



# **Real-Time NYSE Quotes<sup>®</sup>**

## **Customer Interface Specifications**

### **Version 1.6**

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**APRIL 9, 2007**

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# Chapter 1 Introduction

## 1.0 Copyright/Trademark Statements

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**Copyright Statement**

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**Notice**

Every effort was made to ensure that the information in this document was complete and accurate at the time of publication. However, information is subject to change without notice.

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# 1.1 Document Information

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**Document History**

The following outlines the evolution of this Customer Interface Specification:

Version	Date	Pages Affected	Comments
Rev 0.9	07/06/06	All	Initial version for internal review.
Rev 1.0	07/14/06	All	Submitted for Inspection
Rev 1.1	07/28/06	All	Changes based on feedback received
Rev 1.2	08/7/06	All	Changes based on additional feedback received
Rev 1.3	09/5/06	All	Changes based on inspection held on 9/5/06
Rev 1.4	10/06/06	7,8,10,11,13,18,23,39	Changes based on feedback received on 10/06/06.
Rev 1.5	11/1/06	5, 8	Added retransmission bandwidth
Rev 1.6	4/9/07	9	Changed Source IP addresses

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**Additional  
Product  
Information**

For additional product information please visit  
<http://www.nysedata.com>

For additional support information on NYSE Quotes please visit our  
discussion Board at:  
[http://www.nysedata.com/nysedata/Support/DiscussionBoard/tabid/108/view/  
topics/forumid/14/Default.aspx](http://www.nysedata.com/nysedata/Support/DiscussionBoard/tabid/108/view/topics/forumid/14/Default.aspx)

For additional information on SFTI please visit  
<http://sfti.siac.com>

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**Referenced  
Documents**

Many of the general technical concepts referenced herein are detailed in the  
following documents:

[Data Distribution Model for IP Multicast Based Environment- Version 1.7;  
SIAC Communication Engineering Planning and Development; 9 November  
2000.](#)

[SFTI Customer Guide – Version 1.5; SIAC; 03/12/04](#)

[NYSE Liquidity Replenishment Point Customer Interface Specification](#)

## 1.2 Terms and Definitions

### Overview

The following section contains terms and definitions that are used throughout this document.

Terms	Definition
PDP Format	PDP format is a binary format that is used for NYSE Proprietary Data products such as NYSE LRPs. The format used in this feed is different than the format used for NYSE OpenBook.
Big Endian	Refers to which bytes are most significant in multi-byte data types. In big-endian architectures, the leftmost bytes are most significant. This byte order also corresponds to Network Byte Order.
Group ID	IP Multicast address for PDP data delivery.
Host Symbol Format	A format set internally by NYSE order processing systems. Its representation of suffix is different from NMS systems.
MART	Message Archive and Retransmission – The PDP component that archives and retransmits PDP message packets.
Monotonical	Incrementally increase in value by one.
PDP	NYSE Proprietary Data Product.
Port Number	Socket port assigned to a feed.
Publisher	Generic name for any system/application generating PDP message products.
Best Quote	The quote representing the highest bid and lowest ask at the NYSE
PDP_BQ	Proprietary Data Products Best Quotes– The data publication engine of the PDP that ‘productizes’ and publishes PDP Best Quote message packets.
Recipient	Synonymous with <i>Subscriber</i> .
Sequence Number	A unique, sequential message ID that both ‘tags’ each message and allows recipients to identify message ‘gaps’ and request retransmission (if appropriate).
Subscriber	Any customer/client system that will subscribe to, and receive data products from, the PDP data engine (i.e. the PDP_BQ).
MTU	Maximum Transfer Unit – The largest size of IP datagram that may be transferred on a given network. Most network implementations have a default setting of 1500 bytes.
SFTI	Secure Financial Transaction Infrastructure
NYSE	New York Stock Exchange
SIAC	Securities Industry Automation Corporation
ASCII	American Standard Code for Information Interchange

## Chapter 2 – NYSE Best Quotes Customer Impact Guide

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### Overview

We suggest that the subscribers be able to handle the following message rates and sizes for NYSE Best Quote traffic.

---

NYSE Best Quotes	Average (projected)	Maximum (projected)
Message Rate	800	4200 MPS
Packet Size	variable	1400 bytes
Total Number of Messages in a Day	21,600,000	113,400,000
Bandwidth recommendations (Mbps)	~1	2
Retransmission Bandwidth recommendations (Mbps)	0.1	0.2

---

### Notes

- The maximum message rate may be sustained for a couple of minutes.
  - The numbers are based on all feeds added.
  - The message size corresponds to the DataFeed message size, without the TCP and IP headers.
  - There is only 1 message header per packet.
  - There maybe more than 1 quote message per packet but no greater than 20. The number of quote messages in a packet is identified by the NumBodyEntries field in the message header.
-

## Chapter 3 – NYSE Quotes IP Group Assignments

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### Overview

The following chapter will provide you with all of the necessary connectivity information in order to subscribe to the NYSE Quotes Feed.

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### 3.1 Source IPs

The table below defines the source IPs and the NetMask for all messages in the NYSE Best Quotes feed. Please add all **four** ip addresses to your firewall setting.

IP	NetMask
198.140.53.64	FF FF FF C0
198.140.54.64	FF FF FF C0
198.140.53.128	FF FF FF C0
198.140.54.128	FF FF FF C0

### 3.2 Multicast groups

Due to capacity measures, the NYSE Quote data feed will be split into four (4) data streams. Each data stream will deliver a set of Best Quotes for a certain range of symbols. The table below describes the categorization of the data feed.

---

Feed Name	Description
BQ_AC	Multicast Groups assigned to deliver quotes of symbols starting with letters A through C.
BQ_DJ	Multicast Groups assigned to deliver quotes of symbols starting with letters D through J.
BQ_KQ	Multicast Groups assigned to deliver quotes of symbols starting with letters K through Q.
BQ_RZ	Multicast Groups assigned to deliver quotes of symbols starting with letters R through Z.

---

### 3.3 Joining Multicast groups

Recipient's applications/hosts will be responsible for issuing Multicast subscriptions to one or more of the Multicast Groups assigned to the PDP\_BQ product. In response to each authorized subscription request, SFTI network will complete the tasks associated with delivering the Multicast packets from the NYSE data source to the recipient's network.

The process of subscribing to a Multicast Group ID is also known as 'joining' a Multicast Group. Upon session termination, the subscriber's host system should issue an 'unjoin' message. This will terminate delivery of data to that host's local network. If an application/host terminates without issuing an 'unjoin' message, the network will eventually issue a 'timeout' for the Multicast Group subscription that will automatically terminate delivery of the Multicast packets to the host's local network.

