



NYSE Liquidity Replenishment Points[®]

Customer Interface Specifications

Version 1.0

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Table of Contents

Chapter 1 Introduction	4
1.0 Copyright/Trademark Statements	4
1.1 Document Information	5
1.2 Terms and Definitions	7
Chapter 2 - NYSE LRP Customer Impact Guide	8
Chapter 3 – NYSE LRP IP Group Assignments	9
3.1 Source IPs	9
3.2 Multicast groups	9
3.3 Joining Multicast groups	9
3.4 Production IP addresses	9
3.5 Retransmission Request IP addresses	10
3.6 Retransmission IP addresses	10
3.7 Retransmission Request Thresholds	11
3.8 NYSE LRP Testing	11
3.9 Test IP Addresses	12
3.10 Test Retransmission Request IP addresses	12
3.11 Test Retransmission IP addresses	12
Chapter 4 - NYSE LRP Operational Information	13
4.1 Publication Period	13
4.2 Gap Detection	13
4.3 Dual Site	13
Chapter 5 – NYSE LRP Message Specifications	14
Overview	14
5.1 Data Delivery format	14
5.2 General Processing Notes	14
5.3 Sequence Numbers	14
5.4 Symbols	15
5.5 Prices	15
5.5 NYSE LRP Data Messages	15
5.6 Message Header Format	16
5.7 Message Body Format	17
Chapter 6 – Message Examples	18
Overview	18
6.1 Scenario 1 -LRP for Stock ABC	18
6.2 Scenario 2 -LRP for Stock DEF Preferred A	19

Appendix A– Common PDP Message Structure	20
Overview	20
A.1 General Processing Notes	20
A.2 Common Message Header Format	20
A.3 Sequence Number Reset	22
A.4 Sequence Number Processing Notes	22
A.5 Heartbeat Messages	23
A.6 Heartbeat Message Processing Notes	23
A.7 Heartbeat Response Message	23
A.8 Retransmission Request Message	24
A.9 Retransmission Response Message	25
A.10 Retransmission Message	26
A.11 Retransmission message processing notes	26
A.12 Message Unavailable	27
A.13 LRP Refresh Request	27
 Appendix B – Message Processing	 28
B.1 Processing of messages	28
B.2 Processing of sequence number reset messages	29
B.3 Processing of Heartbeat messages	30
B.4 Processing of Heartbeat response messages	31
B.5 Processing of Data messages	32
B.6 Processing of Gap handling	33
B.7 Processing of line level retransmissions	34
 Appendix C– Frequently Asked Questions	 36

Chapter 1 Introduction

1.0 Copyright/Trademark Statements

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 - NYSE Hybrid MarketSM
 - NYSE Group®
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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.

1.1 Document Information

Document History

The following outlines the evolution of this Customer Interface Specification:

Version	Date	Pages Affected	Comments
Rev 0.9	08/22/06	All	Initial version for internal review.
Rev 1.0	08/24/06	All	Submitted for Inspection

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**Additional
Product
Information**

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

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

**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](#)

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 OpenBook and NYSE Alerts.
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.
Liquidity Replenishment Point	Liquidity Replenishment Points (LRP) are pre-determined price points at which electronic trading briefly converts to auction market trading. LRP's may be triggered by an electronic sweep or if electronic trading results in rapid price movement over a short period
PDP_LRP	Proprietary Data Products LRP – The data publication engine of the PDP that 'productizes' and publishes PDP LRP 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 LRP Customer Impact Guide

Overview

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

NYSE LRP	Average (projected)	Maximum (projected)
Message Rate	N/A	3500 MPS
Packet Size	N/A	1168 bytes
Total Number of Messages in a Day	N/A	N/A
Bandwidth recommendations (Mbps)	N/A	2.4

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 20 messages per packet.
 - There maybe more than 1 LRP per message
-

Chapter 3 – NYSE LRP IP Group Assignments

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

3.1 Source IPs The table below defines the source IPs and the NetMask for all messages in the NYSE LRP feed.

Source	IP	NetMask
Primary (2MT)	198.140.59.106	FF FF FF F8
Secondary (55W):	198.140.58.106	FF FF FF F8

3.2 Multicast groups The NYSE LRP data feed will be delivered to the following multicast group as described in the table below.

Feed Name	Description
LRP_AZ	Multicast Groups assigned to deliver LRP messages of symbols starting with letters A 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_LRP 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 LRP feed.

NYSE LRP	IP	Port
Primary data Feed – Symbols A to Z	233.75.215.38	8038
Secondary data Feed – Symbols A to Z	233.75.215.166	8166

**3.5
Retransmission
Request IP
addresses**

The table below defines the TCP/IP retransmission request IP and port assignments for all messages in the NYSE LRP feed.

Please note a client should have persistent connection to these IP addresses.

NYSE LRP	IP	Port
Primary Retransmission Request for Symbols A to Z	198.140.58.88	10600
Secondary Retransmission Request for Symbols A to Z	198.140.59.88	10600

**3.6
Retransmission
IP addresses**

The table below defines the IP/Multicast retransmission group and port assignments for all messages in the NYSE LRP feed.

