



NYSE Retail Execution Reports “ReTrac”

Customer Interface Specifications

Version 2.1

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Chapter 1 Introduction

1.0 Copyright/Trademark Statements

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.

1.1 Document Information

Document History

The following outlines the evolution of this Customer Interface Specification:

Version	Date	Pages Affected	Comments
0.1	02/17/2006	All	Initial Draft.
0.2	02/22/2006	1	Product name updated. Website URL updated.
0.3	04/04/2006	15	Datafeed description updated.
1.0	05/01/2006	All	Released version.
1.1	05/04/2006	11	Correction of number of streams in page 11.
1.2	05/23/2006	19	Correction in table 19 (retransmission request port numbers)
2.0	11/14/06	All	Feed Format and Spec change
2.1	2/2/07	18-24	Updated MsgSizes for messages 190,191,192

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**Additional
Product
Information**

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

For additional support information on NYSE ReTrac please visit our
discussion Board at:
[http://www.nysedata.com/nysedata/Support/DiscussionBoard/tabid/108/view/
topics/forumid/6/Default.aspx](http://www.nysedata.com/nysedata/Support/DiscussionBoard/tabid/108/view/topics/forumid/6/Default.aspx)

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](#)

[NYSE Symbology](#)

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.
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_ReTrac).
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.
ReTrac	NYSE Retail Executions Reports
SFTI	Secure Financial Transaction Infrastructure
NYSE	New York Stock Exchange
SIAC	Securities Industry Automation Corporation
ASCII	American Standard Code for Information Interchange

Chapter 2 - Customer Impact Guide

Overview

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

NYSE ReTrac	Average (projected)	Maximum (projected)
Message Rate	60 MPS	110 MPS
Message Size	92 bytes	1400 bytes
Total Number of Messages in a Day	N/A	1.4 million
Bandwidth recommendations (Mbps)	0.04	0.08
Retransmission Bandwidth Recommendation (Mbps)	0.004	0.008

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 header per packet.
 - There maybe more than 1 execution message per packet but no greater than 20. The number of execution messages in a packet is identified by the NumBodyEntries field in the message header.
-

Chapter 3 – NYSE ReTrac IP Group Assignments

Overview

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

3.1 Source IPs

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

Source	IP	NetMask
Primary (2MT)	198.140.59.105	FF FF FF F8
Secondary (55W):	198.140.58.105	FF FF FF F8

3.2 Multicast groups

Each data stream will deliver a set of last sale information for a certain range of symbols. The table below describes the categorization of the data feed.

Feed Name	Description
ReTrac AJ	Multicast Groups assigned to deliver ReTrac data of symbols starting with letters A through J.
ReTrac KZ	Multicast Groups assigned to deliver ReTrac data of symbols starting with letters K 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 ReTrac 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 ReTrac feed.

NYSE ReTrac	IP	Port
Primary Feed – Symbols A to J	233.75.215.34	8034
Primary Feed– Symbols K to Z	233.75.215.34	9034
Secondary – Symbols A to J	233.75.215.162	8162
Secondary – Symbols K to Z	233.75.215.162	9162

**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 ReTrac feed. Data will be divided into 2 symbol ranges: A to J, K to Z

NYSE ReTrac	IP	Port
Primary Retransmission Request for Symbols A to J	198.140.58.88	10200
Primary Retransmission Request for Symbols K to Z	198.140.58.88	11200
Secondary Retransmission Request for Symbols A to J	198.140.59.88	10200
Secondary Retransmission Request for Symbols K to Z	198.140.59.88	11200

**3.6
Retransmission
IP addresses**

The table below defines the IP/Multicast retransmission group and port assignments for all messages in the NYSE ReTrac feed. Data will be divided into 2 symbol ranges: A to J, K to Z

NYSE ReTrac	IP	Port
Primary Retransmission Feed for Symbols A to J	233.75.215.35	8035
Primary Retransmission Feed for Symbols K to Z	233.75.215.35	9035
Secondary Retransmission Feed for Symbols A to J	233.75.215.163	8163
Secondary Retransmission Feed for Symbols K to Z	233.75.215.163	9163

**3.7
Retransmission
Request
Thresholds**

The table below summarizes the Retransmission request thresholds for the NYSE ReTrac 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.

