Consolidated Quotes and Trades (CQT)

Product Overview

The **Consolidates Quotes and Trades** feed provides easy and flexible access to high quality and reliable real time streaming data for Nasdaq, New York Stock Exchange (NYSE), and other US regional exchange listed securities—all through the cloud. CQT feed also includes OTC market-listed issues.

In order to match the entitlement structure, this feed will support three outbound channels.
The data set will be channelized based on the listing market of a security.

Channel	**Securities Coverage**
CTA-A	NYSE-listed issues
CTA-B	NYSE American, NYSE Arca-, CBOE, and U.S. regional stock exchange- listed issues
UTP	Nasdaq-listed issues
OTCBB	OTC market-listed issues

Publisher

Nasdaq Investment Intelligence is a leading source of market data, global indexes, and investment data and analytics. Powering price discovery and decisions around the globe, our data is distributed to millions of people daily, providing them with innovative real-time and historical information, as well as analytic solutions designed for investors of all sizes and at every stage of the investment lifecycle. To learn more about the company, technology solutions and career opportunities, visit us on LinkedIn, on Twitter @Nasdaq, or at www.nasdaq.com.

Delivery

Nasdaq Cloud Data Service (NCDS) provides a modern and efficient method of delivery for realtime exchange data and other financial information. Data is made available through a suite of APIs, allowing for effortless integration of data from disparate sources, and a dramatic reduction in time to market for customer-designed applications. The API is highly scalable, and robust enough to support the delivery of real-time exchange data.

This repository provides an SDK for developing applications to access the NCDS API. While the SDK is open source, connecting to the API does require credentials, which are provided by Nasdaq during an on-boarding process.

For more information, please use the link- https://github.com/Nasdaq/CloudDataService

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Message Formats

System Event Message

System Event Messages is used to signal key market or data feed control events.

The Stream Event message is used to convey market events published on a specific upstream channel and (optionally) for a specific Market Center.

Details

<table>
<tr><th>Field</th><th>Name</th><th>Type</th><th>Description</th></tr>
<tr><td>Message Type</td><td>msg_type</td><td>string</td><td>S = System Message</td></tr>
<tr><td>Event Code</td><td>event</td><td>string</td><td>Events for which the message is being generated. Possible values:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>*SOD</td><td>Start of Day</td></tr>
<tr><td>*MKO</td><td>Market Open</td></tr>
<tr><td>*MKC</td><td>Market Close</td></tr>
<tr><td>*EOD</td><td>End of Day</td></tr>
</table></td></tr>
<tr><td>Impacted Market Center</td><td>market_center</td><td>string</td><td>Populated if it affects a market center
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>Q</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>N</td><td>New York Stock Exchange, LLC</td></tr>
<tr><td>B</td><td>NASDAQ BX, Inc.</td></tr>
<tr><td>E</td><td>Market Independent</td></tr>
<tr><td>D</td><td>FINRA Alternative Display Facility</td></tr>
<tr><td>Z</td><td>Cboe BZX Exchange, Inc</td></tr>
<tr><td>T</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>I</td><td>International Securities Exchange</td></tr>
</table></td></tr>
</table>

			U	Members Exchange
			W	Cboe Stock Exchange
			u	Other OTC Markets
			J	Cboe EDGA Exchange, Inc.
			M	Chicago Stock Exchange
			Y	Cboe BYX Exchange, Inc.
			C	NYSE National, Inc.
			X	NASDAQ PSX, Inc.
			A	NYSE American, LLC
			K	Cboe EDGX Exchange, Inc.
			P	NYSE Arca, Inc
			L	Long-term Stock Exchange
			H	MIAX Exchange

Schema

```
{
  "type": "record",
  "name": "SystemEvent",
  "namespace": "com.nasdaq.cqt",
  "fields": [
   {
    "name": "msg_type",
    "type": "string"
   },
   {
    "name": "event_code",
    "type": "string"
   },
   {
    "name": "market_center",
    "type": "string"
   }
  ],
  "version": "1"
 }
```

Sample

```
{
  "msg_type": "S",
  "event_code": "*SOD",
```

"market_center": ""
}

Quotes

Details

<table>
<tr><th>Field</th><th>Name</th><th>Type</th><th>Description</th></tr>
<tr><td>Message Type</td><td>msg_type</td><td>string</td><td>Q = Market Center Quote</td></tr>
<tr><td>Symbol</td><td>symbol</td><td>string</td><td>Denotes the issue symbol of the security for which the quote report is being generated.</td></tr>
<tr><td>SIP Feed</td><td>sipfeed</td><td>string</td><td>SIP tape name.</td></tr>
<tr><td>SIP Sequence ID</td><td>sipfeed_seq</td><td>int</td><td>Quote sequence number.</td></tr>
<tr><td>Market Center</td><td>market_center</td><td>string</td><td>Indicates the market center code that originated the message.
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>Q</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>N</td><td>New York Stock Exchange, LLC</td></tr>
<tr><td>B</td><td>NASDAQ BX, Inc.</td></tr>
<tr><td>E</td><td>Market Independent</td></tr>
<tr><td>D</td><td>FINRA Alternative Display Facility</td></tr>
<tr><td>Z</td><td>Cboe BZX Exchange, Inc</td></tr>
<tr><td>T</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>I</td><td>International Securities Exchange</td></tr>
<tr><td>U</td><td>Members Exchange</td></tr>
<tr><td>W</td><td>Cboe Stock Exchange</td></tr>
<tr><td>u</td><td>Other OTC Markets</td></tr>
</table>
</td></tr>
</table>

