

# IMPORTANT NOTICE

## National Securities Clearing Corporation



**A#:** 7109  
**P&S#:** 6680  
**DATE:** DECEMBER 1, 2010  
**TO:** ALL PARTICIPANTS  
MANAGING PARTNER/OFFICER; P&S MANAGER, CASHIER;  
**ATTENTION:** OPERATIONS MANAGER; MANAGER, DATA PROCESSING MANAGER,  
IT MANAGER  
**FROM:** PRODUCT MANAGEMENT  
**SUBJECT:** UNIVERSAL TRADE CAPTURE – PRINT IMAGE REPORTING CHANGES

Subject to SEC approval, National Securities Clearing Corporation (NSCC) plans to implement Universal Trade Capture (UTC), the most comprehensive redesign of its trade capture system in decades, during the first quarter of 2011. For more details about UTC and the overall testing and implementation schedule, see Important Notice A#7030, P&S#6601, dated July 21, 2010.

In connection with the proposed implementation of UTC, and as previously announced, NSCC will consolidate each of the current trade capture print image reports into one report (the “UTC Print Image Report”). The UTC Print Image Report will modify the layout and content of the current trade capture print image reports, and will be produced at the end of the day, replacing those from individual legacy post-trade capture applications.

At the request of participants, NSCC will provide additional trade details on the UTC Print Image Report that were not included when the Correspondent Clearing application was migrated on November 19, 2010. Effective December 22, 2010, the UTC Print Image Report will now include commissions, taxes, regulatory fees, net value and reversal indicator, and a totals section for each market. **The UTC Print Image Report will not contain all data fields previously reported on the individual legacy trade capture reports.** Members will need to utilize the Machine Readable Output (MRO) files (either legacy or new UTC MRO) in order to obtain any trade related details not found on the new reports.

The table below identifies the dates the existing reports will be retired, and the data in those reports will be added to the UTC Print Image Report:

Date Retired	AutoRoute ID #	Report Name
November 19, 2010	02060128	Print Image Correspondent Clearing Blotter
January 7, 2011	02010092	Print Image NYSE T Contract
January 7, 2011	02010168	Print Image NYSE Adjustment Contract
January 28, 2011	02140124	Print Image Regional Trade Activity
February 11, 2011	02020184	Print Image OTC Contract File
February 11, 2011	02020097	Print Image NASD Contract

DTCC is now offering enhanced access to all important notices via a new, Web-based subscription service. The new notification system leverages RSS Newsfeeds, providing significant benefits including real-time updates and customizable delivery. To learn more and to set up your own DTCC RSS alerts, visit [http://www.dtcc.com/subscription\\_form.php](http://www.dtcc.com/subscription_form.php).

An example of the modified UTC consolidated print contract report and the totals section is attached to this Notice as Appendix A. Examples of the current trade capture print image reports are attached to this Notice as Appendix B, for comparison.

Additional Information

Please visit the UTC web page at <http://dtcclearing.com/learning/clearance/> to find the UTC formats.

For assistance with testing, please contact [RMSupport@dtcc.com](mailto:RMSupport@dtcc.com) to begin the process or the Enterprise Service Center at 888-382-2721 (option 5, option 1) for further support. For UTC web page assistance, please call or email DTCC Training Administrator at 888-258-6393, [training\\_administrator@dtcc.com](mailto:training_administrator@dtcc.com).

For questions about the Universal Trade Capture application or this Important Notice, please contact your Relationship Manager or email the undersigned at [bkapogiannis@dtcc.com](mailto:bkapogiannis@dtcc.com).

