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Revised

PT 0102

Date: December 7th, 2004

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

Subject: **Broker Badge Merged Order Log Enhancement – Proprietary e-Broker Messages**

At the request of Broker Badge Merged Order Log (MOL) output recipients, the machine readable file (product number 06201029) and print image report (product number 06201028) will be modified to display messages entered from a proprietary or vendor order management system that are sent to and from the NYSE e-Broker system.

Presently, only NYSE e-Broker messages that originate from the NYSE's Broker Booth Support System (BBSS) appear on the badge output. The addition of this data will provide users with complete and accurate audit trail information from their e-Broker device.

This modification is tentatively scheduled for implementation in the 1st quarter of 2005. An exact date will be announced in a subsequent circular. Users are being notified in advance so that they can modify their internal processing to accommodate this change.

Listed below is a summary of the change:

- The Order Entry Method field on order records (type 1A and 1B) shall contain a new value to indicate that a Proprietary or Vendor OMS sent the order to the NYSE e-Broker device.

Field Name	Positions	Value
Order Entry Method	072-072	9 = Proprietary/Vendor System

- The Turnaround Number field on order, report and admin records shall contain the Proprietary or Vendor OMS ‘Order ID.’ In addition, the Cancel Turnaround Number field on order records may also contain the Proprietary or Vendor OMS ‘Order ID’. To facilitate the processing of the larger value supported by NYSE e-Broker, four bytes of filler space have been redefined to handle the high order characters.

Field Name	Positions	Value
Order Id (overflow)	022-025	High Order Characters (first left most values) Proprietary/Vendor System Order Id
Turnaround Number or Order Id	026-031	Proprietary/Vendor System Order Id or SuperDot assigned Turnaround Number
Cancel Order Id (overflow)	048-051	High Order Characters (first left most values) Proprietary /Vendor System Order Id
Cancel Turnaround or Order Id	112-117	For cancel and replace orders. Turnaround or Order Id of the order that was canceled

- New values will appear in the Admin Sub-type field on Proprietary/Vendor administrative records (type 3A).

Field Name	Positions	Value
Admin Type	074-074	E = e-Broker Admin Present
Admin Sub-type	075-075	A = Sent DOT (Book) L = Nothing Done B = Sent CAP M = UR Guaranteed C = Sent Direct + N = TLTC E = Sent Xpress O = Confirm Cancel 8 = Order Sent (D = Sent Direct +/IOC – future use)
Activity ID	044-052	Spaces on e-Broker Admin activity

A new field ‘Domain Name’ will appear on proprietary/vendor ‘Order Sent’ administrative records (type 3A). This field will represent the Proprietary/Vendor OMS that originated the order.

Field Name	Positions	Value
Name	103-127	Proprietary/Vendor System Registered Domain Name
Admin Type	074-074	E = e-Broker Admin Present
Admin Sub-Type	075-075	8 = Order Sent

MOL Format

A complete copy of the MOL Interface Requirements Specification is available on the NYSE web site, www.nyse.com/pdfs/SAH_MRO_Formats_v1-17.pdf.

Testing

In January 2005, test files will be made available upon request. To request a copy, please contact Stacey Haggerty-SIAC at (212) 383- 9812, (shaggert@siac.com) or Laura Young-SIAC at (212) 383-9813, (lyoung@siac.com).

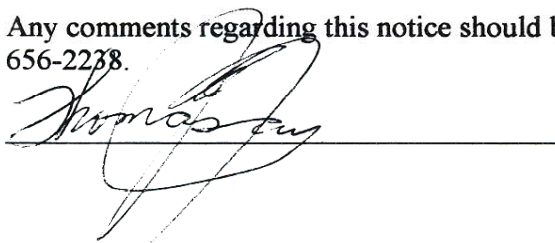
Print-Image Report Changes

Attached is a sample of the new data elements appearing on the Broker Badge version of the Merged Order Log report.

- The new e-broker message text along with the broker badge shall be displayed under the 'admin response' data section.
- A proprietary/vendor originated order, shall display the abbreviation 'OMS' under the Source (SRC) column. Note: Currently BBSS originated orders reflect BTH under this column.
- The Domain Name shall appear on the same line as the sent order message.
- The Order Id shall appear in the same column as the Turnaround Number.

Any questions concerning this enhancement should be directed to Mr. Robert Hesdra at (212) 656-3859 or Ms. Nadira Ramtahal at (212) 656-5945.

Any comments regarding this notice should be directed to the undersigned, Thomas Fay at (212) 656-2238.



A handwritten signature in black ink, appearing to read "Thomas Fay", is written over a solid horizontal line.

Attachment

BADGE LOG EXHIBIT

Below is a sample of a Badge Log displaying a proprietary order with e-Broker activity.

BADGE: 1234		N.Y.S.E. BADGE LOG										TRADE DATE: 01/13/2004													
FIRM: ABC		AUTOROUTE # 06201028										PAGE													
		!---CONTRA INFORMATION---!P!F!TIME OR !																							
		!WRITEIN !R!L! PRIOR !																							
		!D! !T!A!ORG DST BILL INTR EXEC!BBSS MEMO OR																							
		!FIRM BDGE TIME LEAVES!N!G!ORD.DATE!AON!T!F!N!CLR!S!T!BTH BTH TO BRKR BRKR!ADMIN RESPONSE																							
SYMBOL	BR-SEQ#	TA-NUM	TYPE	INS	SRC	QTY	PRICE	DP	FIRM	BDGE	TIME	LEAVES	N!G!	ORD.DATE	AON!	T!F!	N!CLR!	S!T!	BTH	BTH	TO	BRKR	BRKR!	ADMIN	RESPONSE
IBM	ABC145	A394872456	SELL	OMS		100000																			
			ADM	OMS		100000																			1234 ORDER SENT
			ADM	HHD		100000																			1234 ACCEPTED ORDER
			RPT	HHD		10000	12.00		!LOC	SPEC		90000	O!	133645	!										0001
			RPT	HHD		10000	11.59		!LOC	SPEC		80000	O!	133825	!										0001
			ADM	HHD		80000																			1234 SENT CAP

Proprietary e-Broker
Traffic

Proprietary OMS
Domain Name

e-Broker
Admin Text