

Document title

TAQ NYSE OPENBOOK CLIENT SPECIFICATION

Version

1.0

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	01/31/2012	Approved version for release
	08/01/2012	Document rebranded with new NYSE Technologies template

CONTACT INFORMATION

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FURTHER INFORMATION

- For additional product information, visit the TAQ NYSE OpenBook [Product Page](#)
- For updated capacity figures, visit our capacity pages at: <http://www.nyxdata.com/capacity>
- For details of IP addresses, visit our IP address pages at: <http://www.nyxdata.com/ipaddresses>
- For a full glossary, visit: <http://www.nyxdata.com/glossary/>

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1. INTRODUCTION

TAQ NYSE 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 1/24/2002 – present.

1.1 MARKETS COVERED

The TAQ NYSE OpenBook product covers the NYSE market.

1.2 INSTRUMENTS COVERED

The TAQ NYSE OpenBook product covers Equities instruments.

1.3 PRICES

All prices included in TAQ NYSE 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 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 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 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 OpenBook Field Layouts

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