Bill Kapogiannis  
Director, Product Management

**Appendix A: UTC Print Image Sample**

**UTC Consolidated Print Image Contract**

CORR CLEAR BUY CONTRACT

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MEMBER-NO 0000 MEMBER NAME XYZ TRADING LLC PROCESS DATE 11/23/10

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CONTRA SR BROKER TI	QUAN	CONTRACT MONEY	PRICE	EXEC TIME	TRADE DATE	SETTL DATE	CLIENT ID	NET VALUE	COMMISSN	REG FEE	STATE TAX
DDAIF	-	CUSIP: US-D1668R123-7 - DAIMLER AG						STOCK			
1234 GD	1,000	5,000.00	5.000000	11:00:00	11/23	11/29	0000000000000000	4,973.00	9.00	9.00	9.00

Rejected Trade Format

CORR CLEAR BUY CONTRACT \*\*\*REJECT\*\*\*

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MEMBER-NO 0000 MEMBER NAME XYZ TRADING LLC PROCESS DATE 11/23/10

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CONTRA SR BROKER TI	QUAN	CONTRACT MONEY	PRICE	EXEC TIME	TRADE DATE	SETTL DATE	CLIENT ID	NET VALUE	ERROR DESCRIPTION
DDAIF	-	CUSIP: US-D1668R123-7 - DAIMLER AG						STOCK	
1234 GD	1,000	5,000.00	5.000000	11:00:00	11/23	11/29	0000000000000000	4,973.00	9.00 9.00 9.00

CONTRACT TOTALS

FINAL TOTALS FOR BROKER 0000

TOTALS BY SETTLEMENT DATE

EQUITY TOTALS

		ITEMS	SHARES	VALUE	COMM	TAX	REG	NET
BUY	11/23/10 T	631	638,642	\$18,762,156.55	\$883.40	\$ .00	\$ .00	\$18,763,039.95
SELL	11/23/10 T	645	695,990	\$19,121,113.90	\$1,225.63	\$ .00	\$323.53	\$19,119,564.74
BUY	11/22/10 T+1	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL	11/22/10 T+1	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
BUY	11/19/10 T+2	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL	11/19/10 T+2	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
BUY	11/18/10 SDS	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL	11/18/10 SDS	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
BUY	11/19/10 NDS	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL	11/19/10 NDS	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00

CA/ND/SO (INCLUDES NON SETL CASH)

		0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
BUY		631	638,642	\$18,762,156.55	\$883.40	\$ .00	\$ .00	\$18,763,039.95
SELL		645	695,990	\$19,121,113.90	\$1,225.63	\$ .00	\$323.53	\$19,119,564.74

BOND TOTALS

		ITEMS	SHARES	VALUE	ACC INT	COMM	TAX	REG	NET
BUY	11/23/10 T	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL	11/23/10 T	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
BUY	11/22/10 T+1	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL	11/22/10 T+1	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
BUY	11/19/10 T+2	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL	11/19/10 T+2	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
BUY	11/18/10 SDS	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL	11/18/10 SDS	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
BUY	11/19/10 NDS	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL	11/19/10 NDS	0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00

CA/ND/SO (INCLUDES NON SETL CASH)

		0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
BUY		0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00
SELL		0	0	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00	\$ .00

TOTAL EQUITY/BOND REJECT ITEMS 0

**Appendix B: Legacy Print Image Samples**

**OTC Contract Print Image File, AutoRoute #02020184**

NATIONAL SECURITIES CLEARING CORPORATION OTC PURCHASE CONTRACT - NON-STANDARD SETTLEMENT PAGE 1  
 MEMBER NO 1234 MEMBER NAME ABC Corporation TRADE DATE - VARIOUS

NON NP/ CNS SP	TRADE DATE	SETTLE DATE	QUANTITY	CONTRACT MONEY	BUY EXEC	MATCH IND	PRICE	SELLER	SELL EXEC	T SRCE	R ORG	A REF	D NUM	E ID-SEQ	REF TIME	BRANCH IND	EXEC IND	BA/ST IND	RV IND	CAP CDE
FFBC - FIRST FINANCIAL BANCORP (OH)																				
320209 10 9	11/24/2010	11/26/2010	106	1,805.18	ABCD	MT	17.030000	0000	ABCD	ABC	000000	0000-0000	16:00			D		P		
KNL - KENDLE INTL INC																				
48880L 10 7	11/24/2010	11/26/2010	27	259.74	ABCD	MT	9.620000	0000	ABCD	ABC	000000	0000-0000	16:00			D		P		
MCRI - MONARCH CASINO & RESORT INC																				
609027 10 7	11/24/2010	11/26/2010	21	255.15	ABCD	MT	12.150000	0000	ABCD	ABC	000000	0000-0000	16:00			D		P		

