# XDP BBO CLIENT SPECIFICATION

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

| Version | Date |
|---|---|
| 2.4b | 10 July, 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 |
| 2.4b | 07/10/2015 | Updated legal disclaimer for Global OTC on title page |

## 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: <br> 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: <br> 'C' - Closing <br> 'O' - Opening Quote <br> 'R' - Regular Quote <br> 'W' - Slow on the Bid and Ask due to a "Set Slow List" <br> 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: <br> ' ' – Space means no Retail Interest (Default) <br> 'A' – Retail Interest on Bid Quote <br> 'B' – Retail Interest on Offer Quote <br> 'C' – Retail Interest on both the Bid and Offer Quote <br> 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 |