

TAQ NYSE MKT ORDER IMBALANCE – QUICK REFERENCE CARD

TAQ NYSE MKT Order Imbalance provides a capture of the NYSE MKT Order Imbalance data feed. The NYSE MKT Imbalance data feed publishes Opening and Closing imbalances automatically at specified intervals throughout the trading day for all NYSE listed securities. The NYSE MKT Order Imbalance feed greatly enhances the transparency of our market and improves the quality of our opening and closing auctions.

FTP INFORMATION

File Name

TAQ NYSE MKT Order Imbalance

History Available

Binary File: December 1st, 2008 to present

Pipe-delimited File: July 1st, 2009 to present

FTP Server

To access the data, login to:

Binary file:

<ftp2.nyxdata.com/AmexImbalance/AmexImbalanceYYYY/AmexImbalanceYYYYMM/AmexImbalanceYYYYMMDD.zip>

Pipe-delimited File:

ftp2.nyxdata.com/EQY_US_AMEX_REF_IMBALANCES_PD/EQY_US_AMEX_REF_IMBALANCES_PD_YYY/AMEX_REF_IMBALANCES_PD_YYYYMM/AMEX_REF_IMBALANCES_PD_YYYYMMDD.zip

PUBLICATION PERIOD BY MESSAGE TYPE

| FIELD NAME | MSGTYPE | DESCRIPTION |
|---|---------|--|
| NYSE MKT Opening Imbalance Message | 240 | <ul style="list-style-type: none"> Opening Imbalance messages are disseminated every 5 minutes between 8:30am EST and 9:00am EST. Opening Imbalance messages are disseminated every 1 minute between 9:00am EST and 9:20am EST. Opening Imbalance messages are disseminated every 15 seconds between 9:20am EST and 9:35am EST. |
| NYSE MKT Closing Imbalance Message | 241 | <ul style="list-style-type: none"> Closing Imbalance messages are disseminated every 5 seconds between 3:45pm EST and 4:00pm EST (or until Market close on early closing days). Please check the NYSE website for any changes to trading hours. |

RECORD FORMAT – BINARY FILE

| FIELD NAME | SIZE | FORMAT | DESCRIPTION |
|--------------------------------|------|-----------|---|
| MsgSeqNum | 4 | Number | This field contains the message sequence number assigned by PDP for each product. It is used for gap detection. Also known as Line Sequence Number (LSN). |
| MsgType | 2 | Number | <ul style="list-style-type: none"> ■ '240' – NYSE MKT Opening Imbalance Message ■ '241' – NYSE MKT Closing Imbalance Message |
| SendTime | 4 | Number | <p>This field specifies the time the message was created by PDP. The number represents the number of milliseconds since midnight of the same day.</p> <p>Example:</p> <p>If the time is 13:12 56 seconds, 170 milliseconds, this field will contain the value 47576170</p> |
| Symbol | 12 | Character | This field contains the full symbol in NYSE Symbology. A sequence of characters representing the symbol, padded with NULLs. |
| ImbalanceSide | 1 | Character | <p>This field indicates the side of the order Buy/Sell.</p> <p>Valid Values:</p> <ul style="list-style-type: none"> ■ 'B' – Buy ■ 'S' – Sell ■ '0' – No Market Imbalance |
| PriceScaleCode | 1 | Number | <p>The denominator code for the reference price in this message. Represents the number of digits after the decimal place in the price.</p> <p>Example:</p> <ul style="list-style-type: none"> ■ For a price of 12.1, the PriceScaleCode is 1. ■ For price 13, the code is 0 |
| ReferencePriceNumerator | 4 | Number | This field specifies the reference price point. |
| ImbalanceQuantity | 4 | Number | This field contains the total imbalance quantity at the reference price point. |
| PairedQuantity | 4 | Number | This field contains the paired-off quantity at the reference price point. |
| SourceTime | 4 | Number | <p>This field specifies the time when the imbalance message was generated in the order book. The number represents the number of milliseconds since midnight of the same day.</p> <p>Example:</p> <p>If the time is 13:12 56 seconds, 170 milliseconds, this field</p> |

| FIELD NAME | SIZE | FORMAT | DESCRIPTION |
|------------|------|--------|---------------------------------|
| | | | will contain the value 47576170 |

