

Details all of the trades (Time & Sales) of a requested NASDAQ® security for a specific date including the time, price, and volume of each trade. This report also provides a record of changes to the inside quote (highest bid, lowest ask).

Time and Sales with Inside Quote Report	
Field - ASCII Column (.txt)	Description
Time	Time of the Inside Quote Change and/or the Trade report. The time field corresponds to both the Quotes and Trades found in this report.
Inside Quote Columns	
Inside Bid Market Center	The market (Exchange or Stock Market) that the Inside Bid originated from. <b>A</b> = NYSE Amex <b>B</b> = Boston <b>C</b> = National Stock Exchange <b>D</b> = FINRA Alternative Display Facility (ADF) <b>I</b> = International Securities Exchange <b>J</b> = EDGA Exchange, Inc. (EDGA) (effective 12/14/2009) <b>K</b> = EDGX Exchange, Inc. (EDGX) (effective 12/14/2009) <b>M</b> = Chicago <b>N</b> = NYSE (New York Stock Exchange) <b>P</b> = NYSE/Arca <b>Q</b> = NASDAQ <b>X</b> = Philadelphia <b>Y</b> = BATS Y-Exchange, Inc. (BYX) (effective 12/14/2009)
Inside Bid	The best (highest) bid price.  <b>Note: The inside is based upon the National Best Bid Offer (National BBO). Due to the multiple market centers contributing to the National BBO, there can be multiple 'Inside Prices' at the time of the MP Quote. All of the multiple 'Insides Prices' occurring at the time of the MP Quote are provided.</b>
Tick	The Direction of the Inside Bid relative to the previous Inside Bid. <b>U</b> = Uptick (Bid increased from last inside bid price) <b>D</b> = Downtick (Bid decreased from last inside bid price)
Inside Ask	The best (lowest) ask (offer) price. <b>Note: The inside is based upon the National Best Bid Offer (National BBO). Due to the multiple market centers contributing to the National BBO, there can be multiple 'Inside Prices' at the time of the MP Quote. All of the multiple 'Insides Prices' occurring at the time of the MP Quote are provided.</b>
Inside Ask Market Center	The market (Exchange or Stock Market) from which the Inside Ask originated. <b>A</b> = NYSE Amex <b>B</b> = Boston <b>C</b> = National Stock Exchange <b>D</b> = FINRA Alternative Display Facility (ADF) <b>I</b> = International Securities Exchange <b>J</b> = EDGA Exchange, Inc. (EDGA) (effective 12/14/2009) <b>K</b> = EDGX Exchange, Inc. (EDGX) (effective 12/14/2009) <b>M</b> = Chicago <b>N</b> = NYSE (New York Stock Exchange) <b>P</b> = Pacific

	<b>Q</b> = NASDAQ <b>X</b> = Philadelphia <b>Y</b> = BATS Y-Exchange, Inc. (BYX) (effective 12/14/2009)
O/C	Position Open/Closed and Market Value Codes: <b>A</b> = EMC – Halt <b>B</b> = EMC – Resume <b>O</b> = Market Open <b>I</b> = Start of Day <b>J</b> = End of Day <b>C</b> = Market Close
Condition	A modifier representing additional information regarding the quote. Allowed values/text: <b>A</b> - Depth on Ask side <b>B</b> - Depth on Bid side <b>F</b> - Fast trading <b>H</b> - Depth on Bid and Ask <b>I</b> - Order imbalance <b>L</b> - Closed quote <b>N</b> - Non-firm quote <b>O</b> - Opening quote <b>R</b> - Regular, two-sided open quote <b>S</b> - Regular, one-sided open quote <b>Y</b> - Regular, one-sided open quote <b>X</b> - Order influx <b>Z</b> – No Open/No Resume <b>Null</b> - if no value provided  <b>EMC – Halt</b> –Emergency Market Halt <b>EMC – Resume</b> – Emergency Market Resume <b>Market Close</b> – Market Close <b>Start Of Day</b> – Start Of Day <b>End Of Day</b> – End Of Day <b>Market Open</b> – Market Open
L/X	Market Locked/Crossed <b>L</b> = Market locked (Inside Bid = Inside Ask) <b>X</b> = Market crossed (Inside Bid > Inside Ask)
Quote Source	Source of the inside quote change: <b>NULL</b> : Not applicable <b>BEG-DAY</b> : Start of day positions <b>MPQTE</b> : Market Participant quote update <b>MMOPEN</b> : Market Maker position open <b>MMCLOSE</b> : Market Maker position close <b>WDRAW</b> : Market Maker withdraw <b>QTEHALT</b> : Quotations halted <b>RSUMQTE</b> : Quotations resumed <b>TRDHALT</b> : Trading halted <b>RSUMTRD</b> : Trading resumed <b>IOPSTAT</b> : Inside quotation processing status changes <b>MASMCHG</b> : Mass Market Maker change <b>SOESOEX</b> : SOES zero exposure <b>SSUSPDO</b> : SOES suspend zero exposure <b>SUSPDC</b> : SOES suspend no clearing

