

## NYSE Frequently Asked Questions

### GENERAL QUESTIONS

Question	Product	
1	NYSE # 2013036	<p><b>Where are uncomparing trades and advisories for NYSE transactions displayed on the Intra Day output?</b></p> <p>The Intra Day output includes compared trades only. To receive a file of uncomparing/advisory activity, please contact NYSE Operations at the NYSE (212) 656-5513.</p>
2	NYSE #2013036	<p><b>How are Step-Outs identified on the Intra Day output?</b></p> <p>Step Out transactions are identified in 2 places:</p> <p><b>Last Market System</b> (pos 109-112) = S in the Intra Day output record</p> <p>Possible values for <b>NYSE</b> are:</p> <ul style="list-style-type: none"><li><b>S</b> = SOS (Step-Out)</li><li><b>O</b> = OCS</li><li><b>F</b> = FDC (Locked In)</li><li><b>N</b> = NSCC (Specialist Force)</li></ul> <p><b>Trade type</b> (position 216) will have a value of "S" as well for Step-Out transactions. Both fields will be populated for Step-Outs.</p>
3	NYSE #2013036	<p><b>What is the appropriate process to follow if we do not receive the expected number of files?</b></p> <p>If you should not get any slice, please contact your SIAC help desk contact (the same contact you currently would call if you didn't get any expected output). They will need to know the AutoRoute product 02013036.</p>
4	NYSE #2013036	<p><b>How many Intra Day files should I expect each day?</b></p> <p>This information is available on the following Websites: <a href="http://formats.nsc.com">http://formats.nsc.com</a> (file formats) and <a href="http://www.nsc.com/impnot/index.html">http://www.nsc.com/impnot/index.html</a> <a href="http://www.dtcc.com/Publications/tplus1/index.html">http://www.dtcc.com/Publications/tplus1/index.html</a></p>

## GENERAL QUESTIONS

Question Product

---

5 NYSE # 2013036 Are there any specific times the files are sent?

This information is available on the following NSCC Web sites:

<http://formats.nsc.com> (January 30, 2003)

<http://www.nsc.com/impnot/index.html>

<http://www.dtcc.com/Publications/tplus1/index.html>

---

6 NYSE # 2013036 What is the unique identifier for the trades in the Intra Day file?

The unique identifier is the **Control Number** field, position 262-280 of the Intra Day file.

---

7 NYSE # 2013036 How do we resolve discrepancies when the number of records on the NYSE multi-cycle Intra Day files (02013036) exceeds the number of records on the old End of Day NYSE file?

The resolution is as follow:

Rejects are included in the multi -cycle output and are not included in the current EOD output (02012036 - NYSE T Contracts, 020120040 - NYSE Adjustment Contracts). Rejects are displayed for EOD reporting on the NYSE Night of Comparison (02012034) contracts. Therefore, utilize all three files to balance, or disregard the rejects in the Intra Day output and balance with the two files. (NYSE T Contracts and NYSE Adjustment File)

The field in the Adjustment file EOD that maps to the Intra Day file is in position 109 for a length of 2 ('Trade Status').

NOTE that the **Adjustment** file layout of EOD is DIFFERENT from the T file layout.

---

## SPECIFIC FIELD QUESTIONS

Question Product

---

### SPECIFIC FIELD QUESTIONS (cont.)

Question Product

---

1 NYSE # 2013036 What are the codes and corresponding values for **Last Market System** (pos 109 to 112)?

The Last Market System codes and values are:

**F** = FDC (Locked-In)

**N** = NSCC (Specialist Force)

**O** = OCS

**S** = SOS (Step-Out)

---

### SPECIFIC FIELD QUESTIONS (cont.)

Question Product

---

2 NYSE # 2013036 What is the Major Clearing Firm (pos 11 to14 in the End of Day file) known as in

**the new Intra Day file?**

The **Major Clearing Firm** is known as the **NSCC Participant Number** in the Intra Day file. It begins in position 13 for 4 bytes.