---

**3.4 Production  
IP addresses**

The table below defines the IP/Multicast group and port assignments for all messages in the NYSE Quotes feed. Data will be divided into 4 symbol ranges:  
A to C, D to J, K to Q, R to Z

---

NYSE Quotes	IP	Port
Primary data Feed – Symbols A to C	224.0.5.220	8220
Primary data Feed– Symbols D to J	224.0.5.220	9220
Primary data Feed – Symbols K to Q	224.0.5.220	10220
Primary data Feed– Symbols R to Z	224.0.5.220	11220
Secondary data Feed – Symbols A to C	224.0.5.221	8221
Secondary data Feed– Symbols D to J	224.0.5.221	9221
Secondary data Feed – Symbols K to Q	224.0.5.221	10221
Secondary data Feed– Symbols R to Z	224.0.5.221	11221

---

**3.5  
Retransmission  
Request IP  
addresses**

The table below defines the TCP/IP retransmission request group and port assignments for all messages in the NYSE Quotes feed. Data will be divided into 4 symbol ranges:  
A to C, D to J, K to Q, R to Z

---

NYSE Quotes	IP	Port
Primary Retransmission Request for Symbols A to C	198.140.59.88	20100
Primary Retransmission Request for Symbols D to J	198.140.59.88	21100
Primary Retransmission Request for Symbols K to Q	198.140.59.88	22100
Primary Retransmission Request for Symbols R to Z	198.140.59.88	23100
Secondary Retransmission Request for Symbols A to C	198.140.58.88	20100
Secondary Retransmission Request for Symbols D to J	198.140.58.88	21100
Secondary Retransmission Request for Symbols K to Q	198.140.58.88	22100
Secondary Retransmission Request for Symbols R to Z	198.140.58.88	23100

---

**3.6  
Retransmission  
IP addresses**

The table below defines the IP/Multicast retransmission group and port assignments for all messages in the NYSE Quotes feed. Data will be divided into 4 symbol ranges:  
A to C, D to J, K to Q, R to Z

NYSE Quotes	IP	Port
Primary Retransmission Feed for Symbols A to C	224.0.5.222	8222
Primary Retransmission Feed for Symbols D to J	224.0.5.222	9222
Primary Retransmission Feed for Symbols K to Q	224.0.5.222	10222
Primary Retransmission Feed for Symbols R to Z	224.0.5.222	11222
Secondary Retransmission Feed for Symbols A to C	224.0.5.223	8223
Secondary Retransmission Feed for Symbols D to J	224.0.5.223	9223
Secondary Retransmission Feed for Symbols K to Q	224.0.5.223	10223
Secondary Retransmission Feed for Symbols R to Z	224.0.5.223	11223

**3.7  
Retransmission  
Request  
Thresholds**

The table below summarizes the Retransmission request thresholds for the NYSE Quotes feed. The numbers below represent the thresholds per channel.

Capability	Description	Threshold	Action
Prevention of invalid subscribers	Incoming requests from subscribers that are not in the enabled subscriber's source ID list will not be honored. PDP subscribers will need a source ID, which is a string that uniquely identifies the subscriber of the retransmission requests. Please contact SIAC Customer Service to get a unique source ID.	N/A	Request will not be processed.
Limitation of Requests for a large number of packets	Only retransmission requests for 1000 messages or less will be honored.	1000	Request will not be processed.
Limitation of Generic Requests	If the number of a subscriber's generic requests reaches the threshold number of requests per day, the subscriber will be blocked and it's retransmission request will no longer be honored during that particular day.	500	Subsequent retransmissions requests from that subscriber will be blocked.
Limitation of requests for refresh messages	Only refresh requests for 5000 messages or less will be honored.	5000	Request will not be honored.

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**3. 8 NYSE  
Quotes Testing**

The following section contains the IP/Multicast group assignments and Retransmission request assignments for the test/replay service. These replay tests are generally run at night (**Tues and Thurs from 7PM to 9PM**) and over different multicast groups than the production environment so that subscribers do not need to worry about incorrect data over the production lines.

The data replayed over this network is from a previous trading session—all messages, or a range of messages, for a given service in their original sequence.

---

**3. 9 Test IP  
Addresses**

The table below defines the test IP/Multicast retransmission group and port assignments for all messages in the NYSE Quotes feed. Data will be divided into 4 symbol ranges:

A to C, D to J, K to Q, R to Z

---

NYSE Quotes	IP	Port
Test Primary data Feed – Symbols A to C	224.0.5.224	8224
Test Primary data Feed– Symbols D to J	224.0.5.224	9224
Test Primary data Feed – Symbols K to Q	224.0.5.224	10224
Test Primary data Feed– Symbols R to Z	224.0.5.224	11224
Test Secondary data Feed – Symbols A to C	224.0.5.225	8225
Test Secondary data Feed– Symbols D to J	224.0.5.225	9225
Test Secondary data Feed – Symbols K to Q	224.0.5.225	10225
Test Secondary data Feed– Symbols R to Z	224.0.5.225	11225

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**3.10 Test  
Retransmission  
Request IP  
addresses**

The table below defines the test TCP/IP retransmission request group and port assignments for all messages in the NYSE Quotes feed. Data will be divided into 4 symbol ranges:

A to C, D to J, K to Q, R to Z

---

NYSE Quotes	IP	Port
Test Primary Retransmission Request for Symbols A to C	198.140.59.88	20200
Test Primary Retransmission Request for Symbols D to J	198.140.59.88	21200
Test Primary Retransmission Request for Symbols K to Q	198.140.59.88	22200
Test Primary Retransmission Request for Symbols R to Z	198.140.59.88	23200
Test Secondary Retransmission Request for Symbols A to C	198.140.58.88	20200
Test Secondary Retransmission Request for Symbols D to J	198.140.58.88	21200
Test Secondary Retransmission Request for Symbols K to Q	198.140.58.88	22200
Secondary Retransmission Request for Symbols R to Z	198.140.58.88	23200

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**3.11 Test  
Retransmission  
IP addresses**

The table below defines the test IP/Multicast retransmission group and port assignments for all messages in the NYSE Quotes feed. Data will be divided into 4 symbol ranges:

A to C, D to J, K to Q, R to Z

---

NYSE Quotes	IP	Port
Test Primary Retransmission Feed for Symbols A to C	224.0.5.226	8226
Test Primary Retransmission Feed for Symbols D to J	224.0.5.226	9226
Test Primary Retransmission Feed for Symbols K to Q	224.0.5.226	10226
Test Primary Retransmission Feed for Symbols R to Z	224.0.5.226	11226
Test Secondary Retransmission Feed for Symbols A to C	224.0.5.227	8227
Test Secondary Retransmission Feed for Symbols D to J	224.0.5.227	9227
Test Secondary Retransmission Feed for Symbols K to Q	224.0.5.227	10227
Test Secondary Retransmission Feed for Symbols R to Z	224.0.5.227	11227

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## Chapter 4 - NYSE Quotes Operational Information

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**4.1 Publication Period** The following section specifies the frequency and publication period for each message type disseminated by the NYSE Quotes Product.

---

Message Type	Publication Period
Best Quote	A BQ is generated based on events. Every BQ will be transmitted based on that event. The transmission time for the BQ is between 9:30 am (EST) until market close (4 PM (EST) for most securities). Please check the NYSE website for any changes to trading hours.

---

**4.2 Gap Detection** The PDP Distribution System will assign all data packets a unique, sequential message ID. This will allow recipients to identify ‘gaps’ in the message sequence and, if appropriate, reconcile them ‘locally’ with an alternate feed or request retransmission of the missing/corrupted data packet.

For the NYSE Quotes product, each data stream will have its unique set of sequence numbers. In other words, the message sequence for NYSE Quotes A to C channel (BQ\_AC) is independent from the message sequence of NYSE Quotes D to J channel (BQ\_DJ) and so on. The following is an example of sequencing for each channel.

BQ\_AC : SeqNum=1, SeqNum=2, SeqNum=3, ..., SeqNum=n.

BQ\_DJ : SeqNum=1, SeqNum=2, SeqNum=3, ..., SeqNum=x.

BQ\_KQ : SeqNum=1, SeqNum=2, SeqNum=3, ..., SeqNum=m.

BQ\_RZ: SeqNum=1, SeqNum=2, SeqNum=3, ..., SeqNum=y.

If there is a gap in the sequence of any channel, it has to be recovered independently. Therefore, if there is a sequence number gap on channel BQ\_DJ, then the gap filling has to be done through the appropriate BQ\_DJ retransmission channel. The same is valid for the other channels.

---

**4.3 Dual Site** NYSE Quotes data will be published using two (2) sets of unique IP Multicast Group IDs—each originating from a separate SIAC distribution site. Thus, when appropriate, each NYSE Quotes channel will transmit a given message packet over two (2) Multicast Groups, one originating from each site and each containing an identical sequence number. This will allow customers to receive two redundant feeds. Additionally, any message can be retransmitted upon request.