NYSE LRP	IP	Port
Primary Retransmission Feed for Symbols A to Z	233.75.215.39	8039
Secondary Retransmission Feed for Symbols A to Z	233.75.215.167	8167

**3.7
Retransmission
Request
Thresholds**

The table below summarizes the Retransmission request thresholds for the NYSE LRP 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 honored.
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 honored.
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 its 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.

**3.8 NYSE LRP
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 LRP feed.

NYSE LRP	IP	Port
Test Primary data Feed – Symbols A to Z	233.75.215.6	8006
Test Secondary data Feed – Symbols A to Z	233.75.215.134	8134

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 LRP feed.

NYSE LRP	IP	Port
Test Primary Retransmission Request for Symbols A to Z	198.140.58.88	10700
Test Secondary Retransmission Request for Symbols A to Z	198.140.59.88	10700

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 LRP feed.

NYSE LRP	IP	Port
Test Primary Retransmission Feed for Symbols A to Z	233.75.215.7	8007
Test Secondary Retransmission Feed for Symbols A to Z	233.75.215.135	8135

Chapter 4 - NYSE LRP Operational Information

4.1 Publication Period

The following section specifies the frequency and publication period for each message type disseminated by the NYSE LRP Product.

Message Type	Publication Period
'210' – NYSE Liquidity Replenishment Point -	An LRP is generated based on events and approximately every 30 seconds. Every LRP will be transmitted based one of those two instances. The transmission time for LRP messages is between 3:30 am (EST) until market close (4 PM (EST) for most securities). Please check the NYSE website for any changes to trading hours. Note: zero LRP values if the stock has not opened

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.

4.3 Dual Site

NYSE LRP 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 LRP 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.

Chapter 5 – NYSE LRP Message Specifications

Overview NYSE Liquidity Replenishment Points (LRP) are pre-determined price points at which electronic trading briefly converts to auction market trading. LRP's may be triggered by an electronic sweep or if electronic trading results in rapid price movement over a short period. Because the LRP converts the market solely to an auction market on a temporary basis, it moderates volatility by permitting new orders, as well as Crowd and specialist interest, to add liquidity

5.1 Data Delivery format The NYSE LRP service uses the push-based publishing model. This means that data will be published based on its availability. Once an LRP is available, it will be published to NYSE LRP Subscribers.

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 and future implementation.
- 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. In the case of the NYSE LRP feed there is only 1 channel for symbols A to Z. Subscribers can use sequence numbers to determine the following:

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

Clients should note that the message sequence number 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 includes 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 field

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 LRP Data Messages

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

Message Type	Description
'210' – NYSE Liquidity Replenishment Point	This message contains the NYSE LRP

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 LRP message.

Field	Size (Bytes)	Format	Description
MsgSize	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’ NYSE LRP Message.- ‘50 Bytes’
MsgType	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 ‘210’ – NYSE LRP Message
MsgSeqNum	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	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	1	Binary Integer	‘110’ is the product value used in the PDP header to identify the NYSE LRP feed
RetransFlag	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	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	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 LRP message for additional messages such as sequence number reset, retransmission etc, please refer to Appendix A.

Please note that the message body can be repeated several times in a message

Field Name	Size (Bytes)	Format	Description
FILLER	4	Binary Integer	This is filler, reserved for future use.
SourceTime	4	Binary Integer	This field specifies the LRP generation time. The number in this field represents the number of milliseconds since midnight of the same day.
LowLRPNumerator	4	Binary Integer	Low LRP Price
HighLRPNumerator	4	Binary Integer	High LRP Price
PriceScaleCode	1	Binary Integer	See Section 5.5
LRPChangeIndicator	1	ASCII Character	This field specifies which LRP price (High or Low) changed in this message from the previous. Valid values: 'L' – Low LRP 'H' – High LRP 'B' – Low LRP and High LRP
FILLER	2	Binary Integer	This is filler, reserved for future use.
Symbol	16	ASCII String	See Section 5.4

Chapter 6 – Message Examples

Overview

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

1. LRP for stock ABC with a change on the low price
 2. LRP for stock DEF Preferred A with no change
-

6.1 Scenario 1 - LRP for Stock ABC

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

Field Name	Value
MsgSize	50
MsgType	210
MsgSeqNum	2
SendTime	2160000250
ProductId	110
RetransFlag	1
NumBodyEntries	1
Filler	N/A
Filler	0
SourceTime	2160000000
LowPriceNumerator	6538
HighPriceNumerator	6458
PriceScaleCode	2
LRPChangeIndicator	L
Filler	0
Symbol	ABC\0\0\0\0\0\0\0\0\0\0\0\0

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

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

Field Name	Value
MsgSize	50
MsgType	210
MsgSeqNum	3
SendTime	2160000250
ProductId	110
RetransFlag	1
NumBodyEntries	1
Filler	N/A
Filler	0
SourceTime	2160000000
LowPriceNumerator	1436
HighPriceNumerator	1456
PriceScaleCode	2
LRPChangeIndicator	
Filler	0
Symbol	DEF PRA\0\0\0\0\0\0\0\0\0

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.