**3.8 NYSE
ReTrac 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 8PM 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 ReTrac feed. Data will be divided into 2 symbol ranges: A to J, K to Z

NYSE ReTrac	IP	Port
Primary ReTrac Feed – Symbol range A through J.	233.75.215.2	8002
Primary ReTrac Feed – Symbol range K through Z.	233.75.215.2	9002
Secondary ReTrac Feed – Symbol range A through J.	233.75.215.130	8130
Secondary ReTrac Feed – Symbol range K through Z.	233.75.215.130	9130

**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 ReTrac feed. Data will be divided into 2 symbol ranges: A to J, K to Z

NYSE ReTrac	IP	Port
Primary Retransmission Request Address Feed – Symbol range A through J.	198.140.58.88	10300
Primary Retransmission Request Address Feed – Symbol range K through Z.	198.140.58.88	11300
Secondary Retransmission Request Address Feed – Symbol range A through J.	198.140.59.88	10300
Secondary Retransmission Request Address Feed – Symbol range K through Z.	198.140.59.88	11300

**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 ReTrac feed. Data will be divided into 2 symbol ranges: A to J, K to Z

NYSE ReTrac	IP	Port
Primary Retransmission Service – Symbol range A through J.	233.75.215.3	8003
Primary Retransmission Service – Symbol range K through Z.	233.75.215.3	9003
Secondary Retransmission Service – Symbol range A through J.	233.75.215.131	8131
Secondary Retransmission Service – Symbol range K through Z.	233.75.215.131	9131

Chapter 4 - NYSE ReTrac Operational Information

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

Message Type	Publication Period
Execution Report	An execution report is generated based on events. Every execution message will be transmitted based on that event. The transmission time for the execution report message is between 9:30 am (EST) until 7:30 PM (EST) for most securities. Please check the NYSE website for any changes to trading hours.
Execution Report Cancellation	An execution report cancellation is generated based on events. Every cancellation message will be transmitted based on that event. The transmission time for the execution report cancel message is between 9:30 am (EST) until 7:30 PM (EST) for most securities. Please check the NYSE website for any changes to trading hours.
Execution Summary message	An Execution Reports Summary message is generated at 4:15 each Trading day. Two messages are sent out: 1 for the Total Buy Side volume and 1 for the Total Sell Side Volume.

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 ReTrac product, each data stream will have its unique set of sequence numbers. In other words, the message sequence for NYSE ReTrac A to J channel (ReTrac_AJ) is independent from the message sequence of NYSE ReTrac K to Z channel (ReTrac_KZ) and so on. The following is an example of sequencing for each channel.

ReTrac_AJ : SeqNum=1, SeqNum=2, SeqNum=3, ..., SeqNum=n.
ReTrac_KZ: 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 ReTrac_AJ, then the gap filling has to be done through the appropriate ReTrac_AJ retransmission channel. The same is valid for the other channels.

4.3 Dual Site

NYSE ReTrac 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 ReTrac 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 on either feed can be retransmitted upon request.

Chapter 5 – NYSE ReTrac Message Specifications

Overview

NYSE Retail Execution Reports (ReTrac) is a real-time data feed that provides investors with the ability to identify retail trading behaviors by monitoring the retail share volume as it is executed. Immediately upon execution, the Symbol, Volume, and Time of each retail execution will be disseminated as a real-time message via the ReTrac data feed as illustrated below:

Symbol	Shares Executed	Time (Milliseconds)
XYZ	50,000	10:51:01.210

5.1 Data Delivery format

The NYSE ReTrac service uses the push-based publishing model. This means that data will be published based on its availability. Once an execution report is available, it will be published to NYSE ReTrac' 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.
 - 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 J, K 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 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 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 ReTrac Data Messages

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

Message Type	Description
Execution Report	An Execution Report Message contains an execution report for a given NYSE-Listed Security.
Execution Report Cancellation	An Execution Report Cancellation message contains an execution report cancellation (also referred to as 'Bust') for a given NYSE-listed security
Summary Message	An Execution Reports Summary message contains the total share volume for a given NYSE-Listed Security. Two messages are sent out: 1 for the Total Buy Side volume and 1 for the Total Sell Side Volume.

