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# XDP Options Feed Testing Instructions

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NYSE ARCA, NYSE AMEX

Version

1.0

Date

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# 1. Overview

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NYSE Arca and NYSE Amex XDP Options Feed will go live in Q4, 2015.

The certification testing environment will be available starting the week of September 14, 2015. Please note that there will be only one cert instance for both NYSE Arca and NYSE Amex as the two feeds are identical from technical standpoint.

Customers will also be able to test in the production environment on selected Saturdays in Q4 2015 (TBA).

Customers will be able to perform two types of testing:

- **Playback testing**
  - Certification testing with XDP market data publishers
  - A small canned file of market data messages will be replayed all day in the certification environment
  - The test script is available on NYSE Arca and NYSE Amex XDP Options Feed product page under the tab Sample Data. This document specifies the field-level content of each message in the cert playback sequence.
- **Simulated Trade testing**
  - Testing with a customer order entry gateway, a matching engine and XDP market data publishers
  - The customer can input orders, get acknowledgements back from the gateway and verify the resulting market data from the feed

The New York Stock Exchange (NYSE) strongly recommends that customers complete the playback certification testing before subscribing to the NYSE Arca or NYSE Amex XDP Options feed in production. Being certified ensures that feed handlers on the customer side are fully aligned with the XDP specifications. This alignment will allow customer feed handlers to:

- support XDP format variations among markets and
- to receive data on the XDP feed after future releases without having to make additional changes

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## 2. Testing Instructions

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### 2.1 Certification environment

In order to successfully certify for the NYSE Arca or NYSE Amex XDP Options Feed, the following steps must be completed:

1. Establish connectivity to the NYSE Arca or NYSE Amex XDP Options Feed certification environment through the SFTI network or your market data provider.
2. Subscribe to the test data in the certification environment and verify that the data is correctly seen by your feed handler.

#### a. Playback Testing

- i. Verify connectivity to the certification environment by subscribing to the Cert multicast IP/ports specified at <http://www.nyxdata.com/ipaddresses>
- ii. Compare, field by field, the output from your feed handler with the test script provided on NYSE Arca or NYSE Amex XDP Options Feed product page under the tab Sample Data
- iii. Match feed handler output and the test script to confirm that the feed handlers can handle variable length messages of the same type
- iv. Sign and submit the attestation document confirming successful completion of the above steps

### 2.2 Production Environment

Testing will be available in the production environment on selected Saturdays in Q4 2015 (TBD). This will be your opportunity to test your production connectivity and configuration.

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## 3. Test Script

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The test script can be found on NYSE Arca or NYSE Amex XDP Options Feed product page under the tab Sample Data.

The test script includes examples of messages that have lengths in their MsgSize fields that are greater than those defined in the client specification.

In future releases of XDP feeds, message lengths may increase beyond what is defined in the current specification. In order to handle future releases of XDP feeds, message sizes should not be hard coded. Instead, the MsgSize field should be used to determine where the next message in the packet begins.

Please take special care to validate this functionality so that your feed handler will not be vulnerable to serious data loss when new releases are moved into production.

Refer to section 1.4.3 of the XDP Options Client Specification v1.0i for further details and examples.

## 4. Testing Hours

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**Certification Environment:** 1:00 AM – 8:15 PM every business day starting September 14, 2015

**Production Environment:** Selected Saturdays in Q4, 2015 (TBD)

## 5. Contact Information

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- **Technical Contact :** [Firmtesting@nyse.com](mailto:Firmtesting@nyse.com)
- **Sales Contact :** [Sales-PDP@TheIce.com](mailto:Sales-PDP@TheIce.com)

## 6. Relevant Links

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- Product Pages:
  - NYSE Arca XDP Options Feed  
<http://www.nyxdata.com/nysedata/Default.aspx?tabid=1170>
  - NYSE Amex XDP Options Feed  
<http://www.nyxdata.com/nysedata/Default.aspx?tabid=1165>