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## XDP BBO CLIENT SPECIFICATION

**NYSE BBO**  
**NYSE Arca BBO**  
**NYSE MKT BBO**  
**Global OTC BBO**

Version  
2.4

Date  
16 February, 2015

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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
1.5	07/12/2013	Overview amended
1.6	08/20/2013	Addition of the RPI field and clarifying statements within QuoteCondition field
2.0	09/24/2013	Several updates to section 2.1 Message Structure
2.1	11/06/2013	Removal of Quote Conditions values in Section 2.1 Message Structure
2.2	11/29/2013	Note added to table 5 in section 2.1
2.3	09/26/2014	Re-branded for ICE/NYSE
2.4	02/04/2015	Added support for Global OTC

### REFERENCE MATERIAL

The following lists the associated documents, which either should be read in conjunction with this document or which provide other relevant information for the user:

- XDP Common Client Specification
- SFTI US Technical Specification
- SFTI US Customer Guide
- NYSE Symbology

### CONTACT INFORMATION

#### Service Desk

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

### FURTHER INFORMATION

- For additional product information please visit, <http://www.nyxdata.com>
- 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

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This real-time low latency product provides top of book quote data for all traded securities on the respective NYSE exchanges. This data is intended for clients who require a direct, unconsolidated feed and timestamps provided directly from the Exchange matching engines.

### 1.1 PUBLICATION TIMES

#### Normal Trading Days (All times are EST)

MsgType	Description	NYSE / NYSE MKT	NYSE Arca	Global OTC
140	Quote Message	9:30am – 4:00pm	4:00am – 8:00pm	8:00am – 4:00pm

#### Early Closing Days (All times are EST)

MsgType	Description	NYSE / NYSE MKT	NYSE Arca	Global OTC
140	Quote Message	9:30am – 1:00pm	4:00am – 1:00pm	8:00am – 1:00pm

### 1.2 CONTROL MESSAGE TYPES USED IN THE DATA FEEDS

MsgType	Description
1	Sequence Number Reset
2	Time Reference Message
3	Symbol Index Mapping
10	Retransmission Request Message
11	Request Response Message
12	Heartbeat Response Message
13	Symbol Index Mapping Request Message
15	Refresh Request Message
31	Message Unavailable
32	Symbol Clear
33	Trading Session Change
34	Security Status Message
35	Refresh Header Message

### 1.3 REFRESH MESSAGE TYPES USED IN THE REFRESH FEED

MsgType	Description
35	Refresh Header Message
3	Symbol Index Mapping
34	Security Status Message
33	Trading Session Change
140	Quote Message

## 2. Quote Message – Msg Type 140

A quote message is sent when any event results in a new top of book value on either side of the market.

See the XDP Common Client Specification for details on Symbol Index Mapping and Time Reference messages.

FIELD NAME	OFFSET	SIZE (BYTES)	FORMAT	DESCRIPTION
<b>Msg Size</b>	0	2	Binary	Size of the message: 38 bytes
<b>Msg Type</b>	2	2	Binary	The type of message: 140 – Quote Message
<b>SourceTimeNS</b>	4	4	Binary	The nanosecond offset (UTC Time) from the Time Reference message.
<b>SymbolIndex</b>	8	4	Binary	The ID of the symbol in the Symbol Index message.
<b>SymbolSeqNum</b>	12	4	Binary	The symbol sequence number.
<b>Ask Price</b>	16	4	Binary	The Ask price. Use the Price scale from the Symbol Index message.
<b>Ask Volume</b>	20	4	Binary	The aggregate size at the ask price.
<b>Bid Price</b>	24	4	Binary	The Bid price. Use the Price scale from the Symbol Index message.
<b>Bid Volume</b>	28	4	Binary	The aggregate size at the bid price.
<b>Quote Condition</b>	32	1	ASCII	Valid values: 'C' - Closing 'O' - Opening Quote 'R' - Regular Quote 'W' - Slow on the Bid and Ask due to a "Set Slow List" Note: For NYSE Arca and Global OTC, only condition R is applicable.
<b>RPI Indicator</b>	33	1	ASCII	The side(s) where Retail Price Indication (RPI orders) exist. Valid values are: ' ' – Space means no Retail Interest (Default) 'A' – Retail Interest on Bid Quote 'B' – Retail Interest on Offer Quote 'C' – Retail Interest on both the Bid and Offer Quote Note: This field is only valid for NYSE and NYSE MKT. It is left as a future release for NYSE Arca.
<b>Transaction ID</b>	34	4	Binary	This is a unique key per symbol across all messages within a transaction. Note: This field is not yet implemented and is left as a future release. Clients will be notified upon availability.

### 3. Product ID

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table describes the Product IDs associated with supported exchanges.

Exchange	Product ID	Description
<b>NYSE</b>	3	NYSE BBO
<b>NYSE MKT</b>	52	NYSE MKT BBO
<b>NYSE Arca</b>	152	NYSE Arca BBO
<b>Global OTC</b>	170	Global OTC BBO