BinaryFILE

Version 1.00

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1. Overview

BinaryFILE is a very simple file format used to deliver a set of sequenced messages inside a static file. Unlike SoupFILE which is ASCII based, messages can contain any byte.

It is intended as an off-line companion for real-time message delivery protocols like SoupBinTCP and MoldUDP64.

BinaryFILE is ideal for systems where a client wants to receive an entire session's worth of messages in a single, after-the-fact batch download. BinaryFILE is typically used to deliver historical information or to recap data from a previous session.

1.1 Data File Structure

Each BinaryFILE file corresponds to a single session. The session ID is not contained in the file since it is assumed that it will be included in the filename or externally if necessary.

The messages are variable length and include a two byte big-endian length that indicates the length of the payload and then the variable length payload itself.

2 byte big-endian payload length	Payload

1.2 BinaryFILE line format

The BinaryFILE does not define a maximum message length.

A message of length zero is used to indicate the end of the session. If a BinaryFILE file does not end with an empty message, this indicates that the file is incomplete and there may be additional messages available in the session.

2. Support

Any questions about the BinaryFile format should be emailed to devsupport@nasdaqomx.com.

3. Current Restrictions

None known

4. Revision History

BinaryFILE – Version 1.0 – 12/31/2008
Document updated from SoupFile to BinaryFile to address release of binary data feed format options.

BinaryFILE – Version 1.0 – 3/30/2010
Added note to indicate that BinaryFile may be used for products delivered on a real-time basis in either SoupBINTCP or MoldUDP64.