XDP BBO CLIENT SPECIFICATION

NYSE BBO
NYSE Arca BBO
NYSE MKT BBO
Global OTC BBO

Version	Date
2.4a	12 March, 2015

Preface

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
2.4a	03/12/2015	Corrected last field in Quote message to Reserved

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

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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/

Contents

1.   Introduction

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
Msg Size	0	2	Binary	Size of the message: 38 bytes
Msg Type	2	2	Binary	The type of message: 140 – Quote Message
SourceTimeNS	4	4	Binary	The nanosecond offset (UTC Time) from the Time Reference message.
SymbolIndex	8	4	Binary	The ID of the symbol in the Symbol Index message.
SymbolSeqNum	12	4	Binary	The symbol sequence number.
Ask Price	16	4	Binary	The Ask price. Use the Price scale from the Symbol Index message.
Ask Volume	20	4	Binary	The aggregate size at the ask price.
Bid Price	24	4	Binary	The Bid price. Use the Price scale from the Symbol Index message.
Bid Volume	28	4	Binary	The aggregtate size at the bid price.
Quote Condition	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.
RPI Indicator	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.
Reserved	34	4	Binary	Reserved for future use.

3. Product ID

Error! Reference source not found. table describes the Product IDs associated with supported exchanges.

Exchange	Product ID	Description
NYSE	3	NYSE BBO
NYSE MKT	52	NYSE MKT BBO
NYSE Arca	152	NYSE Arca BBO
Global OTC	170	Global OTC BBO