



PT0097

Date: March 11, 2003

To: All Members and Member Organizations/Chief Operations Officers/Managing Partners/Operations Managers/Data Processing Managers and P&S Managers of Member Organizations

Subject: **Merged Order Log Enhancements to Report NYSE e-BrokerSM Administrative Messages**

The NYSE Merged Order Logs are being modified to contain new NYSE e-Broker (Hand Held Device) administrative messages. These modifications are scheduled for implementation in April 2003. An exact implementation date will be announced in a subsequent notice. Users are being notified in advance so that they can modify their internal processing to accommodate the changes to the Merged Order Log machine-readable output files.

Currently, for members using the NYSE's Broker Booth Support System (BBSS) and NYSE e-Broker systems, the quantity and the time an order was entered into the BBSS is captured on Merged Order Log output. To provide more complete and accurate audit trail information, a new message will now appear on the Merged Order Logs, indicating:

- the badge number associated with e-Broker device.
- the time and quantity of any order (or cancellation) that the Floor broker accepts (or acknowledges receipt of) at the e-Broker device.

Merged Order Log (MOL) Product Numbers

The following Merged Order Log products will be affected by this change:

<u>Product Name</u>	<u>MRO Product #</u>	<u>Print Image Product #</u>
Clearing Firm MOL	06220143	06010641
Entering Firm MOL	06220174	06222466
Broker Badge MOL	06201029	06201028
BBSS Agency MOL	06010176	06010166

A handwritten signature in black ink, appearing to read "Dennis L. Covelli". The signature is fluid and cursive, with a large initial "D" and "C".

Merged Order Log Machine Readable Output Changes

Listed below is a summary of the Merged Order Log Machine Readable Output changes.

New Admin Type and Subtypes

The Activity ID field (position 44-52) will contain spaces for the e-Broker activity. The e-Broker admin message will contain the time, broker badge and action taken.

A new “admin type” and “admin subtypes” have been defined on the Administrative Response Message (record type 3A) to indicate e-Broker activity. The table below details these changes.

Field Name	Positions	Format	Field Value
Admin Type	74-74	X(1)	E=e-Broker Message
Admin Subtype	75-75	X(1)	For Admin Type=E 1 = Order Accepted 2 = Order Rejected 3 = Order Called Back 4 = Cancel Request Confirmed 5 = Cancel Replace Request Confirmed 6 = Replacement Order Accepted 7 = Makes Accepted (future use)

New e-Broker Device Number

A new ‘e-Broker Device Number’ field has been defined on the Administrative Response Message (record type 3A) to indicate which e-Broker device generated the activity. See the table below for details:

Field Name	Positions	Format	Field Value
e-Broker Device Number	89-92	N(4)	e-Broker Device (Broker’s Badge Number)

New Order Status Message

A new Order Status value will denote an order reconstructed from an e-Broker message on the 1A and 1B record types. These reconstructed orders will contain values (order quantity, order time, order date, etc.) based on the e-Broker message, which may be different from the original order. See the table below for details:

Field Name	Positions	Format	Field Value
Order Status	69-69	X(1)	H = Reconstructed order from e-Broker Message

Questions regarding this circular should be directed to Michael Paulyson at (212) 656-2721 or Robert Hesdra at (212) 656-3859.