



**Date:** October 23, 2009  
**Audience:** NYSE Arca Firm Technology Groups & Vendors  
**Subject:** Update to Universal Trading Platform Software Release and Testing

---

**Highlights:**

- The Equities migration timeline has been updated, and will now begin November 2, 2009
  - The requirement for customers to be able to process both 32 and 64 bit ids simultaneously for Order Entry and Market Data has been removed : there will be a hard cutover to the 64 bit ids on January 18, 2010
  - ArcaDirect Customers will need to upgrade their APIs to ArcaDirect 3.2 or 4.0 before the beginning of the migration (November 2nd)
  - A test environment for equities is currently available to customers
- 

**Update**

**The migration to the new Universal Trading Platform for NYSE Arca Equities will now begin, November 2, 2009.** As previously noted, instead of processing 32 and 64 bit ids simultaneously, there will be a hard cutover to the 64 bit ids. This hard cutover is scheduled for **January 18, 2010** after the upgrades to the matching engine are completed.

The three advantages of this revised plan are as follows:

1. Customers will not be required to process 32 and 64 bit ids for the duration of the migration.
2. ArcaBook clients will receive the 64 bit ids over the existing multicast ports and will not need to listen to different ports for 64 bit data.
3. The modifications will allow for additional time to make code changes for the 64 bit ids.

**NOTE: The options migration to the Universal Trading Platform is currently being rescheduled. A more detailed notice will be sent as we finalize planning.**

**ArcaDirect**

ArcaDirect customers will need to upgrade to ArcaDirect version 3.2 or 4.0 before the beginning of the migration, as these versions support both the current and expanded OrderID/ExecID formats. Versions 2.0 and 3.1 will be retired upon rollout. Detailed specifications for the ArcaDirect 3.2 and 4.0 APIs are available at <http://www.nyse.com/technologies/sfti/1157710277544.html>.

The UTP OrderID for NYSE Arca equities will expand from 32 bit to 64 bit length. As a result of this change, the following ArcaDirect, FIX and FIX drop copy fields will be 64 bit:

- Tag 37 (OrderID)
- Tag 17 (ExecID)
- Tag 19 (ExecRefID)
- Tag 9731 (ArcaExID) (this field is a custom session setting)

ArcaDirect (Please note the below expanded fields are supported in ArcaDirect 3.2 and 4.0 only):

- OrderID – Expands from 4 bytes to 8 bytes
  - ExecID – Expands from 4 bytes to 8 bytes
  - ExecRefID – Expands from 4 bytes to 8 bytes
  - ArcaExID – Expands from 4 bytes to 8 bytes
- 





### ArcaBook Updates

ArcaBook participants will also need to update their specifications in preparation for the UTP platform migration. The order bit upgrade will require clients to modify their Multicast feed specifications to accept the new 64 bit id in the following fields/messages.

#### Depth of Book feed

OrderId in the Add, Modify, Delete, and Book Refresh messages

#### L1 Quotes feed

Quote - Quoteld

#### L1 Trades feed

Trades – The trade id (source seq number in spec), buy order id, sell order id, and quote id.

Bust – TradeId (Source Seq number in the spec), and original trade id.

Correction - The trade id (source seq number in spec), buy order id, sell order id, and quote id.

---

### Contact Info:

If you have any further questions, please contact Paul Adcock at [padcock@nyx.com](mailto:padcock@nyx.com) or (312) 442 7046 or the Client Connectivity Group at 888.689.7739 or [connectivity@nyx.com](mailto:connectivity@nyx.com).

---

### Other NYSE Euronext News:

[Universal Trading Platform Intro \(video\)](#)

[Exchanges Blog](#)

[NYSE Arca Europe](#)

©2009 NYSE Euronext. All Rights Reserved.

