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PT 0109

Date: May 13th, 2005

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**

**Effective May 25<sup>th</sup>, 2005**, the Broker Badge version of the Merged Order Log output 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 (Product Number 06201028 & 06201029).

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.

Listed below is a summary of the changes to the Machine Readable Output File:

- 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.

- Turnaround Number/Cancel Turnaround Number Field Cont.

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 O = Confirm Cancel (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

- The Source of Report field on report records (Type 2A-2E) shall contain a new value to indicate if the report or report modification originated from the NYSE e-Broker device or the Proprietary OMS.

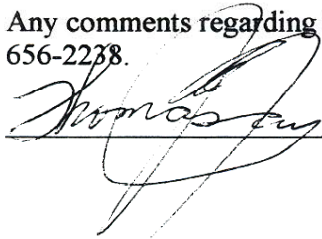
Field Name	Positions	Value
Source Of Report	114-114	P = Proprietary/OMS

## **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](http://www.nyse.com/pdfs/SAH_MRO_Formats_v1-17.pdf).

Any questions concerning this enhancement should be directed to Post Trade Operations at (212) 656-5513.

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



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Attachment

