

Information Memo

11 Wall Street
New York, NY 10005

Trading Technology

August 4, 2008

TO: All Members and Member Organizations, Chief Operations Officers, Managing Partners, Operations Managers, Data Processing Managers and Technology

SUBJECT: NYSE Alternext U.S. (NYSE/Amex Integration) – August 23rd Industry Test

As previously announced in the July 7, 2008 information memo titled ‘NYSE Alternext U.S. (NYSE/Alternext Integration) – Trading Systems Update’, member firms were informed that Amex Equities will be migrated onto the NYSE Trading Platform in the September 2008 time frame. In preparation for this integration, the NYSE will support Member Firm testing on Saturday August 23, 2008 for firms to ensure their readiness. It is recommended that all Member Firms participate in the planned testing.

Summary:

The intent of this test is to allow all member firms to test their order entry lines for a selection of Amex and NYSE symbols as they will be configured for Day 1 after the integration. Execution reports will be sent to firms and both post trade output and DTCC contracts will be produced. This is not a floor test, the trading floor will not be open for firms.

Details:

- Firms wishing to participate in this test must contact the NYSE (see Contacts section below) and provide the customer lines and entering firm mnemonics that they plan to use for the test.
- The NYSE systems will be brought up with Thursday’s August 21st closing prices and Friday morning’s August 22nd GTC open order file for NYSE stocks. No prior day GTC orders will be present for Amex stocks.
- CMS and CCG lines will open up at 8:00 AM ET in preparation for a standard 9:30 AM ET opening.
- CMS and CCG lines will be opened for order entry via the FCS or FIX 4.2 protocols, over existing NYSE connections.
 - Firms using FIX must submit their client order ID (tag 11) must use trade date of August 23rd.
 - The Amex FIX 4.4 protocol and direct Amex connections will not be supported for this test or after the integration.
- Systems will be available for testing until a 12:00 noon close.
- Firms using either CCG or FCS FIX protocols will receive executions and order responses with the NYSE exchange identifier.
- A subset of Amex and NYSE symbols will be available for testing (see Supported Symbols section below). It is encouraged for firms to test order flow for both NYSE and Amex symbols.
- All post trade and contract output will use a trade date of Friday, August 22nd.

Note: – Firms should ensure that reports received during this test do not impact their production systems.

The following systems and functionality will not be supported:

- Proprietary Data products (e.g. NYSE OpenBook®)
- NYSE BBSS® and NYSE eBroker® systems will not be available
- Specialists CMS SPAR or CCG Concentrator
- NYSE OCS® will not be available for screen adds or MQM connectivity.
- Away market routing

Please keep in mind that this is not a capacity test. Firms are reminded not to inundate the systems with excessive order flow.

Supported Symbols:

The following NYSE and Amex symbols will be available for testing:

NYSE Symbols	Cusip
SHW - SHERWIN WILLIAMS CO	027118207000
UST- UST INCORPORATED	552676108000
OLP - ONE LIBERTY PROPERTIES INC	682406103000
MDC - MDC HOLDINGS INC	824348106000
ANL PRA - AMERICAN LAND LEASE INC	902911106000

Amex Symbols	Cusip
RAE - RAE SYSTEMS INC	75061P102001
GW - GREY WOLF INC	397888108001
WSC - WESCO FINANCIAL CP	950817106001
SEB - SEABOARD CP (1 share unit of trade)	811543107001
AMV U - ALT ASST MGT AC UTS – UNITS	02149U200001
BQI WS - OILSANDS QUEST INC.	678046111001
AA PR - ALCOA INC. PREFERRED	13817200001

Output

All order entry and trade date activity will be captured and made available by Monday, August 25th on the following outputs:

Post	Test Autoroute Products
Clearing Firm Merged Order Log – MRO	06990143
Clearing Firm Merged Order Log – Print Image	06992466
Entering Firm Merged Order Log – MRO	06990174
Entering Firm Merged Order Log – Print Image	06980641
NYSE Print Image Contracts	02980092
NYSE Machine Readable Output (MRO)	02983036

Contacts:

- Member Firms wishing to participate should register for the August 23rd test, by sending an email to relationshipmgt@nyx.com by Thursday, August 14th. If available, please include the customer lines and entering firm mnemonics you plan to use for the day of the test, along with a contact person at your firm (including email address and phone number).
- Member firms wishing to receive any of the Merged Order Log outputs should contact John Schwarzbeck at 212.656.5462. Files will be sent on request.
- Clearing firms wishing to receive either of the DTCC test contract outputs need to be connected to the PSE Test region and must contact the DTCC Enterprise Service Center at 888-382-2721, and use option 1 then option 4.

Reference Materials:

- “NYSE Alternext U.S. (NYSE/Amex Integration) – Trading Systems Update”
<http://www.nyse.com/pdfs/AMEXTradingSystemNotice070708.pdf>
- “NYSE Alternext U.S. (NYSE/Amex Integration) – Post Trade Update”
<http://www.nyse.com/pdfs/AmexPostTradeNotice070708.pdf>
- “NYSE Alternext U.S. (NYSE/Amex Integration) – FIX Message Formatting Technical Differences”
<http://www.nyse.com/pdfs/AmexMigrationTechnicalDifferences.pdf>