

IMPORTANT NOTICE

National Securities Clearing Corporation



A#: 6787
P&S# 6357
Date: February 10, 2009
To: ALL PARTICIPANTS
Attention: MANAGING PARTNER/OFFICER
OPERATIONS PARTNER/OFFICER
MANAGER P&S DEPARTMENT
MANAGER DATA PROCESSING DEPARTMENT
From: CLEARANCE PRODUCT MANAGEMENT
Subject: NEW IDENTIFIERS ON NYSE GROUP EXCHANGE RIO
CONTRACTS

Pursuant to NYSE Euronext launch of their New York Block Exchange (NYBX), a block trading liquidity venue, NSCC will provide additional indicators on the NYSE Group Exchange RIO intra-day contract sheets. Please refer to NYSE Euronext website for additional information on New York Block Exchange.

The RIO intra-day data file output enhancement is effective beginning with trades of **Friday, February 27, 2009**. The new NYSE Group indicators will allow contract sheets to differentiate between transactions done on NYSE Bonds, NYSE Match Point and NYSE Block. The RIO end-of-day print image contracts will not be modified.

NYSE Group will continue to utilize the post trade anonymity function for all of its trade activity that appears on the NSCC Regional Interface Operations (RIO) output. Anonymous trades are reported with the Contra Clearing Broker of 8602 and Contra Executing Broker of ANON.

Details of the RIO enhancements are specified below:

A. Regional Interface Operation RIO Input

- **RIO Contract Input from DATATRAK SYSID 03601 and RIO MQ Message Input format:**

The three new indicators will be provided on contract sheets when NYSE Group, (identified as ARNX), submits the information to NSCC. The three new indicators will differentiate transactions as illustrated below:

Non-Confidential

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| Description | MRO | Length | Start | End | Type | Comments |
|-----------------|---------|--------|-------|-----|------|----------------------------------------------------------------------------------------------------------------------------------------------|
| Instrument Type | 109-112 | 1 | 152 | 152 | A/N | When: submitting exchange = ARNX, NYSE Group Then: 1 = Fixed Income 2 = Match Point 3 = New York Block Exchange |

B. Regional Interface Operation (RIO) Output

- **NSCC RIO Intra-Day MRO Contract Output, AutoRoute #02143125**

The three new identifiers will differentiate Fixed Income, Match Point and NYSE Block Exchange transactions.

When Originating Market / Trade Source field is NYSE Group (ARNX)

| Description | Length | Start | End | Type | Comments |
|-----------------------------------|--------|-------|-----|------|-------------------|
| Originating Market / Trade Source | 4 | 105 | 108 | A/N | ARNX = NYSE Group |

Then:

| Description | Length | Start | End | Type | Comments |
|--------------------|--------|-------|-----|------|---------------------------------------------------------------------------------------------------------|
| Last Market System | 4 | 109 | 112 | A/N | For NYSE Group Only: FIN = Fixed Income MP = Match Point NYBX = New York Block Exchange |

- **NSCC RIO End-of-Day Print Image Contracts, AutoRoute #021450124**

There will be no modification to RIO end-of-day print image contracts.

Additional Information

This and other NSCC Important Notices are located at NSCC's website (www.NSCC.com), and on the www.DTCC.com Web site in the Clearance and Settlement product pages. The same link contains the data file layouts for the RIO Trade Contracts. If you have questions, please contact your Relationship Manager or email the undersigned at ryodice@dtcc.com. Questions regarding NYSE Block Exchange or NYSE Group can be addressed to Cary Broniszewski of NYSE Euronext at 312-442-7028

Robert M. Yodice,
Product Management, Director