



REVISED

PT 0105

Date: October 28th, 2004

To: All Specialist Firms/All Specialist Merged Order Log/Activity Report Users

Subject: **MOL Output Enhancement – Display Book Freeze Time**

Effective with the trades of November 11th, 2004, the Merged Order Log Output is being modified to provide Specialist users with Display Book Freeze Time. The MOL machine-readable file (product # 06220143) and print-image version of the Specialist Activity Report (product # 06010615) are being enhanced to provide the new Freeze Time related information. Listed below is a brief summary of the change:

Merged Order Log File Enhancement:

- A new record type of “5A” shall be defined on the MOL file. The new record is 80 bytes in length (see format below for details). The new record shall identify when the Book was frozen, if this was the result of an Explicit or Implicit freeze and when the Book was unfrozen. The 5A record types shall be sorted at the end of each individual file.

Note: Only MOL transmissions destined for Specialist users and their clearing agent shall contain the new 5A record type. No other MRO transmissions shall contain the new records.

MRO Record Type 5A – Freeze Record

Field Name	Position Start-End	Format (Length)	Field Value
RECORD TYPE	1-2	X(2)	5A = Freeze record
FILLER	3-6	X(4)	Spaces
CLEARING NUMBER	7-10	9(4)	Specialist firms’ clearing number
SYMBOL	11-21	X(11)	Listed security symbol – compressed, no special characters
FILLER	22-40	X(19)	Spaces
SPECIALIST UNIT	41-43	9(3)	Unit number of the Specialist for the Security Symbol
FILLER	44-53	X(10)	Spaces
FREEZE TYPE	54-54	X(1)	E = Explicit, I = Implicit, U = Unfreeze
FREEZE TIME	55-64	9(10)	HHMMSSssss (Last two positions zero filled)
FILLER	65-79	X(15)	Spaces
END OF RECORD	80-80	X(1)	ETX = 1-byte end-of-text character

MRO Trailer Record

The “Reject Total” field on the Trailer record shall be renamed and will include the Freeze record total as well as the Reject record total.

Field Name	Position Start-End	Format (Length)	Field Value
OTHER TOTAL	107-114	9(8)	Total number rejects and/or freeze records on this file.

Specialist Activity Report Enhancement:

- Two new disposition values shall be added to the report, ‘U’ to indicate the time that the Book was unfrozen and ‘F’ to indicate the time that the Book was frozen. In addition, the original order details column shall print the literals Explicit, Implicit or Unfreeze, depending upon the corresponding freeze/unfreeze message. Attached is a sample of the Specialist Activity Report with the new disposition values.

Revised MOL/MRO Format:

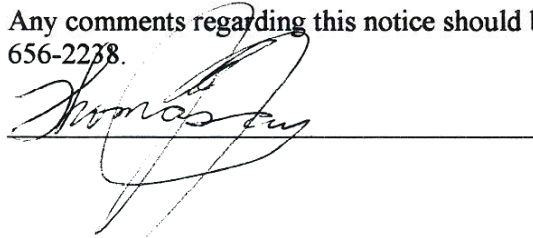
A complete copy of the revised MOL Interface Requirements Specification is available on the NYSE web site www.nyse.com.

Testing:

To request a copy of a test file, please contact Stacey Haggerty-SIAC at (212) 383-9812, (shaggert@siac.com) or Laura Young-SIAC at (212) 383-9813 (lyoung@siac.com).

Any questions regarding this notice should be addressed to Ms. Nadira Ramtahal at (212) 656-5945 or Mr. Robert Hesdra at (212) 656-3859.

Any comments regarding this notice should be directed to the undersigned, Thomas Fay at (212) 656-2278.



Attachment

Sample Specialist Activity Report

AUTOROUTE: 06010615
 | 123 |
 UNIT
 SECURITY SYMBOL: ABC

N Y S E S P E C I A L I S T
 A C T I V I T Y R E P O R T

DATE: 05/11/2004
 PAGE: 1
 SEQ#: 1

TIME OF ACTIVITY	MAJR FIRM	BRANCH & SEQ.NO.	TA#	DSP	TRADE QTY.	ACTIVITY PRICE	OPEN QTY.	LVS QTY.	CONTRA FIRM LOT BADG	N X	ORIGINAL ORDER DETAILS			A O	T I	DB TIME OR ORDER
											S	QTY.	PRICE			
08:05:25	AAA	SP9377	AH1452	C	104		104				S	104	39.01			G 05102004 **
08:05:38	BBB	CZP5619	DA1624	C	200		200				B	200	30.00			G 05102004 **
09:30:36	CCC	BPB8734	JKJF01	S	106	29.60	106		OARS 1		S	106	MARKET			D 092838
09:31:34	DDD	GFY46	MRUT01	S	2000	29.75	2000		BHH 20		S	2000	29.75			D 09311114 O
09:32:34	FFF	AAE22	NHBQ01	B	1500	29.85	1500		DOT 15		B	1500	29.85			G 05102004 **
09:33:06	GGG	FBT52	OYDQ01	T		29.65	400				SH	400	29.65			D 09330129 O
09:33:36	HHH	FBT52	OYDQ01	S	400	29.65	400		LMT 4		SH	400	29.65			D 09333615 T
09:33:10	III	KVQ1980	OOIH01	E		29.74	1200				B	1200	29.72 STOP			D 09330140 O
09:34:36	JJJ	KVQ1980	OOIH01	B	1200	29.74	1200		LMT 12		B	1200	29.72 STOP			D 09331025 E
09:36:37				F									IMPLICIT			09363774 F
09:36:40				F									EXPLICIT			09364033 F
09:36:45				F									IMPLICIT			09364515 F
09:36:46	EEE	HGY6163	LQYE01	B	500	29.75	500		DOT 5		B	500	MARKET	NX		D 09364554 O
09:36:48				F									IMPLICIT			09364887 F
09:36:53				U									UNFREEZE			09365354 U
09:44:48	LLL	TFB26	OYDQ02	S	300	29.65	400	100	LMT 3		SH	400	29.65 STOP			D 09431608 T
09:45:44	LLL	TFB26	OYDQ02	T		29.65	100				SH	400	29.65 STOP			D 09441101 T
09:45:54	LLL	TFB26	OYDQ02	S	100	29.65	100		LMT 1		SH	400	29.65 STOP			D 09441110 T

U= Unfrozen
 F = Frozen

Freeze Types:
 Implicit
 Explicit
 Unfreeze

U= Unfreeze Time
 F =Freeze Time