



Important Notice
National Securities Clearing Corporation

A#: 7413
P&S# 6983
DATE: APRIL 20, 2012
TO: ALL PARTICIPANTS
ATTENTION: MANAGING PARTNER/OFFICER; P&S MANAGER, CASHIER; OPERATIONS MANAGER; MANAGER, DATA PROCESSING MANAGER, IT MANAGER
FROM: PRODUCT MANAGEMENT
SUBJECT: NEW YORK STOCK EXCHANGE CONVERSION TO UTC FIX-FORMAT MESSAGES

As previously noted in Important Notice A#7277, P&S#6847, dated September 6, 2011, NSCC has begun supporting the conversion of exchanges (or “submitting entities”) to Universal Trade Capture (UTC) format messages. Beginning **Friday, April 27, 2012**, New York Stock Exchange (NYSE) will submit UTC FIX-format messages to NSCC for a portion of their trading activity. The parallel testing period for NYSE, as announced in Important Notice A#7408, P&S#6978, dated April 16, 2012, will end on April 26, 2012.

Members should note that some trade capture output fields may be populated differently due to differences between the UTC format and the legacy input formats. Below please note the differences in your NYSE output:

UTC output (MQ messages and MRO AutoRoute #02081673) differences				
Field Name	UTC FIX Tag	UTC MRO Field Position	Output value based on UTC input (Future)	Output value based on current input
Client Order ID	11	152-183	Market-defined value (BBB_NNNN/MMDDYYYY format value = Branch, Sequence, Order Date)	Space*
Account Number	1	313-344	Market-defined value (From trade input Account 1)	Space*
Step In / Step Out	81	346	Space*	Market-defined value

Legacy NYSE MRO (AutoRoute #02013036) differences			
Field Name	NYSE MRO (02013036) Field Position	Output value based on UTC input (Future)	Output value based on current input
Client Order ID	296-325	Market-defined value (BBB_NNNN/MMDDYYYY format value = Branch, Sequence, Order Date)	Space
Turnaround Number	326-334	Space	Market-defined value

*Fields populated with spaces are not transmitted via MQ or FIX.

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Information relating to the future conversions of submitting entities to UTC format messaging is available on the UTC website, at <http://dtcclearing.com/learning/clearance>.

For questions about this Important Notice, please contact your Relationship Manager at the undersigned at ppieczara@dtcc.com

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