

# **IMPORTANT NOTICE**

**National Securities Clearing Corporation**



**A#: 6772**  
**P&S# 6342**  
**Date: January 9, 2008**  
**To: ALL PARTICIPANTS**  
**Attention: MANAGING PARTNER/OFFICER**  
**OPERATIONS PARTNER/OFFICER**  
**MANAGER P&S DEPARTMENT**  
**MANAGER DATA PROCESSING DEPARTMENT**  
**From: PRODUCT MARKETING AND DEVELOPMENT**  
**Subject: NASDAQ OMX BX – REGIONAL INTERFACE**  
**OPERATION (RIO) & CONSOLIDATED TRADE**  
**SUMMARY ENHANCEMENTS**

On December 24, 2008 NASDAQ OMX Group received Securities and Exchange Commission (SEC) approval to operate NASDAQ OMX BX formerly know as the Boston Stock Exchange (BSE). "NASDAQ's OMX Group" will reactivate the BSE as NASDAQ OMX BX. The NASDAQ OMX BX Exchange is scheduled to launch on Friday, January 16, 2009.

**On January 16, 2009**, National Securities Clearing Corporation (NSCC) will reactivate its existing BSE identifiers on its Regional Interface Output (RIO) intra-day data files and print image contracts. On the end-of-day Print Image trade output, all equity transactions on this exchange will be identified as NASDAQ OMX BX.

These exchange equity trades will be reported utilizing the NASDAQ OMX BX Omnibus account number **0163 as the Contra Clearing Firm Number** and a **Contra Executing Broker (NQBX)**. In addition, NSCC will reactivate its Consolidated Trade Summary (CTS) data file and print image output codes to identify the NASDAQ OMX BX Exchange.

Details of enhancements to output are specified below:

## **A. Regional Interface Operation (RIO) Contracts**

- **NSCC RIO Intra-Day Data File Contract Output, AutoRoute #02143125**  
NSCC will begin to display a value of "XBOS" for equity trades executed on the NASDAQ OMX BX Exchange in the Market / Trade Source" field, position 105-108.

Description	Length	Start	End	Type	Comments
Originating Market / Trade Source	4	105	108	A/N	XBOS = NASDAQ OMX BX Exchange

- **NSCC RIO End-of-Day Print Image Contracts, AutoRoute #021450124**

Currently the RIO report segregates each regional exchange into its own separate section and these sections are sorted by settlement date. NSCC will begin providing a separate section for the NASDAQ OMX BX Exchange transactions in the same manner as previously reported for the BSE. The exchange name will be identified as NASDAQ OMX BX. An example of a RIO print image contract containing NASDAQ OMX BX Exchange equity trades is attached as Exhibit “A”.

Additionally RIO contracts have a “totals section” at the end of each broker’s print image report. The totals page displays trade totals for NSST = Non-Standard Settlement, T, T+1, T+2, T+3 and older Same Day as well as T+3 and older Next Day trade totals for each Regional Exchange. There are separate sections that are divided into Equity Sale, Equity Purchase, Bond Sale and Bond Purchase. The RIO report totals for NASDAQ OMX BX will be identified as “BN”. An example of the totals page containing NASDAQ OMX BX Exchange equity trades is attached as Exhibit “B”.

## **B. Consolidated Trade Summary**

- **NSCC Consolidated Trade Summary, AutoRoute #02042354 and the Supplemental Consolidated Trade Summary Cycle 1 and 2, AutoRoute #02040954 Data Files**

Currently the Consolidated Trade Summary is issued three times a day. The regular Consolidated Trade Summary and two Supplemental Consolidated Trade Summaries are produced each business day. NSCC will begin to display the value of “BN” as Market Exec. or Trade Source in the “Market Name” field, position 26-27, for equity trades executed on the NASDAQ OMX BX Exchange for all three Consolidated Trade Summary data files.

Description	Length	Start	End	Type	Comments
Market Name	2	26	27	A/N	Market Exec. or Source of Input BN = NASDAQ OMX BX Exchange

- **NSCC Consolidated Trade Summary, AutoRoute #02042353 and the Supplemental Consolidated Trade Summary Cycle 1 and 2, AutoRoute #02040953 Print Image Reports**

In support of NASDAQ OMX BX, NSCC will begin to display the value of “BN” in the “MKT” column for NASDAQ OMX BX Exchange equity trades in the detail section of all three Consolidated Trade Summaries. The name of the exchange will change from Boston Stock Exchange to NASDAQ OMX BX. Please refer to Exhibit “C” for an example of this Consolidated Trade Summary Print Image report enhancement.

The Consolidated Trade Summaries also contain a Broker Summary page. The Broker summary page displays the Items, Shares and Value of stocks purchased and sold. The Items, Share and Value columns have a separate line for each market. “BN” will be used to reflect for equity trades executed on NASDAQ OMX BX Exchange. Please refer to Exhibit “D” for an example of the Consolidated Trade Summary Broker Summary page.

### C. Additional Information

This and other NSCC Important Notices are located on the [www.DTCC.com](http://www.DTCC.com) Web site. Data file layouts for the RIO Trade Blotters and Compared Trade Summaries may be found in the Clearance and Settlement product pages which can be found by utilizing the same link. If you have questions, please contact your Relationship Manager or email the undersigned at [ryodice@dtcc.com](mailto:ryodice@dtcc.com). Questions regarding NASDAQ OMX BX Exchange equity trading can be addressed to NASDAQ OMX Sales at 1-800-846-0477 or e-mail to [sales@nasdaqomx.com](mailto:sales@nasdaqomx.com).

