

**Date:** September 24, 2009

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

**Subject:** Update to Universal Trading Platform Software Release and Testing

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**Highlights:**

- Processing 32 and 64 bit ids simultaneously has been canceled
  - There will be a hard cutover to the 64 bit ids
  - An equities test environment is currently available to customers
  - Customers will need to update ArcaBook and ArcaDirect feed specifications in preparation for the migration
  - Equities migration to begin October 19<sup>th</sup> ending November 7<sup>th</sup>
  - A webinar is scheduled for Thursday, October 1, 2009 to review and conduct a Q&A session
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**Update**

Since our announcement of the Universal Trading Platform migration plan we have received questions and comments related to the plan. In order to address this feedback and enable a seamless transition for our customers we have decided to modify the plan.

The migration is still scheduled to begin Monday, October 19, 2009, starting with equities. However, instead of sending 32 and 64 bit ids simultaneously, there will be a hard cutover to the 64 bit ids. This hard cutover is scheduled for January 18, 2010 after we've completed the upgrades to the matching engine.

There are 3 key advantages to this revised plan:

1. Customers will not be required to process 32 and 64 bit ids for the duration of the migration.
2. ArcaBook clients will receive the 64 bit ids over the existing multicast ports and will not need to listen to different ports for 64 bit data.
3. The modifications will allow for additional time to make code changes for the 64 bit ids.

**NOTE: The options migration is currently scheduled to be completed by December 14, 2009 coinciding with firms shutting down technology enhancements for the remainder of 2009. A more detailed notice of the options migration will be sent as we finalize planning.**

**ArcaDirect**

ArcaDirect customers will need to upgrade to ArcaDirect version 3.2 or 4.0 as these versions support both the current and expanded OrderID/ExecID formats. Versions 2.0 and 3.1 will be retired upon rollout. Detailed specifications for the ArcaDirect 3.2 and 4.0 APIs are available at <http://www.nyse.com/technologies/sfti/1157710277544.html>.

The UTP OrderID for NYSE Arca equities will expand from 32 bit to 64 bit length. As a result of this change, the following ArcaDirect, FIX and FIX drop copy fields will be 64 bit:

- Tag 37 (OrderID)
- Tag 17 (ExecID)
- Tag 19 (ExecRefID)
- Tag 9731 (ArcaExID) (this field is a custom session setting)

ArcaDirect (Please note the below expanded fields are supported in ArcaDirect 3.2 and 4.0 only):

- OrderID – Expands from 4 bytes to 8 bytes
  - ExecID – Expands from 4 bytes to 8 bytes
  - ExecRefID – Expands from 4 bytes to 8 bytes
  - ArcaExID – Expands from 4 bytes to 8 bytes
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**ArcaBook Updates**

ArcaBook participants will also need to update their specifications in preparation for the UTP platform migration. 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.

**Contact Info:**

If you have any further questions, please contact Paul Adcock at [padcock@nyx.com](mailto:padcock@nyx.com) or (312) 442 7046 or the Client Connectivity Group at 888.689.7739 or [connectivity@nyx.com](mailto:connectivity@nyx.com).

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