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 ReTrac 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’ Execution Report Message - ‘44 Bytes’ Execution Report Cancellation Message - ‘44 Bytes’ Execution Report Summary Message - ‘36 Bytes’
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 ‘190’ – Execution Report Message ‘191’ – Execution Report Cancellation Message ‘192’ – Execution Report Summary Message
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	‘112’ is the product value used in the PDP header to identify the ReTrac 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 Execution Report Message Format The table below describes the body fields of an NYSE ReTrac message (**MsgType = '190'**) for additional messages such as sequence number reset, retransmission etc, please refer to Appendix A.

Field Name	Offset	Size (Bytes)	Format	Description
ExecTime	16	4	ASCII String	This field specifies the execution time. The number in this field represents the number of milliseconds since midnight of the same day.
Symbol	20	16	ASCII String	See Section 5.4 on page of the customer interface specification.
Volume	36	4	Binary Integer	Volume specifies the quantity of shares in this report.
LinkID	40	4	Binary Integer	The LinkID identifies a unique transaction in the matching and allows you to correlate execution reports to the last sale.
ExecutionType	44	2	Binary Integer	This field indicates the type of execution report provided in this message. Valid Value(s) are: '0' –Retail Execution

5.8 Execution Report Cancellation Message Format The table below describes the body fields of an NYSE Execution Report Cancellation message (**MsgType='191'**) for additional messages such as sequence number reset, retransmission etc, please refer to Appendix A.

Field Name	Offset	Size (Bytes)	Format	Description
ExecTime	16	4	ASCII String	This field specifies the execution time. The number in this field represents the number of milliseconds since midnight of the same day.
Symbol	20	16	ASCII String	See Section 5.4 on page of the customer interface specification
Volume	36	4	Binary Integer	Volume specifies the quantity of shares in this report.
LinkID	40	4	Binary Integer	The LinkID identifies a unique transaction in the matching and allows you to correlate execution reports to the last sale.
ExecutionType	44	2	Binary Integer	This field indicates the type of execution report provided in this message. Valid Value(s) are: '0' –Retail Execution

**5.9 Summary
Message
Format**

The table below describes the body fields of an NYSE ReTrac Summary message (**MsgType='192'**) for additional messages such as sequence number reset, retransmission etc, please refer to Appendix A.

Field Name	Offset	Size (Bytes)	Format	Description
Symbol	16	16	ASCII String	Any valid NYSE Symbol. Please refer to section 6.5 of the DataFeed Specification for processing details.
TotalVolume	32	4	Binary Integer	Total volume in shares
ExecutionType	36	4	Binary Integer	This field indicates the type of execution summary provided in this message. Valid Value(s) are: ‘1’ – Retail Buy Execution Summary ‘2’ – Retail Sell Execution Summary

6.2 Scenario 2 - Execution Report message for Stock DEF Preferred A

The following scenario displays what a message would look like for an Execution Report message for Stock DEF Preferred A

Field Name	Value
MsgSize	44
MsgType	190
MsgSeqNum	3
SendTime	41000245
ProductId	112
RetransFlag	1
NumBodyEntries	1
Filler	N/A
ExecTime	41000215
Symbol	DEF PRA\0\0\0\0\0\0\0\0
LinkID	1235
Volume	400
ExecutionType	0

6.3 Scenario 3 – Execution Report Cancel Message for Stock ABC – The following scenario displays what a message would look like for an Execution Report Cancel message for Stock DEF Preferred A

Field Name	Value
MsgSize	44
MsgType	191
MsgSeqNum	4
SendTime	41100257
ProductId	112
RetransFlag	1
NumBodyEntries	1
Filler	N/A
ExecTime	41100212
Symbol	DEF PRA\0\0\0\0\0\0\0\0
LinkID	1235
Volume	400
ExecutionType	0

6.4 Scenario 3 – The following scenario displays what a message would look like for a ReTrac
ReTrac
Summary
Message

Field Name	Value
MsgSize	36
MsgType	192
MsgSeqNum	567
SendTime	58500050
ProductId	113
RetransFlag	1
NumBodyEntries	1
Filler	N/A
Symbol	DEF PRA\0\0\0\0\0\0\0\0
Volume	3000000
ExecutionType	1