RECORD FORMAT – PIPE-DELIMITED FILE

| FIELD NAME | POSITION | FORMAT | DESCRIPTION |
|---------------------------------|----------|----------------------------|---|
| PDP MsgType | 1 | Alphanumeric | <ul style="list-style-type: none"> ■ '240' – NYSE Opening Imbalance Message ■ '241' – NYSE Closing Imbalance Message |
| PDP Timestamp | 2 | MM/DD/YYYY_ HH:MM:0.NNN | This field specifies the time message was created by PDP. |
| Symbol | 3 | Text | This field contains the full symbol in NYSE Symbology |
| Regulatory Indicator | 4 | Character | <p>This field indicates if the imbalance is a regulatory Rule 123c published closing imbalance:</p> <ul style="list-style-type: none"> ■ '1' - Regulatory Imbalance ■ '0' - Informational Imbalance ■ space - not applicable |
| Stock Open Indicator | 5 | Character | <p>This field identifies if the stock has been opened. If this field indicates the stock is opened, you will no longer receive an Imbalance message.</p> <p>Valid Values:</p> <ul style="list-style-type: none"> ■ '0' – Stock is not open at this time ■ '1' – Stock is now open |
| ImbalanceSide | 6 | Character | <p>This field indicates the side of the order Buy/Sell.</p> <p>Valid Values:</p> <ul style="list-style-type: none"> ■ 'B' – Buy ■ 'S' – Sell ■ '0' – No Market Imbalance |
| Price | 7 | Number | This field specifies the reference price. |
| ImbalanceQuantity | 8 | Number | This field contains the total imbalance quantity at the reference price point. |
| PairedQuantity | 9 | Number | This field contains the paired off quantity at the reference price point. |
| Clearing Price Numerator | 10 | Number | This field contains the clearing price. The Clearing Price Numerator is the price closest to Reference Price where imbalance is zero. |

| FIELD NAME | POSITION | FORMAT | DESCRIPTION |
|---------------------------------------|----------|-------------------------|--|
| | | | <p>The Opening Clearing Price Numerator will begin publication at approximately 2 minutes (9.28am) and will continue to be published on with the next Opening Imbalance publication interval.</p> <p>Only populated for Opening Imbalance messages (type 240).</p> |
| Clearing Price | 11 | Number | <p>This field contains the clearing price. The Clearing Price is the price closest to Reference Price where imbalance is zero.</p> <p>The Opening Clearing Price will begin publication at approximately 2 minutes (9.28am) and will continue to be published on with the next Opening Imbalance publication interval.</p> <p>Only populated for Opening Imbalance messages (type 240).</p> |
| Continuous Book Clearing Price | 12 | Number | <p>The Continuous Book Clearing Price is defined as the price closest to last sale where imbalance is zero.</p> <p>If a Book Clearing Price is not reached, the Clearing Price, a zero will be published in the Book Clearing Price Field.</p> <p>Only populated for Closing Imbalance messages (type 241).</p> |
| Closing Only Clearing Price | 13 | Number | <p>The Closing Only Clearing Price is defined as the closing only interest where price closest to last sale where imbalance is zero.</p> <p>Only populated for Closing Imbalance messages (type 241).</p> |
| Source Timestamp | 14 | MM/DD/YYYY_ HH:MM:SS | <p>This field specifies the time when the imbalance message was generated in the order book.</p> |
| SSR Filing Price Numerator | 15 | Number | <p>This field contains the SSR Filing Price Numerator. This price is the price at which Sell Short interest will be filed in the matching in the event a Sell Short Restriction is in effect for the security.</p> <p>Note that the SSR Filing price is based on the National Best Bid at 9:28am. This price remains static after the SSR Filing price has been determined.</p> <p>Only populated for Opening Imbalance messages</p> |

