



THE NYSE ORDER TRACKING SYSTEM

Interface Specification

November, 25 2008

The NYSE Order Tracking System Interface Specification

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1. Overview

In compliance with SEC provisions and Exchange rules (132A, 132B and 132C) to record and retain order information regarding Exchange-listed securities electronically, NYSE Euronext (NYSE) may request Members Firms and Member Organizations (collectively 'Firms') to submit specified order data in an electronic format as specified herein. (For reader convenience, relevant sections of the aforementioned rules appear in [Appendix G.](#))

The NYSE will initiate all such requests via email sent directly to Firms. Firms have 10 business days to provide the requested data electronically via the NYSE's Order Tracking System (OTS). A FIRM may choose to enlist the aid of one or more Service Bureaus (SB) to perform data submissions on their behalf. However, the FIRM is entirely responsible for the timeliness and quality of all submissions.

All Submitters must register with the NYSE Electronic Filing System (EFP) system prior to submitting data. (EFP is secure, web-based environment that allows Firms to exchange data with the NYSE.) Via EFP, OTS provides both interactive and electronic interfaces for submitting OTS data. The first option allows users to upload files with the requested data manually. The second option allows Firms to automate OTS processing using a secure File Transfer Protocol (FTP).

Once a file is received by OTS, its content is validated by NYSE systems. Upon completion of file processing, a status notification—sent via e-mail—will be sent to Submitters the following business day. This e-mail will indicate whether a submission contained any errors (e.g., malformed records). Firms will receive a copy of all notifications sent to SBs.

This interface specification defines the transmission protocols, file structures, and record formats required by OTS.

1.1. Technical and Business Contact Information

For any information about this document or the submission process, contact the appropriate organization noted below.

Name	Phone	Email
Technical Contacts		
NYSE Service Desk	212.383.2062	
Eugene Chernovetsky	212.656.2867	echernovetsky@nyx.com
Business Contacts		
Alexander Razdolski	212.656.4435	arazdolski@nyx.com

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2. Submission Process

2.1. Overview

This section provides an overview of the important steps required to successfully submit OTS data using this specification.

1. NYSE Market Surveillance (MKS) will request details for orders that were executed in whole or in part with a specified time frame. ([Appendix A](#) provides a sample request letter.) Time frames may be specified by Original Order Date/Time, as well as by an Execution Date and/or Time. The full set of parameters is listed below:
 - List of stock symbols.
 - Range of order entry dates.
 - Range of order entry times.
 - Side of market.
 - Range of execution dates.
 - Range of execution times.

A request “by Original Order Date/Time” requires a complete history of all orders that the FIRM received for individual symbol(s) during the specified Date/Time range, up to the execution or cancellation of each identified order. All order details concerning receipt/origination, transmittal among Firm Desks or Departments, modifications, cancellation, or execution of the order in whole or in part, must be included in the submission regardless of the specified time frame.

A request “by Execution”, (the most common type of request), requires a complete history of all orders that were involved in a specific set of executions. Detailed information about these orders should include their entire history (partial cancellations, modification(s), and transmittal among Firm Desks or Departments) up to their receipt/origination within the Firm regardless of a time span.

Submissions must meet ALL the criteria specified in a given request. In addition, the MKS request will specify a NYSE Request Number (RN); this number must appear in all submissions for a given request.

2. A FIRM must be able to connect to EFP using one of the submission methods described in the document. For more details and contact information, refer to section [Establishing Connectivity](#).
3. NYSE Euronext provides testing facilities to ensure the success of future submissions. Refer to the section entitled [Testing Process](#) for additional information on this topic. Please note that all Submitters must pass a certification test prior to sending production OTS data.
4. A FIRM may elect to submit only a part of the request and assign (a) Service Bureau(s) to submit part of the request. Under this scenario, the FIRM must assign each Submitter a unique Submitter Number. Although their assignments are arbitrary, Submitter Numbers must start with ‘1’ and increase monotonically as they are assigned to each Submitter participating in a given request. The Firm is responsible for the assignment of Submitter Numbers.

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For example, a FIRM may choose to submit some data directly and employ 3 SBs to complete the submission. Thus, the Firm would identify itself as Submitter #1, identify the first SB as Submitter #2, the second SB as Submitter #3, and the remaining SB as Submitter #4. Each SB is notified of its assigned Submitter Number, as well as the total number of Submitters (4 in this example).

In addition to multiple Submitter, OTS permits each Submitter to submit data in multiple parts (i.e., multiple files), the last of which must be identified by setting the “F” flag to “Final” (see below). Each Submitter must provide both their Submitter Number and the total number of Submitters in every submission. (OTS requires this information in the Header Record [defined below] to record the total number of expected Submitters and the total number of parts expected/received from each Submitter.

5. The names of all submission files must conform to the following naming convention:

ots_referenceNumber_submissionPartNumber.txt

Where:

- *ots* – Specifies data to be transmitted (the ‘OTS’ string is required)
- *referenceNumber* – This is the OTS Request Number provided to the Firm by Market Surveillance. It also must correspond to the NYSE request identifier and also appears in columns 11-25 of the OTS Header Record (“HD”) (see below).
- *submissionPartNumber* – The submission part number which is a sequential counter starting with 1. This allows a submitter to divide a submission into multiple parts (files). It also corresponds to columns 40-42 of the OTS Header Record (“HD”) (see below).
- *.txt* – File extension must appear as depicted

Note: The ‘ots’ string, the underscore character, and the “.txt” suffix must be included as specified above. File names may not include any spaces or control characters.

6. All transmissions must be in ASCII format.
7. For user-managed submissions performed via the NYSE EFP system, the maximum size of any file is 10MB. Submission greater than 10MB must be divided into multiple parts (files), each of which must be smaller than 10MB.
8. If the submission is via the FTP interface, each file may not be larger than 200MB.
9. Regardless of the submission method, Submitters must transmit ALL files for a given request on the same Submission Date between the hours of 7:00 am and 9:00 pm (Eastern Standard Time). Note that this limitation does not require that all Submitters submit on the same Submission Date; rather, it only requires that all files for a given Submitter are received by the NYSE during the same day.
10. A Firm must ensure the submission of complete and accurate OTS data to the NYSE within the required timeframe regardless of the number of SBs employed (for more details regarding the guidelines for timely submissions, refer to the section entitled [Submission Timeframe](#)).
11. If, for any reason, a transmission was not successful, the Submitter will be notified via e-mail on the following business day. In such cases, the Submitter must correct any/all error(s) and

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re-transmit its entire submission (i.e. all parts/files) following the process described above. If Submitter is a Service Bureau, a copy of the notification will also be sent to the Firm.

Note: This first notification indicates transmission status only; it does NOT represent a status of the entire submission process. All e-mail notifications are described in more details in section [E-mail Response Format](#).

12. Once all parts for a given Submitter are received by OTS, the system verifies the format and content of each record. The OTS application does not wait for the arrival of all data from all Submitters to process a submission; rather, it processes them as received by each Submitter. The System validates each submission in its entirety and identifies any/all errors.
 - a. If a submission contains one or more errors, details are e-mailed to the Submitter. If the Submitter is a SB, a copy is also sent to the Firm (In addition to the email notification of error, OTS provides an Error Feedback File that summarizes all errors. Refer to the section entitled [Error Processing](#) for more details.) As with transmission errors, the Submitter must correct all errors and resend its entire submission.
 - b. If a submission contains no errors, its content is stored in the NYSE OTS system.
13. When all submission parts of all Submitters are successfully validated by the NYSE OTS system, then the submission is considered as complete.
 - a. A confirmation e-mail is sent to the Submitter. If the Submitter is a Service Bureau, a copy of the notification is also sent to the Firm. This e-mail notification indicates the final status of submission process.

Please note that the NYSE EFP system provides registered OTS users a facility to download several reference files that could assist Submitters complying with this process. The following OTS Reference Files are available (samples are provided in [Appendix B](#)):

- Market Participant Firms ([OTSFirmsList.txt](#)) – This file contains Firm names and their corresponding SEC assigned Broker/Dealer number.
- NYSE Listed Symbols ([OTSSymbolsList.txt](#)) – This file contains a list of NYSE listed securities eligible for OTS reporting' along with the company names.
- Error Codes ([OTSErrorCodes.txt](#)) – This file contains a list of error codes/descriptions identified by OTS. (Note that [Appendix C](#) contains a complete list of Error Codes.)

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2.2. Process Flow

The figure below depicts the OTS process flow.