Field	Size (Bytes)	Format	Description
MsgSize	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' NYSE LRP Message.- '50 Bytes'
MsgType	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 '210' – NYSE LRP Message
MsgSeqNum	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	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	1	Binary Integer	'110' is the product value used in the PDP header to identify the NYSE LRP feed
RetransFlag	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	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	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	Size	Format	Value	Description
Set forth below are the ‘header’ fields of the Sequence Number Reset Message				
MsgSize	2	Binary Integer	18	Refer to section A.2
MsgType	2	Binary Integer	‘1’	Refer to section A.2
MsgSeqNum	4	Binary Integer		Refer to section A.2
SendTime	4	Binary Integer		Refer to section A.2
ProductID	1	Binary Integer	‘110’	Refer to section A.2
RetransFlag	1	Binary Integer	‘1’	Refer to section A.2
NumBodyEntries	1	Binary Integer	‘1’	Refer to section A.2
FILLER	1	ASCII String		This is a filler, reserved for future use
Defined below are the ‘body’ fields of the Sequence Number Reset Message				
NextSeqNumber	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_LRP 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

In the case when data is not being sent, Subscribers will receive heartbeat messages to let them know that the system is still alive.

Field Name	Size	Format	Value	Description
Set forth below are the 'header' fields of the Heartbeat Message				
MsgSize	2	Binary Integer	14	Refer to section A.2
MsgType	2	Binary Integer	'2'	Refer to section A.2
MsgSeqNum	4	Binary Integer		Refer to section A.2
SendTime	4	Binary Integer		Refer to section A.2
ProductID	1	Binary Integer	'110'	Refer to section A.2
RetransFlag	1	Binary Integer	'1'	Refer to section A.2
NumBodyEntries	1	Binary Integer	'0'	Refer to section A.2
FILLER	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.

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	Size	Format	Value	Description
Set forth below are the 'header' fields of the Generic Retransmission Request Message				
MsgSize	2	Binary Integer	'34'	Refer to section A.2
MsgType	2	Binary Integer	'24'	Refer to section A.2
MsgSeqNum	4	Binary Integer		Refer to section A.2
SendTime	4	Binary Integer		Refer to section A.2
ProductID	1	Binary Integer	'110'	Refer to section A.2
RetransFlag	1	Binary Integer	'1'	Refer to section A.2
NumBodyEntries	1	Binary Integer	'1'	Refer to section A.2
FILLER	1	ASCII String		This is filler, reserved for future use
Defined below are the 'body' fields of the Generic Retransmission Request Message				
SourceID	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	Size	Format	Value	Description
Set forth below are the 'header' fields of the Generic Retransmission Request Message				
MsgSize	2	Binary Integer	'44'	Refer to section A.2
MsgType	2	Binary Integer	'20'	Refer to section A.2
MsgSeqNum	4	Binary Integer		Refer to section A.2
SendTime	4	Binary Integer		Refer to section A.2
ProductID	1	Binary Integer	'110'	Refer to section A.2
RetransFlag	1	Binary Integer	'1'	Refer to section A.2
NumBodyEntries	1	Binary Integer	'1'	Refer to section A.2
FILLER	1	ASCII String		This is filler, reserved for future use
Defined below are the 'body' fields of the Generic Retransmission Request Message				
BeginSeqNum	4	Binary Integer		The beginning sequence number of the requested range of messages to be retransmitted.
EndSeqNum	4	Binary Integer		The end sequence number of the requested range of messages to be retransmitted.
SourceID	20	ASCII String		This field represents the name of the source requesting retransmission. This field is null padded, left aligned

**A.9
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	Size	Format	Value	Description
Set forth below are the 'header' fields of the NYSE Retransmission Response Message				
MsgSize	2	Binary Integer	'46'	Refer to section A.2
MsgType	2	Binary Integer	'5'	Refer to section A.2
MsgSeqNum	4	Binary Integer		Refer to section A.2
SendTime	4	Binary Integer		Refer to section A.2
ProductID	1	Binary Integer	'110'	Refer to section A.2
RetransFlag	1	Binary Integer	'1'	Refer to section A.2
NumBodyEntries	1	Binary Integer	'1'	Refer to section A.2
FILLER	1	ASCII String		This is filler, reserved for future use
Defined below are the 'body' fields of the NYSE Retransmission Response Message				
SourceSeqNum	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	ASCII String		This field represents the name of the source requesting retransmission. This field is null padded, left aligned
Status	1	ASCII Character		This is a flag that indicates whether the retransmissions request was accepted or rejected. Valid values: 'A' – Accepted 'R' - Rejected
Reject Reason	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	6	ASCII String		This is filler, reserved for future use.

