not supported and defaulted to 0.
Closing Only Clearing Price	14	Numeric	For Global OTC, not supported and defaulted to 0.
SSRFilingPrice	15	Numeric	For Global OTC, not supported and defaulted to 0.

11. Quote Message – Msg Type 140

A quote message is sent when any event results in a new top of book value on either side of the market.

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Binary	The type of message: 140 – Quote Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
SourceTime	3	HH:MM:SS.n nnnnnnnn	Timestamp of the matching engine event that resulted in this message, with nanosecond accuracy
Symbol	4	ASCII	See NYSE Symbology Specification
SymbolSeqNum	5	Numeric	The symbol sequence number
Ask Price	6	Numeric	The Ask price.
Ask Volume	7	Numeric	The aggregate round lot size at the ask price, in shares.
Bid Price	8	Numeric	The Bid price.
Bid Volume	9	Numeric	The aggregate round lot size at the bid price, in shares.
Quote Condition	10	ASCII	For Global OTC market: <ul style="list-style-type: none"> • 'R' - Regular Quote • 'D' - Symbol Halted • 'T' - Symbol Unhalted

12. Trade Message – Msg Type 220

A Trade message is published as a result of an execution involving either visible or hidden liquidity.

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	The type of message: 220 – Trade Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
SourceTime	3	HH:MM:SS. nnnnnnnn	Timestamp of the matching engine event that resulted in this message, with nanosecond accuracy
Symbol	4	ASCII	See NYSE Symbology Specification
SymbolSeqNum	5	Numeric	The sequence number of this message in the set of all messages for this symbol
TradeID	6	Numeric	Unique identifier for this trade
Price	7	Numeric	The price of the Trade
Volume	8	Numeric	The volume of the trade in shares.
TradeCond1	9	ASCII	Settlement related conditions. Valid values: <ul style="list-style-type: none"> • @ – Regular Sale
TradeCond2	10	ASCII	The reason for Trade Through Exemptions. Valid values: <ul style="list-style-type: none"> • ' ' – N/A (0x20) • 6 – Market Center Closing Trade • F – Intermarket Sweep Order • O – Market Center Opening Trade
TradeCond3	11	ASCII	Extended hours/sequencing related conditions. Valid values: <ul style="list-style-type: none"> • ' ' – (space, or 0x20) N/A • T – Extended Hours Trade • U – Extended Hours Sold (Out of Sequence) • Z – Sold
TradeCond4	12	ASCII	SRO Required Detail. Valid values: <ul style="list-style-type: none"> • ' ' – (space, or 0x20) N/A • I – Odd Lot Trade • M – Official Closing Price • Q – Official Open Price
Trade Through Exempt	13	ASCII	Values: <ul style="list-style-type: none"> • 'X' – 611 Trade through Exempt • '0x20' – N/A

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Liquidity Indicator Flag	14	Numeric	The side that provided liquidity for the trade. Bit Shift values: <ul style="list-style-type: none"> • 0x01 Buy Side • 0x02 Sell Side • 0x04 No Liquidity added
Ask Price	15	Numeric	The Ask price of the last quote before the trade. Use the Symbol Mapping message's Price scale.
Ask Volume	16	Numeric	The Ask size of the last quote before the trade.
Bid Price	17	Numeric	The Bid price of the last quote before the trade. Use the Symbol Mapping message's Price scale.
Bid Volume	18	Numeric	The Bid size of the last quote before the trade.

13. Trade Cancel or Bust Message – Msg Type 221

In the event that an earlier Trade has been reported in error, a Trade Cancel message is sent to delete the original trade.

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Message Type	1	Numeric	221 - Representing Trade Cancel message
Sequence Number	2	Numeric	Sequence number value received in the msg seq num field of the msg Header. This represents the msg seq # assigned by XDP for the TRF Trade cancel message
Source Time	3	HH:MM:SS.n nnnnnnnn	Source Time is produced from the following input fields on the Trade cancel message in nano-sec granularity: - Source Time - Source Time NS This is the trade cancel timestamp from the Global OTC engine.
Symbol	4	String	See NYSE Symbology Specification
Symbol Seq Num	5	Numeric	The sequence number of this message in the set of all messages for this symbol
TradeID	6	Numeric	The TradeID of the original Trade Execution message to be cancelled.

14. Trade Correction Message – Msg Type 222

In the event that an earlier Trade has been reported incorrectly, a Trade Correction message is sent to replace the original trade.

FIELD NAME	FIELD ORDER	FORMAT	DESCRIPTION
Msg Type	1	Numeric	The type of message: 222 – Trade Correction Message
SequenceNumber	2	Numeric	A unique, sequential message ID that 'tags' each message and allows recipients to identify the message
SourceTime	3	HH:MM:SS.n nnnnnnnn	Timestamp of the matching engine event that resulted in this message, with nanosecond accuracy
Symbol	4	ASCII	See NYSE Symbology Specification
SymbolSeqNum	5	Numeric	The symbol sequence number
OriginalTradeID	6	Numeric	The original TradeID of the Trade message being corrected
TradeID	7	Numeric	The TradeID of the corrected Trade message
Price	8	Numeric	The corrected price of the Trade
Volume	9	Numeric	The corrected volume of the trade in shares
TradeCond1	10	ASCII	Settlement related conditions. Valid values: <ul style="list-style-type: none"> • @ – Regular Sale
TradeCond2	11	ASCII	The reason for Trade Through Exemptions. Valid values: <ul style="list-style-type: none"> • ' ' – N/A (0x20) • 6 – Market Center Closing Trade • F – Intermarket Sweep Order • – Market Center Opening Trade
TradeCond3	12	ASCII	Extended hours/sequencing related conditions. Valid values: <ul style="list-style-type: none"> • ' ' – (space, or 0x20) N/A • T – Extended Hours Trade • U – Extended Hours Sold (Out of Sequence) • Z – Sold
TradeCond4	13	ASCII	SRO Required Detail. Valid values: <ul style="list-style-type: none"> • ' ' – (space, or 0x20) N/A • I – Odd Lot Trade • M – Official Closing Price • Q – Official Open Price
Trade Through Exempt	14	ASCII	<ul style="list-style-type: none"> • 'X' – 611 Trade through Exempt • '0x20' – N/A

Appendix A: Filenames and Paths

On logging into the NYSE MFT Site, <https://mftus.nyx.com/>, the historical TAQ Global OTC files are accessible per your entitlements at the locations shown below. Generally, the TAQ files are made available on the platform by 11pm EST.

PRODUCT	FILE PATH AND NAME
TAQ Global OTC BBO	EQY_US_TAQ_GOTC_BBO/ EQY_US_TAQ_GOTC_BBO_YYYY/ EQY_US_TAQ_GOTC_BBO_YYYYMM/ EQY_US_TAQ_GOTC_BBO_YYYYMMDD.GZ
TAQ Global OTC Integrated	EQY_US_GOTC_IBF/ EQY_US_GOTC_IBF_YYYY/ EQY_US_GOTC_IBF_YYYYMM/ EQY_US_GOTC_IBF_YYYYMMDD.GZ

Appendix B: Additional Historical File Availability

Currently, TAQ Global OTC files are available from October 1, 2019.

Additional history of TAQ Global OTC files will be made available in the near future (Q4 2019 / tbd).