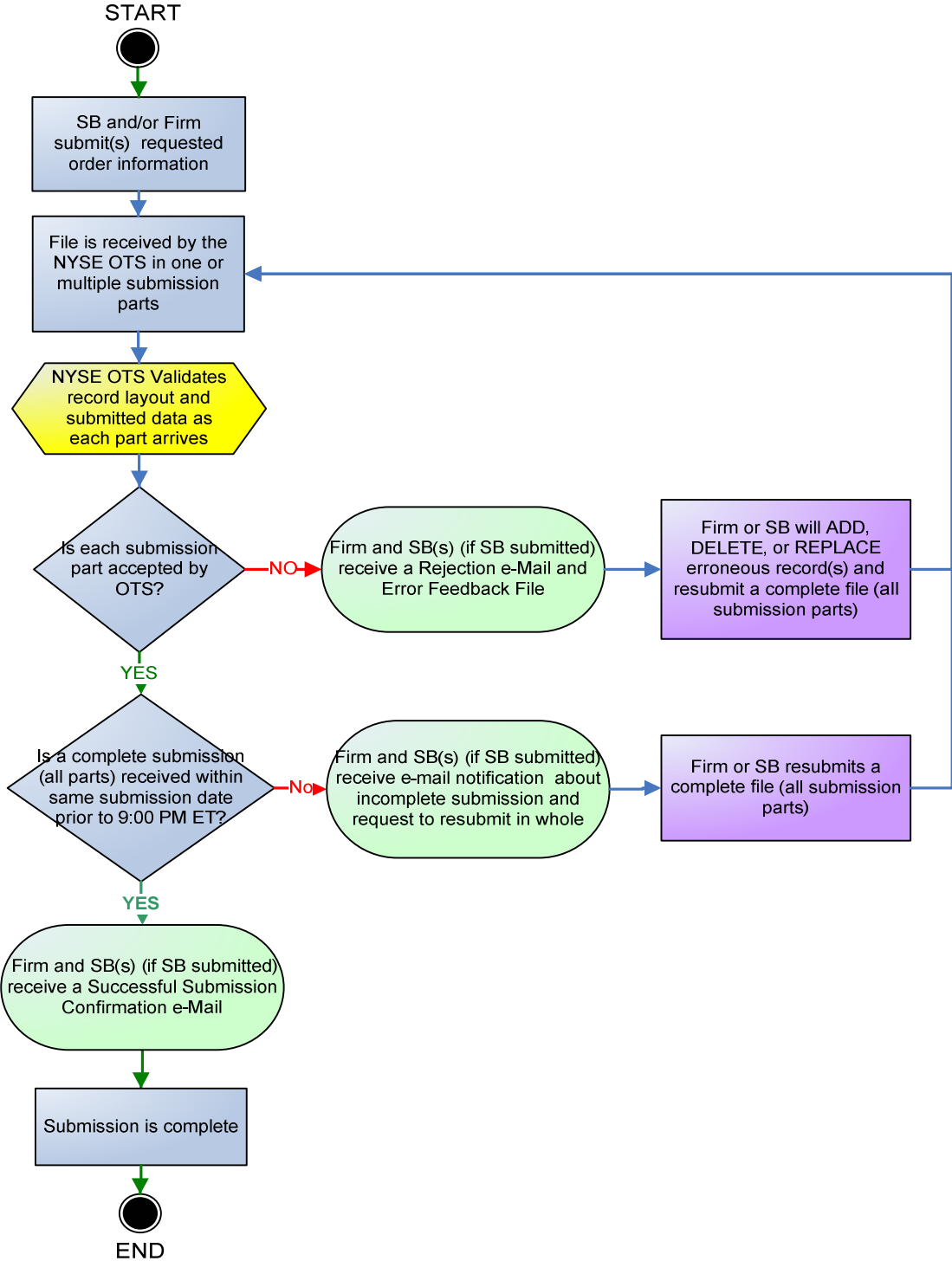


Figure 1. OTS Process Flow.

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2.3. Establishing Connectivity

2.3.1. Overview

Data submission can be performed using either the following methods:

- NYSE Electronic Filing System (EFP) allows for manual submission of files with size limitation. Oversized files must be submitted in parts.
- Secure FTP that allows for programmatic file submissions.

2.3.2. Connectivity via EFP

To submit OTS data using the NYSE Electronic Filing System (EFP), all users (Firms and SBs) must register with the NYSE Service Desk. To start the process, the Firm must contact the NYSE Service Desk to register all its users (both internal and SBs). (When contacting the Service Desk, Identify your request by mentioning “Connectivity to OTS via EFP”.) Once registered, each user will be provided with the URL to the official NYSE EFP web-site. Users are then able to establish and maintain individual passwords via the EFP Home Page.

2.3.3. Connectivity via Secure FTP

Connectivity to the NYSE FTP site begins with contacting the NYSE Service Desk. Identify your request by mentioning “Connectivity to OTS via secure FTP”.

All individual users that will be performing submissions are required to have FTP accounts. The NYSE Service Desk shall provide the following:

- User ID - created for each user
- FTP Site – provided for connectivity to the Firm’s assigned directory
- Password - set and maintained by each user

Please note the following when considering the use of secure FTP:

- Firms may be required to modify their firewall policy in order to send files.
- Firms might need to purchase a secure FTP client software supporting FTP over SSL.

2.4. Testing Process

Each Submitter must complete a successful test prior to being approved to submit production OTS data. The test will verify basic connectivity, as well as the format and content of test files.

In order to pass the certification test and be approved to submit production data, Submitters must provide sample of “well formed” (i.e., completely free of errors) test files that must contain examples of all record types.

Test files may be submitted using the NYSE EFP interface. These submissions must be identified using the “TEST” designation as part of the file name (in the *referenceNumber* segment) combined with a Unique Firm Identifier (e.g., NYSETEST01).

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Correspondingly, the OTS Request Identifier contained in the Header and Trailer records must be named accordingly (e.g. NYSETEST01).

2.5. Submission Timeframe

As noted previously, NYSE Market Surveillance will contact a Firm via e-mail to request OTS submissions. Upon receipt of this notice, the FIRM has 10 business days to successfully comply with the request. That is, MKS must receive a complete and accurate submission—despite of any transmissions or formatting errors—within prescribed period. All submission parts must be transmitted into OTS within the same submission date prior to the close of business (9:00 PM ET).

If any file from a FIRM or one of its contracted SBs arrives after the Submission Deadline, a late submission notification will be sent to the liable Firm.

Example:

1. Firm receives a request from Market Surveillance on Thursday, July 17th, 2008.
2. Submission Deadline: Thursday, July 31st, 11:59 PM EST.
 - a. All submissions (including error fixing and re-submissions) must be performed within the followed 10 business days: July 18th, 21st, 22nd, 23rd, 24th, 25th, 28th, 29th, 30th, and 31st.

2.6. Data Validation

Upon receipt of a complete submission, the NYSE OTS system will validate its contents and will provide feedback to the FIRM via e-mail as to the quality and acceptance of the data. Detailed error information will be also available to Submitters via EFP.

All data will be validated based on the field specifications as described in the Record Layout section (see below). Any missing mandatory fields, and/or any improperly entered conditional fields will be cause for rejection of the submission. In all such cases, the Submitter must correct any/all errors and retransmit its submission in its entirety.

2.7. E-mail Response Format

2.7.1. Overview

The section below defines the format of the e-mails sent to Submitters (both Firms and Service Bureaus) notifying them of the status of their submissions.

- a. The submitter is notified by e-mail on the following business day regarding an unsuccessful file transmission.
- b. The submitter is notified by e-mail regarding the status of a processed submission one business day after processing.

Firms will receive copies of all e-mails sent to SBs.

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2.7.2. E-mail Response: Failed Transmission

The subject line of the e-mail will contain the following text:

FAILED OTS TRANSMISSION FOR REQUEST NUMBER: SAMPLE123

The body of the e-mail will contain the following text:

ALL TRANSMITTED PARTS WERE NOT RECEIVED BY OTS WITHIN THE SAME SUBMISSION DATE.
PLEASE RE-TRANSMIT ALL FILE PARTS FOR THIS SUBMISSION REQUEST.

2.7.3. E-mail Response: Status of Submission

The subject line of the e-mail will contain the following text:

OTS SUBMISSION STATUS FOR REQUEST NUMBER: SAMPLE123

The body of the email notifies users about the status of their submission. It contains the following text if the submission was successful:

SUBMISSION PROCESS WAS COMPLETED SUCCESSFULLY.

Or, it will contain the following text if errors were identified:

SUBMISSION PROCESS WAS COMPLETED UNSUCCESSFULLY. PLEASE CORRECT ALL
ERRORS INDICATED IN THE ERROR FEEDBACK FILE AND RE-TRANSMIT THE ENTIRE
SUBMISSION.

<<THE GENERATED ERROR FEEDBACK FILE IS INSERTED HERE>>

A COMPLETE ERROR FEEDBACK FILE COULD BE RETRIEVED VIA FTP AT <<IP ADDRESS>>.

2.8. Error Processing

OTS application software identifies the following classes of errors:

- 1) Unsuccessful transmission of some or all files; and,
- 2) Unsuccessful processing of the received content.

Processing requirements are as follows:

1. The NYSE OTS application will send an e-mail to a Submitter (and to the corresponding FIRM if the Submitter is a SB) indicating unsuccessful transmission wherein any file was:
 - a. Not received successfully
 - b. Received after close of business
 - c. Was not received at all (for multi-part submissions)

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2. When OTS processes submitted files, it validates every record's format and content. When errors are identified, in addition to the generated e-mails discussed previously, an Error Feedback File (defined below) is created and maintained on the FTP server; it contains the following information:
 - a. The Request Number for which the data was submitted
 - b. Error codes and descriptions of all errors discovered during processing. If a submitted record contains multiple errors, the Error Feedback File would list that line multiple times, one time for each identified error.

The format of an Error Feedback File is illustrated below.

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Sample of an Error Feedback File:

Submission Errors for Request 8-12726 02012 by Submitter ID - 1

Errors in the Header

REQUEST_NUMBER	SYMBOL	SUB_ID	SUB_SEQ	RUN_DATE	ERR_CD	ERR_DESCRIPTION	DATA_SOURCE
8-12726 02012		1	1	04/12/2005	45	Invalid Market Participant Symbol	OTS_02012_1.txt

Errors in the Orders

REQUEST_NUMBER	ORDER_ID	LINE_NUMBER	REC	RUN_DATE	ERR_CD	ERR_DESCRIPTION	DATA_SOURCE
8-12726 02012		2	HD	04/12/2005	66	Missing EN record	OTS_02012_1.txt
8-12726 02012	160KYB	2	NW	04/12/2005	2	Invalid or Missing Stock Symbol	OTS_02012_1.txt
8-12726 02012	160KYB	3	NW	04/12/2005	2	Invalid or Missing Stock Symbol	OTS_02012_1.txt

Submission History for Request 1234Test by Submitter ID - 1

REQUEST_NUMBER	SYMBOL	SUB_ID	SUB_SEQ	RUN_DATE	DATA_QUALITY	FINAL	DATA_SOURCE
8-12726 02012		1	1	04/12/2005	DELETED	N	OTS_02012_1.txt

Please resubmit ALL parts of this submission.