**A.10
Retransmitted
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_LRP, 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	Size	Format	Value	Description
Set forth below are the 'header' fields of the Retransmitted Message				
MsgSize	2	Binary Integer	'50'	Refer to section A.2
MsgType	2	Binary Integer		It will be the MsgType of the original message sent by the PDP_BQ.
MsgSeqNum	4	Binary Integer		Refer to section A.2
SendTime	4	Binary Integer		Refer to section A.2
ProductID	1	Binary Integer	'110'	Refer to section A.2
RetransFlag	1	Binary Integer	'2', '4' or '5'	Refer to section A.2
NumBodyEntries	1	Binary Integer	Same as original message	Refer to section A.2
FILLER	1	ASCII String		This is filler, reserved for future use
All the 'body' fields of the Retransmitted Message are the same as the original message				

**A.11
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 suggested way of processing.

A.12 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	Size	Format	Value	Description
Set forth below are the ‘header’ fields of the NYSE Packet Unavailable Message				
MsgSize	2	Binary Integer	‘22’	Refer to section A.2
MsgType	2	Binary Integer	‘5’	Refer to section A.2
MsgSeqNum	4	Binary Integer		Refer to section A.2
SendTime	4	Binary Integer		Refer to section A.2
ProductID	1	Binary Integer	‘110’	Refer to section A.2
RetransFlag	1	Binary Integer	‘1’	Refer to section A.2
NumBodyEntries	1	Binary Integer	‘1’	Refer to section A.2
FILLER	1	ASCII String		This is filler, reserved for future use
Defined below are the ‘body’ fields of the NYSE Packet Unavailable Message				
BeginSeqNum	4	Binary Integer		The beginning sequence number of the requested range of messages to be retransmitted.
EndSeqNum	4	Binary Integer		The end sequence number of the requested range of messages to be retransmitted.

A.13 LRP 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.

Please refer to B.8 Processing of Refresh Messages for a suggested way of processing.

Field Name	Size	Format	Value	Description
Set forth below are the ‘header’ fields of the Refresh Request Message				
MsgSize	2	Binary Integer	‘50’	Refer to section 5.6
MsgType	2	Binary Integer	‘22’	Refer to section 5.6
MsgSeqNum	4	Binary Integer		Refer to section 5.6
SendTime	4	Binary Integer		Refer to section 5.6
ProductID	1	Binary Integer	‘110’	Refer to section 5.6
RetransFlag	1	Binary Integer	‘1’	Refer to section 5.6
NumBodyEntries	1	Binary Integer	‘1’	Refer to section 5.6
FILLER	1	ASCII String		This is filler, reserved for future use
Set forth below are the ‘header’ fields of the Refresh Request Message				
Symbol	16	ASCII String		The symbol for which refresh is requested
SourceID	20	ASCII String		This field represents the name of the source requesting retransmission. This field is null padded, left aligned

