



## PT 0108

Date: April 1<sup>st</sup>, 2005

To: All Merged Order Log Users/Operations Managers/Data Processing Managers and P&S Managers of Member Organizations

Subject: ***New Data Elements on OCS MQM Format and Uncompared/Advisory File***

On March 4th, 2005, NYSE Market Surveillance issued an Information Memo (number 05-13), and established new requirements for Clearing Firm comparison submission. Subject to the conditions outlined in the memo referenced above, members may be required to submit an "Order Date" as well as other data elements to the On-Line Comparison System (NYSE OCS<sup>SM</sup>).

In support of this initiative and in anticipation of future processing needs, the following data elements have been added to the OCS Message Queue Manager (MQM) Interactive Submission Format and the OCS End-of-Day Uncompared/Advisory File (Product Number 06010984).

Field Name	MQM Positions	Uncompared/Advisory Positions	Value	Purpose
Order Instructions	259-259	398-398	1= Buy 2= Sell 3= Sell Short 4= Sell Short Exempt 5= Buy Minus 6= Sell Plus	Future Usage
Order Date	260-265	378-383	YYMMDD	Regulatory
Report Link ID	266-271	384-389	Six Position Number	Future Usage

Note: Details on the usage of Order Instructions and Report Link Id shall be issued in subsequent correspondence.

### Testing:

Participants interested in testing changes to their OCS MQM submission format for Order Date or any other field referenced in the Market Surveillance Information Memo 05-13 dated March 4th, 2005 should contact Stacey Haggerty-SIAC at (212) 383-9812 or Shalaka Palmer-SIAC at (212) 383-9815.

**Contract Output:**

It is anticipated that the Clearing Corporation shall issue a companion circular, announcing how the new fields shall appear on the Intra-Day contract output.

**Revised Format:**

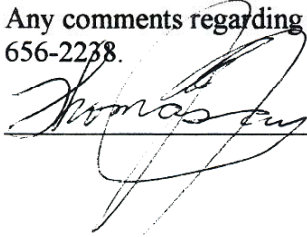
A complete revised copy of the MQM format is available on the NYSE website. ([http://www.nyse.com/pdfs/MQM\\_UsersGuidev4\\_5\\_1.pdf](http://www.nyse.com/pdfs/MQM_UsersGuidev4_5_1.pdf))

**Questions:**

Technology questions related to the Market Surveillance Information Memo should be directed to Deborah Lang at (212) 656-5956 and Regulatory questions should be directed to Rohan Prashad (212) 656-6772.

Any questions regarding the NYSE OCS<sup>SM</sup> should be addressed to Robert Hesdra at (212) 656-3859 or Nadira Ramtahal at (212) 656-5945.

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



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