

Document title

## **TAQ NYSE MKT OPENBOOK CLIENT SPECIFICATION**

Version

1.0

Date

3 Aug 2012

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## PREFACE

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### DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	06/27/2014	Approved version for release

### CONTACT INFORMATION

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### FURTHER INFORMATION

- For additional product information, visit the TAQ NYSE MKT OpenBook [Product Page](#)
- For a full glossary, visit: <http://www.nyxdata.com/glossary/>

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## 1. INTRODUCTION

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TAQ NYSE MKT OpenBook is an historical “Trades and Quotes” (TAQ) product that allows users to recreate the limit order book at any point in the day, or over a period of time. The data is available as of 3/12/2014 – present.

### 1.1 MARKETS COVERED

The TAQ NYSE MKT OpenBook product covers the MKT market.

### 1.2 INSTRUMENTS COVERED

The TAQ NYSE MKT OpenBook product covers Equities instruments.

### 1.3 PRICES

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

### 1.4 FILE FORMAT

All TAQ NYSE MKT OpenBook 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 MKT OpenBook 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 OPENBOOK FIELD LAYOUTS

**Table 1** describes the fields in the TAQ NYSE MKT OpenBook 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 MKT OpenBook Field Layouts**

FIELD	FORMAT	DESCRIPTION
<b>Symbol</b>	Text (16)	NYSE Listed Security Symbol. For example: AA
<b>Status</b>	Text (1)	The status of the order: <ul style="list-style-type: none"> <li>■ '0' = Orders as of the close of business on the previous day</li> <li>■ '1' = Overnight change</li> <li>■ 'T' = Intraday change - Stock is trading</li> <li>■ 'H' = Intraday change - Stock is halted</li> </ul>
<b>Date</b>	Date	Date in the format YYYYMMDD. For example: 20020308
<b>Update Time</b>	Number	Time in the format HHMMSS. For example: 135615. 000000 appears as "0"; 073001 appears as "73001"
<b>Ref. Price</b>	Number (15)	Reference price – the price of the Last Book Sale. For example: 12:25:09
<b>Buy/Sell</b>	Number (1)	The order type: <ul style="list-style-type: none"> <li>■ '0' = Buy order</li> <li>■ '1' = Sell order</li> </ul>
<b>Price Point</b>	Number (15)	The order price. For example: 30.57
<b>Shares</b>	Number (9)	Shares (signed integer). For example: 2300, -2300.
<b>Num of Orders</b>	Number (5)	The number of orders in each price aggregation; this currently set to 0.