<table>
<tr><td></td><td></td><td></td><td><table>
<tr><td>J</td><td>Cboe EDGA Exchange, Inc.</td></tr>
<tr><td>M</td><td>Chicago Stock Exchange</td></tr>
<tr><td>Y</td><td>Cboe BYX Exchange, Inc.</td></tr>
<tr><td>C</td><td>NYSE National, Inc.</td></tr>
<tr><td>X</td><td>NASDAQ PSX, Inc.</td></tr>
<tr><td>A</td><td>NYSE American, LLC</td></tr>
<tr><td>K</td><td>Cboe EDGX Exchange, Inc.</td></tr>
<tr><td>P</td><td>NYSE Arca, Inc</td></tr>
<tr><td>L</td><td>Long-term Stock Exchange</td></tr>
<tr><td>H</td><td>MIAX Exchange</td></tr>
</table></td></tr>
<tr><td>Bid Price</td><td>bid_price</td><td>float</td><td>The highest price at the market center that someone is willing to buy a security at the given time.</td></tr>
<tr><td>Bid Quantity</td><td>bid_quantity</td><td>int</td><td>Number of shares available at the Market Center's bid price in a given security.</td></tr>
<tr><td>Ask Price</td><td>ask_price</td><td>float</td><td>The lowest price at the market center that someone is willing to sell a security at a given time.</td></tr>
<tr><td>Ask Quantity</td><td>ask_quantity</td><td>int</td><td>The lowest price at the market center that someone is willing to sell a security at a given time.</td></tr>
<tr><td>Quote Condition</td><td>quote_conditions</td><td>string</td><td>Indicates the quote conditions. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>0</td><td>None Provided</td></tr>
<tr><td>1</td><td>Open</td></tr>
<tr><td>2</td><td>Closed</td></tr>
<tr><td>3</td><td>One-Sided Open</td></tr>
<tr><td>4</td><td>Two-Sided Open</td></tr>
<tr><td>0x01</td><td>Quote Sizes are Provided
in Shares, not Lots</td></tr>
</table></td></tr>
<tr><td>StartTime</td><td>start_time</td><td>string</td><td>Actual start time of the Quote.</td></tr>
</table>

Schema


```
{
  "type": "record",
  "name": "QuoteMessage",
  "namespace": "com.nasdaq.cqt",
  "fields": [
    {
      "name": "msg_type",
      "type": "string"
    },
    {
      "name": "symbol",
      "type": "string"
    },
    {
      "name": "sipfeed",
      "type": "string"
    },
    {
      "name": "sipfeed_seq",
      "type": "int"
    },
    {
      "name": "market_center",
      "type": "string"
    },
    {
      "name": "bid_price",
      "type": "float"
    },
    {
      "name": "bid_quantity",
      "type": "int"
    },
    {
      "name": "ask_price",
      "type": "float"
    },
    {
      "name": "ask_quantity",
      "type": "int"
    },
    {
      "name": "quote_conditions",
      "type": "string"
    },
    {
      "name": "start_time",
      "type": "string"
    }
  ],
  "version": "1"
}
```

Sample


```
{
   "msg_type": "Q",
   "symbol": "NDAQ",
   "sipfeed": "UQDF112",
   "sipfeed_seq": 1,
   "market_center": "N",
   "bid_price": 23.45,
   "bid_quantity": 100,
   "ask_price": 23.45,
   "ask_quantity": 1100,
   "quote_conditions": "",
   "start_time": "2021-06-02T00:00:00.000"
}
```


Trades

Details

Field	Name	Type	Description
Message Type	msg_type	string	T = Trade Report
Symbol	symbol	string	Denotes the issue symbol of the security for which the quote report is being generated.
Price	price	float	Trade execution price.
Quantity	quantity	long	Trade execution quantity.
Canceled Indicator	canceled_indicator	boolean	Indicates that the record was cancelled (null if not cancelled).
Correction Indicator	correction_indicator	boolean	Indicates that the record was corrected.
DOTT	dott	string	Indicates whether trade occurred during pre-market, regular market or post market hours. Allowable values are: • F = Regular Hours • T = Pre/Post Market Hours

<table>
<tr><td>Listing Venue</td><td>listing_venue</td><td>string</td><td>Indicates the primary listing market for the issue. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>Q</td><td>Nasdaq</td></tr>
<tr><td>N</td><td>NYSE</td></tr>
<tr><td>A</td><td>NYSE American</td></tr>
<tr><td>P</td><td>NYSE Arca</td></tr>
<tr><td>u</td><td>Other OTC Markets</td></tr>
<tr><td>V</td><td>Investors’ Exchange LLC</td></tr>
</table></td></tr>
<tr><td>Market Center</td><td>market_center</td><td>string</td><td>Indicates the market where the execution occurred. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>Q</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>N</td><td>New York Stock Exchange, LLC</td></tr>
<tr><td>B</td><td>NASDAQ BX, Inc.</td></tr>
<tr><td>E</td><td>Market Independent</td></tr>
<tr><td>D</td><td>FINRA Alternative Display Facility</td></tr>
<tr><td>Z</td><td>Cboe BZX Exchange, Inc</td></tr>
<tr><td>T</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>I</td><td>International Securities Exchange</td></tr>
<tr><td>U</td><td>Members Exchange</td></tr>
<tr><td>W</td><td>Cboe Stock Exchange</td></tr>
<tr><td>u</td><td>Other OTC Markets</td></tr>
<tr><td>J</td><td>Cboe EDGA Exchange, Inc.</td></tr>
<tr><td>M</td><td>Chicago Stock Exchange</td></tr>
<tr><td>Y</td><td>Cboe BYX Exchange, Inc.</td></tr>
<tr><td>C</td><td>NYSE National, Inc.</td></tr>
<tr><td>X</td><td>NASDAQ PSX, Inc.</td></tr>
<tr><td>A</td><td>NYSE American, LLC</td></tr>
<tr><td>K</td><td>Cboe EDGX Exchange, Inc.</td></tr>
<tr><td>P</td><td>NYSE Arca, Inc</td></tr>
</table></td></tr>
</table>

			L — Long-term Stock Exchange H — MIAX Exchange
Sub Market Center	sub_market_center	string	Indicates the sub-market where the execution occurred. Allowable values are: **Code** — **Value** N — FINRA / NYSE Trade Reporting Facility Q — FINRA / Nasdaq Trade Reporting Facility Carteret B — FINRA / Nasdaq TRF Chicago Space — Trade originates from FINRA Alternative Display Facility
MSN	msn	int	Message Sequence Number from the UTDF level 1 data feed used as a trade identifier.
OMSN	omsn	int	Applicable to correction and cancel records and identifies the original trade to which the cancel/correction applies.
Sales Condition	sales_conditions	string	For more information on Sales Condition codes, please refer to: • Section 7.5.1 of the UTP Trade Data Feed Specification for *NASDAQ-listed securities* • Section 7.0 of the Consolidated Tape System Specification for *NYSE and AMEX-listed securities*
Trade Date	trade_date	string	Timestamp of the trade.