NYSE Euronext OTS INPUT FILE LAYOUT

3. OTS File Layout

3.1. Overview

The figure below depicts the structure of a well-formed OTS submission file. Please refer to Section 3.8 - Record Specifications for further details.

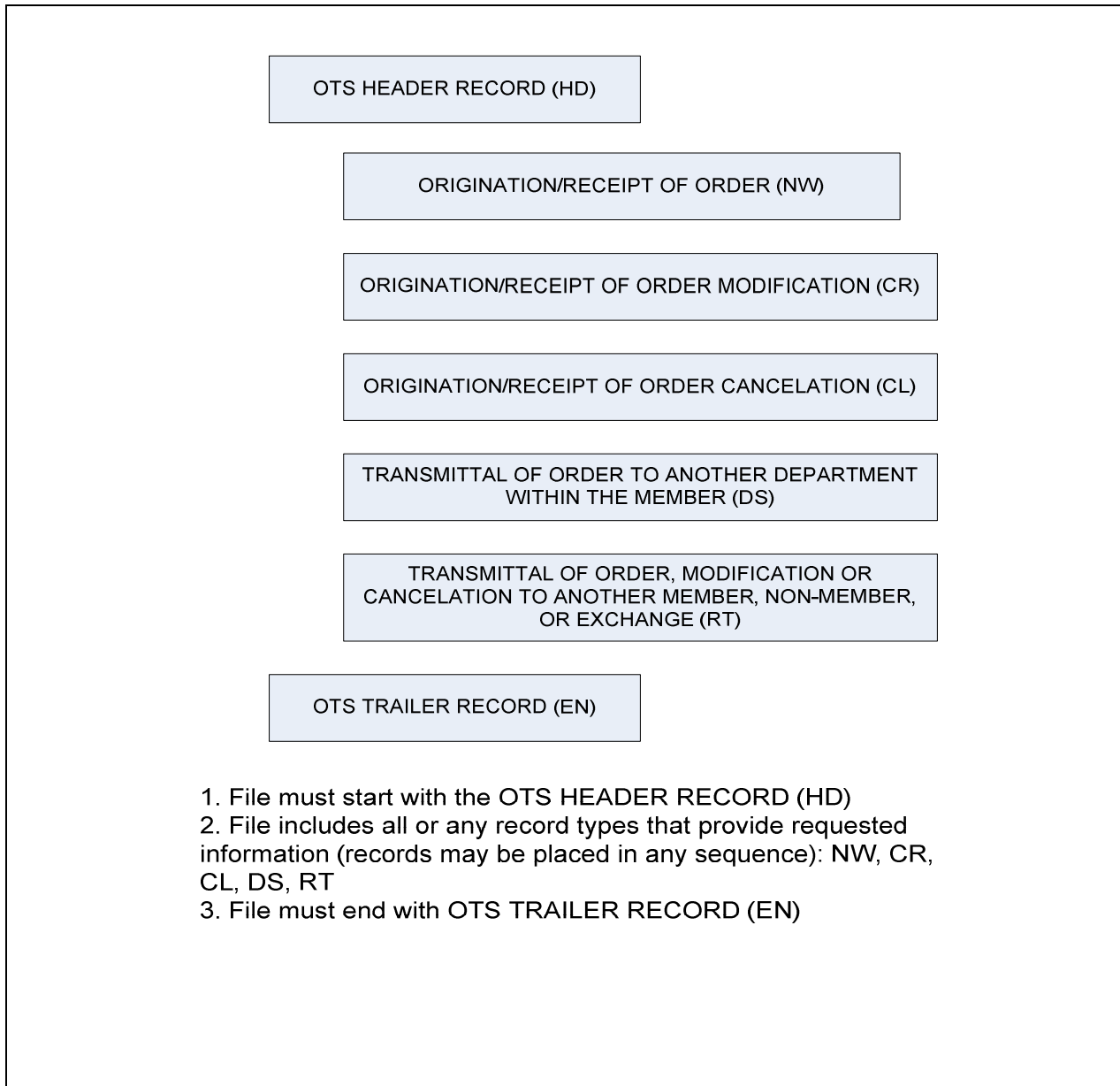


Figure 3. OTS File Structure.

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3.2. General Specifications

The sections that follow describe the format of each record type.

Fields that are mandatory are labeled with an “M”. Fields that are conditional are labeled with a “C”. (Conditional fields must be sent to blanks when not otherwise required).

OTS files may contain only ASCII characters. The following data types are supported:

1. Character ('CHAR') fields are uppercase, left-justified, and padded with trailing spaces. The maximum length is specified in the record layout.
2. All numeric ('NUMERIC') fields must be right-justified and padded with leading 0's (zeros). The required number of digits is specified for each field in the record layout.
3. Floating-point values are expressed as a pair ('FLOAT(8.10)' - note the decimal point):
 - a. The first value indicates the number of decimal places before the decimal point;
 - b. The second value indicates the number of decimal places after the decimal point.

For example, a field defined as 'FLOAT(8.10)' that will contain the value '27.5' would be formatted as: '000000275000000000'

The required number of digits before and after the implied decimal point is specified in the record layout

The “Market Participant Symbol” and “Recipient’s Market Participant Symbol” fields shall utilize the SEC assigned Broker/Dealer number.

Note that when a Firm enters an order into the SuperDOT in its entirety, no additional reporting of the order is required. For example, if an entire order was entered into the SuperDOT and subsequently modified or cancelled, then reporting of this activity is not required (though, it may be included in an RT record). However, if only part of an order (i.e., a ‘slice’) was entered into the SuperDOT, then the same reporting requirements imposed on all other types of orders shall apply.

The NYSE may request OTS data for orders that were executed in whole or in part during a particular time frame. All order details concerning receipt/origination transmittal, modification, and cancellation of the order executed in whole or in part during the specified time frame are to be reported, including details that occurred outside the specified time frame.

NYSE Euronext OTS INPUT FILE LAYOUT

3.2.1. OTS HEADER RECORD

This must be the first record in the file regardless of the selected file submission method.

Position	Field Name	Description	Format	M/C	Value
1-2	Record Type	Identifies an OTS header record.	Char(2)	M	"HD"
3-10	Date	Date of file generation.	Char(8)	M	YYYYMMDD
11-25	OTS Request ID	NYSE Request Number	Char(15)	M	Supplied by the NYSE in the request for data.
26-35	Market Participant Symbol	The identification symbol assigned by the Exchange to the organization submitting this file.	Char(10)	M	SEC assigned Broker/Dealer identifier (8-#####).
36-37	Number of Submitters	Identifies the total number of submitters.	Numeric(2)	M	The number of data submitters (e.g., the Firm itself (if it is submitting) and Service Bureau(s)) that will be submitting to fulfill the request for the Firm.
38-39	Submitter Number	Submitter number assigned by the Firm.	Numeric(2)	M	Sequential counter starting at 1 and ranging from 1 to the number of submitters.
40-42	Part Number	The submission part number	Numeric(3)	M	Sequential counter starting at 1. Allows a submitter to break a submission into parts.
43-400	Filler		Char(358)	M	Spaces

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3.2.2. ORIGINATION / RECEIPT OF ORDER

This is the record that indicates an arrival of a new order.

Position	Field Name	Description	Format	M/C	Value
1-2	Record Type	Identifies an origination of order record.	Char(2)	M	"NW"
3-42	Order ID	Uniquely identifies the order.	Char(40)	M	
43-52	Filler		Char(10)	M	Spaces.
53-68	Stock Symbol	Symbol of the NYSE listed security.	Char(16)	M	No delimiting characters other than spaces (optional) are allowable between the root symbol and suffix.
69-78	Market Participant Symbol	The identification symbol assigned by the Exchange.	Char(10)	M	SEC assigned Broker/Dealer identifier (8-#####).
79-90	Department ID	Where an order is originated by a member organization, the identification (if appropriate) of the Firm's department that originates the order. Where an order was received directly from a customer, the identification (if appropriate) of the member department that received the order.	Char(12)	C	Spaces if no Department ID is available
91-102	Receiving Terminal ID	Identification of a terminal that received an order directly from a customer.	Char(12)	C	Spaces if order not received directly from a customer.
103-118	Filler		Char(16)	M	Spaces.
119-127	Shares	The number of shares to which the order applies.	Numeric(9)	M	
128-128	Filler		Char(1)	M	Space.

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129-130	Buy/Sell	Designation of the order as a buy, sell or sell short.	Char(2)	M	“B “ = Buy “SL” = Sell “SS” = Sell Short “SE” = Sell Short Exempt “C” = Cross “CS” = Cross Short “CE” = Cross Short Exempt
131-148	Stop Price	Stop price.	Float (8.10)	C	Populate for a stop or stop limit order. Zero for a limit or market order.
149-166	Limit Price	Limit price.	Float (8.10)	C	Populate for a limit or stop limit order. Zero for a stop or market order.
167-174	Expiration Date	Order expiration date.	Numeric(8)	C	YYYYMMDD Zeros if GTC order.
175-180	Expiration Time	If the time in force is less than one day, time when order expires.	Numeric(6)	C	HHMMSS Default = zero.
181-183	Time in Force		Char(3)	M	See Appendix E
184-184	Non-Display Indicator	Indication by a customer that the order not be displayed pursuant to Rule 11Ac1-4(c) under the Securities Exchange Act of 1934.	Char(1)	C	Y = Request to not display order. N = No request received. Space = N/A.
185-187	First Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.
188-190	Second Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.
191-193	Third Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.
194-196	Fourth Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.

