Information Memo

NYSE Euronext

11 Wall Street
New York, NY 10005

Trading Technology   **July 28, 2009**

TO: ALL MEMBERS, MEMBER ORGANIZATIONS
                     and Vendors Interfacing with the Common Customer Gateway^{SM} (CCG)

SUBJECT: **CCG Supports Expanded Activity IDs on Execution Reports**

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

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Firms are reminded that beginning in March of this year, CCG introduced an enhancement that populated an expanded activity ID in new optional FIX Tags <u>or</u> in the existing FIX Tags on a subscription basis. Firms who continue to experience an issue with receiving duplicate report activity IDs may wish to take advantage of this new service outlined below. In addition, on or about March 30th 2010, the NYSE will no longer support the current 9 digit activity ID. Firms are being advised in advance so they may plan for this change.

If a firm has not subscribed to the CCG Expanded Activity ID service, there is the potential for activity against a single order to exceed 999 actions (reports, corrections and admin responses). This forces the Activity ID to begin rolling over once the 1000th action has been processed. Although the reports and other actions are being correctly applied in NYSE Systems and sent to the Member Firm, firms that have not subscribed to this enhancement have experienced difficulty in processing messages with an Activity ID that has already been used earlier in the day and may appear as a duplicate report, correction or admin message.

When firms are ready to support the expanded activity ID in the required Tags, please contact the **Support Helpdesk at 1-888-689-7739 or send an email to support@nyx.com** to activate this service. Before activating this service, a firm's drop copy recipient must also be ready to support the expanded activity ID in the required FIX Tags.

If you have any business questions relating to receiving expanded activity IDs on your execution reports, please contact your NYSE Relationship Manager or Robert Airo at (212) 656-5663.

Current Report Activity ID Format
The Exchange trading system's support a 3-part Order Activity ID on all executions, corrections and admin responses returned to firms via CCG in FIX Tags 17 and 19. The Activity ID consists of a Group, Reference, and Sequence number with each field allotted 3 numerical values, totaling 9 digits. In addition, CCG 3.0 introduced optional Tag 9579 and 9704 that provides an expanded activity ID.

Current 9-Digit Activity ID Tags & Formats:
   a. Required Tags
      i. <Tag 17>-ExecID (BBB^NNNN/MMDDYYYY^**GGGRRRSSS**)
      ii. <Tag 19>-ExecRefID (BBB^NNNN/MMDDYYYY^**GGGRRRSSS**), conditionally required
   b. Optional Tag
      i. <Tag 9440>-ERCReferenceNumber (**GGGRRRSSS**), reflecting same ActID as populated in Tag 17.
      ii. <Tag 9579>-ExpERCReferenceNumber (RRRRRSSSSS), new optional Tag representing the expanded activity ID portion of Tag 17.
      iii. <Tag 9704>-PrevExpERCReferenceNumber (RRRRRSSSSS), new optional Tag representing the expanded activity ID portion of Tag 19.

New Expanded Activity ID Subscription Option
The new expanded 10-digit Activity ID will support up to 99,999 activities against a single order. It provides a 2-part Order Activity ID on all executions, corrections and admin responses returned to the firms in the required FIX Tags via CCG. The Activity ID consists of a Reference and Sequence number with each field allotted 5 numerical values, totaling 10 digits.

Expanded 10-Digit Activity ID Tags & Formats:
   c. Required Tags
      i. <Tag 17>-ExecID (BBB^NNNN/MMDDYYYY^RRRRRSSSSS)
      ii. <Tag 19>-ExecRefID (BBB^NNNN/MMDDYYYY^RRRRRSSSSS)
   d. Optional Tags
      i. <Tag 9579>-ExpERCReferenceNumber (RRRRRSSSSS), reflecting same activity ID as populated in Tag 17
      ii. <Tag 9704>-PrevExpERCReferenceNumber (RRRRRSSSSS), reflecting same activity ID as populated in Tag 19

Example

Activity	Expanded Activity ID Tag <9579>		Prev Expanded Activity ID Tag <9704>	
	Ref ID	Seq ID	PrevRefID	PrevSeqID
Execution 1	00001	00001		
Cancel Confirm/UROUT	00002	00002		
ERC for Execution 1	00001	00003	00001	00001
2nd ERC for Exec 1	00001	00004	00001	00003
Execution 2	00005	00005		
3rd ERC for Exec 1	00001	00006	00001	00004