

A#: 7354
P&S# 6924
DATE: JANUARY 11, 2012
TO: ALL PARTICIPANTS
ATTENTION: MANAGING PARTNER/OFFICER; P&S MANAGER, CASHIER; OPERATIONS MANAGER; MANAGER, DATA PROCESSING MANAGER, IT MANAGER
FROM: PRODUCT MANAGEMENT
SUBJECT: MODIFICATIONS TO UNIVERSAL TRADE CAPTURE MESSAGE

Please note that NSCC has revised the effective date for modifications to the Universal Trade Capture (UTC) Message Queue (MQ) output, previously announced in Important Notice A#7329 P&S#6899 dated November 29, 2011. These changes will be implemented into production effective **January 23, 2012**.

UTC MQ Message Modifications

The UTC MQ output will be modified as set forth in the table below in order to conform to UTC real-time message formats. These changes are exclusive to UTC MQ output transmissions; UTC MRO output will not be affected.

Firms interested in testing these modifications may receive the modified output through January 19, 2012. Please schedule testing in advance by sending an email to UAT@DTCC.com.

Tag	Description	Defined Field Length	Current UTC MQ output	Modified UTC MQ output beginning 1/23/12
60	Transaction Time	9	HH:MM:SS format	HHMMSSMMM format
137	Commission /Explicit Fee	9	11 bytes length	9 bytes length
137	Other Fees	7	9 bytes length	7 bytes length
137	Taxes	8	10 bytes length	8 bytes length
137	Accrued Interest	10	12 bytes length	10 bytes length
49	SenderCompID	4	Field currently not included in MQ message output	Field will be added to MQ message output
56	TargetCompID	4	Field currently not included in MQ message output	Field will be added to MQ message output
54	Side Indicator	1	Field currently reported twice per message	Field will be reported once per message
825	Liquidity Indicator	1	Default value is currently an undefined "0" value	Field will default to " " (space), as expected per format

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578	Source of Transaction	2	Value of "FI" is currently reported in this field for certain transactions	The value will be translated to "NB" as expected per format
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Additional Information

Please also visit the UTC web page at <http://dtcclearing.com/learning/clearance/> for UTC formats and other product information.

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

Tim Garrett
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