

Date: January 15, 2009

Audience: Options Traders, Technology, Options MMs

Subject: NYSE Arca Options Modifications

Highlights: REMINDER: Important Updates to Current Connectivity Specs for NYSE Arca 3.1

Summary:

On Friday, January 23, 2009, modifications will be made to the options FIX, ArcaDirect, ArcaBook and mmDirect specifications that will go live on Monday, January 26, 2009. The following week the future IPs for the options ArcaBook will be implemented for trading on February 2, 2009. The length of several id fields for NYSE Arca Options specifications will increase in size. Details of these changes can be found below:

FIX

- Tag 37 (order id) – expanded from a max of 10 characters to 20 characters
- Tag 17 (execid) – expanded from a max of 10 characters to 20 characters
- **Tag 128 (DeliverToCompID) – Needs to contain a valid value. If a value is sent that is not in the options system the order will be rejected.**
- http://www.nyse.com/pdfs/FIX_Specification_and_API.pdf

ArcaDirect

- Order Id – Expanded from a 32 bit Integer to a 64 bit Long
- Execution Id – Expanded from a 32 bit Integer to a 64 bit Long
- http://www.nyse.com/pdfs/ArcaDirect_Specification_Equities_and_Options_3_2.pdf

ArcaBook

- Introduction of series mapping and underlying mapping to all feeds
- New API for all feeds to use the series and underlying mapping
- Last Sale now has a 64 bit TradeID
- Complex will also have a 64 bit complex ID
- On January 26, 2009 NYSE Arca will go live with new Arca message types/fields
- On February 2, 2009 the future IPs will be go live with new Arca 26 IPs. Please refer to the ArcaBook specification on page 10 for the IP breakout.
- http://www.nyse.com/pdfs/ArcaBook_Specification_for_Options.pdf
- http://www.nyse.com/pdfs/ArcaTrade_Spec_Options.pdf

mmDirect

- Fill messages Order Id – Expanded from a 32 bit Integer to a 64 bit Long
- Fill messages Execution Id – Expanded from a 32 bit Integer to a 64 bit Long
- http://www.nyse.com/pdfs/Market_Maker_Direct_Options_Spec_3.pdf

On Saturday, January 24, 2009 NYSE Arca Options will be available for testing the new field lengths in conjunction with the NYSE Amex Options mock trading.

Contact Info:

In order to test for the change please contact the connectivity group at (888) 689-7739 option 1 or connectivity@nyx.com.

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