Appendix B – Message Processing

Overview

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

B.1 Processing of messages

The following is the recommended way of processing messages

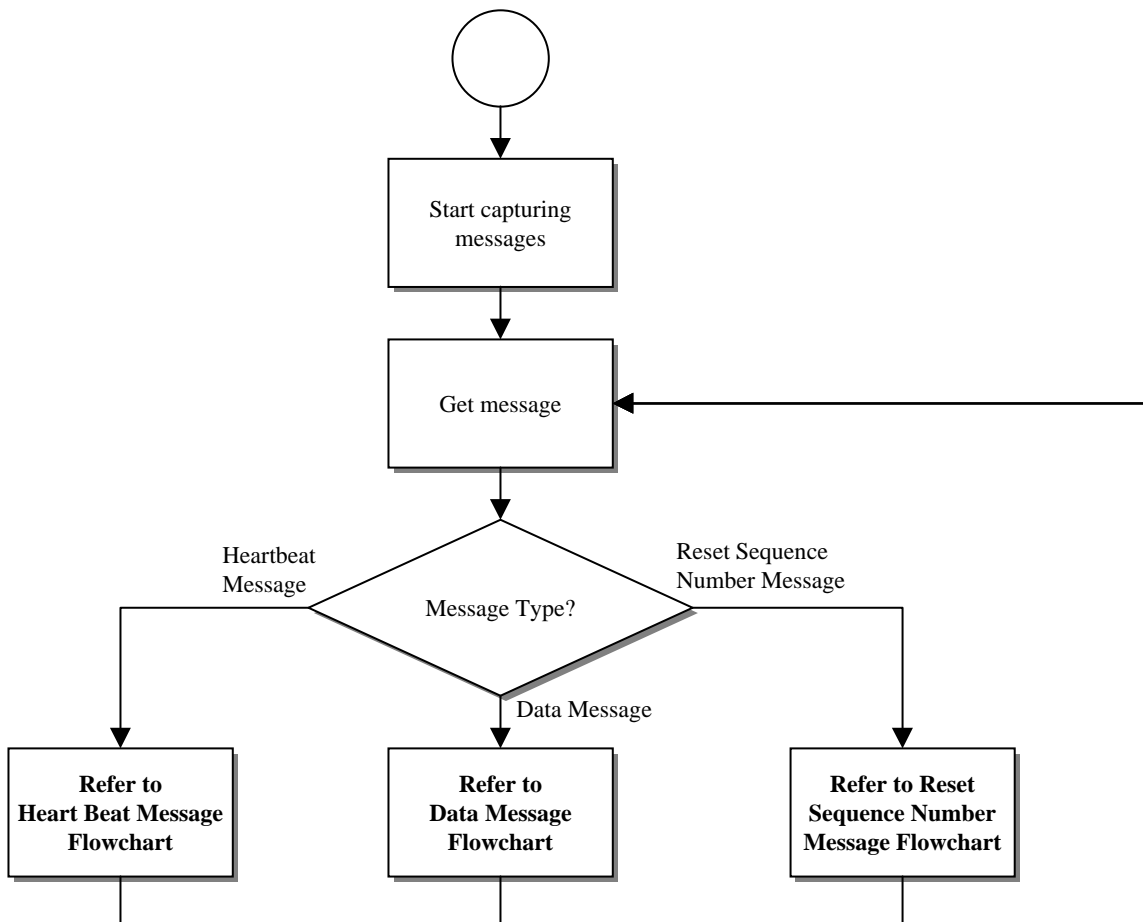


Figure 1. Processing of Messages

B.2 Processing of sequence number reset messages

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

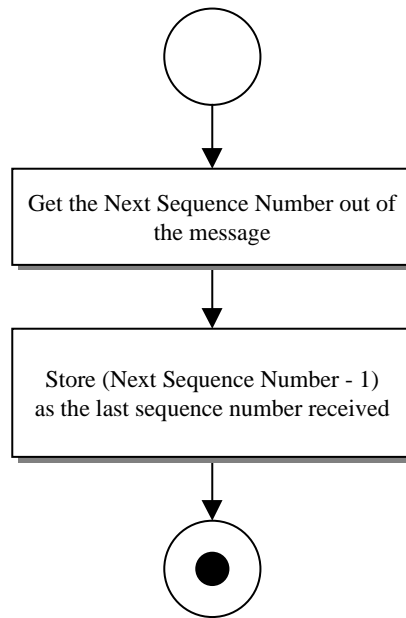


Figure 2. Processing of Sequence Number Reset Message

B.3 Processing of Heartbeat messages

The following is the recommended way of processing Heartbeat messages