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197-199	Fifth Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.
200-213	Order Origination Date/Time	Date and time that the order was originated or received.	Numeric(14)	M	YYYYMMDDHHMMSS
214-214	Account Type	Type of account for which the order is submitted.	Char(1)	M	See Appendix D
215-215	Receipt Method Code	Indicates whether order was received electronically or non-electronically.	Char(1)	C	E = Order was received electronically. N = Order was received non-electronically. Spaces = Order was not received from outside the Firm.
216-255	Sender's Order ID	If order was received from another Firm, sender's order ID	Char(40)	C	Spaces = Not received from another Firm.
256-265	Filler		Char(10)	M	Spaces.
266-268	Do Not Reduce/Do Not Increase	Do Not Reduce/Do Not Increase	Char(3)	C	Values: 'DNR' or 'DNI'. Case sensitive, must be capital letters. Space = N/A.
269-278	Sender's Market Participant Symbol	If order was received from another Firm, the identification symbol assigned by the Exchange to the Firm.	Char(10)	C	Spaces = If the order was not received from another Firm. SEC assigned Broker/Dealer identifier (8-#####)
279-279	Facility Transmission Indicator	Indicates that the entire order was sent to the NYSE facility, identifies the specific facility, and is not being independently reported using RT records.	Char(1)	C	X = Entire order sent to the NYSE Floor Trading systems and is not being reported using an RT record. E = Entire order sent to the New York Block Exchange and is not being reported using an RT record. C = Entire order sent to the MatchPoint trading facility and is not being reported using an RT record. Blank = otherwise.

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280-319	NYSE Order Id	<p>If order was transmitted to NYSE or NYSE Alternext in its entirety thereby satisfying the requirements of rule 123(e), the Branch, Sequence and Turnaround number assigned to the order, shall be entered separated by commas.</p> <p>If order was transmitted to MatchPoint or NYBE in its entirety, this field shall contain CIOrdID</p>	Char(40)	C	<p>This field may be set to Spaces if:</p> <ul style="list-style-type: none"> - The entire order was not transmitted to NYSE or NYSE Alternext OR - Details of an order entirely transmitted to NYSE or NYSE Alternext are recorded in an 'RT' record. <p>Otherwise, if the Firm utilizes a <i>unique</i> Branch, Sequence & Firm mnemonic combination (per day) for all orders that are sent to the NYSE System, (i.e. that no two such orders have the same Branch, Sequence & Firm mnemonic) then the Firm may forgo entering the Turnaround number into the NYSE Order ID field of the RT record and instead, just enter the Branch and Sequence number followed by a pound sign (#), separated by commas (e.g.: ABC,1234,#).</p> <p>The CIOrdID uniquely identifies an order for each client in MatchPoint or NYBE trading facility. This is the same value as in tag 11 of FIX specifications.</p>
320-323	NYSE Entering Firm Mnemonic	<p>If order was transmitted to NYSE or NYSE Alternext in its entirety, thereby satisfying the requirements of rule 123(e), and is not being independently reported in an 'RT' record, this field contains the Firm Mnemonic that was specified in the order.</p> <p>If order was transmitted to MatchPoint or NYBE in its entirety, this field shall contain Domain.</p>	Char(4)	C	<p>This field may be set to Spaces if:</p> <ul style="list-style-type: none"> - The entire order was not transmitted to NYSE or NYSE Alternext OR - Details of an order entirely transmitted to NYSE or NYSE Alternext are recorded in an 'RT' record. <p>Otherwise, enter the firm mnemonic appearing on the NYSE or NYSE Alternext order.</p> <p>This is value of tag115, which corresponds to "OnBehalfOfCompID" of FIX specifications, contains entering Firm's Mnemonic value.</p>
324-400	Filler		Char(77)		Spaces.

NYSE Euronext OTS INPUT FILE LAYOUT

3.2.3. ORIGINATION / RECEIPT OF ORDER MODIFICATION

This is the record that indicates a modification of the existing order.

Position	Field Name	Description	Format	M /C	Value
1-2	Record Type	Identifies an origination of order modification record.	Char(2)	M	"CR"
3-42	New Order ID	New unique order ID assigned to a modified order	Char(40)	M	Cannot be the same as the Order ID being modified or that of an order cancelled earlier in the trading day.
43-52	Filler		Char(10)	M	Spaces.
53-68	Stock Symbol	Symbol of the NYSE listed security.	Char(16)	M	No delimiting characters other than spaces (optional) are allowable between the root symbol and suffix.
69-78	Market Participant Symbol	The identification symbol assigned by the Exchange to the Firm.	Char(10)	M	SEC assigned Broker/Dealer identifier (8-#####).
79-90	Department ID	Where an order is originated by a Firm, the identification (if appropriate) of the Firm's department that originates the order. Where an order was received directly from a customer, the identification (if appropriate) of the member department that received the order.	Char(12)	C	Spaces if no Department ID is available.
91-102	Terminal ID	Identification of a terminal that received an order directly from a customer.	Char(12)	C	Spaces if order not received directly from a customer.
103-118	Filler		Char(16)	M	Spaces.
119-127	Shares	The number of shares to which the order applies.	Numeric(9)	M	
128-128	Filler		Char(1)	M	Space.

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129-130	Buy/Sell	Designation of the order as a buy, sell or sell short.	Char(2)	M	“B “ = Buy “SL” = Sell “SS” = Sell short “SE” = Sell Short Exempt “C” = Cross “CS” = Cross Short “CE” = Cross Short Exempt
131-148	Stop Price	Stop price.	Float (8.10)	C	Populate for a stop or stop limit order. Zero for a limit or market order.
149-166	Limit Price	Limit price.	Float (8.10)	C	Populate for a limit or stop limit order. Zero for a stop or market order.
167-174	Expiration Date	Order expiration date.	Numeric(8)	C	YYYYMMDD Zeros if GTC order.
175-180	Expiration Time	If the time in force is less than one day, time when order expires.	Numeric(6)	C	HHMMSS Default = zeros.
181-183	Time in Force		Char(3)	M	See Appendix E
184-184	Non-Display Indicator	Indication by a customer that the order not be displayed pursuant to Rule 11Ac1-4(c) under the Securities Exchange Act of 1934.	Char(1)	C	Y = Request to not display order. N = No request received. Space = N/A.
185-187	First Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.
188-190	Second Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.
191-193	Third Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.
194-196	Fourth Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.

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197-199	Fifth Special Handling Code	Special handling requests specified by the exchange for the purposes of this rule.	Char(3)	C	See Appendix F Spaces = N/A.
200-213	Order Modification Date/Time	Date and time that the order was modified.	Numeric(14)	M	YYYYMMDDHHMMSS
214-214	Account Type	Type of account for which the order is submitted.	Char(1)	M	See Appendix D
215-215	Receipt Method Code	Indicates whether modification was received electronically or non-electronically.	Char(1)	C	E = Modification was received electronically. N = Modification was received non-electronically. Spaces = Modification was not received from outside the Firm.
216-255	Sender's Order ID	If order was received from another Firm, sender's order ID	Char(40)	C	Spaces = If not received from another Firm.
256-265	Filler		Char(10)	M	Spaces
266-268	Do Not Reduce/Do Not Increase	Do Not Reduce/Do Not Increase	Char(3)	C	Values: 'DNR' or 'DNI'. Case sensitive, must be capital letters.
269-278	Sender's Market Participant Symbol	If order was received from another Firm, the identification symbol assigned by the Exchange to the Firm.	Char(10)	C	Spaces = Not received from another Firm. SEC assigned Broker/Dealer identifier (8-#####).
279-292	Original Order Date/Time	Date and time that the original order was received by the Firm.	Numeric(14)	M	YYYYMMDDHHMMSS Note: If the order has undergone several modifications then this field should reflect that of the previous modification.
293-332	Original Order ID	The order identifier assigned to the order by the Firm prior to the modification.	Char(40)	M	Note: If the order has undergone several modifications then this field should reflect that of the previous modification.
333-400	Filler		Char(68)	M	Spaces

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3.2.4. ORIGINATION / RECEIPT OF ORDER CANCELLATION

This is the record that indicates a cancelation of the existing order.

Position	Field Name	Description	Format	M /C	Value
1-2	Record Type	Identifies an origination of order cancellation record.	Char(2)	M	"CL"
3-42	Order ID	Order ID of the order being cancelled.	Char(40)	M	
43-52	Filler		Char(10)	M	Spaces.
53-68	Stock Symbol	Symbol of the NYSE listed security.	Char(16)	M	No delimiting characters other than spaces (optional) are allowable between the root symbol and suffix.
69-78	Market Participant Symbol	The identification symbol assigned by the Exchange to the Firm.	Char(10)	M	SEC assigned Member Broker/Dealer identifier (8-#####).
79-92	Order Cancellation Date/Time	Date and time that the order was cancelled.	Numeric(14)	M	YYYYMMDDHHMMSS
93-101	Shares Cancelled	The number of shares cancelled.	Numeric(9)	M	In case of partially executed order, this will be the number of outstanding shares cancelled. If not partially executed this will be the full number of shares of the order.
102-102	Receipt Method Code	Indicates whether cancellation was received electronically or non-electronically.	Char(1)	C	E = Cancellation was received electronically. N = Cancellation was received non-electronically. Spaces = Cancellation was not received from outside the member.
103-116	Original Order Date/Time	Date and time of the original order.	Numeric(14)	M	YYYYMMDDHHMMSS Note: Date/Time of the order being cancelled.
117-400	Filler		Char(284)	M	Spaces

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3.2.5. TRANSMITTAL OF ORDER TO ANOTHER DEPARTMENT WITHIN THE MEMBER

This is the record that indicates that an existing order was transmitted from one department to another within the same Firm.

