



		Market Data Feed											Applicable Markets		Field Overview***
v1.0		Simple			Complex			FLEX	C1 Migration Impact**			Simple	Complex		
Message Category	Message Type*	Multicast PITCH	Multicast TOP	Multicast Auction	Complex Multicast PITCH	Complex Multicast TOP	Complex Multicast Auction	FLEX Feed	Add	Remove	Change				
Status Messages	Trading Status	✓	✓		✓	✓		✓			✓	C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX	Symbol, Complex Symbol ID, Trading Status, GTH Trading Status	
	Transaction Begin	✓			✓				✓			C1, C2, BZX, EDGX	C1, C2, EDGX		
	Transaction End	✓			✓				✓			C1, C2, BZX, EDGX	C1, C2, EDGX		
Security Definition Messages	Instrument Definition Request	✓	✓		✓	✓		✓	✓			C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX	Sequence, Instrument Count, Status	
	Instrument Definition Response	✓	✓		✓	✓		✓	✓			C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX		
	Instrument Definition Finished	✓	✓		✓	✓		✓	✓			C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX		
	Complex Instrument Definition				✓	✓	✓			✓			C2, EDGX	Complex Instrument ID, Leg Count, Leg Offset, Leg Ratio, Leg Symbol	
	Complex Instrument Definition Expanded				✓	✓	✓			✓			C1, C2, EDGX	Complex Instrument ID, Complex Instrument Underlying, Complex Instrument Type, Leg Count, Leg Symbol, Leg Ratio, Leg Security Type	
	FLEX Instrument Definition								✓	✓		FLEX		Feed Symbol, OSI Root, Year, Month, Day, Call Put Indicator, Dollar Strike, Decimal Strike, Symbol Condition, Underlying, Exercise Style, Settlement Type, Percentage, Observation Day, Return Cap Percentage, Creation Day, Bit Fields	
	Complex FLEX Instrument Definition								✓	✓			FLEX	Complex Instrument ID, Underlying, Complex Instrument Type, Leg Count, Message Count, Message Number, Message Leg Count, Leg Symbol, Leg Ratio, Leg Security Type	
Symbol Mapping	✓	✓	✓	✓	✓	✓				✓		C1, C2, BZX, EDGX	C1, C2, EDGX	Feed Symbol, OSI Symbol, Symbol Condition, Underlying	
Order & Market Update Messages	Add Order - Long	✓			✓						✓	C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID, Side Indicator, Quantity, Symbol, Complex Instrument ID, Price, Add Flags	
	Add Order - Short	✓			✓						✓	C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID, Side Indicator, Quantity, Symbol, Complex Instrument ID, Price, Add Flags	
	Add Order - Expanded	✓			✓						✓	C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID, Side Indicator, Quantity, Symbol, Complex Instrument ID, Price, Add Flags, Participant ID, Customer Indicator, Client ID	
	Order Executed	✓			✓						✓	C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID, Executed Quantity, Execution ID, Trade Condition	
	Order Executed at Price/Size	✓			✓						✓	C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID, Executed Quantity, Remaining Quantity, Execution ID, Price, Trade Condition	
	Reduce Size	✓			✓								C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID, Canceled Quantity
	Modify Order	✓			✓								C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID, Quantity, Price, Modify Flags
	Delete Order	✓			✓								C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID
	Single Side Update		✓			✓				✓			C2, BZX, EDGX	C2, EDGX	Symbol, Complex Instrument ID, Side, Price, Quantity, Bit Fields
	Single Side Update Expanded		✓			✓				✓			C1, C2, BZX, EDGX	C1, C2, EDGX	Symbol, Complex Instrument ID, Side, Bit Fields, Price, Quantity, Customer Quantity
Two Side Update		✓			✓					✓		C2, BZX, EDGX	C2, EDGX	Symbol, Complex Instrument ID, Bid Price, Bid Quantity, Ask Price, Ask Quantity, Bit Fields	
Two Side Update Expanded		✓			✓					✓		C1, C2, BZX, EDGX	C1, C2, EDGX	Symbol, Complex Instrument ID, Bit Fields, Bid Price, Bid Quantity, Bid Customer Quantity, Ask Price, Ask Quantity, Ask Customer Quantity	
Trade Messages	Trade - Long	✓			✓			✓			✓	C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX	Order ID, Side Indicator, Quantity, Symbol, Complex Instrument ID, FLEX Instrument ID, Price, Execution ID, Trade Condition	
	Trade - Short	✓			✓						✓	C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID, Side Indicator, Quantity, Symbol, Complex Instrument ID, Price, Execution ID, Trade Condition	
	Trade - Expanded	✓			✓						✓	C1, C2, BZX, EDGX	C1, C2, EDGX	Order ID, Side Indicator, Quantity, Symbol, Complex Instrument ID, Price, Execution ID, Trade Condition	
	Top Trade		✓		✓						✓	C1, C2, BZX, EDGX	C1, C2, EDGX	Symbol, Complex Instrument ID, Quantity, Price, Execution ID, Total Volume, Trade Condition	
	Trade Break	✓						✓				C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX	Execution ID	
Auction & Opening Process Messages	Width Update	✓	✓	✓								C1		Underlying, Width Type, Multiplier	
	Options Auction Update	✓	✓	✓	✓	✓	✓		✓			C1	C1, C2, EDGX	Symbol, Complex Instrument ID, Auction Type, Reference Price, Buy Contracts, Sell Contracts, Indicative Price, Auction Only Price, Opening Condition	
	Auction Summary	✓	✓	✓	✓	✓	✓				✓	C1	C1, C2, EDGX	Symbol, Complex Instrument ID, Auction Type, Price, Quantity	
	Auction Notification	✓	✓	✓	✓	✓	✓				✓	C1, EDGX, FLEX	C1, C2, EDGX, FLEX	Symbol, Complex Instrument ID, FLEX Instrument ID, Auction ID, Auction Type, Side, Price, Quantity, Customer Indicator, ParticipantID, Client ID	
	Auction Cancel	✓		✓	✓	✓	✓					C1, EDGX, FLEX	C1, C2, EDGX, FLEX	Auction ID	
	Auction Trade	✓		✓	✓	✓	✓						C1, EDGX, FLEX	C1, C2, EDGX, FLEX	Auction ID, Execution ID, Price, Quantity
Replay Messages	Gap Request	✓	✓		✓	✓		✓				C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX		
	Gap Response	✓	✓		✓	✓		✓				C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX	Unit, Sequence, Count, Status	
	Spin Request	✓	✓		✓	✓		✓				C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX		
	Spin Response	✓	✓		✓	✓		✓				C1, C2, BZX, EDGX, FLEX	C1, C2, EDGX, FLEX	Message Type, Sequence, Order Count, Status	
	Market Snapshot		✓			✓					✓		C2, BZX, EDGX	C2, EDGX	Symbol, Complex Instrument ID, Unit Timestamp, Bid Price, Bid Quantity, Ask Price, Ask Quantity, Last Trade Price, Last Trade Size, Last Trade Condition, Total Volume, Trading Status, Bit Fields

\*The following is not intended to capture every message disseminated across the various feeds, but rather highlight the most commonly used for reference purposes.

\*\*The following is provided to outline new or existing messages that are being added, removed, or changed ahead of (with FP4) or upon C1 migration in October 2019, pending regulatory review.

\*\*\*The following is not intended to provide each field available within each message, but rather highlight often used fields for reference purposes.