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# Chapter 5 – NYSE Quotes Message Specifications

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## Overview

The NYSE Best Quote is a firm quote that reflects the highest bid and lowest offer in each NYSE-traded security (the NYSE BBO). The Specialist is required to maintain the NYSE Best Quote continuously for each specialty security. The size of the NYSE Best Quote is comprised of the total shares associated with the NYSE BBO based on interest on the book, in the crowd, and specialist proprietary interest.

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## 5.1 Data Delivery format

The NYSE Quotes service uses the push-based publishing model. This means that data will be published based on its availability. Once a Best Quote is available, it will be published to NYSE Quotes' Subscribers.

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## 5.2 General Processing Notes

The following processing notes apply to the messages sent through the feed.

- All fields will be sent for every packet.
  - Only field values will appear in the published messages (e.g., no names, 'tags', sizes will appear in the message). The field names that appear in the descriptions below are for reference purposes only.
  - All the fields are contiguous, with reserved fields for alignment issues.
  - All field sizes are fixed and constant.
  - The source time referenced will be using Eastern Standard Time (EST).
  - Binary fields are provided in *Big Endian* format.
  - ASCII string fields are left aligned and null padded
- 

## 5.3 Sequence Numbers

All messages conform to the line level sequencing. Each channel A to C, D to J, K to Q, and R to Z has its own sequence number. Subscribers can use sequence numbers to determine the following:

- Missing (gapped) messages
- Unordered messages
- Duplicate messages

Clients should note that the message sequence number per channel might restart from one following a failure recovery. A reset sequence number message will be sent to clients via the Multicast Groups to inform of such event.

---

#### 5.4 Symbols

The stock symbols represented in this feed include the root and optional suffix.

For example, if a symbol's root is "ABC" and its suffix is "PRA", the symbol's root/suffix will be represented as: "ABC PRA\0\0\0\0\0\0\0\0". Between the root and the suffix there will be one space. After the suffix, null values follow to fill the 16 characters allocated for the stock symbol field.

Note: "\0" represents a null value

---

#### 5.5 Prices

Prices in this feed are represented by two fields, separating the denominator and the numerator. All prices in the feed share a common denominator, which is represented in the PriceScaleCode.

The PriceScaleCode field value represents the common denominator for the following formula:

$$Price = \frac{Numerator}{10^{PriceScaleCode}}$$

For example, a price of 27.56 is represented by a Numerator of 2756 and a PriceScaleCode equals to 2.

---

#### 5.5 NYSE Best Quotes Data Messages

The following table contains a list of the message types in the NYSE Quotes feed.

Message Type	Description
NYSE Best Quote	This message contains the NYSE Best Quote

## 5.6 Message Header Format

All messages are preceded by a standard header format. The table on the next page describes the header fields of an NYSE Best Quote message.

Field	Offset	Size (Bytes)	Format	Description
MsgSize	0	2	Binary Integer	This field indicates the size of the message body in bytes. The value in this field does not account for the MsgSize field size. Sequence Number Reset – '18 Bytes' Heartbeat Message – '14 Bytes' Heartbeat Response Message – '34 Bytes' Message Unavailable – '22 Bytes' Retransmission Request Message – '42 Bytes' Retransmission Response Message – '46 Bytes' Refresh Request Message – '50 bytes' <b>Quote Message - '58 Bytes'</b>
MsgType	2	2	Binary Integer	This field identifies the type of message '1' – Sequence Number Reset '2' – Heartbeat Message '5' – Message Unavailable '10' – Retransmission Response message '20' – Retransmission Request Message '22' – Refresh Request Message '24' – Heartbeat Response Message <b>'140' – Quote Message.</b>
MsgSeqNum	4	4	Binary Integer	This field contains the message sequence number assigned by PDP for each product. It is used for gap detection. Also known as Line Sequence Number (LSN).
SendTime	8	4	Binary Integer	This field specifies the time message was created by PDP. The number represents the number of milliseconds since midnight of the same day.
ProductID	12	1	Binary Integer	<b>'107'</b> is the product value used in the PDP header to identify the Quotes feed
RetransFlag	13	1	Binary Integer	A flag that indicates whether this is an original, retransmitted, or 'replayed' message. Valid values include: '1' – Original message '2' – Retransmitted message '3' – Message Replay '4' – Retransmission of a 'replayed' message '5' – Refresh Retransmission
NumBodyEntries	14	1	Binary Integer	The number of times the message body repeats in the message. For example, if the body consists of a field (named Volume) and the "NumBodyEntries" field is 2, the number of bytes in the message body will be 8
FILLER	15	1	ASCII String	This is a filler, reserved for future use

**5.7 Message  
Body Format**

The table below describes the body fields of an NYSE Best Quote message for additional messages such as sequence number reset, retransmission etc, please refer to Appendix A.

Field Name	Offset	Size (Bytes)	Format	Description
SourceTime	16	4	Binary Integer	This field specifies the quote generation time. The number in this field represents the number of milliseconds since midnight of the same day.
FILLER	20	4	Binary Integer	This is filler, reserved for future use.
AskPriceNumerator	24	4	Binary Integer	Ask Price for Quote
AskSize	28	4	Binary Integer	Size of the Quote on Ask side in round lots
BidPriceNumerator	32	4	Binary Integer	Bid Price for Quote
BidSize	36	4	Binary Integer	Size of the Quote on Bid side in round lots
PriceScaleCode	40	1	Binary Integer	See Section 5.5
ExchangeID	41	1	ASCII Character	The id of the originating exchange of the quote. Valid values: 'N' – NYSE
SecurityType	42	1	ASCII Character	This field specifies the security type for this message. Valid values: 'E' – equity
QuoteCondition	43	1	ASCII Character	Valid values: 'A': Slow on Ask side 'B': Slow on Bid side 'C': Closing 'E': Slow on the Bid Due to an LRP or Gap Quote 'F': Slow on the Ask Due to an LRP or Gap Quote 'H': Slow on both Ask and Bid 'N': Non-firm quote 'O': Opening quote 'R': Regular quote 'U': Slow on the Bid and Ask Due to an LRP or Gap Quote 'W': Slow on the Bid and Ask due to a "Set Slow List"
Symbol	44	16	ASCII String	See Section 5.4

# Chapter 6 – Message Examples

---

## Overview

The following section provides examples of the data content for the NYSE Quotes product and discusses the following scenarios

1. BestQuote for stock ABC
  2. BestQuote for stock DEF Preferred A
- 

## 6.1 Scenario 1 - BestQuote for Stock ABC

The following scenario displays what a message would look like for a BestQuote for Stock ABC

Field Name	Value
MsgSize	58
MsgType	140
MsgSeqNum	2
SendTime	41000250
ProductId	107
RetransFlag	1
NumBodyEntries	1
Filler	N/A
SourceTime	41000000
Filler	N/A
AskPriceNumerator	6538
AskSize	200
BidPriceNumerator	6497
BidSize	150
PriceScaleCode	2
ExchangeId	N
SecurityType	E
QuoteCondition	R
Symbol	ABC\0\0\0\0\0\0\0\0\0\0\0\0

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**6.2 Scenario 2 -  
BestQuote for  
Stock DEF  
Preferred A**

The following scenario displays what a message would look like for a BestQuote for Stock DEF Preferred A

Field Name	Value
MsgSize	58
MsgType	140
MsgSeqNum	3
SendTime	41000250
ProductId	107
RetransFlag	1
NumBodyEntries	1
Filler	N/A
SourceTime	41000000
Filler	N/A
AskPriceNumerator	6540
AskSize	300
BidPriceNumerator	6538
BidSize	200
PriceScaleCode	2
ExchangeId	N
SecurityType	E
QuoteCondition	R
Symbol	DEF PRA\0\0\0\0\0\0\0\0\0

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# Appendix A– Common PDP Message Structure

---

## Overview

In broad terms, there are two types of messages transmitted as part of this protocol: control and data. Control messages do not contain data per se; rather, they allow conversing parties to exchange session-specific information (e.g., ‘reset sequence number’). Data messages are product specific and, although they will adhere to the general specification, they are defined specifically in a later section.

