

Information Memo



11 Wall Street
New York, NY 10005

NYSE Operations

September 12, 2011

**TO: ALL MEMBERS, MEMBER ORGANIZATIONS
and Vendors Interfacing with the Common Customer GatewaySM
(CCG)**

SUBJECT: Broker OATS Industry Test – September 17, 2011

**Route To: Business Leaders, Technology and Operations Officers, Trading
Desks and Order Rooms**

Beginning in October 2011 FINRA will require OATS submission for all NMS securities (see June 7, 2011 Trader Update). All qualified orders routed to the NYSE Broker Systems (NYSE Broker Booth Support System and the NYSE eBroker handheld) will be required to include the sender's MPID on all order and cancel/replacement messages. In addition, the NYSE will provide an OATS file to FINRA for all order events sent to the Broker Systems. In support of this initiative, Production industry testing will be made available on Saturday, September 17, 2011.

Summary:

The intent of this Saturday industry test is to allow firms to test their order entry lines to the NYSE Broker Systems with the addition of the new field "sender's MPID", FIX Tag 109. In addition, firms will have the opportunity to test their FINRA OATS submission in conjunction with the NYSE Floor Broker OATS submission.

- All NYSE and NYSE Amex symbols for all BBSS Agencies will be available for order flow
- Firms should submit orders, cancels and cancel/replacement messages to the Broker Systems populating FIX Tag 109 with the appropriate value(s)
- Based upon the order events submitted to the Broker Systems during the Saturday test, firms should also create and send an OATS file to the FINRA Test (CT) environment

- The NYSE will also create and send an OATS file to the FINRA OATS Test (CT) environment
- FINRA will process the submissions and provide results on the OATS test web site on Tuesday
- Any questions regarding the FINRA OATS web site should be directed to the FINRA's OATS Helpdesk at 1-800-321-6273.

Details:

- CCG lines will be opened up at approximately 8:00 AM ET.
 - Firms using FIX must submit their client order ID (tag 11) with that Saturday's trade date
 - CCG Questions should be sent to the Connectivity Team at 888-689-7739 Option 1 or Connectivity@nyx.com
- CCG and Broker Systems (SBS, CBS and BBSS) will be available for testing until 12:00 noon
- Firms will receive order acknowledgements with the appropriate value in the new FIX Tag 109
 - Execution reports will not be generated
- All order events received will be forwarded on the Floor Broker OATS File to the FINRA OATS Test environment on Monday morning for subsequent processing
- All order events received will be forwarded to Post Trade to appear on Test Merged Order Log Output (Badge & Agency Logs)
- Firm drop-copy messages will be generated based upon order events

Output:

- NYSE will provide test output of the daily report regarding the OATS submission made on the firms behalf
 - Test output will be directed to person designated on your contact form sent to the NYSE
 - The report will list the type and number of reportable OATS records and the details of the FORE file will be attached.
- NYSE will provide test Merged Order Log output upon request
 - Broker Badge and Agency MOL output will only be supported (Test Product IDs 06990574 and 06990578)
 - Recipients wishing to receive MOL output should contact brokerservices@nyx.com

NOTES:

- Registration for this test is not required.
- Due to the possibility of other testing on this day, you may receive reports for orders you send. Firms should ensure that orders and reports during this test do not impact their production systems
- Please keep in mind that this is not a capacity test. Firms are reminded not to inundate the systems with excessive flow

A list of NYSE Floor Firms and associated Floor MPIDs will be distributed in conjunction with this memo.

Contacts:

General questions about this notice should be sent to Larry Moreno 212-656-4648, Bobby Hesdra 212-656-3859, Mike Rutigliano 212-656-4679 or Bob Airo 212-656-5663.

Reference Materials:

- CCG informational notice dated June 7, 2011, subject “CCG Support for Market Participant (MPID) for Broker OATS Reporting”
 - http://www.nyse.com/pdfs/MPID_Broker_OATS_Submission_Notice.pdf
 - Questions regarding the CCG changes referenced in this notice should be directed to Bob Airo rairo@nyx.com or (212) 656-5663.

- Post Trade notice (PT0176) dated June 30, 2011, subject “Sending Firm MPID on MOL Output”
 - <http://www.nyse.com/pdfs/PT176%20-%20MPID%20on%20MOL.pdf>
 - Questions concerning the MOL changes referenced in this notice should be directed to Larry Moreno at lmoreno@nyx.com or (212) 656-4648 or Robert Hesdra bhesdra@nyx.com or 212-656-3859.

- FINRA OATS for all NMS stocks frequently asked questions, floor broker specific question #11.
 - <http://www.finra.org/Industry/Compliance/MarketTransparency/OATS/NMS/P122893>
 - General Questions regarding the Broker OATS Reporting Service should be directed to Mike Rutigliano mrutigliano@nyx.com or 212-656-4679

- FINRA OATS Technical specification, dated May 3, 2011.
<http://www.finra.org/web/groups/industry/@ip/@comp/@regis/documents/appsupportdocs/p123579.pdf>