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	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' Execution Report Message - '44 Bytes' Execution Report Cancellation Message - '44 Bytes' Execution Report Summary Message - '36 Bytes'
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 '190' – Execution Report Message '191' – Execution Report Cancellation Message '192' – Execution Report Summary Message
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	'112' is the product value used in the PDP header to identify the ReTrac 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
Set forth below are the ‘header’ fields of the Sequence Number Reset Message					
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	‘112’	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
Defined below are the ‘body’ fields of the Sequence Number Reset Message					
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 ReTrac 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 suggested 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
Set forth below are the 'header' fields of the Heartbeat Message					
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	'112'	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	Offsset	Size	Format	Value	Description
Set forth below are the 'header' fields of the Generic Retransmission Request Message					
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	'112'	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
Defined below are the 'body' fields of the Generic Retransmission Request Message					
SourceID	16	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	Offset	Size	Format	Value	Description
Set forth below are the 'header' fields of the NYSE Retransmission Response Message					
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	'112'	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
Defined below are the 'body' fields of the NYSE Retransmission Response Message					
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.10
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 NYSE ReTrac, 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_RETRAC.
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	'112'	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
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 suggest 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	Offset	Size	Format	Value	Description
Set forth below are the 'header' fields of the NYSE Packet Unavailable Message					
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	'112'	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
Defined below are the 'body' fields of the NYSE Packet Unavailable Message					
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 ReTrac messages should be processed

