

# IMPORTANT NOTICE

National Securities Clearing Corporation



**A#6562**

**P&S#6132**

**DATE: JANUARY 17, 2008**  
**TO: ALL PARTICIPANTS**  
**ATTENTION: MANAGING PARTNER/OFFICER**  
**OPERATIONS PARTNER/OFFICER**  
**MANAGER P&S DEPARTMENT**  
**MANAGER DATA PROCESSING DEPARTMENT**  
**FROM: PRODUCT MANAGEMENT**  
**SUBJECT: NYSE GROUP ANONYMOUS TRADE REPORTING**  
**ON RIO OUTPUT**

On January 22, 2008, the NYSE Group will begin to submit **equity trades** for their new trading venue "NYSE Match Point" to NSCC. NYSE Match Point is a new portfolio-based, point-in-time electronic facility of the New York Stock Exchange that matches aggregated orders at predetermined sessions through the regular hours and after hours of the Exchange. NYSE MatchPoint will trade securities listed on all major and regional U.S stock exchanges. The following link will provide additional information on "MatchPoint" <http://www.nyse.com/matchpoint> or contact Cary Broniszewski at 312-442-7028.

At the same time, the NYSE Group (ARNX) will also provide trade anonymity for all of its trade activity, (stocks and bonds), appearing on the NSCC Regional Interface Operations (RIO) output. This data will be reported on the Regional Interface Operation (RIO) unified multi-cycle MRO contract output (AutoRoute# 02143125) as well as the End-of-Day print image reports (AutoRoute# 002140124) in the NYSE Group sections. NYSE group is referred to as "ARNX" on NSCC's RIO MRO Output.

## **CHANGES TO RIO INTRA-DAY MRO OUTPUT**

NSCC has enhanced its RIO Intra-day output to supply this information on the universal 400-byte output for anonymous trades submitted by NYSE Group. The AutoRoute product number for the RIO Intra-day MRO is:

AutoRoute ID #	File Name
021423125	Regional Interface Operation (RIO) Trade Activity

The NYSE Group's Anonymous trade indicators on the RIO Intra-day output are:

AutoRoute ID	Field Name	Length	Position	Description	Comments
021423125 (Intra-day Format)	Contra Clearing Firm	4	70-73	Indicates Contra Firm	8602 = Anonymous Trade
021423125 (Intra-day Format)	Contra Executing Broker	4	85-88	Indicates Contra Executing Broker	ANON = Anonymous Trade

When NYSE Group is displayed in the Originating Market / Trade Source field:

AutoRoute ID	Field Name	Length	Position	Description	Comments
021423125 (Intra-day Format)	Originating Market / Trade Source	4	105-108	Indicates Market	ARNX = NYSE Group

### **Changes to RIO Print Output**

Below is the AutoRoute information for the RIO Print Image formats.

AutoRoute ID #	Report Name
02140124	End-of-Day Regional Interface Operation Report

Participant's RIO print reports have been modified to report anonymous trades from NYSE Group. Anonymous trades will be reported with the following Contra Clearing Broker and Contra Executing Broker.

- Contra Clearing Participant – 8602
- Contra Executing Broker - ANON

An example of the NYSE Group's anonymous contra broker information is attached to this Important Notice.

This and other NSCC Important Notices are located on the [www.nsc.com](http://www.nsc.com) Web site. This file format, as well as all other Participant file formats, are available at NSCC's Formats website, [formats.nsc.com](http://formats.nsc.com). If you have additional questions, please contact your Relationship Manager or email the undersigned at [ryodice@dtcc.com](mailto:ryodice@dtcc.com).

Robert M. Yodice  
Director, Product Management

## NYSE Group Exchange – RIO Print Image Contract

The attached is an example of the NSCC End-of Day, Print Image RIO output report, AutoRoute #02140124. Contra Clearing Participant and Contra Executing Broker will display the anonymous broker of 8602 and ANON in all NYSE Group sections of the RIO output. Changes to these fields are bolded and highlighted in **red**.

STOCK PURCHASE CONTRACT

TRANSACTIONS RECORDED FOR SETTLEMENT AT NSCC  
RECEIVED FROM NYSE GROUP

T-DATE: T+0  
PROCESS-DATE: 01/22/2008

MEMBER NO 0123 ABC TRADING INC. TRADE-DATE: 01/22/2008 SETTLEMENT-DATE: 01/25/2008

SYMBOL	- SECURITY DESCRIPTION	CONTRACT	BUY	SELL	MARKET	BRANCH	EXEC	STK RV	SP/tp	PRC
CUSIP	QUANTITY	MONEY	EXEC	PRICE	SELLER	EXEC	CONTROL#	ID-SEQ	TIME	BND IND TRADE VAR

AAPL - APPLE INC COM STK

037833 10 0										
	550,000	92,950,000.00	BZG	169.000000	<b>8602</b>	<b>ANON</b>			13:32	S

ARD - ARENA RESOURCES INC

040049 10 8										
	12,600	488,880.00	BZG	38.800000	<b>8602</b>	<b>ANON</b>			15:15	S

FCX - FREEPORT-MCMORAN COPPER & GOLD COM

35671D 85 7										
	30,000	2,685,600.00	BZG	89.520000	<b>8602</b>	<b>ANON</b>			14:21	S