



PT 0089

Date: May 15, 2002

To: Merged Order Log Users and Data Processing Managers

Subject: **Merged Order Log CAP Order Modifications for Lines 3F and 4**

The NYSE is in the process of automating the delivery of Convert and Parity (CAP-DI) orders and reports for brokers on the Trading Floor. In support of this initiative, additional data elements will be added to the CAP-DI order and report process. These new data elements will be entered in CMS Lines 3F and 4 and will be passed to the Merged Order Log Machine Readable Output File. Listed below is a summary of these modifications:

Lines 3F and 4

Currently, CMS Lines 3F and 4 data is available on the MRO file for record type "1B" that denotes an Order with Lines 3F and 4 information. The information in this field is carried as miscellaneous free-form text (positions 196-255) on the record.

Member firm proprietary Broker Systems on the Trading Floor and NYSE BBSSsm/e-Brokersm initiated CAP-DI orders will contain the following data elements in fixed positions on the record to facilitate member firm processing.

- ◆ Line 3F: Introducing Broker Badge and "Bill To" information.
- ◆ Line 4: Parent Order Information (BBSS format or proprietary format)

Type of CAP Order

Currently, CAP Orders are identified on record types "1A" and "1B" by the value of "4" in the AON field (position 127) of the MRO file. To distinguish the type of CAP order, users must reference the Order Entry Method field (position 72).

- ◆ Manual CAP Order = 2 (1A record without line 3F and 4 data).
- ◆ Proprietary CAP Order = 0 (1B record with line 3F and 4 data proprietary format).
- ◆ BBSS CAP Order = 3 (1B record with line 3F and 4 data BBSS format)

Implementation

This change is scheduled for implementation in the third quarter of 2002. MRO users are being notified at this time to allow them to modify their internal systems for this change. An exact implementation date will be announced in a subsequent circular.

MRO Product Numbers

The following Merged Order Log MRO AutoRoute products will be effected by this change.

| <u>Name</u> | <u>Production</u> | <u>Test</u> |
|-----------------------|--------------------------|--------------------|
| Member Firm MRO | 06220143 | 06990143 |
| Entering Firm MRO | 06220174 | 06990174 |
| BBSS Badge MRO | 06010886 | 06990886 |
| BBSS Booth Agency MRO | 06010176 | 06980176 |

MRO Format

Attached to this circular is a copy of the Line 3F and 4 format for the "1B" order record type. To obtain a complete copy of the MRO format; please contact Mr. Michael Paulyson at (212) 656-2721.

Note: The amount of data in the Parent Order ID field (positions 217-238) will fluctuate, based on the data submitted by the proprietary broker system. The field cannot exceed 22 bytes.

Any other questions concerning this circular should be addressed to Mr. Robert Hesdra at (212) 656-3859.