---

**3 NYSE # 2013036 Is the Reversal/Correction field on the Intra Day output record (position 338) the same field as the Trade Status Code field on the Adjustment field (position 109)?**

Yes. The possible values in this field are:

**Blank** = Original Trade

**C** = Correction by Market

**N** = Correction by NSCC

**R** = Reversal by Market

**S** = Reversal by NSCC

---

**4 NYSE # 2013036 Can the LAST-MARKET-SYSTEM field (pos 109 to 112) on the Intra Day output record be used to identify Adjustments? If so, by which values?**

**The following values of Last-Market-System will aid in determining the Adjustment type:**

**F** = Locked In

**N** = Specialist Force

**O** = OCS

**S** = (SOS) Step Out

The way to identify adjustments can be determined by the following conditions:

**Condition #1** - the Trade Date (position 217 to 224) **is not** equal to T.

**Condition #2** - the 'T' Step Outs are considered Adjustments on the current Adjustment file and will continue to be considered Adjustments on the new Intra Day file.

---

**5 NYSE # 2013036 What are possible values of Security Type (pos 152 to 157) on the Intra Day output record and what do they represent?**

The input record from NYSE to NSCC currently has no indicator for security type. All activity is assumed to be equity and will appear as ES=Equity/Stock on the Intra Day output.

---

**SPECIFIC FIELD QUESTIONS (cont.)**

**Question Product**

---

**6 NYSE # 2013036 Why does the Odd Lot indicator (pos 171) on the Intra Day output record not set to "1" when the number of shares displayed in the Last Shares field (position 160 to 170) is less than 100?**

There are situations where securities trade as round-lots in 1, 10, 25, and 50 share units. An indicator on the Security Master File determines the shares deemed to be a round-lot.

---

**7**      **NYSE # 2013036**      **Under what circumstances will a default settlement date of 99991231 (pos 225 to 232) on the Intra Day output appear on a transaction?**

'99991231' will appear as a settlement date under 2 conditions:

- The transaction is "When Issued" and a settlement date is not available
- The settlement type (pos 236-238) is Delayed Delivery.

---

**8**      **NYSE # 2013036**      **Why do transactions marked as " When Issued" (position 233) on the Intra Day output have a valid settlement date posted in the Intra Day output?**

Whenever the settlement date is available, "When Issued" transactions will have a valid settlement date.

---

**9**      **NYSE # 2013036**      **What are the possible values in the Netting Indicator field (position 234) and what do they represent?**

Currently the indicator can be either 'C' (CNS) or 'N' (Balance Order -Netting non CNS). Provisions have been made for additional indicators to be used as follows:

**B** = Balance Order, No Netting

**C** = CNS (Netting)

**F** = Foreign Balance Order Netting

**N** = Balance Order (Netting)

**Z** = Trade is not Netted

---

**10**      **NYSE # 2013036**      **What are the possible values for Settlement Location on the Intra Day output? (pos 239 to 240)**

At this time the only location for settlement of the trade is DTC. The indicator has a value of 'DT', which means 'DTC' ('*Depository Trust Company*').

---

**11**      **NYSE # 2013036**      **Why doesn't the Executing ID (pos 266 to 280) on the Intra Day output match the Trade Control Number (position 90 to 99) on the EOD T Contract file?**

Print image End-of-Day NYSE "T" contracts have an 11 digit control number, while the machine readable EOD T-Contract file only provides for 10 positions. As a result, the leading zero in the control number is dropped. The new Intra Day file has a 15-digit field for this number. The 11-digit number provided by NYSE will be shown with the leading zero left justified in position 266 to 280.