---

## A.1 General Processing Notes

The following processing notes apply to the messages described above.

- All fields will be sent for every packet.
  - Any physical packet will contain at most one message
  - Only field values will appear in the published messages (e.g., no names, ‘tags’, sizes will appear in the message). The field names that appear in in the descriptions below are for reference purposes only.
  - All the fields are contiguous, i.e., there is no explicit (or implicit) ‘padding’ between fields regardless of the juxtaposed data types, sizes, and alignment issues.
  - All field sizes are fixed and constant.
  - The source time referenced will be using Eastern Standard Time (EST).
  - Binary fields are provided in *Big Endian* format.
  - All binary fields will be unsigned (unless otherwise specified)
  - ASCII string fields are left align, null padded.
- 

## A.2 Common Message Header Format

All PDP messages will contain a Common Message Header. This model is akin to that of an envelope/letter paradigm. The message header comprises envelope information; the message body comprises the letter. All correspondence will use the same envelope format regardless of content.

The intent of this design is to minimize development burden on behalf of Subscribers. That is, all Subscribers may implement line-level protocol processing once, and then need only develop parsing algorithms for messages of choice.

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Field	Offset	Size (Bytes)	Format	Description
MsgSize	0	2	Binary Integer	This field indicates the size of the message body in bytes. The value in this field does not account for the MsgSize field size. Sequence Number Reset – '18 Bytes' Heartbeat Message – '14 Bytes' Heartbeat Response Message – '34 Bytes' Message Unavailable – '22 Bytes' Retransmission Request Message – '42 Bytes' Retransmission Response Message – '42 Bytes' Refresh Request Message – '50 bytes' <b>Quotes Message - '58 Bytes'</b>
MsgType	2	2	Binary Integer	This field identifies the type of message '1' – Sequence Number Reset '2' – Heartbeat Message '5' – Message Unavailable '10' – Retransmission Response message '20' – Retransmission Request Message '22' – Refresh Request Message '24' – Heartbeat Response Message <b>'140' – Quotes Message.</b>
MsgSeqNum	4	4	Binary Integer	This field contains the message sequence number assigned by PDP for each product. It is used for gap detection. Also known as Line Sequence Number (LSN).
SendTime	8	4	Binary Integer	This field specifies the time message was created by PDP. The number represents the number of milliseconds since midnight of the same day.
ProductID	12	1	Binary Integer	<b>'107'</b> is the product value used in the PDP header to identify the NYSE Quotes feed
RetransFlag	13	1	Binary Integer	A flag that indicates whether this is an original, retransmitted, or 'replayed' message. Valid values include: '1' – Original message '2' – Retransmitted message '3' – Message Replay '4' – Retransmission of a 'replayed' message '5' – Refresh Retransmission
NumBodyEntries	14	1	Binary Integer	The number of times the message body repeats in the message. For example, if the body consists of a field (named Volume) and the "NumBodyEntries" field is 2, the number of bytes in the message body will be 8
FILLER	15	1	ASCII String	This is a filler, reserved for future use

---

### A.3 Sequence Number Reset

This message is sent to ‘reset’ the Sequence Number at start of day, in response to failures, etc. Note that this message will contain a valid sequence number. The message format is shown below.

Field Name	Offset	Size	Format	Value	Description
<b>Set forth below are the ‘header’ fields of the Sequence Number Reset Message</b>					
MsgSize	0	2	Binary Integer	18	Refer to section A.2
MsgType	2	2	Binary Integer	‘1’	Refer to section A.2
MsgSeqNum	4	4	Binary Integer		Refer to section A.2
SendTime	8	4	Binary Integer		Refer to section A.2
ProductID	12	1	Binary Integer	‘107’	Refer to section A.2
RetransFlag	13	1	Binary Integer	‘1’	Refer to section A.2
NumBodyEntries	14	1	Binary Integer	‘1’	Refer to section A.2
FILLER	15	1	ASCII String		This is a filler, reserved for future use
<b>Defined below are the ‘body’ fields of the Sequence Number Reset Message</b>					
NextSeqNumber	16	4	Binary Integer		This field contains the sequence number value that the recipient should expect in the immediately succeeding data packet. Note that this message will contain its own valid sequence number in the header portion of the message.

---

### A.4 Sequence Number Processing Notes

Sequence numbers normally begin at one (1) and increase monotonically with each subsequent message. There are two scenarios where the sequence number is reset (besides the start of day). First, if the value should exceed the maximum value that the SeqNum field may contain, it will be reset to one (1). Second, if PDP\_BQ has a failure and it recovers, it sends a sequence number reset message. The SeqNum field of that message will be set to one (1) and the NextSeqNumber field will be set to two (2). Please refer to B.2 Processing Sequence Number Reset Messages for a suggest way of processing.

---

**A.5 Heartbeat Messages**

Subscribers that choose to establish and remain connected to the TCP/IP retrans/Refresh server will receive heartbeat message to let them know that the connection is still alive.

Field Name	Offset	Size	Format	Value	Description
<b>Set forth below are the 'header' fields of the Heartbeat Message</b>					
MsgSize	0	2	Binary Integer	14	Refer to section A.2
MsgType	2	2	Binary Integer	'2'	Refer to section A.2
MsgSeqNum	4	4	Binary Integer		Refer to section A.2
SendTime	8	4	Binary Integer		Refer to section A.2
ProductID	12	1	Binary Integer	'107'	Refer to section A.2
RetransFlag	13	1	Binary Integer	'1'	Refer to section A.2
NumBodyEntries	14	1	Binary Integer	'0'	Refer to section A.2
FILLER	15	1	ASCII String		This is filler, reserved for future use

**A.6 Heartbeat Message Processing Notes**

- Heartbeat messages will be sent with the same sequence number as the most recent message that was sent.
- Heartbeat messages will only contain the PDP Message Header with an empty body.
- Subscribers must respond to these heartbeat requests with a heartbeat message.

Please refer to B.3 Processing Heartbeat Messages for a suggest way of processing.

**A.7 Heartbeat Response Message**

This message will be sent by subscribers that choose to establish and remain connected to the TCP/IP retransmission/refresh server intraday. This message lets the NYSE know that the connection is still alive. Subscribers must respond to these heartbeat requests with a heartbeat response message

Field Name	Offset	Size	Format	Value	Description
<b>Set forth below are the 'header' fields of the Generic Retransmission Request Message</b>					
MsgSize	0	2	Binary Integer	'34'	Refer to section A.2
MsgType	2	2	Binary Integer	'24'	Refer to section A.2
MsgSeqNum	4	4	Binary Integer		Refer to section A.2
SendTime	8	4	Binary Integer		Refer to section A.2
ProductID	12	1	Binary Integer	'107'	Refer to section A.2
RetransFlag	13	1	Binary Integer	'1'	Refer to section A.2
NumBodyEntries	14	1	Binary Integer	'1'	Refer to section A.2
FILLER	15	1	ASCII String		This is filler, reserved for future use
<b>Defined below are the 'body' fields of the Generic Retransmission Request Message</b>					
SourceID	16	20	ASCII String		This field represents the name of the source requesting retransmission. This field is null padded, left aligned

**A.8 Retransmission Request Message** This message is sent by Subscribers requesting missing messages. The MART will retransmit the appropriate message(s).

