Information Memo

NYSE Euronext

11 Wall Street
New York, NY 10005

NYSE Operations

April 25, 2012

TO: **All Members and Member Organizations**

SUBJECT: **NYSE/DTCC Universal Trade Capture Format Implementation**

ROUTE TO: **Business Leaders, Technology and Operations Officers, Trading Desks, Order Rooms, P&S Managers and Clearing Firms**

NOTICE: **PT180**

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Overview:

As announced in a previously issued circular, PT179, dated April 12, 2012, the NYSE and NYSE Amex (the "Exchange") comparison stream will begin using the NSCC Universal Trade Capture (UTC) format when sending comparison sides to the clearing corporation. In addition the current MQM interface will be replaced with a FIX Engine interface to NSCC.

Implementation:

Effective with trades of April 27, 2012, the Exchange will begin sending a segment of the comparison data to NSCC in the Universal Trade Capture (UTC) format. Initially the Exchange will convert one of its sending entities (sending entity 5) to the UTC format, followed by the remaining entities. This data can be identified by the first four positions of the UTC Trade Report ID (Tag 571) beginning with the value of "NY05" or all stock symbols beginning with the letter "A" or " F".

The table below lists the sending entity, the first letter of the symbol with the corresponding implementation date:

Scheduled Migration Date	Sending Entity	Symbol beginning with letters
April 27, 2012	NY05	A or F
May 4, 2012	NY01-NY04	C, E, G, I, N, P, S
May 11, 2012	NY06-NY10	All symbols

Note: Comparison data being compared in OCS (including Step-Out Transactions) are not included in the migration at this time.

NSCC Notification:

Members should note that some trade capture output fields may be populated differently due to differences between UTC format and the legacy input format. Please refer to NSCC Notice A#7413, P&S# 6983, dated April 20, 2012 Subject: "New York Stock Exchange Conversion to UTC FIX Format Messages" for details. Questions regarding your Trade Capture Output should be directed to your NSCC Relationship Manager.

Fallback:

The existing NYSE MQM interface and proprietary format to DTCC will be maintained for a limited time to provide a fallback capability:
- Comparison data will be pre-positioned on the MQM queues in the event the fallback plan is invoked
- In addition offsetting "reversals" can be generated from the MQM interface in the event erroneous data is sent over the new FIX Engine interface

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