Information Memo

NYSE Euronext

11 Wall Street
New York, NY 10005

Trading Technology

November 4, 2008

TO: **All Members and Member Organizations, Chief Operations Officers, Managing Partners, Operations Managers, Data Processing Managers and Technology**

SUBJECT: **NYSE Amex Trading of NASDAQ Symbols Under UTP – Industry Testing**

As previously announced in the September 8, 2009 NYSE Trader Update, NYSE Amex plans to trade NASDAQ listed equities and select ETFs on an Unlisted Trading Privilege (UTP) basis as an additional trading venue, supplementing NYSE Arca. In support of that effort, testing will be offered in the User Acceptance Test (UAT) environment during business hours starting November 2. Additionally, production industry testing will be made available on the following Saturdays:

- November 21, 2009
- December 12, 2009
- January 9, 2010

<u>Summary:</u>

The intent of these Saturday industry tests is to allow firms to test their order entry lines for a selection of NASDAQ, NYSE and NYSE Amex symbols as they will be configured in production. Market data for the NYSE and NYSE Amex symbols will be made available via production CQS and CTS data feeds while Nasdaq market data will be available via the production UQDF and UTDF data feeds. Order confirms (Acks), execution reports and UROUTS will be sent to firms real time via their CCG lines and both post trade output and DTCC contracts will be produced. These will not be floor tests; the trading floor will not be open for firms.

<u>Details:</u>

- Firms wishing to participate in one of the industry tests must register no later than the Tuesday before desired Saturday date (see Contacts section below).
- For each test, NYSE systems will be brought up with the prior Thursday's closing prices and Friday morning's GTC open order file for NYSE and NYSE Amex stocks. No prior day GTC orders will be present for NASDAQ stocks.
- CCG lines that are participating in the test will open up at approximately 8:00 AM ET in preparation for a standard 9:30 AM ET opening.
- Systems will be available for testing until a 12:00 noon close.
- Firms will receive executions and order responses with the appropriate executing exchange identifier.
- A subset of NASDAQ, NYSE and NYSE Amex symbols will be available for testing (see Supported Symbols section below). Firms are encouraged to test order flow in all three exchange's symbols.
- All post trade and contract output will use a trade date of the Friday before the test.

Note: – Firms are reminded to ensure that order and report messages generated during this test do not impact their production systems.

While the following systems and functionality be supported in production, they will not be supported for these Saturday tests:
- Proprietary Data products (e.g. NYSE OpenBook®)
- NYSE BBSS® and NYSE eBroker® systems
- Specialists CMS SPAR or CCG Concentrator
- NYSE OCS® for screen adds or MQM connectivity.
- Away market routing

Please keep in mind that this is not a capacity test. Firms are reminded not to inundate the systems with excessive order flow.

Supported Symbols:
The following NYSE and Amex symbols will be available for testing:

NASDAQ Symbols	Cusip
AAPL - Apple Inc.	037833100
CMCSA - Comcast Corporation	20030N101
GOOG - Google Inc.	38259P508
INTC - Intel Corporation	458140100
MSFT - Microsoft Corporation	594918104
QQQQ - PowerShares QQQ Trust, Series 1 (ETF)	73935A104

NYSE Symbols	Cusip
DE – Deere & Co.	244199105
IFF – International Flavors & Fragrances Inc.	459506101
WY – Weyerhaeuser Co.	962166104
X – United States Steel Corporation	912909108

Amex Symbols	Cusip
AXG – Atlas Acquisitions Holdings Corp.	049162100
BPW – BPW Acquisitions Corp.	055637102
EST – Enterprise Acquisitions Corp.	29365R108
FYR – Sapphire Industrials	80306T109

Output
All order entry and trade date activity will be captured and made available by the Monday following each Saturday test on the following outputs:

NYSE Post Trade Output	Test Autoroute Products
Clearing Firm Merged Order Log – MRO	06990143
Clearing Firm Merged Order Log – Print Image	06992466
Entering Firm Merged Order Log – MRO	06990174
Entering Firm Merged Order Log – Print Image	06980641

DTCC Contract Output	Test Autoroute Products
NYSE Print Image Contracts	02980092
NYSE Machine Readable Output (MRO)	02983036

Contacts:

- Firms wishing to participate in any of the planned tests must first register by sending an email to Michael Paulyson at mpaulyson@nyx.com. Registrations must be received by the Monday before the test in which you wish to participate (or by 11/16, 12/7 and 1/4, respectively). Firms must include their CCG line information or SenderCompID that they plan to use for the test (only those registered will be enabled for order flow) as well as a contact person at your firm (including email address and phone number).
- Member firms wishing to receive any of the Merged Order Log outputs should contact John Schwarzbeck at jschwarzbeck@nyx.com. Files will be sent on request.
- Clearing firms wishing to receive either of the DTCC test contract outputs need to be connected to the PSE Test region and must contact the DTCC Enterprise Service Center at 888-382-2721, and use option 5 then option 1.

Reference Materials:

- "NYSE Amex Trading of NASDAQ-Listed Securities under UTP"
  http://www.nyse.com/pdfs/NYSETradingTechnology_NASDAQ_UTP_20090908.pdf

- "Trading NASDAQ Symbols on NYSE Amex – Post Trade Update"
  http://www.nyse.com/pdfs/PT160-TradingNasdaqSymbolsRevised.pdf