



Quote MTF

QTP64 Specification

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1. Purpose

This document describes the QTP networking protocol. This protocol allows efficient and scalable transmission of data messages in a "one transmitter to many listeners" scenario. QTP is a lightweight protocol layer built on top of UDP that provides a mechanism for listeners to detect and re-request missed packets.

2. Overview

In QTP, each outbound packet is transmitted only once regardless of the number of listeners. Multiple messages may also be aggregated into a single network packet to reduce network traffic. Optional caching Re-request Servers can be placed nearby remote receivers to reduce latency and bandwidth over WAN links.

This document describes the messages sent between a QTP server and its clients. QTP transmitters send downstream packets via UDP multicast to transport the normal data stream sent to the listeners. These packets are also sent via UDP unicast in response to a Request message submitted by a listener. QTP clients can send these Request messages to request the retransmission of any desired packets from the data stream.

The QTP server will transmit on a well known multicast group for each type of downstream QTP data stream on a network. The listeners must subscribe to this multicast group to receive the downstream data. One or more Re-request Servers may also be deployed to service any unicast client requests for retransmission of specific messages. The listeners must be configured with these IP addresses and port combinations to which they can submit the requests.

3. Assumptions and Terms

All number fields in the QTP messages specified in this document (i.e. sequence number, message counts and message lengths etc) are binary numbers formatted in Big Endian mode (i.e. most significant byte first). Note: This does not apply to the data containing the Message Data fields of the Message Blocks.

3.1 Message

A message is an atomic piece of information carried by the QTP protocol. QTP can theoretically handle individual messages from zero bytes up to 64KB in length although individual messages should be kept small enough so that the UDP underlying network



protocol can efficiently carry the resulting QTP packets. The contents of a QTP message are defined by the higher level application.

3.2 Session

A Session is a sequence of one or more messages. While a single session can last indefinitely, typically the application will define a session to logically group messages together based on time delimitation.

Once a session is terminated, no more messages can be sent on that session. The end of each session is communicated through an End of Messages notification. This notification also implies a sequence reset for the next, brand new session.

Depending on the design of the QTP system and the application, receivers may still be able to re-request messages from a terminated session. A session is considered active if it has started but not yet been terminated.

4. QTP Packet Type

A QTP transmitter sends "downstream" packets that are received by QTP listeners. A QTP packet may contain a payload of 0 or more data stream messages. Each QTP packet consists of a Downstream Packet Header and of a series of Message Blocks. The Message Blocks carry the actual data of the stream.

4.1 Downstream Packet

4.1.1 Downstream Packet Header

Downstream Packet Header format

Field Name	Offset	Length	Value	Notes
Session	0	10	Alpha	Indicates the session to which this packet belongs.
Sequence Number	10	8	Numeric	The sequence number of the first message in the packet.
Message Count	18	2	Numeric	The count of messages contained in this packet.



Sequence Number Field

The Sequence Number field of the packet Header indicates the sequence number of the first message in the packet. If there is more than one message contained in a packet, any messages following the first message are implicitly numbered sequentially.

Message Count Field

The number of Message Blocks contained in a QTP packet is specified by the Message Count field of the Packet Header. The maximum payload size of a Downstream Packet is determined by the sender.

4.1.2 Message Block

The first field of a Message Block is the two byte Message Length. The remainder of the Message Block is the variable length Message Data field. The first Message Block field will always start immediately following the Header which is 20 bytes from the beginning of the packet. Subsequent Message Blocks will begin after the last byte of the previous Message Block.

Downstream Packet Message Block format

Field Name	Offset	Length	Value	Notes
Message Length	Variable	2	Numeric	Numeric Indicates the length in bytes of the message contained in this Message Block.
Message Data	Variable	Variable	Alpha	The payload data

Message Length Field

The Message Length is an unsigned binary count representing the number of message data bytes following this Message Length field. A Message Length value of zero signals the termination of the session.

Note: A Message Data field does not follow this special Message length value and it must be the last Message block in the packet.

Message Data Field

The Message Data is actual data of the message being transmitted by QTP. It is variable length and can be zero length. The meaning of the data is application specific.



4.2 Heartbeat Message

Heartbeat messages are sent periodically by the server so receivers can sense packet loss even during times of low traffic. Typically, these packets are transmitted once per second and contain the next expected Sequence Number. A Heartbeat packet is a QTP packet with a Message Count of zero.

4.3 Request Packet

The Request Packet is sent to request the retransmission of a particular message or group of messages. The request packet is sent to a Re-request server. A receiver may need to send this request when it detects a sequence number gap in received messages. The response to a Request Packet is a standard Downstream Packet.

Request Packet format

Field Name	Offset	Length	Value	Notes
Session	0	10	Alpha	Indicates the session to which this packet belongs.
Sequence Number	10	8	Numeric	First requested sequence number.
Requested Message Count	18	2	Numeric	The number of messages requested for retransmission.