Schema

```
{
  "type": "record",
  "name": "TradeMessage",
  "namespace": "com.nasdaq.cqt",
  "fields": [
   {
    "name": "msg_type",
```

```
    "type": "string"
  },
  {
    "name": "symbol",
    "type": "string"
  },
  {
    "name": "price",
    "type": "float"
  },
  {
    "name": "quantity",
    "type": "long"
  },
  {
    "name": "canceled_indicator",
    "type": "boolean"
  },
  {
    "name": "correction_indicator",
    "type": "boolean"
  },
  {
    "name": "dott",
    "type": "string"
  },
  {
    "name": "listing_venue",
    "type": "string"
  },
  {
    "name": "market_center",
    "type": "string"
  },
  {
    "name": "sub_market_center",
    "type": "string"
  },
  {
    "name": "msn",
    "type": "int"
  },
  {
    "name": "omsn",
    "type": "int"
  },
  {
    "name": "sales_conditions",
    "type": "string"
  },
  {
    "name": "trade_date",
    "type": "string"
  }
],
```

"version": "1"
}

Sample

{
  "msg_type": "T",
  "symbol": "AAPL",
  "price": 23.45,
  "quantity": 100,
  "canceled_indicator": false,
  "correction_indicator": false,
  "dott": "F",
  "listing_venue": "",
  "market_center": "N",
  "sub_market_center": "",
  "msn": 1,
  "omsn": 0,
  "sales_conditions": "@   ",
  "trade_date": "2021-06-02T00:00:00.000"
}

Issue Symbol

Details

Field	**Name**	**Type**	**Description**
Message Type	msg_type	string	B (constant value)
Symbol	symbol	string	Issue symbol of the security.
Name	security_name	string	Indicates security name.

<table>
<tr><td>Market Tier</td><td>market_tier</td><td>string</td><td>Indicates the market tiers. Allowable values are:
<table><tr><th>Code</th><th>Value</th></tr><tr><td>Space</td><td>Unknown or Not Available</td></tr><tr><td>Q</td><td>NASDAQ Global Select Market</td></tr><tr><td>G</td><td>Nasdaq Global Market</td></tr><tr><td>S</td><td>NASDAQ Capital Market</td></tr></table></td></tr>
<tr><td>Test symbol</td><td>test_symbol</td><td>boolean</td><td>True/False. Whether an instrument is a test one or not.</td></tr>
<tr><td>Round Lot Size</td><td>round_lot_size</td><td>int</td><td>Value of round lot size.</td></tr>
<tr><td>Financial Status Indicator</td><td>financial_status_indicator</td><td>string</td><td>Indicates the financial status, which is only available for Nasdaq stocks. Allowable values are:
<table><tr><th>Code</th><th>Value</th></tr><tr><td>N</td><td>Normal</td></tr><tr><td>Q</td><td>Bankrupt</td></tr><tr><td>E</td><td>Delinquent (Late Filing)</td></tr><tr><td>J</td><td>Delinquent and Bankrupt</td></tr><tr><td>D</td><td>Deficient (Below Listing Standards)</td></tr><tr><td>G</td><td>Deficient and Bankrupt</td></tr><tr><td>H</td><td>Deficient and Delinquent</td></tr><tr><td>K</td><td>Deficient, Delinquent, and Bankrupt</td></tr><tr><td>S</td><td>Suspended, Pending, Delisting</td></tr></table></td></tr>
</table>

Schema

{

```
 "type": "record",
 "name": "IssueSymbol",
 "namespace": "com.nasdaq.cqt",
 "fields": [
  {
   "name": "msg_type",
   "type": "string"
  },
  {
   "name": "symbol",
   "type": "string"
  },
  {
   "name": "security_name",
   "type": "string"
  },
  {
   "name": "market_tier",
   "type": "string"
  },
  {
   "name": "test_symbol",
   "type": "boolean"
  },
  {
   "name": "round_lot_size",
   "type": "int"
  },
  {
   "name": "financial_status_indicator",
   "type": "string"
  }
 ],
 "version": "1"
}
```


Sample


```
{
   "msg_type": "B",
   "symbol": "AAPL",
   "security_name": "Apple Inc. - Common Stock",
   "market_tier": "1",
   "test_symbol": false,
   "round_lot_size": 100,
   "financial_status_indicator": "1"
}
```


Trading Action

Details

<table>
<tr><th>Field</th><th>Name</th><th>Type</th><th>Description</th></tr>
<tr><td>Message Type</td><td>msg_type</td><td>string</td><td>H (constant value)</td></tr>
<tr><td>Source Market Center</td><td>source_market_center</td><td>string</td><td>Originating market center.</td></tr>
<tr><td>Timestamp</td><td>action_time</td><td>string</td><td>SIP timestamp - Date in format: yyyy-MM-dd'T'HH:mm:ss.SSS</td></tr>
<tr><td>Symbol</td><td>symbol</td><td>string</td><td>Issue symbol of the security.</td></tr>
<tr><td>SIP Feed</td><td>sipfeed</td><td>string</td><td>SIP feed identifier.</td></tr>
<tr><td>SIP Sequence ID</td><td>sipfeed_seq</td><td>int</td><td>SIP feed ID.</td></tr>
<tr><td>Action Code</td><td>action</td><td>int</td><td>Indicates the trading actions. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>1</td><td>Trading</td></tr>
<tr><td>2</td><td>Quoting (Orders are accepted, but not Executing – books may be crossed)</td></tr>
<tr><td>3</td><td>Halted (Orders are not accepted or executing)</td></tr>
<tr><td>4</td><td>Paused (Used for Volatility Trading Pauses in US Equities – denotes a symbol going into the Halted State followed Immediately by the Quoting State)</td></tr>
</table>
</td></tr>
</table>

