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PT 0114

Date: August 26, 2005

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

Subject: ***Merged Order Log Enhancement –e-Quote Activity***

Effective **September 23, 2005**, the Merged Order Log output will be modified to support the future processing of e-Quote activity. At that time recipients shall begin receiving the expanded 3A Administrative Response Record format and the Report Link Identification on the MOL/MRO output.

The NYSE recommends that all MOL/MRO users review their internal processing to ensure that they are prepared to accept the expanded 3A Administrative Response Record format. It is expected that e-Quote activity shall begin appearing on the output in the fourth quarter of this year.

Listed below are the initial changes to the output:

- The length of the 3A Administrative Response Record is increasing from 128 bytes to 200 bytes.
- A new field “Display Book Link ID” shall be added to position (129-134) on the 2A -2E report records.
- The Elapsed Time field on the Clearing Firm/Entering Firm print-image output shall be replaced with a new field “Display Book Link ID.”

MOL Output:

The following MOL outputs shall be affected by the changes listed above:

- Broker Badge Output (Product Numbers 06201029 & 06201028)
- Clearing Firm Output (Product Numbers 06220143 & 06010641)
- Entering Firm Output (Product Numbers 06220174 & 06222466)
- Agency Output (Product Number 06010176)

MOL Testing

Test output is available upon request. MRO recipients may request any of the test files listed below:

- Test output using an extract of Production data with the expanded 3A Administrative Response Record format and the Report Link Identification.
- Test output using “Canned” data containing e-Quote Activity.

To request the test files list above please contact Stacey Haggerty at (212) 383-9812, shaggerty@siac.com or Laura Young lyoung@ siac.com at (212) 383-9813.

Reference Material:

The enhancements to support the Merged Order Log e-Quote processing was announced in a previously issued Post Trade informational circular number PT0111, dated June 30, 2005, subject "Merged Order Log Enhancement - e-Quote Activity".

A complete copy of the MOL Interface Requirements Specification is available on the NYSE website (http://www.nyse.com/pdfs/SAH_MRO_Formats_v2-00b1.pdf)

Any questions regarding this circular should be directed to Larry Moreno (212) 656-4648, lmoreno@nyse.com.