Robert M. Yodice  
Product Management, Director

# IMPORTANT NOTICE

**National Securities Clearing Corporation**



The Depository Trust &  
Clearing Corporation

NATIONAL SECURITIES CLEARING CORPORATION

REGIONAL INTERFACE OPERATIONS REPORT - RIO

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**Exhibit A**

TRANSACTIONS RECORDED FOR SETTLEMENT AT NSCC

T-DATE: T+0

STOCK S A L E CONTRACT

RECEIVED FROM THE NASDAQ OMX BX EXCHANGE

PROCESS-DATE: 10/24/2008

MEMBER NO 9999 ABC Securities Corp.

TRADE-DATE: 10/24/2008 SETTLEMENT-DATE: 10/24/2008

SYMBOL - SECURITY DESCRIPTION	CONTRACT	SELL	BUY	MARKET	BRANCH	EXEC	STK RV	SP/tp	PRC				
CUSIP	QUANTITY	MONEY	EXEC	PRICE	BUYER	EXEC	CONTROL#	ID-SEQ	TIME	BND	IND	TRADE	VAR

CIEN - CIENA CORP

171779 10 1

100,000

420,000.00

4.200000

#0163 NQBX

002078906160

11:15 S

PEIX - PACIFIC ETHANOL, INC.

69423U 10 7

4,400

91,960.00

20.900000

#0163 NQBX

001345506160

10:31 S

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STOCK S A L E CONTRACT TOTALS

\*\*\*\*\* \*\*\*\*\* BROKER TOTALS \*\*\*\*\*

\*\*\*\*\* FOR ALL REGIONS \*\*\*\*\*

PROCESS DATE: 10/24/2008

MEMBER NO 9999 ABC SECURITIES INC.

REGION

DESCRIPTION	ITEMS	QUANTITY	CONTRACT MONEY	T-DATE
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BN				NSST TRADES
BN	9	58,735	854,311.90	T
NASDAQ BX	1	105,000	2,979,900.00	T+1
BN			.00	T+2
BN			.00	T+3 / OLDER SAME DAY SETTLEMENT
NASDAQ BX			.00	T+3 / OLDER NEXT DAY SETTLEMENT
TOTALS ==>	10	163,735	3,834,211.90	

IS			.00	NSST Trades
IS	1	105,000	2,979,900.00	T
Inter Securities			.00	T+1
IS			.00	T+2
IS			.00	T+3 / OLDER SAME DAY SETTLEMENT
Inter Securities			.00	T+3 / OLDER NEXT DAY SETTLEMENT
Totals ==>	1	105,000	2,979,900.00	

ALL			.00	NSST TRADES
ALL	10	163,735	3,834,211.90	T
REGIONS	1	105,000	2,979,900.00	T+1
ALL			.00	T+2
ALL			.00	T+3 / OLDER SAME DAY SETTLEMENT
REGIONS			.00	T+3 / OLDER NEXT DAY SETTLEMENT
TOTALS ==>	11	268,735	6,814,111.90	

TSR800C0

CNS-CONSOLIDATED TRADE SUMMARY

PROCESSING DATE 10/25/08

**Exhibit C**

DEPOSITORY: D

CURRENCY: USD

MEMBER NO: 9999 MEMBER NAME: ABC SECURITIES CORPORATION SETTLEMENT DATE 10/27/08 PAGE 1

	SEC			PURCHASED	SELL	DEBIT	CREDIT	SXM
MKT	SYMBOL	CUSIP	SECURITY DESCRIPTION	QUANTITY	QUANTITY	VALUE	VALUE	STS
	BN	GMST	36866W106	GEMSTAR-TV GUIDE INTL INCEW0 U	9,900		28,075.41	
NET				9,900		28,075.41		

BOND TOTALS		
NET BONDS		
STOCK TOTALS	9,900	28,075.41
NET STOCKS	9,900	28,075.41
TOTALS TRADE	9,900	28,075.41
NET TRADES	9,900	28,075.41

TSR801C0

CNS-CONSOLIDATED TRADE SUMMARY

PROCESSING DATE 10/26/08

**Exhibit D**

G R A N D T O T A L

SETTLEMENT DATE 10/27/08 PAGE 1

DEPOSITORY: D

CURRENCY: USD

EXCH	MARKET OF EXECUTION OR		S T O C K	P U R C H A S E D		S T O C K	S O L D
CODE	SOURCE OF TRADE DATA	ITEMS	SHARES	VALUE	ITEMS	SHARES	VALUE
AB	ALL BASKETS						
AM	AMERICAN STK EXCH						
BN	NASDAQ OMX BX EXCHANGE						
CA	CHICAGO BD OPTS E						
CE	CHICAGO MERC EXCH						
CI	CINCINNATI STK EX						
CR	CORRESPONDENT CLR	9	260,212	2,413,612.00	9	260,212	2,413,612.00
FL	FLIPPED TRADES						
ID	INST DELY SYS(DTC						
IS	INTL SEC EXCH						
MW	MIDWEST STK EXCH						
NY	NEW YORK STK EXCH	18	436,877	7,648,934.41	18	436,877	7,648,934.41
OC	OVER THE COUNTER	53	633,313	14,774,914.49	53	633,313	14,774,914.49
OL	NYSE ODD LOT SYST						
OP	OPTIONS CLRG CORP						
PC	PACIFIC STK EXCH						
PH	PHILADELPHIA STK						
XX	OTHER						
	CLEARED-GRAND TOTALS	80	1,330,402	24,837,460.90	80	1,330,402	24,837,460.90
	CLEARED-NET POSITIONS	62	934,164	20,774,046.17	64	934,164	20,774,046.17