---

#### SPECIFIC FIELD QUESTIONS (cont.)

**Question    Product**

---

12 NYSE # 2013036 **Why doesn't the Order ID Number (pos 281 - 295) in the Intra Day output match the value of the Branch ID and Sequence number in the EOD T Contract file (pos 120-126)?**

The ORDER ID number in Intra Day output was increased from 7 to 9 bytes. The Branch ID, which would have represented the first 3 bytes of the ORDER ID, is now 4 bytes where the 4th byte is a SPACE; the Branch Sequence Number, which was 4 bytes, is now 5 bytes where the first position is a leading zero. EX:

Branch ID ABC

Branch Seq Nbr 1234

Old 7 byte field: ABC1234

New 9-byte field: ABC 01234

In addition, the intraday ORDER ID field length is actually 15 positions allowing for future need. The actual value will be left justified.

---

13 NYSE # 2013036 **Why is Turnaround Number (pos 326-334) 9 bytes in new Intra Day output and only 6 bytes in the EOD T Contract file?**

This number is passed exactly as received; it has been expanded from 6 characters to 9 characters. It will be left justified (trailing spaces). Currently, only 6 bytes are used. The 9 bytes are defined for future use if necessary; the NYSE will inform participants if and when the Turnaround Number will be increased; there is no need to adjust your database at the current time.

---

14 NYSE # 2013036 **What are the possible values for ADOT Execution Ind (pos 364) of Intra Day Input?**

The value for the **ADOT Execution Indicator** is '1' = ADOT. **NOTE:** NYSE requested a field for this indicator.

---

15 NYSE # 2013036 **What are the possible values for the CAP Order Execution Indicator (pos 365) of Intra Day Input?**

The value for the **Cap Order Execution Indicator** is '4'. **NOTE:** NYSE requested a field for this indicator.

---

16 NYSE # 2013036 **What are the possible values for the NX Execution Indicator (pos 366) of Intra Day Input?**

The values for the **NX Execution Indicator** are: '1' = With Names; '2' = Without Names. **NOTE:** NYSE requested a field for this indicator.

---

17 NYSE # 2013036 **What are the possible values for the Xpress Execution Indicator (pos 367) of Intra Day Input?**

The value for the **Xpress Execution Indicator** is '9' = Xpress. **NOTE:** NYSE requested a field for this indicator.

---

**18**      **NYSE # 2013036**      **What does the Market Mnuemonic represent on the Intra Day format?**  
The Market Mnuemonic field that is located on the Intra Day format is the Exchange's Participant Identifier. For example, a Market Mnuemonic of 'X' would be 'XYZ Corporation'.

---

**THE FOLLOWING ARE HEADER RECORD SPECIFIC QUESTIONS**

<b>Question</b>	<b>Product</b>	
<b>1</b>	<b>NYSE # 2013036</b>	<b>What value should we see in the "Multi-cycle Transmission Counter" that starts in pos 44 of the AutoRoute Header record?</b>

This field counts the number of cycles from which a participant has received data. If this is the first slice and you have received data in it, the number will be '01'. If it is the 3rd slice of the day but it is the first slice in which data was submitted by the marketplace, the value would still be '01'. If there were data in the first and third slices, the value would be '02'.

---

<b>2</b>	<b>NYSE # 2013036</b>	<b>Should the final cycle slice we receive in a day have a value of '98' in the "Application Multi-Cycle Counter" field (pos 55) of the AutoRoute Header record?</b>
----------	-----------------------	--

The field that starts in position 55 for 2 bytes in the header record identifies the total number of cycles generated for the day. The last cycle of the day is indicated by the value of '98'.

---

<b>3</b>	<b>NYSE # 2013036</b>	<b>What are the expected values in the "Poss Dupe" Ind field of the AutoRoute Header record (position 46)?</b>
----------	-----------------------	--

The expected values are:

- a) A blank space in position 46 indicates an original transmission.
- b) A value of '1' indicates a possible duplicate transmission.

We recommend you contact your DTCC relationship Manager for details of your Firm's Intra day output transmission set-up.

---

As of: September 7, 2004