Field Name	Offset	Size	Format	Value	Description
<b>Set forth below are the 'header' fields of the Generic Retransmission Request Message</b>					
MsgSize	0	2	Binary Integer	'42'	Refer to section A.2
MsgType	2	2	Binary Integer	'20'	Refer to section A.2
MsgSeqNum	4	4	Binary Integer		Refer to section A.2
SendTime	8	4	Binary Integer		Refer to section A.2
ProductID	12	1	Binary Integer	'107'	Refer to section A.2
RetransFlag	13	1	Binary Integer	'1'	Refer to section A.2
NumBodyEntries	14	1	Binary Integer	'1'	Refer to section A.2
FILLER	15	1	ASCII String		This is filler, reserved for future use
<b>Defined below are the 'body' fields of the Generic Retransmission Request Message</b>					
BeginSeqNum	16	4	Binary Integer		The beginning sequence number of the requested range of messages to be retransmitted.
EndSeqNum	20	4	Binary Integer		The end sequence number of the requested range of messages to be retransmitted.
SourceID	24	20	ASCII String		This field represents the name of the source requesting retransmission. This field is null padded, left aligned

**A.9 Quote Refresh Request**

This message will be sent by subscribers requesting a refresh message based on a symbol.

Subscribers shall send one request per symbol. It is imperative that the NumBodyEntries field be set to 1.

Field Name	Offset	Size	Format	Value	Description
<b>Set forth below are the 'header' fields of the Refresh Request Message</b>					
MsgSize	0	2	Binary Integer	'50'	Refer to section 5.6
MsgType	2	2	Binary Integer	'22'	Refer to section 5.6
MsgSeqNum	4	4	Binary Integer		Refer to section 5.6
SendTime	8	4	Binary Integer		Refer to section 5.6
ProductID	12	1	Binary Integer	'107'	Refer to section 5.6
RetransFlag	13	1	Binary Integer	'1'	Refer to section 5.6
NumBodyEntries	14	1	Binary Integer	'1'	Refer to section 5.6
FILLER	15	1	ASCII String		This is filler, reserved for future use
<b>Set forth below are the 'header' fields of the Refresh Request Message</b>					
Symbol	16	16	ASCII String		The symbol for which refresh is requested
SourceID	32	20	ASCII String		This field represents the name of the source requesting retransmission. This field is null padded, left aligned

**A.10  
Retransmission  
Response  
Message**

This message will be sent immediately via TCP/IP in response to the subscribers request for retransmission messages. This message does not contain any information but an ACK or NAK of the request message.

Field Name	Offset	Size	Format	Value	Description
<b>Set forth below are the 'header' fields of the NYSE Retransmission Response Message</b>					
MsgSize	0	2	Binary Integer	'42'	Refer to section A.2
MsgType	2	2	Binary Integer	'10'	Refer to section A.2
MsgSeqNum	4	4	Binary Integer		Refer to section A.2
SendTime	8	4	Binary Integer		Refer to section A.2
ProductID	12	1	Binary Integer	'107'	Refer to section A.2
RetransFlag	13	1	Binary Integer	'1'	Refer to section A.2
NumBodyEntries	14	1	Binary Integer	'1'	Refer to section A.2
FILLER	15	1	ASCII String		This is filler, reserved for future use
<b>Defined below are the 'body' fields of the NYSE Retransmission Response Message</b>					
SourceSeqNum	16	4	Binary Integer		This field contains the request message sequence number assigned by the client. It is used by the client to couple the request with the response message.
SourceID	20	20	ASCII String		This field represents the name of the source requesting retransmission. This field is null padded, left aligned
Status	40	1	ASCII String		This is a flag that indicates whether the retransmissions request was accepted or rejected.  Valid values: 'A' – Accepted 'R' – Rejected
Reject Reason	41	1	Binary Integer		This is a flag that indicates the reason why the request was rejected.  Valid values: '0' – Message was accepted '1' – Rejected due to permissions '2' – Rejected due to invalid sequence range '3' – Rejected due to maximum sequence range (>1000) '4' – Rejected due to maximum request in a day '5' – Rejected due to maximum number of refresh requests in a day
Filler	42	2	ASCII String		This is filler, reserved for future use.

**A.11  
Retransmission  
Message**

Upon receipt of a valid retransmission request message, the requested message(s) will be sent. This message(s) has the same message format and content as the original messages sent by the PDP\_BQ, with the exception that the 'RetransFlag' in the header is set to the value of '2', '4' or '5' depending on whether the retransmission is for a non-replay or a replay retransmission message, respectively.

Field Name	Offset	Size	Format	Value	Description
Set forth below are the 'header' fields of the Retransmitted Message					
MsgSize	0	2	Binary Integer	'54'	Refer to section A.2
MsgType	2	2	Binary Integer		It will be the MsgType of the original message sent by the PDP_BQ.
MsgSeqNum	4	4	Binary Integer		Refer to section A.2
SendTime	8	4	Binary Integer		Refer to section A.2
ProductID	12	1	Binary Integer	'107'	Refer to section A.2
RetransFlag	13	1	Binary Integer	'2','4' or '5'	Refer to section A.2
NumBodyEntries	14	1	Binary Integer	Same as original message	Refer to section A.2
FILLER	15	1	ASCII String		This is filler, reserved for future use
<b>All the 'body' fields of the Retransmitted Message are the same as the original message</b>					

**A.12  
Retransmission  
message  
processing  
notes**

- All Subscribers will receive retransmission messages through the retransmission channel.
- Due to the multicast nature, subscribers will receive 'all' retransmission messages, including messages that were not requested by them.
- Note that when a message for a particular symbol is retransmitted, a new message **for the same symbol** may be sent through the regular channel. This scenario is very likely to occur with busy symbols and may cause confusion as to which message contains the latest information on that symbol.

In order to resolve the conflict, the following qualification method should be applied:

- a. Check the MsgSeqNum field. A retransmitted message retains the same sequence number as the original message. Even refreshes are retransmitted with the original sequence numbers for the message they belonged to.
- b. The most current sequence number (SEQNUM) contains the latest information.
- c. If the SEQNUMS are the same: messages are the same, any of the two messages contains the same information.

Please refer to B.6 Processing of line level Retransmission Messages for a suggest way of processing.

**A.13 Message Unavailable**

This message will be sent to inform the subscribers of unavailability of a range of messages for which they may have requested retransmission via the Retransmission Multicast channels. Below is the message format.

Field Name	Offset	Size	Format	Value	Description
<b>Set forth below are the 'header' fields of the NYSE Packet Unavailable Message</b>					
MsgSize	0	2	Binary Integer	'22'	Refer to section A.2
MsgType	2	2	Binary Integer	'5'	Refer to section A.2
MsgSeqNum	4	4	Binary Integer		Refer to section A.2
SendTime	8	4	Binary Integer		Refer to section A.2
ProductID	12	1	Binary Integer	'107'	Refer to section A.2
RetransFlag	13	1	Binary Integer	'1'	Refer to section A.2
NumBodyEntries	14	1	Binary Integer	'1'	Refer to section A.2
FILLER	15	1	ASCII String		This is filler, reserved for future use
<b>Defined below are the 'body' fields of the NYSE Packet Unavailable Message</b>					
BeginSeqNum	16	4	Binary Integer		The beginning sequence number of the requested range of messages to be retransmitted.
EndSeqNum	20	4	Binary Integer		The end sequence number of the requested range of messages to be retransmitted.

