



13 August 2009

**PROJECT: NYSE Arca Europe - trading engine move**

## Trading engine move to London: confirmation of Test approach and Production configuration

We are pleased to confirm that the NYSE Arca Europe (NAE) trading platform is on track to be technically ready in our London NYSE Liffe data centre for early September '09. Subject to customer readiness we plan to go live in October '09.

You will find below details of the customer configurations and test schedules relating to this migration.

### Customer SLE configuration

Order entry will be supported by a pool of Common Customer Gateways (CCGs) located in the London data centre supporting the NYSE Arca Europe market exclusively. As such customers will benefit from dedicated SLE sessions for NYSE Arca Europe. **We would remind you that only UTP-Direct and FIX 4.2 protocols will be supported.**

Customers with existing SLE(s) dedicated to NYSE Arca Europe will by default be allocated the exact same number of SLEs configured with the same msg/sec limit created. Upon activation of the new dedicated SLEs when NAE goes live in London, the existing dedicated SLEs will be deactivated.

Customers with no dedicated SLE(s) to NYSE Arca Europe will by default be allocated two SLEs each configured at 50 msg/sec and 1 Drop copy configured at 50 msg/sec.

NB: SLE fees do not apply for SLEs dedicated to NAE.

### Market Data configuration

Market data will be distributed using dedicated Exchange Data Publisher (XDP) servers located in the London data centre, exclusively reserved for NYSE Arca Europe. There will be no change to the current underlying NYSE Arca Europe Multicast Group IP address, however some minor changes will impact customers and a detailed notice will follow in due course.

### Connectivity

The dedicated NYSE Arca Europe Universal Trading Platform market data feed (UTP-MD) will be accessible via MMBA DR circuits, Secure Financial Transaction Infrastructure<sup>®</sup> (SFTI<sup>®</sup>) and Cannon Bridge collocation.

### Legacy Market Data protocols

Once the NYSE Arca Europe trading engine is moved to London, NAE market data will no longer be available via the TOPCAC and FIM protocols. NYSE Euronext has taken the decision **not to provide**

Website: [www.euronext.com](http://www.euronext.com)

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**NAE market data via the EMF protocol** given the improved stability of UTP-MD and the high number of customers who are ready to use the new target protocol.

#### Customer tests

Customers will be able to perform basic connectivity tests, intra week and outside market hours, as and when the NAE London platform is technically ready in early September '09.

- **Order Entry:** customers will be able to send messages via their target SLEs to verify they can reach to the new NAE CCGs.
- **Market Data:** the new NAE XDP servers will generate test technical messages on the current NAE MCG; these messages will be differentiated from the current NAE XDP messages via a new source ID.

In addition to the basic connectivity tests, two end-to-end weekend simulations will enable customers to validate comprehensively their Order Entry, Market Data and Back Office processes. **The simulations are planned for 19 and 26 September 2009. We strongly recommend that customers join at least one of these simulation sessions.**

#### Next steps

Customers must ensure that their Order Entry and Market Data protocols are ready for the target date of early September, as well as book the necessary resources for one of the simulation exercises of 19 and 26 September. Customers intending to use their MMBA circuit(s) must ensure that they have DR circuits pointing to Cannon Bridge.

The exact date of the platform being technical ready and the target go-live date will be confirmed at a later date.

For further information on the platform, and how to easily extend your membership to trade on NYSE Arca Europe, please go to <http://www.euronext.com/NAE>.

Alternatively, please contact:

#### **Universal Trading Platform Support Desk**

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Universal Trading Platform Support Desk opening hours:

Monday – Friday: 09.00 – 18.00 CET

(06.00 – 09.00 and 18.00 – 21.00 CET calls are redirected to the CTS Help Desk)

Kind regards,

NYSE Arca Europe

CONTACT: If you have any questions regarding the above, please contact us via email at [naesales@nyx.com](mailto:naesales@nyx.com)