| FIELD NAME | POSITION | FORMAT | DESCRIPTION |
|---|----------|--------|--|
| | | | (type 240). |
| SSR Filing Price | 16 | Number | <p>This field contains the SSR Filing Price. This price is the price at which Sell Short interest will be filed in the matching in the event a Sell Short Restriction is in effect for the security.</p> <p>Note that the SSR Filing price is based on the National Best Bid at 9:28am. This price remains static after the SSR Filing price has been determined.</p> <p>Only populated for Opening Imbalance messages (type 240).</p> |
| SourceTime | 17 | Number | <p>This field specifies the time when the imbalance message was generated in the order book. The number represents the number of milliseconds since midnight of the same day.</p> <p>Example:</p> <p>If the time is 13:12 56 seconds, 170 milliseconds, this field will contain the value 47576170</p> |
| PDP Sequence Number | 18 | Number | <p>This field contains the message sequence number assigned by PDP for each product. It is used for gap detection. Also known as Line Sequence Number (LSN).</p> |
| Price Scale | 19 | Number | <p>The denominator code for the prices in this message. Represents the number of digits after the decimal place in the price.</p> <p>Example:</p> <ul style="list-style-type: none"> ■ For a price of 12.1, the price scale code is 1. ■ For price 13, the code is 0 |
| Reference Price Numerator | 20 | Number | <p>This field specifies the reference price point numerator.</p> |
| PDP Send Time | 21 | Number | <p>This field specifies the time message was created by PDP. The number represents the number of milliseconds since midnight of the same day.</p> |
| Continuous Book Clearing Price Numerator | 22 | Number | <p>The Continuous Book Clearing Price is defined as the price closest to last sale where imbalance is zero.</p> <p>If a Book Clearing Price is not reached, the Clearing Price, a zero will be published in the</p> |

| FIELD NAME | POSITION | FORMAT | DESCRIPTION |
|--|----------|--------|--|
| | | | Book Clearing Price Field. Only populated for Closing Imbalance messages (type 241). |
| Closing Only Clearing Price Numerator | 23 | Number | The Closing Only Clearing Price is defined as the closing only interest where price closest to last sale where imbalance is zero. Only populated for Closing Imbalance messages (type 241). |

ADDITIONAL REFERENCE**Stock Symbol Suffixes**

The following table contains NYSE Stock symbol suffixes

| SUFFIX | DESCRIPTION |
|--------|---|
| <v> | <v> represents a character; Series (or Class) A-T & V-Z; Examples include the following: ZZZ A is the same as ZZZ/A ZZZ T is the same as ZZZ/T |
| <v>CL | Series (or Class) A-T & V-Z Called; Example includes the following: ZZZ ACL is the same as ZZZ/A/CL |
| <v>CV | Series (or Class) A-T & V-Z Convertible; Example includes the following: ZZZ ACV is the same as ZZZ/A/CV |
| <v>WI | Series (or Class) A-T & V-Z When Issued; Examples include the following: ZZZ AWI is the same as ZZZ/Aw |
| CL | Called. Examples include the following: ZZZ CL is the same as ZZZ/CL |
| CT | Certificates. Examples include the following: ZZZ CT is the same as ZZZ/CT |
| CV | Convertible. Examples include the following: ZZZ CV is the same as ZZZ/CV (ZZZ/CV) |
| CVR | Contingent Value Right. Examples include the following: ZZZ CVR is the same as ZZZ/CVR |
| CVCL | Convertible Called. Examples include the following: ZZZ CVCL is the same as ZZZ/CV/CL |
| DP | Amount of most recent dividend to go "ex-distribution". Example includes the following: ZZZ DP is the same as ZZZ/DP |
| DV | Accumulated dividend per share, net of expenses, through and including the previous day's close of trading Example includes the following: ZZZ DV is the same as ZZZ/DV |
| EC | Emerging Company Marketplace. Example includes the following: ZZZ EC is the same as ZZZ/EC |
| EU | Estimated cash amount for creation unit. Example includes the following: ZZZ EU is the same as ZZZ/EU |
| FN | Foreign News. Example includes the following: ZZZ FN is the same as ZZZ/F/N |
| ID | Index – differentiates an index from a stock with the same root symbol. Example includes the following: III ID is the same as III/ID |
| IV | Intra-day Net Asset Value per share. Example includes the following: ZZZ IV is the same as ZZZ/IV |
| NV | Net Asset Value per share, as of the close on the previous trading day. Example includes the following: ZZZ NV is the same as ZZZ/NV |
| PP | Partial Paid. Example includes the following: ZZZ PP is the same as ZZZ/PP |
| PTCL | Part Called. Example includes the following: ZZZ PTCL is the same as ZZZ/PT/CL |
| PR | Preferred. Example includes the following: ZZZ PR is the same as ZZZp |
| PR<v> | <v> represents a character; Preferred Series A-T & V-Z; Examples include the following: ZZZ PRA is the same as ZZZpA ZZZ PRB is the same as ZZZpB |