# Appendix B – Message Processing

## Overview

The following chapter provides workflow diagrams to simplify how the NYSE Quote messages should be processed

## B.1 Processing of messages

The following is the recommended way of processing messages

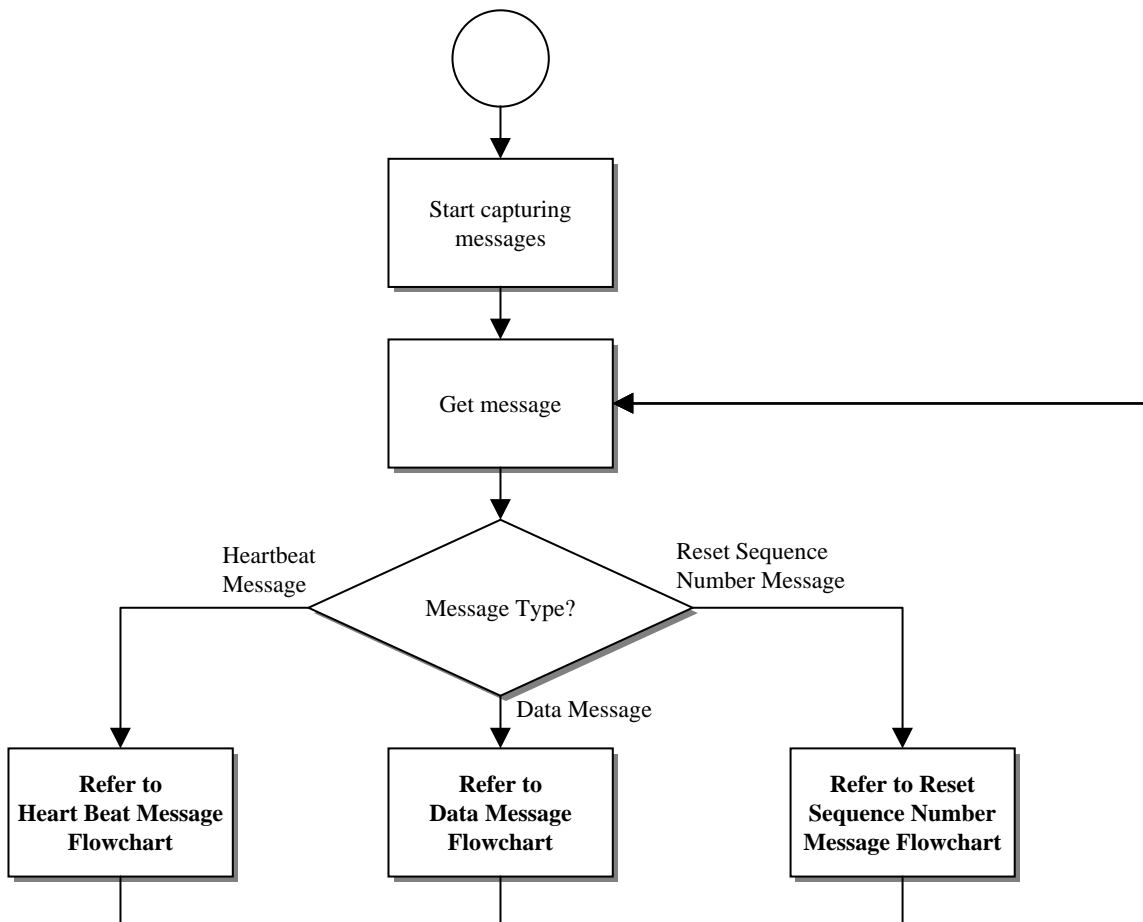
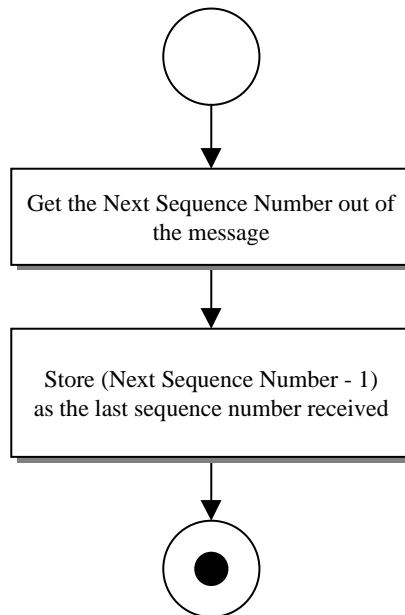


Figure 1. Processing of Messages

**B.2 Processing of sequence number reset messages**

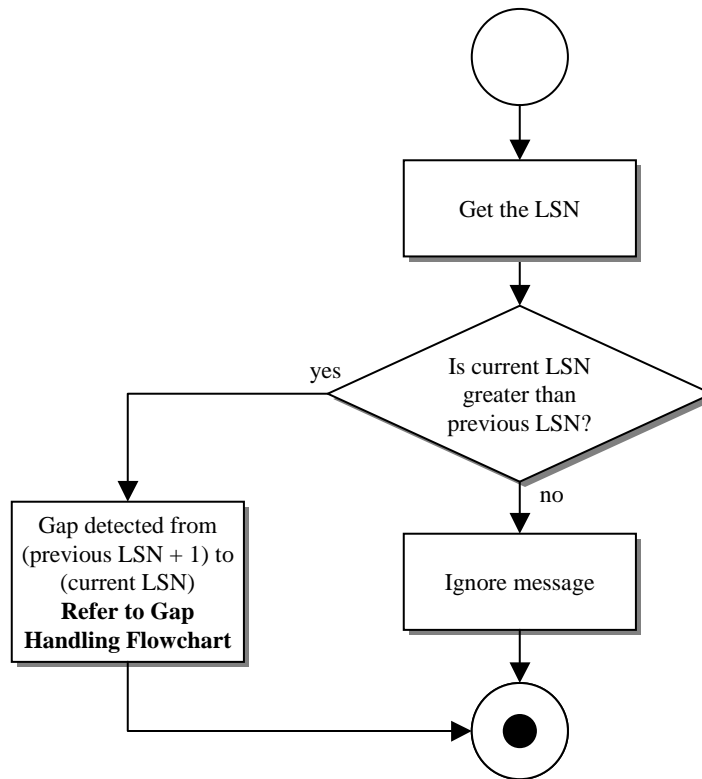
The following is the recommended way of processing Sequence Number Reset Messages



**Figure 2. Processing of Sequence Number Reset Message**

### B.3 Processing of Heartbeat messages

The following is the recommended way of processing Heartbeat messages

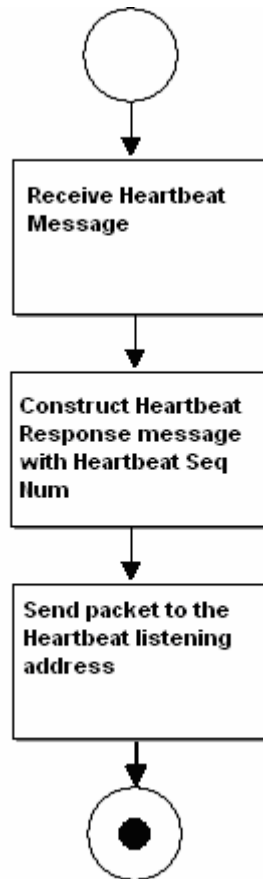


**Figure 3. Processing of Heartbeat Messages**

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**B.4 Processing of Heartbeat response messages**

