

NEW YORK STOCK EXCHANGE, INC.
MARKET DATA DIVISION

Vendor Reporting eXtensible Markup Language (VRXML)
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ABSTRACT

The purpose of this document is to provide a description of the proposed file based reporting language for the Market Data division of the New York Stock Exchange, Inc. (NYSE).

OVERVIEW

Traditionally, vendors fulfilled their reporting obligations by uploading their “VARS” files to <http://www.tcbdata.com>. The group at TCBDData would receive these files, provide a level of processing and extraction, and then dispersed the files to the appropriate markets including NYSE Market Data. The Market Data staff members then reviewed the files for completeness.

The NYSE announced last year that it intends to add choice and efficiency to the current reporting practices. The NYSE’s plans included the following:

1. Establishing a NYSE facility to accept vendor reports directly as well as from VARS files. (Completed 12/2001)
2. Transitioning from current “transaction change” reporting to total inventory reporting. (Effort underway, to be completed in 2003)
3. Developing value-added administrative services for vendors and their customer. (Ongoing effort)
4. Developing more efficient, industry-accepted data transfer methodologies to enable straight-through-processing.

We would hope that this proposed Vendor Reporting eXtensible Markup Language (VRXML) schema will be available for use by the end of the year 2002. Working with the FISD, we wish to gather comments and feedback prior to our implementation.

VRXML STRUCTURE

The XML structure is a new format that the Market Data division of the NYSE has developed. The working name of this new structure is Vendor Reporting eXtensible Markup Language (VRXML). The XML structure is based upon the original VARS format but adds additional functionality and efficiency. The capability to transform an existing VARS file into a VRXML file is a requirement.

Primary Elements:

File Descriptor: Provides information about the file itself

Vendor Change Entry: Represents company, contact, and location information for a vendor

Inventory Entry: Represents one location's set of inventory elements for a company (subscriber or vendor)

Subscriber New Entry: Represents information about a new subscriber for the reporting vendor

Subscriber Change Entry: Represents changes to subscriber information including company changes, location changes, and new locations for that subscriber

Rules:

- Each file will have one File Descriptor
- Each file will have at least one other primary element (Vendor Change, Inventory, Subscriber New, or Subscriber Change)
- Each file will abide by the VRXML Schema

**VRXML TYPE
DESCRIPTIONS**

Report

Elements	Type	Allowable Entries	Comment
File Descriptor	File Descriptor	1..1	Described Below
Vendor Change Entry	Vendor Change Entry	0..1	Described Below
Inventory Entry	Inventory Entry	0..m	Described Below
Subscriber New Entry	Subscriber New Entry	0..m	Described Below
Subscriber Change Entry	Subscriber Change Entry	0..m	Described Below

File Descriptor

Field Name	Type	Allowable Entries	Comment
Vendor ID	String	1..1	Assigned by VARS Administrator
Date File Created	Date	1..1	Format = "YYYY-MM-DD"
Time File Created	Time	1..1	Format = "HH:MM:SS"
Vendor Change Entry Count	Integer	0..1	Number of vendor changes in file (0 or 1)
Inventory Entry Count	Integer	0..1	Number of inventory elements in file
Subscriber New Entry Count	Integer	0..1	Number of new subscribers in file
Subscriber Change Entry Count	Integer	0..1	Number of subscriber changes in file

Inventory Entry

Field Name	Type	Allowable Entries	Comment
VAN	String	1..1	Vendor Account Number, uniquely identifies the location for a set of

			inventory elements.
Product	Product	1..m	Described Below

Vendor Change Entry

Field Name	Type	Allowable Entries	Comment
Company	Company	0..1	Changes to company information. Described Below
Billing Change	Billing Change	0..1	Changes to the vendor's billing address. Described Below
Location New	Location New	0..m	A new location for this vendor. Described Below
Vendor Location Change	Vendor Location Change	0..m	Changes to vendor's location. Described Below
Vendor Contact Change	Vendor Contact Change	0..m	Changes to vendor's location. Described Below

Subscriber New Entry

Field Name	Type	Allowable Entries	Comment
Company	Company	1..1	Described Below
Billing Address	Address	1..1	Described Below
Location New Entry	Location New Entry	1..m	Must contain at least one new location for a subscriber. Described Below

Subscriber Change Entry

Field Name	Type	Allowable Entries	Comment
VAN	String	1..1	Vendor Account Number
Company	Company	0..1	Changes to existing subscriber's company information. Described Below
Billing Change	Billing Change	0..1	Changes to existing subscriber's billing address. Described Below
Location New	Location New	0..m	New Location for the subscriber. Described Below
Location Change	Location	0..m	Changes to a subscriber's

	Change		location. Described Below
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Location New

Field Name	Type	Allowable Entries	Comment
Address	Address	1..1	Described Below
Inventory Entry	Inventory Entry	1..m	Described Above

Location Change

Field Name	Type	Allowable Entries	Comment
Address	Address	1..1	Changes to the location's address. Described Below

Billing Change

Field Name	Type	Allowable Entries	Comment
Address	Address	1..1	Changes to a billing address. Described Below

Vendor Location Change

Field Name	Type	Allowable Entries	Comment
VAN	Address	1..1	Vendor Account Number for this location
Address	Address	1..1	Changes to the location's address. Described Below

Vendor Contact Change

Field Name	Type	Allowable Entries	Comment
Action Code	String	1..1	Codes used to describe intent of this entry
Contact	Contact	1..1	Described Below

Company

Field Name	Type	Allowable Entries	Comment
Name1	String	1..1	Name of the company
Name2	String	0..1	Second line of the name of company
Comment	String	0..1	Comments associated with the company

Address

Field Name	Type	Allowable Entries	Comment
Address1	String	1..1	
Address2	String	0..1	
Address3	String	0..1	
City	String	1..1	
State	String	0..1	
Postal Code	String	0..1	
Country	Country	0..1	Must be a valid country code
Local Company Name1	String	0..1	Optional for indicating a different company name
Local Company Name2	String	0..1	Optional for indicating a different company name

Contact

Field Name	Type	Allowable Entries	Comment
Contact Type	String	1..1	Code for type of contact (i.e Primary Reporting, Billing, ect...)
Full Name	String	1..1	Used to support VARS format
First Name	String	0..1	
Middle Name	String	0..1	
Last Name	String	0..1	
Salutation	String	0..1	
Title	String	0..1	Business title
Phone Number	String	0..1	
Email Address	String	0..1	
Fax Number	String	0..1	
Address	Address	0..1	Described Above

Product

Field Name	Type	Allowable Entries	Comment
Vendor Product Code	String	1..1	Code used by vendor to describe the product
Inventory	Inventory	1..m	Described Below

Inventory

Field Name	Type	Allowable Entries	Comment
Quantity	Integer	1..1	Reported Quantity
Comments	String	0..1	Comments for this inventory element
Effective Date	String	1..1	The month for this inventory element