

Regulatory Circular RG92-31

Date: May 13, 1992

To: Members and Member Firms

From: Regulatory Services Division

Re: Submission of Accurate Program Trading Information

Stock basket or program trade orders entered over the NYSE DOT system must in accordance with NYSE Rules include certain information, including but not limited to the strategy and the derivative instruments involved. This information is used to construct the NYSE's Daily Program Trading Report ("DPTR"). The DPTR is routinely shared with the CBOE and the SEC for regulatory purposes. In order for the Exchange to effectively carry out its regulatory responsibilities, it is imperative that the information be accurate and complete. Information which members must provide to NYSE member firms when placing stock basket or program trade orders includes the strategy being followed with respect to the stock trades; and, with respect to related trades in derivative securities, the order entry time, whether bought or sold, index, type of product, expiration month, put/call, and number of contracts. In addition, the executing firm will need to know the account number and tax identification or social security number for the account involved. Please be advised that it is a violation of Exchange Rules 4.6 ("False Statements") and/or 15.5 ("Financial Reports") for a member to cause inaccurate information to be submitted along with the aforementioned program orders.

Questions regarding the submission of information for the DPTR may be directed to Joanne M. Heenan in the Department of Market Surveillance at (312) 786-7786.