Sequence Number

The Sequence Number field of the packet Header indicates the sequence number of the first message requested.

Requested Message Count



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- b) A list of one or more Request Servers those are available to answer retransmission requests for this stream. Each server is specified as a host IP address and a UDP port to which to send requests.
- c) A session and sequence number of the next expected message if the client is being restarted.
 - 1. A typical QTP receiver client might obey the following flowchart: Open a UDP socket for the appropriate port and join the desired multicast group.
 - 2. Examine the first received packet to determine the currently active session.
 - 3. If the received session does not match the expected session, abort and report the error.
 - 4. Examine the sequence number of the first recently received packet.
 - 5. If the sequence number does not match the next expected sequence number, send a Request Packet to the Request Server with expected packet number. Wait for a new packet and return to step 4.
 - 6. Process each of the received messages in the packet. If a special "Session Terminated" message is received, handle the End of Session event.
 - 7. Wait for a new packet and return to step 4.

6. Multicast Groups

The Quote MTF Data feed is split into two streams "A" and "B" for Production and Testing. Quote MTF offers a single (combined) data feed for All Markets and also separate data feeds for LSE, Xetra, Euronext and the rest of European Markets.

Quote MTF also provides IP PIM Rendezvous Points for the multicast groups.

Production and Test A feeds: 176.67.248.1/29

Production and Test B feeds: 176.67.248.9/29

Combined Data Feed (All Markets)

ITCH Multicast Feed	Market	Source IP	GLOP Multicast Port
Combined Feed A	All Markets	176.67.248.3/29	233.223.59.1 : 5901
Combined Feed B	All Markets	176.67.248.11/29	233.223.59.11 : 5911
Combined TEST Feed A	All Markets	176.67.248.5/29	233.223.59.10 : 59101
Combined TEST Feed B	All Markets	176.67.248.13/29	233.223.59.20 : 59201



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LSE (XLON)

ITCH Multicast Feed	Market	Source IP	GLOP Multicast Port
LSE Feed A	XLON	176.67.248.3/29	233.223.59.2 : 5902
LSE Feed B	XLON	176.67.248.11/29	233.223.59.12 : 5912
LSE TEST Feed A	XLON	176.67.248.5/29	233.223.59.10 : 59102
LSE TEST Feed B	XLON	176.67.248.13/29	233.223.59.20 : 59202

Euronext (XPAR, XBRU, XLIS, XAMS)

ITCH Multicast Feed	Market	Source IP	GLOP Multicast Port
Euronext Feed A	XPAR, XBRU, XLIS, XAMS	176.67.248.3/29	233.223.59.3 : 5903
Euronext Feed B	XPAR, XBRU, XLIS, XAMS	176.67.248.11/29	233.223.59.13 : 5913
Euronext TEST Feed A	XPAR, XBRU, XLIS, XAMS	176.67.248.5/29	233.223.59.10 : 59103
Euronext TEST Feed B	XPAR, XBRU, XLIS, XAMS	176.67.248.13/29	233.223.59.20 : 59203

Xetra (XETR)

ITCH Multicast Feed	Market	Source IP	GLOP Multicast Port
Xetra Feed A	XETR	176.67.248.3/29	233.223.59.4 : 5904
Xetra Feed B	XETR	176.67.248.11/29	233.223.59.14 : 5914
Xetra TEST Feed A	XETR	176.67.248.5/29	233.223.59.10 : 59104
Xetra TEST Feed B	XETR	176.67.248.13/29	233.223.59.20 : 59204

Europe/ Other (XCSE, XHEL, XSTO, XOSL, MTA, WBAH, XSWX, XVTX, XBUD, XPRA, XMCE)

ITCH Multicast Feed	Market	Source IP	GLOP Multicast Port
Europe/ Other Feed A	XCSE, XHEL, XSTO, XOSL, MTA, WBAH, XSWX, XVTX, XBUD, XPRA, XMCE	176.67.248.3/29	233.223.59.5 : 5905
Europe/ Other Feed B	XCSE, XHEL, XSTO, XOSL, MTA, WBAH, XSWX, XVTX, XBUD, XPRA, XMCE	176.67.248.11/29	233.223.59.15 : 5915
Europe/ Other TEST Feed A	XCSE, XHEL, XSTO, XOSL, MTA, WBAH, XSWX, XVTX, XBUD, XPRA, XMCE	176.67.248.5/29	233.223.59.10 : 59105
Europe/ Other TEST Feed B	XCSE, XHEL, XSTO, XOSL, MTA, WBAH, XSWX, XVTX, XBUD, XPRA, XMCE	176.67.248.13/29	233.223.59.20 : 59205