

Trading Technology

February 3, 2009



TO: All Members and Member Organizations/Chief Operations Officers/Managing Partners/Operations Managers/Data Processing Managers and P&S Managers of Member Organizations/MOL Users

SUBJECT: Merged Order Log (MOL) Turnaround (TA) Number Field

PT 154

As announced in a February, 2, 2009 Trading Technology Information Memo titled "Decommission of SuperDot: Migration to New Database (SDBKSM) for NYSE and NYSE Alternext US Securities", firms were notified that SDOT was being replaced with a new database: Super Display Book (SDBK). As the NYSE Trading Platform transitions to newer and more robust technologies, all systems will begin to pass a full six characters in the Turnaround (TA) Number field. Although during the transition symbols that are still being processed by SDOT will continue to send TA numbers that may have less than six characters.

Member Firms are being advised to review their internal Merged Order Log Output processing as it pertains to the TA Number field. Listed below is a summary of the change.

MOL TA Number Dissemination

Currently the NYSE assigns a Turnaround (TA) Number on all orders entered through the NYSE Equity Trading Platform. The TA Number is carried on all activity (reports, corrections and administrative responses) associated with that order on the Merged Order Log Output. The TA Number field is 6 characters in length and may contain any alpha/numeric combination, although the first position is currently required to be an Alpha character.

There are certain instances when an order is sent to a broker's handheld device, where the broker creates a new (child) order that references the TA Number of the original order received. This reference TA Number is often collapsed (leading zeros and spaces removed).

Listed below is an example of how the fields currently appear for a parent/child order.

System	Record	TA # (position 26-31)	Parent TA # (228-233)
SDOT	1A (Parent)	AA0099	NA
SDOT	1B (Child)	BB0099	AA99

Listed below are examples of how the fields will appear as NYSE and NYSE Alternext Securities transition off of SDOT and on to the new SDBKSM Database.

System	Record	TA # (position 26-31)	Parent TA # (228-233)
SDOT	1A (Parent)	AA0099	NA
SDOT	1B (Child)	BB0099	AA99
SDBK (new)	1A (Parent)	810099	NA
SDBK (new)	1B (Child)	820099	810099 (No Compression)

Member firms may have logic to expand the collapsed TA Number to match the original. The new TA Number may contain either an alpha or numeric character in the first position. If a member firm has internal processing on TA# they should ensure that they allow for any alpha/numeric combination as well as compressed and non-compressed field population.

The following Merged Order Log Products are affected:

Output Name	Product ID
Member (Clearing) Firm MRO	06220143
Entering Firm MRO	06220174
Broker Agency MRO	06010176
Broker Badge MRO	06201029

Turnaround Number field locations and values on the Merged Order Log

Field Name	Position Start-End	Format (Length)	Field Value
TURNAROUND NUMBER OR ORDER ID RECORDS 1A, 1B, 2A-2E, 3A, 3B, 3C	26-31	X(6)	System assigned Turnaround number (e.g., AA9999 or 123456) – or – Low-order characters of the proprietary system’s Order ID (for Badge MRO only)
CANCEL TURNAROUND NUMBER RECORDS 1A, 1B, 1C	112-117	X(6)	For cancel and replace orders – System assigned Turnaround number (e.g., AA9999 or 123456)
PARENT ORDER TURNAROUND NUMBER RECORDS – 1B	228-233	X(6)	The Turnaround number of the parent order associated with this Partial order
ALGO TURNAROUND NUMBER RECORD 1C	250-255	X(6)	System assigned Turnaround number of the parent order associated with this Algo e-Quote
CANCEL TURNAROUND NUMBER RECORDS – 3A	177-182	X(6)	System assigned Turnaround number (e.g., AA9999 or 123456) of the cancel/replace order

A copy of the current Merged Order Log format is available on the NYSE website at the following link:

<http://www.nyse.com/pdfs/SAHMROv3-7.pdf>

Any questions regarding this circular should be forwarded to John Schwarzbeck (212) 656-5462 or Larry Moreno (212) 656-4648.