	<b>SMMP.W:</b> SOES Market Participant self withdraw <b>SOESQTE:</b> SOES quote refresh <b>PREOPEN:</b> Pre-open spin <b>TIMEDEP:</b> Time dependent market open/close <b>SODXSPR:</b> Start-of-day excess spread <b>SIACBBO:</b> SIAC Best Bid Offer quote <b>TMSALES:</b> Time & Sales inside for OTCBB securities
<b>Time and Sales Columns</b>	
<b>All trades correspond to the Time Field in the first column.</b>	
Cor	<b>AsOf</b> = As of Trade <b>AsOf*</b> = As of Cancellation <b>T or Y</b> – Trade Correction <b>C</b> = Canceled trade <b>E</b> = Error trade <b>NW</b> = Was portion of No/Was trade (correct trade report)  Refer to the Control Number field to locate the No trade. <b>Blank = Regular trade report</b>
As Of Date	As of Trade Date Values: <b>A</b> = Additions <b>C</b> = Cancels Blank = Not applicable
As Of Time	As of Time Values: <b>A</b> = Additions <b>C</b> = Cancels Blank = Not applicable
As Of Trade Type	As of Trade Type Values: <b>A</b> = Additions <b>C</b> = Cancels Blank = Not applicable
Share Volume	Share volume reported by the reporting-side firm
Share Volume Was	This field is only populated when the value of <b>"NW"</b> is displayed in the <b>"Cor"</b> field.  If the value in this field is equal to the value in the <b>"Share Volume"</b> field, this means there was no correction to the share volume.  If the value in this field is different to the value in the <b>"Share Volume"</b> field, the value in this field is the correct share volume for the original trade report.
Price	Share price reported by the reporting-side firm
Price Was	This field is only populated when the value of <b>"NW"</b> is displayed in the <b>"Cor"</b> field.  If the value in this field is equal to the value in the <b>"Price"</b> field, this means there was no correction to the price.  If the value in this field is different than the value in the <b>"Price"</b> field, the value in this field is the correct price for the original trade report.
Mod1	This field indicates the appropriate sale condition modifier, which applies to the trade report.  Modifier1: Reported Trade modifiers: <b>A</b> – Acquisition <b>B</b> - Bunched Trade

	<p> <b>C</b> - Cash Trade  <b>D</b> - Distribution  <b>G</b> - Bunched Sold Trade  <b>K</b> - Rule 155 Trade (AMEX only)  <b>L</b> - Sold Last  <b>M</b> - Official Closing Price  <b>N</b> - Next Day  <b>O</b> - Opened  <b>P</b> - Prior Reference Price  <b>Q</b> - Official Opening Price  <b>R</b> - Seller  <b>S</b> - Split Trade  <b>T</b> - Form-T Trade  <b>U</b> - Post Market trade that is sold out of sequence  <b>W</b> - Average Price Trade  <b>Y</b> - Yellow Flag - Regular Trade - as of 12/5/2005  <b>Z</b> - Sold (Out of Sequence)  <b>1</b> - Stopped Stock - Regular Trade  <b>2</b> - Stopped Stock - Sold Last  <b>3</b> - Stopped Stock - Sold out of Sequence </p>
Mod1 Was	<p>This field is only populated when the value of <b>"NW"</b> is displayed in the <b>"Cor"</b> field.</p> <p>If the value in this field is equal to the value in the <b>"Mod1"</b> field, this means there was no correction to the trade modifier.</p> <p>If the value in this field is different than the value in the <b>"Mod1"</b> field, the value in this field is the correct trade modifier for the original trade report.</p>
Mod2	Modifier2: Number of Seller Sale Days when Mod1 is "R"
Mod2 Was	<p>Modifier2 Was: Seller Sale Days when Mod1 Was is "R"</p> <p>If the value in this field is equal to the value in the <b>"Mod2"</b> field, this means there was no correction to number of seller sale days.</p> <p>If the value in this field is different than the value in the <b>"Mod2"</b> field, the value in this field is the correct number of seller sale days for the original trade report.</p>
MC	<p>Reporting side Market Center allowed values:</p> <ul style="list-style-type: none"> <li><b>A</b> = NYSE Amex</li> <li><b>B</b> = Boston</li> <li><b>C</b> = National Stock Exchange</li> <li><b>D</b> = FINRA Alternative Display Facility (ADF)</li> <li><b>I</b> = International Securities Exchange</li> <li><b>J</b> = EDGA Exchange, Inc. (EDGA)</li> <li><b>K</b> = EDGX Exchange, Inc. (EDGX)</li> <li><b>M</b> = Chicago</li> <li><b>N</b> = NYSE (New York Stock Exchange)</li> <li><b>P</b> = NYSE Arca</li> <li><b>Q</b> = NASDAQ</li> <li><b>X</b> = Philadelphia</li> <li><b>Y</b> = BATS Y-Exchange, Inc. (BYX)</li> </ul>

SubMarket Center	<p><b>This field is only pertinent where the Market Center field has value of "D" representing "NASD ADF" and will only be effective when NASDAQ becomes operational as an exchange.</b></p> <p>Allowed Values:</p> <p>Q = NASD/NASDAQ TRF Null = Trade originated from the NASD Alternative Display Facility</p>
Control Number	The number contained in the control number field is the message sequence number associated to the Securities Information Process (SIP).
Original Control No.	Control number of the "No" trade in a No/Was trade
<b>All trades correspond to the Time Field in the Last Row.</b>	
Date	Requested Report Date
<b>Concatenated field - The following three fields are joined in one cell:</b>	
Issue Name	Name of the security
Market Category	<p>Market Category of the Issue <b>effective July 3, 2006:</b>  <b>Q</b> = NASDAQ Global Select Market<sup>SM</sup>  <b>G</b> = NASDAQ Global Market<sup>SM</sup>  <b>S</b> = NASDAQ Capital Market<sup>SM</sup></p> <p>Market Category of the Issue <b>prior to July 3, 2006:</b>  <b>NNM</b> = NASDAQ National Market<sup>®</sup>  <b>SC</b> = NASDAQ Capital Market</p>
Symbol	Trading symbol of the security