

Date: February 12, 2009

Audience: NYSE Arca and NYSE Amex Options Traders and Market Makers

Subject: NYSE Amex Options Mock Trading

Highlights:

- Client Participation in Mock Trading for FIX, mmDirect, ArcaDirect, LiquidPoint, ArcaBook and Clearing

Summary:

On Saturday, February 14, 2009 NYSE Amex Options will conduct a mock trading session to test the NYSE Arca architecture within the NYSE Amex platform. The mock trading session will allow users to test all NYSE Arca Options and NYSE Amex Options applications including Market Maker Direct, ArcaDirect, FIX order entry, ArcaBook and clearing. The session will operate like a normal trading day but with abbreviated trading sessions.

Schedule (All times are Eastern)

- 4:00 a.m. System up and available quote entry
- 9:30 a.m. Opening auction and beginning of core trading session
- 11:00 a.m. Amex Halt – Arca Close
- 11:05 a.m. Unhalt
- 1:00 p.m. End of session

Pre-Open

- Pre-open - orders and quotes accepted
- Check application connectivity
- Set risk mitigation thresholds
- ArcaDirect and FIX orders may be entered. MM Direct quotes may be entered
- Bulk Quote Msg/Bulk Quote Ack Msg can be tested
- New order (Limit, MKT), Order Cancel, Order Cancel/Replace can be tested through FIX and ArcaDirect

Auction

- You will receive fills via MM Direct for quotes that are matched in the auction
- You will receive fills via FIX or ArcaDirect for orders that match in the auction

Core

- Test FIX or ArcaDirect New order (Limit, MKT), Order Cancel, Order Cancel/Replace
- You will receive fills on quotes that are entered via MM Direct
- Test Quote Takedown request and ACK

- Test order vs. quote
- Send in orders via FIX or AD that will intersect with quotes—limit, market, reserve, AON orders
- Support staff will send in each of the above order types as Cust and as BD to intersect with your quotes
- Test Risk Mitigation request, Ack and alert msg
- Test quote vs. quote
- Support staff will work with you to move your quotes so that you intersect with another MM firm's quotes
- Test Risk Mitigation request, Ack and alert msg
- You should send orders in an issue you have not been assigned to quote in. Support staff will identify what issue to use
- Eligible tickers for the mock trading session are as follows http://www.nyse.com/pdfs/Mock_Symbols.pdf
- Specialist names will be assigned to quote additional symbols e-mail OXMM@nyx.com
- Support numbers for Saturday Trade desk (877) 729-7291 or (415) 393-7847.

Contact Info:

Any questions regarding connectivity may be directed to the Connectivity Help Desk at (888) 689-7739 option 1 or via email at connectivity@nyx.com. General inquiries may be directed to the Trade Desk at (877) 729-7291.

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