

NASD Document Request Letter re: Madoff Securities

12/17/2003 3:25:17 PM

From: Walker, Genevieve

To: Wood, Jacqueline Personal Privacy

Attachments: NASD re transaction data.doc

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Genevieve Walker

Attorney

U.S. Securities & Exchange Commission

Office of Compliance Inspections and Examinations

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December 17, 2003

Via Facsimile and First Class Mail

Stephen Luparello
Executive Vice President, Market Regulation
NASD
9509 Key West Avenue
Rockville, MD 20850

Dear Mr. Luparello:

Pursuant to Section 17(a)(1) of the Securities and Exchange Act and Rule 17a-1 thereunder, the Office of Compliance Inspections and Examinations ("OCIE" or "Staff") is conducting an inspection of Bernard L. Madoff Securities, LLC ("Madoff Securities"). In furtherance of this inspection, the Staff requests that the NASD provide the following information for the time period of January 1, 2001 through December 15, 2003 by January 31, 2003:

- Transaction data for all order executions effected by Madoff Securities, in all equity securities, in Excel format, by trade date:
 - Trade date;
 - Security symbol;
 - time of execution;
 - size of the execution;
 - price of the execution;
 - executing firm;
 - executing firm clearing member number;
 - executing firm capacity;
 - executing contra-firm;
 - executing contra-firm clearing member number;
 - executing contra-firm capacity; and
 - transaction type, (i.e. buy, sell, sell short);

Additional documents and information may be requested as needed. If you have any questions, please contact Mark Donohue at Personal Privacy. Thank you for your cooperation.

Sincerely,

Eric J. Swanson
Assistant Director

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Pursuant to Section 17(a)(1) of the Securities and Exchange Act and Rule 17a-1 thereunder, the Office of Compliance Inspections and Examinations ("OCIE" or "Staff") is conducting an inspection of Bernard L. Madoff Securities, LLC ("Madoff Securities"). In furtherance of this inspection, the Staff requests that the NASD provide the following information for the time period of January 1, 2001 through December 31, 2002 by December 31, 2003:

- Transaction data for all order executions effected by Madoff Securities, in all equity securities, on a daily basis, in Excel format, by trade date;

- Trade date;
- Security symbol;
- time of execution;
- size of the execution;
- price of the execution;
- executing firm;
- executing firm clearing member number;
- executing firm capacity;
- executing contra-firm;
- executing contra-firm clearing member number;
- executing contra-firm capacity; and
- transaction type, (i.e. buy, sell, sell short);

*to include
the following
metrics:*

Additional documents and information may be requested as needed. If you have any questions, please contact Mark Donohue at Personal Privacy. Thank you for your cooperation.

Sincerely,

Eric J. Swanson
Assistant Director