Position	Field Name	Description	Format	M/ C	Value
1-2	Record Type	Identifies a transmittal of order to another department within member record.	Char(2)	M	"DS"
3-42	Order ID	Uniquely identifies the order.	Char(40)	M	
43-52	Filler		Char(10)	M	Spaces.
53-68	Stock Symbol	Symbol of the NYSE listed security.	Char(16)	M	No delimiting characters other than spaces (optional) are allowable between the root symbol and suffix.
69-78	Market Participant Symbol	The identification symbol assigned by the Exchange to the Firm.	Char(10)	M	SEC assigned Member Broker/Dealer identifier (8-#####)
79-90	Department ID	Identification of the department to which the order was transmitted.	Char(12)	M	Spaces if no Department ID is available.
91-104	Order Receipt Date/Time	Date/time the order was received by the department within the member.	Numeric(14)	M	YYYYMMDDHHMMSS
105-118	Original Order Date/Time	Date the order was first originated or received by the Firm.	Numeric(14)	M	YYYYMMDDHHMMSS
119-119	Bunched Order Indicator	Used for each order that is included in a bunched order.	Char(1)	C	Y = Bunched. Space = Not bunched.
120-120	Partial Indicator	Used for transmittal of part of an order (e.g., if the order was transmitted in parts).	Char(1)	C	Y = Partial. Spaces = Not partial.
121-160	Transmitted Order Id	If a new Order Id was assigned by the member to the transmitted order (such as in the case of bunched and partial orders) then this field should contain the new Order Id. If the order was transmitted to another member then this New Order Id must be the order id that was	Char(40)	C	Spaces if no new order id was assigned to the transmitted order.

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		transmitted to that member.			
161-400	Filler		Char(240)	M	Space

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3.2.6. TRANSMITTAL OF ORDER, MODIFICATION OR CANCELLATION TO ANOTHER FIRM OR TO THE EXCHANGE FLOOR

An RT (Transmittal) record must be submitted for all (electronic or non-electronic) transmittals of orders/modifications/cancellations. This is required for all transmittals to Members, Non-Members, and an Exchange or to a Broker at an Exchange.

The RT record is optional when an entire order is transmitted to any of the NYSE trading facility; this condition is indicated in the 'NW' record (Facility Transmission Indicator field = 'X', 'E', 'C'). However, in the event a portion of an order (partial) is sent to the NYSE then this record ('RT') must be used.

Position	Field Name	Description	Format	M/ C	Value
1-2	Record Type	Identifies a transmittal of order to another Firm.	Char(2)	M	"RT"
3-42	Order ID	Uniquely identifies the order.	Char(40)	M	
43-52	Filler		Char(10)	M	Spaces.
53-68	Stock Symbol	Symbol of the NYSE listed security.	Char(16)	M	No delimiting characters other than spaces (optional) are allowable between the root symbol and suffix.
69-78	Market Participant Symbol	The identification symbol assigned by the Exchange to the Firm.	Char(10)	M	SEC assigned Member Broker/Dealer identifier (8-#####)
79-88	Recipient's Market Participant Symbol	The identification symbol assigned by the Exchange to the Firm to which the order was transmitted.	Char(10)	C	Spaces if not transmitted to a Firm. SEC assigned Member Broker/Dealer identifier (8-#####). Space = N/A.

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89-89	Recipient Type	Identifies whether the order (or modification / cancellation) was sent to the NYSE System (floor system or trading facility) or a broker on the Floor, or to another Member Firm, or to a Non-Member Firm or another regional market center.	Char(1)	M	M = Transmitted to a member or member organization. N = Transmitted to a non-member or to a non-NYSE exchange. X = Transmitted to NYSE for automatic execution or to Specialist Display Book. B = Transmitted to Broker on NYSE exchange floor. E = Transmitted to New York Block Exchange (NYSE trading facility) C = Transmitted to MatchPoint (NYSE trading facility)
90-123	Filler		Char(34)	M	Spaces.
124-132	Shares	The number of shares to which the transmission applies.	Numeric(9)	M	
133-146	Order Transmission Date/Time	Date the order was transmitted by the member, the member organization or non-member.	Numeric(14)	M	YYYYMMDDHHMMSS
147-160	Original Order Date/Time	Date the order was first originated or received by the Firm.	Numeric(14)	M	YYYYMMDDHHMMSS
161-161	Routing Method Code	Indicates whether the order (or modification / cancellation) was sent manually or electronically.	Char(1)	C	E = Electronic N = Non-electronic Space = N/A.
162-162	Bunched Order Indicator	Used for each order that is included in a bunched order.	Char(1)	C	Y = Bunched. Space = Not bunched.
163-163	Modification or Cancellation Indicator	Indicates whether an order, modification or cancellation was transmitted.	Char(1)	C	M = Transmittal of a Modification. C = Transmittal of a Cancellation. Spaces = Order.

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164-203	NYSE Order Id	<p>If order was transmitted to (or entered into) a NYSE Order Management System, thereby satisfying the requirements of rule 123(e), the Branch, Sequence and Turnaround number assigned to the order, separated by commas.</p> <p>If the order was sent to the NYSE floor and the requirements of rule 123(e) were satisfied by sending a copy of the order to FESC Drop Copy, then this field must be identical to the Order Id that was sent to FESC Drop Copy (This is usually the same as the Order Id field).</p> <p>If order was transmitted to MatchPoint or NYBE in its entirety, this field shall contain ClOrdID</p>	Char(40)	C	<p>Spaces if not transmitted to the NYSE or the NYSE floor.</p> <p>If the member utilizes a <i>unique</i> Branch, Sequence & Firm mnemonic combination (per day) for all orders that are sent to (or entered into) a NYSE Order Management System, (i.e. that no two such orders have the same Branch, Sequence & Firm mnemonic) then the member may forgo entering the Turnaround number into the NYSE Order ID field of the RT record and instead, just enter the Branch and Sequence number followed by a pound sign (#), separated by commas (e.g.: ABC,1234,#).</p> <p>The ClOrdID uniquely identifies an order for each client in MatchPoint or NYBE trading facility. This is the same value as in tag 11 of FIX specifications.</p>
204-213	Filler		Char(10)	C	Spaces

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214-217	NYSE Entering Firm Mnemonic	<p>If order was transmitted to (or entered into) a NYSE Order Management System, thereby satisfying the requirements of rule 123(e), the Firm Mnemonic that was specified in the order.</p> <p>If the order was sent to the NYSE floor and the requirements of rule 123(e) were satisfied by sending a copy of the order to FESC Drop Copy, then the Firm Mnemonic that was sent to FESC Drop Copy.</p> <p>If order was transmitted to MatchPoint or NYBE in its entirety, this field shall contain Domain.</p>	Char(4)	C	Spaces if not transmitted to a NYSE trading facility or the NYSE floor in its entirety.
218-218	Partial Indicator	Used for transmittal of part of an order (e.g., if the order was transmitted in parts).	Char(1)	C	Y = Partial. Spaces = Not partial.
219-258	Transmitted Order Id	<p>If a new Order Id was assigned by the member to the transmitted order (such as in the case of bunched and partial orders) then this field should contain the new Order Id.</p> <p>If the order was transmitted to another member then this New Order Id must be the order id that was transmitted to that member.</p>	Char(40)	C	Spaces if no new order id was assigned to the transmitted order.
259-400	Filler		Char(142)	M	Space

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3.2.7. OTS TRAILER RECORD


This must always be the last record in a submitted file.

Position	Field Name	Description	Format	M /C	Value
1-2	Record Type	Identifies an OTS header record.	Char(2)	M	"EN"
3-10	Date	Date of file generation.	Char(8)	M	YYYYMMDD
11-25	Filler	NYSE Request Number	Char(15)	M	Supplied by the NYSE in the request for data.
26-35	Market Participant Symbol	The identification symbol assigned by the Exchange to the Firm submitting this file.	Char(10)	M	SEC assigned Member Broker/Dealer identifier (8-#####)
36-37	Number of Submitters	Identifies the total number of submitters.	Numeric(2)	M	The number of data submitters (e.g., the member itself (if the member submits) and Service Bureau(s)) that will be submitting to fulfill the request for the member
38-39	Submitter Number	Submitter number assigned by the member.	Numeric(2)	M	Sequential counter starting at 1 and ranging from 1 to the number of submitters
40-42	Part Number	The submission part number	Numeric(3)	M	Sequential counter starting at 1
43-52	Record Count	Number of records sent	Numeric(10)	M	Number of submitted records includes the OTS Header and Trailer Records
53-53	Submission Completion Flag	Submission Completion Flag	Char(1)	C	F - This is the final (or only) part of this submission (from this submitter). If this flag is set, the Part Number must represent the highest valued part number in the submission. Space otherwise.
54-400	Filler		Char(347)	M	Spaces

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4. Appendix A: Sample of Request for Order Information

Below is a sample e-mail of an MKS request for order detail.

	New York Stock Exchange Market Surveillance 11 Wall Street New York, NY 10005
OTS REQUEST: IMMEDIATE ATTENTION REQUIRED	
Thu, Feb 7, 2008	
Jane Dow Regulatory Analyst Member Firm Name Member Firm Address	
Re:	Stock Symbol: AAP
	CUSIP #: 00751Y106000
	Company Name: ADVANCE AUTO PARTS INC
	Order Entry Date Range: -
	Execution Date Range: 20080204-20080204
	Time Period: 0930-0945
	Trade Side: BS
	NYSE Reference No: sample123
Dear Jane Dow:	
<i>Text of the request is to be provided by the requestor. The reason for request, as well as the detailed description of the requested information and Submission Deadline, is noted here.</i>	
Very truly yours,	
<i>Signature</i>	
Requester Name Market Surveillance Analyst	

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5. Appendix B: OTS Reference Files

5.1. OTSFirmsList.txt

Below is a sample extract from the OTSFirmsList.txt file.

