

# Trader Update

**Date:** August 22, 2009

**Audience:** NYSE Arca Firm Technology Groups & Vendors

**Subject:** ArcaBook Multicast Trade Specification Updates for Universal Trading Platform (UTP)

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## Highlights:

- Update ArcaBook Multicast feed specifications in preparation for the UTP migration
  - Migration to begin October 19<sup>th</sup> ending November 7<sup>th</sup>
  - Link to 64 bit port assignments: [http://www.nyse.com/pdfs/Arcabook\\_64bit\\_Port.pdf](http://www.nyse.com/pdfs/Arcabook_64bit_Port.pdf)
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## Summary

In anticipation of our NYSE Arca equities UTP software release in mid-October of 2009, NYSE Arca will send periodic updates containing detailed migration information for equities participants, customer technology groups and data vendors.

## ArcaBook Updates

Market participants that use ArcaBook will need to update their specifications in preparation for the UTP platform migration scheduled to begin the week of October 19, 2009. The new UTP platform contains a 64 bit order id where the current system contains a 32 bit order id. The order bit upgrade will require clients to modify their Multicast feed specifications to accept the new 64 bit id in the following fields/messages.

### Depth of Book feed

OrderId in the Add, Modify, Delete, and Book Refresh messages

### L1 Quotes feed

- Quote - Quoteld

### L1 Trades feed

- Trades – The trade id (source seq number in spec), buy order id, sell order id, and quote id.
- Bust – Tradeld (Source Seq number in the spec), and original trade id.
- Correction - The trade id (source seq number in spec), buy order id, sell order id, and quote id.

The migration to the UTP platform will begin the week of Oct 19 and will end the week of Nov 7. During the migration each multicast channel will have one port disseminating the 32 bit data and one port disseminating the 64 bit data. You will need to accept both formats until the transition ends. The 64 bit port assignments can be found by visiting: [http://www.nyse.com/pdfs/Arcabook\\_64bit\\_Port.pdf](http://www.nyse.com/pdfs/Arcabook_64bit_Port.pdf).

## Reminders

- When the NYSE Arca Equities Universal Trading Platform (UTP) is released in October, both FIX and ArcaDirect customers will need to make changes to their current connections to support both the current OrderID/ExecID format and the new expanded format stated in the section below as our Matching Engines will be migrated to the Universal Trading Platform (UTP) based on symbol range.
  - Equities testing in our test environments will be unavailable from August 17<sup>th</sup> to August 26<sup>th</sup> while we update our systems.
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## Contact Info:

If you have any further questions, please contact the Client Connectivity Group at 888.689.7739 or [connectivity@nyx.com](mailto:connectivity@nyx.com).

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