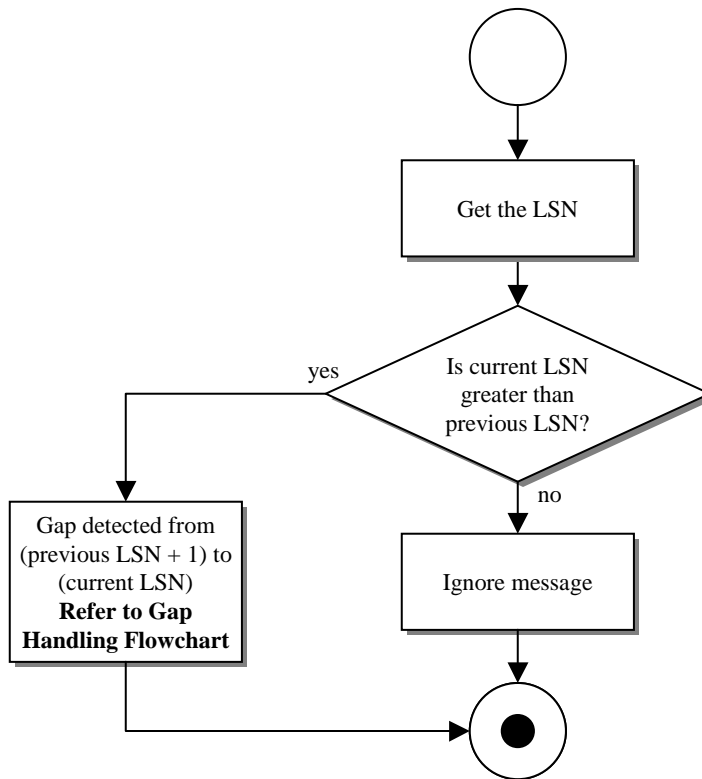


Figure 3. Processing of Heartbeat Messages

B.4 Processing of Heartbeat response messages

The following is the recommended way of processing Heartbeat messages

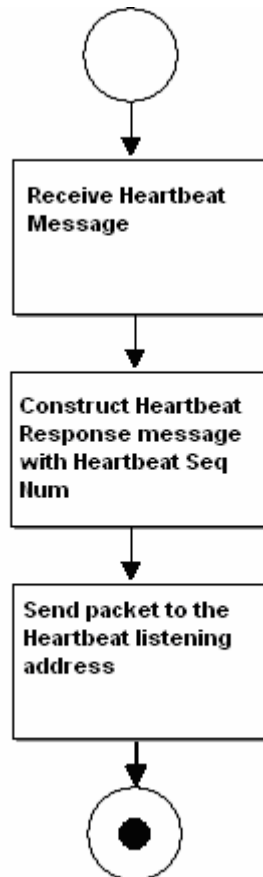


Figure 4. Processing of Heartbeat Response Messages

B.5 Processing of Data messages

The following is the recommended way of processing Data messages

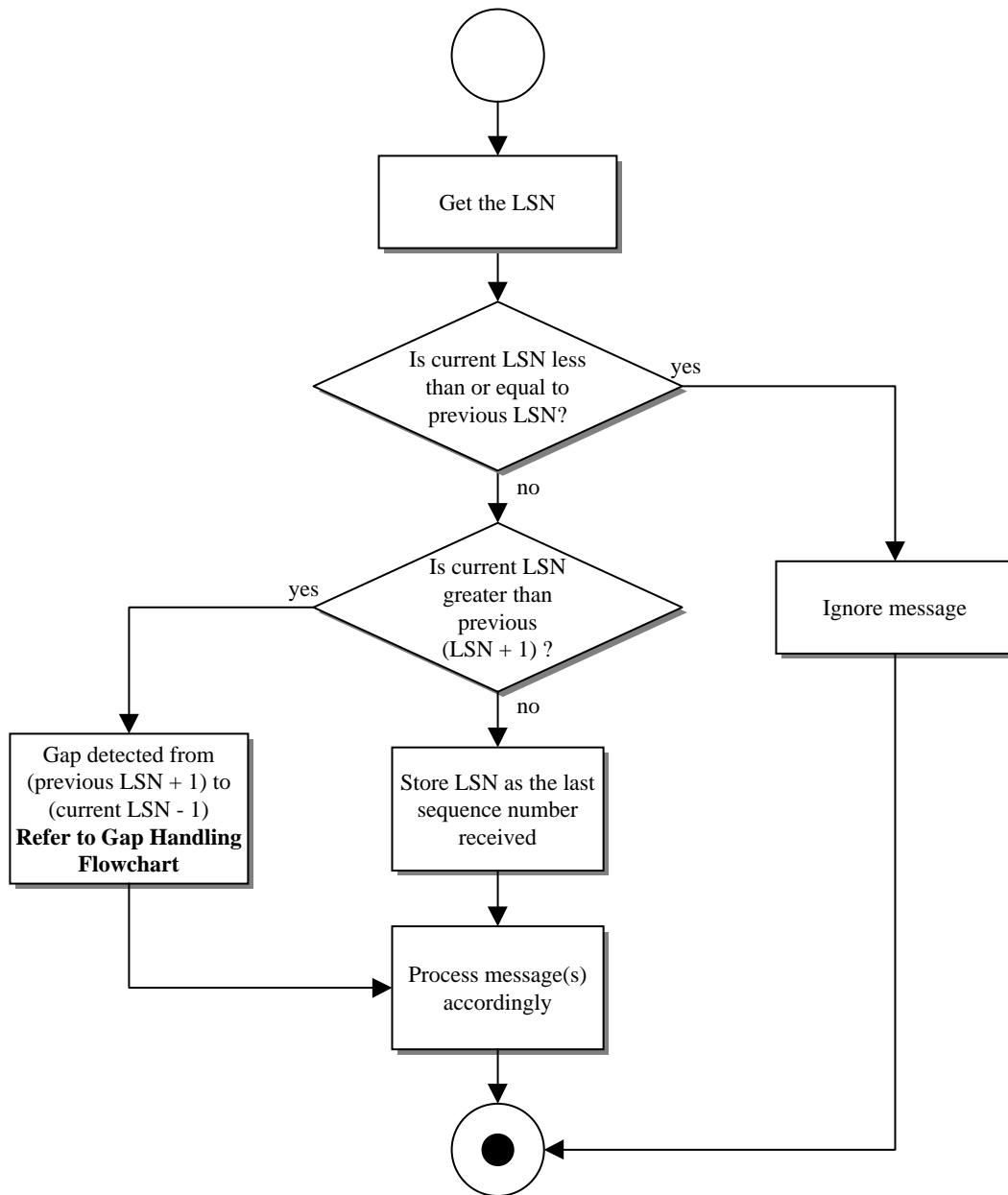


Figure 5. Processing of Data Messages

B.6 Processing of Gap handling

The following is the recommended way of handling message gaps