Firm Details file generated on - 20080623			
BROKER DEALER	NAME	STATUS DATE	CURRENT_STATUS
8-21897	Abel/Noser Corp.	04/02/1997	ACTIVE
8-32746	ABN AMRO Incorporated	04/02/1997	ACTIVE
8-66589	ABS Brokerage Services, LLC	04/04/2008	ACTIVE
8-52846	Advanced Equities Services Corp.	04/02/1997	ACTIVE
8-65807	Allston Trading LLC	11/28/2007	ACTIVE
8-52140	Archipelago Securities, LLC	03/05/2004	ACTIVE
8-28702	B & B Securities Inc.	04/02/1997	ACTIVE
8-00497	Baird (Robert W.) & Co. Incorporated	06/08/1999	ACTIVE
8-42263	Banc of America Securities LLC	05/17/1999	ACTIVE
8-52439	Banc of America Specialist, Inc.	08/01/2000	ACTIVE
8-37444	Banca IMI Securities, Corp.	04/02/1997	ACTIVE
8-66479	Battenkill Capital, Inc.	04/18/2006	ACTIVE
8-48931	Bay Crest Partners, LLC.	06/18/1993	ACTIVE
8-38167	Bear Wagner Specialists LLC	04/23/2001	ACTIVE
8-35008	Bear, Stearns & Co. Inc	04/28/1997	ACTIVE
8-43724	Bear, Stearns Securities Corp.	04/02/1997	ACTIVE
8-17632	Blackburn & Company, Inc.	04/02/1997	ACTIVE
8-66408	Blue Point Securities Inc.	05/28/2004	ACTIVE
8-34344	BMO Capital Markets Corp.	04/02/1997	ACTIVE
8-32682	BNP Paribas Securities Corp	01/03/2005	ACTIVE

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5.2. OTSSymbolsList.txt

Below is a sample extract from the OTSSymbolsList.txt file.

List of Symbols Valid for Trading Day - 20080624 - Tuesday				
SYMBOL	SYMBOL NAME	CUSIP	LISTDATE	SYMBOLWITHSUFFIX
A	AGILENT TECHNOLOGIES, INC	00846U101000	11/18/1999	A
AA	ALCOA INC	013817101000	06/11/1951	AA
AAI	AIRTRAN HOLDINGS INC	00949P108000	08/15/2001	AAI
AAP	ADVANCE AUTO PARTS INC	00751Y106000	11/29/2001	AAP
AAR	AMR CRP 7.875% (PINES) 7/13/39	001765866000	08/06/1999	AAR
AAV	ADVANTAGE ENERGY INCOME TR UNI	00762L101000	12/09/2005	AAV
AB	ALLIANCEBERNSTEIN HOLDING L.P.	01881G106000	04/14/1988	AB
ABA	Alabama Power Company Sr Nt Se	010392520000	06/30/2006	ABA
ABB	ABB LTD ADS (1 REG SHS)	000375204000	04/06/2001	ABB
ABC	AMERISOURCEBERGEN CORP	03073E105000	12/16/1993	ABC
ABD	ACCO BRANDS CORPORATION	00081T108000	08/05/2005	ABD
ABG	ASBURY AUTOMOTIVE GROUP INC.	043436104000	03/14/2002	ABG
ABH	ABITIBIBOWATER, INC.	003687100000	10/29/2007	ABH
ABI	APPLERA CP-APPLIED BIOSYSTEMS	038020103000	12/30/1960	ABI
ABK	AMBAC FINANCIAL GROUP INC.	023139108000	07/11/1991	ABK
ABKPRZ	AMBAC FINL GROUP INC CORP UNIT	023139702000	03/13/2008	ABK PRZ
ABM	ABM INDUSTRIES INC	000957100000	08/11/1971	ABM
ABNPRE	ABN AMRO CAP FDG TR V	00372P203000	07/11/2003	ABN PRE
ABNPRF	ABN AMRO HLDG N.V. CAP FDG TR	00080V203000	10/10/2003	ABN PRF
ABNPRG	ABN AMRO CAP FDG TR VII GTD TR	00372Q201000	03/05/2004	ABN PRG
ABR	ARBOR REALTY TRUST INC	038923108000	04/07/2004	ABR
ABT	ABBOTT LABORATORIES	002824100000	03/01/1937	ABT
ABV	COMPANHIA BEBIDA ADS EACH REPS	20441W203000	06/04/1997	ABV
ABVC	COMPANHIA BEBIDA ADS EACH RPTN	20441W104000	06/04/1997	ABV C
ABWPRA	ASBC CAP TR I	00209E207000	06/21/2002	ABW PRA
ABX	BARRICK GOLD CORP	067901108000	02/25/1987	ABX
ACC	AMERICAN CAMPUS COMMUNITIES IN	024835100000	08/12/2004	ACC

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5.3. OTSErrorCodes.txt

Below is a sample extract from the OTSErrorCodes.txt file.

```
Error codes generated on - 20080623
ERR_CD  ERR_DESCRIPTION
1       Invalid Order ID
2       Invalid or Missing Stock Symbol
3       Invalid Market Participant Symbol
4       Invalid or Non_existent Department ID
5       Invalid Receiving Terminal ID
6       Invalid Shares value
7       Invalid Buy/Sell Indicator
8       Invalid Stop Price
9       Invalid Limit Price
10      Invalid Order Expiration Date
11      Invalid Order Expiration Time
12      Invalid Time In Force
13      Invalid Non Display Indicator
14      Invalid First Special Handling Code
15      Invalid Second Special Handling Code
16      Invalid Third Special Handling Code
17      Invalid Fourth Special Handling Code
18      Invalid Fifth Special Handling Code
19      Invalid Order Origination Date Time
20      Invalid Account Type
21      Invalid Receipt Method Code
22      Invalid Senders Order ID
23      Invalid Do Not Reduce/Do Not Increase Indicator
24      Invalid Senders Market Participant Symbol
25      Invalid New Order ID
```

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6. Appendix C: OTS Error Codes

Below is a complete list of OTS error codes and their descriptions.

ERROR CODE	ERROR DESCRIPTION
1	Invalid Order ID
2	Invalid or Missing Stock Symbol
3	Invalid Market Participant Symbol
4	Invalid or Nonexistent Department ID
5	Invalid Receiving Terminal ID
6	Invalid Shares value
7	Invalid Buy/Sell Indicator
8	Invalid Stop Price
9	Invalid Limit Price
10	Invalid Order Expiration Date
11	Invalid Order Expiration Time
12	Invalid Time In Force
13	Invalid Non Display Indicator
14	Invalid First Special Handling Code
15	Invalid Second Special Handling Code
16	Invalid Third Special Handling Code
17	Invalid Fourth Special Handling Code
18	Invalid Fifth Special Handling Code
19	Invalid Order Origination Date Time
20	Invalid Account Type
21	Invalid Receipt Method Code
22	Invalid Senders Order ID
23	Invalid Do Not Reduce/Do Not Increase Indicator
24	Invalid Senders Market Participant Symbol
25	Invalid New Order ID
26	Invalid Order Modification Date Time
27	Invalid Original Order Date Time
28	Invalid Original Order ID
29	Invalid Stock Symbol
31	Invalid Order Cancellation Date Time
32	Invalid Number of Shares Cancelled
33	Invalid Cancel Instructions
34	Invalid Order Receipt Date Time
35	Invalid Recipients Market Participant Symbol

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36	Invalid Order Transmission Date Time
37	Invalid Bunched Order Indicator
38	New Order cannot contain both Order ID and Department ID
39	Invalid NYSE Request Number
40	Mismatched Number of Submitters
41	Submitter has more than one Final submission
42	Mismatched Number of Submitters in multiple submissions
43	Invalid Order ID
44	Invalid Number of Submitters
45	Invalid Market Participant Symbol
46	Invalid Submitter ID
47	Invalid Submitter Seq ID
48	Submission for this Request is already complete
49	Delinquent - Submission not received within the stipulated time
50	Invalid Partial Order Indicator
51	Invalid Transmitted Order ID
52	Invalid NYSE Order ID
53	Invalid NYSE Entering Firm Mnemonic
54	Invalid Modification Cancellation Indicator
55	Invalid Recipient Type
56	Invalid TA number
57	Invalid SuperDOT Transmission Indicator
58	Recipient Market Participant Symbol Mandatory if order transmitted to Firm
59	Invalid Submission - Sequence number greater than prior FINAL submission
60	Invalid Submission - Submission received already with the Sequence number
61	Invalid OTS Record Type
62	Shares cannot be 0
64	Order Date is not historical
63	Valid Senders Mkt Participant Symbol mandatory if Senders Order Id is provided
65	Header improperly formatted
66	Missing EN record
67	Missing HD record
68	Invalid Senders Market Participant Symbol
69	Mkt Participant Symbol on the Header different from Mkt Participant Symbol on Orders
70	Inconsistent HD - EN (Header - Trailer) information

NYSE Euronext OTS INPUT FILE LAYOUT

7. Appendix D: Account Type Indicators

Below are valid account type indicators **for NYSE and NYSE Alternext Equities**.

A	Not a member/member organization and not an individual investor
B	Short Exempt transaction (refer to A account type)
C	Proprietary, Non-Algorithmic Program Trade
D	Proprietary, Index Arbitrage Program Trade
E	Short Exempt transaction (refer to P account type)
F	Short Exempt transaction (refer to W account type)
G	<i>Not used for NYSE Equity Orders</i>
H	Short Exempt transaction (refer to I account type)
I	Non-program Trade, individual investor (Rule 80A), not a discretionary or managed account
J	Proprietary, Algorithmic Program Trade
K	Agency, Algorithmic Program Trade
L	Short Exempt transaction for member competing market maker affiliated with the firm clearing the trade (refer to W account type)
M	Agent for other Member, Index Arbitrage Program Trade
N	Agent for other Member, Non-Algorithmic Program Trade
O	Member competing market maker affiliated with the firm clearing the trade (refer to W account type)
P	Non-program Trade, The Firm that is clearing the trade or an affiliated member of the Firm
Q	Indicates that an error was made in the execution of a previous order (for example, wrong stock or wrong side of the market, etc.) or missing the market on a Held Order
R	Non-member competing market maker (refer to A account type)
S	<i>Not used for NYSE Equity Orders</i>
T	Member competing market maker not affiliated with the firm clearing the trade (refer to W account type)
U	Agency, Index Arbitrage Program Trade
V	<i>Not used for NYSE Equity Orders</i>
W	Firm not affiliated with the firm clearing the trade
X	Short Exempt transaction for member competing market maker not affiliated with the firm clearing the trade (refer to A account type)
Y	Agency, Non-Algorithmic Program Trade
Z	Short Exempt transaction for non-member competing market maker (refer to A and R account types)

Below are valid account type indicators **(Trader_capacity) for NYSE electronic trading facilities (including MatchPoint and NYBE)**.

