

Information Memo



11 Wall Street
New York, NY 10005

NYSE Operations

September 1, 2010

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

SUBJECT: NYSE “Done for Day” Subscription Service Update

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

Background

Previously, the NYSE introduced a new “Done for Day” Firm subscription service that allowed subscribed Firm mnemonics to receive an unsolicited “UROUT” end of day message for all unexecuted “Day” orders sent to SDBK at a designated cutoff time.

Expanding upon this initial implementation, the NYSE would like to announce that we are in the process of enhancing this service to immediately return unsolicited “UROUT” messages as each individual symbol is closed and all closing reports have been disseminated for the trading day. This enhancement will allow you to begin to receive the status for all your open orders shortly after the market has closed. In the event that a symbol cannot be closed, we will continue to return unsolicited “UROUT” messages at the designated 5:15 p.m. cutoff time as we do today.

For customers already subscribed to this service, there are no further system changes required. Existing subscribers will automatically begin to take advantage of this enhanced “Done for Day” processing. Customers who have not yet subscribed will be required to support the technical changes outlined below in order to take advantage of this service.

Required System Changes to Subscribe to this Service:

In order to support this new service, the following technical changes are required:

1. OrdStatus <Tag 39> will be populated with a new value of “3” representing “Done for Day”.
2. ExecType <Tag 150> will be populated with a new value of “3” representing “Done for Day”.
3. ExecTransType <Tag 20> will be populated with the existing value “0”.
4. Text <Tag 58> will be populated with the text “Done for Day”.
5. LeavesQty <Tag 151> will be returned with a value of zero.
6. LastShares <Tag 32> will be returned with the value of zero.

The Merged Order Log Output will also be enhanced to include a new reason code of “Done for Day” on admin response records (message type 3A).

Summary

It is anticipated that this enhanced service will be available in the November 2010 timeframe. A future notification will provide additional information regarding exact activation dates.

For business questions relating to the upcoming enhancements, please contact your NYSE Relationship Manager or Robert Airo at (212) 656-5663.

To subscribe to this service, please contact John Schwarzbeck at 212.656.5462 or mnemonics@nyx.com.

For technical questions and/or testing arrangements, please contact our Service Desk at 1-866-873-7422 or send an email to support@nyx.com.

For more information regarding the Post Trade changes, please refer to Post Trade Notice 163 titled “Done for Day Changes” on NYSE.com.