

Interface Requirements Specification (IRS)

for the

Open Order Machine Readable Output (MRO) Files

Version 1.1

February 11, 2011

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Document Information

Document history The following table lists each version of this document.

Version	Date Added	Pages Affected	Remarks
1.0	01/28/11	All	First Edition
1.1	2/11/11	5 & 6	Corrected Price Field Definitions

Introductory Notes

Overview This document describes the formats for the Open Order File Machine Readable Output (MRO) Files.

At the end of each business day, NYSE Euronext provides to customers upon request, a detailed account of that customer's open order information in both NYSE and NYSE/Amex Listed Securities. The output is known as the Open Order File and is available in machine readable output form.

Note: There is no print-image equivalent for this Open Order File MRO.

Autoroute products The Open Order File will be distributed to customers as product ID: XXXXXXXX

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Open Order File Layout

<u>Field Name</u>	<u>Position</u>	<u>Format</u>	<u>Description</u>
Clearing Number	1-4	9(4)	4 digit Clearing number
Clearing Firm Alpha	5-8	x(4)	4 character Clearing Firm Alpha
Entering Firm Alpha	9-12	x(4)	4 character Entering Firm Alpha
Symbol	13-23	x(11)	Equity Symbol
Side	24	x(1)	Valid values are : 1=Buy 2=Sell (Long) 3=Sell Short 4=Sell Short Exempt 5=BUY Minus 6=Sell Plus
Branch Code	25-28	x(4)	4 character Branch code
Sequence Number	29-33	9(5)	5 digit Sequence Number
TA Number	34-39	x(6)	6 character Turn Around number
Order Date	40-45	x(6)	Order Date – mmddyy
Entry Time	46-54	x(9)	Order Entry Time - hhmmssms
Original Order Qty	55-63	9(9)	Original Order Quantity before corporate action
Original Leaves Qty	64-72	9(9)	Remaining Quantity before corporate action
Original Price Decimal Code	73	9	Number of decimal digit(s) in Price field
Original Price	74-85	9(12)	Price before Corporate Action

<u>Field Name</u>	<u>Position</u>	<u>Format</u>	<u>Description</u>
New Order Qty	86-94	9(9)	Order Quantity after corporate action
New Leaves Qty	95-103	9(9)	Leaves Quantity after corporate action
New Price Decimal Code	104	9	Number of decimal digits in the New Price
New Price	105-116	9(12)	Price after Corporate Action
Order Type	117	x(1)	Valid Values: 0=Market 1=Limit 2=Stop 9=Limit-OB
Time in Force	118	x(1)	Valid Values: 4=GTC 8=GTX
DNI/DNR	119	x(1)	Valid Values space= N/A 1=Do not increase 2=Do not reduce 3=Do not increase or reduce
CUSIP	120-128	x(9)	9 positions CUSIP number
	129-150	x(22)	Filler
Trailer Record			
	1-8	x(8)	TRAILER
	9-17	9(9)	Number of Open Orders for the Firm
	18-150	x(133)	Filler