A	Agency
P	Principal;
I	Individual Trades

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8. Appendix E: Time In Force Codes

The table below specifies valid **NYSE and NYSE Alternext Equities** Time-in-Force Codes supported by OTS.

Code	Description
DAY	Day Order - An order to buy or sell which, if not executed, expires at the end of the 9:30 a.m. to 4:00 p.m. trading session on the day on which it was entered.
GTC	Good 'Til Cancelled Order (GTC) or Open Order - An order to buy or sell which remains in effect until it is either executed or cancelled. A good 'til cancelled order that is designated "Off-Hours eligible" and that is not also a stop limit order may be executed through the "Off-Hours Trading Facility" (as Rule 900 (Off-Hours Trading: Applicability and Definitions) defines that term).
OPG	At the Opening or at the Opening Only Order - A market or limited price order which is to be executed on the opening trade of the stock on the Exchange, and any such order or portion thereof not so executed is to be treated as cancelled.
OC	Immediate Or Cancel - A market or a limit order that trades immediately and automatically cancels any unfilled portion.
GTX	Good 'Til Cancelled - Order type, executable through Crossing Session I trading hours.
XPR	Xpress Order
NX	Automatic execution order (NYSE Direct +)

The table below specifies valid **NYSE electronic trading facilities (MatchPoint and NYBE)** Time-in-Force (Good_until) Codes supported by OTS:

Code	Description
IOC	IOC - Immediate or cancel
NOW	NOW - Now order
FOK	FOK – Fill or Kill
DAY	DAY - Expires at 4PM Eastern

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9. Appendix F: Special Handling Codes

The table below specifies valid NYSE and NYSE Alternext Equities Special Handling codes supported by OTS.

Code	Description
NH	"Not Held" Order A "not held" order is a market or limited price order marked "not held", "disregard tape", "take time", "buy or sell on print", or which bears any such qualifying notation.
MOC	Market On Close Order A market order which is to be executed in its entirety at the closing price, on the Exchange, of the stock named in the order, and if not so executed, is to be treated as cancelled. The term "at the close order" shall also include a limit order that is entered for execution at the closing price, on the Exchange, of the stock named in the order pursuant to such procedures as the Exchange may from time to time establish.
SCL	Scale Order An order to buy (or sell) a security which specifies the total amount to be bought (or sold) and the amount to be bought (or sold) at specified price variations.
ACT	Alternative Order-Either/Or Order An order to do either of two alternatives-such as, either sell (buy) a particular stock at a limit price or sell (buy) on stop. If the order is for one unit of trading when one part of the order is executed on the happening of one alternative, the order on the other alternative is to be treated as cancelled. If the order is for an amount larger than one unit of trading, the number of units executed determines the amount of the alternative order to be treated as cancelled.
SWC	Switch Order-Contingent Order An order for the purchase (sale) of one stock and the sale (purchase) of another stock at a stipulated price difference. Such an order may be handled on a "best efforts" basis.
TMO	Time Order An order which becomes a market or limited price order at a specified time.
LOC	Limit On Close Order A LOC order is one that is entered for execution at the closing price, provided that the closing price is at or within the limit specified.
ISO	Inter-market Sweep Order An ISO order is a limit order that is designated to be executed exclusively at the Market Center even when other Market Centers are publishing better quotes.
DNS	Do Not Ship Order A DNS order is a limit order that is to be quoted and/or executed in whole or in part only by the NYSE.
SOC	NMS IOC (NMS Immediate Or Cancel) A market or a limit order designated immediate or cancel that will be

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	automatically executed against the display quotation up to its full size and will sweep the DBK to the extent possible without being routed elsewhere for execution, and the portion not so executed will be immediately and automatically cancelled.
DNI	Do Not Increase Execution instructions for order handling on exchange trading floor.
DNR	Do Not Reduce Execution instructions for order handling on exchange trading floor.
BM	BUY MINUS A market order to buy "minus" is a market order to buy a stated amount of a stock provided that the price to be obtained is not higher than the last sale if the last sale was a "minus" or "zero minus" tick, and is not higher than the last sale minus the minimum fractional change in the stock if the last sale was a "plus" or "zero plus" tick. A limited price order to buy "minus" would have the additional restriction of stating the highest price at which it could be executed.
BMZ	BUY MINUS ZERO PLUS Instructions on BUY MINUS orders to be traded on zero plus ("0+") tick.
SP	SELL PLUS A market order to sell "plus" is a market order to sell a stated amount of a stock provided that the price to be obtained is not lower than the last sale if the last sale was a "plus" or "zero plus" tick, and is not lower than the last sale plus the minimum fractional change in the stock if the last sale was a "minus" or "zero minus" tick. A limited price order to sell "plus" would have the additional restriction of stating the lowest price at which it could be executed.
SS	SELL SHORT Order to sell a borrowed stock (not owned by the investor), with the intention to buy it later on a lower price in order to make a profit.
CSH	Delivery Instructions: Cash- trade settles on the same trade date.
ND	Delivery Instructions: Next Day – trade settles on a next trade date.
SLR	Delivery Instructions: Seller's Option – trade settles on a date determined by a seller.
FOK	Fill or Kill A market or limited price order, which is to be executed in its entirety as soon as it is represented in the Trading Crowd, and such order, if not so executed, is to be treated as cancelled. For purposes of this definition, a "stop" is considered an execution.
AON	All or None Execution instructions for order handling on exchange trading floor. A market or limited price order which is to be executed in its entirety or not at all, but, unlike a fill or kill order is not to be treated as cancelled if not executed as soon as it is represented in the Trading Crowd. The making of "all or none" bids or offers in stocks is prohibited and the making of "all or none" bids or offers in bonds is subject to the restrictions of Rule 61 and Rule 86.
PCT	Percentage Order A limited price order to buy (or sell) 50% of the volume of a specified stock after its entry. There are four types of percentage orders: (a) Straight Limit Percentage Orders-Such an order is elected when a transaction has occurred at the limit price or a better price. Unless

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	<p>otherwise specified, only volume at or below the limit subsequent to the receipt of the order will be applied in determining the elected portion of buy orders. Conversely, only volume at or above the limit will be calculated in determining the elected portion of sell orders.</p> <p>(b) Last Sale Percentage Orders-The elected portion of an order designated "last sale" shall be executed only at the last sale price or at a better price, provided that such price is at or better than the limit specified in the order. If the order is further designated "last sale-cumulative volume", the elected portion shall be placed on the book at the price of the electing sale, but if not executed, shall be cancelled and re-entered on the book at the price of the subsequent transactions on the Exchange, provided the price of such subsequent transactions is at or better than the limit specified in the order.</p> <p>(c) "Buy Minus"- "Sell Plus" Percentage Orders-The elected portion of an order to "buy minus" shall be executed only on a "minus" or "zero minus" tick. Orders of this type must also be qualified further by designating a limit price. The elected portion of an order to "sell plus" shall be executed only on a "plus" or "zero plus" tick. Orders so designated are handled in the same manner as an order to sell short. (See Rule 123A.71) Orders of this type must also be further qualified by designating a limit price. If so instructed by the entering broker(s), percentage orders to buy will be converted into regular limit orders for transactions effected on "minus" or "zero minus" ticks. Conversely, if so instructed by the entering broker(s), percentage orders to sell will be converted into regular limit orders for transactions effected on "plus" or "zero plus" ticks. If further instructed by the entering broker(s), as provided in Rule 123A.30, percentage orders to buy may be converted into regular limit orders for transactions on "plus" or "zero plus" ticks. Conversely, if so instructed by the entering broker(s), percentage orders to sell may be converted into regular limit orders for transactions on "minus" or "zero minus" ticks. (See also Rule 123A.30.)</p> <p>(d) "Immediate Execution or Cancel Election" Percentage Orders-The elected portion of a percentage order with this designation is to be executed immediately in whole or in part at the price of the electing transaction. Any elected portion not so executed shall be deemed cancelled, and shall revert to its status as an unelected percentage order and be subject to subsequent election or conversion.</p>
POM	<p>Sell "Plus"-Buy "Minus" Order</p> <p>A market order to sell "plus" is a market order to sell a stated amount of a stock provided that the price to be obtained is not lower than the last sale if the last sale was a "plus" or "zero plus" tick, and is not lower than the last sale plus the minimum fractional change in the stock if the last sale was a "minus" or "zero minus" tick. A limited price order to sell "plus" would have the additional restriction of stating the lowest price at which it could be executed. A market order to buy "minus" is a market order to buy a stated amount of a stock provided that the price to be obtained is not higher than the last sale if the last sale was a "minus" or "zero minus" tick, and is not higher than the last sale minus the minimum fractional change in the stock if the last sale was a "plus" or "zero plus" tick. A limited price order to buy "minus" would have the additional restriction of stating the highest price at which it could be executed.</p>

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The table below specifies valid NYSE electronic trading facilities' Special Handling Codes supported by OTS:

Code	Description
MKT	Market order (MatchPoint trading facility)
LMT	Limit order (NYBE and MatchPoint trading facility)
IOC	Immediate or Cancel (NYBE trading facility)
MPP	Pegged Midpoint (NYBE trading facility)
MKP	Pegged Market (NYBE trading facility)
MTV	Pegged MTV (NYBE trading facility)
PPG	Primary Pegged (NYBE trading facility)
ASE	AsEntered – Display all volume (MatchPoint trading facility)
CRO	Side: Cross (MatchPoint trading facility)
BUY	Side: Buy (MatchPoint trading facility)
SELL	Side: Sell (MatchPoint trading facility)
SS	Side: SellShort (MatchPoint trading facility)
TLM	Tracking - Limit Order (MatchPoint trading facility)
GTC	GTC (MatchPoint trading facility)
GTD	GTD (MatchPoint trading facility)
GTX	GTX (MatchPoint trading facility)
LST	Last Sale Tick/Tick Test (MatchPoint trading facility)
BTT	Bid Tick/Bid Test (MatchPoint trading facility)
SNL	SellShort Locate Not Required (MatchPoint trading facility)
EAM	Early Morning Hours (MatchPoint trading facility)
PRM	Pre-Market Hours (MatchPoint trading facility)
COR	Core Hours (MatchPoint trading facility)
EVN	Evening Hours (MatchPoint trading facility)
RAF	Reinstate After Failure (MatchPoint trading facility)

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10. Appendix G: NYSE Rules 132A, 132B, 132C

This appendix contains pertinent extracts of NYSE Rules that govern the requirements for this submission. (This is for reference purposes only.)