<table>
<tr><td>Reason Code</td><td>reason</td><td>int</td><td>Indicates the trading actions. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>0</td><td>None Provided</td></tr>
<tr><td>1</td><td>News Dissemination</td></tr>
<tr><td>2</td><td>News Pending</td></tr>
<tr><td>3</td><td>Order Influx</td></tr>
<tr><td>4</td><td>Order Imbalance</td></tr>
<tr><td>5</td><td>Volatility</td></tr>
<tr><td>6</td><td>Equipment Changeover</td></tr>
<tr><td>7</td><td>Sub-Penny Trading</td></tr>
<tr><td>8</td><td>Regulatory – Extraordinary Market Activity</td></tr>
<tr><td>9</td><td>ETF</td></tr>
<tr><td>10</td><td>Information Requested</td></tr>
<tr><td>11</td><td>Non-Compliance</td></tr>
<tr><td>12</td><td>Filings Not Current</td></tr>
<tr><td>13</td><td>SEC Trading Suspension</td></tr>
<tr><td>14</td><td>Regulatory Concern</td></tr>
<tr><td>15</td><td>Operations</td></tr>
<tr><td>16</td><td>Corporate Action</td></tr>
<tr><td>17</td><td>Quote Not Available</td></tr>
<tr><td>18</td><td>Volatility – Straddle State</td></tr>
<tr><td>19</td><td>News and Resumption Times</td></tr>
<tr><td>20</td><td>Single Stock Pause</td></tr>
<tr><td>21</td><td>Single Stock Pause – Quoting</td></tr>
<tr><td>22</td><td>Qualifications Resolved</td></tr>
<tr><td>23</td><td>Filings Resolved</td></tr>
<tr><td>24</td><td>Issuer News Not Forthcoming</td></tr>
<tr><td>25</td><td>Requirements Met</td></tr>
<tr><td>26</td><td>Filings Met</td></tr>
<tr><td>27</td><td>Concluded by Other Authority</td></tr>
<tr><td>28</td><td>New Issue Available</td></tr>
<tr><td>29</td><td>Issue Available</td></tr>
</table></td></tr>
</table>

30	IPO – Not Yet Trading
31	IPO – Release for Quotation
32	IPO – Window Extension
33	Market Wide Circuit Breaker Level 1
34	Market Wide Circuit Breaker Level 2
35	Market Wide Circuit Breaker Level 3
36	Market Wide Circuit Breaker – Carryover from Prior Day
37	Market Wide Circuit Breaker – Resumption
38	Post-Close
39	Pre-Cross
40	Cross
41	SEC Revocation
42	Foreign Market Regulatory
43	Component Derivative Of Exchange Listed
44	Extraordinary Events
45	Security Deletion
46	Internal Halt
47	Was Frozen
48	Was Delayed
49	As-Of Update
50	Related Security – News Dissemination
51	Related Security – News Pending
52	Related Security
53	In View Of Common
54	Exchange Specific
55	Security Not Delayed Or Halted
56	LULD Trading Pause
57	No Open No Resume
58	Not Available For Trading

			59	Unknown or Invalid
			60	Merger Effective (CTS)
			61	ETF Component Price Not Available (CTS)
			62	Intraday Indicative Price Not Available (CTS)

Schema

```
{
  "type": "record",
  "name": "TradingAction",
  "namespace": "com.nasdaq.cqt",
  "fields": [
   {
    "name": "msg_type",
    "type": "string"
   },
   {
    "name": "source_market_center",
    "type": "string"
   },
   {
    "name": "action_time",
    "type": "string"
   },
   {
    "name": "symbol",
    "type": "string"
   },
   {
    "name": "sipfeed",
    "type": "string"
   },
   {
    "name": "sipfeed_seq",
    "type": "int"
   },
   {
    "name": "action",
    "type": "int"
   },
   {
    "name": "reason",
    "type": "int"
   }
```

],
"version": "1"
}

Sample

{
"msg_type": "H",
"source_market_center": "",
"action_time": "2021-06-02T00:00:00.000",
"symbol": "AAPL",
"sipfeed": "UQDF112",
"sipfeed_seq": 1,
"action": 1,
"reason": 0
}

Market Center Trading Action

Details

Field	Name	Type	Description
Message Type	msg_type	string	K (constant value)
Source Market Center	source_market_center	string	Originating market center
Impacted Market Center	market_center	string	Impacted market center
Timestamp	action_time	string	SIP timestamp - Date in format: yyyy-MM-dd'T'HH:mm:ss.SSS
Symbol	symbol	string	Issue symbol of the security.
SIP Feed	sipfeed	string	SIP feed identifier.
SIP Sequence ID	sipfeed_seq	int	SIP feed ID

<table>
<tr><td>Action Code</td><td>action</td><td>int</td><td>Indicates the trading actions. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>1</td><td>Trading</td></tr>
<tr><td>2</td><td>Quoting (Orders are accepted, but not Executing – books may be crossed)</td></tr>
<tr><td>3</td><td>Halted (Orders are not accepted or executing)</td></tr>
<tr><td>4</td><td>Paused (Used for Volatility Trading Pauses in US Equities – denotes a symbol going into the Halted State followed Immediately by the Quoting State)</td></tr>
</table>
</td></tr>
<tr><td>Reason Code</td><td>reason</td><td>int</td><td>Indicates the trading actions. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>0</td><td>None Provided</td></tr>
<tr><td>1</td><td>News Dissemination</td></tr>
<tr><td>2</td><td>News Pending</td></tr>
<tr><td>3</td><td>Order Influx</td></tr>
<tr><td>4</td><td>Order Imbalance</td></tr>
<tr><td>5</td><td>Volatility</td></tr>
<tr><td>6</td><td>Equipment Changeover</td></tr>
<tr><td>7</td><td>Sub-Penny Trading</td></tr>
<tr><td>8</td><td>Regulatory – Extraordinary Market Activity</td></tr>
<tr><td>9</td><td>ETF</td></tr>
<tr><td>10</td><td>Information Requested</td></tr>
<tr><td>11</td><td>Non-Compliance</td></tr>
<tr><td>12</td><td>Filings Not Current</td></tr>
<tr><td>13</td><td>SEC Trading Suspension</td></tr>
<tr><td>14</td><td>Regulatory Concern</td></tr>
<tr><td>15</td><td>Operations</td></tr>
<tr><td>16</td><td>Corporate Action</td></tr>
<tr><td>17</td><td>Quote Not Available</td></tr>
<tr><td>18</td><td>Volatility – Straddle State</td></tr>
</table>
</td></tr>
</table>