B.1 Processing of messages

The following is the recommended way of processing messages

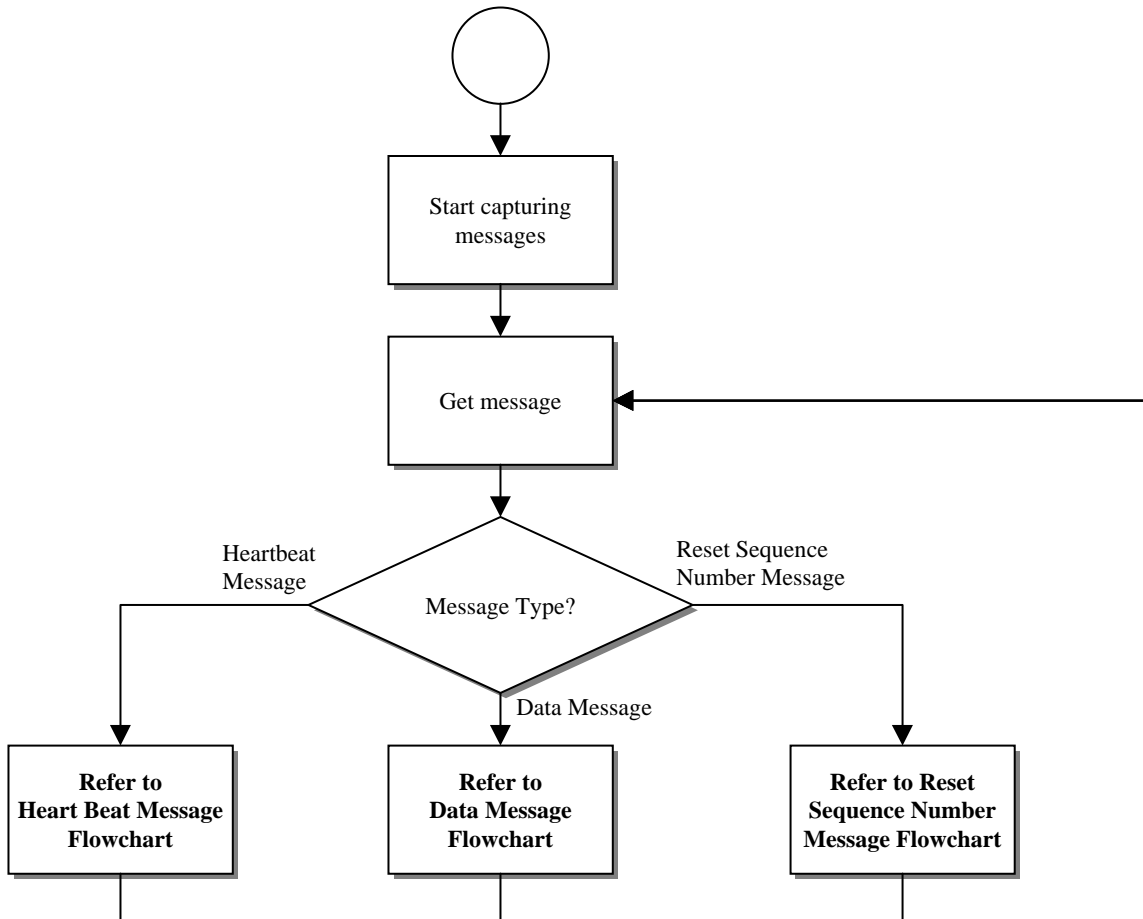


Figure 1. Processing of Messages

B.2 Processing of sequence number reset messages

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

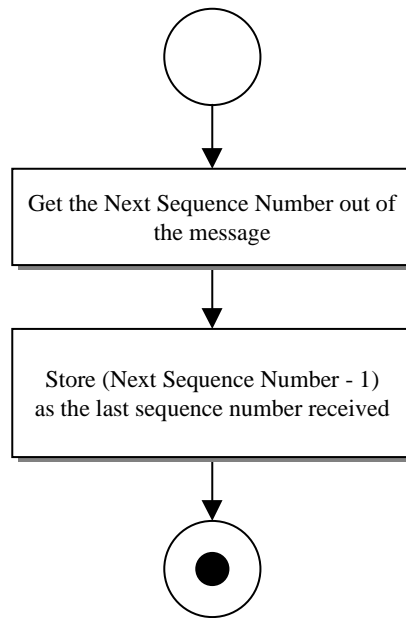


Figure 2. Processing of Sequence Number Reset Message

B.3 Processing of Heartbeat messages

The following is the recommended way of processing Heartbeat messages

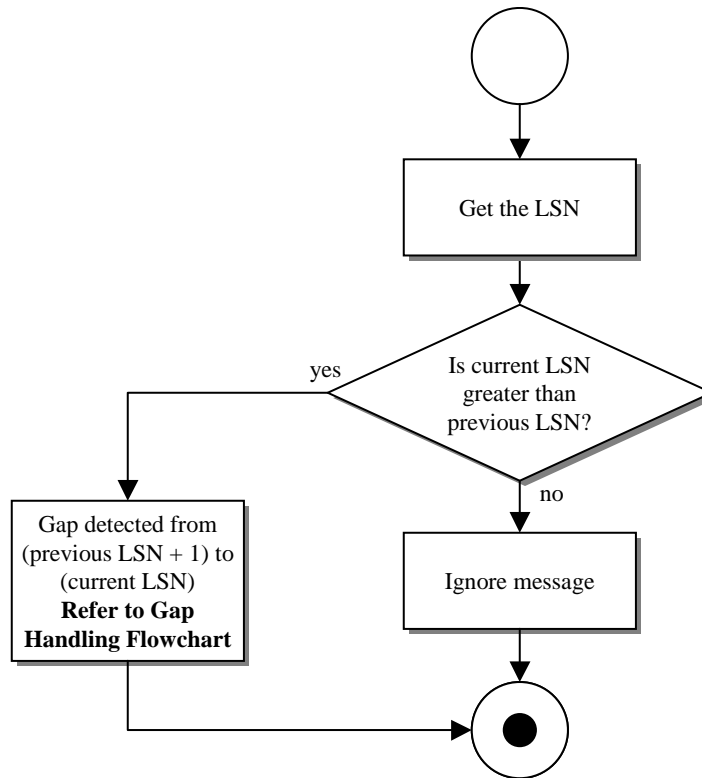


Figure 3. Processing of Heartbeat Messages