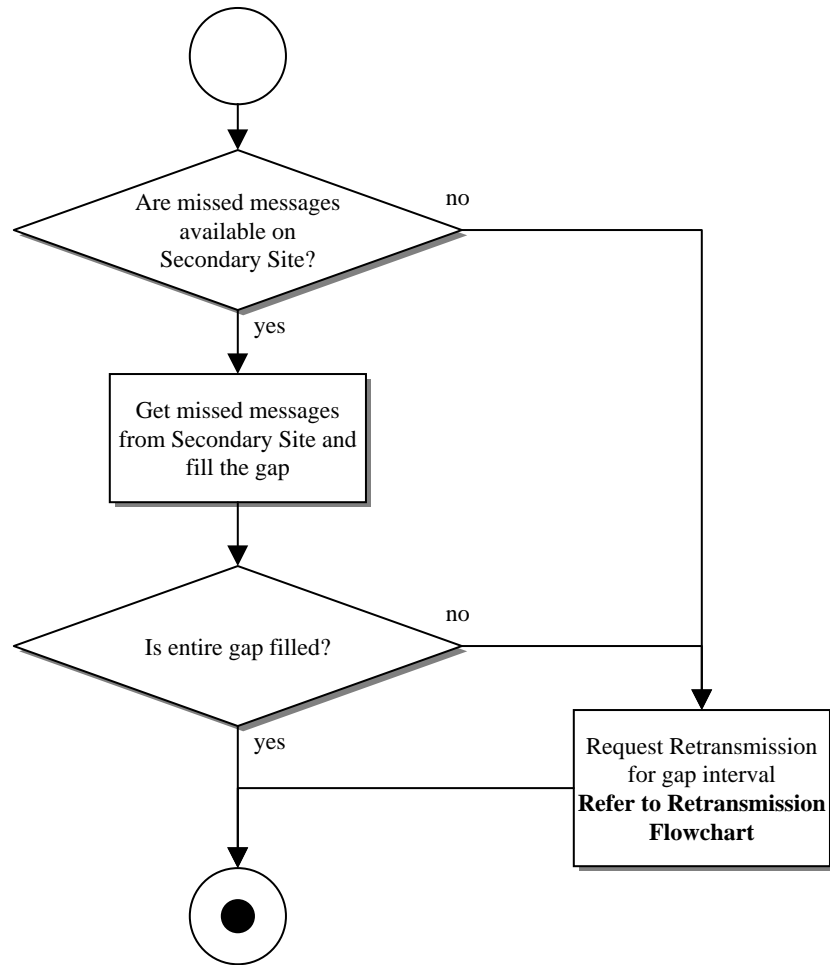


Figure 6. Processing of Gap Handling

B.7 Processing of line level retransmissions

The following is the recommended way of line level retransmissions

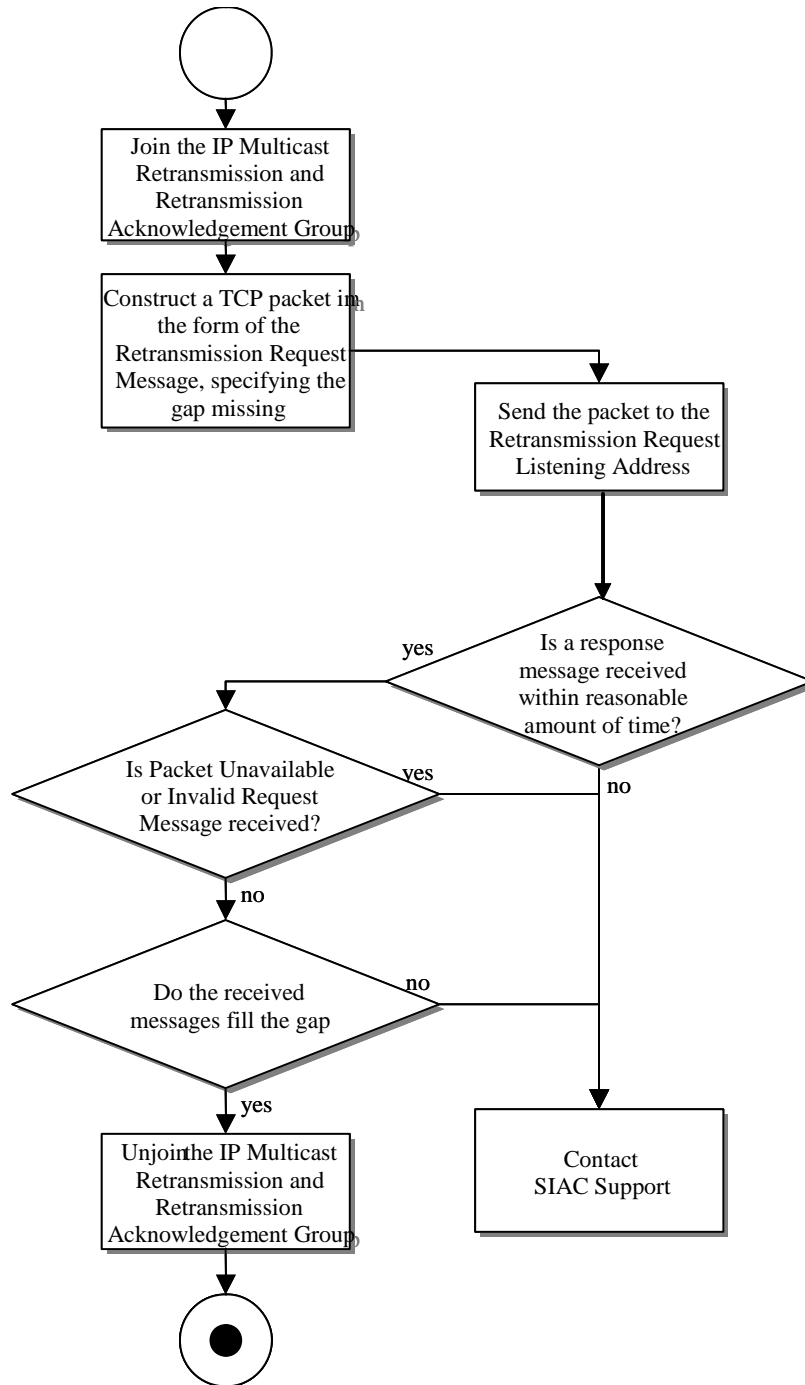
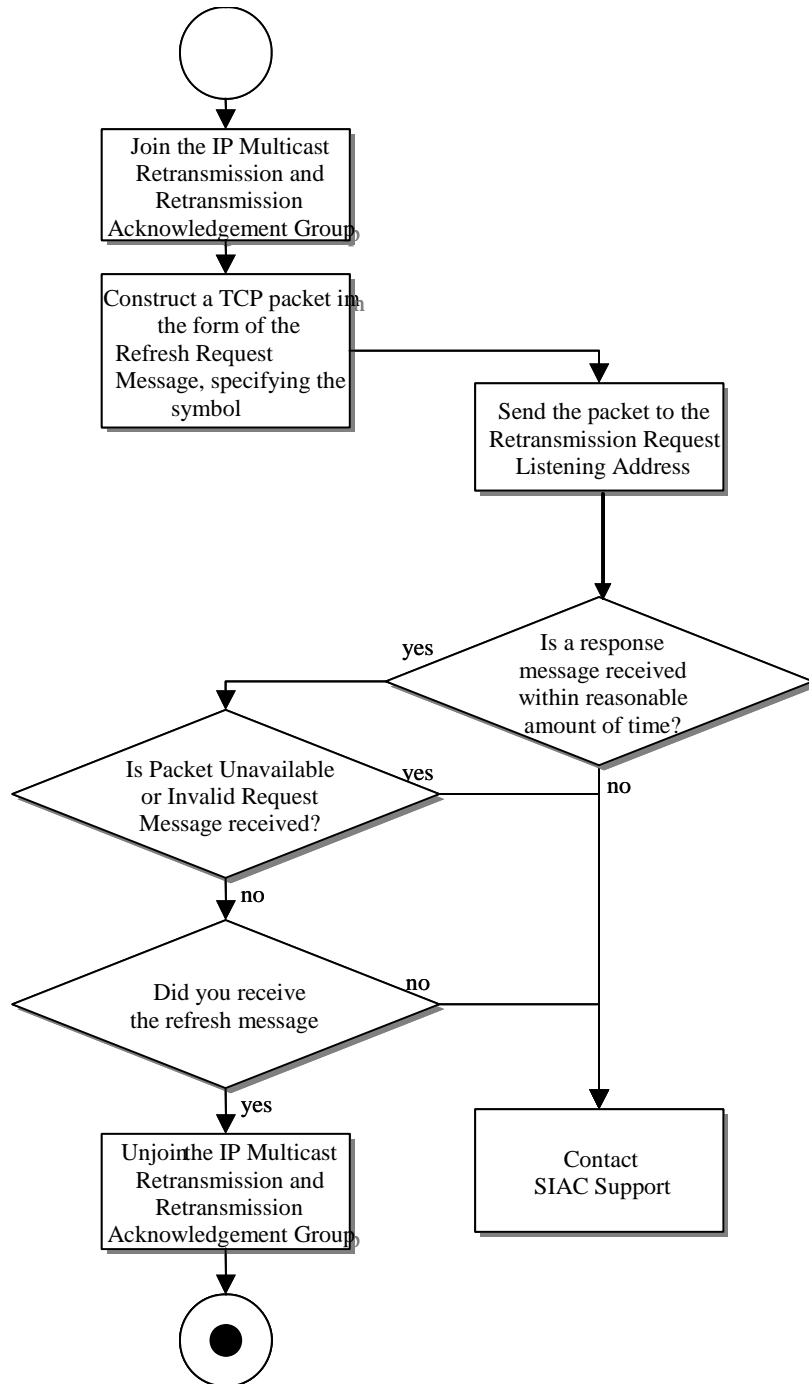


Figure 7. Processing of Line Level Retransmissions

B.8 Processing of Refresh messages

The following is the recommended way of processing Refresh messages



Appendix C– Frequently Asked Questions

Overview

The following section provides information to assist subscribers with frequently asked questions concerning the NYSE LRP Product. For more up to date information please visit the NYSE LRP section on <http://www.nysedata.com>

Q: What is the average message size?

A: The Liquidity Replenishment Point message is 50 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 LRP?

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

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

A: Refer to the NYSE LRP 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 page 111 – Section 3.7 Retransmission Thesholds..