			19	News and Resumption Times
			20	Single Stock Pause
			21	Single Stock Pause – Quoting
			22	Qualifications Resolved
			23	Filings Resolved
			24	Issuer News Not Forthcoming
			25	Requirements Met
			26	Filings Met
			27	Concluded by Other Authority
			28	New Issue Available
			29	Issue Available
			30	IPO – Not Yet Trading
			31	IPO – Release for Quotation
			32	IPO – Window Extension
			33	Market Wide Circuit Breaker Level 1
			34	Market Wide Circuit Breaker Level 2
			35	Market Wide Circuit Breaker Level 3
			36	Market Wide Circuit Breaker – Carryover from Prior Day
			37	Market Wide Circuit Breaker – Resumption
			38	Post-Close
			39	Pre-Cross
			40	Cross
			41	SEC Revocation
			42	Foreign Market Regulatory
			43	Component Derivative Of Exchange Listed
			44	Extraordinary Events
			45	Security Deletion
			46	Internal Halt

			47	Was Frozen
			48	Was Delayed
			49	As-Of Update
			50	Related Security – News Dissemination
			51	Related Security – News Pending
			52	Related Security
			53	In View Of Common
			54	Exchange Specific
			55	Security Not Delayed Or Halted
			56	LULD Trading Pause
			57	No Open No Resume
			58	Not Available For Trading
			59	Unknown or Invalid
			60	Merger Effective (CTS)
			61	ETF Component Price Not Available (CTS)
			62	Intraday Indicative Price Not Available (CTS)

Schema

```
{
  "type": "record",
  "name": "MarketCenterTradingAction",
  "namespace": "com.nasdaq.cqt",
  "fields": [
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    "type": "string"
   },
   {
    "name": "source_market_center",
    "type": "string"
   },
   {
    "name": "market_center",
    "type": "string"
   },
   {
    "name": "action_time",
    "type": "string"
```

    },
    {
      "name": "symbol",
      "type": "string"
    },
    {
      "name": "sipfeed",
      "type": "string"
    },
    {
      "name": "sipfeed_seq",
      "type": "int"
    },
    {
      "name": "action",
      "type": "int"
    },
    {
      "name": "reason",
      "type": "int"
    }
  ],
  "version": "1"
}

Sample

{
  "msg_type": "K",
  "source_market_center": "N",
  "market_center": "N",
  "action_time": "2021-06-02T00:00:00.000",
  "symbol": "AAPL",
  "sipfeed": "UQDF112",
  "sipfeed_seq": 1,
  "action": 3,
  "reason": 54
}

NBBO Quote Message

Details

<table>
<tr><th>Field</th><th>Name</th><th>Type</th><th>Description</th></tr>
<tr><td>Message Type</td><td>msg_type</td><td>string</td><td>N (constant value)</td></tr>
<tr><td>Symbol</td><td>symbol</td><td>string</td><td>Issue symbol of the security.</td></tr>
<tr><td>SIP Feed</td><td>sipfeed</td><td>string</td><td>Feed on which Quote was reported.</td></tr>
<tr><td>SIP Sequence ID</td><td>sipfeed_seq</td><td>int</td><td>SIP feed ID</td></tr>
<tr><td>Bid Market Center</td><td>bid_market_center</td><td>string</td><td>Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>Q</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>N</td><td>New York Stock Exchange, LLC</td></tr>
<tr><td>B</td><td>NASDAQ BX, Inc.</td></tr>
<tr><td>E</td><td>Market Independent</td></tr>
<tr><td>D</td><td>FINRA Alternative Display Facility</td></tr>
<tr><td>Z</td><td>Cboe BZX Exchange, Inc</td></tr>
<tr><td>T</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>I</td><td>International Securities Exchange</td></tr>
<tr><td>U</td><td>Members Exchange</td></tr>
<tr><td>W</td><td>Cboe Stock Exchange</td></tr>
<tr><td>u</td><td>Other OTC Markets</td></tr>
<tr><td>J</td><td>Cboe EDGA Exchange, Inc.</td></tr>
<tr><td>M</td><td>Chicago Stock Exchange</td></tr>
<tr><td>Y</td><td>Cboe BYX Exchange, Inc.</td></tr>
<tr><td>C</td><td>NYSE National, Inc.</td></tr>
<tr><td>X</td><td>NASDAQ PSX, Inc.</td></tr>
<tr><td>A</td><td>NYSE American, LLC</td></tr>
<tr><td>K</td><td>Cboe EDGX Exchange, Inc.</td></tr>
<tr><td>P</td><td>NYSE Arca, Inc</td></tr>
<tr><td>L</td><td>Long-term Stock Exchange</td></tr>
</table>
</td></tr>
</table>

<table>
<tr><td></td><td></td><td></td><td><table><tr><td>H</td><td>MIAX Exchange</td></tr></table></td></tr>
<tr><td>Bid Price</td><td>bid_price</td><td>float</td><td>The price that a dealer or other prospective buyer is prepared to pay.</td></tr>
<tr><td>Bid Quantity</td><td>bid_quantity</td><td>int</td><td>The price that a dealer or other prospective buyer is prepared to pay, and the quantity to be purchased at that price.</td></tr>
<tr><td>Ask Market Center</td><td>ask_market_center</td><td>string</td><td>Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>Q</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>N</td><td>New York Stock Exchange, LLC</td></tr>
<tr><td>B</td><td>NASDAQ BX, Inc.</td></tr>
<tr><td>E</td><td>Market Independent</td></tr>
<tr><td>D</td><td>FINRA Alternative Display Facility</td></tr>
<tr><td>Z</td><td>Cboe BZX Exchange, Inc</td></tr>
<tr><td>T</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>I</td><td>International Securities Exchange</td></tr>
<tr><td>U</td><td>Members Exchange</td></tr>
<tr><td>W</td><td>Cboe Stock Exchange</td></tr>
<tr><td>u</td><td>Other OTC Markets</td></tr>
<tr><td>J</td><td>Cboe EDGA Exchange, Inc.</td></tr>
<tr><td>M</td><td>Chicago Stock Exchange</td></tr>
<tr><td>Y</td><td>Cboe BYX Exchange, Inc.</td></tr>
<tr><td>C</td><td>NYSE National, Inc.</td></tr>
<tr><td>X</td><td>NASDAQ PSX, Inc.</td></tr>
<tr><td>A</td><td>NYSE American, LLC</td></tr>
<tr><td>K</td><td>Cboe EDGX Exchange, Inc.</td></tr>
<tr><td>P</td><td>NYSE Arca, Inc</td></tr>
<tr><td>L</td><td>Long-term Stock Exchange</td></tr>
<tr><td>H</td><td>MIAX Exchange</td></tr>
</table></td></tr>
<tr><td>Ask Price</td><td>ask_price</td><td>Float</td><td>The price a seller states they will accept.</td></tr>
</table>