B.4 Processing of Heartbeat response messages

The following is the recommended way of processing Heartbeat messages

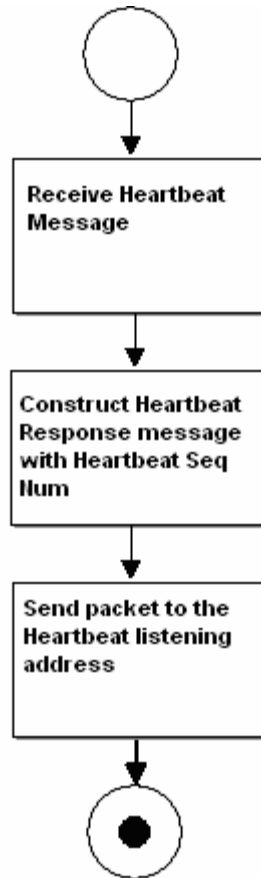


Figure 4. Processing of Heartbeat Response Messages

B.5 Processing of Heartbeat response messages

The following is the recommended way of processing Heartbeat messages

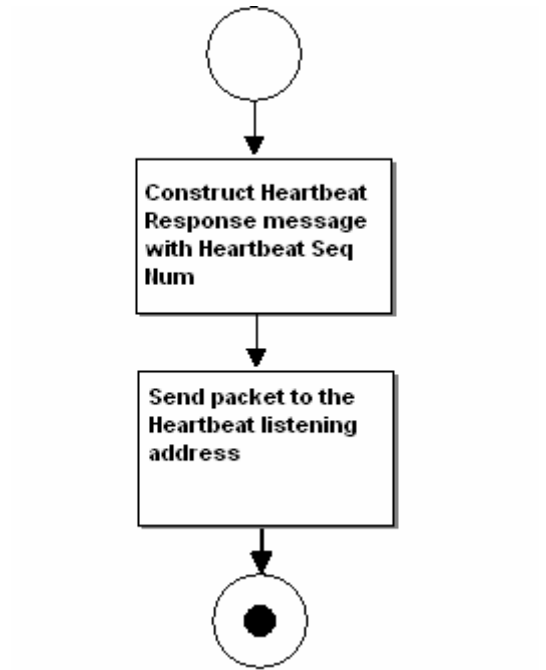


Figure 5. Processing of Heartbeat Response Messages

B.6 Processing of Data messages

The following is the recommended way of processing Data messages

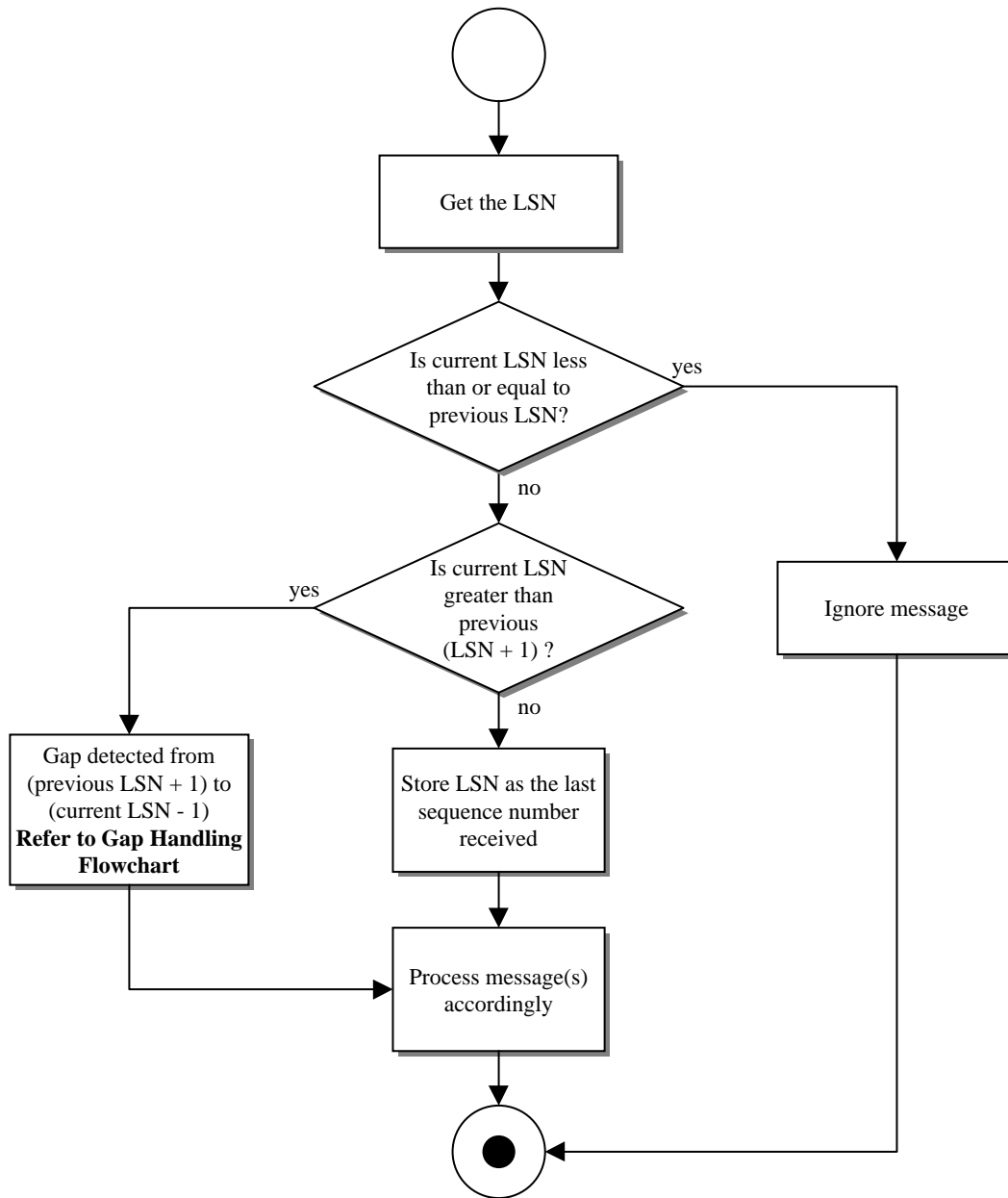