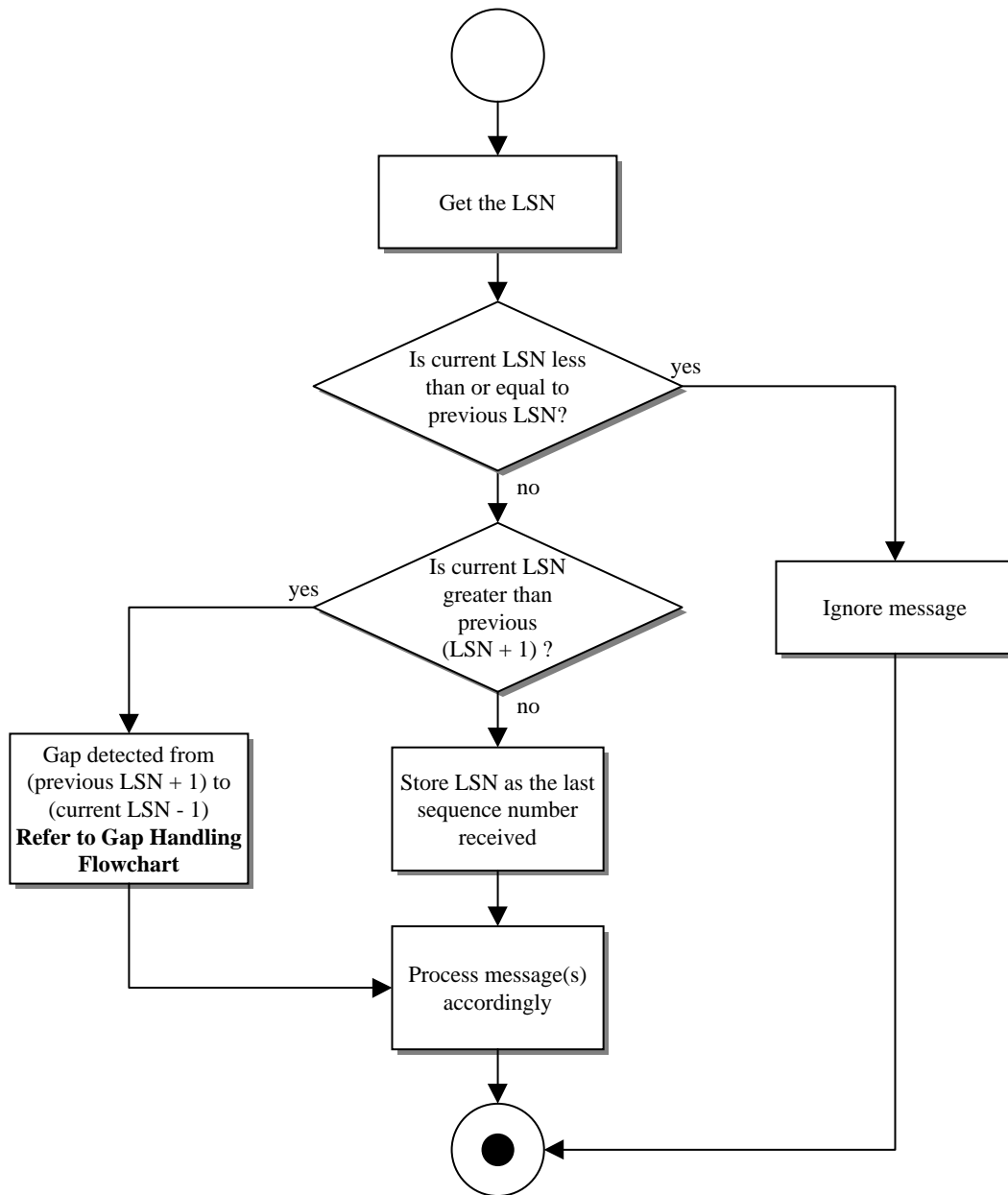
The following is the recommended way of processing Heartbeat messages



**Figure 4. Processing of Heartbeat Response Messages**

**B.5 Processing of Data messages**

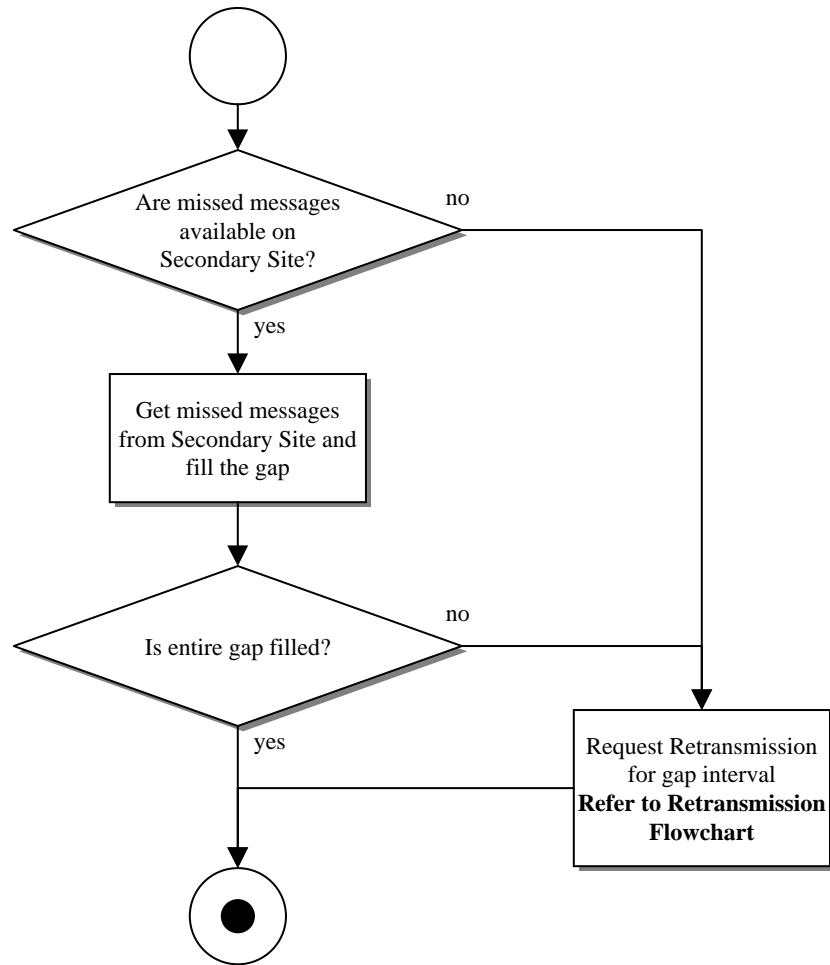
The following is the recommended way of processing Data messages



**Figure 5. Processing of Data Messages**

**B.6 Processing of Gap handling**

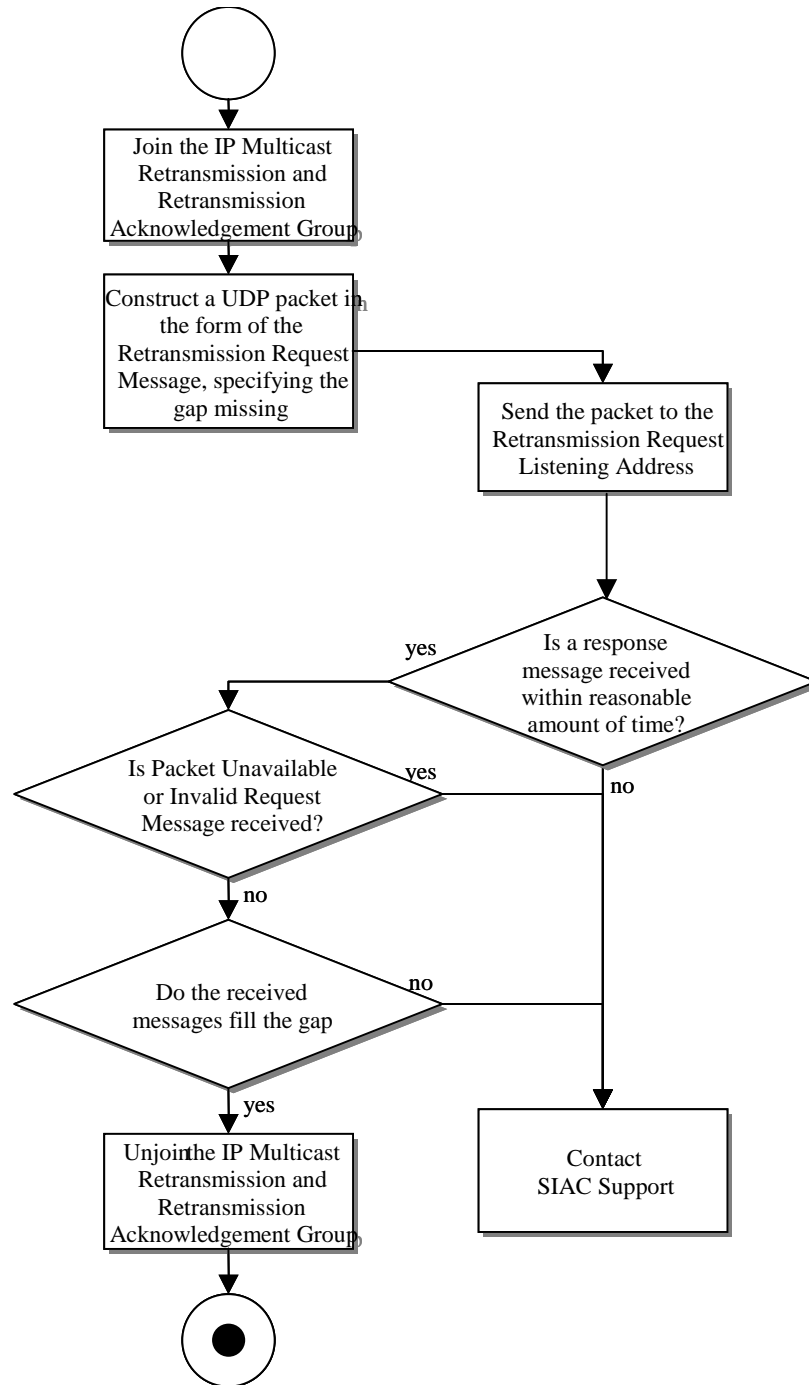
The following is the recommended way of handling message gaps