<table>
<tr><td>Ask Quantity</td><td>ask_quantity</td><td>Int</td><td>The quantity of a security that investors are willing to purchase at a specified bid price.</td></tr>
<tr><td>Quote Conditions</td><td>quote_conditions</td><td>string</td><td>Indicates the quote conditions. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>0</td><td>None Provided</td></tr>
<tr><td>1</td><td>Open</td></tr>
<tr><td>2</td><td>Closed</td></tr>
<tr><td>3</td><td>One-Sided Open</td></tr>
<tr><td>4</td><td>Two-Sided Open</td></tr>
<tr><td>0x01</td><td>Quote Sizes are Provided in Shares, not Lots</td></tr>
</table>
</td></tr>
<tr><td>Start Time</td><td>start_time</td><td>string</td><td>format: yyyy-MM-dd'T'HH:mm:ss.SSS</td></tr>
</table>

Schema

```
{
  "type": "record",
  "name": "NBBOQuoteMessage",
  "namespace": "com.nasdaq.cqt",
  "fields": [
   {
    "name": "msg_type",
    "type": "string"
   },
   {
    "name": "symbol",
    "type": "string"
   },
   {
    "name": "sipfeed",
    "type": "string"
   },
   {
    "name": "sipfeed_seq",
    "type": "int"
   },
   {
    "name": "bid_market_center",
    "type": "string"
   },
   {
    "name": "bid_price",
    "type": "float"
   },
```

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    {
      "name": "bid_quantity",
      "type": "int"
    },
    {
      "name": "ask_market_center",
      "type": "string"
    },
    {
      "name": "ask_price",
      "type": "float"
    },
    {
      "name": "ask_quantity",
      "type": "int"
    },
    {
      "name": "quote_conditions",
      "type": "string"
    },
    {
      "name": "start_time",
      "type": "string"
    }
  ],
  "version": "1"
}
```

Sample

```
{
    "msg_type": "N",
    "symbol": "NDAQ",
    "sipfeed": "UQDF112",
    "sipfeed_seq": 1,
    "bid_market_center": "N",
    "bid_price": 23.45,
    "bid_quantity": 100,
    "ask_market_center": "N",
    "ask_price": 23.45,
    "ask_quantity": 1100,
    "quote_conditions": "",
    "start_time": "2021-06-02T00:00:00.000"
}
```

Limit Up Limit Down (LULD)

Details

<table>
<tr><th>Field</th><th>Name</th><th>Type</th><th>Description</th></tr>
<tr><td>Message Type</td><td>msg_type</td><td>string</td><td>P (constant value)</td></tr>
<tr><td>Market Center</td><td>market_center</td><td>string</td><td>Indicates the market where the execution occurred. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>Q</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>N</td><td>New York Stock Exchange, LLC</td></tr>
<tr><td>B</td><td>NASDAQ BX, Inc.</td></tr>
<tr><td>E</td><td>Market Independent</td></tr>
<tr><td>D</td><td>FINRA Alternative Display Facility</td></tr>
<tr><td>Z</td><td>Cboe BZX Exchange, Inc</td></tr>
<tr><td>T</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>I</td><td>International Securities Exchange</td></tr>
<tr><td>U</td><td>Members Exchange</td></tr>
<tr><td>W</td><td>Cboe Stock Exchange</td></tr>
<tr><td>u</td><td>Other OTC Markets</td></tr>
<tr><td>J</td><td>Cboe EDGA Exchange, Inc.</td></tr>
<tr><td>M</td><td>Chicago Stock Exchange</td></tr>
<tr><td>Y</td><td>Cboe BYX Exchange, Inc.</td></tr>
<tr><td>C</td><td>NYSE National, Inc.</td></tr>
<tr><td>X</td><td>NASDAQ PSX, Inc.</td></tr>
<tr><td>A</td><td>NYSE American, LLC</td></tr>
<tr><td>K</td><td>Cboe EDGX Exchange, Inc.</td></tr>
<tr><td>P</td><td>NYSE Arca, Inc</td></tr>
<tr><td>L</td><td>Long-term Stock Exchange</td></tr>
<tr><td>H</td><td>MIAX Exchange</td></tr>
</table></td></tr>
<tr><td>Timestamp</td><td>timestamp</td><td>string</td><td>Date in format: yyyy-MM-dd'T'HH:mm:ss.SSS</td></tr>
<tr><td>Symbol</td><td>symbol</td><td>string</td><td>Issue symbol of the security.</td></tr>
</table>

<table>
<tr><td>LULD Price Band Indicator</td><td>luld_price_band_indicator</td><td>int</td><td>Indicates the LULD price brand. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>0</td><td>None / Not Applicable</td></tr>
<tr><td>1</td><td>Opening Update</td></tr>
<tr><td>2</td><td>Intraday Update</td></tr>
<tr><td>3</td><td>Re-Stated Value</td></tr>
<tr><td>4</td><td>Suspended During Trading Halt or Trading Pause</td></tr>
<tr><td>5</td><td>Re-Opening Update</td></tr>
<tr><td>6</td><td>Outside Price Band Rule Hours</td></tr>
</table></td></tr>
<tr><td>LULD TImestamp</td><td>luld_time</td><td>string</td><td>Date in format: yyyy-MM-dd'T'HH:mm:ss.SSS</td></tr>
<tr><td>Limit Down Price</td><td>limit_down_price</td><td>float</td><td>Price for limit down.</td></tr>
<tr><td>Limit Up Price</td><td>limit_up_price</td><td>float</td><td>Price for limit up.</td></tr>
</table>

Schema