Figure 6. Processing of Data Messages

B.7 Processing of Gap handling

The following is the recommended way of handling message gaps

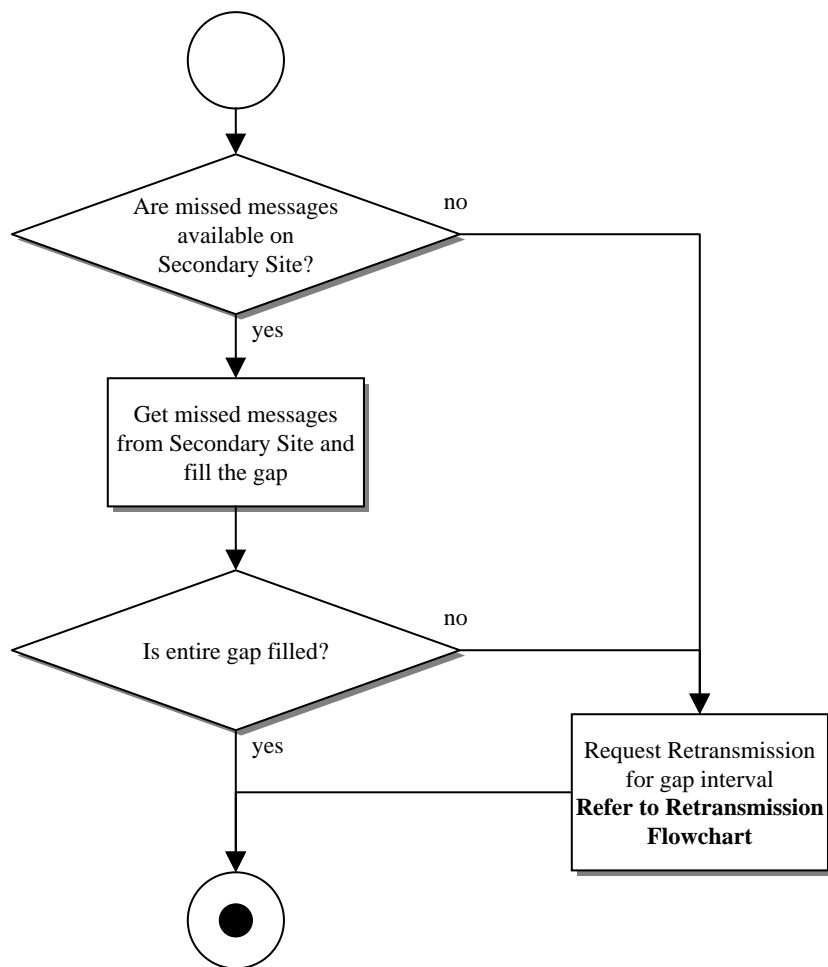


Figure 7. Processing of Gap Handling

B.8 Processing of line level retransmissions

The following is the recommended way of line level retransmissions

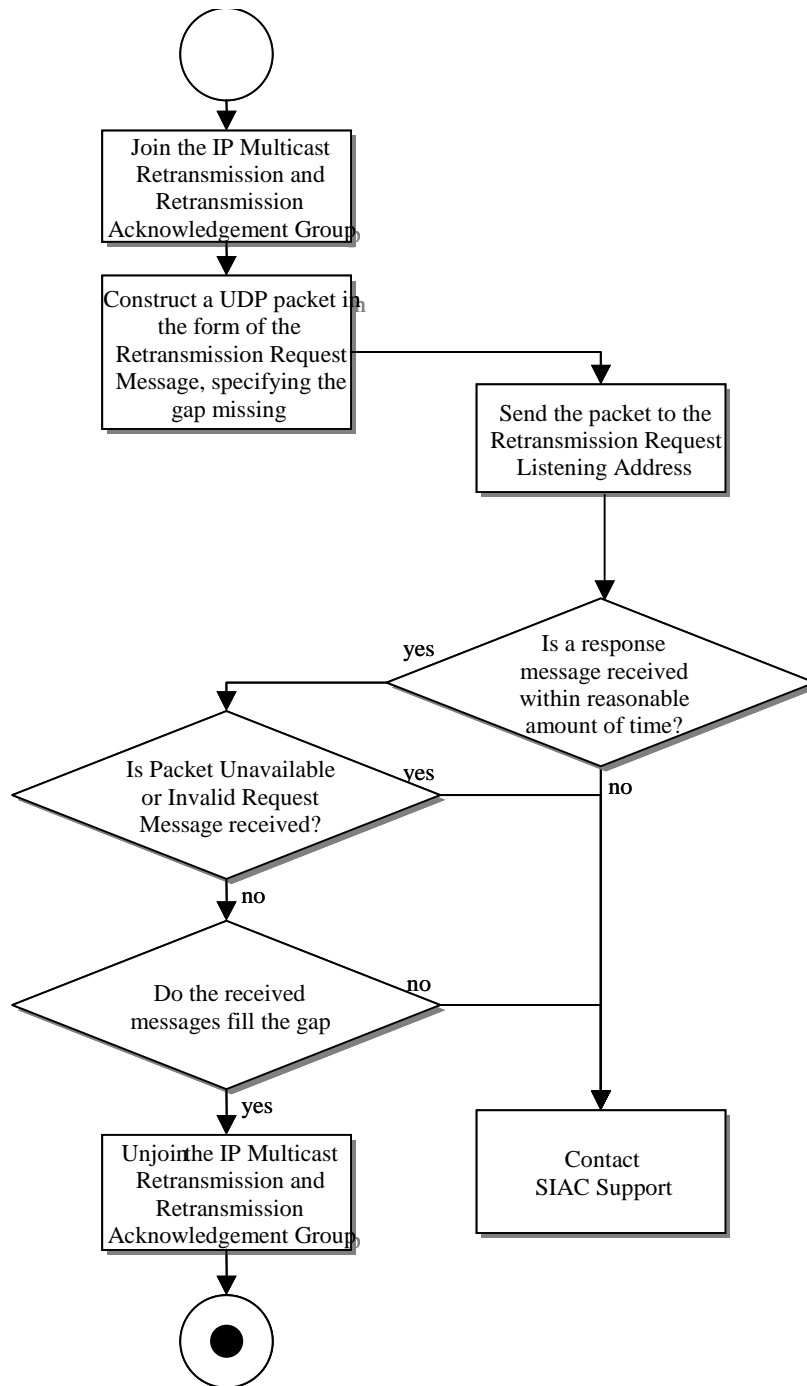


Figure 8. Processing of Line Level Retransmissions

Appendix C– Frequently Asked Questions

Overview

The following section provides information to assist subscribers with frequently asked questions concerning the NYSE ReTrac Product. For more up to date information please visit the NYSE ReTrac discussion board on <http://www.nysedata.com/nysedata/Support/DiscussionBoard/tabid/108/view/topics/forumid/6/Default.aspx>

Q: What is the average message size?

A: The execution report message is 49 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 ReTrac?

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

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

A: Refer to the NYSE ReTrac 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 Chapter 3 – section 3.1.7