**Figure 6. Processing of Gap Handling**

**B.7 Processing of line level retransmissions**

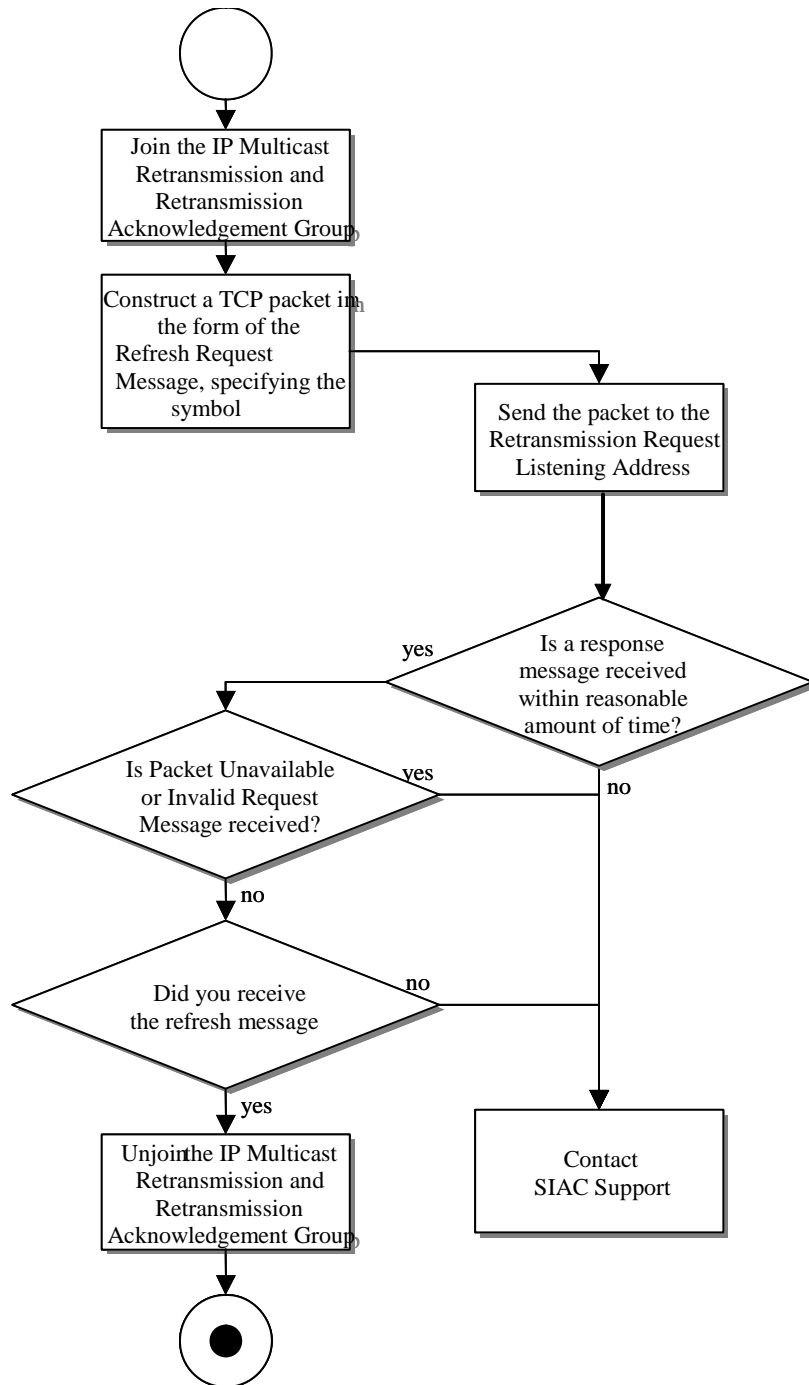
The following is the recommended way of line level retransmissions



**Figure 7. Processing of Line Level Retransmissions**

## B.8 Processing of Refresh messages

The following is the recommended way of processing Refresh messages



## Appendix C– Frequently Asked Questions

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### Overview

The following section provides information to assist subscribers with frequently asked questions concerning the NYSE Best Quote Product. For more up to date information please visit the NYSE Quotes discussion board on

<http://www.nysedata.com/nysedata/Support/DiscussionBoard/tabid/108/view/topics/forumid/14/Default.aspx>

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### **Q: What is the average packet size?**

A: The quote packet can vary between 18 and 1400 bytes long.

### **Q: What is the process to define a Source ID for retransmission purposes?**

A: Contact SIAC Support and provide the desired Source ID. SIAC Support will evaluate and approve or disapprove the Source ID. In case of disapproval, a new Source ID has to be defined. In case of approval, SIAC Support will make the necessary updates on the product provider side to add the Source ID and applicable rules.

### **Q: What is the average message rate (messages per second) seen in a normal day for NYSE Quotes?**

A: Refer to the NYSE Quotes Impact Guide in chapter 2.

### **Q: What is the average number of messages seen in a normal day?**

A: Refer to the NYSE Quotes Impact Guide in chapter 2.

### **Q: Will retransmitted data ever come down the normal data feed?**

A: No, retransmitted data will always be sent out on the designated retransmission IP/Multicast address/port.

### **Q: Are the Primary and Secondary feeds identical?**

A: The feeds are not identical because they are distributed from 2 (two) different source addresses. However, the data content (like the sequence numbers and message content) are the same and can be used to fill gaps.

### **Q: We continue to see gaps in the feed even though our network is isolated and our server is underutilized. What could it be?**

A: Although collisions are very rare, it is possible to have message gaps due to them. However, it is more likely that your multicast receiver is gapping during a message burst. This may be due to a UDP buffer overflow. SIAC recommends that Subscribers increase the standard UDP buffer setting to capture this burst.

### **Q: We sent several retransmissions request during the day and they were fulfilled, but now our retransmission requests are no longer being filled. What could it be?**

A: Please contact SIAC Support to reactivate your Retransmission ID, as your application may have reached the retransmission thresholds as specified in Appendix A - Section A.