10.1. NYSE Rule 132A. Synchronization of Member Business Clocks

Each member and member organization shall synchronize its business clocks that are used for purposes of recording the date and time of any event that must be recorded pursuant to the Rules of the Exchange, with reference to a time source as designated by the Exchange, and shall maintain the synchronization of such business clocks in conformity with such procedures as are prescribed by the Exchange.

10.2. NYSE Rule 132B. Order Tracking Requirements

(a) Procedures

1. With respect to any security listed on the New York Stock Exchange, each member and member organization shall:
 - A. Immediately following receipt or origination of an order, record each item of information described in paragraph (b) of this Rule that applies to such order, and record any additional information described in paragraph (b) of this Rule that applies to such order immediately after such information is received or becomes available; and
 - B. Immediately following the transmission of an order to another member, or from one department to another within the same member organization, record each item of information described in paragraph (c) of this Rule that applies with respect to such transmission; and
 - C. Immediately following the modification or cancellation of an order, record each item of information described in paragraph (d) of this Rule that applies with respect to such modification or cancellation.
2. Each required record of the time of an event shall be expressed in terms of hours, minutes, and seconds.
3. Each member or member organization shall, by the end of each business day, record each item of information required to be recorded under this Rule in such electronic form as is prescribed by the Exchange from time to time.
4. Maintaining and Preserving Records
 - A. Each member and member organization shall maintain and preserve records of the information required to be recorded under this Rule for the period of time and accessibility specified in SEC Rule 17a-4(b).
 - B. The records required to be maintained and preserved under this Rule may be immediately produced or reproduced on “micrographic media” as defined in SEC Rule 17a-4(f)(1)(i) or by means of “electronic storage media” as defined in SEC

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Rule 17a-4(f)(1)(ii) that meet the conditions set forth in SEC Rule 17a-4(f) and be maintained and preserved for the required time in that form.

(b) Order Origination and Receipt

Unless otherwise indicated, the following order information must be recorded under this Rule when an order is received or originated:

1. An order identifier meeting such parameters as may be prescribed by the Exchange assigned to the order by the member or member organization that uniquely identifies the order for the date it was received;
2. The identification symbol assigned by the Exchange to the security to which the order applies;
3. The market participant symbol assigned by the Exchange to the member or member organization;
4. The identification of any department or the identification number of any terminal where an order is received directly from a customer;
5. Where the order is originated by a member or member organization, the identification of the department (if appropriate) of the member that originates the order;
6. The number of shares to which the order applies;
7. The designation of the order as a buy or sell order;
8. The designation of the order as a short sale order;
9. The designation of the order as a market order, limit order, stop order or stop limit order;
10. Any limit and/or stop price prescribed in the order;
11. The date on which the order expires, and, if the time in force is less than one day, the time when the order expires;
12. The time limit during which the order is in force;
13. Any request by a customer that an order not be displayed pursuant to Rule 11Acl-4(c) under the Securities Exchange Act of 1934;
14. Special handling requests, specified by the Exchange for purposes of this Rule;
15. The date and time the order is originated or received by a Member or member organization; and
16. The type of account, i.e., retail, wholesale, employee, proprietary, or any other type of account designated by the Exchange, for which the order is submitted.

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(c) Order Transmittal

Order information required to be recorded under this Rule when an order is transmitted includes the following:

1. When a member or member organization transmits an order to another department within the member, other than to the trading department, the member or member organization shall record:
 - A. The order identifier assigned to the order by the member or member organization,
 - B. The market participant symbol assigned by the Exchange to the member or member organization,
 - C. The date the order was first originated or received by the member or member organization,
 - D. An identification of the department to which the order was transmitted, and
 - E. The date and time the order was received by that department;
2. When a member or member organization transmits an order to another member or member organization:
 - A. The transmitting member or member organization shall record:
 - (i) whether the order was transmitted manually or electronically,
 - (ii) the order identifier assigned to the order by that member or member organization,
 - (iii) the market participant symbol assigned by the Exchange to that member or member organization,
 - (iv) the market participant symbol assigned by the Exchange to the member or member organization to which the order is transmitted,
 - (v) the date the order was first originated or received by the transmitting member or member organization,
 - (vi) the date and time the order is transmitted,
 - (vii) the number of shares to which the transmission applies, and
 - (viii) for each order to be included in a bunched order, the bunched order route indicator assigned to the bunched order by the member or member organization; and

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- B. The receiving member or member organization shall record, in addition to all other information items in Rule 132B that apply with respect to such order:
 - (i) the fact that the order was received manually or electronically;
 - (ii) the order identifier assigned to the order by the member or member organization that transmits the order, and
 - (iii) the market participant symbol assigned by the Exchange to the member or member organization that transmits the order.

- C. The requirement in paragraph 2A above to record information regarding the transmission of an order to another member or member organization shall not apply to:
 - (i) the transmitting member or member organization where the order was transmitted to the Floor by means of a NYSE Trading System system; or
 - (ii) the transmitting member on the Floor, where the order is transmitted on the Floor to another member, and the order had been entered into an Exchange data base pursuant to Exchange Rule 123(e) or had been received on the Floor by means of an NYSE Trading System, except that the transmitting member shall record the order identifier as specified in paragraph (e) of this Rule, and the market participant symbol assigned by the Exchange to the member or member organization to which the order was transmitted.

- D. The requirement in paragraph 2B above to record information regarding the receiving of an order shall not apply where:
 - (i) the receiving member or member organization received the order by means of an NYSE Trading System; or
 - (ii) the receiving member received the order on the Floor from another member on the Floor, and the order had been entered into an Exchange data base pursuant to Exchange Rule 123(e) or had been received on the Floor by means of an NYSE Trading System, except that the receiving member shall record the order identifier as specified in paragraph (e) of this Rule, and the market participant symbol assigned by the Exchange to the member or member organization from which the order was received.

- 3. When a member or member organization transmits an order to a non-member, the member or member organization shall record:
 - A. the fact that the order was transmitted to a non-member,
 - B. the order identifier assigned to the order by the member or member organization,

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- C. the market participant symbol assigned by the Exchange to the member or member organization,
- D. the date the order was first originated or received by the member or member organization,
- E. the date and time the order is transmitted,
- F. the number of shares to which the transmission applies, and
- G. for each manual order to be included in a bunched order, the bunched order route indicator assigned to the bunched order by the member or member organization.

(d) Order Modifications and Cancellations

Order information required to be recorded under this Rule when an order is modified or canceled includes the following:

1. When a member or member organization modifies or receives a modification to the terms of the order, the member or member organization shall record, in addition to all other applicable information items (including a new order identifier) that would apply as if the modified order were originated or received at the time of the modification:
 - A. the order identifier assigned to the order by the member or member organization prior to the modification,
 - B. the date and time the modification was originated or received and
 - C. the date the order was first originated or received by the member or member organization.
2. When the member or member organization cancels or receives a cancellation of an order, in whole or part, the member or member organization shall record:
 - A. the order identifier assigned to the order by the member or member organization,
 - B. the market participant symbol assigned by the Exchange to the member or member organization,
 - C. the date the order was first originated or received by the member or member organization,
 - D. the date and time the cancellation was originated or received,
 - E. if the open balance of an order is canceled after a partial execution, the number of shares canceled, and

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- F. Whether the order was canceled on the instruction of a customer or the member or member organization.
3. The requirements in paragraphs 2 and 3 above regarding the recording of information with respect to receiving a modification or cancellation of an order shall not apply where:
- A. the receiving member or member organization received the modification or cancellation by means of the SuperDOT system; or
 - B. the receiving member received the modification or cancellation on the Floor from another member on the Floor, and such modification or cancellation had been entered into an Exchange data base pursuant to Exchange Rule 123(e), or had been received on the Floor by means of the SuperDOT system.
- (e) The order identifier referred to in paragraph (b)(1) above shall be the order identifier required by Exchange Rule 123(e) with respect to any order transmitted by a member or member organization to the Floor for execution, and to any order received on the Floor by a member or member organization from off the Floor, except that the order identifier with respect to an order transmitted to the Floor by means of the SuperDOT system shall be the turnaround number assigned to such order by the system.
- (f) The provisions of this Rule shall not apply to members effecting on the Floor proprietary transactions when they are acting in the capacity of a specialist, a Registered Competitive Market Maker, or a Competitive Trader.

10.3. NYSE Rule 132C: Transmission of Order Tracking Information to the Exchange

Members and member organizations shall be required to transmit to the Exchange, in such format as the Exchange may from time to time prescribe, such order tracking information as the Exchange may request.