```
{
  "type": "record",
  "name": "LimitUpLimitDown",
  "namespace": "com.nasdaq.cqt",
  "fields": [
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    "type": "string"
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   {
    "name": "market_center",
    "type": "string"
   },
   {
    "name": "timestamp",
    "type": "string"
   },
   {
    "name": "symbol",
    "type": "string"
   },
   {
    "name": "luld_price_band_indicator",
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    {
      "name": "luld_time",
      "type": "string"
    },
    {
      "name": "limit_down_price",
      "type": "float"
    },
    {
      "name": "limit_up_price",
      "type": "float"
    }
  ],
  "version": "1"
}
```

Sample

```
{
  "msg_type": "P",
  "market_center": "N",
  "timestamp": "2021-06-02T00:00:00.000",
  "symbol": "AAPL",
  "luld_price_band_indicator": 1,
  "luld_time": "2021-06-02T09:30:00.000",
  "limit_down_price": 10.3,
  "limit_up_price": 11.3
}
```

Market Wide Circuit Breaker (MWCB)

Details

<table>
<tr><th>Field</th><th>Name</th><th>Type</th><th>Description</th></tr>
<tr><td>Message Type</td><td>msg_type</td><td>string</td><td>D (constant value)</td></tr>
<tr><td>Market Center</td><td>market_center</td><td>string</td><td>Indicates the market where the execution occurred. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>Q</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>N</td><td>New York Stock Exchange, LLC</td></tr>
<tr><td>B</td><td>NASDAQ BX, Inc.</td></tr>
<tr><td>E</td><td>Market Independent</td></tr>
<tr><td>D</td><td>FINRA Alternative Display Facility</td></tr>
<tr><td>Z</td><td>Cboe BZX Exchange, Inc</td></tr>
<tr><td>T</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>I</td><td>International Securities Exchange</td></tr>
<tr><td>U</td><td>Members Exchange</td></tr>
<tr><td>W</td><td>Cboe Stock Exchange</td></tr>
<tr><td>u</td><td>Other OTC Markets</td></tr>
<tr><td>J</td><td>Cboe EDGA Exchange, Inc.</td></tr>
<tr><td>M</td><td>Chicago Stock Exchange</td></tr>
<tr><td>Y</td><td>Cboe BYX Exchange, Inc.</td></tr>
<tr><td>C</td><td>NYSE National, Inc.</td></tr>
<tr><td>X</td><td>NASDAQ PSX, Inc.</td></tr>
<tr><td>A</td><td>NYSE American, LLC</td></tr>
<tr><td>K</td><td>Cboe EDGX Exchange, Inc.</td></tr>
<tr><td>P</td><td>NYSE Arca, Inc</td></tr>
<tr><td>L</td><td>Long-term Stock Exchange</td></tr>
<tr><td>H</td><td>MIAX Exchange</td></tr>
</table></td></tr>
<tr><td>Timestamp</td><td>timestamp</td><td>string</td><td>Date in format: yyyy-MM-dd'T'HH:mm:ss.SSS</td></tr>
</table>

<table>
<tr><td>MWCB Status</td><td>mwcb_status</td><td>string</td><td>Indicates the market wide circuit breaker status. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>*MW1</td><td>Market Wide Circuit Breaker Level 1 Breach (US Equities)</td></tr>
<tr><td>*MW2</td><td>Market Wide Circuit Breaker Level 2 Breach (US Equities)</td></tr>
<tr><td>*MW3</td><td>Market Wide Circuit Breaker Level 3 Breach (US Equities)</td></tr>
</table>
</td></tr>
</table>

Schema

```
{
  "type": "record",
  "name": "MarketWideCircuitBreakerDeclineLevel",
  "namespace": "com.nasdaq.cqt",
  "fields": [
   {
    "name": "msg_type",
    "type": "string"
   },
   {
    "name": "market_center",
    "type": "string"
   },
   {
    "name": "timestamp",
    "type": "string"
   },
   {
    "name": "mwcb_level_1",
    "type": "float"
   },
   {
    "name": "mwcb_level_2",
    "type": "float"
   },
   {
    "name": "mwcb_level_3",
    "type": "float"
   }
  ],
  "version": "1"
 }
```

Sample