| SUFFIX | DESCRIPTION |
|----------------------|--|
| PR<v>CL | <v> represents a character; Preferred Series A-T & V-Z Called; Examples include the following: ZZZ PRACL is the same as ZZZpA/CL ZZZ PRBCL is the same as ZZZpB/CL |
| PR<v>CV | <v> represents a character; Preferred Series A-T & V-Z Convertible; Examples include the following: ZZZ PRACV is the same as ZZZpA/CV ZZZ PRBCV is the same as ZZZpB/CV |
| PR<v>WI | <v> represents a character; Preferred Series A-T & V-Z When Issued; Examples include the following: ZZZ PRAWI is the same as ZZZpAw ZZZ PRBWI is the same as ZZZpBw |
| PRWI | Preferred When Issued; Examples include the following: ZZZ PRWI is the same as ZZZpw |
| PRCL | Preferred Called; Examples include the following: ZZZ PRCL is the same as ZZZp/CL |
| PRCV | Preferred Convertible; Examples include the following: ZZZ PRCV is the same as ZZZp/CV |
| PRWD | Preferred When Distributed; Examples include the following: ZZZ PRWD is the same as ZZZp/WD |
| PRC<v> | Indicates Class A; could also be B-K and M-S; Second Category of Preferred; Examples include the following: ZZZ PRCA is the same as ZZZpCA ZZZ PRCB is the same as ZZZpCB |
| RT | Rights. Examples include: ZZZ R is the same as ZZZr |
| RWI | Rights When Issued. Examples include: ZZZ RWI is the same as ZZZrw |
| SC | Small Corporate Offering Registration. Example includes the following: ZZZ SC is the same as ZZZ/SC |
| SP | Special. Example includes the following: ZZZ SP is the same as ZZZ/SP |
| SD | Stamped. Example includes the following: ZZZ SD is the same as ZZZ/SD |
| SO | Current shares outstanding. in thousands. Example includes the following: ZZZ SO is the same as ZZZ/SO |
| TC | Total cash amount per creation unit in thousands. Example includes the following: ZZZ TC is the same as ZZZ/TC |
| TEST | Exclusive suffix used for intraday test message. Example includes the following: ZZZ TEST is the same as ZZZ/TEST |
| TT | Tier II Securities Example includes the following: ZZZ TT is the same as ZZZ/TT |
| U | Units (a combination of securities composed of two or more of warrants, common stocks, preferred stocks and/or bonds) Example includes the following: ZZZ U is the same as ZZZ/U |
| VR | Variable Common Rights. Example includes the following: ZZZ VR is the same as ZZZ/VR |
| WD | When Distributed. Example includes the following: ZZZ WD is the same as ZZZ/WD |
| WI | When Issued. Example includes the following: ZZZ WI is the same as ZZZw |
| WS | Warrants. Example includes the following: ZZZ WS is the same as ZZZ/WS |
| WWS | With Warrants. Example includes the following: ZZZ WWS is the same as ZZZ/W/WS |
| WS<v> | Warrants Series <v>; Series A-T & V-Z. Example includes the following: ZZZ WSA is the same as |

| SUFFIX | DESCRIPTION |
|-------------|-----------------------|
| | ZZZ/WSA |
| WSWI | Warrants When Issued. |

FURTHER INFORMATION

For additional product information, visit the TAQ NYSE Order Imbalance [Product Page](#)

For details of IP addresses, visit our IP address pages at: <http://www.nyxdata.com/ipaddresses>

For updated capacity figures, visit our capacity pages at: <http://www.nyxdata.com/capacity>

For a full glossary, visit: <http://www.nyxdata.com/glossary/>

CONTACT INFORMATION**Service Desk NYSE Historical Data Products**

- Telephone: +1 212 383 3640 (International)
- Telephone: 866 873 7422 (Toll free, US only)
- Email: service.desk@nyx.com