**NASD Contract Print Image File, AutoRoute #02020097**

NATIONAL SECURITIES CLEARING CORPORATION NASDAQ PURCHASE CONTRACT - TRADE DATE T PAGE 1  
 MEMBER NO 1234 MEMBER NAME ABC Corporation TRADE DATE 11/24/2010 SETTLEMENT DATE 11/30/2010

NON NP/ CNS SP	QUANTITY	CONTRACT MONEY	BUY EXEC	MATCH IND	PRICE	SELLER	SELL EXEC	T SRCE	R ORG	A REF	D NUM	E ID-SEQ	REF TIME	BRANCH IND	EXEC IND	BA/ST IND	RV IND	CAP CDE
A - AGILENT TECHNOLOGIES, INC																		
00846U 10 1	100	3,641.00	ABCD	MT	36.410000	1234	ABCD	NQ	123	0000-0000	11:13			D		A		
	100	3,638.50	ABCD	MT	36.385000	1234	ABCD	NQ	123	0000-0000	12:05			D		A		
	100	3,638.50	ABCD	MT	36.385000	1234	ABCD	NQ	123	0000-0000	12:08			D		A		
TOTAL	300	10,918.00																



**NYSE T Contract Print Image File, AutoRoute #02010092**

NATIONAL SECURITIES CLEARING CORPORATION

NYSE PURCHASE CONTRACT - TRADE DATE T

PAGE 1

MEMBER-NO 1234 ABC Corporation

TRADE DATE 11/24/10

SETTLEMENT DATE 11/30/2010

NON CNS	SYMBOL CUSIP	SPECL TRADE	QUANTITY	CONTRACT MONEY	BUY EX-ENT	PRICE	SELLR	SELL EX-ENT	ENT FIRM	TURN NUMBER	BRANCH SEQUEN	TIME ENTER	TIME EXEC	TYP	RV	CONTROL NUMBER
A - AGILENT TECHNOLOGIES, INC																
	00846U101-000		100	3,641.00	ABC	36.410000	0787	ABCD	ABC	123456	123456	1111	1111	C		00000000000
			100	3,640.00	ABC	36.400000	0772	ABCD	ABC	123456	123456	1321	1321	A		00000000000
			100	3,640.00	ABC	36.400000	0787	ABCD	ABC	123456	123456	1027	1027	C		00000000000
RL	TOTAL		300	10,921.00												

**Correspondent Clearing Blotter Print Image File, AutoRoute #02060128**

NATIONAL SECURITIES CLEARING CORPORATION

VERSION 2

PAGE NO. 1

TODAY'S DATE 11/18/10 TIME 21:05:29 C O R R E S P O N D E N T T R A D E I N P U T PROCESS DATE 11/18/10

BRK NO. 1234 ABC Corporation

CONTRA	EXCH	BUY	SHARES	UNIT	CONTRACT	ACCRUED	COMMISSION	STATE	REG	NET VALUE	TRADE	SETTL	TYPE
1234	ABCD	SELL	TRADED	PRICE	VALUE	INTREST		TAX	FEE		DATE	DATE	SBU/TR
DB			CUSIP D18190898 000		DEUTSCHE BANK AG NAMEN AKT (DEU)								
1234	ABCD	SELL	100	55.910	5,591.00	0.00	0.04	0.00	0.09	5,590.87	11/18	11/23	STK
AWH			CUSIP G0219G203 000		ALLIED WORLD ASSURANCE COMPANY HOLDINGS, LTD								
1234	ABCD	BUY	100	59.180	5,918.00	0.00	0.04	0.00	0.00	5,918.04	11/18	11/23	STK
1234	ABCD	SELL	100	59.200	5,920.00	0.00	0.04	0.00	0.10	5,919.86	11/18	11/23	STK