```
{
  "msg_type": "D",
  "market_center": "",
  "timestamp": "2021-06-02T00:00:00.000",
  "mwcb_status": "*MW1"
}
```


MWCB Decline Level

Details

Field	Name	Type	Description
Message Type	msg_type	string	C (constant value)

<table>
<tr><td>Market Center</td><td>market_center</td><td>string</td><td>Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>Q</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>N</td><td>New York Stock Exchange, LLC</td></tr>
<tr><td>B</td><td>NASDAQ BX, Inc.</td></tr>
<tr><td>E</td><td>Market Independent</td></tr>
<tr><td>D</td><td>FINRA Alternative Display Facility</td></tr>
<tr><td>Z</td><td>Cboe BZX Exchange, Inc</td></tr>
<tr><td>T</td><td>The NASDAQ Stock Market, LLC</td></tr>
<tr><td>I</td><td>International Securities Exchange</td></tr>
<tr><td>U</td><td>Members Exchange</td></tr>
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<tr><td>u</td><td>Other OTC Markets</td></tr>
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<tr><td>M</td><td>Chicago Stock Exchange</td></tr>
<tr><td>Y</td><td>Cboe BYX Exchange, Inc.</td></tr>
<tr><td>C</td><td>NYSE National, Inc.</td></tr>
<tr><td>X</td><td>NASDAQ PSX, Inc.</td></tr>
<tr><td>A</td><td>NYSE American, LLC</td></tr>
<tr><td>K</td><td>Cboe EDGX Exchange, Inc.</td></tr>
<tr><td>P</td><td>NYSE Arca, Inc</td></tr>
<tr><td>L</td><td>Long-term Stock Exchange</td></tr>
<tr><td>H</td><td>MIAX Exchange</td></tr>
</table>
</td></tr>
<tr><td>Timestamp</td><td>timestamp</td><td>string</td><td>Date in format: yyyy-MM-dd'T'HH:mm:ss.SSS</td></tr>
<tr><td>MWCB Level 1</td><td>mwcb_level_1</td><td>float</td><td>Value of MWCB level 1</td></tr>
<tr><td>MWCB Level 2</td><td>mwcb_level_2</td><td>float</td><td>Value of MWCB level 2</td></tr>
<tr><td>MWCB Level 3</td><td>mwcb_level_3</td><td>float</td><td>Value of MWCB level 3</td></tr>
</table>

Schema

{
  "type": "record",
  "name": "MarketWideCircuitBreakerDeclineLevel",
  "namespace": "com.nasdaq.cqt",
  "fields": [
   {
    "name": "msg_type",
    "type": "string"
   },
   {
    "name": "market_center",
    "type": "string"
   },
   {
    "name": "timestamp",
    "type": "string"
   },
   {
    "name": "mwcb_level_1",
    "type": "float"
   },
   {
    "name": "mwcb_level_2",
    "type": "float"
   },
   {
    "name": "mwcb_level_3",
    "type": "float"
   }
  ],
  "version": "1"
 }

Sample

{
  "msg_type": "C",
  "market_center": "",
  "timestamp": "2021-06-02T00:00:00.000",
  "mwcb_level_1": 2000.0,
  "mwcb_level_2": 1900.0,
  "mwcb_level_3": 1800.0
}

Regulation SHO Restriction Indicator

Details

<table>
<tr><th>Field</th><th>Name</th><th>Type</th><th>Description</th></tr>
<tr><td>Message Type</td><td>msg_type</td><td>string</td><td>V (constant value)</td></tr>
<tr><td>Source Market Center</td><td>source_market_center</td><td>string</td><td>Originating market center</td></tr>
<tr><td>Timestamp</td><td>action_time</td><td>string</td><td>SIP timestamp - Date in format: yyyy-MM-dd'T'HH:mm:ss.SSS</td></tr>
<tr><td>Symbol</td><td>symbol</td><td>string</td><td>Issue symbol of the security.</td></tr>
<tr><td>SIP Feed</td><td>sipfeed</td><td>string</td><td>SIP feed identifier.</td></tr>
<tr><td>SIP Sequence ID</td><td>sipfeed_seq</td><td>int</td><td>SIP feed ID.</td></tr>
<tr><td>Action Code</td><td>action</td><td>int</td><td>Indicates the regulation SHO actions. Allowable values are:
<table><tr><th>Code</th><th>Value</th></tr><tr><td>0</td><td>Short Sale Restriction Not In Effect</td></tr><tr><td>1</td><td>Short Sale Restriction In Effect</td></tr></table></td></tr>
</table>

<table>
<tr><td>Reason Code</td><td>reason</td><td>int</td><td>Indicates the regulation SHO reasons. Allowable values are:
<table>
<tr><th>Code</th><th>Value</th></tr>
<tr><td>0</td><td>None / Not In Effect</td></tr>
<tr><td>1</td><td>Day 1 – Activated</td></tr>
<tr><td>2</td><td>Day 2 – Continued</td></tr>
</table>
</td></tr>
</table>

Schema

```
{
  "type": "record",
  "name": "RegSHORestrictionIndicator",
  "namespace": "com.nasdaq.cqt",
  "fields": [
   {
    "name": "msg_type",
    "type": "string"
   },
   {
    "name": "source_market_center",
    "type": "string"
   },
   {
    "name": "action_time",
    "type": "string"
   },
   {
    "name": "symbol",
    "type": "string"
   },
   {
    "name": "sipfeed",
    "type": "string"
   },
   {
    "name": "sipfeed_seq",
    "type": "int"
   },
   {
    "name": "action",
    "type": "int"
   },
   {
    "name": "reason",
    "type": "int"
   }
  ],
  "version": "1"
 }
```

Sample

```
{
  "msg_type": "V",
  "source_market_center": "N",
  "action_time": "2021-06-02T00:00:00.000",
  "symbol": "AAPL",
  "sipfeed": "UQDF112",
  "sipfeed_seq": 1,
  "action": 0,
  "reason": 0
}
```

Change control log

Change date: 08/27/2021.
Added OTCBB in CQT.

Change date: 06/03/2021.

The following fields have been added in **System Event Message**:

- Impacted Market Center

The following fields have been removed in **System Event Message**:

- Nanoseconds (Timestamp in nanoseconds from midnight)

The following fields have been removed from **Quotes**:

- end_time
- Removed suffix "Z" from timestamps

The following fields have been renamed in **Quotes**:

- Renamed ‘’marketCenter’’ to ‘’market_center’’
- Renamed ‘’AskPrice’’ to ‘’ask_price’’
- Renamed ‘’AskQuantity’’ to ‘’ask_quantity’’
- Renamed ‘’BidPrice’’ to ‘’bid_price’’
- Renamed ‘’BidQuantity’’ to ‘’bid_quantity’’
- Renamed ‘’QuoteConditions’’ to ‘’quote_conditions’’
- Renamed ‘’SipFeed’’ to ‘’sipfeed’’
- Renamed "UFQuoteMessage" to "QuoteMessage"

The following fields have been added from **Trades**:

- correction_indicator

The following fields have been removed from **Trades**:

- Removed suffix "Z" from timestamps

The following fields have been renamed in **Trades**:

- Renamed "UFTradeMessage" to "TradeMessage"

Other changes:

- Renamed ‘’namespace’’ in schema from "com.nasdaq.equities.island.applications.datafeed.uf.messaging.binary21" to "com.nasdaq.cqt"

The following **new messages** have been added:

- Issue Symbol
- Trading Action
- Market Center Trading Action
- NBBO Quote Message
- Limit Up Limit Down
- Market Wide Circuit Breaker
- Market Wide Circuit Breaker Decline Level
- Regulation SHO Restriction Indicator

The following **Codes** have been renamed:

- Using numbers to represent ‘’Market Tier Value’’ Code instead of characters
- Using numbers to represent ‘’Financial Status’’ Code instead of characters

Change date: 05/28/2024
In accordance with recent SEC rule change, per the Equity Trader Alert, Nasdaq will no longer be disseminating Sale Condition code “N” Next Day Settlement on respective trade feeds.