Merged Order Log MRO Record Formats

| Field Name | Position Start-End | Format (length) | Field Value | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---------------------------|--------------------|-----------------|---|-------------|----------|--------|---------------------|---------|------|--------------------|---------|------|--------|---------|------|---------|---------|------|-----------------|---------|------|-----------|---------|------|---------------|---------|------|--------|---------|------|------------------------|---------|------|--------|---------|------|--------------------|---------|------|--------|---------|------|---------------------------|---------|------|-----------------|---------|------|-----------|---------|------|--------|---------|-------|-------------|----------|--------|----------|---------|--|-----------------|---------|-------|-----------------|---------|------|-----------|---------|------|--------|---------|-------|
| LINES 3F/4 | 196-255 | 9(3)X(57) | <p>9(3) – specifies the variable length of misc. text that follows</p> <p>X(57) – If AON Flag (position 127) is 4 = CAP and Order Entry Method (position 072) is 3 = BBSS Then is formatted as follows:</p> <table border="0"> <thead> <tr> <th>Description</th> <th>Position</th> <th>Format</th> </tr> </thead> <tbody> <tr> <td>Fixed Value of “//”</td> <td>199-200</td> <td>X(2)</td> </tr> <tr> <td>Introducing Broker</td> <td>201-204</td> <td>X(4)</td> </tr> <tr> <td>Filler</td> <td>205-205</td> <td>X(1)</td> </tr> <tr> <td>Bill To</td> <td>206-209</td> <td>X(4)</td> </tr> <tr> <td>Carriage Return</td> <td>210-210</td> <td>X(1)</td> </tr> <tr> <td>Line Feed</td> <td>211-211</td> <td>X(1)</td> </tr> <tr> <td>Entering Firm</td> <td>212-215</td> <td>X(4)</td> </tr> <tr> <td>Filler</td> <td>216-216</td> <td>X(1)</td> </tr> <tr> <td>CAP Order Branch (TTT)</td> <td>217-220</td> <td>X(4)</td> </tr> <tr> <td>Filler</td> <td>221-221</td> <td>X(1)</td> </tr> <tr> <td>CAP Order Sequence</td> <td>222-226</td> <td>X(5)</td> </tr> <tr> <td>Filler</td> <td>227-227</td> <td>X(1)</td> </tr> <tr> <td>Parent Order Turnaround #</td> <td>228-233</td> <td>X(6)</td> </tr> <tr> <td>Carriage Return</td> <td>234-234</td> <td>X(1)</td> </tr> <tr> <td>Line Feed</td> <td>235-235</td> <td>X(1)</td> </tr> <tr> <td>Filler</td> <td>236-255</td> <td>X(20)</td> </tr> </tbody> </table> <p>X(57) – If AON Flag (position 127) is 4 = CAP and Order Entry Method (position 072) is 0 = CMS Then is formatted as follows:</p> <table border="0"> <thead> <tr> <th>Description</th> <th>Position</th> <th>Format</th> </tr> </thead> <tbody> <tr> <td>As above</td> <td>199-216</td> <td></td> </tr> <tr> <td>Parent Order ID</td> <td>217-238</td> <td>X(22)</td> </tr> <tr> <td>Carriage Return</td> <td>239-239</td> <td>X(1)</td> </tr> <tr> <td>Line Feed</td> <td>240-240</td> <td>X(1)</td> </tr> <tr> <td>Filler</td> <td>241-255</td> <td>X(15)</td> </tr> </tbody> </table> <p>X(57) – For all other orders, if the miscellaneous text begins with two slashes ‘//’, then the text will begin with line ‘3F’ data, followed by two line feeds and if present, followed by line ‘4’ data and a single line feed:</p> <p style="text-align: center;">// data25 LF LF or // data25 LF LF data27 LF</p> <p>If the miscellaneous text does not begin with two slashes ‘//’, then the text will contain only line ‘4’ data followed by a single line feed:</p> <p style="text-align: center;">data27 LF</p> <p>Notes: data25 = up to 25 bytes alphanumeric data27 = up to 27 bytes alphanumeric LF = 1-byte line feed</p> | Description | Position | Format | Fixed Value of “//” | 199-200 | X(2) | Introducing Broker | 201-204 | X(4) | Filler | 205-205 | X(1) | Bill To | 206-209 | X(4) | Carriage Return | 210-210 | X(1) | Line Feed | 211-211 | X(1) | Entering Firm | 212-215 | X(4) | Filler | 216-216 | X(1) | CAP Order Branch (TTT) | 217-220 | X(4) | Filler | 221-221 | X(1) | CAP Order Sequence | 222-226 | X(5) | Filler | 227-227 | X(1) | Parent Order Turnaround # | 228-233 | X(6) | Carriage Return | 234-234 | X(1) | Line Feed | 235-235 | X(1) | Filler | 236-255 | X(20) | Description | Position | Format | As above | 199-216 | | Parent Order ID | 217-238 | X(22) | Carriage Return | 239-239 | X(1) | Line Feed | 240-240 | X(1) | Filler | 241-255 | X(15) |
| Description | Position | Format | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Fixed Value of “//” | 199-200 | X(2) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Introducing Broker | 201-204 | X(4) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Filler | 205-205 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bill To | 206-209 | X(4) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Carriage Return | 210-210 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Line Feed | 211-211 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Entering Firm | 212-215 | X(4) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Filler | 216-216 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CAP Order Branch (TTT) | 217-220 | X(4) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Filler | 221-221 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CAP Order Sequence | 222-226 | X(5) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Filler | 227-227 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Parent Order Turnaround # | 228-233 | X(6) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Carriage Return | 234-234 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Line Feed | 235-235 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Filler | 236-255 | X(20) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Description | Position | Format | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| As above | 199-216 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Parent Order ID | 217-238 | X(22) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Carriage Return | 239-239 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Line Feed | 240-240 | X(1) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Filler | 241-255 | X(15) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |