

CAT Reporting Technical Specifications for Industry Members

4/21/2020

Version 2.2.1 r4

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Preface

Rule 613 of the Securities Exchange Act of 1934 requires national securities exchanges and national securities associations (“SROs”) to submit a national market system plan to the Securities and Exchange Commission (“Commission” or “SEC”) to create, implement, and maintain a consolidated audit trail (the “CAT”) that would allow regulators to more efficiently and accurately track all activity in U.S. equity and listed options markets. Pursuant to Rule 613, the SROs filed with the Commission the National Market System Plan Governing the Consolidated Audit Trail (“CAT NMS Plan”), which was approved by the Commission on November 15, 2016.

Under Rule 613(g)(2), each member of a national securities exchange or national securities association is required to comply with all the provisions of the CAT NMS Plan. Relatedly, as mandated under Rule 613, the CAT NMS Plan requires each SRO to adopt rules requiring its members to comply with Rule 613 and the CAT NMS Plan, and to agree to enforce compliance by its members in that regard. Accordingly, each SRO has adopted rules requiring its members to comply with Rule 613 and the CAT NMS Plan. See, e.g., FINRA Rule 6800 Series.

The SROs jointly own Consolidated Audit Trail, LLC, which was formed by the SROs to arrange for and oversee the creation, implementation, and maintenance of the CAT as required under Rule 613. Thus, the CAT is a facility of each SRO.

This specification represents a phased approach to industry reporting. Key dates are as noted below. The Participants propose to seek a modification of the requirements of the CAT NMS Plan from the Commission to reflect the phased approach for Industry Member CAT reporting described in these Technical Specifications.

Table 1: Industry Specifications Phased Approach

| Phase 2a – Equities Part 1 Go Live 4/20/2020 | Phase 2c – Equities Part 2 Go Live 4/2021 |
|--|--|
| All events and scenarios covered by OATS | Linkages to the customer order(s) being represented for all representative order scenarios including agency average price, net trading, aggregated orders, OMS-EMS scenarios |
| All proprietary orders including market maker orders | Sub-account allocations |
| Firm Designated ID | Rejected External Routes with flag indicating route was not accepted by receiving destination |
| All street side representative orders (both agency and proprietary) | Internal Route modifications and cancels |
| Linkage is required between the representative street side order and the order being represented when the representative order was originated specifically to represent a single order (received either from a customer or another broker-dealer) and there is: 1) an existing direct electronic link in the firm's system between the order being represented and the representative order, and 2) any resulting executions are immediately and automatically applied to the represented order in the firm's system | Unlisted quotes sent to an inter-dealer quotation system operated by a CAT Reporter |
| Quotes in NMS stocks sent to a national securities exchange or facility of a national securities association *assumes exemptive relief request or Plan amendment for verbal quotes | Revisit application of OATS guidance to CAT for firm modifications to previously routed orders (OATS FAQ C35) |
| Unlisted quotes (OTC Equity Securities) received by a broker-dealer operating an inter-dealer quotation system (e.g., Global OTC, OTC Link) *see above comment on verbal quotes | Special Handling instructions on Route Reports (limited to a defined set of values) |
| Unlisted quotes that meet the definition of bid or offer under the Plan sent by a broker-dealer to a quotation venue not operated by an SRO or broker-dealer *see above comment on verbal quotes | Quote ID on Trade Events |
| Electronic capture time for manual orders | Order Effective Time for orders that are received by an Industry Member and do not become effective until a later time. |
| OATS guidance regarding firm modifications to previously routed orders (OATS FAQ C35) applies to CAT | Cancellations and modifications to an order that were received or originated after execution of the order |
| Phase 2b – Options Part 1 Go Live 5/18/2020 | Phase 2d – Options Part 2 Go Live 12/2021 |
| Simple options electronic orders, excluding electronic paired orders | Simple options manual orders |
| | Electronic and manual paired orders |
| | All complex orders with linkage to all CAT-reportable legs |

Executive Summary

This document describes the requirements for the reporting of data to CAT by Industry Members, including detailed information about data elements and file formats of each Reportable Event. It also describes how Industry Members submit files to CAT, including access instructions, network and transport options, and testing requirements.

A separate companion document containing detailed reporting scenarios entitled CAT Industry Member Reporting Scenarios should be used as a guide for determining how the event types and field values laid out in this document must be applied when reporting various order handling and execution scenarios for both equities and options.

Table 2: Revision / Change Process

| Version | Date | Author | Description |
|-------------|------------|--------------|--|
| 1.0 | 10/30/2018 | Thesys CAT | Initial publication |
| 1.01 | 2/22/2019 | CAT NMS, LLC | Re-publish v1.0 (as v1.01) to reflect transition from Thesys CAT |
| 1.1 Draft 1 | 2/28/2019 | CAT NMS, LLC | <p>Removed values (A,R,T) from allowable values for <i>reportingExceptionCode</i></p> <p>Added the following allowable values to <i>handlingInstructions</i>: MOC, MOO, BIN</p> <p>Removed the following allowable values to <i>handlingInstructions</i>: CDIF, OPG</p> <p>Added the following fields to MOOM event: <i>routingOrigin</i>, <i>routingOriginType</i>, <i>aggregatedOrders</i>, <i>representativeInd</i></p> <p>Removed <i>isoInd</i> field from MECO and MECOM events</p> <p>Removed <i>auctionFlag</i> from Data Dictionary</p> <p>Changed description of ATS fields to state "Applicable for ATSs only."</p> <p>Greyed out <i>quoteRejectedFlag</i> on MENQ event</p> <p>Extended <i>seqNum</i> to be alphanumeric (40)</p> <p>Changed <i>firmDesignatedID</i> to alphanumeric (40)</p> <p>Changed <i>firmDesignatedID</i> to be required on MENQ</p> <p>Changed Lifecycle Keys to Linkage Keys</p> <p>Changed <i>negotiatedTrade</i> field to <i>negotiatedTradeFlag</i></p> <p>Updated language for <i>displayPrice</i> and <i>displayQty</i> fields</p> <p>Changed <i>Material Terms</i> in the glossary to state "strike price" instead of "sticker price"</p> <p>Greyed out <i>quoteID</i> and <i>priorQuoteID</i> on MEOM event</p> <p>Changed Stop Stock <i>handlingInstruction</i> to a Name/Value Pair</p> <p>Changed <i>accountType</i> to <i>accountHolderType</i></p> <p>Greyed out <i>handlingInstructions</i> on route events.</p> <p>Removed <i>optionOriginCode</i> from options events.</p> <p>Removed <i>originator</i></p> <p>Added <i>accountHolderType</i> to MONO</p> |

| Version | Date | Author | Description |
|----------------|-----------|--------------|---|
| | | | <p>Added <i>affiliateFlag</i> to MENO, MEOA, MONO, and MOOA events.</p> <p>Added <i>accountHolderType</i> of F Foreign</p> <p>Removed <i>reportingExceptionCode</i> field from MEOTQ event</p> <p>Changed definition of <i>electronicTimestamp</i> to the time the order was systematized.</p> <p>Removed the list of exchange specific values from the Data Dictionary in the <i>exchOriginCode</i> field</p> <p>Added <i>capacity</i> to MEFA event</p> <p>Added <i>manualOrderID</i> to MENO, MONO, MOOA events.</p> <p>Added new allowable value to <i>representativeInd</i> and <i>fulfillmentLinkType</i>: O</p> <p>Removed SH code from Routes to 2c</p> <p>Extended <i>FirmROEID</i> to 50 characters</p> <p>Removed <i>leavesQty</i> from MEOF</p> |
| 1.1 Draft 2 | 3/29/2019 | CAT NMS, LLC | <p>Made corrections to 2/28/19 change log</p> <p>Extended <i>FirmROEID</i> to 64 characters</p> <p>Updated go live dates for phases 2c and 2d</p> <p>Removed MEOTQ event and added <i>quoteID</i> as a conditional field on the MEOT.</p> <p>Changed <i>reporterID</i> and <i>submitterID</i> fields to <i>CATReporterIMID</i> and <i>CATSubmitterID</i></p> <p>Added <i>actionType</i>, <i>orderReceivedDate</i>, <i>CATReporterIMID</i>, <i>OrigFirmROEID</i>, and <i>origFileName</i> to all event types</p> <p>Added <i>actionType</i>, <i>orderReceivedDate</i>, <i>origFirmROEID</i>, <i>origFileName</i> to Data Dictionary</p> <p>Added "Primary Order Event", "Secondary Order Event", "Trading Algorithm", and "ROE" to the Glossary</p> <p>Defined NBBOSource of "Hybrid"</p> <p>Updated Section 2.2.1</p> <p>Updated Section 2.2.5 and section 4.3 to note that <i>handlingInstructions</i> are not required on Order Route events until Phase 2c.</p> <p>Updated Linkage Keys throughout the document</p> <p>Updated Section 3 with instructions for populating ATS fields</p> <p>Updated definition of <i>session</i> in Data Dictionary</p> <p>Updated definition of <i>custDspInstrFlag</i> in Data Dictionary and events, added allowable values to Data Dictionary</p> <p>Added <i>manualOrderID</i> to MEOM event.</p> <p>Added <i>affiliateFlag</i>, <i>cancelFlag</i>, and <i>cancelTimestamp</i> to MEOT</p> <p>Added <i>cancelFlag</i> and <i>cancelTimestamp</i> to Data Dictionary</p> <p>Changed <i>displayPrice</i> on MENO and MEOA to be an ATS Field</p> <p>Removed <i>handlingInstruction</i> of CLO</p> <p>Added letter values for NBBO Source fields</p> <p>Updated instances of "Equity Quote Event" to state "Quote Event" consistent with the name of the event type</p> <p>Updated definition of <i>fulfillmentLinkType</i> YF to remove reference to options order fulfillment</p> <p>Updated all references of web portal to state "CAT Reporter</p> |

| Version | Date | Author | Description |
|---------|-----------|--------------|--|
| | | | <p>Portal"</p> <p>Changed the definition of <i>electronicTimestamp</i> to "the time the event was systematized"</p> <p>Removed <i>leavesQty</i> from MOOF</p> <p>Updated the definition of <i>priorOrderDate</i> in MEIR, MECOM, MEOM, MEOJ, MOIR, MOCOM, MOOM, and MOOJ events</p> <p>Removed <i>priorOrderDate</i> from MEOR, MECO, MECOC, MEOC, MEOT, MEOF, MOOR, MOCO, MOCOC, MOOC, and MEOF events.</p> <p>Updated the definition of <i>priorOrderID</i> in MEIR, MECOM, MEOM, MEOJ, MOIR, MOCOM, MOOM, and MOOJ events</p> <p>Removed <i>parentOrderID</i> from MECOM, MECOC, MOCOM and MOCOC events</p> <p>Updated the definition of <i>parentOrderID</i> in MECO and MOCO events</p> <p>Updated the definition of <i>orderID</i> in MEIR, MECOM, MECOC, and MOIR and MOCOC events</p> <p>Added <i>parentOrderDate</i> to MECO and MOCO event</p> <p>Added <i>destination</i> and <i>routingOrigin</i> MIAX Emerald ("MIAXOE")</p> <p>Changed the <i>destination</i> and <i>routingOrigin</i> value for MIAX Pearl to "MIAXOP"</p> <p>Updated the definition of "Destination" in the MENQ event to state that it must match the <i>receiverIMID</i></p> <p>Updated the definition of <i>initiator</i> in the Data Dictionary</p> <p>Removed <i>reason</i> and <i>cancelReason</i> fields</p> <p>Updated definition of <i>eventTimestamp</i> in MOCO, MOCOM and MOCOC events</p> <p>Added definition of <i>accountHolderType</i> "F"</p> <p>Updated definition of <i>senderIMID</i> in Data Dictionary</p> <p>Updated Section 2.5.3 for requirements when routing to a foreign broker-dealer</p> <p>Updated section 6 and 7 Submission, Feedback and Corrections</p> <p>Added and clarified date definitions in Appendix D</p> <p>Added draft of error codes in Appendix E</p> <p>Updated contact info for CAT Help Desk</p> |
| 2.0 | 4/29/2019 | CAT NMS, LLC | <p>Made corrections to 3/29/19 change log</p> <p>Added hyperlinks for external resources</p> <p>Streamlined wording throughout the document</p> <p>Added clarifying content to Table 1</p> <p>Added new FDID content</p> <p>Clarified that <i>quoteID</i> on Trade Events is not required until Phase 2c</p> <p>Clarified requirements for electronic and manual Option Events in Phases 2b and 2d</p> <p>Updated and clarified data types including adding examples for JSON and CSV</p> <p>Updated content in section 2.5 – Linkage Keys</p> <p>Added field order in all CAT events</p> <p>Updated definitions of CAT Events</p> <p>Greyed out events and Linkage Keys that are not applicable until</p> |

| Version | Date | Author | Description |
|---------|-----------|--------------|--|
| | | | <p>Phase 2c and 2d</p> <p>Renamed "Order Internal Route" event to "Order Internal Route Accepted" event</p> <p>Reorganized, removed and added fields within the Trade, Fulfillment and Fulfillment Amendment Events</p> <p>Added Trade Supplement Event</p> <p>Defined fields in Option Order Supplement Event</p> <p>Updated fields in all events to support corrections including <i>errorROEID</i></p> <p>Added <i>originatingIMID</i>, <i>dupROIDCond</i>, and <i>atsDisplayInd</i> fields</p> <p>Changed <i>routingOrigin</i> and <i>routingOriginType</i> to <i>senderIMID</i> and <i>senderType</i></p> <p>Removed <i>session</i> from MEOA, MEOM, MOOA and MOOM events</p> <p>Updated <i>destination</i> values and descriptions for exchanges to be in sync with Plan Participants Spec</p> <p>Updated content in section 6 & 7</p> <p>Updated and clarified Appendix C and representative order fields, added value YE</p> <p>Updated and Added Error Codes in Appendix E – Error Codes</p> <p>Updated and Added definitions in Appendix F – Glossary, including Primary and Secondary Events</p> <p>Added and updated definitions in Appendix G - Data Dictionary</p> <p>Updated allowable values for <i>accountHolderType</i> and <i>deptType</i> fields</p> <p>Removal of SH Codes</p> |
| 2.1 | 5/10/2019 | CAT NMS, LLC | <p>Made corrections to 4/29/19 change log</p> <p>Corrected JSON examples in 7.4.2 and 7.5.2</p> <p>Updated <i>timeInForce</i> definition in Data Dictionary for DAY and GTT.</p> <p>Updated <i>handlingInstructions</i> definition in Data Dictionary for values where both name and value are required.</p> <p>Corrected Data Type for <i>CATReporterIMID</i> and <i>originatingIMID</i></p> <p>Increased field length for <i>orderId</i>, <i>tradeID</i>, <i>quoteID</i>, <i>fulfillmentID</i>, <i>parentOrderID</i>, <i>priorOrderID</i>, <i>priorQuoteID</i>, <i>priorFulfillmentID</i>, <i>routedOrderID</i>, <i>routedQuoteID</i>, <i>receivedQuoteID</i>.</p> <p>Updated Data Dictionary definition for <i>cancelFlag</i></p> <p>Added missing fields to Data Dictionary including <i>CATReporterIMID</i>, <i>errorROEID</i> and <i>originatingIMID</i>.</p> <p>Added <i>receiverIMID</i> to MOOM event</p> <p>Removed <i>orderKeyDate</i> from MEFA event</p> <p>Corrected Seq# for MOOM, MENQ and MEFA events</p> <p>Eliminated error code 2069</p> <p>Added error codes 2140, 2141</p> <p>Updated error codes 2059, 2060, 2097, 2098</p> <p>Clarified requirements for provision of <i>routedOrderID</i> on MEOR, MEOA, MEOM, MOOR, MOOA, and MOCOM.</p> <p>Clarified timing for Warning and Error for data files without a metadata file.</p> <p>Updated <i>shortSaleExptInd</i> to Conditional Field</p> |

| Version | Date | Author | Description |
|---------|-----------|--------------|---|
| 2.2 | 6/24/2019 | CAT NMS, LLC | <p>Made corrections to 5/10/19 change log</p> <p>Added and Updated Hyperlinks</p> <p>Added Section 1.2 Registration</p> <p>Updated 2.2.1 Firm Identifiers in File Submissions</p> <p>Updated 2.4 to remove unused Data Types, and clarify others</p> <p>Added Section 3.1.4 Display and Non-Display ATSS</p> <p>Added references to published JSON Schema</p> <p>Corrected errors in JSON examples</p> <p>Updated JSON Type for Name/Value Pairs to OBJECT.</p> <p>Updated JSON Schema definition and example.</p> <p>Added JSON and CSV syntax examples for <i>timeInForce</i></p> <p>Updated table headers in Table 7</p> <p>Corrected errors in Linkage Key fields</p> <p>Clarified requirements for <i>tapeTradeID</i> field, changed to conditional, clarified TRF linkage requirements</p> <p>Clarified linkage requirements when <i>originatingIMID</i> is populated, updated definition of <i>originatingIMID</i>, added to side details and <i>aggregatedOrders</i> field</p> <p>Updated requirements for electronic duplicate scenario</p> <p>Removed <i>shortSaleExptInd</i>, <i>cmtaFirm</i> and <i>executingFirm</i> fields</p> <p>Added <i>eventTimestamp</i> to MEOTS event</p> <p>Added <i>affiliateFlag</i> to MEOR and MOOR events</p> <p>Added <i>quoteWantedInd</i> to MEQR event</p> <p>Added <i>receivingDeskType</i> value for floor brokers</p> <p>Changed <i>nboQty</i> and <i>nbbQty</i> fields from 'O' (Optional) to 'A' (Applicable to ATSS only)</p> <p>Added <i>firmDesignatedID</i> to MENOS and MONOS events, changed <i>aggregatedOrders</i> field in MENOS and MONOS to conditional, updated guidance in sections 4.2, 5.2 and Data Dictionary</p> <p>Added <i>cancelFlag</i> and <i>cancelTimestamp</i> to MOOF, clarified requirements for <i>cancelFlag</i> and <i>cancelTimestamp</i></p> <p>Updated requirements for <i>isoInd</i> and <i>routedOrderID</i> fields on MEOM event</p> <p>Updated data type for <i>firmROEID</i> and <i>firmDesignatedID</i> to Text.</p> <p>Changed <i>leavesQty</i> on MEOJ event to conditional, changed <i>leavesQty</i> on MECOC and MOCOC events to Real Quantity</p> <p>Removed <i>initiator</i> from MECOC and MOCOC events</p> <p>Clarified requirement for populating <i>price</i> and <i>orderType</i></p> <p>Changed <i>clientDetails</i> to required field for MOOF and MOFA</p> <p>Changed <i>orderKeyDate</i> and <i>quantity</i> fields to required fields on MEOTS.</p> <p>Changed <i>priorFulfillmentID</i> to conditional field on MOFA</p> <p>Added <i>timeInForce</i> and <i>tradingSession</i> fields to MEIR and MOIR events, un-greyed <i>handlingInstructions</i> field on MEIR/MOIR events</p> <p>Changed <i>negotiatedTradeSide</i> field to <i>sideDetailsInd</i>, updated allowable values</p> |

| Version | Date | Author | Description |
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| | | | <p>Added <i>reportingExceptionCode</i> value of 'N'</p> <p>Removed <i>onlyOneQuoteFlag</i> from MEQC</p> <p>Changed <i>infoBarrierID</i> from Alphanumeric (12) to Text (20)</p> <p>Changed <i>firmROEID</i> from Alphanumeric (64) to Text (64)</p> <p>Clarified restatement requirements on MEOM/MOOM events</p> <p>Added <i>handlingInstructions</i> value of 'OET' (Order Effective Time), updated phase table</p> <p>Updated definition of File Generation Date in Table 47.</p> <p>Clarifications to Section 6.1</p> <p>Updated 6.1.5.2 Schema Definition and example</p> <p>Added <i>thirdParty</i> field to Metadata submission files in support of Third Party Reporting agents.</p> <p>Updated Table 56: Feedback File Name Conventions</p> <p>Updated 7.2 to clarify file name errors.</p> <p>Updated Section 7 including clarification, and updates to Feedback File Naming Conventions, Metafile Definitions and examples.</p> <p>Data Elements removed from MECOC, MEQC, MONO, MOOR, MOOA, MOCOC and MOOM specified as Reserved for Future Use; Data Dictionary definition added.</p> <p>Error codes added to File Integrity and Linkage Discovery with additional clarification.</p> <p>Corrected File Naming Convention for Metadata Files submitted to CAT.</p> |
| 2.2.1 | 8/31/2019 | Consolidated Audit Trail, LLC | <p>Applicable Schema Version: 2.2.1</p> <p>Corrected typos in the document</p> <p>Corrected errors in the Data Dictionary</p> <p>Updated Phase 2c reporting requirements in Table 1</p> <p>Added hyperlinks</p> <p>Added and clarified <i>handlingInstructions</i> values</p> <p>Added <i>reportingExceptionCode</i> value 'C'</p> <p>Removed <i>quoteID</i> fields from MENO and MEOM events</p> <p>Added Section 3.2.3 for Manual Trade events and Order Fulfillment events</p> <p>Added clarification to Table 6</p> <p>Added clarification to Section 4.3 on <i>affiliateFlag</i></p> <p>Added clarification to Section 3.1.1 on NBBO quantity fields</p> <p>Added clarification to Section 4.12 on Internalized Trades</p> <p>Corrected Production System availability to 24 hours, 6 days per week</p> <p>Clarified definition of <i>side</i> in side details on Trade and Order Fulfillment events</p> <p>Clarified definition of <i>workingPrice</i> in Data Dictionary</p> <p>Section 6.1.3 - Added requirement for a maximum of 100 blocks included in a single Metadata Submission File.</p> <p>Section 6.1.3 – updated Metadata File definition to remove <i>rawHash</i>; <i>compressedHash</i> must be populated</p> <p>Section 6.1.4 – Add requirement for a maximum of 100,000</p> |

| Version | Date | Author | Description |
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| | | | <p>records per file for manual file uploads using the CAT Reporter Portal.</p> <p>Section 6.3.1 and 7.1.1 – Changed the number of days uploaded files and feedback files are available in Submitter SFTP directory to 10 calendar days</p> <p>Updated Sections 6.2 and 6.5 to align content with publications of the Industry Member Onboarding Guide and the FINRA CAT Connectivity Supplement for Industry Members</p> <p>Updated section 7.1.2 to specify rules associated with Feedback File names; Updated format of presented content and examples for clarity.</p> <p>Section 7.1.2 Feedback File Names - changed the file naming convention for Ingestion and Linkage Discovery Feedback Files to be consistent with approach for other stages.</p> <p>Section 7 updates to clarify validations for each Processing Stage; reordered 7.3. File Integrity rules for greater clarity</p> <p>Updated max length of filenames in feedback files</p> <p>Appendix D and Glossary - Added Definition of Trade Date</p> <p>Appendix E - Added/Removed/Updated Description and processing stages of Error Codes;</p> <p>Changed <i>thirdParty</i> field included in submissions metafile, from conditional to optional</p> <p>Added Appendix H – File Feedback Scenarios</p> |
| 2.2.1 r1 | 10/28/2019 | Consolidated Audit Trail, LLC | <p>Applicable Schema Version: 2.2.1</p> <p>Corrected errors within the document.</p> <p>Corrected/Updated references to other sections within the spec.</p> <p>Added <i>marketCenterID</i> as a TRF linkage key, and included validation requirements for populating this field.</p> <p>Added <i>handlingInstructions</i> value 'FS' (Suspend) requested by the industry for 2a reporting.</p> <p>Clarified other values in the Data Dictionary.</p> <p>Updated Sections 6 & 7 clarifying JSON requirements for file submission and managing schema changes;</p> <p>Updated Section 7 to clarify feedback format for JSON formatted ingestion data errors.</p> <p>Added new error codes, updated existing error codes, and removed redundant error codes in Appendix E.</p> <p>Added validation requirements to Sections 4 & 5 that are located in other areas of the document.</p> <p>Clarified requirements for MEOJ and MOOJ events to address industry questions.</p> <p>Added Section 3.1.5 clarifying that CAT Reporter IMID for ATSS must be the FINRA ATS MPID, added information about how to report NBBO Source changes (outside of spec), and clarified validations for ATS fields.</p> <p>Greyed/Ungreyed fields and values (<i>handlingInstructions</i> value ALGMod, <i>receivedQuoteID</i> on MEQR, <i>manualFlag</i> in options events) to clarify 2a/2c reporting requirements.</p> |
| 2.2.1 r2 | 12/9/19 | Consolidated | <p>Applicable Schema Version: 2.2.1</p> |

| Version | Date | Author | Description |
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| | | Audit Trail, LLC | <p>Added <i>destination</i> and <i>senderIMID</i> value 'LTSE'.</p> <p>Added <i>timeInForce</i> value 'IOR'.</p> <p>Added <i>handlingInstructions</i> values 'FB', 'GVWAP', 'NAV', 'UNS', and 'UNP'.</p> <p>Updated preface language.</p> |
| 2.2.1 r3 | 1/31/20 | Consolidated Audit Trail, LLC | <p>Applicable Schema Version: 2.2.1</p> <p>Updated and removed error codes.</p> <p>Clarified requirements for <i>eventTimestamp</i> in MEOC, MOOC, MEOM, and MOOM events.</p> <p>Clarified CAT Submitter ID requirements in Section 2.2.1 and the Glossary.</p> <p>Clarified how CAT Submitter ID should be populated in Table 50.</p> <p>Clarified requirements for population of <i>marketCenterID</i> and <i>reportingExceptionCode</i> in MEOT event.</p> <p>Clarified requirements for population of <i>parentOrderID</i> in MEIR and MOIR events.</p> <p>Clarified error code 2045 and requirements for population of <i>minQty</i></p> <p>Clarified error code 2040 and requirements for population of and <i>leavesQty</i> fields.</p> <p>Clarified Quote events may populate bidQty, askQty, bidPrice and askPrice >= 0</p> <p>Clarified that File Names, Field Names and Field Values are case sensitive.</p> <p>Corrected data definition for Timestamp and Text</p> <p>File Name formats in 6.1.1 #1 and #2 corrected to include File Instruction as per Table 47.</p> <p>Corrected JSON Format Example in Section 2.5.1, 6.1.2.1 and 7.4.3</p> <p>Corrected CSV examples in 7.6.1.2 and 7.6.2.2</p> <p>Corrected File Integrity Examples in 7.3.2 and 7.3.3 to indicate 'Success' feedback for Metadata Files is not applicable.</p> <p>Clarified definition of <i>handlingInstructions</i> values 'UNS' and 'UNP'.</p> <p>Eliminated <i>handlingInstructions</i> values 'WCO' and 'PSO'.</p> <p>Corrected definition of <i>nbboSource</i> in the Data Dictionary to match content in Section 3.1.</p> <p>Clarified requirements for populating NBBO Fields.</p> <p>Clarified requirements in Appendix C for populating <i>representativeInd</i> and <i>fulfillmentLinkType</i> value "YF".</p> <p>Updated section 2.4.1 and 2.5.1 for the population of Industry Member Identifiers to align in the updated CAT Alert 2018-003.</p> <p>Updated section 7.5 to add the definitions of Unlinked Named Error Feedback as per CAT Alert 2019-004.</p> <p>Corrected section 7.5.1 for feedback of unlinked events reported by the CAT Reporter.</p> <p>Updated section 6.3.1 to eliminate the archive folder and feature</p> |

| Version | Date | Author | Description |
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| | | | <p>of archiving FTP submissions for 10 days.</p> <p>Updated 7.1.2 and 7.5 to indicate that when no Linkage Errors are found in Linkage Discovery, an empty file will be returned with the filename ending in .success</p> <p>Updated requirements for populating the value portion of the 'AucResp' <i>handlingInstructions</i> value.</p> |
| 2.2.1 r4 | 4/21/20 | Consolidated Audit Trail, LLC | <p>Applicable Schema Version: 2.2.1</p> <p>Added <i>destination</i>, <i>marketCenterID</i>, and <i>senderIMID</i> values for Miami Pearl Equities.</p> <p>Added <i>destination</i> value for LTSE.</p> <p>Added new error codes 2189 and 2190.</p> <p>Updated requirements for Data Type Boolean case sensitivity.</p> <p>Updated requirements for Data Types Real Quantity and Whole Quantity that values must not be negative.</p> <p>Updated Section 6.1.2.1 and Data Type Text with guidance for populating values which contain a JSON Reserved Character.</p> <p>Clarified requirements for Data Type Timestamp and when to adjust for Eastern Time.</p> <p>Clarified requirements for populating <i>parentOrderID</i> and <i>priorOrderID</i> in sections 4 and 5.</p> <p>Clarified requirements for population of <i>marketCenterID</i> and <i>reportingExceptionCode</i> in the MEOT event.</p> <p>Clarified instructions for populating the <i>exchOriginCode</i> in the Data Dictionary.</p> <p>Clarified requirements for populating <i>handlingInstructions</i> values PEG, DISP and DISQ in the Data Dictionary.</p> <p>Updated Section 7.6.4 and Appendix H examples to remove integrity feedback on delete file instruction.</p> <p>Clarified requirements for populating <i>File Number</i> in Sections 6 and 7.</p> <p>Updated Section 2.3.1 with guidance from FAQs B2 and B8.</p> <p>Updated Sections 2.4.1 and 2.6.3 with content from CAT Alert 2018-003 and 2018-004.</p> <p>Updated Section 3.2 with guidance from FAQs B48 and K13.</p> <p>Updated and clarified requirements for Data File submission in section 6.1.4.</p> <p>Defined process for a Revision in section 6.1.5</p> <p>Updated <i>errorType</i> value in Table 69 to "ERTRF" to conform to Alphanumeric (5).</p> <p>Updated references of "CBOE User Acronyms" to "Cboe EFIDs"</p> <p>Corrected 'Stage' requirements in Tables 58 and 61.</p> <p>Corrected CSV example in Section 6.1.3.2</p> |

1. Introduction

1.1. CAT Overview

The Securities and Exchange Commission (SEC) approved Rule 613 under the Securities Exchange Act of 1934, which requires national securities exchanges and national securities associations (collectively, the Participants) to submit a national market system plan to create, implement, and maintain a consolidated audit trail ([CAT NMS Plan](#)) that would capture customer and order event information for orders in NMS Securities and OTC Equity Securities (Eligible Securities), across all markets, from the time of order inception through routing, cancellation, modification, execution, and allocation. The SEC approved the CAT NMS Plan on November 15, 2016.

In accordance with SEC Rule 613, the CAT NMS Plan requires a Central Repository that will comprehensively track orders throughout their lifecycle and identify the Participants and Industry Members handling them, as well as the account holders and authorized traders for any account that originates an order (Customers¹). Specific data elements will be submitted to the Central Repository by Participants, Industry Members, and CAT Reporting Agents. CAT Reporting Agents may be third-party firms reporting on behalf of other entities, or may be outside parties that are not required to submit data to the CAT, but from which the CAT may receive data per the CAT NMS Plan, such as the Securities Information Processors (SIPs).

The CAT NMS Plan also requires the selection of an entity as the Plan Processor to be responsible for performing the processing functions required by Rule 613 and the Plan. The Operating Committee of Consolidated Audit Trail, LLC, a governing body composed of representatives of the Participants, oversees the operation of the CAT. The duties of the Operating Committee are further described in Article IV of the CAT NMS Plan.

Refer to SEC Rule 613, available at: <https://www.sec.gov/rules/final/2012/34-67457.pdf> for more details.

Refer also to CAT NMS Plan, available at: <https://www.catnmsplan.com/wp-content/uploads/2018/02/34-79318-exhibit-a.pdf>.

¹ Customers are defined in SEC Rule 613(j)(3) as: (i) the account holder(s) of the account at a registered broker-dealer originating the order; and (ii) any person from whom the broker-dealer is authorized to accept trading instructions for such account, if different from the account holder(s).

1.2. Registration

Industry Members are required to register for the CAT NMS System by June 27, 2019 regardless of what phase they begin reporting. Third Party Transmitters are also required to register for the CAT NMS System prior to submission.

The [Registration Form](#) is available on the CAT Public Website, along with additional information on the registration process. Contact help@finracat.com for any questions regarding the registration process.

2. CAT Reporting Fundamentals

2.1. Industry Member Perspective

Industry Members must populate fields from their perspective. For example, for “*capacity*”, the Industry Member must report based on the capacity in which the Industry Member acted. For New Order and Order Accepted events, reports must indicate the instructions as received. For an Order Route, the fields must include the instructions as sent to the destination.

2.2. Key Data Elements

The sections below describe the key data elements of CAT that may be used in CAT events and/or Metadata files.

2.2.1. Firm Identifiers in File Submissions

The CAT submissions process relies on certain firm identifiers to determine whose data is being reported, to determine and verify the authorization of the submitter of the data, and to obtain and verify the authorization of the third party that may take action on the data.

CAT Reporter IMID

The CAT Reporter IMID is the SRO assigned identifier that an Industry Member uses to report to CAT. A CAT Reporter may use any SRO assigned identifier that is valid on the CAT Trading Day for which CAT events are submitted. CAT will use reference data submitted by Participant Reporters each day to identify the Industry Member to which the specific identifier is assigned. Each SRO assigned identifier is linked to the Industry Member's CRD number so that all reporting activity of a single Industry Member CAT reporter can be consolidated at the firm level in CAT. Refer to [Section 2.4.1.1](#) for additional information on populating the CAT Reporter IMID.

CAT Submitter ID

The CAT Submitter ID is a CAT assigned identifier for a firm that submits data to CAT. The Submitter ID uniquely identifies the Submitter and is not the same identifier as the CAT Reporter IMID. CAT Reporters may submit data for themselves or may authorize a Reporting Agent to report on the CAT Reporter's behalf. Additionally, CAT Reporters may authorize a Third Party Reporting Agent to view and take action on data submitted on behalf of the CAT Reporter by another Submitter.

Authorization between CAT Reporters, Submitter and Third Party Reporting Agents is granted through a reporting relationship that will be entered by the CAT Reporter using the CAT Reporter Portal. When a file

is received, CAT will verify that the CAT Reporter has authorized the Submitter to submit on their behalf. When the file is received with a Third Party Reporting Agent designated, CAT will verify the CAT Reporter has authorized the Third Party.

If the Submitter is an Industry Member, the CAT Submitter ID is the Submitter's CRD number. If the Submitter is not an Industry Member and does not have a CRD number (i.e. Service Bureaus), the CAT Submitter ID is the Submitter's Organization ID. Service bureaus may contact the Helpdesk to obtain their Organization ID.

2.3. Order ID

The order ID used in CAT events represents the internal order ID assigned by the Industry Member. The order ID is used as a Linkage Key and must be unique when combined with the *orderKeyDate*, *CATReporterIMID* and *symbol* (or *optionID*). Other key linkage fields are fully described in [Section 2.6.1](#).

2.3.1. Timestamps

Each Industry Member must record and report Industry Member Data captured in an electronic system to CAT with timestamps in milliseconds. CAT will accept granularity up to nanoseconds. To the extent that any Industry Member's order handling or execution systems utilize timestamps in increments finer than milliseconds, the Industry Member must truncate its timestamps after the nanosecond level. Refer to [CAT FAQs B2](#) and [B8](#) for additional information.

Each Industry Member may record and report Manual CAT events in increments up to and including one second, provided that each Industry Member records and reports the time when a Manual CAT Event has been captured electronically in an order handling and execution system of such Industry Member ("Electronic Capture Time") in milliseconds. In Phase 2c, each Industry Member must record and report the time of Allocation Reports in increments up to and including one second.

Each CAT event contains both an *eventTimestamp* and *electronicTimestamp*. The *eventTimestamp* is the time of order handling or execution pursuant to Section 6.8 of the CAT NMS Plan (e.g. origination, receipt) depending on the respective order event. For manual order handling, *eventTimestamp* is the manual handling or execution time, which is required to be reported in increments of at least one second. When the manual order is later captured electronically, the systematized time must be captured in the *electronicTimestamp* field.

2.3.2. Order Handling Instructions

Special handling instructions are reported in the *handlingInstructions* field using a standardized list of handling instructions and codes. Multiple codes and values can be used in combination to report special handling instructions.

Industry Members are required to report *handlingInstructions* on Order Route events in Phase 2c. In the event an Industry Member routes an order with exactly the same handling instructions received from the customer, they may use *handlingInstructions* code "RAR" (Routed as Received) on the Order Route event rather than re-stating all *handlingInstructions* values from the New Order/Order Accepted event.

2.3.3. Firm ROE ID

The Firm ROE ID is the internal identifier assigned by the Industry Member to uniquely represent a record in CAT. The *firmROEID* is present on every CAT event and is used to support the corrections process.

The *firmROEID* must be unique for the Event Date and CAT Reporter IMID and is required to be formatted as follows: <Event Date>_<firm ROE Identifier>. This requirement applies to CAT Reporters that use multiple Submitters. An example of a *firmROEID* is: 20190429_323134567.

Event Date must represent the date portion of the *eventTimestamp* reported in the record. The inclusion of the event date provides processing efficiency for the corrections process by allowing the CAT Processor an efficient mechanism to locate the record being corrected.

Refer to [Section 7.6](#) for more information on the corrections process.

2.3.4. Error ROE ID

The Error ROE ID is the identifier assigned by CAT to uniquely identify an error record. The *errorROEID* is returned with error feedback to provide a mechanism for firms to repair errors generated during processing. When firms are submitting corrections to CAT that represent a repair of an error, the *errorROEID* provides an efficient mechanism to locate the error record being repaired.

Refer to [Section 7.6](#) for more information on the corrections process.

2.4. Reference Data

2.4.1. Industry Member Identifiers

An Industry Member Identifier is any identifier assigned by an SRO to one of its members. Examples of SRO assigned identifiers include FINRA MPIDs, Nasdaq MPIDs, NYSE Mnemonics, Cboe EFIDs, and

CHX Acronyms. Most Industry Members have multiple IMIDs. The following sections will provide guidance on which IMID to use for various fields and reporting circumstances.

2.4.1.1. IMID in the *CATReporterIMID* field

Populated in File names, within Metadata files, and optionally on CAT Events, the *CATReporterIMID* identifies the Industry Member whose data is represented in the CAT Event. The *CATReporterIMID* is populated with the SRO assigned identifier used to report to CAT. The *CATReporterIMID* is used to consolidate activity occurring both within the *CATReporterIMID* and at the firm (CRD) level. It also participates in the Linkage Keys used for Intrafirm Linkage and TRF Linkage. The *CATReporterIMID* does not participate in the Linkage Keys for Interfirm Linkage.

The *CATReporterIMID* is populated with the SRO assigned identifier used to report to CAT according to the following requirements:

1. FINRA members must populate the CAT Reporter IMID with the same MPID that it uses for related trade reporting facility (TRF) trade reporting, or, for quoting on an interdealer quotation system.
2. FINRA members that operate an alternative trading system (ATS) must use their FINRA ATS MPID.
3. If there is no ATS, TRF or quoting MPID requirement, any valid FINRA MPID may be populated.
4. Non-FINRA members may use any effective identifier of the firm as included in the Daily published Member Dictionary, as described in the [CAT Reporting Technical Specifications for Plan Participants](#).
5. When a CAT Reporter routes between different IMIDs of the same firm (same CRD), the CAT Reporter IMID may **not** be populated with the same value on the Order Route and Order Accepted events.
6. The *CATReporterIMID* populated in the data file name, within the related metadata file and in the CAT event (if populated) must be equal, otherwise the record will be rejected.

2.4.1.2. IMID on Routing Events in the *senderIMID*, *receiverIMID* and *destination* Fields

IMIDs are populated in Order Accepted and Order Route events with the Industry Member identifier used when routing between venues. This identifier is known to both parties and is required to be populated in the *senderIMID*, *receiverIMID* and *destination* fields where applicable.

The IMID participates in the Linkage Keys used for Inter-firm Linkage and Exchange Linkage. When the same Industry Member Identifier (IMID) is assigned by different SROs to represent different Industry Members, an IMID conflict is created. To avoid conflicts, to simplify the population of the Industry Member

Identifiers, and to streamline linkage processing, CAT reporters must populate the *senderIMID*, *receiverIMID* and *destination* (when routing to an IM) fields with both the CRD and IMID, formatted as <CRD of the CAT Reporter>:<IMID of the Industry Member performing the action in the CAT event>². The Industry Member ID must include the identifier that is known by the routing firm and destination venue. For example: CRD 123, IMID ABC is formatted as 123:ABC.

The IMID provided in the *senderIMID*, *receiverIMID* and *destination* fields can be different than the CAT Reporter IMID. For example, CAT Reporter ABCD (CRD 123) may use FRMA as its CAT Reporter IMID, but when routing to Exchange A, it uses the exchange assigned identifier ABC. In this scenario, on its Order Route event, Firm A would populate its identifier in the CAT Reporter IMID field as FRMA and its identifier in the *senderIMID* field as 123:ABC.

For orders received from or routed to an alternative trading system (ATS), the FINRA ATS MPID must be used. FINRA members must use the same MPID for CAT reporting that it uses for related trade reporting facility (TRF) trade reporting, or, for quoting on an interdealer quotation system. If there is no ATS, TRF or quoting MPID requirement, firms may agree to use any valid FINRA MPID when routing to or receiving from another FINRA member, as long as both CAT Reporters use the same MPID as the IMID. Routing identifiers representing FINRA members are populated as: <FINRA Member CRD>:<FINRA Member MPID>.

For orders received from or routed to a non-FINRA member firm, firms must agree to use the same IMID when reporting events to CAT. Non-FINRA members may use any effective identifier of the firm. Routing identifiers representing non-FINRA members are populated as: <non-FINRA Member CRD>:<non-FINRA Member MPID>.

For orders routed to or received from an exchange, CAT reporters must populate the IMID with both the CRD and exchange assigned identifier used in the order route message to the exchange, formatted as <CRD>:<exchange assigned identifier>.

Refer to [Section 2.6.3](#) for additional information on how IMIDs participate in linkage.

2.4.1.3. Default IMIDs

The Plan Processor will publish each day a list of all SRO-assigned identifiers that includes a designated default IMID. The default IMID is selected by each CAT Reporter when they register as a CAT Reporter. If

² Guidance for populating Industry Member Identifiers on Routing events is effective on July 27, 2020. IMIDs populated on CAT events submitted prior to July 27, 2020, may include the SRO prefix, CRD prefix, or no prefix. The CRD prefix is required beginning July 27, 2020.

two parties do not have a pre-determined agreement as to which IMID to use when routing between each other, the published default IMID must be used.

Routing identifiers populated using a default IMID are populated as: <default IMID CRD>:<default IMID>.

Example: A non-FINRA member firm (CRD 999) has a Cboe-assigned option identifier and a NYSE-assigned equity identifier, as follows:

- Cboe-assigned options ID - BDAO
- NYSE-assigned equity ID – BDA (default IMID)

In this example, when a second firm receives an order from the above firm, and the second firm does not have an agreement with the above firm as to which IMID to use, IMID BDA should be used to avoid a linkage error. The routing identifier is populated as 999:BDA.

2.4.2. Firm Designated ID (FDID)

Section 6.4 of the CAT NMS Plan requires that for the original receipt or origination of an order, Industry Members must report the Firm Designated ID (FDID). Therefore, FDID is required to be populated on all New Order events for both equities and options.

FDID is defined in Section 1.1 of the CAT NMS Plan as a unique identifier for each trading account. Industry Members must assign a single FDID to each trading account that is unique across all vendors the IM may use to report new orders to CAT and unique across time (with limited exceptions, such as closed accounts). For example, if an Industry Member uses multiple vendors for reporting, each vendor must report activity from the same account using the same FDID.

Examples of what an FDID would represent include:

- Individual Customer Account Number
- Institutional Customer Account Number
- Account Number of Average Price Account Designated for a Specific Customer (e.g., Master Account or agency Representative Order scenarios)
- Account Number of Firm Average Price Account Shared Across Customers (e.g., Master Account, Account Used For Agency Representative Order Flows)
- Entity ID of the firm when an employee of the firm is exercising discretion over multiple customer accounts
- Proprietary Trading Account Number

- Firm assigned identifier representing a trading relationship (Relationship ID) can be used when the trading account structure is unavailable at the time the order was placed

An actual account number may not be used as the FDID for a customer account for CAT reporting. See [CAT FAQ M2](#) for more information on the prohibition on use of actual account numbers. Refer to the [CAT Industry Presentation](#) on FDID for additional information.

Refer to [Sections 4.2 and 5.2](#) for details on reporting an FDID when an order is received for a new account and the new account number, on which the FDID is based, is not yet available.

2.4.3. Equity Symbols

Industry Members must report CAT Events related to listed equity Eligible Securities to CAT using the symbology of the primary listing exchange and must report CAT Events related to OTC Equity Securities using FINRA OTC symbology.

2.4.3.1. CAT Symbol Master

CAT will provide a start-of-day equity symbol master list and an end-of-day equity symbol master list each day on the [CAT Public Website](#).

The symbol master file for Industry Members contains the following information:

- Listing exchange for listed securities with the symbol in the symbology of the listing exchange
- FINRA symbology for OTC Equity Securities
- Flag indicating whether the symbol is a test symbol.

2.4.4. Option Symbols

As stated above, the CAT NMS Plan requires symbols to be reported to CAT in the symbology of the listing exchange. Standard option symbols established across exchanges as the result of the Option Symbology Initiative (OSI) must be used for any single-leg listed options.

2.4.4.1. Flex Percent Option Symbols

FLEX Percent options can only be uniquely identified using the OSI once their deterministic prices are known. When reporting the *optionID* for a FLEX Percent option, Industry Members must append "%" to the beginning of the standard OSI symbol. This will enable the CAT system to differentiate between a strike value that is expressed in percent terms from one that is expressed in dollars and cents.

FLEX Percent option symbols expressed with percentage strike values will have 22 characters. For example, an option order with *optionID* %1AAPL 200131C00095000 indicates it is a Flex Percent option order on OSI symbol 1AAPL 200131C00095000.

2.4.5. Corporate Actions

The CAT System will maintain historical symbology in the Central Repository that includes corporate actions.

CAT will receive daily corporate action files and symbol updates from the various data sources (including equity and options listing exchanges, FINRA OTC Equity Symbols, Data Distribution Services from Options Clearing Corporation, etc.) and publish daily symbol master files to the Industry Members. The symbol changes impacted by corporate actions will be reflected in the daily symbol master files. Industry Members must use the updated symbol in Reportable Events from the effective date of the symbol change. Failure to report in the updated symbol would result in rejects of the record(s).

Industry Members are not required to report order adjustments due to corporate actions, e.g., price or size changes. However, if an Industry Member chooses to report an adjustment resulting from a corporate action, the adjustment must be reported using the Order Modified event (or Order Adjusted event).

2.4.5.1. Options Intraday Listing or Delisting

CAT accommodates intraday listing of options by exchanges. Industry Members must report the OSI symbol as the *optionID*, just like for previously listed options.

CAT will maintain a historical record of option symbols, including symbols that have been delisted. Exchanges and the OCC will provide reference data to CAT for option symbols that are listed or delisted intraday.

2.5. Data Types

CAT will accept two kinds of text-based files: JSON and CSV. Data types used throughout this document are described below.

To support JSON and CSV submissions, the [Industry Member Schema](#) (JSON) file is available on the CAT public website that describes each data type with required representation formats and a mapping that defines the position in a CSV representation.

2.5.1. Data Validation Based on Data Types

All data submitted to CAT will be validated based on the defined data type of each item, including proper formatting and range checking. All File Names, Field Names and Field Values are case sensitive in CAT with the exception of Data Type BOOLEAN. During validations, if the case does not match, an error will occur. Examples of accepted values are detailed in the table below. Valid values for Choice fields are defined in the Data Dictionary for each data element. Valid data values, ranges, and formats will be specified in the record schema files, which will be used to validate submitted data element values. Records and values that fail validation will be rejected and will be reported as feedback to the Reporter and Data Submitter as detailed in [Section 7](#).

Table 3: Data Types

| Data Type | JSON Type | Description |
|-----------|-----------|---|
| Numeric | NUMBER | <p>Composed of digits with an optional decimal point. Values must represent the exact value as per the examples:</p> <ul style="list-style-type: none"> • 1235 • -1235 • 1235.67 • -1235.67 <p>Numeric data types described in this document will include two numbers, the first is the maximum number of digits before the decimal point, and the second is the maximum number of digits after the decimal point. For example, Numeric (6,4) indicates that the number can have a maximum of 6 digits before the decimal point and a maximum of 4 digits after the decimal point.</p> <p>Examples which comply with Numeric (6,4) include:</p> <ul style="list-style-type: none"> • -999999.9999 • -0.1 • 0 • 0.0001 • 100 • 100.100 • 999999.99 • 0.25 • 099999.9990 • 0999999.99990 <p>Numeric values must always include a digit in the portion before the decimal. The fractional portion is optional. (for example, 0.25 cannot be represented as .25).</p> <p>Examples which do not comply with Numeric (6,4) include:</p> <ul style="list-style-type: none"> • 1234567.0 |

| Data Type | JSON Type | Description |
|----------------|-----------|--|
| | | <ul style="list-style-type: none"> .123 1.12345 10. 40a <p>Numeric data types that require 0 digits after the decimal place should not include a decimal. The following example does not comply with Numeric (6,0):</p> <ul style="list-style-type: none"> 1234.5 1234.0 |
| Price | NUMBER | Numeric (10,8), which supports prices in the inclusive range from -9999999999.99999999 to 9999999999.99999999. |
| Real Quantity | NUMBER | Numeric (12,6) with up to 12 digits before the decimal point and up to 6 digits after the decimal point. However, the type Real Quantity cannot have trailing zeros in the decimal quantities. Trailing zeros in the decimal quantity will result in a rejection. For example, a value of 100.00 would not be accepted for the type Real Quantity, only 100 would be accepted. Similarly, a value of 100.10 would not be accepted, only 100.1 is acceptable for the type Real Quantity. Real Quantity must not be a negative value. |
| Whole Quantity | NUMBER | Numeric (12,0). An integer value with no decimal fraction component. Whole Quantity must not be a negative value. |
| Integer | NUMBER | An integer value (positive, negative, or zero), with no decimal fraction component, in the inclusive range from -9,223,372,036,854,775,808 to 9,223,372,036,854,775,807 (the same range as a 64-bit signed integer). |
| Unsigned | NUMBER | An unsigned value, greater than or equal to zero, with no decimal fraction component, in the inclusive range from 0 to 18,446,744,073,709,551,615 (the same range as a 64-bit unsigned integer). |
| Boolean | BOOLEAN | A value with two choices: true or false. In CSV representation, the value must equal <code>true</code> or <code>false</code> (no quotation marks). In JSON representation, if the field is not present, the value is considered <code>false</code> . Boolean values are NOT case sensitive. |
| Alphanumeric | STRING | A string, composed only of letters and digits [a-zA-Z0-9]. When an Alphanumeric type is described, it will include a number, indicating the maximum length of the field. For example, Alphanumeric (7) means that the field can contain up to 7 characters. Alphanumeric values are case sensitive. |
| Text | STRING | <p>A string, composed of any printable ASCII character from 32 to 126. The string may not include the following characters which serve as delimiters:</p> <ul style="list-style-type: none"> comma (ASCII decimal 44, hex 2C), pipe (ASCII decimal 124, hex 7C), double quote (ASCII decimal 34, hex 22), and @ (ASCII decimal 64, hex 40). <p>When a Text data type is described, it will include a number, indicating the maximum length of the field. For example, Text (7) means that the field can contain up to 7 characters. Text values are case sensitive.</p> <p>When represented in JSON, the following rule applies:</p> |

| Data Type | JSON Type | Description |
|-----------|---------------------------|--|
| | | <p>Backslash '\ ' is a reserved printable character in JSON and must be escaped in order to be used in strings by inserting a backslash prior to it within the string. For example: routedOrderID = 1234\ABCD must be reported to CAT as "routedOrderID":"1234\\ABCD".</p> <p>If the backslash is not escaped, it will be omitted from the string. For example if the following is reported to CAT, "routedOrderID":"1234\ABCD", it will be stored as routedOrderID = 1234ABCD.</p> <p>Escape characters do not participate in the field value length.</p> |
| Date | NUMBER | An 8-digit integer representing the date in YYYYMMDD. |
| Timestamp | STRING or Unsigned NUMBER | <p>A timestamp represents a moment in time. Two timestamp formats are supported including STRING and NUMBER.</p> <p>Timestamps formatted as a STRING have a maximum length of 25 and are formatted as 'YYYYMMDD HHMMSS.CCCNNNNNN' with the Date and Time portions, separated by a space (ASCII decimal 32, hex 20) or the letter T (ASCII decimal 84, hex 54). All timestamps submitted in STRING format must be in Eastern Time (ET).</p> <ul style="list-style-type: none"> The Date portion must include four digit year, two digit month, and two digit day. Valid values: YYYY = 0000 - 9999, MM = 01 - 12, DD = 01 - 31. The Time portion must include a two digit hour, two digit minute, two digit seconds. Valid values: HH = 00 - 23, MM = 00 - 59, SS = 00 - 59, CCC = 000 - 999, NNNNNN = 000000 - 999999. <p>Examples which comply with Timestamp in STRING format:</p> <ul style="list-style-type: none"> 20190617T000120.000000000 20190617T000120 20190617T000120.000 20170107T213000.123456789 20170107 213000.123456789 20190617 000120.123000000 <p>Examples which do not comply with Timestamp in STRING format:</p> <ul style="list-style-type: none"> 20190617T0120 20190617T000120. <p>As an alternative format, timestamp can be submitted as a value of type Unsigned, representing the number of nanoseconds that have elapsed since 00:00:00 Coordinated Universal Time (UTC), Thursday, 1 January 1970, not counting leap seconds. This is also commonly known as POSIX time or UNIX time. The same point in time from the above example would be represented as the number 1483842600123456789. Timestamps submitted in UTC must not be adjusted for Eastern Time.</p> <p>Note that the data type is different between the two formats. In JSON, the first representation requires it to be surrounded by double quotes, while the second does not.</p> <p>Examples which comply with Timestamp in NUMBER format:</p> <ul style="list-style-type: none"> 1483842600123456789 |

| Data Type | JSON Type | Description | | | | | | | | | | | | |
|------------------|---|--|----|------|-----|---|---------------------------------|--------------|---|---|----------------------------|---|-----------------------------|-----|
| | | <p>Examples which do not comply with Timestamp in NUMBER format:</p> <ul style="list-style-type: none"> • 20190617T000120 • 20190617 000120 | | | | | | | | | | | | |
| Name/Value Pairs | OBJECT | <p>An object composed of a list of zero or more attributes where each attribute is either a name with no value, or a name with an accompanying value. Multiple attributes are separated by a delimiter.</p> <p>When represented in JSON, the following rules apply:</p> <ul style="list-style-type: none"> • The OBJECT is contained within curly brackets { } • Name/Value Pairs are comma separated • A value accompanied by a name must be formatted as per the data type syntax required in JSON • A name with no value must include the Boolean value as indicated in the below examples. <p>For example <i>handlingInstructions</i> are represented as follows in JSON: "handlingInstructions":{ "AOK": true, "DISP": 10.00, "TMO": "20190419T092316.123456789", "AucResp": "AuctionID456" } </p> <p>When represented in CSV, the following rules apply:</p> <ul style="list-style-type: none"> • The OBJECT is represented in a single position delimited by comma • Name/Value Pairs are pipe delimited • A value accompanied by a name is prefixed by an equal sign • A name with no value must only include the name <p>In CSV, <i>handlingInstructions</i> is represented as: AOK DISP=10.00 TMO=20190419T092316.123456789 AucResp=AuctionID456</p> <p><i>timeInForce</i> is also defined as a Name/Value Pair, however only one Choice value is applicable. The following examples demonstrate how to represent in JSON and CSV:</p> <table border="1" data-bbox="609 1522 1421 1751"> <thead> <tr> <th>Ex</th> <th>JSON</th> <th>CSV</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>"timeInForce":{"DAY": 20190528}</td> <td>DAY=20190528</td> </tr> <tr> <td>2</td> <td>"timeInForce":{"GTT": "20190528T160000.000000"}</td> <td>GTT=20190528T160000.000000</td> </tr> <tr> <td>3</td> <td>"timeInForce":{"IOC": true}</td> <td>IOC</td> </tr> </tbody> </table> | Ex | JSON | CSV | 1 | "timeInForce":{"DAY": 20190528} | DAY=20190528 | 2 | "timeInForce":{"GTT": "20190528T160000.000000"} | GTT=20190528T160000.000000 | 3 | "timeInForce":{"IOC": true} | IOC |
| Ex | JSON | CSV | | | | | | | | | | | | |
| 1 | "timeInForce":{"DAY": 20190528} | DAY=20190528 | | | | | | | | | | | | |
| 2 | "timeInForce":{"GTT": "20190528T160000.000000"} | GTT=20190528T160000.000000 | | | | | | | | | | | | |
| 3 | "timeInForce":{"IOC": true} | IOC | | | | | | | | | | | | |
| Array | ARRAY | <p>A list of 0, 1 or more values of the same data type.</p> <p>When represented in JSON, the following rules apply:</p> <ul style="list-style-type: none"> • ARRAY is within a set of brackets [] | | | | | | | | | | | | |

| Data Type | JSON Type | Description |
|---------------------------|-------------------------|--|
| | | <ul style="list-style-type: none"> Elements within the array are comma separated. <p>For example, <i>atsOrderType</i> is represented as the following in JSON: "atsOrderType":["PEG","midPEG"]</p> <p>When represented in CSV, the following rules apply:</p> <ul style="list-style-type: none"> ARRAY is represented in a single position delimited by comma Elements in the array are pipe delimited <p>When represented in CSV, it is: <code>,,PEG midPEG,,</code></p> |
| Choice | STRING | A Text field with an explicit list of acceptable values. The Data Dictionary section of this document lists the acceptable values for each Choice field. |
| Symbol | STRING | Text (22). Refer to 2.4.3 and 2.4.4 for more details on Equity and Options symbols. The string is case sensitive. |
| Message Type | STRING | Alphanumeric (5) indicating the type of message being reported. |
| CAT Reporter IMID | STRING | Alphanumeric (7) - a CAT Reporter IMID. |
| Exchange ID | STRING | Alphanumeric (7) – identifier that applies to exchanges. |
| CAT Submitter ID | Unsigned NUMBER | A unique ID assigned by CAT to the CAT Reporting Agent. |
| Industry Member ID (IMID) | STRING | Text (16) – CRD and SRO assigned Market Participant Identifier assigned by an SRO to one of its members. Formatted as <CRD of the Market Participant>:<SRO Assigned Identifier of the Market Participant>. Example: CRD 123, IMID ABCD is populated as 123:ABCD |
| Multi-Dimensional Array | Multi-Dimensional ARRAY | <p>A compound object that consists of an array of objects. The JSON and CSV syntax for this data type is consistent with other Multi-Dimensional Array JSON Types. Multi-Dimensional Array is specified as the data type within the Metadata File Definition for Submissions as well as Metadata File Definitions for Error Feedback.</p> <p>When represented in JSON, the following rules apply:</p> <ul style="list-style-type: none"> ARRAY is within a set of brackets [] Each OBJECT contained in the ARRAY is within curly brackets { } Elements within each object are comma separated Conditional elements that do not have a value are not required to be included. <p>When represented in CSV, the following rules apply:</p> <ul style="list-style-type: none"> ARRAY is represented in a single position delimited by comma Each object contained in the ARRAY is pipe delimited Elements within each object are delimited by @ All elements defined for the Object must be represented in their specified position, even when there is not applicable value. |
| Trade Side Details | Multi-Dimensional ARRAY | A compound object that consists of a list of data elements which supports the reporting of buy side details and sell side details in a Trade Event. When Trade Side Details are reported, each side will represent one set of details. |

| Data Type | JSON Type | Description |
|--------------------------|-------------------------|--|
| | | <p><i>buyDetails</i> and <i>sellDetails</i> are two different fields. Each field is defined to contain an ARRAY that is limited to one object.</p> <p>For example, Trade Side Details (<i>buyDetails</i> and <i>sellDetails</i>) are represented as follows in JSON:</p> <pre> "buyDetails" : [{"orderID" : "OrderABC", "orderKeyDate": "20190419T000000", "side" : "B"}], "sellDetails" : [{"side" : "SL", "firmDesignatedID" : "Prop123", "accountHolderType" : "P"}] </pre> <p>When represented in CSV, refer to the following example:</p> <pre> ,,,20190419T000000000@OrderABC@B@@@,@@S@@Prop123@P@ ''' </pre> <p>Refer to Section 4.12.1 Table 27: Trade Side Details for the list of fields.</p> |
| Fulfillment Side Details | Multi-Dimensional ARRAY | <p>A compound object that consists of a list of data elements that represents firm side or customer/client side details of an Order Fulfillment. Refer to Section 4.13.1 Table 29: Fulfillment Side Details and 5.11.1 Table 45: Options Fulfillment Side Details for the list of fields.</p> |
| Aggregated Orders | Multi-Dimensional ARRAY | <p>A compound object that consists of a list of data elements that represents one or more orders being aggregated. The Aggregated orders field may include 0, 1, or more orders, with each order having a set of required data elements.</p> <p>For example, an <i>aggregatedOrders</i> will be presented as following in JSON:</p> <pre> "aggregatedOrders":[{"OrderID" : "O1234", "OrderKeyDate": "20190419T000000"}, {"OrderID" : "O1235", "OrderKeyDate" : "20190419T092316.123456789"}, {"OrderID" : "O1236", "OrderKeyDate" : "1483842600123450000", "Quantity" : "800"}] </pre> <p>When represented in CSV, refer to the following example:</p> <pre> ,,,O1234@20190419T000000@@ O1235@20190419T092316.123456789@@ O1236@1483842600123450000@800@... </pre> <p>If the multi-dimensional array is blank, CSV must only contain the first level delimiter, the comma. Only comma acts as the place holder, the lower level delimiter '@' must not be added.</p> |

2.5.2. Required, Conditional, and Optional Fields

Throughout this document, event types and their fields will be defined. Each field will be notated with the abbreviation R, C, O or A to represent whether it is required, conditional, optional or applicable for ATSS only. This codification will appear in the last column of each table describing an event.

Table 4: Include Key

| Value | Abbreviation | Description |
|-------------|--------------|--|
| Required | R | Required for the given event. This field must always be included. |
| Conditional | C | Conditionally required for the given event, depending upon other values submitted in the Reportable Event message. |
| Optional | O | Optional for the given event. May be included at the discretion of the reporter/submitter. |
| ATS | A | Applicable for ATSS only. Required when the CAT Reporter IMID is an ATS. |

2.6. Linkage Overview

This section describes the Linkage Keys that are used to create lifecycles in CAT and explains how the Linkage Keys are constructed via different data elements in respective Reportable Events. All Reportable Events will be linked in CAT via the daisy chain approach.

2.6.1. CAT Linkage Keys

Below is the list of Linkage Keys that connect CAT events within an Industry Member and across Industry Members. In instances of a merger or acquisition, the *originatingIMID* will be used in place of the *CATReporterIMID* to support linkage.

Table 5: Linkage Keys

| Linkage Key | Description | Fields |
|------------------|--|--|
| Order Keys | | |
| Order Key | Links together the events of the same order, within an Industry Member. For example, Order Key links an Order Accepted event to a subsequent Order Route event. | <ul style="list-style-type: none"> <i>orderKeyDate</i> <i>CATReporterIMID</i> <i>symbol (or optionID)</i> <i>orderID</i> |

| Linkage Key | Description | Fields |
|-----------------------------------|--|---|
| Prior Order Key | Links modifications to the original order. For example, Prior Order Key links an Order Modified event to the previous Order Accepted event. | <ul style="list-style-type: none"> • <i>priorOrderKeyDate</i> • <i>CATReporterIMID</i> • <i>symbol</i> (or <i>optionID</i>) • <i>priorOrderID</i> |
| Parent Order Key | Links Child (Option) Order events and (Option) Order Internal Route Accepted events to the related parent order event. For example, links an Order Internal Route Accepted event to a parent New Order event. | <ul style="list-style-type: none"> • <i>parentOrderKeyDate</i> • <i>CATReporterIMID</i> • <i>symbol</i> (or <i>optionID</i>) • <i>parentOrderID</i> |
| Manual Order Key | Links an order event representing a duplicative electronic message to the previously reported order event representing the original manual order. Optional in Phase 2a. | <ul style="list-style-type: none"> • <i>manualOrderKeyDate</i> • <i>CATReporterIMID</i> • <i>symbol</i> (or <i>optionID</i>) • <i>manualOrderID</i> |
| Trade and Fulfillment Keys | | |
| Trade Key | Links Trade events to related Trade Supplement events. | <ul style="list-style-type: none"> • <i>tradeKeyDate</i> • <i>CATReporterIMID</i> • <i>symbol</i> • <i>tradeID</i> |
| Fulfillment Key | Links CAT Order Fulfillment events to a related Fulfillment Amendment event if the <i>fulfillmentID</i> remains the same. | <ul style="list-style-type: none"> • <i>fillKeyDate</i> • <i>CATReporterIMID</i> • <i>symbol</i> (or <i>optionID</i>) • <i>fulfillmentID</i> |
| Prior Fulfillment Key | Links an Order Fulfillment event to a related Order Fulfillment Amendment event if a new <i>fulfillmentID</i> is assigned. | <ul style="list-style-type: none"> • <i>priorFillKeyDate</i> • <i>CATReporterIMID</i> • <i>symbol</i> (or <i>optionID</i>) • <i>priorFulfillmentID</i> |
| TRF Linkage Key | Links the Trade event reported by the Industry Member to the related tape report in the TRF/ADF/ORF. | <ul style="list-style-type: none"> • <i>eventTimestamp</i> • <i>CATReporterIMID</i> • <i>symbol</i> • <i>tapeTradeID</i> • <i>marketCenterID</i> |
| Quote Keys | | |
| Quote Key | Links New Quote events reported by the Industry Member to related order or quote events. For example, links a New Quote event to a related Trade event. In Phase 2a, Quote Key is not applicable to Trade events. In Phase 2a, Quote Key is only applicable on New Quote events and Quote Cancelled events in scenarios where an Industry Member is required to report the related events to CAT. | <ul style="list-style-type: none"> • <i>quoteKeyDate</i> • <i>CATReporterIMID</i> • <i>symbol</i> • <i>quoteID</i> |

| Linkage Key | Description | Fields |
|--------------------------|---|--|
| Prior Quote Key | Links a quote event being modified to the previous quote event if a new Quote ID is assigned. In Phase 2a, Quote Key is only applicable on New Quote and Quote Cancelled events in scenarios where an Industry Member is required to report the related events to CAT. | <ul style="list-style-type: none"> • <i>priorQuoteKeyDate</i> • <i>CATReporterIMID</i> • <i>symbol</i> • <i>priorQuoteID</i> |
| Options Keys | | |
| Complex Order Key | Complex Order key is not applicable until Phase 2d and will be defined in a subsequent publication. | |
| Route Linkage Keys | | |
| Route Linkage Key | Links the CAT events reported by the Industry Member routing an order away and the Industry Member accepting the order. | Refer to Section 2.6.3 below for more detailed descriptions. |
| Quote Route Key | Links quote events reported by an Industry Member routing a quote to an IDQS and the IDQS receiving the quote. Not applicable in Phase 2a. | Refer to see Section 2.6.3 below for more detailed descriptions. |

2.6.2. Reporting Responsibilities of Sender/Receiver

In Phase 2a, Industry Members are responsible for reporting routes, modifications, and cancellations in line with OATS guidance ([OATS FAQ C35](#)). Below is a list of sample scenarios and the reporting responsibilities of the sender (Broker A) and the receiver (Broker B). This guidance is also applicable to the sender (Broker A) when routing to an Exchange instead of another Industry Member Broker-Dealer.

Table 6: Reporting Responsibilities of Sender/Receiver

| Scenario | Sender (Broker A) | | Receiver (Broker B or Exchange) | |
|--|-------------------------------------|--|---|----------------|
| | Action | CAT Report | Action | CAT Report |
| Routing an Order | | | | |
| Broker A routes an order to Broker B | Routes the order to Broker B | Order Route | Accepts the order from Broker A | Order Accepted |
| An Order routed from Broker A to Broker B is rejected by Broker B | Routes the order to Broker B | N/A (Order Route required in Phase 2c) | Rejects the order from Broker A | N/A |
| Modifying an Order | | | | |
| Customer/client initiates a modification on an order previously routed to Broker B | Routes the modification to Broker B | Order Modified and Order Route | Modifies the order received from Broker A | Order Modified |

| Scenario | Sender (Broker A) | | Receiver (Broker B or Exchange) | |
|---|---|-----------------|---|-----------------|
| | Action | CAT Report | Action | CAT Report |
| Broker A initiates a modification on an order previously routed to Broker B | Routes the modification to Broker B | N/A | Modifies the order received from Broker A | Order Modified |
| Cancelling a Route or an Order | | | | |
| Broker A cancels a route previously routed to Broker B | Notifies Broker B of route cancellation | N/A | Acknowledges the cancellation from Broker A and cancels the order | Order Cancelled |
| Customer/client cancels an order that was previously routed to Broker B. | Acknowledges the cancellation from the customer/client, cancels the order, and informs Broker B of the cancellation | Order Cancelled | Acknowledges the cancellation from Broker A and cancels the order | Order Cancelled |
| Broker B initiates a cancel of an order received from Broker A | <None> | N/A | Cancels the order from Broker A | Order Cancelled |

2.6.3. Summary of Route and TRF Linkage Keys

The table below summarizes the required data elements to construct the route key for linking Route and Order Accepted events reported by different entities in CAT. The combination of the data elements must be unique. Data elements in the same row must always be equal values.

For Participant related event details, refer to the [CAT Reporting Technical Specifications for Plan Participants](#).

Table 7: Summary of Route and TRF Linkage Keys

| Item | Description | Sender | Receiver |
|------|--|---------------------------|------------------------|
| 1 | Routing Between Industry Members (IMs) | IM | IM |
| | | senderIMID | senderIMID |
| | | destination (IMID) | receiverIMID |
| | | Event Date | Event Date |
| | | symbol (or optionID) | symbol (or optionID) |
| | | routedOrderID* | routedOrderID* |
| 2 | Routing from an Industry Member to an Exchange | IM | Participant |
| | | senderIMID | routingParty |
| | | destination (Exchange ID) | exchange (Exchange ID) |
| | | Event Date | Event Date |

| Item | Description | Sender | Receiver |
|------|---|------------------------|---|
| | | session | session |
| | | symbol (or optionID) | symbol (or optionID) |
| | | routedOrderID* | routedOrderID |
| 3 | Routing from an Exchange to the Exchange Affiliated/Routing Broker | Participant | IM |
| | | exchange (Exchange ID) | senderIMID (Exchange ID) |
| | | routingParty | receiverIMID |
| | | Event Date | Event Date |
| | | symbol (or optionID) | symbol (or optionID) |
| | | routedOrderID | routedOrderID* |
| 4 | Routing from an Industry Member to a non-reporting Foreign Entity | IM | Foreign Broker-Dealer |
| | | No Linkage | |
| 5 | Routing a quote event from an Industry Member broker-dealer to an IDQS. | IM | IDQS |
| | | senderIMID | senderIMID |
| | | destination (IMID) | receiverIMID |
| | | Event Date | Event Date |
| | | Symbol | Symbol |
| | | routedQuoteID* | receivedQuoteID* |
| 6 | Trade is executed and reported to both CAT and the TRF/ADF/ORF | IM | TRF/ADF/ORF |
| | | eventTimestamp | Execution Timestamp |
| | | CATReporterIMID | Reporting or Contra MPIDs |
| | | Symbol | Symbol |
| | | tapeTradeID | Reporting or Contra Branch Sequence Number or Compliance ID |
| | | marketCenterID | Market Center ID |

* Not required for manual order route/receipt.

Routing Between Industry Members

When orders are routed between Industry Members, the same IMID must be used by both the sender and receiver. Specifically, the *senderIMID* must be equal on the Order Route and the Order Accepted events, and the *destination* (IMID) and *receiverIMID* must be equal on the Order Route and Order Accepted events. If the values are not equal, events will be unlinked. The sending and receiving firms must mutually agree on the IMID to be used if they have multiple SRO assigned IMIDs.

Example: CAT Reporter ABCD (CRD 123) routes an order to DEFG (CRD 456). CAT Reporter DEFG receives the order.

| Sender - MEOR | | Receiver - MEOA | |
|-------------------|----------|-------------------|----------|
| CAT Reporter ABCD | | CAT Reporter DEFG | |
| CATReporterIMID | ABCD | CATReporterIMID | DEFG |
| senderIMID | 123:ABC | senderIMID | 123:ABC |
| destinationType | F | senderType | F |
| Destination | 456:DEFG | receiverIMID | 456:DEFG |

The linkage will be created through the fields identified in Item 1 of [Table 7](#) above.

Routing to Exchanges

When routing to exchanges, the *destination* must be the Exchange ID to which the order is routed. The *senderIMID* must be populated with the prefix equal to the CRD of the routing firm, and the suffix equal to exchange assigned identifier that was used in the order route message to the exchange. The identifier populated in the suffix must equal the *routingParty* field value reported by the exchange on the Participant Order Accepted event. See [CAT Reporting Technical Specifications for Plan Participants](#) for more details.

The *senderIMID* in this scenario may be different from the *CATReporterIMID*. Refer to [Section 2.4.1.1](#) for additional guidance on how to populate the *CATReporterIMID* and *senderIMID*. This requirement is consistent with current OATS guidance, which requires that the Exchange Participant ID field is populated with the exchange identifier used when entering the order.

Example: CAT Reporter ABCD (CRD 123) routes an order to Exchange EXCH. ABCD's SRO identifier at EXCH is ABC. Routing information populated on the Route Event includes:

| Sender - MEOR | | Receiver - EOA | |
|-------------------|---------|----------------|------|
| CAT Reporter ABCD | | Exchange EXCH | |
| CATReporterIMID | ABCD | routingParty | ABC |
| senderIMID | 123:ABC | | |
| destinationType | E | exchange | EXCH |
| destination | EXCH | | |

The linkage will be created through the fields identified in Item 2 of [Table 7](#) above. When using Order Route events to report the route of a modification to an order that was previously routed to an exchange, the Linkage Key is created via the same set of data elements.

The *routedOrderID* is assigned to the order by the Industry Member when routing the order to the exchange. The *routedOrderID* field must be reported to CAT in the exact format as sent to the exchange. Firms should take note of each exchange's interface specifications regarding special characters, spaces

and leading zeros as some exchange transmission protocols may remove certain characters, spaces or leading zeros. This field value must match the value for *routedOrderID* reported by the exchange in their Order Accepted report. Please note, *routedOrderID*, defined as a Text field in the CAT Reporting Technical Specifications for Industry Members, may **not** include delimiters including comma, pipe, double quote, and the @ symbol. When reporting to CAT in JSON, backslash is a reserved printable character and must be escaped in order to be used in the *routedOrderID* field. If a backslash is used in the *routedOrderID* field and is not escaped when reporting in JSON, route linkage errors may occur. Refer to [Section 6.1.2.1](#) for additional guidance.

The *session* represents the name of the connection used when routing an order to a national securities exchange. This value must match the *session* reported in the Order Accepted event by the receiving exchange. Since CAT requires all *routedOrderIDs* to be unique within the session, day, destination exchange and Exchange Participant ID (*senderIMID*), the *session* field is a mandatory field to ensure that each routed order is uniquely identified.

For additional information on the values to be provided based on the exchange the order is routed to and specific guidance related to each field required for Exchange Route Matching, refer to the [Order Routing Field Mapping](#) document published on the IM Technical Specifications page of the CAT Public Website. Routing from an Exchange to the Exchange's Routing Broker

When an Industry Member that is an exchange routing broker receives an order routed from the exchange, the *senderIMID* field must be the Exchange ID from which the order is received. Firms receiving an order from an exchange must populate the *receiverIMID* with the prefix equal to the CRD of the receiving firm, and the suffix equal to the identifier known by the exchange sending the order. The identifier populated in the suffix must equal the *routingParty* field value reported by the exchange on the Participant Order Route event. See [CAT Reporting Technical Specifications for Plan Participants](#) for more details.

The *receiverIMID* in this scenario may be different from the CAT Reporter IMID. Refer to [Section 2.4.1.1](#) for additional guidance on how to populate the CAT Reporter IMID.

Example: CAT Reporter ABCD (CRD 123) receives an order from Exchange EXCH. ABCD's SRO identifier at EXCH is ABC. Routing information populated on the Order Accepted Event includes:

| Sender - EOR | | Receiver - MEOA | |
|---------------|------|-------------------|---------|
| Exchange EXCH | | CAT Reporter ABCD | |
| routingParty | ABC | CATReporterIMID | ABCD |
| | | receiverIMID | 123:ABC |
| Exchange | EXCH | senderType | E |

| Sender - EOR | | Receiver - MEOA | |
|--------------|--|-----------------|------|
| | | senderIMID | EXCH |

The linkage will be created through the fields identified in Item 3 of Table 7 above.

Routing to Foreign Destinations

If the order is routed to a foreign non-CAT-reporting entity, the *destinationType* must be marked as N (Foreign). When routing to a foreign non-CAT-reporting entity, there is no requirement to report *senderIMID*, *destination*, or *routedOrderID* but an Industry Member may choose to populate this field.

3. Special Reporting Requirements

3.1. Alternative Trading Systems (“ATS”) Reporting

ATSs are required to submit additional information in applicable CAT events. ATS fields must be populated if the *CATReporterIMID* is an ATS and the *symbol* is an NMS security. Any ATS fields, such as *workingPrice*, that are not applicable to the event must be populated by the ATS using a value of “0”. Industry Members that are not ATSs must leave these fields blank.

3.1.1. National Best Bid and Offer (NBBO)

ATSs are required to report NBBO information.

The NBBO must be reported to CAT from the perspective of the ATS. Specifically, the NBBO (or relevant reference price) reported must be the NBBO in effect at the time of the order event, and the timestamp of when the ATS captured the effective NBBO (or relevant reference price). In addition, the ATS must identify the market data feed (NBBO Source) it used to obtain the NBBO (or relevant reference price).

If another reference price, such as the primary market's BBO, is used by the ATS, then the applicable reference price must be reported instead of the NBBO. If there is no price, the ATS must populate the *nbbPrice* and *nboPrice* fields with a value of “0”.

While the *nbbQty* and *nboQty* fields are optional for ATSs, if an ATS chooses not to populate a quantity in these fields, they must be populated with a value of “0”.

FINRA Rule 4554 requires ATSs using an alternative NBBO feed from what was reported on its ATS data submission to notify FINRA of the fact that an alternative source was used, identify the alternative source, and specify the date(s), time(s) and securities for which the alternative source was used. In order to comply with FINRA Rule 4554 for the purpose of CAT reporting, Industry Members must submit an ATS NBBO Change Form via email to FINRA CAT. Instructions for submitting this form will be posted to www.catnmsplan.com.

3.1.2. ATS Order Types

For events reported by ATSs, *atsOrderType* field is used to capture ATS-specific order types. The *orderType* and *atsOrderType* fields are not mutually exclusive; ATSs must populate both fields on applicable events. Industry Members that are not ATSs must leave this field blank.

ATSs must register their order types with CAT at least 20 business days prior to the order type becoming effective using the CAT web interface. An order type must be registered before any relevant CAT events

can be submitted. Specific instructions for registering *atsOrderTypes* are available in [CAT Alert 2019-01](#) on www.catnmsplan.com.

3.1.3. Sequence Number

ATSs must also provide a sequence number assigned by the ATS's matching engine on all events reported to CAT by the ATS. Industry Members that are not ATSs are not required to populate the *seqNum* field.

3.1.4. Display and Non-Display ATSs

ATSs are required to populate the *atsDisplayInd* indicating if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data. If the order is displayed (*atsDisplayInd* = 'S', 'Y', or 'A'), the ATS is required to populate both the *displayPrice* and *displayQty* fields indicating the price and quantity at which the order was displayed. If the order is not displayed (*atsDisplayInd* = 'N'), the ATS is required to populate the *displayPrice* and *displayQty* fields with a value of '0'. Industry Members that are not ATSs must leave the *atsDisplayInd*, *displayPrice*, and *displayQty* fields blank.

3.1.5. CAT Reporter IMID

When reporting to CAT, Industry Members operating an ATS must populate the *CATReporterIMID* using their FINRA assigned ATS MPID.

3.2. Manual Orders

The CAT NMS Plan defines a Manual Order Event as “non-electronic communication of order-related information for which CAT Reporters must record and report the time of the event.” Manual CAT events must be marked as a manual event using the *manualFlag* field and must include an electronic capture time if the manual event is captured in an order management or execution system.

Manual equity events are required in Phase 2a, while manual option events are not required until Phase 2d. Refer to [Section 5](#) for additional information regarding manual options events.

Proprietary orders (both equities and options) that are simultaneously entered into an OMS/EMS upon origination are always considered electronic. However, in Phase 2b it will be acceptable to report such options events as either manual or electronic. Therefore, if an Industry Member has interpreted proprietary options orders manually entered into an OMS/EMS as manual events for Phase 2b, it will be acceptable to treat such events as manual in Phase 2b. Accordingly, if a proprietary options order is routed electronically and the Order Route event is reported in Phase 2b, the *priorUnlinked* flag must be

populated. Beginning in Phase 2d, proprietary options orders manually initiated and simultaneously entered into an OMS/EMS must be reported to CAT as electronic events.

3.2.1. Manually Received CAT Events Immediately Systematized

Orders which are non-electronically communicated but immediately systematized (e.g., a broker received a call and directly enters the order into the order management system) must be marked as a manual event using the *manualFlag*. In this scenario, the Industry Member is required to report both the manual time of order receipt and the electronic capture time, and the same timestamp must be reported in both fields in milliseconds³.

Orders which are received or routed via instant message (IM) or email are considered manual events. Refer to [CAT FAQ C7](#) for additional information.

3.2.2. Manual CAT Events Followed by Separate Electronic Messages

If an Industry Member routes or receives an order manually and then subsequently sends or receives an electronic message to represent the manual instruction, the following reporting requirements apply:

- All material terms and conditions of a manually received or routed order, including time of route and receipt, must be reported to CAT on the required manual event, with all relevant timestamps representing when the manual CAT event occurred.
- Additional electronic messages related to a manual order or route that do not change any material term or condition of the original order are not required to be reported to CAT as they represent a duplicate of the original order.
- If the duplicate electronic message includes a routed order identifier that could be used to link the sender's route report to the receiver's new order, and the member has the ability to include this electronic information on the manual event (referred to as a "merged" event), the Industry Member must do so.
- If the Industry Member is not able to merge the manual and electronic information in a single manual event and elects to report the duplicate electronic message independently, such messages must be reported with the *electronicDupFlag* populated as *true*, and the *manualFlag* populated as *false*. Further, the *manualOrderID* may be populated with the Order ID of the original manual order. This is optional in Phase 2a, but will be mandatory in Phase 2c.

³ Refer to [CAT FAQ G4](#) for additional information.

No linkage will be attempted for electronic duplicate events in Phase 2a.

3.2.3. Manual Trade events and Order Fulfillment events

Trade events and Order Fulfillment events must be marked as either manual or electronic using the *manualFlag* field.

A Trade event is considered manual when the trade is executed outside of an OMS/EMS and must be manually entered before it can be trade reported. The time of execution populated in the *eventTimestamp* field is the time all terms and conditions were agreed to between the two parties, consistent with SRO and SEC rules.

An Order Fulfillment event is considered manual if the fill of the customer order occurred outside of an OMS/EMS and was manually entered into an electronic system. The fulfillment time populated in the *eventTimestamp* field would be the time the firm gave the fill to the order. If a trader manually “drags and drops” or “clicks” in an OMS to fill an order, the time of the trader’s action would be the fulfillment time, and the Order Fulfillment event could be considered either manual or electronic.

4. Equity Events

This section describes Reportable Events for equities that are Eligible Securities. The following table lists each equity event type with its corresponding Message Type code.

Events and data elements that are greyed out do not apply to Phase 2a. Fields specified as Reserved for Future Use are also greyed out and must remain blank. Future enhancements to Message Types with positions that are Reserved for Future Use will occupy the available position before adding a new position.

Table 8: Equity Events

| Sec | Event | Message Type | Description |
|-------|--------------------------------|--------------|--|
| 4.1 | New Order Event | MENO | Reported when an Industry Member originates an order, receives a customer order, originates a bunched, representative or proprietary order, or receives an order from a non-reporting foreign entity. |
| 4.2 | New Order Supplement Event | MENOS | Supplement to the New Order event, used when the New Order event exceeds the maximum length allowed, or when the orders being represented are not captured in the New Order Event. Also used to provide an FDID once known if not available at time of reporting a MENO. |
| 4.3 | Order Route Event | MEOR | Reported when an Industry Member routes an order to another broker-dealer, exchange or ATS. |
| 4.3.1 | Order Modify Route | MEMR | Deferred – event not required for Phase 2a. SROs will evaluate need for a modified route event after reviewing Phase 2a data and include event in Phase 2c, if necessary. |
| 4.3.2 | Order Cancel Route | MECR | Deferred – event not required for Phase 2a. SROs will evaluate need for a cancelled route event after reviewing Phase 2a data and include event in Phase 2c, if necessary. |
| 4.4 | Order Accepted | MEOA | Reported when an Industry Member, including an ATS, accepts a routed order that originated at another broker-dealer. |
| 4.5.1 | Order Internal Route Accepted | MEIR | Reported when an order moves within an Industry Member to another desk or other department. |
| 4.5.2 | Order Internal Route Modified | MEIM | Reported when an Order Internal Route Accepted was modified. |
| 4.5.3 | Order Internal Route Cancelled | MEIC | Reported when an Order Internal Route Accepted was cancelled. |
| 4.6.1 | Child Order | MECO | Reported when an order is sliced within the desk or department it is being worked, and is assigned |

| Sec | Event | Message Type | Description |
|--------|---------------------------------|--------------|--|
| | | | a new order identifier. |
| 4.6.2 | Child Order Modified | MECOM | Reported when a Child Order is modified. |
| 4.6.3 | Child Order Cancelled | MECOC | Reported when a Child Order is cancelled. |
| 4.7 | Order Modified | MEOM | Reported when changes to the Material Terms of an order are made, or an order is cancel/replaced. |
| 4.8 | Order Modified Supplement Event | MEOMS | Supplement to the Order Modified event, used when the Order Modified event exceeds the maximum length allowed, or when the orders being represented are not captured in the Order Modified Event. |
| 4.9 | Order Adjusted | MEOJ | Used to report simple order modifications including changes to the price or quantity of the order. |
| 4.10 | Order Cancelled | MEOC | Reported when an Industry Member fully or partially cancels an order. |
| 4.11 | New Quote | MENQ | Reported when quotations on equity Eligible Securities sent to a quote display facility or quote driven ATS, or a quote sent to a customer or broker-dealer that resulted in a trade. |
| 4.11.1 | Quote Received | MEQR | Reported when a quote is received by an Industry Member. |
| 4.11.2 | Quote Cancelled | MEQC | Reported when a quote is cancelled. |
| 4.12.1 | Trade Event | MEOT | Reported by the executing venue where the trade occurred, with details associated with each side of the trade. |
| 4.12.2 | Trade Supplement Event | MEOTS | Reported when there is more than one order associated with one side of a trade. |
| 4.13 | Order Fulfillment | MEOF | Reported when the execution of a customer/client order is not required to be reported for public dissemination. The event includes details associated with the client/customer side and firm side. |
| 4.14 | Order Fulfillment Amendment | MEFA | Reports the amendment of a previously reported fulfillment, including the full restatement of the event with applicable changes represented. |
| 4.15.1 | Post Trade Allocation | MEPA | Reported when executed shares are allocated to end customer accounts during post-trade processing. |
| 4.15.2 | Amended Allocation | MEAA | Reported when an amendment occurs to a previously reported post trade allocation. |

4.1. New Order Event

New Order events represent the beginning of the order lifecycle in CAT. An Industry Member must report a New Order event to CAT when an order is received or originated including:

- New customer orders
- Representative orders
- Proprietary orders
- Order(s) received from a foreign broker-dealer or affiliate that is not a CAT Reporter.

An order received from another CAT Reporter (US broker-dealer, ATS or an exchange) must be reported as an Order Accepted event.

Phase 2a Representative Orders

In Phase 2a, linkage is required between the representative street-side order and the customer order or client order being represented when the representative order was originated specifically to represent a single order and there is:

1. An existing direct electronic link in the Industry Member’s system between the order being represented and the representative order, and
2. Any resulting executions are immediately and automatically applied to the represented order in the Industry Member’s system.

Phase 2c Representative Orders

Any scenario that does not meet the definition of a Phase 2a representative order will fall into this category. The Industry Member must report a New Order event for the creation of the representative order in Phase 2a and flag the New Order event properly to indicate that it is a representative order. It is not mandatory to report the linkage to the underlying orders (the *aggregatedOrders* field) until Phase 2c.

Appendix C contains detailed descriptions of representative order scenarios and illustrates when marking of the representative order, linkage between the represented order and the representative order, and Order Fulfillment linkage is required in each phase.

Table 9: New Order Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|-------------------|--|-------------|
| | | | Identifier> Must be unique for the Event Date and CAT Reporter IMID. | |
| 4 | type | Message Type | MENO | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The date and time the <i>orderID</i> was assigned. | R |
| 7 | orderID | Text (64) | The internal order ID assigned to the order by the Industry Member. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | eventTimestamp | Timestamp | The date/time of receipt of the order. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 10 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is received or captured manually. | R |
| 11 | electronicDupFlag | Boolean | Indicates whether this is a duplicative electronic message of a manual event. If populated as <i>true</i> , this message will not be linked to any other events in Phase 2a. | R |
| 12 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 13 | manualOrderKeyDate | Timestamp | The <i>orderKeyDate</i> of the related manual order. Required when <i>manualOrderID</i> is populated. | O |
| 14 | manualOrderID | Text (64) | When this is a duplicative electronic message of a previously (separately) reported manual New Order event (<i>electronicDupFlag</i> is <i>true</i>), this field is to capture the internal order ID of the manual order. Optional for Phase 2a. | O |
| 15 | deptType | Choice | This is the category of internal department, unit or desk originating or receiving the order. | R |
| 16 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 17 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 18 | side | Choice | The side of the order. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|--|----------------------|-------------------|--|-------------|
| 19 | price | Price | The limit price of the order, required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. | C |
| 20 | quantity | Real Quantity | The order quantity. | R |
| 21 | minQty | Whole Quantity | The minimum quantity of an order to be executed, required when applicable. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 22 | orderType | Choice | The type of order being submitted. | R |
| 23 | timeInForce | Name/Value Pairs | The time-in-force for the order. | R |
| 24 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 25 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 26 | custDspIntrFlag | Boolean | Indicates if a customer has instructed that a limit order should not be displayed or that a block size order should be displayed. | R |
| 27 | firmDesignatedID | Text (40) | Refer to the Data Dictionary for definition and guidance for populating this field. | R |
| 28 | accountHolderType | Choice | Represents the type of beneficial owner of the account for which the order was received or originated. | R |
| 29 | affiliateFlag | Boolean | Indicates if the routing party is an affiliate of the Industry Member. | R |
| 30 | infoBarrierID | Text (20) | Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter. | C |
| 31 | aggregatedOrders | Aggregated Orders | When applicable, the order ID of each customer order being represented. Refer to Appendix C for representative order linkage requirements. | C |
| Aggregated Orders – Start | | | | |
| For each order being represented <i>n</i> , the following values are required. | | | | |
| 31.n.1 | orderID | Text (64) | <i>orderID</i> of the order being represented. | R |
| 31.n.2 | orderKeyDate | Timestamp | <i>orderKeyDate</i> of the order being represented. | R |
| 31.n.3 | quantity | Real Quantity | Required when a partial quantity of the order is being represented. | C |
| 31.n.4 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------------------------|---------------------|-------------------|--|-------------|
| Aggregated Orders – End | | | | |
| 32 | negotiatedTradeFlag | Boolean | Indicates whether the trade is a result of a negotiation. | R |
| 33 | representativeInd | Choice | Indicates if the order is a representative order and if linkage is required. | R |
| 34 | seqNum | Alphanumeric (40) | The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. Only required for ATSS. | A |
| 35 | atsDisplayInd | Choice | Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data. | A |
| 36 | displayPrice | Price | The displayed price for this order. If <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayPrice</i> must be the price at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayPrice</i> must be "0". | A |
| 37 | workingPrice | Price | The working price of the order at the time it was accepted. If no current <i>workingPrice</i> , value must be "0". | A |
| 38 | displayQty | Whole Quantity | The displayed quantity for this order. If the <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayQty</i> must be the quantity at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayQty</i> must be "0". | A |
| 39 | atsOrderType | Array | Shows the ATS-specific order type as selected from a list of order types defined by this reporter via the CAT Reporter Portal. | A |
| 40 | nbbPrice | Price | The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. If no price or quantity, fields must be populated with a value of '0'. | A |
| 41 | nbbQty | Whole Quantity | | A |
| 42 | nboPrice | Price | | A |
| 43 | nboQty | Whole Quantity | | A |
| 44 | nbboSource | Choice | Source of the NBBO data used. If <i>nbboSource</i> is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the <i>nbboTimestamp</i> must be blank. | A |
| 45 | nbboTimestamp | Timestamp | The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if <i>nbboSource</i> is 'NA'. | A |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*
- Order Key: *aggregatedOrders.orderKeyDate*, *CATReporterIMID*, *symbol*, *aggregatedOrders.orderID*

- Manual Order Key: *manualOrderKeyDate*, *CATReporterIMID*, *symbol*, *manualOrderID* (Optional in Phase 2a)

4.2. New Order Supplement Event

The New Order Supplement event is a supplement to the New Order event. One New Order event can have multiple New Order Supplement events. Multiple New Order Supplement events are considered as additions, not replacements or modifications.

This event accommodates reporting in the following scenarios:

Aggregated Orders

This event accommodates reporting in scenarios when the number of Aggregated Orders included in the *aggregatedOrders* field causes the New Order event to exceed the maximum allowed message length, or when the orders being represented are not captured in the New Order Event. The *aggregatedOrders* field in the New Order Supplement event must contain the additional Aggregated Orders that were not captured in the original New Order event, or another Supplement event for the same order.

FDID

This event accommodates reporting in scenarios when an Industry Member receives an order for a new account and the new account number, on which the FDID is based, is not yet available for creation and reporting of the CAT new order event. If an FDID has not yet been created when an order has been received, the Industry Member must populate the *firmDesignatedID* field in its New Order event with a value of 'PENDING'.

Once the FDID becomes available, the Industry Member must report the actual FDID in the *firmDesignatedID* field in a New Order Supplement event. Any New Order Supplement event with an FDID populated will not be considered late for CAT reporting purposes if it is received by 8AM on T+3.

Table 10: New Order Supplement Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|--|------------------|-------------------|--|-------------|
| | | | Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | |
| 4 | type | Message Type | MENOS | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the related New Order event which this event is Supplementing. | R |
| 7 | orderID | Text (64) | The <i>orderID</i> of the related New Order event which this event is Supplementing. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 10 | eventTimestamp | Timestamp | The date/time of the representative order. This must match the <i>eventTimestamp</i> value reported on the New Order this event supplements (including scenarios in which the supplement is created at a later time). | R |
| 11 | aggregatedOrders | Aggregated Orders | When applicable, the order ID of each customer order being represented. Refer to Appendix C for representative order linkage requirements. | C |
| Aggregated Orders – Start | | | | |
| For each order being represented <i>n</i> , the following values are required. | | | | |
| 11.n.1 | orderID | Text (64) | <i>orderID</i> of the order being represented. | R |
| 11.n.2 | orderKeyDate | Timestamp | <i>orderKeyDate</i> of the order being represented. | R |
| 11.n.3 | quantity | Real Quantity | Required when a partial quantity of the order is being represented. | C |
| 11.n.4 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| Aggregated Orders – End | | | | |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------------|-----------|---|-------------|
| 12 | firmDesignatedID | Text (40) | Required when reporting a supplement to an MENO event that was reported prior to the FDID being available. Refer to the Data Dictionary for definition and guidance for populating this field. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate, CATReporterIMID, symbol, orderID*
- Order Key: *aggregatedOrders.orderKeyDate, CATReporterIMID, symbol, aggregatedOrders.orderID*

4.3. Order Route

Industry Members are required to report an Order Route event to CAT in the following scenarios when an order is routed in full or in part:

- Routing to another Industry Member
- Routing to foreign broker-dealers
- Routing to exchanges
- Routing between two IMIDs (e.g. two different FINRA MPIDs) attributed to the same legal entity (i.e. the same CRD).

When routing between two IMIDs of the same legal entity, the *affiliateFlag* must be populated as *true* in accordance with [CAT FAQ E27](#). Internal routes to another desk or department within an Industry Member are reported using an Order Internal Route Accepted event. Refer to the [Order Internal Route Accepted](#) section for more details.

Handling Instructions on Order Route Events

Handling Instructions are not required to be reported on the Order Route event until Phase 2c. In Phase 2c, the handling instructions included in this event must represent the handling instructions sent by the routing firm to the receiving destination. If the handling instructions do not change when the order is routed from the handling instructions received by the Industry Member and reported on the Order Accepted or New Order associated with the order, Industry Members may use the handling instruction code "RAR" (Routed as Received) instead of repeating each individual handling instruction.

Table 11: Order Route Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|--------------------|--|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEOR | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the event which is being routed. | R |
| 7 | orderID | Text (64) | The <i>orderID</i> of the order event which is being routed. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 10 | eventTimestamp | Timestamp | The date/time of the Order Route. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 11 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is routed manually. | R |
| 12 | electronicDupFlag | Boolean | Indicates whether this is a duplicative electronic message of a manual event. If populated as <i>true</i> , this message will not be linked to any other events in Phase 2a. | R |
| 13 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 14 | senderIMID | Industry Member ID | The IMID used to identify the Industry Member that is routing the order, known by the destination. | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|----------------------------------|--|-------------|
| | | | <p>When <i>destinationType</i> is 'F', this value must equal the <i>senderIMID</i> on the Order Accepted event reported by the destination.</p> <p>When <i>destinationType</i> is 'E', this value must equal the <i>routingParty</i> reported by the exchange on the Participant Order Accepted event.</p> <p>Not required when <i>destinationType</i> is 'N'.</p> | |
| 15 | destination | Industry Member ID / Exchange ID | <p>When <i>destinationType</i> is 'F', this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the <i>receiverIMID</i> field on the Order Accepted event reported by the destination Industry Member.</p> <p>When <i>destinationType</i> is 'E', this value is the Exchange ID of the destination exchange, and it must equal the <i>exchange</i> field on the Order Accepted event reported by the destination exchange.</p> <p>Not required if <i>destinationType</i> is 'N'.</p> | C |
| 16 | destinationType | Choice | Indicates whether the destination of the route is an Industry Member, an exchange or a foreign broker-dealer. | R |
| 17 | routedOrderID | Text (64) | <p>The ID assigned to the order by the Industry Member when routing the order to the destination. This value must match the value for <i>routedOrderID</i> reported by the destination in their Order Accepted report.</p> <p>Required when <i>destinationType</i> is 'F' or 'E' and <i>manualFlag</i> is <i>false</i>.</p> | C |
| 18 | session | Text (40) | The session ID used when routing the order. Must only be populated when <i>destinationType</i> is 'E'. This must match the session ID reported in the Participant Order Accepted event by the receiving exchange. | C |
| 19 | side | Choice | The side of the order. | R |
| 20 | price | Price | The limit price of the order, required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. | C |
| 21 | quantity | Real Quantity | The order quantity. | R |
| 22 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required when applicable. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 23 | orderType | Choice | The type of order being routed. | R |
| 24 | timeInForce | Name/Value Pairs | The Time-in-Force for the order. | R |
| 25 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 26 | affiliateFlag | Boolean | Indicates if the order is being routed to an affiliate of the Industry Member. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|-------------------|--|-------------|
| 27 | isoInd | Choice | Indicates the order was routed as an Intermarket Sweep Order. | R |
| 28 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 29 | routeRejectedFlag | Boolean | Indicates the routed order was not accepted by the destination (rejected or no response) when marked <i>true</i> . (This field is optional in Phase 2a. Routes that are not accepted are required to be reported in Phase 2c.) | O |
| 30 | dupROIDCond | Boolean | Indicates when a modification to an order previously routed to a national securities exchange requires the use of the original <i>routedOrderID</i> . This field can only be populated as <i>true</i> on Order Route events when <i>destinationType</i> is 'E'. | R |
| 31 | seqNum | Alphanumeric (40) | The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. | A |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*
- Route Linkage Key: Event Date, *senderIMID*, *destination*, *symbol*, *session*, *routedOrderID*

4.3.1. Order Modify Route (Potential Phase 2c Event)

<Deferred – event not required for Phase 2a. SROs will evaluate need for a modified route event after reviewing Phase 2a data and include event in Phase 2c, if necessary.>

4.3.2. Order Cancel Route (Potential Phase 2c Event)

<Deferred – event not required for Phase 2a. SROs will evaluate need for a cancelled route event after reviewing Phase 2a/ data and include event in Phase 2c, if necessary.>

4.4. Order Accepted

An Order Accepted event must be reported to CAT when an Industry Member receives an order from another CAT Reporter (i.e., Industry Member, ATS or exchange), or from another IMID belonging to the same Industry Member (i.e., the same CRD).

At the start of Phase 2a, there will be some lifecycles beginning at the Order Accepted event, as Small non-OATS reporting Industry Members are not required to report until a later phase.

New customer orders, orders received from a non-broker-dealer affiliate, and orders received from a non-reporting foreign broker-dealer must be reported using a New Order event.

Table 12: Order Accepted Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|--------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEOA | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The date and time the <i>orderID</i> was assigned. | R |
| 7 | orderID | Text (64) | Order ID assigned to the order by the Industry Member upon acceptance. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | eventTimestamp | Timestamp | The date/time of receipt of the order. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 10 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is received or captured manually. | R |
| 11 | electronicDupFlag | Boolean | Indicates whether this is a duplicative electronic message of a manual event. If populated as <i>true</i> , this message will not be linked to any other events in Phase 2a. | R |
| 12 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 13 | receiverIMID | Industry Member ID | The IMID of the Industry Member receiving the order. When <i>senderType</i> is 'F', this value must equal the <i>destination</i> field on the Order Route event reported by the routing Industry | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|----------------------------------|---|-------------|
| | | | Member. When <i>senderType</i> is 'E', this value must equal the <i>routingParty</i> on the Order Route event reported by the exchange. | |
| 14 | senderIMID | Industry Member ID / Exchange ID | When <i>senderType</i> is 'F', this value is the IMID of the sending Industry Member from which the order is routed, and must equal <i>senderIMID</i> in the Order Route event reported by the routing Industry Member. When <i>senderType</i> is 'E', this value is the Exchange ID of the sending entity from which the order is routed, and must equal the <i>exchange</i> field in the Order Route event reported by the exchange. | R |
| 15 | senderType | Choice | Indicates the type of origin from which the order is routed. | R |
| 16 | routedOrderID | Text (64) | The ID for the order as sent by the routing entity. Required when <i>manualFlag</i> is <i>false</i> . | C |
| 17 | manualOrderKeyDate | Timestamp | The <i>orderKeyDate</i> of the related manual order. Required when <i>manualOrderID</i> is populated. | O |
| 18 | manualOrderID | Text (64) | When this is a duplicative electronic message of a previously (separately) reported manual Order Accepted event (<i>electronicDupFlag</i> is <i>true</i>), this field is to capture the internal order ID of the manual order. Optional for Phase 2a. | O |
| 19 | affiliateFlag | Boolean | Indicates if the routing party is an affiliate of the Industry Member. | R |
| 20 | deptType | Choice | This is the category of internal department, unit or desk receiving the order. | R |
| 21 | side | Choice | The side of the order. | R |
| 22 | price | Price | The limit price of the order, required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. | C |
| 23 | quantity | Real Quantity | The order quantity. | R |
| 24 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required when applicable. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 25 | orderType | Choice | The type of order as routed to the destination reporting the accepted event. | R |
| 26 | timeInForce | Name/Value Pairs | The Time-in-Force for the order. | R |
| 27 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 28 | isInd | Choice | Indicates the order was accepted as an Intermarket Sweep Order. | R |
| 29 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------------|-------------------|--|-------------|
| 30 | custDsplIntrFlag | Boolean | Indicates if a customer has instructed that a limit order should not be displayed or that a block size order should be displayed. | R |
| 31 | infoBarrierID | Text (20) | Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter. | C |
| 32 | seqNum | Alphanumeric (40) | The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. | A |
| 33 | atsDisplayInd | Choice | Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data. | A |
| 34 | displayPrice | Price | The displayed price for the order. If <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayPrice</i> must be the price at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayPrice</i> must be "0". | A |
| 35 | workingPrice | Price | The working price of the order at the time it was accepted. If no current <i>workingPrice</i> , value must be "0". | A |
| 36 | displayQty | Whole Quantity | The displayed quantity of the order. If the <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayQty</i> must be the quantity at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayQty</i> must be "0". | A |
| 37 | atsOrderType | Array | Shows the ATS-specific order type as selected from a list of order types defined by this Industry Member via the CAT Reporter Portal. | A |
| 38 | nbbPrice | Price | The NBBO at the moment the order was received. Prices are required, quantities are optional. If no price or quantity, fields must be populated with a value of '0'. | A |
| 39 | nbbQty | Whole Quantity | | A |
| 40 | nboPrice | Price | | A |
| 41 | nboQty | Whole Quantity | | A |
| 42 | nbboSource | Choice | Source of the NBBO data used. If <i>nbboSource</i> is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the <i>nbboTimestamp</i> must be blank. | A |
| 43 | nbboTimestamp | Timestamp | The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if <i>nbboSource</i> is 'NA'. | A |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*

- Route Linkage Key: Event Date, *senderIMID*, *receiverIMID*, *symbol*, *routedOrderID*
- Manual Order Key: *manualOrderKeyDate*, *CATReporterIMID*, *symbol*, *manualOrderID* (Optional in Phase 2a)

4.5. Order Internal Route Accepted

An Order Internal Route Accepted event must be reported when an order is passed to a different department or desk within the *CATReporterIMID*. Routes between different IMIDs attributed to the same Industry Member must be reported as Order Route and Order Accepted events.

An Order Internal Route Accepted event is required to be reported from the perspective of the recipient desk, and indicates that an order was received by an internal destination. If the internal destination assigns a new *orderID* to the Internal Route Accepted event, the *parentOrderID* must be populated with the *orderID* of the event that was internally routed, and the *parentOrderKeyDate* must be populated.

An Industry Member may generate child orders using the Child Order event prior to routing internally to another desk. This approach is acceptable for CAT reporting and will not result in unlinked events.

Order Internal Route Modified and Order Internal Route Cancelled are not required to be reported until Phase 2c.

4.5.1. Order Internal Route Accepted

Table 13: Internal Route Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEIR | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | When a new Order Key is assigned, the date | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|-------------------|---|-------------|
| | | | and time the <i>orderID</i> was assigned. When a new Order Key is not assigned, the <i>orderKeyDate</i> of the order that was internally routed. | |
| 7 | orderID | Text (64) | When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. When a new Order Key is not assigned, the <i>orderID</i> of the event that was internally routed. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | parentOrderKeyDate | Timestamp | If a new Order ID has been assigned, this is the <i>orderKeyDate</i> of the event from which the Order Internal Route Accepted event originated. Required when the <i>parentOrderID</i> is populated. | C |
| 10 | parentOrderID | Text (64) | If a new Order ID has been assigned, this is the <i>orderID</i> of the event from which the Order Internal Route Accepted event originated. When populated, the <i>parentOrderID</i> must not be equal to the <i>orderID</i> within the record. Required when the <i>parentOrderKeyDate</i> is populated. | C |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time of receipt by the receiving desk. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 13 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is routed to another desk manually. | R |
| 14 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 15 | deptType | Choice | The category of department, unit, or desk that received this Order Internal Route Accepted event. | R |
| 16 | receivingDeskType | Choice | Indicates the type of desk or department receiving the order. More granular than the | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|------------------|--|-------------|
| | | | field <i>deptType</i> . | |
| 17 | infoBarrierID | Text (20) | Specifies the identifier of the information barrier in place for the desk to which the order was routed that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter. | C |
| 18 | side | Choice | The side of the order. | R |
| 19 | price | Price | The limit price of the order, required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. | C |
| 20 | quantity | Real Quantity | The order quantity. | R |
| 21 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required when applicable. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 22 | orderType | Choice | The type of order received from the routing desk or department. | R |
| 23 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 24 | timeInForce | Name/Value Pairs | The Time-in-Force for the order. | R |
| 25 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*
- Parent Order Key: *parentOrderKeyDate*, *CATReporterIMID*, *symbol*, and *parentOrderID*

4.5.2. Order Internal Route Modified (Phase 2c)

<Deferred - Not Required Until Phase 2c>

4.5.3. Order Internal Route Cancelled (Phase 2c)

<Deferred - Not Required Until Phase 2c>

4.6. Child Order

The Child Order is used to represent instances when an order is sliced within the desk or department it is being worked, and is assigned a new order identifier. Child Order events are not required to be reported to CAT, but are provided for the convenience of Industry Members to help model these types of order handling scenarios.

Child Order events are defined to include only the key data elements that may be changed when the event is created including fields to link to the parent order. The following rules apply with respect to Child Orders:

1. Child Order events can only be reported when new order IDs are assigned within the same desk. An Order Internal Route Accepted event must be reported when routed to another desk.
2. A child order may be generated off of another child order without limitation.
3. Child Orders must belong to the same FDID as the parent order. Child Orders must not be used to create representative orders. If the FDID changes, a representative New Order event must be reported and not a Child Order.
4. Child Orders must **not** be used for reporting equity legs of a multi-leg option order.

4.6.1. Child Order Event

Table 14: Child Order Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|--------------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MECO | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The date and time the <i>orderID</i> was assigned. | R |
| 7 | orderID | Text (64) | The internal order ID assigned to the child order by the Industry Member. Must be unique with the <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | parentOrderKeyDate | Timestamp | The <i>orderKeyDate</i> of the event from which the Child Order originated. | R |
| 10 | parentOrderID | Text (64) | The <i>orderID</i> of the event from which the Child Order originated. The <i>parentOrderID</i> must not | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|-------------------|--|-------------|
| | | | be equal to the <i>orderID</i> within the record. | |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time at which the child order was originated. | R |
| 13 | side | Choice | The side of the order. | R |
| 14 | price | Price | The limit price of the order, required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. | C |
| 15 | quantity | Real Quantity | The Child order quantity. | R |
| 16 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required when applicable. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 17 | orderType | Choice | The type of order. | R |
| 18 | timeInForce | Name/Value Pairs | The Time-in-Force for the order. | R |
| 19 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 20 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 21 | seqNum | Alphanumeric (40) | The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. | A |
| 22 | atsDisplayInd | Choice | Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data. | A |
| 23 | displayPrice | Price | The displayed price for this order. If <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayPrice</i> must be the price at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayPrice</i> must be "0". | A |
| 24 | workingPrice | Price | The working price of the order at the time it was originated or received. If no current <i>workingPrice</i> , value must be "0". | A |
| 25 | displayQty | Whole Quantity | The displayed quantity for this order. If the <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayQty</i> must be the quantity at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayQty</i> must be "0". | A |
| 26 | nbbPrice | Price | The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. If no price or quantity, fields must be populated with a value of '0'. | A |
| 27 | nbbQty | Whole Quantity | | A |
| 28 | nboPrice | Price | | A |
| 29 | nboQty | Whole Quantity | | A |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------|-----------|--|-------------|
| 30 | nbboSource | Choice | Source of the NBBO data used. If <i>nbboSource</i> is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the <i>nbboTimestamp</i> must be blank. | A |
| 31 | nbboTimestamp | Timestamp | The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if <i>nbboSource</i> is 'NA'. | A |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*
- Parent Order Key: *parentOrderKeyDate*, *CATReporterIMID*, *symbol*, *parentOrderID*

4.6.2. Child Order Modified

Industry Members must report a Child Order Modified event to CAT when the Material Terms of the child order have been changed (e.g., price, quantity). All attributes and Material Terms of the modified child order listed on this event must be restated with the modification(s) reflected. A Child Order Modified event may not be used when modifying an Internal Order Route Accepted event.

Table 15: Child Order Modified Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|--|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MECOM | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | When a new Order Key is assigned, the date and time the <i>orderID</i> was assigned. When a new Order Key is not assigned, the <i>orderKeyDate</i> of the Child Order event which | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|-------------------|---|-------------|
| | | | is being modified. | |
| 7 | orderID | Text (64) | When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. When a new Order Key is not assigned, the <i>orderID</i> of the Child Order being modified. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | priorOrderKeyDate | Timestamp | If a new Order ID has been assigned, this is the <i>orderKeyDate</i> of the event being modified. | C |
| 10 | priorOrderID | Text (64) | If a new Order ID has been assigned, this is the <i>orderID</i> of the event being modified. When populated, the <i>priorOrderID</i> must not be equal to the <i>orderID</i> within the record. | C |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time at which the child order was modified. | R |
| 13 | side | Choice | The side of the order. | R |
| 14 | price | Price | The limit price of the order, required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. | C |
| 15 | quantity | Real Quantity | The Child order quantity. | R |
| 16 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 17 | leavesQty | Real Quantity | The number of shares of the Child Order left open after the modification has occurred. Must be less than or equal to <i>quantity</i> . | R |
| 18 | orderType | Choice | The type of order. | R |
| 19 | timeInForce | Name/Value Pairs | The Time-in-Force for the order. | R |
| 20 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 21 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 22 | seqNum | Alphanumeric (40) | The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. | A |
| 23 | atsDisplayInd | Choice | Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly | A |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------|----------------|--|-------------|
| | | | disseminated quotation data. | |
| 24 | displayPrice | Price | The displayed price of this order. If <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayPrice</i> must be the price at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayPrice</i> must be "0". | A |
| 25 | workingPrice | Price | The working price of the order at the time it was originated. If no current <i>workingPrice</i> , value must be "0". | A |
| 26 | displayQty | Whole Quantity | The displayed quantity of the order. If the <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayQty</i> must be the quantity at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayQty</i> must be "0". | A |
| 27 | nbbPrice | Price | The NBBO at the moment of the order was routed. Prices are required, quantities are optional. If no price or quantity, fields must be populated with a value of '0'. | A |
| 28 | nbbQty | Whole Quantity | | A |
| 29 | nboPrice | Price | | A |
| 30 | nboQty | Whole Quantity | | A |
| 31 | nbboSource | Choice | Source of the NBBO data used. If <i>nbboSource</i> is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the <i>nbboTimestamp</i> must be blank. | A |
| 32 | nbboTimestamp | Timestamp | The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if <i>nbboSource</i> is 'NA'. | A |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*
- Prior Order Key: *priorOrderKeyDate*, *CATReporterIMID*, *symbol*, and *priorOrderID*

4.6.3. Child Order Cancelled

If a child order is cancelled, a Child Order Cancelled event must be reported. Partial cancellations may be reported using a Child Order Modified event or Child Order Cancelled event with *leavesQty*.

Table 16: Child Order Cancelled Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|-------------------|--|-------------|
| | | | be blank when <i>actionType</i> is 'NEW'. | |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MECOC | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the Child Order event which is being cancelled. | R |
| 7 | orderID | Text (64) | The <i>orderID</i> of the Child Order event which is being cancelled. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 10 | eventTimestamp | Timestamp | The date/time at which the child order was cancelled. | R |
| 11 | side | Choice | The side of the order. | R |
| 12 | cancelQty | Real Quantity | The quantity of the Child order being cancelled. | R |
| 13 | leavesQty | Real Quantity | The number of shares of the Child Order left open after the cancellation. Must be less than or equal to <i>quantity</i> . Full cancellation will result in a zero in this field. | R |
| 14 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 15 | seqNum | Alphanumeric (40) | The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. | A |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*

4.7. Order Modified and Cancel/Replace Event

Industry Members must report an Order Modified event to CAT when the Material Terms of an order have been changed (e.g., price, quantity) or when an order is cancel/replaced. All attributes and Material Terms of the modified order listed on this event must be restated with the modification(s) reflected. If the order is a representative order, the *aggregatedOrders* field must be restated every time the order is modified or cancel/replaced. Changes to the orders being represented in the *aggregatedOrders* field are considered a modification to the order. The *side* field is required to be reported, but side adjustments are only allowed for same-side changes, including changes between Short Sale and Sell Long.

If a modification results in the generation of new order with a new Order ID which replaces the prior order, the *orderID* field must capture the identifier for the new order, and the prior order fields must reflect the order that is being replaced. If the order has been modified more than once with a new *orderID* assigned with each modification, the *priorOrderID* must refer to *orderID* of the immediately preceding modification which will not be the original Order ID. If the *orderID* remains the same during the modification, the *priorOrderID* must remain blank.

In Phase 2a, the *eventTimestamp* in the Order Modified event may reflect either the time that the modification instruction was received, or the time that the modification was confirmed. In Phase 2c, the *eventTimestamp* in the Order Modified event will be required to reflect the time that the modification was confirmed. In Phase 2d, the time that the modification instruction was received will be captured in a separate Order Modified Request event.

Table 17: Order Modified and Cancel/Replace Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEOM | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|--------------------|-------------------|--|-------------|
| 6 | orderKeyDate | Timestamp | When a new Order Key is assigned, the date and time the <i>orderID</i> was assigned. When a new Order Key is not assigned, the <i>orderKeyDate</i> of the CAT event which is being modified. | R |
| 7 | orderID | Text (64) | When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. When a new Order Key is not assigned, the <i>orderID</i> of the Order Modified and Cancel/Replace event which is being modified. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | priorOrderKeyDate | Timestamp | If a new Order Key has been assigned, this is the <i>orderKeyDate</i> of the event being modified. | C |
| 10 | priorOrderID | Text (64) | If a new Order Key has been assigned, this is the <i>orderID</i> of the event being modified. When populated, the <i>priorOrderID</i> must not be equal to the <i>orderID</i> within the record. | C |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time of the modification to the order. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 13 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is modified or replaced manually. | R |
| 14 | manualOrderKeyDate | Timestamp | The <i>orderKeyDate</i> of the related manual order. Required when <i>manualOrderID</i> is populated. | O |
| 15 | manualOrderID | Text (64) | When this is a duplicative electronic message of a previously (separately) reported manual Order Modified and Cancel/Replaced event (<i>electronicDupFlag</i> is <i>true</i>), this field is to capture the internal order ID of the manual order. Optional for Phase 2a. | O |
| 16 | electronicDupFlag | Boolean | Indicates whether this is a duplicative electronic message of a manual event. If populated as <i>true</i> , this message will not be linked to any other events in Phase 2a. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|----------------------------------|--|-------------|
| 17 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 18 | receiverIMID | Industry Member ID | Required when the modification is received from an Industry Member or an exchange. The IMID of the Industry Member receiving the routed order modification. When <i>senderType</i> is 'F', this value must equal the <i>destination</i> field on the Order Route event reported by the routing Industry Member. When <i>senderType</i> is 'E', this value must equal the <i>routingParty</i> on the Participant Order Modify Route reported by the exchange. | C |
| 19 | senderIMID | Industry Member ID / Exchange ID | Required when the modification is received from an Industry Member or an exchange. When <i>senderType</i> is 'F', this value is the IMID of the sending Industry Member from which the order is routed, and must equal the <i>senderIMID</i> in the Order Route event reported by the routing Industry Member. When <i>senderType</i> is 'E', this value is the Exchange ID of the sending entity from which the order is routed, and must equal the <i>exchange</i> field in the Participant Order Modify Route event reported by the exchange. | C |
| 20 | senderType | Choice | Required when the modification is received from an Industry Member or an exchange. Indicates the type of origin from which the order is routed. | C |
| 21 | routedOrderID | Text (64) | The ID for the order as sent by the routing entity. Required when <i>senderType</i> is 'F' or 'E' and <i>manualFlag</i> is <i>false</i> . | C |
| 22 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 23 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 24 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 25 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 26 | initiator | Choice | Indicates who initiated the order modification. | R |
| 27 | side | Choice | The side of the order. For this Reportable Event, only same-side adjustments are allowed (e.g., sell long to short sell). | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|--|----------------------|-------------------|--|-------------|
| 28 | price | Price | The limit price of the order, required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. | C |
| 29 | quantity | Real Quantity | The order quantity. | R |
| 30 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required when applicable. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 31 | leavesQty | Real Quantity | The number of shares left open after the modification has occurred. Must be less than or equal to <i>quantity</i> . | R |
| 32 | orderType | Choice | The type of order being submitted (e.g., market, limit). | R |
| 33 | timeInForce | Name/Value Pairs | The time-in-force for the order (e.g. DAY, IOC, GTC). | R |
| 34 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 35 | isInd | Choice | Indicates the order was an Intermarket Sweep Order. | R |
| 36 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 37 | custDspIntrFlag | Boolean | Indicates if a customer has instructed that a limit order should not be displayed or that a block size order should be displayed. | R |
| 38 | infoBarrierID | Text (20) | Specifying the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter. | C |
| 39 | aggregatedOrders | Aggregated Orders | When applicable, the order ID of each customer order being represented. Refer to Appendix C for representative order linkage requirements. | C |
| Aggregated Orders – Start | | | | |
| For each order being represented <i>n</i> , the following values are required. | | | | |
| 39.n.1 | orderID | Text (64) | <i>orderID</i> of the order being represented. | R |
| 39.n.2 | orderKeyDate | Timestamp | <i>orderKeyDate</i> of the order being represented. | R |
| 39.n.3 | quantity | Real Quantity | Required when a partial quantity of the order is being represented. | C |
| 39.n.4 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| Aggregated Orders – End | | | | |
| 40 | representativeInd | Choice | Indicates if the order is a representative order | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------|-------------------|---|-------------|
| | | | and if linkage is required. | |
| 41 | seqNum | Alphanumeric (40) | The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. | A |
| 42 | atsDisplayInd | Choice | Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data. | A |
| 43 | displayPrice | Price | The displayed price of this order. If <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayPrice</i> must be the price at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayPrice</i> must be "0". | A |
| 44 | workingPrice | Price | The working price of the order at the time of the modification. If no current <i>workingPrice</i> , value must be "0". | A |
| 45 | displayQty | Whole Quantity | The displayed quantity for this order at the time the order was modified. If the <i>atsDisplayInd</i> is populated as 'Y', 'S', or 'A', <i>displayQty</i> must be the quantity at which the order was displayed. If the <i>atsDisplayInd</i> is 'N', <i>displayQty</i> must be "0". | A |
| 46 | atsOrderType | Array | Shows the ATS-specific order types as selected from a list of order types defined by this ATS. | A |
| 47 | nbbPrice | Price | The NBBO at the moment the order was modified. Prices are required, quantities are optional. If no price or quantity, fields must be populated with a value of '0'. | A |
| 48 | nbbQty | Whole Quantity | | A |
| 49 | nboPrice | Price | | A |
| 50 | nboQty | Whole Quantity | | A |
| 51 | nbboSource | Choice | Source of the NBBO data used. If <i>nbboSource</i> is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the <i>nbboTimestamp</i> must be blank. | A |
| 52 | nbboTimestamp | Timestamp | The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if <i>nbboSource</i> is 'NA'. | A |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*
- Order Key: *aggregatedOrders.orderKeyDate*, *CATReporterIMID*, *symbol*, *aggregatedOrders.orderID*
- Prior Order Key: *priorOrderKeyDate*, *CATReporterIMID*, *symbol*, and *priorOrderID*
- Route Linkage Key: Event Date, *symbol*, *receiverIMID*, *senderIMID*, *routedOrderID*

- Manual Order Key: *manualOrderKeyDate*, *CATReporterIMID*, *symbol*, *manualOrderID* (Optional in Phase 2a)

4.8. Order Modified (Cancel/Replace) Supplement Event

The Order Modified Supplement event serves as a supplement to the Order Modified event, just as the New Order Supplement Event serves as a supplement to the New Order event.

Table 18: Order Modified Supplement Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------------|-------------------|--|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEOMS | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the related Order Modified and Cancel/Replace event which this event is supplementing. | R |
| 7 | orderID | Text (64) | The <i>orderID</i> of the related Order Modified and Cancel/Replace event which this event is supplementing. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 10 | eventTimestamp | Timestamp | The date/time of the Order Modified this event supplements. | R |
| 11 | aggregatedOrders | Aggregated Orders | The order ID of each customer order being represented. Refer to Appendix C for representative order | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|--|-----------------|-------------------|--|-------------|
| | | | linkage requirements. | |
| Aggregated Orders – Start | | | | |
| For each order being represented <i>n</i> , the following values are required. | | | | |
| 11.n.1 | orderID | Text (64) | <i>orderID</i> of the order being represented. | R |
| 11.n.2 | orderKeyDate | Timestamp | <i>orderKeyDate</i> of the order being represented. | R |
| 11.n.3 | quantity | Real Quantity | Required when a partial quantity of the order is being represented. | C |
| 11.n.4 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| Aggregated Orders – End | | | | |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*
- Order Key: *aggregatedOrders.orderKeyDate*, *CATReporterIMID*, *symbol*, *aggregatedOrders.orderID*

4.9. Order Adjusted Event

An Order Adjusted event must be used when the display price or quantity changes as the result of a Display ATS matching engine action and not from a customer instruction. The Order Adjusted event may be used by non-ATS firms instead of an Order Modified event to report changes to the price or quantity of an order.

The following rules apply:

1. If any of the price fields change, then all price fields (i.e. *price*, *displayPrice*, and *workingPrice*) must be reported to represent current state of the order relative to price. The quantity fields are not required.
2. If any of the quantity fields change, then all quantity fields (i.e. *quantity*, *minQty*, *leavesQty*, *displayQty*) must be reported to represent the current state of the order relative to quantity. The price fields are not required.

Any modification that cannot be fully represented in this Reportable Event must be reported via the Order Modified event.

Table 19: Order Adjusted Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-------------------|-------------------|--|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEOJ | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | When a new Order Key is assigned, the date and time the <i>orderID</i> was assigned. When a new Order Key is not assigned, the <i>orderKeyDate</i> of order event which is being modified. | R |
| 7 | orderID | Text (64) | When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. When a new Order Key is not assigned, the <i>orderID</i> of order event which is being modified. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | priorOrderKeyDate | Timestamp | If a new Order ID has been assigned, this is the <i>orderKeyDate</i> of the event being adjusted. | C |
| 10 | priorOrderID | Text (64) | If a new Order ID has been assigned, this is the <i>orderID</i> of the event being adjusted. When populated, the <i>priorOrderID</i> must not be equal to the <i>orderID</i> within the record. | C |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time of receipt of the modification to | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|-------------------|--|-------------|
| | | | the order. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | |
| 13 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is adjusted manually. | R |
| 14 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 15 | initiator | Choice | Indicates who initiated the order adjustment. | R |
| 16 | price | Price | The limit price of the order. Required when <i>price</i> , <i>displayPrice</i> , or <i>workingPrice</i> changed. | C |
| 17 | quantity | Real Quantity | The order quantity. Required when <i>quantity</i> , <i>minQty</i> , <i>leavesQty</i> , or <i>displayQty</i> changed. | C |
| 18 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required when applicable and when <i>quantity</i> , <i>minQty</i> , <i>leavesQty</i> , or <i>displayQty</i> changed. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 19 | leavesQty | Real Quantity | The number of shares left open after the adjustment/modification has occurred. Required when <i>quantity</i> , <i>minQty</i> , <i>leavesQty</i> , or <i>displayQty</i> changed. Must be less than or equal to <i>quantity</i> . | C |
| 20 | seqNum | Alphanumeric (40) | The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. | A |
| 21 | atsDisplayInd | Choice | Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data. | A |
| 22 | displayPrice | Price | The displayed price of the order. Required when applicable and when <i>price</i> , <i>workingPrice</i> , or <i>displayPrice</i> changed. | C |
| 23 | workingPrice | Price | The working price of the order. Required when applicable and when <i>price</i> , <i>workingPrice</i> , or <i>displayPrice</i> changed. | C |
| 24 | displayQty | Whole Quantity | The displayed quantity for this order. Required when applicable and when <i>quantity</i> , <i>minQty</i> , <i>leavesQty</i> , or <i>displayQty</i> changed. | C |
| 25 | nbbPrice | Price | The NBBO at the moment the order was modified. Prices are required, quantities are optional. If no price or quantity, fields must be populated with a value of '0'. | A |
| 26 | nbbQty | Whole Quantity | | A |
| 27 | nboPrice | Price | | A |
| 28 | nboQty | Whole Quantity | | A |
| 29 | nbboSource | Choice | Source of the NBBO data used. If <i>nbboSource</i> is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the <i>nbboTimestamp</i> must be blank. | A |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------|-----------|---|-------------|
| 30 | nbboTimestamp | Timestamp | The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if <i>nbboSource</i> is 'NA'. | A |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*
- Prior Order Key: *priorOrderKeyDate*, *CATReporterIMID*, *symbol*, and *priorOrderID*

4.10. Order Cancelled

The Order Cancelled event is reported when an order is fully or partially cancelled. Partial cancellations of an order may be reported to CAT using an Order Cancelled event or an Order Modified event. Implicit order cancellations, such as cancellations due to expiration of Time in Force, are not required to be reported to CAT.

Order Cancelled events are required to be reported by the entity that initiated the cancellation. When an Order is routed from Firm A to Firm B, the following rules apply:

1. If Firm A or its customer initiates the cancel, Firm A and Firm B must report the Order Cancelled.
2. If Firm B initiates the cancel, Firm B must report the Order Cancelled.

In Phase 2a, the *eventTimestamp* in the Order Cancelled event may reflect either the time that the cancellation instruction was received, or the time that the cancellation was confirmed. In Phase 2c, the *eventTimestamp* in the Order Cancelled event will be required to reflect the time that the cancellation was confirmed. In Phase 2d, the time that the cancellation instruction was received will be captured in a separate Order Cancel Request event.

Table 20: Order Cancelled Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|-------------------|--|-------------|
| | | | Identifier> Must be unique for the Event Date and CAT Reporter IMID. | |
| 4 | type | Message Type | MEOC | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the order event which is being cancelled. | R |
| 7 | orderID | Text (64) | The <i>orderID</i> of the order event which is being cancelled. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 10 | eventTimestamp | Timestamp | The date/time of the cancellation. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 11 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is cancelled manually. | R |
| 12 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 13 | cancelQty | Real Quantity | The quantity being cancelled. | R |
| 14 | leavesQty | Real Quantity | The quantity left open after the cancel event. The full cancel will result in zero in this field. Must be less than or equal to <i>quantity</i> . | R |
| 15 | initiator | Choice | Indicates who initiated the order cancellation. | R |
| 16 | seqNum | Alphanumeric (40) | The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. | A |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *symbol*, *orderID*

4.11. New Quote

The New Quote Event is used to report quotes in OTC equity securities.

For two-sided quote events, the *bidPrice*, *bidQty*, *askPrice*, and *askQty* fields must be populated. For one-sided quote events, the price and quantity of the applicable side must be populated. For quotes representing an indication of interest for which a price and quantity is not applicable, the price and quantity of the applicable side must be populated with zero.

Modifications to a previously reported quote event are considered to be a replacement, and must include the *priorQuoteID* of the quote being replaced. If a modification does not result in a change to the quote ID, the *priorQuoteID* and the *quoteID* fields must be populated and must be equal. Otherwise, if the field *onlyOneQuoteFlag* = true, any New Quote event offered by the same CATReporterIMID to the same destination in the same symbol will be considered cancelled by CAT.

Quotes in OTC equity securities sent to an inter-dealer quotation system operated by an Industry Member CAT Reporter must be reported in Phase 2c.

In Phase 2a, the following quotations must be reported:

1. Quotes in NMS Securities sent to an exchange or the ADF. Quotes in NMS Securities sent to an exchange must be reported using the New Order and Route Events.
2. Quotes in OTC Equity Securities received by an Industry Member CAT Reporter operating an inter-dealer quotation system.
3. Quotes in OTC Equity Securities that meet the definition of bid or offer under the CAT NMS Plan sent by a broker-dealer to a quotation venue not operated by a CAT Reporter.

Table 21: New Quote Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|--------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MENQ | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-------------------|--------------------|--|-------------|
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | quoteKeyDate | Timestamp | The date and time the <i>quoteID</i> was assigned. | R |
| 7 | quoteID | Text (64) | The internal quote ID assigned to the quote by the Industry Member. Must be unique within <i>quoteKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | priorQuoteKeyDate | Timestamp | If a new Quote ID has been assigned, this is the <i>quoteKeyDate</i> of the event being modified. | C |
| 10 | priorQuoteID | Text (64) | This field is only relevant for an update/replacement of an existing quote, and must not be populated for new Quotes. After this Reportable Event, the quote specified in this field will be considered to have been replaced. This field does not have to be included if <i>onlyOneQuoteFlag</i> is <i>true</i> , since it is known implicitly that the previous quote is being replaced. This field is the <i>quoteID</i> of the quote that is being replaced. | C |
| 11 | eventTimestamp | Timestamp | The date/time the quote was sent by the Industry Member to the recipient. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 12 | seqNum | Alphanumeric (40) | The sequence number assigned to the quote by the reporter. Any alphanumeric not containing a delimiter. Required for inter-dealer quotation systems only. | C |
| 13 | senderIMID | Industry Member ID | The IMID of the Industry Member that is sending the quote, as known by the destination. This value must match the <i>senderIMID</i> on the Quote Received event reported by the destination. Not required if the recipient of the quote is not a reporter to CAT. | C |
| 14 | destination | Industry Member ID | This field contains the SRO assigned identifier of the destination Industry Member. This value must match the <i>receiverIMID</i> field on the Quote Received event reported by the destination. Required if the destination of the quote is another broker-dealer or ATS. | C |
| 15 | routedQuoteID | Text (64) | The quote ID sent to the recipient of the quote. Not required if the recipient of the quote is a customer/client (e.g. not an Industry Member). | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-------------------|----------------|--|-------------|
| 16 | onlyOneQuoteFlag | Boolean | Value is <i>true</i> if the recipient only allows one quote per <i>symbol</i> for this Industry Member. Otherwise, false. | R |
| 17 | bidPrice | Price | Price being bid. If <i>askPrice</i> is blank, <i>bidPrice</i> must be populated. | C |
| 18 | bidQty | Whole Quantity | Quantity being bid. If <i>askQty</i> is blank, <i>bidQty</i> must be populated. | C |
| 19 | askPrice | Price | Price being asked. If <i>bidPrice</i> is blank, <i>askPrice</i> must be populated. | C |
| 20 | askQty | Whole Quantity | Quantity being asked. If <i>bidQty</i> is blank, <i>askQty</i> must be populated. | C |
| 21 | firmDesignatedID | Text (40) | Refer to the Data Dictionary for definition and guidance for populating this field. | R |
| 22 | accountHolderType | Choice | Represents the type of account that originated this quote. Must be provided when <i>firmDesignatedID</i> is present. | R |
| 23 | unsolicitedInd | Choice | Indicates whether this is an unsolicited quote. | R |
| 24 | mpStatusCode | Choice | Market Participant Status Code, indicates if the market maker's quote is open or closed. Only required when the quote is sent to an inter-dealer quotation system. | C |
| 25 | quoteRejectedFlag | Boolean | If the result of the quote is rejected or no response was received, value should be <i>true</i> . (For Phase 2a, this is not required to be reported. In Phase 2c, the field will change to required.) | O |

Linkage Keys for this Reportable Event:

- Quote Key: *quoteKeyDate*, *CATReporterIMID*, *symbol*, *quoteID*
- Prior Quote Key: *priorQuoteKeyDate*, *CATReporterIMID*, *symbol*, and *priorQuoteID*
- Quote Route Key: Event Date, *CATReporterIMID*, *symbol*, *routedQuoteID* (not applicable in Phase 2a)

4.11.1. Quote Received

Reported when a quote is received by an Industry Member.

Table 22: Quote Received Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------------|--------------------|--|-------------|
| | | | firm initiated correction or a repair of a CAT error. | |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEQR | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | quoteKeyDate | Timestamp | The date and time the <i>quoteID</i> was assigned. | R |
| 7 | quoteID | Text (64) | The internal quote ID assigned to the quote by Industry Member. Must be unique within <i>quoteKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | receivedQuoteID | Text (64) | The quote ID as received by the ATS or Industry Member, should match the <i>routedQuoteID</i> in the New Quote event created by the issuer of the quote. Not applicable in Phase 2a. | R |
| 10 | eventTimestamp | Timestamp | The date/time the quote was received by the ATS or Industry Member. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 11 | seqNum | Alphanumeric (40) | The sequence number assigned to the quote received message by the reporter. Any alphanumeric not containing a delimiter. Required for inter-dealer quotation systems only. | C |
| 12 | receiverIMID | Industry Member ID | The IMID of the Industry Member receiving the quote (the Industry Member reporting this Reportable Event). It must match the <i>destination</i> field on the New Quote event reported by the routing entity. | R |
| 13 | senderIMID | Industry Member ID | The IMID of the Industry Member providing the quote. This value must match the string <i>senderIMID</i> in the New Quote event reported by the routing Industry Member. | R |
| 14 | onlyOneQuoteFlag | Boolean | <i>true</i> if the Industry Member only allows one quote per <i>symbol</i> for the issue of the quote; | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-------------------|----------------|---|-------------|
| | | | false otherwise. | |
| 15 | priorQuoteKeyDate | Timestamp | If a new Quote ID has been assigned, this is the <i>quoteKeyDate</i> of the event being modified. | C |
| 16 | priorQuoteID | Text (64) | <i>quoteID</i> of the quote previously accepted by the Industry Member that is being replaced. Required to report the update/replacement of an existing quote. After this Reportable Event, the quote specified in this field will be considered to have been replaced. Not required if <i>onlyOneQuoteFlag</i> is <i>true</i> . | C |
| 17 | bidPrice | Price | Price being bid. | C |
| 18 | bidQty | Whole Quantity | Quantity being bid. | C |
| 19 | askPrice | Price | Price being asked. | C |
| 20 | askQty | Whole Quantity | Quantity being asked. | C |
| 21 | mpStatusCode | Choice | Market Participant Status Code, indicates if the market maker's quote is open or closed. Only required for quotes sent to an inter-dealer quotation system. | C |
| 22 | unsolicitedInd | Choice | Indicates whether this is an unsolicited quote. | R |
| 23 | quoteWantedInd | Choice | Indicates if the quote message received by an IDQS is a request for a bid or an ask. This field is only applicable to IDQSSs. When <i>quoteWantedInd</i> is populated, bid and ask fields are not required. | C |

Linkage Keys for this Reportable Event:

- Quote Key: *quoteKeyDate*, *CATReporterIMID*, *symbol*, *quoteID*
- Quote Route Key: Event Date, *CATReporterIMID*, *symbol*, *receivedQuoteID* (not applicable in Phase 2a)
- Prior Quote Key: *priorQuoteKeyDate*, *CATReporterIMID*, *symbol*, and *priorQuoteID*

4.11.2. Quote Cancelled

Reported when a quote is cancelled. If a quote is cancelled that was sent to an ATS or an Industry Member, then both the sender of the quote and the entity that accepted the quote must report Quote Cancelled events.

Table 23: Quote Cancelled Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|-------------------|--|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEQC | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | quoteKeyDate | Timestamp | The <i>quoteKeyDate</i> of the Quote event which is being cancelled. | R |
| 7 | quoteID | Text (64) | The <i>quoteID</i> of the Quote event which is being cancelled. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 10 | eventTimestamp | Timestamp | The date/time the quote was cancelled by the Industry Member to the recipient. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 11 | seqNum | Alphanumeric (40) | The sequence number of the quote cancel message. Any alphanumeric not containing a delimiter. Required for inter-dealer quotation systems only. | C |
| 12 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 13 | initiator | Choice | Indicates who initiated the order cancellation. | R |
| 14 | mpStatusCode | Choice | Market Participant Status Code, indicates if the market maker's quote is open or | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|--|-------------|
| | | | closed. Only required for quotes sent to an inter-dealer quotation system. | |

Linkage Keys for this Reportable Event:

- Quote Key: *quoteKeyDate*, *CATReporterIMID*, *symbol*, *quoteID*

4.12. Trade

A Trade Event is used when the Industry Member acts as the executing broker and is required to report the trade for public dissemination purposes. When an Industry Member is not required to report the execution of a customer order for public dissemination purposes, with the exceptions noted below, an Order Fulfillment event must be used. See Section [4.13 Order Fulfillment](#) for more details.

Reporting Exception Codes

There are three circumstances when an MEOT would not be able to be linked to a TRF report and a Reporting Exception Code (REC) is required on a Trade Event to allow the Processor to identify that there will be no link to a TRF/ORF/ADF report:

1. An Industry Member executes a trade between two desks or departments involving two proprietary accounts of the firm, but because there is no change in beneficial ownership, no trade is reported for public dissemination. In this instance a REC of "P" should be used on the Trade Event.
2. An Industry Member executes a trade and must report the trade via Form T. In this instance a REC of "F" should be used on the Trade Event.
3. A trade was executed by a non-FINRA member firm and was reported to the TRF by the FINRA member counterparty. In this instance, a REC of "N" should be used on the Trade Event.

Trade Side Details

Trade events are two-sided, containing information on both sides of the trade. Exceptions requiring only one side of the Trade event to be populated are noted below. The details of each side are reported using Trade Side Details. The data type Trade Side Details is described as a list of fields in the table immediately following the Trade event table.

Trade Side Details must contain only one *orderID* per side. The *buyDetails* must contain the *orderID* of the buy side of the trade and the *sellDetails* must contain the *orderID* of the sell side of the trade. If there

is more than one *orderID* associated with one side of the trade, the Trade Side Details related to each *orderID* must be populated in a separate Trade Supplement event.

Internalized Trade

When an Industry Member internalizes an order by filling it from a proprietary account, the Industry Member must report the *orderID* on the customer side and the FDID and the *accountHolderType* of the proprietary account on the firm side. In this scenario, no *orderID* is required on the firm side of the Trade event.

However, if the Industry Member generates a proprietary order to facilitate the execution of the customer order, the Industry Member must report the *orderID* of both the customer side and the firm side of the Trade event. Refer to [CAT FAQ B41](#) for additional information.

One-Sided Trade events

There are several exceptions which only require one side of a Trade event to be populated. These exceptions include:

1. Trade is executed as the result of a negotiation between two Industry Members.
2. Order is routed by a FINRA Member to a non-FINRA member, and the FINRA Member has the obligation to submit a media trade report to a TRF/ADF/ORF.
3. Order is routed by an Industry Member to a foreign broker-dealer, and the foreign broker-dealer executes the order at a net price, creating a media trade reporting obligation in the United States.

In these scenarios, each party that is required to report a Trade event to CAT must populate the *sideDetailsInd* indicating which side of the trade the Industry Member was associated with, and which Trade Side Details will be populated in the Trade event.

4.12.1. Trade Event

The tables below describe the data elements to report a trade executed by an Industry Member.

Table 24: Trade Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|-------------------|--|-------------|
| | | | blank when <i>actionType</i> is 'NEW'. | |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEOT | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | tradeKeyDate | Timestamp | The date and time the <i>tradeID</i> was assigned. | R |
| 7 | tradeID | Text (64) | Unique ID assigned to this execution by the Industry Member. This ID will be used in subsequent events when a specific trade needs to be identified. The combination of date, <i>CATReporterIMID</i> , <i>symbol</i> , and <i>tradeID</i> must be unique. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | eventTimestamp | Timestamp | The date/time at which the trade was executed. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 10 | manualFlag | Boolean | Must be marked as <i>true</i> if this is a manual execution. | R |
| 11 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 12 | cancelFlag | Boolean | Must be marked as <i>true</i> if the execution is cancelled and was not reported to the TRF/ADF/ORF. | R |
| 13 | cancelTimestamp | Timestamp | When <i>cancelFlag</i> is <i>true</i> , the time at which the execution was cancelled. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | C |
| 14 | quoteKeyDate | Timestamp | The date and time the <i>quoteID</i> was assigned. Required when <i>quoteID</i> is populated. Not applicable in Phase 2a. | C |
| 15 | quoteID | Text (64) | If this trade was the result of a quote that was sent to an IDQS, this is the <i>quoteID</i> of the related quote event. Required if this order was originated as the result of a quote. Not applicable in Phase 2a. | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------------------|--------------------|--|-------------|
| 16 | quantity | Real Quantity | Quantity of the trade. | R |
| 17 | price | Price | The execution price of the trade. | R |
| 18 | capacity | Choice | The capacity in which the Industry Member acted. | R |
| 19 | tapeTradeID | Text (40) | <p>The unique identifier reported by the Industry Member to the TRF/ADF/ORF based on the reporting specifications of the specific facility, required when the ID was supplied to a transaction reporting system:</p> <ul style="list-style-type: none"> • Compliance ID in ORF and ADF • Branch Sequence Number in FINRA/NQ TRF • FINRA Compliance Number in FINRA/NYSE TRF <p>The <i>tapeTradeID</i> may link to either the reporting side or the contra-side of the tape report.</p> <p>When the <i>reportingExceptionCode</i> field is blank, the <i>tapeTradeID</i> field must be populated. When the <i>reportingExceptionCode</i> field is populated, the <i>tapeTradeID</i> field must be blank.</p> | C |
| 20 | marketCenterID | Choice | <p>The national securities exchange or transaction reporting system operated by FINRA where the trade was reported.</p> <p>When the <i>marketCenterID</i> field is blank, the <i>reportingExceptionCode</i> must be populated. When the <i>marketCenterID</i> field is populated, the <i>reportingExceptionCode</i> field must be blank.</p> | C |
| 21 | sideDetailsInd | Choice | <p>Identifies if a Trade event is one sided, and which side of the trade the Industry Member is populating in the Trade Side Details.</p> <p>When <i>sideDetailsInd</i> is 'BUY', only the <i>buyDetails</i> are populated. When <i>sideDetailsInd</i> is 'SELL', only the <i>sellDetails</i> are populated.</p> | R |
| 22 | buyDetails | Trade Side Details | <p>See Order Trade Side Details table below.</p> <p>Applicable if there is only one <i>orderID</i> associated with this side of the trade. If there is more than one <i>orderID</i>, must be populated in separate MEOTS events.</p> | C |
| 23 | sellDetails | Trade Side Details | <p>See Order Trade Side Details table below.</p> <p>Applicable if there is only one <i>orderID</i> associated with this side of the trade. If there is more than one <i>orderID</i>, must be populated in separate MEOTS events.</p> | C |
| 24 | reportingExceptionCode | Choice | <p>Indicates the reason that a unique identifier (e.g., Branch Sequence Number, Compliance ID) was not supplied to a transaction reporting system. Must be provided if the execution is</p> | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------|-------------------|---|-------------|
| | | | not reported to a FINRA transaction reporting system. When the <i>tapeTradeID</i> field is blank, the <i>reportingExceptionCode</i> field must be populated. When the <i>tapeTradeID</i> field is populated, the <i>reportingExceptionCode</i> field must be blank. When the <i>marketCenterID</i> field is blank, the <i>reportingExceptionCode</i> field must be populated. When the <i>marketCenterID</i> field is populated, the <i>reportingExceptionCode</i> must be blank. | |
| 25 | seqNum | Alphanumeric (40) | The sequence number assigned to the Reportable Event by the ATS's matching engine. Any alphanumeric not containing a delimiter. | A |
| 26 | nbbPrice | Price | The NBBO at the moment the trade occurred. Prices are required, quantities are optional. If no price or quantity, fields must be populated with a value of '0'. | A |
| 27 | nbbQty | Whole Quantity | | A |
| 28 | nboPrice | Price | | A |
| 29 | nboQty | Whole Quantity | | A |
| 30 | nbboSource | Choice | Source of the NBBO Data Used. If <i>nbboSource</i> is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the <i>nbboTimestamp</i> must be blank. | A |
| 31 | nbboTimestamp | Timestamp | The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if <i>nbboSource</i> is 'NA'. | A |

Table 25: Trade Side Details

| The Trade Side Details associated with fields: <i>buyDetails</i> and <i>sellDetails</i> : Limited to 1 set of details for each side. | | | | |
|---|------------------|---------------|---|-------------|
| Seq # | Field Name | Data Type | Description | Include Key |
| <seq>.1.1 | orderKeyDate | Timestamp | Required if <i>orderID</i> is populated. The <i>orderKeyDate</i> of the order on this side. | C |
| <seq>.1.2 | orderID | Text (64) | The order ID of the order on this side. When <i>firmDesignatedID</i> is populated, <i>orderID</i> must be blank. When <i>orderID</i> is populated, <i>firmDesignatedID</i> must be blank. | C |
| <seq>.1.3 | side | Choice | The side of the trade. | R |
| <seq>.1.4 | quantity | Real Quantity | The execution quantity associated with this <i>orderID</i> . | O |
| <seq>.1.5 | firmDesignatedID | Text (40) | Applicable to internalized trades as described in Section 4.12. Refer to the | C |

The Trade Side Details associated with fields: *buyDetails* and *sellDetails*:
Limited to 1 set of details for each side.

| Seq # | Field Name | Data Type | Description | Include Key |
|-----------|-------------------|-------------------|--|-------------|
| | | | Data Dictionary for definition and guidance for populating this field. When <i>firmDesignatedID</i> is populated, <i>orderID</i> must be blank. When <i>orderID</i> is populated, <i>firmDesignatedID</i> must be blank. | |
| <seq>.1.6 | accountHolderType | Choice | Required if <i>firmDesignatedID</i> is populated. Represents the type of account against which a customer/client order is being filled. | C |
| <seq>.1.7 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |

Linkage Keys for this Reportable Event:

- Order Key: *buyDetails.orderKeyDate*, *CATReporterIMID*, *symbol*, *buyDetails.orderID*
- Order Key: *sellDetails.orderKeyDate*, *CATReporterIMID*, *symbol*, *sellDetails.orderID*
- Trade Key: *tradeKeyDate*, *CATReporterIMID*, *symbol*, *tradeID*
- TRF Linkage Key: *eventTimestamp*, *CATReporterIMID*, *symbol*, *tapeTradeID*, *marketCenterID*
- Quote Key: *quoteKeyDate*, *CATReporterIMID*, *symbol*, *quoteID* (Not applicable in Phase 2a)

4.12.2. Trade Supplement Event

The tables below describe the data elements used to report when there is more than one order associated with one side of the trade.

Table 26: Trade Supplement Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|--------------------|---|-------------|
| 4 | type | Message Type | MEOTS | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | tradeKeyDate | Timestamp | The <i>tradeKeyDate</i> of the Trade event which this event is supplementing. | R |
| 7 | tradeID | Text (64) | The <i>tradeID</i> of the Trade event which this event is supplementing. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | eventTimestamp | Timestamp | The date/time at which the trade was executed. This must match the <i>eventTimestamp</i> value reported on the Trade this event supplements (including scenarios in which the supplement is created at a later time). | R |
| 10 | buyDetails | Trade Side Details | Required if the subject order was a buy order. See Order Trade Side Details table below. | C |
| 11 | sellDetails | Trade Side Details | Required if the subject order was a sell order. See Order Trade Side Details table below. | C |

Table 27: Trade Side Details

| The Trade Side Details associated with fields: <i>buyDetails</i> and <i>sellDetails</i> : Limited to 1 set of details for each side. | | | | |
|---|-----------------|-------------------|--|-------------|
| Seq # | Field Name | Data Type | Description | Include Key |
| <seq>.1.1 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the order on this side. | R |
| <seq>.1.2 | orderID | Text (64) | The order ID assigned by the Industry Member to the order on this side. | R |
| <seq>.1.3 | side | Choice | The side of the trade. | R |
| <seq>.1.4 | quantity | Real Quantity | The execution quantity associated with this <i>orderID</i> . | R |
| <seq>.1.5 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |

Linkage Keys for this Reportable Event:

- Order Key: *buyDetails.orderKeyDate, CATReporterIMID, symbol, buyDetails.orderID*
- Order Key: *sellDetails.orderKeyDate, CATReporterIMID, symbol, sellDetails.orderID*
- Trade Key: *tradeKeyDate, CATReporterIMID, symbol, tradeID*

4.13. Order Fulfillment

The Order Fulfillment event is used to report the execution of a customer/client order that is not required to be reported for public dissemination purposes.

Order Fulfillment events are required in scenarios where:

1. A representative order was used to facilitate the execution of the customer/client order.
2. An order is routed to a foreign market and the resulting foreign execution is not captured by CAT.

The Order Fulfillment event is designed to capture the customer/client details and the firm side details. Firm side details provide linkage to the representative order used to facilitate the execution of the customer/client order. In Phase 2a, not all scenarios require the firm side details to be populated.

The *fulfillmentLinkType* field is used to indicate if the firm side details are required. Appendix C contains detailed descriptions of representative order scenarios and illustrates when marking of the representative order, linkage between the represented order and the representative order, and Order Fulfillment linkage is required in each phase.

4.13.1. Order Fulfillment Event

Table 28: Order Fulfillment Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|--------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MEOF | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|--------------------------|--|-------------|
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | fillKeyDate | Timestamp | The date and time the <i>fulfillmentID</i> was assigned. | R |
| 7 | fulfillmentID | Text (64) | The unique identifier for the fulfillment. The combination of reporter, <i>fillKeyDate</i> , <i>symbol</i> and <i>fulfillmentID</i> must be unique. | R |
| 8 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 9 | eventTimestamp | Timestamp | The date/time when the fulfillment was processed by the Industry Member. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 10 | manualFlag | Boolean | Must be marked as <i>true</i> if this is a manual process. | R |
| 11 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 12 | fulfillmentLinkType | Choice | Refer to Appendix C for representative order linkage requirements. | R |
| 13 | cancelFlag | Boolean | Must be marked as <i>true</i> if the fulfillment was cancelled. | R |
| 14 | cancelTimestamp | Timestamp | When <i>cancelFlag</i> is <i>true</i> , the time at which the fulfillment was cancelled. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | C |
| 15 | quantity | Real Quantity | Quantity being executed and assigned. It may or may not be the full quantity of the order. | R |
| 16 | price | Price | Price of the executed shares. | R |
| 17 | capacity | Choice | The capacity in which the Industry Member acted. | R |
| 18 | clientDetails | Fulfillment Side Details | See Fulfillment Side Details table below. | R |
| 19 | firmDetails | Fulfillment Side Details | Used to capture the Industry Member side order details. See Fulfillment Side Details table below. Refer to Appendix C for more details. | C |

Table 29: Fulfillment Side Details

| The Fulfillment Side Details associated with fields: <i>clientDetails</i> and <i>firmDetails</i> : Limited to 1 set of details for each side. | | | | |
|--|-------------------|-------------------|--|-------------|
| Seq # | Field Name | Data Type | Description | Include Key |
| <seq>.1.1 | orderKeyDate | Timestamp | Required if <i>orderID</i> is populated. The <i>orderKeyDate</i> of the order on this side. | C |
| <seq>.1.2 | orderID | Text (64) | The order ID assigned by the Industry Member to the order on this side. When <i>firmDesignatedID</i> is populated, <i>orderID</i> must be blank. When <i>orderID</i> is populated, <i>firmDesignatedID</i> must be blank. | C |
| <seq>.1.3 | side | Choice | The side of the fulfillment. | R |
| <seq>.1.4 | quantity | Real Quantity | The execution quantity associated with this <i>orderID</i> . | O |
| <seq>.1.5 | firmDesignatedID | Text (40) | Applicable to <i>firmDetails</i> when <i>fulfillmentLinkType</i> "YE" is populated, as described in Appendix C. Refer to the Data Dictionary for definition and guidance for populating this field. When <i>firmDesignatedID</i> is populated, <i>orderID</i> must be blank. When <i>orderID</i> is populated, <i>firmDesignatedID</i> must be blank. | C |
| <seq>.1.6 | accountHolderType | Choice | Required if <i>firmDesignatedID</i> is populated. Represents the type of account against which a customer/client order is being filled. | C |
| <seq>.1.7 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |

Linkage Keys for this Reportable Event:

- Order Key: *firmDetails.orderKeyDate*, *CATReporterIMID*, *symbol*, *firmDetails.orderID*
- Order Key: *clientDetails.orderKeyDate*, *CATReporterIMID*, *symbol*, *clientDetails.orderID*
- Fulfillment Key: *fillKeyDate*, *CATReporterIMID*, *symbol*, *fulfillmentID*

4.13.2. Order Fulfillment Amendment

This CAT event is used to report the amendment of a previously reported fulfillment that occurs on the same day or on a subsequent day. This Reportable Event must capture the entire state of the fulfillment after it has been amended, even though some of the data elements may remain unchanged. Order Fulfillment Amendments are not required in scenarios where:

- A trade correction comes before any initial fulfillment has been made, and the Industry Member directly gives the corrected shares to the customer
- An Industry Member makes a correction via a debit/credit to the customer's account instead of modifying the executed shares given back to the customer.

Table 30: Order Fulfillment Amendment Event

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|--------------------|-------------------|--|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. | R |
| 4 | type | Message Type | MEFA | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | fillKeyDate | Timestamp | When a new Fulfillment Key is assigned, the date and time the <i>fulfillmentID</i> was assigned. When a new Fulfillment Key is not assigned, the <i>fillKeyDate</i> of the fulfillment event being modified. | R |
| 7 | fulfillmentID | Text (64) | When a new Fulfillment Key is assigned, the internal fulfillment ID assigned to the fulfillment event by the Industry Member. When a new Fulfillment Key is not assigned, the <i>fulfillmentID</i> of the fulfillment event being modified. Must be unique within <i>fillKeyDate</i> , <i>CATReporterIMID</i> , and <i>symbol</i> combination. | R |
| 8 | priorFillKeyDate | Timestamp | In cases when a new <i>fulfillmentID</i> is assigned, the <i>priorFillKeyDate</i> is the <i>fillKeyDate</i> of the fulfillment that is being modified. Required if <i>priorFulfillmentID</i> is populated. | C |
| 9 | priorFulfillmentID | Text (64) | If a new fulfillment ID is assigned, this is the <i>fulfillmentID</i> of the event being modified. | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|--------------------------|--|-------------|
| 10 | symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities. | R |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time when the fulfillment was processed by the Industry Member. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 13 | manualFlag | Boolean | Must be marked as <i>true</i> if this is a manual process. | R |
| 14 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. | C |
| 15 | quantity | Real Quantity | Quantity being executed and assigned. It may or may not be the full quantity of the order. | R |
| 16 | capacity | Choice | The capacity in which the Industry Member acted. | R |
| 17 | price | Price | Price of the executed shares. | R |
| 18 | fulfillmentLinkType | Choice | Refer to Appendix C for representative order linkage requirements. | R |
| 19 | clientDetails | Fulfillment Side Details | Refer to Fulfillment Side Details in Table 29: Fulfillment Side Details . | R |
| 20 | firmDetails | Fulfillment Side Details | Refer to Fulfillment Side Details in Table 29: Fulfillment Side Details . | C |

Linkage Keys for this Reportable Event:

- Order Key: *firmDetails.orderKeyDate*, *CATReporterIMID*, *symbol*, *firmDetails.orderID*
- Order Key: *clientDetails.orderKeyDate*, *CATReporterIMID*, *symbol*, *clientDetails.orderID*
- Fulfillment Key: *fillKeyDate*, *CATReporterIMID*, *symbol*, *fulfillmentID*
- Prior Fulfillment Key: *priorFillKeyDate*, *CATReporterIMID*, *symbol*, *priorFulfillmentID*

4.14. Post-trade Allocation (Phase 2c)

<Deferred - Not Required Until Phase 2c>

5. Single Leg Option Events

This section describes Reportable Events for single leg option transactions. The following table lists each option Reportable Event type with its corresponding Message Type code.

Phase 2b Requirements

In Phase 2b, Industry Members are required to report CAT Industry Member Data related to Eligible Securities that are options and meet the definition of Simple Electronic Option Orders, excluding Electronic Paired Option Orders.

The events related to Simple Electronic Option Orders subject to reporting in Phase 2b are limited to those events which involve electronic receipt of an order, or electronic routing of an order. Electronic receipt of an order is defined as the initial receipt of an order by an Industry Member in electronic form in standard format directly into an order handling or execution system. Electronic routing of an order is the routing of an order via electronic medium in standard format from one Industry Member's order handling or execution system to an exchange or another Industry Member.

Phase 2d Requirements

Beginning in Phase 2d, Industry Members will be required to report:

1. Simple options manual orders.
2. Electronic and manual paired options orders.
3. All complex orders with linkage to all CAT-Reportable legs.

For more details, refer to [CAT FAQ K2](#).

Linkages in Phase 2b

Since only electronic single option orders are reportable beginning in Phase 2b, there are order handling scenarios that will result in unlinked CAT events within a single CAT Reporter, or between sending and receiving firms.

The *priorUnlinked* and *nextUnlinked* fields are used to identify that the immediately preceding or following event is not reportable in Phase 2b and is not present for linkage. An immediately preceding or following event may be a manual event, a complex order, or a paired order. The *priorUnlinked* and *nextUnlinked* fields have values to indicate why the immediately preceding or following event is not present.

If the *priorUnlinked* or *nextUnlinked* value is not known at the time of order receipt, the Industry Member may populate the *priorUnlinked* or *nextUnlinked* flag in a separate Option Order Supplement event.

Table 31: Unlinked Event Fields

| Field Name | Values | |
|---------------|--------|----------------|
| nextUnlinked | M | Next Manual |
| | C | Next Complex |
| | P | Next Paired |
| | Blank | Not applicable |
| priorUnlinked | M | Prior Manual |
| | C | Prior Complex |
| | Blank | Not applicable |

One or both of these fields are included as conditional fields on all options event types. If these fields are not populated, linkage will be attempted.

In Phase 2b, if an Industry Member sends (or receives) a complex order electronically as individual simple option order legs, the preferred method of reporting is to suppress these events in CAT. If an Industry Member is unable to suppress these events in Phase 2b, the Industry Member must populate the *handlingInstructions* field with 'CMPX' to indicate that the order is part of a complex option order, and must include a *priorUnlinked* or *nextUnlinked* flag of 'C' to indicate there will be no linkage to a related order at the sending (or receiving) firm.

Fields specified as Reserved for Future Use are greyed out and must remain blank. Future enhancements to Message Types with positions that are Reserved for Future Use will occupy the available position before adding a new position.

Table 32: Summary of Option Events

| Section | Event | Message Type | Description |
|---------|-------------------------|--------------|--|
| 5.1 | New Option Order | MONO | Event used to report new option orders to CAT. |
| 5.2 | Option Order Supplement | MONOS | Supplement to the New Option Order event, used when the New Option Order event exceeds the maximum length allowed, or when the orders being combined are not captured in the New Order Event. Also used to provide an FDID once known if not available at time of reporting a MONO, and used in instances when the <i>priorUnlinked</i> or <i>nextUnlinked</i> flags are unknown at the time of order receipt. |
| 5.3 | Paired Option Order | MONP | Event used to report a cross of an agency/initiating order and contra side order(s) for single-leg option orders. |
| 5.4.1 | Option Order Route | MOOR | Reported to CAT by an Industry Member that has routed an option order to another Industry Member or an exchange. |
| 5.4.2 | Option Order | MOMR | Deferred – event not required for Phase 2b. SROs will evaluate need for a modified route event after reviewing |

| Section | Event | Message Type | Description |
|---------|---------------------------------------|--------------|--|
| | Modify Route | | Phase 2b data and include event in Phase 2d, if necessary. |
| 5.4.3 | Option Order Cancel Route | MOCR | Deferred – event not required for Phase 2b. SROs will evaluate need for a cancelled route event after reviewing Phase 2b data and include event in Phase 2d, if necessary. |
| 5.5 | Option Order Accepted | MOOA | Reported when an Industry Member accepts a single-leg option order routed from another Industry Member or an exchange. |
| 5.6.1 | Option Order Internal Route Accepted | MOIR | Reported when an order is internally routed from where it was accepted or originated to another desk or other internal destination. |
| 5.6.2 | Option Order Internal Route Modified | MOIM | Reported when an Industry Member modifies an internal route. |
| 5.6.3 | Option Order Internal Route Cancelled | MOIC | Reported when an Industry Member cancels an internal route. |
| 5.7.1 | Child Option Order | MOCO | Reported to represent instances when an order is sliced within the desk or department it is being worked, and is assigned a new order identifier. |
| 5.7.2 | Child Option Order Modified | MOCOM | Reported when a Child Option Order is modified. |
| 5.7.3 | Child Option Order Cancelled | MOCOC | Reported when a Child Option Order is cancelled. |
| 5.8 | Option Order Modified | MOOM | Reported when changes to the Material Terms of an order are made, or an order is cancel/replaced. |
| 5.8.1 | Option Order Modified Supplement | MOOMS | Used for certain aggregated orders in addition to the Option Order Modified event. |
| 5.9 | Option Order Adjusted | MOOJ | Used to report simple order modifications including changes to the price or quantity of the order. |
| 5.10 | Option Order Cancelled | MOOC | Reported when an order is fully or partially cancelled. |
| 5.11.1 | Option Order Fulfillment | MOOF | Reports the fill of a customer order in a combined option order scenario. |
| 5.11.2 | Option Order Fulfillment Amendment | MOFA | Reports how an order fulfillment was amended. |
| 5.12.1 | Option Post-Trade Allocation | MOPA | Reports how option positions (executed contracts) are allocated to end customer accounts and sub-accounts by clearing firms during post-trade processing. |
| 5.12.2 | Option Post-Trade Amended Allocation | MOAA | Reports an amendment to a previously reported allocation. |

5.1. New Option Order Event

An Industry Member must report a New Option Order event to CAT when an order is received or originated. This includes:

1. New customer orders
2. Combined orders
3. Proprietary orders
4. Order(s) received from a non-reporting foreign broker-dealer or affiliate.

An order received from another CAT Reporter (US broker-dealer or an exchange) must be reported as an Option Order Accepted event.

Combined Orders

Industry Members are required to populate a *representativeInd* value of "O" in scenarios where the Industry Member, subject to applicable SRO rules, combines individual, simple option orders from customers before routing to an exchange as a single, simple order for execution.

Phase 2b does not require explicit order linkage between the combined order and the original customer orders. In Phase 2d, linkage is required between the combined order and the original customer orders through the *aggregatedOrders* field.

Refer to the [CAT Industry Member Reporting Scenarios](#) document for detailed examples of how options combined orders are reported in Phase 2b.

Table 33: New Option Order Event

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MONO | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, | O |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|---------------|--|-------------|
| | | | must equal the <i>CATReporterIMID</i> in the filename. | |
| 6 | orderKeyDate | Timestamp | The date and time the <i>orderID</i> was assigned. | R |
| 7 | orderID | Text (64) | The internal order ID assigned to the order by the Industry Member. Must be unique within same date, <i>CATReporterIMID</i> , and <i>optionID</i> combination. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | eventTimestamp | Timestamp | The date/time of receipt of the order. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 10 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is handled manually. Manual option orders are not required until Phase 2d. | R |
| 11 | manualOrderKeyDate | Timestamp | The <i>orderKeyDate</i> of the related manual order. Required when <i>manualOrderID</i> is populated. | O |
| 12 | manualOrderID | Text (64) | When this is a duplicative electronic message of a previously (separately) reported manual New Option Order event (<i>electronicDupFlag</i> is <i>true</i>), this field is to capture the internal order ID of the manual order. Optional for Phase 2a. | O |
| 13 | electronicDupFlag | Boolean | Indicates whether this is a duplicative electronic message of a manual event. If populated as <i>true</i> , this message will not be linked to any other events in Phase 2b. | R |
| 14 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. Options manual order specifications are deferred to Phase 2d. | C |
| 15 | deptType | Choice | This is the category of internal department, unit or desk originating the order. | R |
| 16 | side | Choice | The side of the order. | R |
| 17 | price | Price | The limit price of the order per contract. Required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. For FLEX Percent options, this field may reflect a percentage of the underlying closing price, e.g., for a price equal to 95.5% of the underlying close price, this field would contain 95.5. | C |
| 18 | quantity | Real Quantity | The quantity of contracts. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|---|----------------------|-------------------|--|-------------|
| 19 | minQty | Whole Quantity | The minimum quantity of contracts to be executed. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 20 | orderType | Choice | The type of order being submitted. | R |
| 21 | timeInForce | Name/Value Pairs | The time-in-force for the order. | R |
| 22 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 23 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 24 | firmDesignatedID | Text (40) | Refer to the Data Dictionary for definition and guidance for populating this field. | R |
| 25 | accountHolderType | Choice | Represents the type of beneficial owner of the account for which the order was received or originated. | R |
| 26 | affiliateFlag | Boolean | Indicates if the routing party is an affiliate of the Industry Member. | R |
| 27 | aggregatedOrders | Aggregated Orders | When applicable, the order ID of each customer order being combined. Refer to Appendix C for representative order linkage requirements. | C |
| Aggregated Orders – Start | | | | |
| For each order being combined <i>n</i> , the following values are required. | | | | |
| 27.n.1 | orderID | Text (64) | <i>orderID</i> of the order being combined. | R |
| 27.n.2 | orderKeyDate | Timestamp | <i>orderKeyDate</i> of the order being combined. | R |
| 27.n.3 | quantity | Real Quantity | Required when a partial quantity of the order is being combined. | C |
| 27.n.4 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| Aggregated Orders – End | | | | |
| 28 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 29 | openCloseIndicator | Choice | Indicates whether the action taken (buy or sell) will open a new position or will close an existing position in the order originator's account. Required when the exchange's rules require an order to be marked as open or close upon entry into the exchange. | C |
| 30 | representativeInd | Choice | Indicates if the order is a combined order. | R |
| 31 | nextUnlinked | Choice | For Phase 2b, indicates whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate, CATReporterIMID, optionID, orderID*
- Order Key: *aggregatedOrders.orderKeyDate, CATReporterIMID, optionID, aggregatedOrders.orderID*
- Manual Order Key: *manualOrderKeyDate, CATReporterIMID, optionID, manualOrderID* (Optional in Phase 2b)
- Complex Order Key: (Not applicable in Phase 2b)

5.2. Option Order Supplement Event

The Option Order Supplement Event is a supplement to the New Option Order event. One New Option Order event can have multiple Option Order Supplement events. Multiple Option Order Supplement events are considered additions, not replacements or modifications.

This event accommodates reporting in the following scenarios:

Aggregated Orders

In Phase 2d, the Option Order Supplement can be used in scenarios when the New Option Order event exceeds the maximum length allowed, or when the orders being combined are not captured in the New Option Order Event.

The *aggregatedOrders* field in the Option Order Supplement event must contain the additional Aggregated Orders that were not captured in the original New Option Order event, or another Supplement event for the same order.

FDID

This event accommodates reporting in scenarios when an Industry Member receives an order for a new account and the new account number, on which the FDID is based, is not yet available for creation and reporting of the CAT new order event. If an FDID has not yet been created when an order has been received, the Industry Member must populate the *firmDesignatedID* field in its New Option Order event with a value of 'PENDING'.

Once the FDID becomes available, the Industry Member must report the actual FDID in the *firmDesignatedID* field in an Option Order Supplement event. Any Option Order Supplement event with an FDID populated will not be considered late for CAT reporting purposes if it is received by 8AM on T+3.

Prior/Next Unlinked

In Phase 2b, the Option Order Supplement can be used in scenarios where firms are required to populate the *priorUnlinked* or *nextUnlinked* flags in a New Option Order event or an Option Order Accepted event, but the value for these flags is unknown at the time of order receipt.

Table 34: Option Order Supplement Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|--|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MONOS | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the related New Option Order event which this event is Supplementing. | R |
| 7 | orderID | Text (64) | The <i>orderID</i> of the related New Option Order event which this event is Supplementing. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>optionID</i> combination. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 10 | eventTimestamp | Timestamp | The date/time of the representative order. This must match the <i>eventTimestamp</i> value reported on the New Option Order this event | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|---|------------------|-------------------|--|-------------|
| | | | supplements (including scenarios in which the supplement is created at a later time). | |
| 11 | aggregatedOrders | Aggregated Orders | When applicable, the order ID of each customer order being combined. Refer to Appendix C for combined order linkage requirements. | C |
| Aggregated Orders – Start | | | | |
| For each order being combined <i>n</i> , the following values are required. | | | | |
| 11.n.1 | orderID | Text (64) | <i>orderID</i> of the order being combined. | R |
| 11.n.2 | orderKeyDate | Timestamp | <i>orderKeyDate</i> of the order being combined. | R |
| 11.n.3 | quantity | Real Quantity | Required when a partial quantity of the order is being combined. | C |
| 11.n.4 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| Aggregated Orders – End | | | | |
| 12 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |
| 13 | nextUnlinked | Choice | For Phase 2b, indicates whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. | C |
| 14 | firmDesignatedID | Text (40) | Required when reporting a supplement to an MONO event that was reported prior to the FDID being available. Refer to the Data Dictionary for definition and guidance for populating this field. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *orderID*
- Order Key: *aggregatedOrders.orderKeyDate*, *CATReporterIMID*, *optionID*, *aggregatedOrders.orderID*

5.3. Paired Option Order (Phase 2d)

<Deferred - Not Required Until Phase 2d>

5.4. Option Order Route

Industry Members must report Option Order Route events to CAT when reporting the routing of option orders.

5.4.1. Option Order Route Event

An Industry Member must report to CAT an Option Order Route Event when:

- Routing to another Industry Member
- Routing to exchanges
- Routing between two IMIDs (e.g. two different FINRA MPIDs) attributed to the same legal entity (i.e. the same CRD)

In order for CAT to maintain order lifecycle linkage, the *orderID* populated in the Option Order Route event must reference the most recent internal ID of the order. For example, if an order was modified before routing out, the Route Event must use the ID assigned on the order modification.

Internal routes to another desk or department within an Industry Member are not reported using the Option Order Route event; instead an Option Order Internal Route Accepted event is used. See the Option Order Internal Route Accepted section for more details.

Handling Instructions on the Option Order Route

Handling Instructions are not required to be reported on the Order Route event until Phase 2d. In Phase 2d, the handling instructions included in this event should represent the handling instructions sent by the routing firm to the receiving destination. If the handling instructions do not change when the order is routed from the handling instructions received by the Industry Member and reported on the Option Order Accepted or New Option Order associated with the order, Industry Members may use the handling instruction code "RAR" (Routed as Received) instead of repeating each individual handling instruction.

Table 35: Option Order Route Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|--------------------|--|-------------|
| | | | Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | |
| 4 | type | Message Type | MOOR | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the event which is being routed. | R |
| 7 | orderID | Text (64) | The <i>orderID</i> of the event which is being routed. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 10 | eventTimestamp | Timestamp | The date/time of the route. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 11 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is handled manually. Manual option orders are not required until Phase 2d. | R |
| 12 | electronicDupFlag | Boolean | Indicates whether this is a duplicative electronic message of a manual event. If populated as <i>true</i> , this message will not be linked to any other events in Phase 2b. | R |
| 13 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> . Options manual order specifications are deferred to Phase 2d. | C |
| 14 | senderIMID | Industry Member ID | The IMID used to identify the Industry Member that is routing the order, known by the destination. When <i>destinationType</i> is 'F', this value must equal the <i>senderIMID</i> on the Option Order Accepted event reported by the destination. When <i>destinationType</i> is 'E', this value must equal the <i>routingParty</i> reported by the exchange on the Participant Order Accepted event. | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|----------------------------------|---|-------------|
| 15 | destination | Industry Member ID / Exchange ID | <p>When <i>destinationType</i> is 'F', this value is the IMID used to identify the Industry Member that is receiving this routed order, and must equal the <i>receiverIMID</i> field on the Option Order Accepted event reported by the destination Industry Member.</p> <p>When <i>destinationType</i> is 'E', this value is the Exchange ID of the destination exchange, and must equal the <i>exchange</i> field on the Order Accepted event reported by the destination exchange.</p> | C |
| 16 | destinationType | Choice | Indicates whether the destination of the route is an Industry Member, or an exchange. | R |
| 17 | routedOrderID | Text (64) | <p>The ID assigned to the order by the Industry Member when routing the order to another Industry Member or exchange. This value must match the value for <i>routedOrderID</i> reported by the destination in their Option Order Accepted report.</p> <p>Required when <i>destinationType</i> is 'F' or 'E' and <i>manualFlag</i> is <i>false</i>.</p> | C |
| 18 | session | Text (40) | The session ID used when routing the order. Must only be populated when <i>destinationType</i> is 'E'. This must match the session ID reported in the Participant Option Order Accepted event by the receiving exchange. | C |
| 19 | side | Choice | The side of the order. | R |
| 20 | price | Price | <p>The limit price per contract included on the order when routed. Required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'.</p> <p>For FLEX Percent options, this field may reflect a percentage of the underlying close price (e.g. a contract price of 101% of the underlying close price would be represented in this field as 101.00).</p> | C |
| 21 | quantity | Real Quantity | The quantity of contracts included on the order when routed. | R |
| 22 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required if included on the order when routed. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 23 | orderType | Choice | The type of order being routed. | R |
| 24 | timeInForce | Name/Value Pairs | The Time-in-Force for the order. | R |
| 25 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade | R |
| 26 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 27 | routeRejectedFlag | Boolean | Indicates the routed order was not accepted | O |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|-----------|--|-------------|
| | | | by the destination (rejected or no response) when marked <i>true</i> . Not applicable for Phase 2b. (Routes that are not accepted are required to be reported in Phase 2d.) | |
| 28 | exchOriginCode | Text (4) | The code signifying the origin of the account as sent to the exchange. Required when <i>destinationType</i> is 'E'. | C |
| 29 | affiliateFlag | Boolean | Indicates if the order is being routed to an affiliate of the Industry Member. | R |
| 30 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 31 | openCloseIndicator | Choice | Indicates when exchange rules require an order to be marked as open or close upon entry into the exchange. | C |
| 32 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |
| 33 | nextUnlinked | Choice | For Phase 2b, indicates whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. For Option Order Route events, only applicable to single legs of a complex option order. Allowed values on Option Order Route events are limited to "C" or blank. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *orderID*
- Route Linkage Key: Event Date, *senderIMID*, *destination*, *optionID*, *session*, *routedOrderID*

5.4.2. Option Order Modify Route Event (Potential Phase 2d)

<Deferred – event not required for Phase 2b. SROs will evaluate need for a modified route event after reviewing Phase 2b data and include event in Phase 2d, if necessary.>

5.4.3. Option Order Cancel Route Event (Potential Phase 2d)

<Deferred – event not required for Phase 2b. SROs will evaluate need for a cancelled route event after reviewing Phase 2b data and include event in Phase 2d, if necessary.>

5.5. Option Order Accepted

An Option Order Accepted event must be reported to CAT when an Industry Member receives an order from another CAT Reporter (i.e., Industry Member or exchange), or from another IMID belonging to the same Industry Member (i.e., the same CRD).

At the start of Phase 2b, there will be some lifecycles beginning at the Option Order Accepted event, as Small Industry Members are not required to report until a later phase.

New customer orders, orders received from a non-broker-dealer affiliate, and orders received from a non-reporting foreign broker-dealer must be reported using a New Option Order event.

Table 36: Option Order Accepted Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MOOA | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The date and time the <i>orderID</i> was assigned. | R |
| 7 | orderID | Text (64) | The order ID assigned to the order by the Industry Member upon acceptance. Must be unique within same date, <i>CATReporterIMID</i> , and <i>optionID</i> combination. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | eventTimestamp | Timestamp | The date/time of receipt of the order. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|----------------------------------|---|-------------|
| 10 | manualOrderKeyDate | Timestamp | The <i>orderKeyDate</i> of the related manual order. Required when <i>manualOrderID</i> is populated. | O |
| 11 | manualOrderID | Text (64) | When this is a duplicative electronic message of a previously (separately) reported manual Option Order Accepted event (<i>electronicDupFlag</i> is <i>true</i>), this field is to capture the internal order ID of the manual order. Optional for Phase 2b. | O |
| 12 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is handled manually. Manual option orders are not required until Phase 2d. | R |
| 13 | electronicDupFlag | Boolean | Indicates whether this is a duplicative electronic message of a manual event. If populated as <i>true</i> , this message will not be linked to any other events in Phase 2b. | R |
| 14 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. Options manual order specifications are deferred to Phase 2d. | C |
| 15 | receiverIMID | Industry Member ID | The IMID of the Industry Member receiving the order. When <i>senderType</i> is 'F', this value must equal the <i>destination</i> field on the Option Order Route event reported by the routing Industry Member. When <i>senderType</i> is 'E', this value must equal the <i>routingParty</i> on the Option Order Route event reported by the exchange. | R |
| 16 | senderIMID | Industry Member ID / Exchange ID | When <i>senderType</i> is 'F', this value is the IMID of the sending Industry Member from which the order is routed, and must equal the <i>senderIMID</i> in the Option Order Route event reported by the routing Industry Member. When <i>senderType</i> is 'E', this value is the Exchange ID of the sending Industry Member from which the order is routed, and must equal the <i>exchange</i> field in the Order Route event reported by the exchange. | R |
| 17 | senderType | Choice | Indicates the type of origin from which the order is routed. | R |
| 18 | routedOrderID | Text (64) | The ID for the order as sent by the routing entity. Required when <i>manualFlag</i> is <i>false</i> . | C |
| 19 | deptType | Choice | This is the category of internal department, unit or desk receiving the order. | R |
| 20 | side | Choice | The side of the order. | R |
| 21 | price | Price | The price per contract received on this order. Required when <i>orderType</i> is 'LMT'. Must be | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|------------------|---|-------------|
| | | | blank when <i>orderType</i> is 'MKT'. | |
| 22 | quantity | Real Quantity | The quantity of contracts on the accepted order. | R |
| 23 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required if included on the order when received. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 24 | orderType | Choice | The type of order received | R |
| 25 | timeInForce | Name/Value Pairs | The Time-in-Force for the order. | R |
| 26 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 27 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 28 | affiliateFlag | Boolean | Indicates if the routing party is an affiliate of the Industry Member. | R |
| 29 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 30 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 31 | openCloseIndicator | Choice | Indicates whether the action taken (buy or sell) will open a new position or will close an existing position in the order originator's account. Required when the exchange's rules require an order to be marked as open or close upon entry into the exchange. | C |
| 32 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. For Option Order Accepted events, only applicable to single legs of a complex option order. Allowed values on Option Order Accepted events are limited to "C" or blank. | C |
| 33 | nextUnlinked | Choice | For Phase 2b, indicates whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *orderID*
- Route Linkage Key: Event Date, *senderIMID*, *receiverIMID*, *optionID*, *routedOrderID*
- Manual Order Key: *manualOrderKeyDate*, *CATReporterIMID*, *optionID*, *manualOrderID* (optional in Phase 2b)

5.6. Option Order Internal Route Accepted

An Option Order Internal Route Accepted event must be reported when an order is passed internally to a different department or desk within a *CATReporterIMID*. Routes between different IMIDs attributed to the same Industry Member must be reported as Option Order Route and Option Order Accepted events.

An Option Order Internal Route Accepted event is required to be reported from the perspective of the recipient desk, and shows that an order was received by an internal destination. If the internal destination assigns a new *orderId* to the Option Internal Route Accepted event, the *parentOrderID* must be populated with the *orderId* of the event that was internally routed, and the *parentOrderKeyDate* must be populated.

Industry Members may generate child orders using the Child Option Order event prior to routing internally to another desk. This approach is acceptable for CAT reporting and will not result in unlinked events.

Option Order Internal Route Modified and Option Order Internal Route Cancelled are not required to be reported until Phase 2d.

5.6.1. Option Order Internal Route Accepted Event

Option Order Internal Route Accepted event is used to report an order sent internally to another desk.

Table 37: Option Order Internal Route Accepted Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MOIR | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | When a new Order Key is assigned, the date and time the <i>orderId</i> was assigned. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|-------------------|---|-------------|
| | | | When a new Order Key is not assigned, the <i>orderKeyDate</i> of the order that was internally routed. | |
| 7 | orderID | Text (64) | When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. When a new Order Key is not assigned, the <i>orderID</i> of the order that was internally routed. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>optionID</i> combination. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | parentOrderKeyDate | Timestamp | If a new Order ID has been assigned, this is the <i>orderKeyDate</i> of the event from which the Order Internal Route Accepted event originated. Required when the <i>parentOrderID</i> is populated. | C |
| 10 | parentOrderID | Text (64) | If a new Order ID has been assigned, this is the <i>orderID</i> of the event from which the Order Internal Route Accepted event originated. When populated, the <i>parentOrderID</i> must not be equal to the <i>orderID</i> within the record. Required when the <i>parentOrderKeyDate</i> is populated. | C |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time of receipt by the receiving desk. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 13 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is handled manually. Manual option orders are not required until Phase 2d. | R |
| 14 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. Options manual order specifications are deferred to Phase 2d. | C |
| 15 | deptType | Choice | The category of department, unit, or desk that is the destination of this internal route event. | R |
| 16 | receivingDeskType | Choice | Field indicates the type of desk receiving the | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|------------------|---|-------------|
| | | | internally routed order. More granular than the field <i>deptType</i> . | |
| 17 | side | Choice | The side of the order. | R |
| 18 | price | Price | The limit price of the order. Required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. | C |
| 19 | quantity | Real Quantity | The quantity of contracts on the order when internally routed. | R |
| 20 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required if included on the order when internally routed. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 21 | orderType | Choice | The type of order received from the routing desk or department. | R |
| 22 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 23 | openCloseIndicator | Choice | Indicates whether the action taken (buy or sell) will open a new position or will close an existing position in the order originator's account. Required when the exchange's rules require an order to be marked as open or close upon entry into the exchange. | C |
| 24 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |
| 25 | nextUnlinked | Choice | For Phase 2b, indicates whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. | C |
| 26 | timeInForce | Name/Value Pairs | The Time-in-Force for the order. | R |
| 27 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *orderID*
- Parent Order Key: *parentOrderKeyDate*, *CATReporterIMID*, *optionID*, and *parentOrderID*

5.6.2. Option Order Internal Route Modify Event (Phase 2d)

<Deferred - Not Required Until Phase 2d>

5.6.3. Option Order Internal Route Cancelled Event (Phase 2d)

<Deferred - Not Required Until Phase 2d>

5.7. Child Option Order

The Child Option Order is used to represent instances when an order is sliced within the desk or department it is being worked, and is assigned a new order identifier. Child Option Order events are not required to be reported to CAT, but are provided for the convenience of Industry Members to help model these types of order handling scenarios.

Child Option Order events are defined to include only the key data elements that may be changed when the event is created including fields to link to the parent order. The following rules apply with respect to Child Option Orders:

1. Child Option Order events can only be used when an order is sliced and assigned new order IDs within the same desk. An Option Order Internal Route Accepted event must be reported when routed to another desk.
2. A child order may be generated off of another child order without limitation.
3. Child Option Orders must belong to the same FDID as the parent order.
4. Child Option Orders must **not** be used for single legs of a multi-leg option order.

5.7.1. Child Option Order Event

Table 38: Child Option Order Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MOCO | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The date and time the <i>orderID</i> was assigned. | R |
| 7 | orderID | Text (64) | The internal order ID assigned to the child order by the Industry Member. Must be | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|-------------------|--|-------------|
| | | | unique with the <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>optionID</i> combination. | |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | parentOrderKeyDate | Timestamp | <i>orderKeyDate</i> of the event from which the Child Order originated. | R |
| 10 | parentOrderID | Text (64) | The <i>orderID</i> of the event from which the Child Order originated. The <i>parentOrderID</i> must not be equal to the <i>orderID</i> within the record. | R |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time at which the child order was originated. | R |
| 13 | side | Choice | The side of the order. | R |
| 14 | price | Price | The limit price of the order per contract. Required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. For FLEX Percent options, this field may reflect a percentage of the underlying closing price, e.g., for a price equal to 95.5% of the underlying close price, this field would contain 95.5. | C |
| 15 | quantity | Real Quantity | The quantity of contracts of the Child order. | R |
| 16 | minQty | Whole Quantity | The minimum quantity of contracts to be executed. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 17 | orderType | Choice | The type of order being submitted (i.e. market, limit, or cabinet). | R |
| 18 | timeInForce | Name/Value Pairs | The time-in-force for the order (e.g. DAY, IOC, GTC). | R |
| 19 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 20 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 21 | openCloseIndicator | Choice | Indicates when exchange rules require an order to be marked as open or close upon entry into the exchange. | R |
| 22 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|--------------|-----------|---|-------------|
| 23 | nextUnlinked | Choice | For Phase 2b, indicates whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *orderID*
- Parent Order Key: *parentOrderKeyDate*, *CATReporterIMID*, *optionID*, *parentOrderID*

5.7.2. Child Option Order Modified Event

Industry Members must report a Child Option Order Modified event to CAT when the Material Terms of the child order have been changed (e.g. price, quantity). All attributes and Material Terms of the modified child order listed on this event must be restated with the modification(s) reflected.

A Child Option Order Modification event is reported only in cases when a Child Option Order is modified. A Child Option Order Modified event must not be used when modifying an Option Order Internal Route Accepted event.

Table 39: Child Option Order Modified Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MOCOM | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | When a new Order Key is assigned, the date and time the <i>orderID</i> was assigned. When a new Order Key is not assigned, the | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-------------------|-------------------|--|-------------|
| | | | <i>orderKeyDate</i> of the Child Option Order event which is being modified. | |
| 7 | orderID | Text (64) | When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. When a new Order Key is not assigned, the <i>orderID</i> of the Child Order being modified. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>optionID</i> combination. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | priorOrderKeyDate | Timestamp | If a new Order ID has been assigned, this is the <i>orderKeyDate</i> of the Child Order being modified. | C |
| 10 | priorOrderID | Text (64) | If a new Order ID has been assigned, this is the <i>orderID</i> of the Child Order being modified. When populated, the <i>priorOrderID</i> must not be equal to the <i>orderID</i> within the record. | C |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time at which the child order was modified. | R |
| 13 | side | Choice | The side of the order. | R |
| 14 | price | Price | The limit price of the order per contract. Required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. For FLEX Percent options, this field may reflect a percentage of the underlying closing price, e.g., for a price equal to 95.5% of the underlying close price, this field would contain 95.5. | C |
| 15 | quantity | Real Quantity | The quantity of contracts of the Child Order. | R |
| 16 | minQty | Whole Quantity | The minimum quantity of contracts to be executed. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 17 | leavesQty | Real Quantity | The number of shares of the Child Order left open after the modification has occurred. Must be less than or equal to <i>quantity</i> . | R |
| 18 | orderType | Choice | The type of order being submitted. | R |
| 19 | timeInForce | Name/Value Pairs | The time-in-force for the order. | R |
| 20 | tradingSession | Choice | The trading session(s) during which an order | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|------------------|---|-------------|
| | | | is eligible to trade. | |
| 21 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 22 | openCloseIndicator | Choice | Indicates whether the action taken (buy or sell) will open a new position or will close an existing position in the order originator's account. Required when the exchange's rules require an order to be marked as open or close upon entry into the exchange. | C |
| 23 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |
| 24 | nextUnlinked | Choice | For Phase 2b, indicates whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *orderID*
- Prior Order Key: *priorOrderKeyDate*, *CATReporterIMID*, *optionID*, and *priorOrderID*

5.7.3. Child Option Order Cancelled

If a child option order is cancelled, a Child Option Order Cancelled event must be reported to CAT by the Industry Member.

A partial cancellation can be reported either with a Child Option Order Modified event or Child Option Order Cancelled event with *leavesQty*, depending on how it is handled by the Industry Member. If a cancel message was used, the Industry Member must report a Child Option Order Cancelled event to CAT. If a modify or cancel/replace message was used, a Child Option Order Modified event must be reported to CAT. This keeps the reported event in line with the action taken by the Industry Member.

Table 40: Child Option Order Cancelled Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|------------|-----------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|----------------------|-------------------|--|-------------|
| | | | reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | |
| 4 | type | Message Type | MOCOC | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the Child Option Order event which is being cancelled. | R |
| 7 | orderID | Text (64) | The <i>orderID</i> of the Child Option Order event which is being cancelled. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 10 | eventTimestamp | Timestamp | The date/time at which the child order was cancelled. | R |
| 11 | side | Choice | The side of the order. | R |
| 12 | cancelQty | Real Quantity | The quantity of the Child order being cancelled. | R |
| 13 | leavesQty | Real Quantity | The number of shares of the Child Order left open after the cancellation. Must be less than or equal to <i>quantity</i> . Full cancellation will result in a zero in the field. | R |
| 14 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 15 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *orderID*

5.8. Option Order Modified and Cancel/Replace Event

Industry Members must report an Option Order Modified event to CAT when the Material Terms of an order have been changed (e.g. price, quantity), or when an order is cancel/replaced. All attributes and Material Terms of the modified order must be restated with the modification(s) reflected. If the order is a combined order, the *aggregatedOrders* field must be restated every time the order is modified or cancel/replaced. Changes to the orders being combined in the *aggregatedOrders* field are considered a modification to the order. The *side* field is required to be reported, but side adjustments are only allowed for same-side changes, including changes between Short Sale and Sell Long.

If a modification results in the generation of new order with a new Order ID which replaces the prior order, the *orderID* field must capture the identifier for the new order, and the prior order fields must reflect the order that is being replaced. If the order has been modified several times, the *priorOrderID* must refer to order ID of the order that is being replaced. If the order ID remains the same during the modification, the *priorOrderID* must remain blank.

All attributes and Material Terms of the modified order listed on this event must be reported when applicable, including the fields that remain unchanged.

In Phase 2b, the *eventTimestamp* in the Option Order Modified event may reflect either the time that the modification instruction was received, or the time that the modification was confirmed. In Phase 2d, the *eventTimestamp* in the Option Order Modified event will be required to reflect the time that the modification was confirmed. In Phase 2d, the time that the modification instruction was received will be captured in a separate Option Order Modified Request event.

Table 41: Option Order Modified and Cancel/Replace Event

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MOOM | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, | O |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|--------------------|-------------------|---|-------------|
| | | | must equal the <i>CATReporterIMID</i> in the filename. | |
| 6 | orderKeyDate | Timestamp | When a new Order Key is assigned, the date and time the <i>orderID</i> was assigned. When a new Order Key is not assigned, the <i>orderKeyDate</i> of the CAT event which is being modified. | R |
| 7 | orderID | Text (64) | When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. When a new Order Key is not assigned, the <i>orderID</i> of the Option Order Modified and Cancel/Replace event which is being modified. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>optionID</i> combination. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | priorOrderKeyDate | Timestamp | If a new Order ID has been assigned, this is the <i>orderKeyDate</i> of the event being modified. | C |
| 10 | priorOrderID | Text (64) | If a new Order ID has been assigned, this is the <i>OrderID</i> of the event being modified. When populated, the <i>priorOrderID</i> must not be equal to the <i>orderID</i> within the record. | C |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time of the modification to the order. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 13 | manualOrderKeyDate | Timestamp | The <i>orderKeyDate</i> of the related manual order. Required when <i>manualOrderID</i> is populated. | O |
| 14 | manualOrderID | Text (64) | When this is a duplicative electronic message of a previously (separately) reported manual Option Order Modified and Cancel/Replace event (<i>electronicDupFlag</i> is <i>true</i>), this field is to capture the internal order ID of the manual order. Optional for Phase 2a. | O |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|----------------------------------|--|-------------|
| 15 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is handled manually. Manual option orders are not required until Phase 2d. | R |
| 16 | electronicDupFlag | Boolean | Indicates whether this is a duplicative electronic message of a manual event. If populated as <i>true</i> , this message will not be linked to any other events in Phase 2b. | R |
| 17 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. Options manual order specifications are deferred to Phase 2d. | C |
| 18 | receiverIMID | Industry Member ID | Required when the modification is received from an Industry Member or an exchange. The IMID of the Industry Member receiving the routed order modification. When <i>senderType</i> is 'F', this value must equal the <i>destination</i> field on the Order Route event reported by the routing Industry Member. When <i>senderType</i> is 'E', this value must equal the <i>routingParty</i> on the Participant Order Modify Route reported by the exchange. | C |
| 19 | senderIMID | Industry Member ID / Exchange ID | Required when the modification is received from an Industry Member or an exchange. When <i>senderType</i> is 'F', this value is the IMID of the sending Industry Member from which the order is routed, and must equal the <i>senderIMID</i> in the Order Route event reported by the routing Industry Member. When <i>senderType</i> is 'E', this value is the Exchange ID of the sending entity from which the order is routed, and must equal the <i>exchange</i> field in the Participant Order Modify Route event reported by the exchange. | C |
| 20 | senderType | Choice | Required when the modification is received from an Industry Member or an exchange. Indicates the type of origin from which the order is routed. | C |
| 21 | routedOrderID | Text (64) | The ID for the order as sent by the routing entity. Required when <i>senderType</i> is 'F' or 'E' and <i>manualFlag</i> is <i>false</i> . | C |
| 22 | initiator | Choice | Indicates who initiated the order modification. | R |
| 23 | side | Choice | The side of the order. | R |
| 24 | price | Price | The limit price of the order, required when <i>orderType</i> is 'LMT'. Must be blank when <i>orderType</i> is 'MKT'. | C |
| 25 | quantity | Real Quantity | The order quantity. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|---|----------------------|-------------------|--|-------------|
| 26 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required if included on the order when originated. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 27 | leavesQty | Real Quantity | The number of contracts left open after the modification has occurred. Must be less than or equal to <i>quantity</i> . | R |
| 28 | orderType | Choice | The type of order being submitted. | R |
| 29 | timeInForce | Name/Value Pairs | The time-in-force for the order. | R |
| 30 | tradingSession | Choice | The trading session(s) during which an order is eligible to trade. | R |
| 31 | handlingInstructions | Name/Value Pairs | The order handling instructions for the order. | C |
| 32 | openCloseIndicator | Choice | Indicates whether the action taken (buy or sell) will open a new position or will close an existing position in the order originator's account. Required when the exchange's rules require an order to be marked as open or close upon entry into the exchange. | C |
| 33 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 34 | reservedForFutureUse | | Field is Reserved for Future Use and must remain blank. | |
| 35 | aggregatedOrders | Aggregated Orders | When applicable, the order ID of each customer order being combined. Refer to Appendix C for combined order linkage requirements. | C |
| Aggregated Orders – Start | | | | |
| For each order being combined <i>n</i> , the following values are required. | | | | |
| 35.n.1 | orderID | Text (64) | <i>orderID</i> of the order being combined. | R |
| 35.n.2 | orderKeyDate | Timestamp | <i>orderKeyDate</i> of the order being combined. | R |
| 35.n.3 | quantity | Real Quantity | Required when a partial quantity of the order is being combined. | C |
| 35.n.4 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| Aggregated Orders – End | | | | |
| 36 | representativeInd | Choice | Indicates if the order is a combined order and if linkage is required. | R |
| 37 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|--------------|-----------|---|-------------|
| 38 | nextUnlinked | Choice | For Phase 2b, indicates whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate, CATReporterIMID, optionID, orderID*
- Order Key: *aggregatedOrders.orderKeyDate, CATReporterIMID, optionID, aggregatedOrders.orderID*
- Prior Order Key: *priorOrderKeyDate, CATReporterIMID, optionID, and priorOrderID*
- Route Linkage Key: *Event Date, optionID, receiverIMID, senderIMID, routedOrderID*
- Manual Order Key: *manualOrderKeyDate, CATReporterIMID, optionID, manualOrderID* (optional in Phase 2b)

5.8.1. Option Order Modified Supplement Event (Phase 2d)

<Deferred - Not Required Until Phase 2d>

5.9. Option Order Adjusted Event

The Option Order Adjusted event may be used instead of an Order Modified event to report changes to the price or quantity of an order. However, the Option Order Adjust events must not be used when changes to the price or quantity is initiated by a routing Industry Member.

The following rules apply:

1. If the price changes, then *price* must be reported to represent current state of the order relative to price. The quantity fields are not required.
2. If any of the quantity fields change, then all quantity fields (i.e. *quantity, minQty, leavesQty*) must be reported to represent the current state of the order relative to quantity. The price field is not required.

Any modification that cannot be fully represented in this Reportable Event must be reported via the Option Order Modified event.

Table 42: Option Order Adjusted Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-------------------|-------------------|--|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MOOJ | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | When a new Order Key is assigned, the date and time the <i>orderID</i> was assigned. When a new Order Key is not assigned, the <i>orderKeyDate</i> of order event which is being modified. | R |
| 7 | orderID | Text (64) | When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. When a new Order Key is not assigned, the <i>orderID</i> of order event which is being modified. Must be unique within <i>orderKeyDate</i> , <i>CATReporterIMID</i> , and <i>optionID</i> combination. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | priorOrderKeyDate | Timestamp | If a new Order ID has been assigned, this is the <i>orderKeyDate</i> of the event being adjusted. | C |
| 10 | priorOrderID | Text (64) | If a new Order ID has been assigned, this is the <i>orderID</i> of the event being modified. When populated, the <i>priorOrderID</i> must not be equal to the <i>orderID</i> within the record. | C |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|----------------|---|-------------|
| 12 | eventTimestamp | Timestamp | The date/time of receipt of the modification to the order. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | R |
| 13 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is handled manually. Manual option orders are not required until Phase 2d. | R |
| 14 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. Options manual order specifications are deferred to Phase 2d. | C |
| 15 | initiator | Choice | Indicates who initiated the order adjustment. | R |
| 16 | price | Price | The limit price of the order. Required if <i>price</i> changed. | C |
| 17 | quantity | Real Quantity | The order quantity. Required if <i>quantity</i> , <i>minQty</i> or <i>leavesQty</i> changed. | C |
| 18 | minQty | Whole Quantity | The minimum quantity of an order to be executed. Required when applicable and when <i>quantity</i> , <i>minQty</i> , or <i>leavesQty</i> changed. Must be > 0. Must be less than or equal to <i>quantity</i> . | C |
| 19 | leavesQty | Real Quantity | The number of contracts left open after the adjustment/has occurred. Required when <i>quantity</i> , <i>minQty</i> or <i>leavesQty</i> changed. Must be less than or equal to <i>quantity</i> . | C |
| 20 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |
| 21 | nextUnlinked | Choice | For Phase 2b, indicates whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *orderID*
- Prior Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *priorOrderID*

5.10. Option Order Cancelled Event

The Option Order Cancelled event is reported when an order is fully or partially cancelled. Partial cancellations of an order may be reported to CAT using an Order Cancelled event or an Order Modified

event. Implicit order cancellations, such as cancellations due to expiration of Time in Force, are not required to be reported to CAT.

Option Order Cancelled events are required to be reported by the entity that initiated the cancellation. When an Order is routed from Firm A to Firm B, the following rules apply:

1. If Firm A or its customer initiates the cancel, then Firm A and Firm B must report the Order Cancelled.
2. If Firm B initiates the cancel, then Firm B must report the Order Cancelled.

In Phase 2b, the *eventTimestamp* in the Option Order Cancelled event may reflect either the time that the cancellation instruction was received, or the time that the cancellation was confirmed. In Phase 2d, the *eventTimestamp* in the Option Order Cancelled event will be required to reflect the time that the cancellation was confirmed. In Phase 2d, the time that the cancellation instruction was received will be captured in a separate Option Order Cancel Request event.

Table 43: Option Order Cancelled Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MOOC | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the Options order event which is being cancelled. | R |
| 7 | orderID | Text (64) | The <i>orderID</i> of the Options order event which is being cancelled. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be | C |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|---------------|---|-------------|
| | | | executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | |
| 10 | eventTimestamp | Timestamp | The date/time of the cancellation. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or finer increment up to nanoseconds. | R |
| 11 | manualFlag | Boolean | Must be marked as <i>true</i> if the order is handled manually. Manual option orders are not required until Phase 2d. | R |
| 12 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> . Options manual order specifications are deferred to Phase 2d. | C |
| 13 | cancelQty | Real Quantity | The quantity being cancelled. | R |
| 14 | leavesQty | Real Quantity | The quantity of contracts left open after the cancel event. For full order cancellations, zero must be populated in this field. Must be less than or equal to <i>quantity</i> . | R |
| 15 | initiator | Choice | Indicates who initiated the order cancellation. | R |
| 16 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |

Linkage Keys for this Reportable Event:

- Order Key: *orderKeyDate*, *CATReporterIMID*, *optionID*, *orderID*

5.11. Option Order Fulfillment

An Option Order Fulfillment event must be reported when an Industry Member (subject to applicable SRO rules) combines individual simple option orders from customers before routing to an exchange as a single simple order for execution and reflects the fill given to each individual order.

For the scenario above, Phase 2b does not require explicit order linkage between the combined order and the original customer orders. Prior to Phase 2d, the Order Fulfillment events only contain the *clientDetails*. The *fulfillmentLinkType* must be marked as "O".

5.11.1. Option Order Fulfillment Event

Table 44: Option Order Fulfillment Event Field Specifications

| Seq # | 5.12. Field Name | Data Type | Description | Include Key |
|-------|---------------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MOOF | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | fillKeyDate | Timestamp | The date and time the <i>fulfillmentID</i> was assigned. | R |
| 7 | fulfillmentID | Text (64) | A unique identifier for the fulfillment. For each Industry Member, the combination of <i>fillKeyDate</i> , <i>optionID</i> , and <i>fulfillmentID</i> must be unique. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | eventTimestamp | Timestamp | The date/time when the fulfillment was processed by the Industry Member. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or finer increment up to nanoseconds. | R |
| 10 | manualFlag | Boolean | Must be marked as <i>true</i> if this is a manual process. Manual option orders are not required until Phase 2d. | R |
| 11 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. Options manual order specifications are deferred to Phase 2d. | C |
| 12 | quantity | Real Quantity | Quantity being reported as fulfilled with this event. It may or may not be the full quantity of the order. | R |

| Seq # | 5.12. Field Name | Data Type | Description | Include Key |
|-------|---------------------|--------------------------|--|-------------|
| 13 | price | Price | Price at which the order contracts are being fulfilled. | R |
| 14 | fulfillmentLinkType | Choice | Refer to Appendix C for combined order linkage requirements. | R |
| 15 | clientDetails | Fulfillment Side Details | Refer to Fulfillment Side Details Table. | R |
| 16 | firmDetails | Fulfillment Side Details | Refer to Fulfillment Side Details Table. Not applicable in Phase 2b. | O |
| 17 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |
| 18 | cancelFlag | Boolean | Must be marked as <i>true</i> if the fulfillment was cancelled. | R |
| 19 | cancelTimestamp | Timestamp | When <i>cancelFlag</i> is <i>true</i> , the time at which the fulfillment was cancelled. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or a finer increment up to nanoseconds. | C |

Table 45: Options Fulfillment Side Details

| The Fulfillment Side Details associated with fields: <i>clientDetails</i> and <i>firmDetails</i> : Limited to 1 set of details for each side. | | | | |
|--|-----------------|-------------------|--|-------------|
| Seq # | Field Name | Data Type | Description | Include Key |
| <seq>.1.1 | orderKeyDate | Timestamp | The <i>orderKeyDate</i> of the order on this side. | R |
| <seq>.1.2 | orderId | Text (64) | The order ID assigned by the Industry Member to the order on this side. | R |
| <seq>.1.3 | side | Choice | The side of the fulfillment. | R |
| <seq>.1.4 | quantity | Real Quantity | The execution quantity associated with this <i>orderId</i> . | O |
| <seq>.1.5 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |

Linkage Keys for this Reportable Event:

- Order Key: *firmDetails.orderKeyDate, CATReporterIMID, optionID, firmDetails.orderID* (Not Required until Phase 2d)
- Order Key: *clientDetails.orderKeyDate, CATReporterIMID, optionID, clientDetails.orderID*
- Fulfillment Key: *fillKeyDate, CATReporterIMID, optionID, fulfillmentID*

5.12.1. Option Order Fulfillment Amendment Event

This CAT event is used to report the amendment of a previously reported fulfillment that occurs on the same day or on a subsequent day. This Reportable Event must capture the entire state of the fulfillment after it has been amended, even though some of the data elements may remain unchanged.

Option Order Fulfillment Amendments are not required in scenarios where:

- A trade correction comes before any initial fulfillment has been made, and the Industry Member directly gives the corrected shares to the customer.
- An Industry Member makes a correction via a debit/credit to the customer's account instead of modifying the executed shares given back to the customer.
- When an Industry Member fulfills an order and receives a trade break from the exchange, it is possible that the Industry Member may choose to take the delta (e.g. using an error account) without amending the manner by which the order was fulfilled.

Table 46: Options Order Fulfillment Amendment Event Field Specifications

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|-----------------|-------------------|---|-------------|
| 1 | actionType | Choice | Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error. | R |
| 2 | errorROEID | Unsigned | Required when <i>actionType</i> is 'RPR'. Must be blank when <i>actionType</i> is 'NEW'. | C |
| 3 | firmROEID | Text (64) | An identifier assigned to the record by the reporting firm. Formatted as <eventDate>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID. | R |
| 4 | type | Message Type | MOFA | R |
| 5 | CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the <i>CATReporterIMID</i> in the filename. | O |
| 6 | fillKeyDate | Timestamp | When a new Fulfillment Key is assigned, the date and time the <i>fulfillmentID</i> was assigned. When a new Fulfillment Key is not assigned, | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------------|--------------------------|--|-------------|
| | | | the <i>fillKeyDate</i> of the fulfillment event being modified. | |
| 7 | fulfillmentID | Text (64) | When a new Fulfillment Key is assigned, the internal fulfillment ID assigned to the order by the Industry Member. When a new Fulfillment Key is not assigned, the <i>fulfillmentID</i> of the fulfillment event being modified. Must be unique within <i>fillKeyDate</i> , <i>CATReporterIMID</i> , and <i>optionID</i> combination. | R |
| 8 | optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is appended before the OSI symbol elements. See the Option Symbols section for more information. | R |
| 9 | priorFillKeyDate | Timestamp | In cases when a new <i>fulfillmentID</i> is assigned, the <i>priorFillKeyDate</i> is the <i>fillKeyDate</i> of the fulfillment that is being modified. Required if <i>priorFulfillmentID</i> is populated. | C |
| 10 | priorFulfillmentID | Text (64) | If a new fulfillment ID is assigned, this is the <i>fulfillmentID</i> of the event being modified. | C |
| 11 | originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . | C |
| 12 | eventTimestamp | Timestamp | The date/time that the fulfillment was amended. If <i>manualFlag</i> is <i>true</i> , timestamp must be reported to seconds. If <i>manualFlag</i> is <i>false</i> , timestamp must be reported to milliseconds or finer increment up to nanoseconds. | R |
| 13 | manualFlag | Boolean | Must be marked as <i>true</i> if this is a manual process. Manual option orders are not required until Phase 2d. | R |
| 14 | electronicTimestamp | Timestamp | The time at which the event is systematized. Required when <i>manualFlag</i> is <i>true</i> and the event is systematized. Options manual order specifications are deferred to Phase 2d. | C |
| 15 | fulfillmentLinkType | Choice | Refer to Appendix C for combined order linkage requirements. | R |
| 16 | quantity | Real Quantity | Amended quantity being reported as fulfilled with this event. It may or may not be the full quantity of the order. | R |
| 17 | price | Price | Amended price at which the order contracts are being fulfilled. | R |
| 18 | clientDetails | Fulfillment Side Details | Refer to Fulfillment Side Details Table. | R |

| Seq # | Field Name | Data Type | Description | Include Key |
|-------|---------------|--------------------------|--|-------------|
| 19 | firmDetails | Fulfillment Side Details | Refer to Fulfillment Side Details Table. Not applicable in Phase 2b. | O |
| 20 | priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle, as the prior event is out of scope Phase 2b. | C |

Linkage Keys for this Reportable Event:

- Order Key: *firmDetails.orderKeyDate, CATReporterIMID, optionID, firmDetails.orderID* (Not required until Phase 2d)
- Order Key: *clientDetails.orderKeyDate, CATReporterIMID, optionID, clientDetails.orderID*
- Fulfillment Key: *fillKeyDate, CATReporterIMID, optionID, fulfillmentID*
- Prior Fulfillment Key: *priorFillKeyDate, CATReporterIMID, optionID, priorFulfillmentID*

5.13. Linked Multi-Leg Option Order Events (Phase 2d)

<Deferred - Not Required Until Phase 2d>

5.14. Option Post-Trade Allocations (Phase 2d)

<Deferred - Not Required Until Phase 2d>

6. Submission Process

This section contains information pertaining to CAT data and file formats, CAT submissions (including a general data flow overview), network and transport options, CAT access and reporting hours.

6.1. File Submissions and Data Formats

CAT submissions must include data files with at least one metadata file that enumerates the data files. Data and metadata files have a prescribed naming convention and are supported in JSON and CSV formats. The format of the data file and metadata file must be the same.

6.1.1. File Submission Names

1. Data Files must be named using the following format:

```
<CAT Submitter ID>_<CAT Reporter IMID>_<File Generation
Date>_[<Group>_]<File Kind>_<File Number>[.File Instruction].<Format
Extension>.<Compression Extension>
```

For example: SUBID_MYID_20170101_FileGroup1_OrderEvents_000123.csv.bz2

2. Metadata Files must be named using the following format:

```
<CAT Submitter ID>_<CAT Reporter IMID>_<File Generation
Date>_[<Group>_]<File Kind>_<File Number>.meta[.File
Instruction].<Format Extension>
```

For example: SUBID_MYID_20170101_FileGroup1_OrderEvents_000122.meta.csv

3. The values assigned within the format of a file name include:

Table 47: Elements of a File Submission Name

| Field Name | Data Type | Description | Include Key |
|----------------------|-------------------|--|-------------|
| CAT Submitter ID | Unsigned | CAT Reporting Agent that submitted the file to CAT. | R |
| CAT Reporter IMID | Alphanumeric (7) | The SRO assigned identifier of the firm to which the data within the file belongs. Case sensitive. | R |
| File Generation Date | Date | The date the file was generated or reported. Used to guarantee uniqueness of a file across dates. Date must be less than or equal to System Date. Future dates are not acceptable. | R |
| Group | Alphanumeric (20) | Reporter defined string to guarantee uniqueness of a file across dates. Filenames associated with web submission directly | O |

| Field Name | Data Type | Description | Include Key |
|-----------------------|-------------------|--|-------------|
| | | entered into the CAT Reporter Portal will be assigned the value 'catweb'. | |
| File Kind | Alphanumeric (20) | Set to 'OrderEvents'. Case sensitive. | R |
| File Number | Unsigned | Sequence number of the file, 6-digits long, left-padded with zeros. The File Number of the data file and its associated metadata file are not required to be the same number. The File Number is not required to be populated in submission order. | R |
| Type | Alphanumeric (4) | Applicable to Metadata Files. Set to '.meta'. Case sensitive. | R |
| File Instruction | Alphanumeric (4) | Applicable to Delete Files. Set equal to '.DEL' for a Delete File Instruction. Case sensitive. | C |
| Format Extension | Alphanumeric (4) | Represents the format of the data submission. JSON formatted submissions must be 'json', and CSV submissions must be populated with 'csv'. Case sensitive. | R |
| Compression Extension | Alphanumeric (3) | Applicable to Data Files. Set to 'bz2'. Case sensitive. | R |

4. Data file names must be globally unique among all other data files using the base name (the portion of the file name without the format and compression extensions) of the data file. The following data files are duplicates:

Table 48: Filename / Base Name Examples

| Data Filename | Base Name |
|--|---|
| SUBID_MYID_20170101_Group1_OrderEvents_000123.csv.bz2 | SUBID_MYID_20170101_Group1_OrderEvents_000123 |
| SUBID_MYID_20170101_Group1_OrderEvents_000123.json.bz2 | SUBID_MYID_20170101_Group1_OrderEvents_000123 |

5. Metadata file names must be globally unique among all other metadata files using the base name (the portion of the file name without the META and format extension) of the metadata file. The following metadata files are duplicates:

Table 49: Filename / Base Name Examples

| Meta Filename | Base Name |
|--|--|
| SUBID_MYID_20170101_OrderEvents_000123.meta.csv | SUBID_MYID_20170101_OrderEvents_000123 |
| SUBID_MYID_20170101_OrderEvents_000123.meta.json | SUBID_MYID_20170101_OrderEvents_000123 |

6.1.2. Submission Formats

CAT supports the submission of data in JSON and CSV formats. The following rules apply to both formats:

1. CAT submissions must include data files with at least one metadata file that enumerates the data files.
2. The format (JSON or CSV) of the data file and metadata file must be the same.
3. Each line in a file must contain exactly one complete record.
4. The total maximum length of a line is 8190 bytes.
5. Non-printable characters and whitespace are bytes that will be included when validating a record has NOT exceeded the maximum length.

6.1.2.1. JSON Format

1. The CAT Processor will support standard JSON syntax for each record or as specified in this document.
2. Backslash '\ ' is a reserved printable character in JSON and must be escaped in order to be used in strings by inserting a backslash prior to it within the string. For example: *routedOrderID* = 1234\ABCD must be reported to CAT as "routedOrderID":"1234\ABCD". If a backslash is not escaped, it will be omitted from the string. For example if the following is reported to CAT, "routedOrderID":"1234\ABCD", it will be stored as *routedOrderID* = 1234ABCD.
3. Data files serve as top-level containers for each object. Each object is a normal JSON object, separated with a new-line (ASCII decimal 10, hex 0A).
 - a. Data within the object must not include new-lines.
 - b. Conditional and optional fields without a value must be omitted.
 - c. Each line within a Data file must contain exactly one complete record. The following example is a CAT event in the required submission format. The record is delivered in a single line with a new-line character at the end:

```
{"actionType":"RPR","errorROEID":12345678,"firmROEID":"20170801_firmROEO12345","type":  
"MENO","orderKeyDate":"20170801T143031.000000","orderID":"O12345","symbol":"XYZ","even  
tTimestamp":"20170801T143031.123456","manualFlag":false,"deptType":"O","side":"B","pri  
ce":10.01,"quantity":500,"orderType":"LMT","timeInForce":{"DAY":20170801},"tradingSess  
ion":"REG","custDspIntrFlag":false,"firmDesignatedID":"PROP456","accountHolderType":"O  
","negotiatedTradeFlag":false}
```

JSON Data file examples presented in this document with fields represented in multiple lines are provided for readability.

4. Metadata file contains one complete JSON object with fields as per the Metadata File Specifications in Table 50. Refer to 6.1.3.1.

5. JSON objects within a metadata file may include a new-line (ASCII decimal 10, hex 0A) termination and will be ignored during processing.

6.1.2.2. CSV Format

1. The sequence of fields is fixed; the position of each field is relative to the beginning of its associated record. The format of every file and record must be in the sequence described within the Industry Member Technical Specifications.
2. Each specified field, except for the last field in a record, must be terminated by a delimiter including instances when the field is null, blank and when the field is the maximum length and when the field is greyed out or Reserved for Future Use.
3. None of the fields in the record can contain the character used for the delimiter.
4. The last field in a record is not required to be terminated by a delimiter, but the field will still be considered to be acceptable if the delimiter is included.
5. The field delimiter is a comma (ASCII decimal 44, hex 2C).
6. Other delimiters defined for usage include the '|' (pipe), '@' (at sign) and '“ ‘ (double quotes). Use of '|' and '@' have been specified for reporting complex data types where a field contains multiple values. Refer to [Section 2.5 Data Types](#).
7. Each record must end with an end of record marker (ASCII LF or CR/LF).
8. Optional (O) and Conditional fields (C) are omitted by only including the delimiter.
9. Required (R) fields must contain an appropriate value and be terminated by the delimiter.
10. Values do not need to fill the entire data type length of the field; Values may not exceed the data type length.
11. Leading zeros will be removed during processing.
12. Leading and trailing blanks will be removed during processing.

6.1.3. Metadata File Submission

CAT submissions require a metadata file associated with every data file. The following rules apply:

1. A Metadata file may be paired with one or more data files for the same File Generation Date, CAT Reporter IMID and Submitter.
2. The Metadata file must be in the same format as all associated data files.
3. Submitters may package multiple metadata "blocks" for multiple data files into one metadata file. Files must be for the same CAT Reporter IMID, on the same file version and Submitter IMID. Each metadata "block" contains a checksum of the respective file that is used during verification.
4. A maximum of 100 associated data files for a single metadata file is required. Metadata files exceeding the 100 associated data file limit will be rejected.

5. If a metadata file includes a metadata block that references a file that is not found, an error associated with the block will be returned and the remaining blocks will be processed.
6. Data files are recommended to be submitted prior to the Metadata file submission.
7. A Data file without an associated Metadata file within 30 minutes of the data file submission will result in a warning.
8. A Data file without an associated Metadata file within 2 hours of the data file submission will result in an error.
9. The processing date of all submissions will be assigned based on the received timestamp of the associated metadata file. If a data file is received prior to T+1 8:00 AM EST with the associated metadata file submitted after T+1 8:00 AM EST, the submissions will be considered late.
10. Each block within the metadata must contain the hash of the compressed data file. The compressed hash will be used to verify the integrity of the data file submitted by computing the hash of the data file and comparing it to the value sent in the metadata file. If the compressed hash is not sent, the data file submission will be rejected.
11. The CAT Submitter ID, CAT Reporter IMID, File Generation Date must be the same for the metadata file and all associated data file(s).
12. The submission of a metadata file with *doneForDay* = true indicates to the CAT Processor that the files submitted by the Submitter for the Industry Member have been completed and are ready for linkage discovery. Note - should an Industry Member need to make additional data submissions after a metadata file with *doneForDay* = true has been processed, the Industry Member may continue to submit files and provide a secondary metadata file *doneForDay* = true.
13. If a metadata file with *doneForDay* = true has not been submitted by 8:00 AM EST, all files submitted up to that point will be considered ready and processed for linkage discovery at that time.

Table 50: Metadata File Specifications

| Seq | Field Name | Data Type | Description | Include Key |
|-----|---------------------------|------------------|--|-------------|
| 1 | <i>type</i> | Message Type | Set to "META" | R |
| 2 | <i>doneForDay</i> | Boolean | Used to indicate the last metadata file for the Submitter/Industry Member Reporter on the date. Any file submitted with <i>doneForDay</i> =true must be the last set of files submitted for the day. It defaults to false. | R |
| 3 | <i>fileGenerationDate</i> | Date | The date the file was generated or reported. This date is part of the key used to define a unique file. | R |
| 4 | <i>reporter</i> | Alphanumeric (7) | The SRO assigned identifier that an Industry Member uses to report CAT events. All events within the file must be for the same CAT Reporter IMID. | R |
| 5 | <i>submitter</i> | Unsigned | The CAT-assigned ID for the entity submitting data on behalf of the reporter. The CAT | R |

| Seq | Field Name | Data Type | Description | Include Key |
|---|-------------------------------|-------------------------|--|-------------|
| | | | Reporting Agent must be authorized to submit data on behalf of the CAT Reporter IMID. | |
| 6 | <i>fileVersion</i> | Text (10) | A version number for the schema file used to encode and format this file. | R |
| 7 | <i>files</i> | Multi-Dimensional Array | File information and related meta data for each file associated with the Metadata file. Refer to File Details – Metadata Block for required information associated with each file. | R |
| File Details – Metadata Block Start | | | | |
| For each file <i>n</i> , the following values are required: | | | | |
| 7.n.1 | ➔ <i>fileName</i> | As described above | The file name of the corresponding data file of the metadata block, including all extensions. | R |
| 7.n.2 | ➔ <i>recordCount</i> | Unsigned | The number of new-line delimited records in the data file | R |
| 7.n.3 | ➔ <i>reservedForFutureUse</i> | | | |
| 7.n.4 | ➔ <i>compressedHash</i> | Alphanumeric (64) | SHA256 of the compressed data file. Must be submitted as 64-character hexadecimal string encodings of the hash value | R |
| File Details – Metadata Block End | | | | |
| 8 | <i>thirdParty</i> | Unsigned | The CAT-assigned ID for the Third Party Reporting Agent that is authorized to view feedback and error data for data submitted on behalf of the CAT Reporter. Although the Third Party Reporting Agent is specified in the Metadata File by the Submitter, the Third Party Reporting Agent must be authorized to view the data by the CAT Reporter. Additionally, in order for the <i>thirdParty</i> to be able to make corrections for the CAT Reporter, the Reporting Agent must be authorized to submit data for the CAT Reporter. | O |

6.1.3.1. Metadata File JSON Example

```
{
  "type": "META",
  "doneForDay": false,
  "fileGenerationDate": 20180919,
  "reporter": "MPID",
  "submitter": "ORGID",
  "fileVersion": "2.2.1",
  "files": [
    {
      "fileName": "SUBID_MPID_20180919_OrderEvents_000001.json.bz2",
      "recordCount": 5217,

```

```

        "compressedHash": "99A7712E2CC1CB3A5789B91E3C1D1E76D7F83D82C8D35FF1F56B
156A49C228E2"
    },
    {
        "fileName": "SUBID_MPID_20180919_OrderEvents_000002.json.bz2",
        "recordCount": 9999,

        "compressedHash": "00660828E45FFCCA37EF9CCF2A4967308DDA033CD498B0A1810F
3BFC4BF6BFCC"
    }
]
}

```

6.1.3.2. Metadata File CSV Example

```

LINE 1  META,false,20180919,MPID,ORGID,2.1.1,SUBID_MPID_20180919_OrderEvent
s_000001.csv.bz2@5217@99A7712E2CC1CB3A5789B91E3C1D1E76D7F83D82C8D3
5FF1F56B156A49C228E2|SUBID_MPID_20180919_OrderEvents_000002.csv.bz2
@9999@00660828E45FFCCA37EF9CCF2A4967308DDA033CD498B0A1810F3BFC4BF6
BFCC,

```

6.1.4. Data File Submission

The following rules apply to Data Files:

1. All data files sent from the CAT Reporter (or the third-party CAT Reporting Agent for the CAT Reporter) must be compressed using BZip2. The associated compression extension is "bz2".
2. Data files must be individually compressed and submitted. Compressed files may not be bundled into a single container file.
3. Data files must be associated with a Metadata file; otherwise, the file will not be processed.
4. Data files for which an associated Metadata file is not received within 30 minutes of the receipt of the file will result in a warning.
5. A Data file without an associated Metadata file within 2 hours of the data file submission will result in an error.
6. Data files are recommended to be submitted prior to the Metadata file submission.
7. The data contained within the data file must represent data for the CAT Reporter IMID identified within the associated Metadata file.
8. All events within the file must be for the same CAT Reporter IMID. However, Industry Member Identifiers populated in the *senderIMID*, *receiverIMID* and *destination* fields may be different.
9. Files submitted through SFTP are limited to a maximum uncompressed size of 100GB.
10. Larger file submissions are recommended to reduce number of files for Reporters to transfer and manage and to allow feedback to be returned consistently and faster. .

11. Files submitted through the CAT Reporter Portal are limited to a maximum uncompressed size of 1GB, with a record limit of 100,000 records per file. Files with more than 100,000 records will be rejected.
12. Schema files will be maintained by the Plan Processor and will be versioned as the Technical Specifications change.
13. Data files may contain events for any Event Date that is less than or equal to the date on which the file is processed.
14. Events within a data file may be in any sequence.
15. Data files may contain original submissions, firm initiated corrections, CAT error corrections and record delete instructions.
16. Data files are recommended to contain data for the same CAT Trading Day to ensure the usage of the File Delete Instruction. Refer to 7.6.4. This is not a requirement.
17. Empty data files will be accepted.

6.1.4.1. Data File JSON Example

```
{
  "actionType": "NEW",
  "firmROEID": "20170901_ROE1234567",
  "type": "MEOJ",
  "orderKeyDate": "20170901T120102.123456",
  "eventTimestamp": "20170901T120102.123456",
  "manualFlag": false,
  "symbol": "XYZ",
  "orderID": "T12346",
  "priorOrderID": "T12345",
  "priorOrderKeyDate": "20170901T120102.000000",
  "initiator": "C",
  "quantity": 1100,
  "minQty": 100,
  "leavesQty": 100
}
```

6.1.4.2. Data File CSV Example

```
LINE 1  NEW,, 20170901_ROE1234567,MEOJ,, 20170901T120201.123456,T12346,XYZ,T1
2345,20170901T120102.000000,, 20170901T120102.123456,false,,C,,1100,
100,100,,,,,,,,,,,,,
```

6.1.5. Schema

An [Industry Member Schema](#) file that details the structure and expected contents of every message type is available on the CAT public website. The schema file will be maintained by the Plan Processor and will be versioned as the message specifications change.

6.1.5.1. Schema Version

Schema changes will be updated when changes to the CAT Reporting Technical Specifications for Industry Members occur that impact the schema. The following rules apply:

1. The Schema Version is assigned to a File Kind. The events within this Technical Specifications are assigned to File Kind 'OrderEvents'.
2. The Schema Version is formatted as <Major>.<Minor>.<Patch>. All digits must be represented.
 - **Major** – updated when a change occurs that impacts all or a significant portion of Industry Member CAT Reporters. In such cases, the schema is not backward compatible and will be specified accordingly.
 - **Minor** – updated when a change occurs that does not require coding changes for all Industry Member CAT Reporters. In such cases, the schema is backward compatible with support for previous version(s) as specified.
 - **Patch** – updated when a change occurs that does not require coding changes for any Industry Member CAT Reporters.
 - **Revision** – not part of the Schema Version. Used to represent updates to the Industry Member Technical Specifications which do not impact the Schema definition. Revision added to the end of the Schema Version as <Schema Version> r<#>.
3. Metadata File Submissions must set the *fileVersion* equal to the applicable Schema Version for the File Kind.
4. Records contained in a Data File must be formatted as per the Schema Version populated in the paired Metadata File *fileVersion*.
5. Meta Feedback provided by CAT will set the *feedbackVersion* equal to the applicable Schema Version for the File Kind.

6.1.5.2. Schema Definition

The schema file is a JSON format file that represents the following:

1. **Data Types** – CAT defined data types containing the following elements:
 - **dataType**: Data Type (e.g. Price) as defined in [Table 3: Data Types](#)
 - **JSONDataType**: JSON standard data type to be used to submit data of this type. The JSON standard data types used in this schema are BOOLEAN, STRING, NUMBER, ARRAY and OBJECT. Timestamp data type has two possible representations, so the JSONDataType is an array of choices.

- **maxLength:** Maximum length of the string submission. Applicable to text and alphanumeric types only.
- **scale:** Number of digits after the decimal point. Applicable to numeric types only.
- **precision:** Number of digits in a number. Applicable to numeric types only.

2. **Event Definitions** – Field specifications for events defined in [Table 8: Equity Events](#) and [Table 32: Summary of Option Events](#). Each field specification object contains the following elements:

- **name:** Field Name set equal to Message Type for each event being specified.
- **dataType:** Data Type. Fields noted Reserved for Future Use are specified with datatype Text (0).
- **JSONDataType:** JSON standard data type to be used to submit data of this type.
- **required:** Indicates whether the field is "Required," "Conditional," or "Optional." Fields applicable to ATs are marked "Conditional".
- **position** – The applicable CSV position of the field.

3. **Choices** – For choice data types, the list of possible values.

4. **Name/Value Pairs** – Field specifications for Name/Value Pair fields.

- **name:** Field Name. Case sensitive.
- **dataType:** Data Type or an array of Data Types.
- **JSONDataType:** The JSON standard data type or an array of JSON standard data types.
- **required:** Indicates whether the field is "Required," "Conditional," or "Optional."

6.1.5.3. Example

The following is an abbreviated example of a schema containing part of the equity Child Order event.

```
"eventDefinitions": [{
  "eventName": "MECO",
  "fields": [{
    "name": "actionType",
    "dataType": "Choice",
    "JSONDataType": "STRING",
    "required": "Required",
    "position": "1"
  }, {
    "name": "errorROEID",
    "dataType": "Unsigned",
    "JSONDataType": "NUMBER",
    "required": "Conditional",
    "position": "2"
  }, {
    "name": "firmROEID",
    "dataType": "Text (64)",
    "JSONDataType": "STRING",
```

```

        "required": "Required",
        "position": "3"
    },
    .....
    {
        "name": "nbboSource",
        "dataType": "Choice",
        "JSONDataType": "STRING",
        "required": "Conditional",
        "position": "30"
    }, {
        "name": "nbboTimestamp",
        "dataType": "Timestamp",
        "JSONDataType": ["STRING", "NUMBER"],
        "required": "Conditional",
        "position": "31"
    }
    ]
},

```

6.2. Connectivity

Connectivity to CAT will be through at least one of the following methods:

- Private Line provided by a Managed Network Service Provider (MNSP)
- AWS PrivateLink⁴
- CAT Secure Reporting Gateway (SRG) Reporter Portal

Both the Private Line and AWS PrivateLink connectivity methods will support the CAT File Transfer service, which provides access for automated, machine-to-machine file submissions, acknowledgements, rejections, and corrections using the Secure File Transfer Protocol (SFTP) service as well as to the CAT Reporter Portal for interactive reporting through web-based forms or manual file uploads.

The CAT Secure Reporting Gateway (SRG) connectivity method will only support the CAT Report Portal. The SRG requires multi-factor authentication (MFA) to establish a secure, encrypted session before accessing the CAT Reporter Portal. The SRG requires the use of modern browsers supporting HTML5 and TLS (Transport Layer Security). No client software installation is required.

The combinations of Connectivity and Interface Methods are summarized below.

⁴ The AWS PrivateLink service is currently under development. Availability will be announced along with updated instructions on how to leverage PrivateLink for cloud-to-cloud connectivity. Industry Members and CAT Reporting Agents -interested in AWS PrivateLink should contact the FINRA Help Desk at 888-696-3348 or at help@finracat.com.

Table 51: Connectivity Methods and Supported CAT Interfaces Methods

| Connectivity Methods | Interface Methods | |
|------------------------------------|-------------------|---------------------|
| | CAT File Transfer | CAT Reporter Portal |
| Private Line provided by MNSP | Y | Y |
| AWS PrivateLink | Y | Y |
| CAT Secure Reporting Gateway (SRG) | N | Y |

For a detailed description of the CAT Connectivity Methods, including instructions for establishing access and connectivity to the CAT system, refer to the [FINRA CAT Connectivity Supplement for Industry Members](#).

6.3. CAT Interface Methods

The interface methods available to Industry Members and CAT Reporting Agents to submit data and retrieve reporting feedback include CAT File Transfer and the CAT Reporter Portal. For a detailed description of the CAT Interface Methods, including instructions for establishing access and connectivity to the CAT system, refer to the [FINRA CAT Connectivity Supplement for Industry Members](#).

The following identifies the types of CAT information with the respective interface methods available for each:

Table 52: CAT Data and Feedback Interface Methods

| CAT Data Submission and Feedback | Category | SFTP | CAT Reporter Portal |
|---|----------------|------|---------------------|
| Submission of CAT Events | Submission | ✓ | ✓ |
| Resubmission of Rejected Files/Records, Corrections and Deletions | Submission | ✓ | ✓ |
| Interactive CAT Reportable Event Entry | Submission | | ✓ |
| File Status Retrieval | Feedback | ✓ | ✓ |
| Reporting Statistics | Feedback | | ✓ |
| Error Feedback | Feedback | ✓ | ✓ |
| Corrections Feedback | Feedback | | ✓ |
| System Status and Announcements | Feedback | | ✓ |
| Account Maintenance | Administration | | ✓ |
| Establishment of Reporting Relationships and ATS Order Types | Administration | | ✓ |

6.3.1. CAT File Transfer

The CAT File Transfer method is an automated, machine-to-machine interface utilizing the Secure File Transfer Protocol (“SFTP”) for file submissions, acknowledgements, rejections and corrections. SFTP enables Industry Members and CAT Reporting Agents to create machine-to-machine connections to securely transmit data and retrieve data from FINRA CAT.

The following is the SFTP directory structure that will be made available in the submitter’s home directory. Files associated with data submissions and associated feedback will be uploaded in SFTP directories as per the following table.

Table 53: SFTP Directories

| SFTP Directory | Usage |
|---------------------------|--|
| /submitterID/cat/upload | SFTP submissions uploaded by Submitters including Metadata and Data files. CAT will move files from this directory for further processing. |
| /submitterID/cat/feedback | Metadata feedback files associated with each processing state. |
| /submitterID/cat/errors | Feedback data files containing errors generated during Ingestion and Linkage Discovery. |

The following rules apply:

1. Processing is initiated when a file appears in the /submitterID/cat/upload directory.
2. CAT will remove files from the upload directory as soon as each file upload is complete.
3. The Submitter must not delete files from the /submitterID/cat/upload directory.

6.3.2. CAT Reporter Portal

The CAT Reporter Portal is a web interface utilizing secure encryption protocols (HTTPS/TLS) and multifactor authentication (MFA). The CAT Reporter Portal will facilitate data submissions using the following methods:

- Manual data file uploads for files up to 1GB in size and limited to 100,000 records meeting all requirements of data files as specified in 6.1.3 and 6.1.4.
- Data entry for original submissions, repairs for CAT identified errors, and firm initiated corrections and deletion instructions. These entries will be converted to Data files with an associated Metadata file generated by the portal; Data files will be available for view and download for a time period specified.

6.4. CAT Reporting Hours

6.4.1. Submission of CAT Events

Pursuant to SEC Rule 613, the CAT NMS Plan requires Industry Members to record order, quote, fulfillment and trade events. Real-time reporting to CAT is not required. Data may be bulk uploaded at the end of the Trading Day, or may be submitted in batches with associated uploads throughout the day. All Reportable Events for a Trading Day are required to be reported to CAT by 8:00 AM Eastern Time on the next Trading Day.

Trading Day for Industry Members is defined as:

- **Start:** immediately after 4:15:00 PM and no fractions of a second Eastern Time on one trade date
- **End:** exactly 4:15:00 PM and no fraction of a second Eastern Time on the next trade date (T=Trading Day, a defined term)^{5,6}

The Trading Day is used to determine the reporting deadline of CAT events, including when all error repairs and firm initiated corrections are due. Weekends or any day that all equities or options national securities exchanges are closed are not considered a Trading Day.

CAT accepts submissions (via SFTP and the CAT Reporter Portal) 24 hours per day, 6 days per week beginning at 12:01AM ET on Monday and ending at 11:59PM ET on Saturday. Events that occurred during a particular CAT Trading Day may be reported anytime between the time the event occurred and the reporting deadline, which is 8:00 AM Eastern Time on the next Trading Day. Reports received after the deadline will be considered late.

The table below provides examples of the reporting deadline.

Table 54: Reporting Deadline Examples

| Event Occurs | Holiday | Report Due to CAT (T+1) |
|--------------------|---------|-------------------------|
| Monday 14:20 PM ET | N/A | Tuesday 8:00 AM ET |
| Monday 23:40 PM ET | N/A | Wednesday 8:00 AM ET |
| Friday 11:00 AM ET | N/A | Monday 8:00 AM ET |
| Friday 16:02 PM ET | N/A | Monday 8:00 AM ET |

⁵ Note that the Trading Day definition for Participants is different. It starts on 1 millisecond from 12:00AM of T, and ends at 12:00AM of T+1.

⁶ A Trading Day which is also an early close will end 15 minutes after market close.

| Event Occurs | Holiday | Report Due to CAT (T+1) |
|------------------------------|---|-------------------------|
| Friday 16:02 PM ET | The Following Monday | Tuesday 8:00 AM ET |
| Friday 14:00 PM ET | Market Close on the Event Date 13:00 PM ET | Tuesday 8:00 AM ET |
| Wednesday 15:00 PM ET | Thursday, Friday is half day | Friday 8:00 AM ET |
| Saturday 11:15 AM ET | N/A | Tuesday 8:00 AM ET |
| Saturday 11:15 AM ET | The Following Monday | Wednesday 8:00 AM ET |
| Monday 10:00 AM ET (holiday) | On the Event Date | Wednesday 8:00 AM ET |

6.4.2. Deadline of Repair for Errors Identified by CAT

Errors identified by CAT will be provided to Industry Members. Once available, repairs can be made immediately. All errors that require repair must be repaired prior to **8AM Eastern Time on T+3** (CAT Trading Day of event + three Trading Days). Repairs received after the repair deadline will be considered late.

Table 55: Repair Window Examples

| Event Occurs | Holiday | Initial Report Due (T+1) | Repair Due (T+3) |
|------------------------------|------------------------------------|--------------------------|----------------------|
| Monday 14:20 PM ET | N/A | Tuesday 8:00 AM ET | Thursday 8:00 AM ET |
| Monday 23:40 PM ET | N/A | Wednesday 8:00 AM ET | Friday 8:00 AM ET |
| Friday 11:00 AM ET | N/A | Monday 8:00 AM ET | Wednesday 8:00 AM ET |
| Friday 16:02 PM ET | N/A | Monday 8:00 AM ET | Wednesday 8:00 AM ET |
| Friday 16:02 PM ET | Next Monday | Tuesday 8:00 AM ET | Thursday 8:00 AM ET |
| Wednesday 15:00 PM ET | Thursday, Friday is half day | Friday 8:00 AM ET | Tuesday 8:00 AM ET |
| Saturday 11:15 AM ET | N/A | Tuesday 8:00 AM ET | Thursday 8:00 AM ET |
| Saturday 11:15 AM ET | The Following Monday | Wednesday 8:00 AM ET | Friday 8:00 AM ET |
| Monday 10:00 AM ET (holiday) | On the Event Date | Wednesday 8:00 AM ET | Friday 8:00 AM ET |

6.4.3. Deadline for Firm Initiated Corrections and Deletions

CAT specifications allow for Industry Members to correct and delete events that did not produce an error during processing. All such corrections must be submitted within the same correction deadline as described in 6.4.2.

6.5. Security

6.5.1. Encryption (In-transit)

TLS-based encryption, version 1.2 minimum, is required for connection to the Reporter Portal (whether accessed via private line or the SRG) and to the Security Reporter Gateway itself.

For SFTP, in addition to the fact that the SFTP service is only accessible via private line, traffic will be encrypted by virtue of the intrinsic encryption capabilities of SFTP. AES256 will be supported for SFTP; support for other encryption protocols is under evaluation.

6.5.2. Encryption (At-rest)

The CAT system will use native AWS encryption features to encrypt data upon receipt. No action is required by the Industry Member.

6.5.3. Authentication

Two-factor authentication will be required for access to the Reporter Portal. The first factor will be username and password which will require periodic rotation.

The second factor will be via push notification to an off-the-shelf application installed on a mobile device provided by the user. The user will be required to install the application to their mobile device through their mobile operating system's application store and then complete a registration process on the Reporter Portal or SRG. There is no cost to the Reporter or the user for this mobile application.

The SFTP service similarly requires that two conditions be met to access the interface. The first factor is authentication via username and password. The second is the use of a defined IP source address that is established during initial onboarding. The SFTP system implements an IP whitelist that prevents access from any system not on the whitelist.

More detailed information related to Security is described in the [FINRA CAT Connectivity Supplement for Industry Members](#) available at <https://www.catnmsplan.com/registration/>.

7. Feedback and Corrections

CAT provides feedback associated with CAT submissions for CAT Reporters and Submitters including:

- **File Status:** available via SFTP and the CAT Reporter Portal, indicates the acceptance or associated errors with a Meta and/or Data Submission files.
- **Reporting Statistics:** available via the CAT Reporter Portal, daily summary statistics representing reporting activity and errors for prior submissions and CAT Trading days. Error Rate is also included.
- **Error Feedback:** available via SFTP and the CAT Reporter Portal, errors found during processing will be made available including Rejections, Out of Sequence, and Unlinked events.
- **Corrections Feedback:** available via the CAT Reporter Portal, information is provided for the repair status of all Corrections. When an error has been corrected, the updated status will be reflected.
- **System Status and Announcements:** available via the CAT Reporter Portal, the status of CAT processing will be made available with a distinction for instances when a processing delay or issue is occurring. Additionally, announcements related to system maintenance and upcoming changes will be presented.

This section describes the procedures for obtaining feedback and making corrections/deletions associated with feedback of errors. Additionally this section describes the requirement for making correction/deletions for accepted data for which there was no feedback.

7.1. File and Error Feedback

Feedback files with associated errors are generated at different stages of processing and returned to the CAT Reporter and Submitter. Errors identified during each processing stage will be provided in the following order with the associated Feedback and Error Correction availability:

Table 56: Feedback and Error Correction Availability

| Seq | Processing Stage | Feedback | Anticipated Delivery | Delivery No Later Than |
|-----|----------------------|--|---|-------------------------------------|
| 1 | File Acknowledgement | File Submission Error | Within 10 minutes of File Submission | 1 hour of File Submission |
| 2 | File Integrity | File Integrity Error | Within 30 minutes of Metadata File Submission | 2 hours of Metadata File Submission |
| 3 | Data Ingestion | Data Errors including syntax and semantic errors | Within an 1 hour of File Integrity Feedback | 4 hours of File Integrity Feedback |
| | | Corrections Feedback for | Within 1 hour of File | 4 hours of File Integrity |

| Seq | Processing Stage | Feedback | Anticipated Delivery | Delivery No Later Than |
|-----|-------------------|---|--|--|
| | | Ingestion Errors | Integrity Feedback | Feedback |
| 4 | Linkage Discovery | Linkage errors including duplicates, out of sequence and linkage errors | T+1 at Noon | T+1 at Noon |
| | | Corrections Feedback for Linkage Errors | Processing Date of Correction Submission + 1 at Noon | Processing Date of Correction Submission + 1 at Noon |

7.1.1. Feedback Generation

Feedback associated with all processing stages will be made available via SFTP and/or the CAT Reporter Portal as described in Table 52: CAT Data and Feedback Interface Methods.

For Feedback files made available via SFTP, the following rules apply:

1. The format of feedback files will match the format of the original file submission.
2. Meta Feedback files will be accessible under the `cat/feedback` directory in the Submitter's home directory on the Feedback SFTP server.
3. Error Data Feedback files will be accessible under the `cat/errors` directory in the Submitter's home directory on the Feedback SFTP server.
4. Feedback for data submitted by a CAT Reporting Agent on behalf of a CAT Reporter will be accessible under the CAT Reporter's home directory on the Feedback SFTP server if the CAT Reporter has an SFTP account.
5. If a file is rejected, it will not proceed to the next processing stage.
6. Error Data Feedback files generated during Data Ingestion and Linkage Discovery will be compressed. Each line in the Data File will contain exactly one record ending with a new-line character.
7. The minimum retention time for feedback files on the SFTP server is 10 calendar days. After that time, they may be removed from the server. Feedback will be available via the CAT Reporter Portal for at least 90 days.

7.1.2. Feedback File Names

1. File Submissions, including Meta and Data files, which have a malformed file name will receive a feedback file name, using the following format:

`<original File Name>.ack.error`

Example: `SUBID_MYID_20170101_000001.ack.error`

2. Meta Feedback Files created by CAT during Acknowledgement, File Integrity and Data Ingestion will be named using the following format:

```
<original File Base Name>[.<Type>][.<File Instruction>].<Stage>[_<Feedback File Number>].<Format Extension>
```

Example: SUBID_MYID_20170101_Group1_OrderEvents_000123.DEL.integrity.json

Table 57: Elements of a Meta Feedback File Name generated during Acknowledgement, File Integrity and Data Ingestion

| Field Name | Data Type | Description | Include Key |
|-------------------------|------------------|---|-------------|
| Original File Base Name | | Base Name of the Original File Submission. <CAT Submitter ID>_<CAT Reporter IMID>_<File Generation Date>_ [<Group>_] <File Kind>_ <File Number> | R |
| Type | Alphanumeric (4) | If the Original File Submission for which feedback is generated was a Metadata File, Type will be set to .meta If the Original File Submission for which feedback is generated was a Data File, Type will not be included. | C |
| File Instruction | Alphanumeric (4) | Applicable to Delete Files. Set equal to '.DEL' for feedback associated with a Delete File Instruction. | C |
| Stage | Alphanumeric (9) | Processing stage associated with the Feedback including: <ul style="list-style-type: none"> ack - Acknowledgement integrity – File Integrity ingestion – Data Ingestion | R |
| Feedback File Number | Unsigned | Sequence number of the file, 6-digits long, left-padded with zeros. Will be populated as needed to prevent duplicate Feedback file names for instances when multiple feedback files are generated for the same File Submission. The File Number is not required to be populated in submission order. | C |
| Format Extension | Alphanumeric (4) | Represents the feedback format; Set equal to the feedback format of the original submission. JSON formatted feedback will be set to 'json', and CSV formatted feedback will be populated with 'csv'. | R |

3. Meta Feedback Files created by CAT during Linkage Discovery will be named using the following format:

```
<CAT Submitter ID>_<CAT Reporter IMID>_<CAT File Generation Date>_<File Kind>.linkage[_<Feedback File Number>].<Format Extension>
```

For example: SUBID_MYID_20170101_OrderEvents.linkage_000001.json

Table 58: Elements of a Meta Feedback File Name generated during Linkage Discovery

| Field Name | Data Type | Description | Include Key |
|--------------------------|-------------------|---|-------------|
| CAT Submitter ID | Unsigned | CAT Reporting Agent that submitted the data to CAT. | R |
| CAT Reporter IMID | Alphanumeric (7) | The SRO assigned identifier of the firm to which the data within the file belongs. | R |
| CAT File Generation Date | Date | The date the file was generated by CAT. | R |
| File Kind | Alphanumeric (20) | Set to 'OrderEvents' | R |
| Type | | Not applicable for Linkage Discovery Feedback files | |
| Stage | Alphanumeric (9) | Set to 'LINKAGE' | R |
| Feedback File Number | Unsigned | Sequence number of the file, 6-digits long, left-padded with zeros. Will be populated as needed to prevent duplicate Feedback file names for instances when multiple feedback files are generated for Linkage errors. The File Number is not required to be populated in submission order. | C |
| Format Extension | Alphanumeric (4) | Represents the feedback format; Set equal to the feedback format of the original submission. JSON formatted feedback will be set to 'json', and CSV formatted feedback will be populated with 'csv'. | R |

4. When there are no Linkage Errors found in Linkage Discovery, the feedback file name will have the following format:

```
<CAT Submitter ID>_<CAT Reporter IMID>_<CAT File Generation Date>_OrderEvents.linkage[_<Feedback File Number>].success
```

5. Error Data Feedback Files of Ingestion Errors created by CAT during File Ingestion will be named using the following format: (refer to Table 58 for applicable field definitions)

```
<original File Base Name>.ingestion.error[_<Feedback File Number>].<Format Extension>.bz2
```

Example: SUBID_MYID_20170101_Group1_OrderEvents_000123.ingestion.error.json.bz2

6. Error Data Feedback Files of Linkage Errors created by CAT during Linkage Discovery will be named using the following format: (refer to Table 58 for applicable field definitions)

```
<CAT Submitter ID>_<CAT Reporter IMID>_<CAT File Generation Date>_<File Kind>.linkage.error[_<Feedback File Number>].<Format Extension>.bz2
```

Example: SUBID_MYID_20170101_Group1_OrderEvents.linkage.error_000001.json.bz2

7.2. File Acknowledgement

The File Acknowledgement processing stage is where files are received and processing is initiated. Every file submission is acknowledged, and file names are validated.

The following rules apply to File Acknowledgment:

1. Acknowledgement feedback will be generated for all files submissions, including Meta and Data files.
2. The Plan Processor will remove files from the upload directory as soon as each file upload is complete.
3. The Submitter must not delete files from the `/submitterID/cat/upload` directory.
4. File acknowledgement feedback files will include the file extension `.ack`
5. File acknowledgement errors, including when a File Name is malformed, will return the original filename with the `.ack.error` extension. The file will be empty.

7.2.1. File Acknowledgement Feedback Definition

Table 59: File Acknowledgement Feedback

| Seq | Name | Data Type (Length) | Description |
|---|------------------------|-------------------------|--|
| 1 | feedbackVersion | Text (10) | The schema version of the feedback file. |
| 2 | submitter | Unsigned | The CAT Submitter ID from the file name. |
| 3 | reporter | CAT Reporter IMID | The CAT Reporter IMID from the file name. |
| 4 | fileGenerationDate | Date | The file generation date from the file name. |
| 5 | fileName | Alphanumeric (90) | File name as submitted for which feedback is being provided. |
| 6 | receiptTimestamp | Timestamp | Date and time the file was received. Timestamp will be in STRING format. |
| 7 | stage | Alphanumeric (20) | Set to 'FILE_ACKNOWLEDGEMENT' |
| 8 | stageCompleteTimestamp | Timestamp | Date and time when the file completed the acknowledgement stage. Timestamp will be in STRING format. |
| 9 | status | Alphanumeric (7) | Set to 'Success'. |
| 10 | severity | Alphanumeric (7) | Not applicable for the acknowledgement stage. |
| 11 | code | Unsigned | Not applicable for the acknowledgement stage. |
| 12 | errorFileName | Alphanumeric (90) | Not applicable for the acknowledgement stage. |
| 13 | errorCount | Unsigned | Not applicable for the acknowledgement stage. |
| 14 | errorDetails | Multi-Dimensional Array | Not applicable for the acknowledgement stage. |
| Error Details – Metadata File Block Start | | | |
| For each Error Type <i>n</i> , the following values will be included: | | | |

| Seq | Name | Data Type (Length) | Description |
|------------------------------------|----------------|--------------------|---|
| 14.n.1 | errorType | Alphanumeric (20) | Not applicable for the acknowledgement stage. |
| 14.n.2 | errorTypeCount | Unsigned | |
| Error Details – Metadata Block End | | | |
| 15 | doneForDay | Boolean | Not applicable for the acknowledgement stage. |
| 16 | metaFileName | Alphanumeric (90) | Not applicable for the acknowledgement stage. |

7.2.2. JSON Examples of File Acknowledgement

Metadata File Submission Acknowledgement Success:

| | |
|------------------------------------|---|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.json |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.ack.json |
| Acknowledgement of Meta File | <pre>{ "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" }</pre> |

Data File Submission Acknowledgement Success:

| | |
|------------------------------------|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.json.bz2 |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.ack.json |
| Acknowledgement of Data File | <pre>{ "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" }</pre> |

Data File Submission Acknowledgement Error:

| | |
|------------------------------------|-------------------------------------|
| Original File Submission File Name | SUBID_MYID_20170307000123.json.bz2 |
| Meta Feedback File Name | SUBID_MYID_20170307000123.ack.error |
| Acknowledgement of Data File | empty |

7.2.3. CSV Example for File Integrity Feedback

Metadata File Submission Integrity Success:

| | | |
|------------------------------------|---|----------------|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.csv | |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.integrity.csv | |
| Meta File | | Not applicable |

Metadata File Submission Integrity Error:

| | | |
|------------------------------------|---|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.csv | |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.integrity.csv | |
| Meta File | LINE 1 | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.meta.csv, 20170307T153552.000001089,FILE_INTEGRITY, 20170307T154152.000001089,Failure,Error,1107,,,,, |

Data File Submission Integrity Success:

| | | |
|------------------------------------|--|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.csv.bz2 | |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.integrity.csv | |
| Meta File | LINE 1 | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089,FILE_INTEGRITY, 20170307T154152.000001089,Success,,,,, |

Data File Submission Integrity Error:

| | |
|------------------------------------|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.csv.bz2 |
|------------------------------------|--|

| | | |
|-------------------------|--|---|
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.integrity.csv | |
| Meta File | LINE 1 | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089,FILE_INTEGRITY, 20170307T154152.000001089,Failure,Error,1107,,,,, |

7.2.4. CSV Examples of File Acknowledgement

Metadata File Submission Acknowledgement:

| | | |
|------------------------------------|---|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.csv | |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.ack.csv | |
| Acknowledgement of Meta File | LINE 1 | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.meta.csv, 20170307T153552.000001089,FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089,Success,,,,,, |

Data File Submission Acknowledgement:

| | | |
|------------------------------------|--|---|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.csv.bz2 | |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.ack.csv | |
| Acknowledgement of Meta File | LINE 1 | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089,FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089,Success,,,,,, |

7.3. File Integrity

During the File Integrity processing stage, file names are validated for uniqueness. Filename and Metadata file contents are validated to ensure they are readable, formatted as expected, and include valid information related to the Data file submission. Additionally, Metadata files are paired with Data files to ensure the included File Details represent the information contained in the associated Data file.

The following rules apply:

1. All files with a Success status generated during File Acknowledgement will enter the File Integrity processing stage.
2. File integrity feedback file will include the file extension `.integrity`.

3. Metadata and Data filenames which duplicate prior submissions accepted during File Integrity will reject.
4. Metadata files which are not readable, include invalid identifiers, or values that do not match the file name will reject.
5. Data files which include invalid values in the file name will reject.
6. The CAT Submitter ID of the metadata and data file must be equal to the Submitter ID of the submitter that sent the files (as determined from SFTP or CAT Reporter Portal username).
7. The CAT Reporter IMID within the filename must match the CAT Reporter IMID populated in the metadata file.
8. If the CAT Submitter is reporting on behalf of the CAT Reporter IMID, a Reporting Relationship must be effective.
9. If the CAT Submitter is designating a Third-party CAT Reporting Agent to be able to view and take action on reporting feedback, a Third Party Reporting Agent Relationship must be effective.
10. Metadata files that cannot be paired with a Data file will reject as Data files must be submitted prior to the Metadata file submission.
11. Data Files that do not pair with an associated metadata file within 30 minutes of the file submission (either because the metadata file was not uploaded or had a processing error) will result in a warning.
12. A Data file without an associated Metadata file within 2 hours of the data file submission will reject. The file must be resubmitted. The resubmitted filename may be the same.
13. Once a Data file and Metadata file are paired, validations of the Metadata Block will occur. If an error is found in the contents of the Metadata Block, the associated Data File will reject. In order to resubmit the Data file, a Metadata file for the Data file is also required.
14. Compressed Hash - computed SHA256 must equal metadata Compressed Hash.

7.3.1. JSON Examples for File Integrity Feedback

Metadata File Submission Integrity Success:

| | |
|------------------------------------|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.json |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.integrity.json |
| Meta File | Not applicable |

Metadata File Submission Integrity Error:

| | |
|------------------------------------|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.json |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.meta.integrity.json |
| Meta File | { |

| | |
|--|--|
| | <pre> "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "severity": "Error", "code": [1107] } </pre> |
|--|--|

Data File Submission Integrity Success:

| | |
|------------------------------------|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.json.bz2 |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.integrity.json |
| Meta File | <pre> { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" } </pre> |

7.3.2. File Integrity Feedback Definition

Table 60: File Integrity Feedback

| Seq | Name | Data Type (Length) | Description |
|-----|------------------------|--------------------|---|
| 1 | feedbackVersion | Text (10) | The schema version of the feedback file. |
| 2 | submitter | Unsigned | The CAT Submitter ID from the file name. |
| 3 | reporter | CAT Reporter IMID | The CAT Reporter IMID from the file name. |
| 4 | fileGenerationDate | Date | The file generation date from the file name. |
| 5 | fileName | Alphanumeric (90) | File name as submitted for which feedback is being provided. |
| 6 | receiptTimestamp | Timestamp | Date and time the file was received. Timestamp will be in STRING format. |
| 7 | stage | Alphanumeric (20) | Set to 'FILE_INTEGRITY' |
| 8 | stageCompleteTimestamp | Timestamp | Date and time when the file completed the integrity stage. Timestamp will be in |

| Seq | Name | Data Type (Length) | Description |
|---|---------------|-------------------------|---|
| | | | STRING format. |
| 9 | status | Alphanumeric (7) | Populated with 'Success' or 'Failure' as per the processing outcome. Set to 'Failure' when errors and/or warnings are identified. |
| 10 | severity | Alphanumeric (7) | Populated when the Status is 'Failure'. If status is 'Failure', severity will be set to 'Error' or 'Warning'. If one or more errors found, will be set to 'Error'. Otherwise will be set to 'Warning'. |
| 11 | code | Array | Error codes indicating reason for File Failure. Not applicable for Metadata block errors. |
| 12 | errorFileName | Alphanumeric (90) | Not applicable for the integrity stage. |
| 13 | errorCount | Unsigned | Not applicable for the integrity stage. |
| 14 | errorDetails | Multi-Dimensional Array | Only applicable for feedback file on a metadata file with multiple blocks. |
| Error Details – Metadata File Block Start | | | |
| For each Metadata Block for which there is an error, the following values will be included: | | | |
| 14.n.1 | blockFileName | Alphanumeric (90) | The <i>fileName</i> of the data file named within the metadata block which has an associated error. |
| 14.n.2 | code | Array | Error codes indicating reason for Failure of the metadata block. |
| Error Details – Metadata Block End | | | |
| 15 | doneForDay | Boolean | Not applicable for the integrity stage. |
| 16 | metaFileName | Alphanumeric (90) | Metadata file name that was paired with the Data file. Not populated when a meta and data files were not able to be paired. Not populated for Metadata files for which feedback is being provided. |

7.4. Data Ingestion

During Data Ingestion, events within the Data file are validated. Validations to ensure correct syntax and semantics associated with record length, field length, data type, non-null and reference data checks are performed. Validations are initiated by the Action Type and event type of every record contained in the file. Ingestion feedback will be provided with reference to the file in which the data was transmitted.

During the ingestion phase, each record will be checked for proper formatting (JSON field names and values, CSV values in correct positions) and data contents.

The following rules apply:

1. File Ingestion feedback will be generated for every data file for which a Success status was generated during File Integrity. The feedback will consist of a metadata feedback file and an error feedback data file when errors are found.
2. Metadata File Ingestion feedback files will include the file extension `.ingestion`.
3. Ingestion feedback error data files will include the file extension `.ingestion.error`.
4. Data Files which are not readable and for which the record count does not match the record count provided in the meta will be rejected. Records within the file will not be processed. The file must be resubmitted. Meta feedback will be provided including the error code associated with the file error.
5. Any record within a Data File determined to be malformed or otherwise invalid will be rejected.
6. When a record is readable and can be parsed, Ingestion validations will occur for every field within the record.
7. One or more errors may be found within a record.
8. Records with associated errors found during Ingestion will result in a rejection. The record will not participate in Linkage Discovery.
9. Record rejections will be provided in feedback with the generation of a Meta feedback file and Error Data Feedback file that includes the error records.
10. Ingestion error feedback will provide up to eight (8) error codes. If there are more than 8 error codes, the eighth error code will inform the user that there are additional errors associated with the record that were not included in the feedback file.
11. When an error record that was originally submitted in CSV format is readable and parsable, the error feedback will be returned from the 3rd position.
12. When an error record that was originally submitted in CSV format is not readable, the original record submitted to CAT will be returned.
13. When an error is found for events originally submitted in JSON format, the original record submitted to CAT will be returned and will be formatted as a string using JSON rules.
14. Records that are not rejected during Ingestion will participate in Linkage Discovery.

7.4.1. Ingestion Feedback Definitions

Table 61: Ingestion Feedback Metadata File

| Seq | Name | Data Type (Length) | Description |
|-----|-----------------|--------------------|---|
| 1 | feedbackVersion | Text (10) | The schema version of the feedback file. |
| 2 | submitter | Unsigned | The CAT Submitter ID from the file name. |
| 3 | reporter | CAT Reporter IMID | The CAT Reporter IMID from the file name. |

| Seq | Name | Data Type (Length) | Description |
|---|------------------------|-------------------------|--|
| 4 | fileGenerationDate | Date | The file generation date from the file name. |
| 5 | fileName | Alphanumeric (90) | File name as submitted. |
| 6 | receiptTimestamp | Timestamp | Date and time the file was received. Timestamp will be in STRING format. |
| 7 | stage | Alphanumeric (20) | Set to 'INGESTION' |
| 8 | stageCompleteTimestamp | Timestamp | Date and time when the file completed the ingestion stage. Timestamp will be in STRING format. |
| 9 | status | Alphanumeric (7) | Populated with 'Success' or 'Failure' as per the processing outcome. Set to 'Failure' when data errors and/or warnings are identified. |
| 10 | severity | Alphanumeric (7) | Populated when the Status is 'Failure'. If status is 'Failure', severity will be set to 'Error'. |
| 11 | code | Unsigned | Error code indicating reason for File Failure. Populated when the Data File is rejected. |
| 12 | errorFileName | Alphanumeric (90) | File name associated with the feedback metadata file generated by CAT. Populated if errors were found associated with individual records contained in the Data file. |
| 13 | errorCount | Unsigned | Number of Error and Warning records in the file; If no errors found, will be set to 0. |
| 14 | errorDetails | Multi-Dimensional Array | Not applicable for the ingestion stage. |
| Error Details – Metadata Block Start | | | |
| For each Error Type <i>n</i> , the following values will be included: | | | |
| 14.n.1 | errorType | Alphanumeric (20) | Not applicable for the ingestion stage. |
| 14.n.2 | errorTypeCount | Unsigned | |
| Linkage Error Details – Metadata Block End | | | |
| 15 | doneForDay | Boolean | Not applicable for the ingestion stage. |
| 16 | metaFileName | Alphanumeric (90) | Metadata file name that was paired with the Data file. |

Table 62: Ingestion Feedback Error Data File

| Seq | Name | Data Type (Length) | Description |
|-----|-----------|--------------------|---|
| 1 | errorCode | Array | <p>The CAT Error Codes associated with the <i>firmROEID</i> representing up to 8 error codes.</p> <p>If the record has more than 8 errors, 7 error codes will be presented. The 8th error code will be set to "2999" which indicates the event has more than 8 errors.</p> <p>Refer to Appendix E for the definition of all Error Codes.</p> |

| Seq | Name | Data Type (Length) | Description |
|-----|-------------|--------------------|--|
| 2 | actionType | Alphanumeric (3) | Set to 'RPR' |
| 3 | errorROEID | Numeric (20) | Identifier for the record that has errors. Populated with a CAT assigned identifier |
| 4 | errorRecord | Unspecified | <p>CSV Format: Original Record, containing all fields of the original record excluding <i>actionType</i> and <i>errorROEID</i>.</p> <p>JSON Format: Original Record, containing all fields of the original record. The original record will be escaped with JSON rules and returned as a string.</p> <p>Note: the length of the original record will be a max of 8190 characters. The errorRecord will be the original record that was submitted plus additional characters for JSON formats as specified.</p> |

7.4.2. JSON Examples for Data Ingestion Feedback

Data File Submission Ingestion Success:

| | |
|------------------------------------|---|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.json.bz2 |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.ingestion.json |
| Meta File | <pre>{ "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "INGESTION", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success", "errorCount": 0 "metaFileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json" }</pre> |

Data File Submission Ingestion Error:

| | |
|------------------------------------|---|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.json.bz2 |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.ingestion.json |
| Meta File | <pre>{ "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID MYID 20170307 OrderEvents 000123.json.bz2",</pre> |

| | |
|-------------------------------|---|
| | <pre>"receiptTimestamp": "20170307T153552.000001089", "stage": "INGESTION", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "errorFileName": "SUBID_MYID_20170307_OrderEvents_000123 .ingestion.error.json.bz2", "errorCount": 2 "metaFileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json" }</pre> |
| Error Data Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.ingestion.error.js on.bz2 |
| Data File | <pre>{"errorCode": [2001, 2002], "actionType": "RPR", "errorROEID": 123456, "errorRecord": {"actionType": "\NEW", "firmROEID": "\20170901_ROE123456", "type": "\MEOJ", "orderKeyDate": "\20170901T120102.123456", "eventTimestamp": "\201 70901T120102.123456", "manualFlag": false, "symbol": "\X YZ", "orderID": "\T12346", "priorOrderID": "\T12345", "priorOrderKeyDate": "\20170901T120102.000000", "initiat or": "\C", "quantity": 1000, "minQty": 100, "leavesQty": 100}}</pre> <pre>{"errorCode": [2003], "actionType": "RPR", "errorROEID": 14447 7, "errorRecord": {"actionType": "\NEW", "firmROEID": "\ 20170901_ROE1230011", "type": "\MEOJ", "orderKeyDate": "\20170901T120162.123456", "eventTimestamp": "\20170901 T120162.123456", "manualFlag": false, "symbol": "\XYZ", "orderID": "\T12355", "priorOrderID": "\T12344", "prio rOrderKeyDate": "\20170901T120092.000000", "initiator": "\C", "quantity": 1100, "minQty": 100, "leavesQty": 100} "}</pre> |

7.4.3. CSV Examples for File Ingestion Feedback

Data File Submission Ingestion Success:

| | | |
|------------------------------------|--|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.csv.bz2 | |
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.ingestion.csv | |
| Meta File | LINE 1 | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089, INGESTION, 20170307T154152.000001089, Success, , , , 0, , , , SUBID_MYID_20170307_OrderEvents_000123.meta.csv |

Data File Submission Ingestion Error:

| | |
|------------------------------------|--|
| Original File Submission File Name | SUBID_MYID_20170307_OrderEvents_000123.csv.bz2 |
|------------------------------------|--|

| | | |
|-------------------------|--|---|
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.ingestion.csv | |
| Meta File | LINE 1 | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089,INGESTION,20170307T154152 .000001089,Failure,,, SUBID_MYID_20170307_OrderEvents_000123 .ingestion.error.csv.bz2,2,,, SUBID_MYID_20170307_OrderEvents_000123.meta.csv |
| Data Feedback File Name | SUBID_MYID_20170307_OrderEvents_000123.ingestion.error.csv | |
| Data File | LINE 1 | 2001 2002,RPR,123456,<error record> |
| | LINE 2 | 2003,RPR,123457,<error record> |

7.5. Linkage Discovery

During Linkage Discovery, events are compared with other events to perform duplicate checks, out of sequence checks and to perform linkages among events having the same Linkage Keys. The linkage types performed by CAT are defined in [Section 2.6](#).

Linkage Discovery processing will occur in the following order:

Table 63: Steps in Linkage Discovery

| Seq | Linkage Discovery Step | Feedback |
|-----|--|---|
| 1 | Full Duplicate Checks | When duplicates are found, one record is kept and all others are rejected |
| 2 | Order Key, Trade Key, Quote Key and Fulfillment Key Duplicate Checks | When an Event Key is duplicated, all events having the same key are rejected |
| 3 | Linkage Key Duplicate Checks | When a Linkage Key is duplicated, all events having the same Linkage Key are rejected |
| 4 | Intrafirm Linkage and Out of Sequence | Events within a firm that do not match or are found to be out of sequence result in an unlinked event |
| | Interfirm Linkage | Events routed/received between firms that do not match result in an unlinked event |
| | Exchange Linkage | Events routed to an Exchange that do not match result in an unlinked event |
| | Trade Linkage | Trade events which name a TRF/ORF/ADF record that do not match result in an unlinked event |

The following rules apply:

1. Linkage Discovery processing will be performed for all events which pass Ingestion.

2. Linkage feedback files will include the file extension `.linkage`.
3. Linkage feedback error files will include the file extension `.linkage.error`.
4. When full duplicates are identified, one event will be kept and all other events which fully duplicate the record will be rejected.
5. When Event Key duplicates are identified, all events having the duplicated key will be rejected.
6. When Linkage Key duplicates are identified, all events having the duplicated Linkage Key will be rejected.
7. Events that passed all duplicates validations participate in the process which generates linkages.
8. When linkages are expected but do not occur, a linkage error will be generated reflecting an unlinked event.
9. In cases when linkage did not occur between venues, unlinked feedback will be generated for the CAT Reporter whose record did not link and the CAT Reporter that was named. Separate error codes will be assigned.
10. One or more linkage errors may be found within a record.
11. Named errors are considered repaired when the unlinked event is repaired.
12. Linkage feedback will be provided in the submission format of the unlinked event, including named unlinked errors.
13. Linkage Discovery Error Data Feedback files will be limited to an uncompressed file size of 1GB.
14. Multiple Unlinked Error Data Feedback files will be provided to ensure the file size maximum is not exceeded. The File Feedback number will be incremented to ensure the feedback file name is not duplicated.
15. When there are no Linkage Discovery Errors, an empty file will be returned with a `.success` extension.

7.5.1. Linkage Discovery Feedback Definitions

Linkage Discovery Errors include unlinked events reported by the CAT Reporter, and unlinked events on which the CAT Reporter was named. For named linkage errors, a subset of fields will be provided.

There are 5 types of Unlinked Data errors including:

| | |
|--|---|
| | |
| 1. Unlinked error reported by the CAT Reporter for all event types | Table 65: Linkage Error Reported by CAT Reporter |
| 2. Named on an Unlinked Industry Member Order Event | Table 66: Linkage Error – Named on Unlinked Industry Member Order Event |
| 3. Named on an Unlinked Industry Member Quote Event | Table 67: Linkage Error – Named on Unlinked Industry Member Quote Event |
| 4. Named on an Unlinked Exchange Event | Table 68: Linkage Error – Named on Unlinked Exchange Event |

| | |
|--------------------------------------|--|
| 5. Named on an Unlinked Trade Report | Table 69: Linkage Error – Named on Unlinked Trade Report |
|--------------------------------------|--|

7.5.1.1. Metadata Feedback File

A metadata feedback file is provided to deliver the status and outcome of validations and linkages that occurred during the Linkage Discovery processing stage. There is only one type of Metadata File, which will include the feedback meta information for all linkage errors, including unlinked events reported by the CAT Reporter and unlinked events on which the CAT Reporter was named.

Table 64: Linkage Discovery Feedback Metadata File Definition

| Seq | Name | Data Type (Length) | Description |
|-----|------------------------|-------------------------|--|
| 1 | feedbackVersion | Text (10) | The schema version of the feedback file. |
| 2 | submitter | Unsigned | The Submitter ID associated with the original submission of the events. |
| 3 | reporter | CAT Reporter IMID | The CAT Reporter IMID associated with the events. |
| 4 | fileGenerationDate | Date | The CAT Processing Date on which the feedback file was generated. Since multiple file generation dates can participate in a single CAT Processing Date, the file generation date in the feedback file need not equal the file generation date in the actual submissions file. |
| 5 | fileName | Alphanumeric (90) | Not applicable for the linkage stage. |
| 6 | receiptTimestamp | Timestamp | Not applicable for the linkage stage. |
| 7 | stage | Alphanumeric (20) | Set to 'linkage' |
| 8 | stageCompleteTimestamp | Timestamp | Date and time when the file completed the linkage stage. Timestamp will be in STRING format. |
| 9 | status | Alphanumeric (7) | Populated with 'Success' or 'Failure' as per the processing outcome. |
| 10 | severity | Alphanumeric (7) | Not applicable for Linkage Discovery. |
| 11 | code | Unsigned | Not applicable for Linkage Discovery. |
| 12 | errorFileName | Alphanumeric (90) | File name associated with the feedback metadata file generated by CAT. |
| 13 | errorCount | Unsigned | Total number of Error and Warning records for the CAT Reporter IMID and CAT Submitter ID on the CAT Processing Date. |
| 14 | errorDetails | Multi-Dimensional Array | Linkage feedback information associated with each linkage type. The list will include all linkage types with the error record count associated with each linkage type. Refer to Linkage Error Details – Metadata Block |

| Seq | Name | Data Type (Length) | Description |
|---|----------------|--------------------|---|
| | | | for information that will be included. |
| Linkage Error Details – Metadata Block Start | | | |
| For each Linkage Type <i>n</i> , the following values will be included: | | | |
| 14.n.1 | linkageType | Alphanumeric (20) | The Linkage Type. Values include: <ul style="list-style-type: none"> • Intrafirm • Interfirm • Exchange • Trade |
| 14.n.2 | errorTypeCount | Unsigned | Number of Errors and Warnings for each linkage type. |
| Linkage Error Details – Metadata Block End | | | |
| 15 | doneForDay | Boolean | Used to indicate the last metadata file for Ingestion feedback is delivered. <i>doneForDay=true</i> when the last file is delivered. |
| 16 | metaFileName | Alphanumeric (90) | Not applicable for Linkage Discovery. |

7.5.1.2. Linkage Error Reported by CAT Reporter

Table 65: Linkage Error Reported by CAT Reporter specifies the feedback format of unlinked errors reported by the CAT Reporter. All fields of the original event will be provided in the feedback.

Table 65: Linkage Error Reported by CAT Reporter

| Seq | Name | Data Type (Length) | Description |
|-----|-------------|--------------------|---|
| 1 | errorCode | Array | The CAT Error Codes associated with the <i>firmROEID</i> representing up to 2 error codes. Refer to Appendix E for the definition of all Error Codes. |
| 2 | actionType | Alphanumeric (3) | Set to 'RPR' |
| 3 | errorROEID | Numeric (20) | For unlinked events associated with the CAT Reporter, populated with a CAT assigned identifier. |
| 4 | errorRecord | Text (8190) | CSV Format: Original Record, containing all fields of the original record excluding <i>actionType</i> and <i>errorROEID</i> . JSON Format: Original Record, containing all fields of the original record. For unlinked events associated with the CAT Reporter, the original record will be populated with all fields of the original submission excluding <i>actionType</i> and <i>errorROEID</i> . Note: the length of the original record will be a max of 8190 characters and will be represented by the original record that was submitted. |

7.5.1.3. Named on Unlinked Industry Member Order Event

An unlinked Industry member order event occurs when any of the following linkages fail:

- Industry Member routes an order to another Industry Member or Exchange
- Industry Member receives an order from another Industry Member or Exchange

Table 66: Linkage Error – Named on Unlinked Industry Member Order Event

| Seq | Name | Data Type (Length) | Description |
|-----|----------------------|----------------------------------|--|
| 1 | errorCode | Array | The CAT Error Codes associated with the Named Error. One errorCode will be assigned. Refer to Appendix E. of the CAT Reporting Technical Specifications for Industry Members for the definition of Trade Linkage Named Error Codes. |
| 2 | errorType | Message Type | Named Error Type; Set equal to ERRIM |
| 3 | errorROEID | Numeric (20) | Not applicable for Named Errors. |
| 4 | firmROEID | Text(64) | firmROEID of the unlinked event as assigned by the CAT Reporter. |
| 5 | type | Message Type | Event Type of the unlinked event. |
| 6 | symbol | Symbol | Symbol when populated on the unlinked event. |
| 7 | optionID | Text(22) | OptionID when populated on the unlinked event. |
| 8 | eventTimestamp | Timestamp | Timestamp as populated on the unlinked event. |
| 9 | side | Choice | Side as populated on the unlinked event. |
| 10 | price | Price | Price as populated on the unlinked event. |
| 11 | quantity | Real Quantity | Quantity as populated on the unlinked event. |
| 12 | senderIMID | Industry Member ID / Exchange ID | senderIMID when populated on the unlinked event. |
| 13 | receiverIMID | Industry Member ID | receiverIMID when populated on the unlinked event. |
| 14 | destination | Industry Member ID / Exchange ID | destination when populated on the unlinked event. |
| 15 | routedOrderID | Text (64) | The routedOrderID as populated on the unlinked event. |
| 16 | reservedForFutureUse | | Field is Reserved for Future Use. |
| 17 | reservedForFutureUse | | Field is Reserved for Future Use. |

7.5.1.4. Named on Unlinked Industry Member Quote Event

An unlinked Industry member quote event occurs when any of the following linkages fail:

- Industry Member sends a quote to an Inter-dealer Quotation System
- Inter-dealer Quotation System receives a quote from an Industry Member

Table 67: Linkage Error – Named on Unlinked Industry Member Quote Event

| Seq | Name | Data Type (Length) | Description |
|-----|----------------------|--------------------|--|
| 1 | errorCode | Array | The CAT Error Codes associated with the Named Error. One errorCode will be assigned. Refer to Appendix E. of the CAT Reporting Technical Specifications for Industry Members for the definition of all Error Codes. |
| 2 | errorType | Message Type | Named Error Type; Set equal to ERRQT |
| 3 | errorROEID | Numeric (20) | Not applicable for Named Errors. |
| 4 | firmROEID | Text(64) | firmROEID of the unlinked event as assigned by the CAT Reporter. |
| 5 | type | Message Type | Event Type of the unlinked event. |
| 6 | symbol | Symbol | Symbol when populated on the unlinked event. |
| 7 | eventTimestamp | Timestamp | Timestamp as populated on the unlinked event. |
| 8 | bidPrice | Price | bidPrice as populated on the unlinked event. |
| 9 | bidQty | Whole Quantity | bidQty as populated on the unlinked event. |
| 10 | askPrice | Price | askPrice as populated on the unlinked event. |
| 11 | askQty | Whole Quantity | askQty as populated on the unlinked event. |
| 12 | senderIMID | Industry Member ID | senderIMID as populated on the unlinked event. |
| 13 | receiverIMID | Industry Member ID | receiverIMID when populated on the unlinked event. |
| 14 | destination | Industry Member ID | <i>destination</i> when populated on the unlinked event. |
| 15 | routedQuoteID | Text (64) | <i>routedQuoteID</i> as populated on the unlinked event. |
| 16 | receivedQuoteID | Text (64) | <i>receivedQuoteID</i> as populated on the unlinked event. |
| 17 | reservedForFutureUse | | Field is Reserved for Future Use. |
| 18 | reservedForFutureUse | | Field is Reserved for Future Use. |

7.5.1.5. Named on Unlinked Exchange Event

An unlinked Exchange Event occurs when any of the following linkages fail:

- Exchange receives an order from an Industry Member
- Exchange routes an order to an Industry Member

Table 68: Linkage Error – Named on Unlinked Exchange Event

| Seq | Name | Data Type (Length) | Description |
|-----|-----------|--------------------|---|
| 1 | errorCode | Array | The CAT Error Codes associated with the Named Error. One errorCode will be assigned. Refer to Appendix E. of the CAT Reporting Technical Specifications for Industry Members for the definition of Exchange Linkage Named Error Codes. |

| Seq | Name | Data Type (Length) | Description |
|-----|----------------------|--------------------|--|
| 2 | errorType | Message Type | Named Error Type; Set equal to ERREX |
| 3 | errorROEID | Numeric (20) | Not applicable for Named Errors. |
| 4 | recordID | Text(64) | Unique identifier of the unlinked exchange event as assigned by the Plan Participant |
| 5 | type | Message Type | Event Type of the unlinked event. |
| 6 | symbol | Symbol | Symbol when populated on the unlinked event. |
| 7 | optionID | Text(22) | OptionID when populated on the unlinked event. |
| 8 | eventTimestamp | Timestamp | Timestamp as populated on the unlinked event. |
| 9 | side | Choice | Side as populated on the unlinked event. |
| 10 | price | Price | Price as populated on the unlinked event. |
| 11 | quantity | Real Quantity | Quantity as populated on the unlinked event. |
| 12 | routingParty | Text(20) | RoutingParty as populated on the unlinked event. Populated to represent the identifier used to enter the order into the exchange. |
| 13 | exchange | Exchange ID | Plan Participant Exchange Identifier. |
| 14 | routedOrderID | Text (64) | The routedOrderID when populated on the unlinked event. Populated using identifier from Exchange Data that includes the Order Identifier for the respective exchange used as part of the linkage key. |
| 15 | session | Text (40) | Session as populated on the unlinked event. Populated using identifier from Exchange Data that includes the Session Identifier for the respective exchange used as part of the linkage key. |
| 16 | capacity | Choice | Capacity as populated on the unlinked event. |
| 17 | reservedForFutureUse | | Field is Reserved for Future Use. |
| 18 | reservedForFutureUse | | Field is Reserved for Future Use. |

7.5.1.6. Named on Unlinked Trade Report

An unlinked Trade Report occurs when the following linkage fails:

- Transaction reporting system receives a trade report from an Industry Member

Table 69: Linkage Error – Named on Unlinked Trade Report

| Seq | Name | Data Type (Length) | Description |
|-----|-----------|--------------------|--|
| 1 | errorCode | Array | The CAT Error Codes associated with the Named Error. One errorCode will be assigned. Refer to Appendix E. of the CAT Reporting Technical Specifications for Industry Members for the definition of all Error Codes. |

| Seq | Name | Data Type (Length) | Description |
|-----|----------------------|--------------------|--|
| 2 | errorType | Message Type | Named Error Type Set equal to ERTRF |
| 3 | errorROEID | Numeric (20) | Not applicable for Named Errors. |
| 4 | errorRecordID | Text(64) | Control Number of the unlinked Trade Report as assigned by the FINRA transaction reporting system. |
| 5 | symbol | Symbol | Symbol on the unlinked event. |
| 6 | eventTimestamp | Timestamp | Execution Timestamp as populated on the unlinked event. |
| 7 | quantity | Real Quantity | Execution Quantity on the unlinked event. |
| 8 | price | Price | Execution price on the unlinked event. |
| 9 | rptngExctgMPID | Text (5) | Reporting Side Executing MPID from the unlinked Trade Report. |
| 10 | rptngSideTradeID | Text (40) | Reporting Side Trade ID from the unlinked Trade Report. Populated with Compliance ID in ORF and ADF; Branch Sequence Number in FINRA/NQ TRF and FINRA/NYSE TRF |
| 11 | rptngCapacity | Text (1) | Reporting Side Executing Capacity Code from the unlinked Trade Report. |
| 12 | rptngSideCode | Text (1) | Reporting Side Code from the unlinked Trade Report. |
| 13 | rptngSideShortCode | Text (1) | Reporting Side Short Code from the unlinked Trade Report. |
| 14 | contraExctgMPID | Text (5) | Contra Side Executing MPID from the unlinked Trade Report. |
| 15 | contraSideTradeID | Text (40) | Contra Side Trade ID from the unlinked Trade Report. Populated with Compliance ID in ORF and ADF; Branch Sequence Number in FINRA/NQ TRF and FINRA/NYSE TRF |
| 16 | contraCapacity | Text (1) | Contra Side Executing Capacity Code from the unlinked Trade Report. |
| 17 | contraSideCode | Text (1) | Contra Side Code from the unlinked Trade Report. |
| 18 | marketCenterID | Text (2) | FINRA transaction reporting system identifier. |
| 19 | reservedForFutureUse | | Field is Reserved for Future Use. |
| 20 | reservedForFutureUse | | Field is Reserved for Future Use. |

7.5.2. JSON Examples for Linkage Discovery Feedback

Linkage Discovery Success:

| | |
|-------------------------|--|
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents.linkage_000001.success |
| Meta File | empty |

Linkage Discovery Errors:

| | |
|-------------------------------|--|
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents.linkage_000001.json |
| Meta File | <pre> { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "stage": "LINKAGE", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "errorFileName": "SUBID_MYID_20170307_OrderEvents .linkage.error_000001.json.bz2", "errorCount": 2 "linkages": [{ "linkageType": "Intrafirm", "errorTypeCount": 1 }, { "linkageType": "Interfirm", "errorTypeCount": 1 }, { "linkageType": "Exchange", "errorTypeCount": 0 }, { "linkageType": "Trade", "errorTypeCount": 0 }], "doneForDay": true } </pre> |
| Error Data Feedback File Name | SUBID_MYID_20170307_OrderEvents.linkage.error_000001.json.bz2 |
| Data File | <pre> { "errorCode": [3001,3002] "actionType": "RPR" "errorROEID": 123456 "errorRecord": {<errorRecord as per Table 65: Linkage Error Reported by CAT Reporter >} } { "errorCode": [5004] "actionType": "RPR" "errorROEID": 123457 "errorRecord": {<error record as per Table 69: Linkage Error - Named on Unlinked Trade Report>} } </pre> |

7.5.3. CSV Examples for Linkage Discovery Feedback

Linkage Discovery Success:

| | | |
|-------------------------|--|-------|
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents.linkage_000001.success | |
| Meta File | | empty |

Linkage Discovery Error:

| | | |
|-------------------------|--|--|
| Meta Feedback File Name | SUBID_MYID_20170307_OrderEvents.linkage_000001.csv | |
| Meta File | LINE 1 | 2.1.1,SUBID,MYID,20170307,,,LINKAGE, 20170307T154152.000001089,Failure,,, SUBID_MYID_20170307_OrderEvents .linkage.error_000001.csv.bz2,2, Intrafirm@1 Interfirm@1 Exchange@0 Trade@0,true |
| Data Feedback File Name | SUBID_MYID_20170307_OrderEvents.linkage.error_000001.csv.bz2 | |
| Data File | LINE 1 | 3001 3002,RPR,123456,<errorRecord as per Table 65: Linkage Error Reported by CAT Reporter > |
| | LINE 2 | 5004,RPR,123457,< error record as per Table 69: Linkage Error - Named on Unlinked Trade Report> |

7.6. Corrections

Errors found during CAT processing and found by CAT Reporters subsequent to transmission must be repaired. The reporting of Error Corrections is facilitated in CAT through submissions via SFTP and the CAT Reporter Portal. Certain fields are defined within the Event definitions in [Section 4 Equity Events](#) and [Section 5 Single Leg Option Events](#) to facilitate the reporting of corrections including: *actionType*, *firmROEID*, *errorROEID*.

Corrections may be reported for any previously submitted event. A corrected record will replace the original record for all further processing when the corrected record is received prior to T+4. The following scenarios are supported:

- Repair of events for which a CAT Error was provided in feedback
- Correction of events initiated by firms for which there is no associated CAT error feedback
- Deletion of a single event to remove erroneous events which did or did not result in a CAT Error
- Deletion of a file, resulting in the deletion of all events and respective CAT Errors
- The reporting of corrections may occur on the same CAT Processing Date as the original submission

7.6.1. Repair CAT Errors

A repair is instructed when repairing events for which a CAT Error was provided in feedback. The following rules apply:

1. A Repair record must contain the *actionType* 'RPR'
2. Repair records must populate the *errorROEID* equal to the *errorROEID* value provided by CAT in the respective error feedback; otherwise the record will be rejected.
3. Repair records may be reported within data files, among other CAT action types.
4. A Repair record must be reported for CAT Errors generated as a result of a record that is not readable, or when the record has an error associated with the *eventTimestamp*, or *firmROEID*.
5. CAT errors for which a Repair record is processed will be considered repaired.
6. CAT errors for which a Repair record is processed after to T+3 8am will be considered as a late repair.
7. Repair records processed prior to T+4 8am will result in the elimination of the previously submitted record from further processing.
8. Repair records processed after T+4 8am will be appended to the audit trail.

7.6.1.1. JSON Repair Record Example

```
{
  "actionType": "RPR",
  "errorROEID": 12345678,
  "firmROEID": "20170801_firmROEO12345",
  "type": "MENO",
  "orderKeyDate": "20170801T143031.000000",
  "orderID": "O12345",
  "symbol": "XYZ",
  "eventTimestamp": "20170801T143031.123456",
  "manualFlag": false,
  "deptType": "O",
  "side": "B",
  "price": 10.01,
  "quantity": 500,
  "orderType": "LMT",
  "timeInForce": {"DAY":20170801},
  "tradingSession": "REG",
  "custDspIntrFlag": false,
  "firmDesignatedID": "PROP456",
  "accountHolderType": "O",
  "negotiatedTradeFlag": false
}
```

7.6.1.2. CSV Repair Record Example

```
LINE n RPR,12345678,20170801_firmROEO12345,MENO,,20170801T143031.000000,
O12345,XYZ,20170801T143031.123456,false,,,N,O,,Buy,10.01,500,,LMT,
DAY=20170801,REG,,false,PROP456,O,,,false,,,,,,,,,,,,,
```

7.6.2. Firm Initiated Corrections

A firm initiated correction is instructed for correcting events for which there is no associated CAT error feedback or the firm repairs an error without submitting an *errorROEID*. The following rules apply:

1. A firm initiated correction record must contain the *actionType* 'COR'.
2. Firm initiated correction records must assign the *firmROEID* equal to the *firmROEID* of the original submission, otherwise the record will be rejected.
3. Firm initiated corrections must be used for correcting events for which there is no associated CAT error.
4. Firm initiated corrections may be used to repair an event for which a CAT Error was provided in feedback.
5. Firm initiated corrections may be reported within data files, among other CAT event types.
6. Events for which a firm initiated correction is processed by 8 am on T+3 will be considered corrected.
7. Events for which a firm initiated correction is processed after to T+3 8am will be considered as a late correction.
8. Events for which a firm initiated correction is processed prior to T+4 8am will result in the elimination of the previously submitted record from further processing.
9. Events for which a firm initiated correction processed after T+4 8am will be appended to the audit trail.

7.6.2.1. JSON Firm Initiated Correction Example

```
{
  "actionType": "COR",
  "firmROEID": "20170801_firmROEO12345",
  "type": "MENO",
  "orderKeyDate": "20170801T143031.000000",
  "orderID": "O12345",
  "symbol": "XYZ",
  "eventTimestamp": "20170801T143031.123456",
  "manualFlag": false,
  "deptType": "O",
  "side": "B",
  "price": 10.01,
  "quantity": 500,
  "orderType": "LMT",
  "timeInForce": {"DAY":20170801},
  "tradingSession": "REG",
  "custDspIntrFlag": false,
```

```

"firmDesignatedID": "PROP456",
"accountHolderType": "O",
"negotiatedTradeFlag": false
}

```

7.6.2.2. CSV Repair Record Example

```

LINE n COR,,20170801_firmROEO12345,MENO,,20170801T143031.000000,O12345,
XYZ,20170801T143031.123456,false,,,N,O,,Buy,10.01,500,,LMT,
DAY=20170801,REG,,false,PROP456,O,,,false,,,,,,,,,,,,

```

7.6.3. Record Delete Instructions

Record deletions are used to support the removal of one or more erroneous events reported to CAT. The following rules apply:

1. A delete instruction must contain the *actionType* 'DEL'.
2. A delete instruction does not support the full restatement of the record that is being deleted.
3. Delete instructions associated with a CAT error may populate the *errorROEID* equal to the *errorROEID* value provided by CAT in the respective error feedback OR may populate the *firmROEID* equal to the *firmROEID* of the original submission.
4. A Delete instruction for an event for which a CAT error was not generated must populate the *firmROEID* equal to the *firmROEID* of the original submission.
5. Delete instructions may be reported within data files, among other CAT event types.
6. CAT errors for which a Delete instruction is processed will be considered deleted.
7. CAT errors for which a Delete instruction is processed after to T+3 8am will be considered as a late repair.
8. Delete instructions processed prior to T+4 8am will result in the elimination of the previously submitted record from further processing.
9. Delete instructions processed after T+4 8am will be appended to the audit trail.

Table 70: Delete Instruction Record Format

| Seq | Name | Data Type (Length) | Description | Include Key |
|-----|------------|--------------------|--|-------------|
| 1 | actionType | Choice | Set equal to 'DEL' | R |
| 2 | errorROEID | Numeric (20) | When deleting an event for which a CAT Error was provided, populate the <i>errorROEID</i> equal to the <i>errorROEID</i> value provided by CAT in the respective error feedback. | C |
| 3 | firmROEID | Text (64) | When deleting an event for which a CAT error was not generated must populate the <i>firmROEID</i> equal to the <i>firmROEID</i> of the | C |

| Seq | Name | Data Type (Length) | Description | Include Key |
|-----|------|--------------------|----------------------|-------------|
| | | | original submission. | |

7.6.3.1. JSON Record Delete Examples

Delete record for an event with an associated CAT Error:

```
{
  "actionType": "DEL",
  "errorROEID": 45678901
}
```

Delete record for an event without an associated CAT Error

```
{
  "actionType": "DEL",
  "firmROEID": "20190416_FirmROE123"
}
```

7.6.3.2. CSV Record Delete Example

Delete record for an event with an associated CAT Error:

```
LINE n DEL, 45678901,
```

Delete record for an event without an associated CAT Error:

```
LINE n DEL,,20190416_FirmROE123
```

7.6.4. File Deletion

File Deletion is used to support the deletion of all events within a single data file, including all respective CAT errors for those events. File Deletions are used for files with included Event data representing an Event Date that is prior to T+4 8am. Deletion of events for Event Dates after T+4 8am is possible using the Delete Record instructions described in 7.6.3.

The following rules apply:

1. Data files must be deleted individually by the original Submitter of the file. Blocks are not supported.
2. File Acknowledgement and File Integrity will be generated for every file delete instruction submitted by the firm.

3. The file deletion process will not be supported after T+4 8am. All events contained in the original file for which the file delete instruction was received, must represent a CAT Trading Day that is prior to T+4 8am.
4. File deletions are not supported for events with an Action Type of COR, DEL or RPR. All events contained with the original file for which the file deletion instruction was received, must have an Action Type of NEW.
5. Records contained in the original file being deleted will be removed from further processing and related CAT Errors will be considered as deleted.
6. Delete file instructions are reported using a Metadata file with an associated empty file. The hash value represents the empty file.
7. Filenames must not be reused, even after a file is deleted.
8. Delete file instructions are reported by submitting a Metadata file named as: <file base name of original data file>.meta.DEL.<Format Extension> (refer to 6.1.3) and an associated empty data file named as: <file base name of original data file>.DEL.<Format Extension>.<Compression Extension>
Refer to the following example:

Metadata filename: <CAT Submitter ID>_<CAT Reporter IMID>_<File Generation Date>_[<Group>_]<File Kind>_<File Number>.meta.DEL.<Format Extension>

```
{
  "type": "META",
  "fileGenerationDate": 20180130,
  "reporter": "MPID",
  "submitter": "ORGID",
  "fileVersion": "2.2.1",
  "files": [
    {
      "fileName": "SubmitterID_ReporterID_20190207_OrderEvents_000002.DEL.bz2"
    }
  ],
  "recordCount": "0",
  "compressedHash": "99A7712E2CC1CB3A5789B91E3C1D1E76D7F83D82C8D35FF1F56B156A49C228E2"
}
```

Empty Data File: <CAT Submitter ID>_<CAT Reporter IMID>_<File Generation Date>_[<Group>_]<File Kind>_<File Number>.DEL.<Format Extension>.<Compression Extension>

7.6.5. Same Day Corrections

When error feedback is received, the CAT Reporter can take immediate action which may result in the original submission and correction occurring during the same processing date. Additionally, there will be

instances when a Submitter identifies a CAT submissions issue for which CAT error feedback is expected but has not yet been received. In such cases, it is also possible to submit a same day correction.

Although the CAT Processor design processes data submissions in processing stages, the data within each stage does not have a prescribed processing order. To support the processing of same day corrections for which error feedback has not been received, the following guidelines for usage of each correction mechanism are recommended:

1. File Deletion instructions may be reported any time subsequent to the delivery of File Integrity feedback of the associated file.
2. Record deletions may be instructed after receiving File Ingestion feedback for the file in which the record was submitted.
3. Firm initiated corrections may be reported after receiving File Ingestion feedback for the file in which the record was submitted.

8. Testing

CAT will provide an environment for testing that mirrors the current functionality of the CAT production environment, as well as functionality for the next release version of the CAT environment when available. The CAT testing environment will automatically determine which specification version Industry Members and CAT Reporting Agents are using for submissions. If error reporting formats change, Industry Members and CAT Reporting Agents will receive feedback in the current and new specification via sftp, as well as have access to current/new CAT Reporter portal URLs for specification changes that impact the CAT Reporter portal. Current/new connectivity changes will also be supported concurrently.

The testing environment performs lifecycle linkage, and Industry Members and CAT Reporting Agents are encouraged to coordinate testing with their counterparties so as to test lifecycle linkage with their counterparties. Without simultaneous contra-party reporting in the test environment, Industry Members and CAT Reporting Agents will not be able to test linkage with their counterparties.

Industry Members and CAT Reporting Agents must test their submissions using the testing environment before they begin submitting to the production environment.

The test environment is available 24 hours a day, 6 days a week. Refer to the CAT website for contact information and hours of operation for support.

Industry Members and CAT Reporting Agents connect to the test environment in the same manner they would connect to the production environment. However, for the connection to the test environment, one or more alternate IP addresses or URLs may be used.

Testing does not relieve an Industry Member of its responsibilities to submit production data to the CAT System.

9. Additional Information

9.1. Public Website

The CAT Public Website, www.catnmsplan.com, is available via the public internet, and is hosted outside the CAT secure network. The CAT Public Website provides information about CAT, including links to SEC Rule 613, Participant and Industry Member Technical Specifications, FAQs, training materials, and CAT Help Desk contact information.

Web announcements will be made available on the public website (www.catnmsplan.com). You can also subscribe to receive email notifications regarding changes to the website. These announcements are used to post information related to the operation of CAT.

Contact help@finracat.com for any questions and/or feedback regarding this document.

Appendices

Appendix A: Change Release Management Process

Following publication of version 1.0, changes to this Industry Member Technical Specification will be released as follows:

- All proposed amendments to the Technical Specifications will be made in accordance with the CAT NMS Plan, including being approved or deemed approved (as applicable) by the Consolidated Audit Trail, LLC Operating Committee.
- Prior to the go-live date for any system changes set forth in the Technical Specifications:
 - ◆ A new Technical Specifications will be posted to the CAT Public Website, www.catnmsplan.com.
 - ◆ A notice will be posted on the CAT NMS Plan Public website with a summary of changes, the go-live date for the changes and links to relevant information.
 - ◆ One or more email alerts will be sent to the email address(es) on file for the CAT Reporters with a summary of changes set forth in the revised Technical Specifications, the go-live date for the changes and links to relevant information.
 - ◆ Industry Members will be permitted to perform testing of the revised Technical Specifications in advance of the go-live date for the changes. Information on such testing will be set forth in the notices and alerts described above.
 - ◆ As the go-live date approaches, Industry Members will be able to conduct testing and will receive support from the Plan Processor to prepare for production reporting using the revised Technical Specifications format. The revised Technical Specifications will include a summary list of changes as well as a table listing the specific areas of the document where the changes have been made.

Appendix B: Clock Synchronization Requirement

In previous sections, details are described regarding Order Events and data elements. Timestamp, as one of the required data elements for each order event, must be correctly reported by Industry Members at predefined granularity. This section provides an overview of the corresponding clock synchronization requirements applicable to Industry Members.

In order to comply with applicable requirements of Clock Synchronization and correctly record the Timestamp fields for order events. Industry Members are required to synchronize Business Clocks at a minimum to within 50 milliseconds of the time maintained by the National Institute of Standards and Technology (NIST) and to maintain such synchronization. Business Clocks that are solely used for Manual CAT events or for the time of allocation on Allocation Reports must be synchronized at a minimum to within a one second tolerance.

The tolerance includes:

- The difference between the NIST standard and a time provider's clock;
- Transmission delay from the source; and
- The amount of drift in the Participant's clock.

To ensure the accuracy of timestamps for Reportable Events, Industry Members must document and maintain their synchronization procedures for Business Clocks. Industry Members must keep a log of the time when they synchronize their Business Clocks and the results of the synchronization process. This log must include notice of any time a Business Clock drifts more than the applicable tolerances specified above. Such log must include results for a period of time of not less than five years ending on the then current date, or for the entire period for which the Industry Member has been required to comply with this Rule if less than five years. Industry Members must also certify their compliance with these clock synchronization requirements and report violations according to requirements established by the Operating Committee.

Any time provider and technology may be used for clock synchronization as long as the Business Clocks are in compliance with the accuracy requirement.

If additional details are needed, refer to Participants' applicable rules.

Appendix C: Representative Order Linkages

The CAT NMS Plan requires that customer orders be linked to representative orders created in firm accounts for the purpose of facilitating the execution of a customer order. This Appendix outlines reporting requirements for creating linkages between customer and representative orders.

C.1 Phase 2a Requirements

C.1.1 Representative Order Reporting

In Phase 2a, representative orders must be reported to CAT and marked as a representative order. Representative orders are identified using the *representativeInd* field on New Order events.

The table below describes the *representativeInd* field values:

Table 71: representativeInd Field Values

| Value | Definition | Explanation |
|-------|---|---|
| Y | Representative order, linkage required | This value must be used in Phase 2a for representative orders where linkage is required as described below. This value can also be used voluntarily in Phase 2a if a firm elects to report aggregated order linkages that are not required until Phase 2c |
| YS | Representative order, linkage required; details in supplement event | This value must be used in Phase 2a if a firm provides aggregated order IDs on an order supplement event |
| YF | Representative order, linkage required in future phase | This value must be used in Phase 2a for representative orders that do not require linkage until Phase 2c. This includes aggregated orders, agency average price and net trading scenarios. If this value is used, the <i>aggregatedOrders</i> field must be left blank. If a firm voluntarily elects to link these scenarios in Phase 2a, the firm must use the value of "Y" |
| YP | Representative order, pricing guarantee, no linkage required | This value must be used when a firm receives a client order, guarantees an execution price (e.g., VWAP) and then originates proprietary orders in an effort to work the client order. Linkage may not be possible as the client order may not be filled from the proprietary orders if the guaranteed price is not achieved. |
| YE | Representative eligible - Order eligible for customer fills via an unlinked system (unlinked OMS-EMS or position fill workflow) | This value must be used to report proprietary orders that are originated as part of workflows where there is no systemic link between client orders and representative firm orders and which includes disparate OMS-EMS scenarios and |

| Value | Definition | Explanation |
|-------|---|---|
| | | position fill workflows. In such workflows, there is no linkage required for Phase 2a as some firms' CAT reporting processes may not be able to determine if a firm order was originated to represent a customer order. In 2c, MEOF events for any client orders that are filled from a representative order reported with a YE indicator are required to contain the FDID of the firm account from which the order was filled. |
| N | Not a representative order, linkage is not applicable | The value of N must be provided on any order that a firm is able to explicitly determine is not a representative order. |

C.1.2 Representative Order Linkages

In Phase 2a, linkage is required between the representative street side order and the order being represented when the representative order was originated specifically to represent a single order (received from a customer or another broker-dealer) and:

- There is an existing direct electronic link in the Industry Member's system between the order being represented and the representative order, and
- Any resulting executions are immediately and automatically applied to the represented order in the Industry Member's system.

Linkages are required between the customer/client order and the representative order for both executed and unexecuted orders. Executed orders must also have a link between the Order Fulfillment Event for the customer/client order and the representative order from which the fill came.

The following fields are used in the linkage process:

At the Order Level

- *representativeInd* indicates if an order was originated to represent a customer/client order
- *aggregatedOrders* specifies the original order IDs and quantities being consolidated in the representative order

At the Order Fulfillment Level

- *orderID* contains the firm side order that was used to fill the customer order
- *fulfillmentLinkType* indicates whether there is order level and trade level linkage, only trade level linkage (e.g., fill from the pre-existing customer order), or why the firm side details are not present

- FDID contains the firm account that was used to fill the customer order (only applicable when a fulfillmentLinkType of YE is populated)
- Linkage on the Order Fulfillment is indicated by the *fulfillmentLinkType*

The following table describes the *fulfillmentLinkType* field values

Table 72: fulfillmentLinkType Field Values

| Value | Definition | Explanation |
|-------|---|--|
| Y | Representative order, linkage required | <p>This value must be used in Phase 2a for representative orders where linkage is required. This value can also be used voluntarily in Phase 2a if a firm elects to report aggregated order linkages that are not required until Phase 2c.</p> <p>If this value is used, the <i>orderID</i> field in the firm side details is required to be populated.</p> |
| YF | Representative order, linkage required in future phase | <p>This value must be used in Phase 2a for representative orders that do not require linkage until Phase 2c. This includes aggregated orders, agency average price and net trading scenarios.</p> <p>If this value is used, firm side details must be left blank. If a firm voluntarily elects to link these scenarios in Phase 2a, the firm must use the value of 'Y'.</p> |
| YP | Fill from pre-existing Principal order, linkage required | <p>This value must be used in Phase 2a when a client order is filled from a proprietary order that was originated prior to receipt of the client order. For example, this value must be used when a client order is filled as a result of a Manning obligation and the proprietary order was not reported to CAT with the client order ID in the <i>aggregatedOrders</i> field. YP is required in Phase 2a.</p> |
| YE | Representative eligible - Order eligible for customer fills via an unlinked system (unlinked OMS-EMS or position fill workflow) | <p>This value must be used to report proprietary orders that are originated as part of workflows where there is no systemic link between client orders and representative firm orders and which includes disparate OMS-EMS scenarios and position fill workflows. In such workflows, no linkage required for Phase 2a, as a firm's CAT reporting process may not be able to determine if a firm order was originated to represent a customer order. In 2c, MEOF events for any client orders that are filled from a representative order reported with a YE indicator are required to contain the FDID of the firm account from which the order was filled.</p> <p>In Phase 2a, if this value is used, firm side details may be blank.</p> <p>In Phase 2c, if this value is used, the FDID of the firm account from which the order was filled</p> |

| Value | Definition | Explanation |
|-------|------------|---|
| | | <p>must be populated. In addition, the <i>accountHolderType</i> must be populated with the type of firm account.</p> <p>Firms should note that explicit linkage in workflows covered by YE may be required in future phases of CAT.</p> |

C.2 Representative Order Marking and Linkage Requirements by Phase

C.2.1 Single Order Scenarios

The table below details requirements for both linkage and marking of a Representative Order in Single Order scenarios. These requirements are NOT applicable in Phase 2a scenarios where there is not (1) an existing direct electronic link in the Industry Member's system between the order being represented and the representative order; and (2), any resulting executions are immediately and automatically applied to the represented order in the Industry Member's system. Refer to the Data Dictionary for relevant field values. Refer to the [CAT Industry Member Reporting Scenarios](#) document for further information on how the relevant field values must be populated for each scenario.

Table 73: Requirements for Both Linkage and Marking of a Representative Order in Single Order Scenarios

| Scenario Description | Is Linkage Required? | | | | Is Rep Order Marking Required? | | | |
|---|----------------------|----------|----------|----------|--------------------------------|----------|----------|----------|
| | MENO | | MEOF | | MENO | | MEOF | |
| | Phase 2a | Phase 2c | Phase 2a | Phase 2c | Phase 2a | Phase 2c | Phase 2a | Phase 2c |
| Riskless Principal Scenarios | | | | | | | | |
| A. Single Prop Order, single fill | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| B. Single Prop Order, multiple fills, print for print | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| C. Single Prop Order, multiple fills, average price fill to customer | No | Yes | No | Yes | Yes | Yes | Yes | Yes |
| D. Multiple Prop Orders, multiple fills, print for print | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| E. Multiple Prop Orders, multiple fills, average price fill to customer | No | Yes | No | Yes | Yes | Yes | Yes | Yes |
| F. Fill of a customer order from a pre- | No | No | Yes | Yes | No | No | Yes | Yes |

| Scenario Description | Is Linkage Required? | | | | Is Rep Order Marking Required? | | | |
|--|----------------------|----------|----------|----------|--------------------------------|----------|----------|----------|
| | MENO | | MEOF | | MENO | | MEOF | |
| | Phase 2a | Phase 2c | Phase 2a | Phase 2c | Phase 2a | Phase 2c | Phase 2a | Phase 2c |
| existing principal order (Manning scenario) | | | | | | | | |
| Agency Scenarios - applies when a firm's order handling and/or reporting system does not allow for a route to be directly associated with the customer order or child order (with the same Order ID) and instead must generate/report a route from a separate order (with a different Order ID) created by the firm for the purpose of working the customer order. | | | | | | | | |
| G. Single Rep Order, single fill | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| H. Single Rep Order, multiple fills, print for print to customer account | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| I. Single Rep Order, multiple fills, single average price booking to customer account; no print for print details available to customer account | No | Yes | No | Yes | Yes | Yes | Yes | Yes |
| J. Multiple Rep Orders, multiple fills, print for print | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| K. Multiple Prop Orders, multiple fills, average price fill to customer | No | Yes | No | Yes | Yes | Yes | Yes | Yes |
| Principal Net Trading - assumed that all street side fills are guaranteed to go to the customer order | | | | | | | | |
| L. Single Prop Order, multiple fills, print for print | No | Yes | No | Yes | Yes | Yes | Yes | Yes |
| M. Single Prop Order, multiple fills, print for print | No | Yes | No | Yes | Yes | Yes | Yes | Yes |
| N. Single Prop Order, multiple fills, average price fill to customer | No | Yes | No | Yes | Yes | Yes | Yes | Yes |
| O. Multiple Prop Orders, multiple fills, print for print | No | Yes | No | Yes | Yes | Yes | Yes | Yes |
| P. Multiple Prop Orders, multiple fills, average price fill to customer | No | Yes | No | Yes | Yes | Yes | Yes | Yes |
| Other Single Order Scenarios | | | | | | | | |
| Q. Price Guarantee Scenarios (e.g., GVWAP, Stop Stock) - either single or aggregated orders | No | No | No | No | No | Yes | No | Yes |

C.2.2 Options Scenarios

The table below details Phase 2b and Phase 2d requirements for both linkage and marking of options combined orders. Refer to the Data Dictionary for relevant field values. Refer to the [CAT Industry Member Reporting Scenarios](#) document for further information on how the relevant field values must be populated for each scenario.

Table 74: Requirements for Both Linkage and Marking of Options Combined Orders

| Scenario Description | Is Linkage Required? | | | | Is Rep Order Marking Required? | | | |
|---|----------------------|----------|----------|----------|--------------------------------|----------|----------|----------|
| | MONO | | MOOF | | MONO | | MOOF | |
| | Phase 2b | Phase 2d | Phase 2b | Phase 2d | Phase 2b | Phase 2d | Phase 2b | Phase 2d |
| A. Single combined order, multiple customer fills | No | Yes | No | Yes | Yes | Yes | Yes | Yes |

C.2.3 Aggregated Order Scenarios

[Placeholder for Phase 2c. Aggregated Order Reporting will be finalized and included in a future version of the specification.]

Appendix D: CAT Date Definitions and Reporting Guidelines

The following key date terms are used throughout the document for reporting instructions:

Table 75: Key Date Terms

| Term | Definition | Usage |
|----------------------|--|--|
| Event Timestamp | <p>The date and time the event occurred.</p> <p>If electronic, required to be reported at the most granular level an Industry Member's order handling or execution systems use to capture data for the reported event, with at least millisecond granularity.</p> <p>If manual, required to be reported in increments of at least one second. If the order is immediately systematized, required to be reported with at least millisecond granularity.</p> | <p><i>eventTimestamp</i> is a field defined on every CAT event.</p> <p>Used to assign the CAT Trading Day.</p> |
| Event Date | <p>The date portion of the Event Timestamp.</p> | <p>Part of all Route Linkage Keys, used to link records within the Event Date.</p> <p>Required to be populated as the prefix of a <i>firmROEID</i> assignment.</p> |
| File Generation Date | <p>The date the file was generated or reported.</p> | <p>Used to guarantee uniqueness for a file across dates.</p> |
| CAT Trading Day | <p>Trading Day for Industry Members is defined as beginning immediately after 4:15:00PM and no fractions of a second Eastern Time on one trade date and ending at exactly 4:15:00PM and no fractions of a second Eastern Time on the next trading date.</p> <p>Weekends and holidays are not considered a Trading Day.</p> <p>Trading Days that close early end 15 minutes after the Market Close.</p> <p>For an event occurring on CAT Trading Day T, submissions are due to CAT by T+1 8:00 AM EST; Corrections are due by T+3 8:00 AM EST.</p> <p>Refer to 6.4 for more information. Examples demonstrating the calculation of CAT Trading Day, Reporting Due Date and Repair Due Date.</p> | <p>Used to calculate the submission due date, and corrections due date.</p> <p>Submission Due Date: CAT Trading Day + 1 8:00AM ET</p> <p>Correction Due Date: CAT Trading Day + 3 8:00AM ET</p> |
| Trade Date | <p>Trade Date for Industry Member is defined as beginning immediately after 23:59:59.999999 ET on Trade Date T - 1 and up to 23:59:59.999999 ET of the next Trade Date T.</p> <p>Weekends and holidays are not considered a Trade Date.</p> <p>An event occurring on a weekend or holiday will be assigned to the next Trade Date.</p> | <p>Used to calculate the due date of data delivered to Regulatory Users.</p> <p>Due Date for Data and Associated Lifecycle Assignment delivery to Regulatory Users: Trade Date + 5 8:00AM ET</p> <p>Used to calculate summaries and present feedback on the CAT Reporter Portal representing events for the same Trade Date, regardless of when the events were</p> |

| Term | Definition | Usage |
|---------------------|---|--|
| | | reported. |
| CAT Processing Date | Date representing the set of events reported for a CAT Trading Day. Events reported late to CAT will be assigned the CAT Processing Date reflective of when they were reported. For example, an event, that occurred at 2pm on T which is reported to CAT after T+1 8am and prior to T+2 8AM will be assigned CAT Processing Date of T+1. | Used to identify late submissions and late repairs. Used to calculate summaries and present feedback on the CAT Reporter Portal representing events reported on the CAT Processing Date, regardless of the Event Date. |
| Order Key Date | The date and time the OrderID was assigned. | <i>orderKeyDate</i> is a field defined on Order events, and other events which specify an Order Key. Used to support uniqueness of an Order Key. If time is not needed to guarantee a unique Order Key, the time portion may be populated with zeros. |
| Trade Key Date | The date and time the TradeID was assigned. | <i>tradeKeyDate</i> is a field defined on Trade events. Used to support uniqueness of a Trade Key. If time is not needed to guarantee a unique Trade Key, the time portion may be populated with zeros. |
| Quote Key Date | The date and time the QuoteID was assigned. | <i>quoteKeyDate</i> is a field defined on Quote events. Used to support uniqueness of a Quote Key. If time is not needed to guarantee a unique Quote Key, the time portion may be populated with zeros. |
| Fill Key Date | The date and time the FulfillmentID was assigned. | <i>fillKeyDate</i> is a field defined on Fulfillment events. Used to support uniqueness of a Fulfillment Key. If time is not needed to guarantee a unique fulfillment Key, the time portion may be populated with zeros. |

The following table illustrates the assignment of the Event Date, CAT Trading Day and the associated deadlines for Submission and Correction.

Table 76: Deadlines for Submission and Correction

| # | Event Timestamp | Event Date | Holiday | CAT Trading Day | Submission Due | Corrections Due |
|---|-----------------------------|------------|---------|-----------------|---------------------|--------------------|
| 1 | Wed, 9/12/18 16:13:00 ET | 9/12/18 | n/a | 9/12/18 | 9/13/18, 8:00 AM ET | 9/17/18 8:00 AM ET |
| 2 | Wed, 9/12/18 16:16:00 ET | 9/12/18 | n/a | 9/13/18 | 9/14/18, 8:00 AM ET | 9/18/18 8:00 AM ET |
| 3 | Fri, 9/14/18 | 9/14/18 | n/a | 9/14/18 | 9/17/18, 8:00 AM ET | 9/19/18 8:00 AM ET |

| # | Event Timestamp | Event Date | Holiday | CAT Trading Day | Submission Due | Corrections Due |
|----|------------------------------|------------|---------|-----------------|---------------------|--------------------|
| | 16:01:00 ET | | | | | |
| 4 | Fri, 9/14/18 16:45:00 ET | 9/14/18 | n/a | 9/17/18 | 9/18/18, 8:00 AM ET | 9/20/18 8:00 AM ET |
| 5 | Sat, 9/15/18 12:30:01 ET | 9/15/18 | n/a | 9/17/18 | 9/18/18, 8:00 AM ET | 9/20/18 8:00 AM ET |
| 6 | Mon, 9/17/18 10:30:05 ET | 9/17/18 | n/a | 9/17/18 | 9/18/18, 8:00 AM ET | 9/20/18 8:00 AM ET |
| 7 | Wed, 1/16/19 11:00 AM ET | 1/16/19 | 1/21/19 | 1/16/19 | 1/17/19 8:00 AM ET | 1/22/19 8:00 AM ET |
| 8 | Thur, 1/17/19 16:22 PM ET | 1/17/19 | 1/21/19 | 1/18/19 | 1/22/19 8:00 AM ET | 1/24/19 8:00 AM ET |
| 9 | Sat, 1/19/19 11:15 AM ET | 1/19/19 | 1/21/19 | 1/22/19 | 1/23/19 8:00 AM ET | 1/25/19 8:00 AM ET |
| 10 | Mon, 1/21/19 10:00 AM ET | 1/21/19 | 1/21/19 | 1/22/19 | 1/23/19 8:00 AM ET | 1/25/19 8:00 AM ET |

Appendix E: Error Codes

This section defines the error and warning codes generated by CAT. Each code is defined to include the reason for the error or warning, including the associated fields. Warnings are not subject to further processing and firms are not required to take any action on them. Codes are assigned in ranges to represent similar types of errors within the same range, related by validation type and/or by linkage type. Codes are organized by the CAT Processing stages including:

- File Integrity
- Data Ingestion
- Linkage Discovery

E.1 File Integrity Errors

The table below contains error messages that are associated with file integrity. Errors are associated with files, filenames and metadata within Metadata files.

Table 77: File Integrity Errors

| Error Code | Error Code Description | Explanation | Error/Warning |
|------------|---|---|---------------|
| 1101 | Missing Metadata File | Timeout waiting for associated metadata file. Data files for which an associated Metadata file is not received within 30 minutes of the receipt of the data file. | Warning |
| 1103 | Duplicate File | A file with the same base name was previously accepted by CAT. | Error |
| 1104 | Missing or Invalid CAT Submitter ID | CAT Submitter ID is missing or invalid. | Error |
| 1105 | Missing or Invalid CAT Reporter IMID | CAT Reporter IMID is missing or is not a valid Market Participant for the Generation Date. | Error |
| 1106 | Missing or Invalid File Generation Date | File Generation Date is missing or is not a valid date. | Error |
| 1107 | Metadata File Not Readable | Metadata file format is not readable as it is not in a valid JSON format or contains an incorrect delimiter. | Error |
| 1108 | File exceeds the supported size limit | File size exceeds the maximum uncompressed size of 100 GB via SFTP and 1GB via the CAT Reporter Portal. | Error |
| 1109 | Unauthorized CAT Submitter ID | CAT Submitter ID has not been authorized to submit for the CAT Reporter IMID. Verify that the CAT Submitter ID and CAT Reporter IMID in the file name have a transmitting relationship. | Error |
| 1110 | Missing File Information | File information is not found in the Metadata File submission. | Error |

| Error Code | Error Code Description | Explanation | Error/ Warning |
|------------|---|--|----------------|
| 1111 | Missing or Invalid record count | The record count in the metadata file is missing or is a negative number, or a non-zero number for DEL file. | Error |
| 1112 | Mismatched Metadata File Format | The associated Metadata file is not in the same format as the data file submitted to CAT. | Error |
| 1115 | Missing or Invalid Compressed Hash | Compressed Hash in meta file is missing or invalid (e.g., doesn't match the data file). | Error |
| 1116 | Missing or Invalid File Version | File Version in Metadata file is missing or invalid. | Error |
| 1120 | Invalid File in Delete Instruction | The delete instruction is on a file that does not exist in CAT, contains event dates more than four days prior to the current processing date, or contains <i>actionType</i> other than 'NEW'. | Error |
| 1121 | Missing Metadata File | Timeout waiting for associated metadata file. Data files for which an associated Metadata file is not received within 2 hours of the receipt of the data file. | Error |
| 1122 | Missing Data File | Metadata file includes one or more data files that were not received prior to the receipt of the metadata file. | Error |
| 1123 | Invalid thirdParty | Third Party is invalid. | Error |
| 1124 | Unauthorized thirdParty | Third Party Reporting Agent has not been authorized to view feedback and error data for data submitted on behalf of the CAT Reporter. Verify that the CAT Reporter IMID and the thirdParty provided in the meta data file have an active reporting relationship. | Error |
| 1126 | Missing or Invalid doneForDay | doneForDay is missing or with invalid value. | Error |
| 1127 | Missing or Invalid Type | Type in the Metadata file is missing or invalid. | Error |
| 1128 | File exceeds maximum records allowed for Web upload | A single data file uploaded via the Reporter Portal must not contain greater than 100,000 records. | Error |

E.2 Data Ingestion Errors

The table below contains error messages that are associated with Data Ingestion. Error codes are associated with specific fields within an event.

Table 78: CAT Event Ingestion Errors

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|--|---------------|
| 2001 | Missing or Invalid <i>accountHolderType</i> | <i>accountHolderType</i> must be populated with one of the allowable values. | Error |
| 2002 | Missing or Invalid <i>actionType</i> | <i>actionType</i> must be populated with one of the allowable values. | Error |
| 2003 | Missing or Invalid <i>affiliateFlag</i> | <i>affiliateFlag</i> must be populated with one of the allowable values. | Error |
| 2004 | Missing or Invalid <i>aggregatedOrders</i> | If populated, <i>aggregatedOrders</i> must be in the correct format. | Error |
| 2005 | Missing or Invalid <i>askPrice</i> | When required, <i>askPrice</i> must be in the correct format. Required when <i>askQty</i> is populated. | Error |
| 2006 | Missing or Invalid <i>askQty</i> | When required, <i>askQty</i> must be in the correct format. Required <i>askPrice</i> is populated. | Error |
| 2007 | Missing or Invalid <i>atsDisplayInd</i> | When required, <i>atsDisplayInd</i> must be one of the allowable values. | Error |
| 2008 | Missing or Invalid <i>atsOrderType</i> | When required, <i>atsOrderType</i> must be equal to a unique identifier representing the specific order type provided to CAT by the ATS. | Error |
| 2009 | Missing or Invalid <i>bidPrice</i> | When required, <i>bidPrice</i> must be in the correct format; must be populated if <i>bidQty</i> is populated. | Error |
| 2010 | Missing or Invalid <i>bidQty</i> | When required, <i>bidQty</i> must be in the correct format; must be populated if <i>bidPrice</i> is populated. | Error |
| 2011 | Invalid <i>CATReporterIMID</i> | If populated, <i>CATReporterIMID</i> must be valid for the Event Date and must equal the <i>CATReporterIMID</i> in the filename. | Error |
| 2012 | Missing or Invalid <i>cancelQty</i> | <i>cancelQty</i> must be populated in the correct format. | Error |
| 2013 | Missing or Invalid <i>cancelFlag</i> | <i>cancelFlag</i> must be populated in the correct format. | Error |
| 2014 | Missing or Invalid <i>cancelTimestamp</i> | When required, <i>cancelTimestamp</i> must be in the correct format; must be populated if <i>cancelFlag</i> is True. | Error |
| 2015 | Missing or Invalid <i>capacity</i> | <i>capacity</i> must be populated with one of the allowable values. | Error |
| 2017 | Missing or Invalid <i>custDspIntrFlag</i> | <i>custDspIntrFlag</i> must be populated with one of the allowable values. | Error |
| 2018 | Missing or Invalid <i>deptType</i> | <i>deptType</i> must be populated with one of the allowable values. | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|--|--|---------------|
| 2019 | Combination of <i>destination</i> and <i>destinationType</i> is Invalid | For Route Events, the following <i>destinationType</i> and <i>destination</i> combinations are required: <ul style="list-style-type: none"> If <i>destinationType</i> is F, the <i>destination</i> must be the IMID of an Industry Member. Must be valid for the Event Date. If <i>destinationType</i> is E, the <i>destination</i> must be one of the allowable values. | Error |
| 2020 | Missing or Invalid <i>destinationType</i> | <i>destinationType</i> must be populated with one of the allowable values. | Error |
| 2021 | Missing or Invalid <i>displayPrice</i> | When required, <i>displayPrice</i> must be in the correct format. | Error |
| 2022 | Missing or Invalid <i>displayQty</i> | When required, <i>displayQty</i> must be in the correct format. | Error |
| 2023 | Missing or Invalid <i>dupROIDCond</i> | <i>dupROIDCond</i> must be populated with one of the allowable values. | Error |
| 2024 | Missing or Invalid <i>electronicDupFlag</i> | <i>electronicDupFlag</i> must be populated and is one of the allowable values. | Error |
| 2025 | Invalid <i>electronicTimestamp</i> | <i>electronicTimestamp</i> must be in the correct format. | Error |
| 2026 | Missing or Invalid <i>errorROEID</i> | <i>errorROEID</i> must be blank when the <i>actionType</i> is 'NEW'; must be populated when <i>actionType</i> is 'RPR'. | Error |
| 2027 | Missing or Invalid <i>eventTimestamp</i> | <i>eventTimestamp</i> must be in the correct format. If <i>manualFlag</i> is true, <i>eventTimestamp</i> must be reported in increments of at least one second. If <i>manualFlag</i> is false, <i>eventTimestamp</i> must be reported in increments of at least milliseconds. | Error |
| 2028 | Combination of <i>exchOriginCode</i> and <i>destinationType</i> is invalid | For Option Order Route events, the following <i>exchOriginCode</i> and <i>destinationType</i> combination are required: <ul style="list-style-type: none"> If <i>destinationType</i> is not E, <i>exchOriginCode</i> must be blank. If <i>destinationType</i> is E, <i>exchOriginCode</i> must be populated. | Error |
| 2030 | Missing or Invalid <i>fillKeyDate</i> | <i>fillKeyDate</i> must be populated in the correct format. | Error |
| 2031 | Missing or Invalid <i>firmDesignatedID</i> | When required, <i>firmDesignatedID</i> must be in the correct format and unique among all identifiers from any given Industry Member for each business date. | Error |
| 2032 | Missing or Invalid <i>firmROEID</i> | <i>firmROEID</i> must be populated and in the correct format. | Error |
| 2033 | Invalid Event Date in the <i>firmROEID</i> | The Event Date portion of the <i>firmROEID</i> must be in the correct format and must equal the date portion of <i>eventTimestamp</i> . | Error |
| 2034 | Missing or Invalid <i>fulfillmentID</i> | <i>fulfillmentID</i> must be populated in the correct format. | Error |
| 2035 | Missing or Invalid <i>fulfillmentLinkType</i> | <i>fulfillmentLinkType</i> must be populated with one of the allowable values. | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|---|---------------|
| 2036 | Invalid <i>handlingInstructions</i> | <i>handlingInstructions</i> must be in the correct format and must include allowable values. Name and value must be provided when applicable. | Error |
| 2037 | Invalid <i>infoBarrierID</i> | <i>infoBarrierID</i> must be in the correct format. | Error |
| 2038 | Missing or Invalid <i>initiator</i> | <i>initiator</i> must be populated with one of the allowable values. | Error |
| 2039 | Missing or Invalid <i>isolnd</i> | When required, <i>isolnd</i> value must be one of the allowable values. | Error |
| 2040 | Missing or Invalid <i>leavesQty</i> | When required, <i>leavesQty</i> must be in the correct format, and must be less than or equal to <i>quantity</i> . | Error |
| 2041 | Missing or Invalid <i>manualFlag</i> | <i>manualFlag</i> must be one of the allowable values. | Error |
| 2042 | Missing or Invalid <i>manualOrderKeyDate</i> | <i>manualOrderKeyDate</i> must be in the correct format; required if <i>manualOrderID</i> is populated. | Error |
| 2043 | Missing or Invalid <i>manualOrderID</i> | <i>manualOrderID</i> must be in the correct format. | Error |
| 2044 | Missing or Invalid <i>marketCenterID</i> | When required, <i>marketCenterID</i> must be one of the allowable values. | Error |
| 2045 | Invalid <i>minQty</i> | <i>minQty</i> must be in the correct format, must be greater than zero, and must be less than or equal to <i>quantity</i> . | Error |
| 2046 | Invalid <i>mpStatusCode</i> | <i>mpStatusCode</i> must be one of the allowable values. | Error |
| 2047 | Missing or Invalid <i>nbboSource</i> | When required, <i>nbboSource</i> must be one of the allowable values. | Error |
| 2048 | Missing or Invalid <i>nbboTimestamp</i> | When required, <i>nbboTimestamp</i> must be in the correct format. | Error |
| 2049 | Missing or Invalid <i>nbbPrice</i> | When required, <i>nbbPrice</i> must be in the correct format. | Error |
| 2050 | Missing or Invalid <i>nbbQty</i> | When required, <i>nbbQty</i> must be in the correct format. | Error |
| 2051 | Missing or Invalid <i>nboPrice</i> | When required, <i>nboPrice</i> must be in the correct format. | Error |
| 2052 | Missing or Invalid <i>nboQty</i> | When required, <i>nboQty</i> must be in the correct format. | Error |
| 2053 | Missing or Invalid <i>negotiatedTradeFlag</i> | <i>negotiatedTradeFlag</i> must be populated and one of the allowable values. | Error |
| 2054 | Missing or Invalid <i>sideDetailsInd</i> | <i>sideDetailsInd</i> must be populated with one of the allowable values. | Error |
| 2055 | Invalid <i>nextUnlinked</i> | <i>nextUnlinked</i> must be one of the allowable values. | Error |
| 2056 | Missing or Invalid <i>onlyOneQuoteFlag</i> | <i>onlyOneQuoteFlag</i> must be populated with one of the allowable values if required to populate. | Error |
| 2057 | Missing or Invalid <i>openCloseIndicator</i> | When required, <i>openCloseIndicator</i> must be one of the allowable values. | Error |
| 2058 | Missing or Invalid <i>optionID</i> | <i>optionID</i> must be populated in the correct format. | Error |
| 2060 | <i>optionID</i> not effective on Event Date | <i>optionID</i> is not effective on the event date. | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|--|---|---------------|
| 2061 | Missing or Invalid <i>orderID</i> | <i>orderID</i> must be populated in the correct format. | Error |
| 2062 | Missing or Invalid <i>orderType</i> | <i>orderType</i> must be populated one of the allowable values. | Error |
| 2063 | Missing or Invalid <i>orderKeyDate</i> | <i>orderKeyDate</i> must be populated and in the correct format. | Error |
| 2064 | Missing or Invalid <i>originatingIMID</i> | If populated, <i>originatingIMID</i> must be in the correct format on all secondary events. Must be valid for the Event Date. | Error |
| 2065 | Missing or Invalid <i>parentOrderID</i> | <i>parentOrderID</i> must be populated in the correct format. | Error |
| 2066 | Missing or Invalid <i>parentOrderKeyDate</i> | <i>parentOrderKeyDate</i> must be populated in the correct format. | Error |
| 2067 | Missing or Invalid <i>price</i> | <i>price</i> must be in the correct format. | Error |
| 2068 | Missing or Invalid <i>priorFillKeyDate</i> | When required, <i>priorFillKeyDate</i> must be populated and in the correct format. | Error |
| 2070 | Missing or Invalid <i>priorFulfillmentID</i> | When required, <i>priorFulfillmentID</i> must be in the correct format. | Error |
| 2071 | Missing or Invalid <i>priorOrderID</i> | When required, <i>priorOrderID</i> must be populated in the correct format. | Error |
| 2072 | Missing or Invalid <i>priorOrderKeyDate</i> | When required, <i>priorOrderKeyDate</i> must be populated in the correct format. | Error |
| 2073 | Missing or Invalid <i>priorQuoteKeyDate</i> | When required, <i>priorQuoteKeyDate</i> must be populated in the correct format. | Error |
| 2074 | Missing or Invalid <i>priorQuoteID</i> | When required, <i>priorQuoteID</i> must be populated and must be in the correct format. | Error |
| 2075 | Invalid <i>priorUnlinked</i> | <i>priorUnlinked</i> value must be one of the allowable values. | Error |
| 2076 | Missing or Invalid <i>quantity</i> | <i>quantity</i> must be in the correct format. | Error |
| 2077 | Missing or Invalid <i>quoteID</i> | <i>quoteID</i> must be populated in the correct format. | Error |
| 2078 | Missing or Invalid <i>quoteKeyDate</i> | <i>quoteKeyDate</i> must be populated and in the correct format. | Error |
| 2080 | Missing or Invalid <i>quoteRejectedFlag</i> | When required, <i>quoteRejectedFlag</i> must be populated in one of the allowable values. | Error |
| 2081 | Missing or Invalid <i>receivedQuoteID</i> | <i>receivedQuoteID</i> must be populated in the correct format. | Error |
| 2082 | Missing or Invalid <i>receiverIMID</i> | <i>receiverIMID</i> must be populated in the correct format. Must be valid for the Event Date. | Error |
| 2083 | Missing or Invalid <i>receivingDeskType</i> | <i>receivingDeskType</i> must be populated in one of the allowable values. | Error |
| 2084 | Invalid <i>reportingExceptionCode</i> | <i>reportingExceptionCode</i> must be one of the allowable values. | Error |
| 2085 | Missing or Invalid <i>representativeInd</i> | <i>representativeInd</i> must be populated in one of the allowable values. | Error |
| 2086 | Invalid <i>routedOrderID</i> | <i>routedOrderID</i> must be populated in the correct | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|--|---------------|
| | | format. | |
| 2087 | Invalid <i>routedQuoteID</i> | When required, <i>routedQuoteID</i> must be populated in the correct format. | Error |
| 2088 | Invalid <i>routeRejectedFlag</i> | <i>routeRejectedFlag</i> must be one of the allowable values. | Error |
| 2089 | Combination of <i>senderType</i> and <i>senderIMID</i> is invalid | If <i>senderType</i> = F, <i>senderIMID</i> is the IMID of an Industry Member. If <i>senderType</i> = E, <i>senderIMID</i> must be one of the allowable values. | Error |
| 2090 | Missing or Invalid <i>senderType</i> | When required, <i>senderType</i> must be one of the allowable values. | Error |
| 2091 | Missing or Invalid <i>senderIMID</i> | When required, <i>senderIMID</i> must be populated in the correct format. Must be valid for the Event Date. | Error |
| 2092 | Missing or Invalid <i>seqNum</i> | When required, <i>seqNum</i> must be in the correct format. | Error |
| 2093 | Missing or Invalid <i>session</i> | When required, <i>session</i> must be populated. Required when <i>destinationType</i> is E. | Error |
| 2095 | Missing or Invalid <i>side</i> | <i>side</i> must be populated in one of the allowable values. | Error |
| 2096 | Missing or Invalid <i>symbol</i> | <i>symbol</i> must be populated in the correct format. | Error |
| 2098 | <i>symbol</i> not effective on Event Date | <i>symbol</i> is not effective on the event date. | Error |
| 2099 | <i>symbol</i> does not match listing market format | For exchange listed securities, the <i>symbol</i> format must match the format published by the primary listing market. | Error |
| 2100 | Invalid <i>tapeTradeID</i> | If populated, <i>tapeTradeID</i> must be in the correct format. | Error |
| 2101 | Missing or Invalid <i>timeInForce</i> | <i>timeInForce</i> value must be populated in the correct format. Name and value must be provided when applicable. | Error |
| 2102 | Missing or Invalid <i>tradeID</i> | <i>tradeID</i> must be populated in the correct format. | Error |
| 2103 | Missing or Invalid <i>tradeKeyDate</i> | <i>tradeKeyDate</i> must be populated in the correct format. | Error |
| 2104 | Missing or Invalid <i>tradingSession</i> | <i>tradingSession</i> must be populated in one of the allowable values. | Error |
| 2105 | Missing or Invalid <i>type</i> | For each event type, <i>type</i> must be populated and one of the allowable values. | Error |
| 2106 | Missing or Invalid <i>unsolicitedInd</i> | <i>unsolicitedInd</i> must be populated in one of the allowable values. | Error |
| 2107 | Invalid <i>workingPrice</i> | <i>workingPrice</i> must be blank if <i>atsDisplayInd</i> is blank. When required, <i>workingPrice</i> must be populated in the correct format if <i>atsDisplayInd</i> is populated. If no <i>workingPrice</i> is applicable, it must be 0. | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|--|---|---------------|
| 2108 | Missing or Invalid <i>buyDetails</i> | If <i>sideDetailsInd</i> = BUY, <i>buyDetails</i> must be populated. If <i>sideDetailsInd</i> = SELL, <i>buyDetails</i> must not be populated. | Error |
| 2109 | Missing or Invalid <i>orderID</i> in <i>buyDetails</i> | When required, <i>orderID</i> must be populated in the correct format. | Error |
| 2110 | Missing or Invalid <i>orderKeyDate</i> in <i>buyDetails</i> | When required, <i>orderKeyDate</i> must be populated in the correct format. | Error |
| 2111 | Missing or Invalid <i>side</i> in <i>buyDetails</i> | <i>side</i> must be populated in the correct format. | Error |
| 2112 | Missing or Invalid <i>firmDesignatedID</i> in <i>buyDetails</i> | When required, <i>firmDesignatedID</i> must be populated in the correct format. | Error |
| 2113 | Missing or Invalid <i>accountHolderType</i> in <i>buyDetails</i> | When required, <i>accountHolderType</i> must be one of the allowable values. | Error |
| 2114 | Invalid combination of <i>firmDesignatedID</i> and <i>orderID</i> in <i>buyDetails</i> | When required, the combination of <i>firmDesignatedID</i> and <i>orderID</i> in <i>buyDetails</i> must be valid. See Table 27: Trade Side Details for more details. | Error |
| 2115 | Missing or Invalid <i>sellDetails</i> | If <i>sideDetailsInd</i> = SELL, <i>sellDetails</i> must be populated. If <i>sideDetailsInd</i> = BUY, <i>sellDetails</i> must not be populated. | Error |
| 2116 | Missing or Invalid <i>orderID</i> in <i>sellDetails</i> | When required, <i>orderID</i> must be populated in the correct format. | Error |
| 2117 | Missing or Invalid <i>orderKeyDate</i> in <i>sellDetails</i> | When required, <i>orderKeyDate</i> must be populated in the correct format. | Error |
| 2118 | Missing or Invalid <i>side</i> in <i>sellDetails</i> | <i>side</i> must be populated in the correct format. | Error |
| 2119 | Missing or Invalid <i>firmDesignatedID</i> in <i>sellDetails</i> | When required, <i>firmDesignatedID</i> must be populated in the correct format. | Error |
| 2120 | Missing or Invalid <i>accountHolderType</i> in <i>sellDetails</i> | When required, <i>accountHolderType</i> must be populated in the correct format. | Error |
| 2121 | Missing or Invalid <i>orderID</i> in <i>clientDetails</i> | <i>orderID</i> must be populated in the correct format. | Error |
| 2122 | Missing or Invalid <i>orderKeyDate</i> in <i>clientDetails</i> | <i>orderKeyDate</i> must be populated in the correct format. | Error |
| 2123 | Missing or Invalid <i>side</i> in <i>clientDetails</i> | <i>side</i> must be populated in the correct format. | Error |
| 2124 | Invalid <i>firmDesignatedID</i> in <i>clientDetails</i> | <i>firmDesignatedID</i> must be blank. | Error |
| 2125 | Invalid | <i>accountHolderType</i> must be blank. | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|---|---------------|
| | <i>accountHolderType</i> in <i>clientDetails</i> | | |
| 2126 | Missing or Invalid <i>orderID</i> in <i>firmDetails</i> | When required, <i>orderID</i> must be populated and in the correct format. | Error |
| 2127 | Missing or Invalid <i>orderKeyDate</i> in <i>firmDetails</i> | When required, <i>orderKeyDate</i> must be populated in the correct format. | Error |
| 2128 | Missing or Invalid <i>side</i> in <i>firmDetails</i> | <i>side</i> must be populated and in the correct format. | Error |
| 2129 | Missing or Invalid <i>firmDesignatedID</i> in <i>firmDetails</i> | When required, <i>firmDesignatedID</i> must be in the correct format. | Error |
| 2130 | Missing or Invalid <i>accountHolderType</i> in <i>firmDetails</i> | When required, <i>accountHolderType</i> must be one of the allowable values. | Error |
| 2132 | Record exceeds maximum length | Record length must not exceed the maximum length for each record. | Error |
| 2133 | Additional fields are specified in the record but are not defined for this CAT event type | Refer to Sections 4 & 5 for permitted fields for each CAT event type. | Error |
| 2134 | Invalid JSON or CSV format | The record is not represented in a valid format as specified in Section 2.5 Data Types . | Error |
| 2136 | Invalid Alphanumeric Character | A field value in the record contains a delimiter or a non-allowable ASCII character | Error |
| 2137 | Invalid correction, deletion or a repair | <i>actionType</i> 'COR', 'RPR' or 'DEL' is received for a <i>firmROEID</i> or an <i>errorROEID</i> that does not exist in CAT. | Error |
| 2139 | <i>eventTimestamp</i> is greater than the current date and time | The <i>eventTimestamp</i> is greater than system date. | Error |
| 2142 | Invalid combination of <i>aggregatedOrders</i> and <i>representativeInd</i> | The combination of <i>aggregatedOrders</i> and <i>representativeInd</i> must be valid. See Appendix C for more details on reporting representative and combined orders. | Error |
| 2143 | Invalid combination of <i>electronicDupFlag</i> and <i>manualFlag</i> | The combination of <i>electronicDupFlag</i> and <i>manualFlag</i> must be valid. See Section 3.2.2 for more details. | Error |
| 2144 | Invalid combination of <i>electronicTimestamp</i> and <i>manualFlag</i> | The combination of <i>electronicTimestamp</i> and <i>manualFlag</i> must be valid. See Section 3.2.2 for more details. | Error |
| 2145 | Invalid combination of <i>fulfillmentLinkType</i> and <i>firmDetails</i> | The combination of <i>fulfillmentLinkType</i> and <i>firmDetails</i> must be valid. See Appendix C for more details on reporting representative and combined orders. | Error |
| 2146 | Missing or Invalid <i>clientDetails</i> | <i>clientDetails</i> must be populated in the correct format. | Error |
| 2148 | Invalid combination | When required, the combination of <i>firmDesignatedID</i> | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|--|---------------|
| | <i>of firmDesignatedID and orderID in sellDetails</i> | <i>and orderID in sellDetails</i> must be valid. See Table 25: Trade Side Details for more details. | |
| 2149 | <i>CATReporterIMID and senderIMID</i> must be assigned to the same firm | <i>CATReporterIMID</i> and <i>senderIMID</i> must be assigned to the same firm. | Error |
| 2150 | <i>CATReporterIMID</i> and <i>receiverIMID</i> must be assigned to the same firm | <i>CATReporterIMID</i> and <i>receiverIMID</i> must be assigned to the same firm. | Error |
| 2151 | Firm provided record count in meta file does not equal row count in the data file | The record count in the data file as calculated by CAT does not match the record count provided in the metadata file. | Error |
| 2153 | Data File is not Readable | Data file format is not readable as it contains an invalid compression format. | Error |
| 2154 | Invalid <i>quoteWantedInd</i> | When required, <i>quoteWantedInd</i> must be populated in one of the allowable values. | Error |
| 2156 | Invalid <i>reservedForFutureUse</i> | <i>reservedForFutureUse</i> must not be populated. | Error |
| 2157 | Invalid <i>quantity</i> in <i>buyDetails</i> | If populated, <i>quantity</i> in <i>buyDetails</i> must be in the correct format. | Error |
| 2158 | Invalid <i>originatingIMID</i> in <i>buyDetails</i> | If populated, <i>originatingIMID</i> in <i>buyDetails</i> must be in the correct format. | Error |
| 2159 | Invalid <i>quantity</i> in <i>sellDetails</i> | If populated, <i>quantity</i> in <i>sellDetails</i> must be in the correct format. | Error |
| 2160 | Invalid <i>originatingIMID</i> in <i>sellDetails</i> | If populated, <i>originatingIMID</i> in <i>sellDetails</i> must be in the correct format. | Error |
| 2161 | Invalid <i>quantity</i> in <i>clientDetails</i> | If populated, <i>quantity</i> in <i>clientDetails</i> must be in the correct format. | Error |
| 2162 | Invalid <i>originatingIMID</i> in <i>clientDetails</i> | If populated, <i>originatingIMID</i> in <i>clientDetails</i> must be in the correct format. | Error |
| 2163 | Invalid <i>quantity</i> in <i>firmDetails</i> | If populated, <i>quantity</i> in <i>firmDetails</i> must be in the correct format. | Error |
| 2164 | Invalid <i>originatingIMID</i> in <i>firmDetails</i> | If populated, <i>originatingIMID</i> in <i>firmDetails</i> must be in the correct format | Error |
| 2165 | Missing or Invalid <i>orderID</i> in <i>aggregatedOrders</i> | When required, <i>orderID</i> in <i>aggregatedOrders</i> must be populated in the correct format. | Error |
| 2166 | Missing or Invalid <i>orderKeyDate</i> in <i>aggregatedOrders</i> | When required, <i>orderKeyDate</i> in <i>aggregatedOrders</i> must be populated in the correct format. | Error |
| 2167 | Invalid <i>quantity</i> in <i>aggregatedOrders</i> | If populated, <i>quantity</i> in <i>aggregatedOrders</i> must be in the correct format. | Error |
| 2168 | Invalid <i>originatingIMID</i> in <i>aggregatedOrders</i> | If populated, <i>originatingIMID</i> in <i>aggregatedOrders</i> must be in correct format. | Error |
| 2169 | Invalid combination of <i>reportingExceptionCode</i> and <i>tapeTradeID</i> | The combination of <i>reportingExceptionCode</i> and <i>tapeTradeID</i> must be valid. Refer to Section 4.12 for more details. | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|--|---|---------------|
| 2189 | Invalid combination of <i>senderIMID</i> and <i>destination</i> or <i>receiverIMID</i> | On Order Route or New Quote events, <i>senderIMID</i> must not equal <i>destination</i> . On Order Accepted, Order Modified, and Quote Received events, <i>senderIMID</i> must not equal <i>receiverIMID</i> . | Error |
| 2190 | Invalid combination of <i>orderID</i> and <i>parentOrderID</i> or <i>priorOrderID</i> | When populated, <i>parentOrderID</i> or <i>priorOrderID</i> must not equal <i>orderID</i> . | Error |
| 2801 | | <i>Reserved</i> | |
| 2802 | | <i>Reserved</i> | |
| 2803 | | <i>Reserved</i> | |
| 2999 | Exceeds Max Error Limit | The record contains more than 8 errors. | Error |

E.3 Linkage Discovery Errors

Linkage Discovery errors are generated by performing event comparisons that result in the identification of duplicates, out of sequence events and unlinked events. To identify duplicate Linkage Keys, the CAT Processor will ensure the *CAT Linkage Keys*, as defined in [Section 2.6.1](#), are not repeated.

Unlinked error codes are assigned based on a processing order when determining the reason for an unlinked event. The process begins with the check associated with the codes having the lowest sequence value. When the “Multiple Fields did not Match” reason is assigned, it is because a determination could not be made. In such cases, it is possible that the unlink reason is because the other party’s event was not reported or had a processing error which prevented the event from participating in Linkage Discovery.

In cases when linkage did not occur between venues, separate error codes will be assigned to the CAT Reporter whose record did not link and the CAT Reporter that was named. Error Code Descriptions that begin with “Named” indicate when the CAT Reporter was named in a record submitted by another CAT Reporter (Industry Member, Exchange or TRF/ADF/ORF) that is unlinked.

The below table contains error messages that are associated with Linkage Discovery Errors.

Table 79: Intra-Linkage Errors

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|--|--|---------------|
| 3002 | Duplicate <i>firmROEID</i> on same day | Duplicate <i>firmROEID</i> received by CAT; must be unique for the Event Date and CAT Reporter IMID. | Error |
| 3003 | Duplicate <i>firmROEID</i> on | One or more events were reported with the same | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|--|--|---------------|
| | a prior processing day | <i>firmROEID</i> as an event reported on a previous day. All events received on the current CAT Processing Date associated with the duplicate <i>firmROEID</i> will be rejected. The events received on a previous day associated with the duplicate <i>firmROEID</i> will not be rejected. This is only applicable to events with an <i>actionType</i> of 'NEW'. | |
| 3004 | Duplicate Order Key reported on same day | More than one primary order event was reported with the same Order Key on the current CAT Processing Date. All events associated with the duplicate Order Key will be rejected. | Error |
| 3007 | Duplicate Order Key reported on a prior processing day | One or more primary order events were reported that have the same Order Key as an order reported on a previous day. All events received on the current CAT Processing Date associated with the duplicate Order Key will be rejected. The events received on a previous day associated with the duplicate Order Key will not be rejected. | Error |
| 3008 | Duplicate Route Linkage Key reported on the same day | More than one Order Route event was reported with the same Route Linkage Key on the current CAT Processing Date. All events with a duplicate Route Linkage Key will be rejected. | Error |
| 3009 | Duplicate Route Linkage Key reported on prior processing day | One or more Order Route events were reported that have the same Route Linkage Key as an event reported on a previous day. All events received on the current CAT Processing Date with a duplicate Route Linkage Key will be rejected. The events received on a previous day with a duplicate Route Linkage will not be rejected. | Error |
| 3010 | Duplicate Trade Key reported on same day | More than one Trade event was reported with the same Trade Key on the current CAT Processing Date. All events associated with the duplicate Trade Key will be rejected. | Error |
| 3011 | Duplicate Trade Key reported on prior processing day | One or more Trade events were reported with the same Trade Key as an event reported on a previous day. All events received on the current CAT Processing Date with a duplicate Trade Key will be rejected. The events received on a previous day associated with the duplicate Trade Key will not be rejected. | Error |
| 3012 | Duplicate Fulfillment Key reported on same day | More than one Fulfillment events were reported with the same Fulfillment Key on the current CAT Processing Date. All events with a duplicate Fulfillment Key will be rejected. | Error |
| 3015 | Duplicate Fulfillment Key reported on prior processing day | One or more Fulfillment events was reported with the same Fulfillment Key as an event reported on a previous day. All events received on the current CAT Processing Date associated with the duplicate Fulfillment Key will be rejected. The events received on a previous day with a duplicate Fulfillment Key will not be rejected. | Error |
| 3016 | Duplicate Quote Key | More than one New Quote event were reported with | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|--|---|---------------|
| | reported on same day | the same Quote Key on the current CAT Processing Date. All events associated with the duplicate Quote Key will be rejected. | |
| 3017 | Duplicate Quote Key reported on prior processing day | One or more New Quote events were reported that have the same Quote Key as an event reported on a previous day. All events received on the current CAT Processing Date associated with the duplicate Quote Key will be rejected. The events received on a previous day associated with the duplicate Quote Key will not be rejected. | Error |
| 3018 | Duplicate Manual Order Key reported on same day | More than one primary order event was reported with the same Manual Order Key on the current CAT Processing Date. All events associated with the duplicate Manual Order Key will be rejected. | Error |
| 3019 | Duplicate Manual Order Key reported on prior processing day | One or more primary order events were reported that have the same Manual Order Key as an order reported on a previous day. All events received on the current CAT Processing Date associated with the duplicate Manual Order Key will be rejected. The events received on a previous day associated with the duplicate Manual Order Key will not be rejected. | Error |
| 3501 | Secondary Event – Order Key, Trade Key, Quote Key or Fulfillment Key not found | The Secondary Event (as defined in Appendix F) references an Order Key, Trade Key, Quote Key or Fulfillment Key that does not exist in CAT because it was not reported or was rejected. | Error |
| 3502 | Trade Event –Order not found | The Trade Event side details reference an Order Key that does not exist in CAT because it was not reported or was rejected. | Error |
| 3503 | Fulfillment Event –Order not found | The Fulfillment Event side details reference an Order Key that does not exist in CAT because it was not reported or was rejected. | Error |
| 3504 | Aggregated Order – Client order not found | Aggregated order references an Order Key that does not exist in CAT because it was not reported or was rejected. | Error |
| 3505 | Electronic Duplicate Order – Manual order not found | Electronic duplicate order references a Manual Order Key that does not exist in CAT because it was not reported or was rejected. | Error |
| 3601 | Intrafirm Out of Sequence Event | <i>eventTimestamp</i> of a Secondary Event (as defined in Appendix F) is prior to the <i>eventTimestamp</i> of the related Primary Event (as defined in Appendix F). When comparing <i>eventTimestamp</i> , the Clock Drift allowance as specified in Appendix B must be considered. | Error |
| 3602 | Mismatched eventTimestamp on the Order/Modification/Trade supplement event | <i>eventTimestamp</i> on the Order/Modification/Trade supplement event did not match the <i>eventTimestamp</i> on the corresponding Order/Modification/Trade event. Timestamp compared up to milliseconds. | Error |

Table 80: Trade Linkage Error Codes (Reported to CAT)

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|---|---------------|
| 4003 | Matching <i>tapeTradeID</i> cannot be found | The <i>tapeTradeID</i> reported on a Trade event did not match the unique identifier (e.g., Branch Sequence Number, Compliance ID) provided on the TRF/ADF/ORF Trade Report. | Error |
| 4005 | <i>eventTimestamp</i> cannot be found | The <i>eventTimestamp</i> reported on the Trade event did not match the Execution Time on the TRF/ADF/ORF trade report. | Error |
| 4007 | <i>symbol</i> cannot be found | The <i>symbol</i> reported on the Trade event did not match the symbol on the TRF/ADF/ORF trade report. | Error |
| 4009 | Multiple fields did not match | A TRF/ADF/ORF Trade Report with a matching unique identifier (i.e. Branch Sequence Number) was found; however, the <i>symbol</i> , <i>CATReporterIMID</i> or a combination of fields reported on the Trade event did not match the corresponding symbol or reporting/contra firm on the TRF/ADF/ORF Trade Report. | Error |

Table 81: Trade Linkage Error Codes (Reported to TRF/ADF/ORF)

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|---|---------------|
| 5004 | Named - Matching <i>tapeTradeID</i> cannot be found | Named on a TRF/ADF/ORF Trade Report, but the <i>tapeTradeID</i> on the Trade event did not match the unique identifier (e.g., Branch Sequence Number, Compliance ID) on the corresponding TRF/ADF/ORF Trade Report. | Error |
| 5006 | Named - <i>eventTimestamp</i> cannot be found | Named on a TRF/ADF/ORF Trade Report, but the <i>eventTimestamp</i> reported on the Trade event did not match the Execution Time on the corresponding Trade event. | Error |
| 5008 | Named - <i>symbol</i> cannot be found | Named on a TRF/ADF/ORF Trade Report, but the <i>symbol</i> reported on the Trade event did not match the symbol on the TRF/ADF/ORF trade report. | Error |
| 5010 | Named - Multiple fields did not match | Named on a TRF/ADF/ORF Trade Report and a matching <i>tapeTradeID</i> on the CAT Trade Event was found; however, the <i>symbol</i> , <i>CATReporterIMID</i> or a combination of fields reported on the Trade event did not match the corresponding symbol or reporting/contra firm on the TRF/ADF/ORF Trade Report. | Error |

Table 82: Exchange Linkage Error Codes (Reported to CAT)

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|---|---------------|
| 6003 | Matching <i>routedOrderID</i> cannot be found | The <i>routedOrderID</i> reported on the Order Route event does not match to a corresponding <i>routedOrderID</i> on the exchange order. | Error |
| 6005 | <i>senderIMID</i> did not match | A matching <i>routedOrderID</i> was identified on the exchange order; however, the <i>senderIMID</i> on the Order Route event did not match the corresponding <i>routingParty</i> on the exchange order. | Error |
| 6007 | <i>symbol</i> did not match | A matching <i>routedOrderID</i> was identified in the exchange order; however, the <i>symbol</i> on the Order Route event did not match the corresponding symbol on the exchange order. | Error |
| 6009 | <i>session</i> did not match | A matching <i>routedOrderID</i> was identified on the exchange order; however, the <i>session</i> on the Order Route event did not match the <i>session</i> on the exchange order. | Error |
| 6011 | Multiple fields did not match | A matching <i>routedOrderID</i> was identified on the exchange order; however, the <i>symbol</i> , <i>senderIMID</i> , or a combination of fields reported on the Order Route event did not match the corresponding <i>symbol</i> , <i>routingParty</i> or a combination of fields on the exchange order. | Error |

Table 83: Exchange Linkage Error Codes (Reported by Exchange)

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|--|---------------|
| 7004 | Named - Matching <i>routedOrderID</i> cannot be found | Named on an exchange order, but the <i>routedOrderID</i> reported on the Order Route event does not match to a corresponding <i>routedOrderID</i> on the exchange order. | Error |
| 7006 | Named - <i>senderIMID</i> did not match | Named on an exchange order with a matching <i>routedOrderID</i> identified on the Order Route event; however, the <i>senderIMID</i> on the Order Route event did not match the <i>routingParty</i> reported on the corresponding exchange order. | Error |
| 7008 | Named - <i>symbol</i> did not match | Named on an exchange order with a matching <i>routedOrderID</i> identified on the Order Route event; however, the <i>symbol</i> on the Order Route event did not match the <i>symbol</i> on the corresponding exchange order. | Error |
| 7010 | Named - <i>session</i> did not match | Named on an exchange order with a matching <i>routedOrderID</i> identified on the Order Route event; however, the <i>session</i> on the Order Route event did not match the <i>session</i> on the corresponding exchange order. | Error |
| 7012 | Named - Multiple fields did not match | Named on an Order Route event with a matching <i>routedOrderID</i> identified in the Order Route event; however, the <i>symbol</i> , <i>senderIMID</i> or a combination of | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|------------------------|--|---------------|
| | | fields reported on the Order Route event did not match the <i>symbol</i> or <i>routingParty</i> on the corresponding exchange order. | |

Table 84: Inter-firm Linkage Error Codes (Sender Reported to CAT)

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|---|---------------|
| 8003 | Matching <i>routedOrderID</i> cannot be found | The <i>routedOrderID</i> reported on the Order Route event does not match to a corresponding <i>routedOrderID</i> on the Order Accepted event. | Error |
| 8004 | Named - Matching <i>routedOrderID</i> cannot be found | Named on an Order Route event, but the <i>routedOrderID</i> reported on the Order Accepted event does not match to a corresponding <i>routedOrderID</i> on the Order Route event. | Error |
| 8005 | <i>senderIMID</i> did not match | A matching <i>routedOrderID</i> was identified in the Order Accepted event; however, the <i>senderIMID</i> on the Order Route event did not match the <i>senderIMID</i> on the Order Accepted event. | Error |
| 8006 | Named - <i>senderIMID</i> did not match | Named on an Order Route event, but the <i>senderIMID</i> on the Order Accepted event does not match the <i>senderIMID</i> reported on the corresponding Order Route event. | Error |
| 8007 | <i>destination</i> did not match | A matching <i>routedOrderID</i> was identified in the Order Accepted event; however, the <i>destination</i> on the Order Route event did not match the <i>receiverIMID</i> on the Order Accepted event. | Error |
| 8008 | Named – <i>destination</i> did not match | Named on an Order Route event, but the <i>receiverIMID</i> on the Order Accepted event does not match the <i>destination</i> reported on the corresponding Order Route event. | Error |
| 8009 | <i>symbol</i> did not match | A matching <i>routedOrderID</i> was identified in the Order Accepted event; however, the <i>symbol</i> on the Order Route event did not match the <i>symbol</i> on the Order Accepted event. | Error |
| 8010 | Named - <i>symbol</i> did not match | Named on an Order Route event with a matching <i>routedOrderID</i> identified in the Order Accepted Event; however, the <i>symbol</i> on the Order Accepted event did not match the <i>symbol</i> on the Order Route event. | Error |
| 8011 | Multiple fields did not match | A matching <i>routedOrderID</i> was identified in the Order Accepted event; however, the <i>symbol</i> , <i>senderIMID</i> , <i>destination</i> , or a combination of fields on the Order Route event did not match the <i>symbol</i> , <i>senderIMID</i> , or <i>receiverIMID</i> on the Order Accepted Event. | Error |
| 8012 | Named - Multiple fields did not match | Named on an Order Route event with a matching <i>routedOrderID</i> identified in the Order Accepted Event; however, the <i>symbol</i> , <i>senderIMID</i> , <i>receiverIMID</i> or a combination of fields on the Order Accepted event did not match the corresponding <i>symbol</i> , <i>senderIMID</i> , or | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|------------------------|--|---------------|
| | | <i>destination</i> on the Order Route event. | |

Table 85: Interfirm Linkage Error Codes (Receiver Reported to CAT)

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|---|---------------|
| 9003 | Matching <i>routedOrderID</i> cannot be found | The <i>routedOrderID</i> reported on the Order Accepted event does not match to a corresponding <i>routedOrderID</i> on the Order Route event. | Error |
| 9004 | Named - Matching <i>routedOrderID</i> cannot be found | Named on an Order Accepted event, but the <i>routedOrderID</i> reported on the Order Route event does not match to a corresponding <i>routedOrderID</i> on the Order Accepted event. | Error |
| 9005 | <i>senderIMID</i> did not match | A matching <i>routedOrderID</i> was identified in the Order Route event; however, the <i>senderIMID</i> on the Order Accepted event did not match the <i>senderIMID</i> on the Order Route event. | Error |
| 9006 | Named - <i>senderIMID</i> did not match | Named on an Order Accepted event but the <i>senderIMID</i> reported on the Order Route does not match to a corresponding <i>senderIMID</i> on the Order Accepted event. | Error |
| 9007 | <i>receiverIMID</i> did not match | A matching <i>routedOrderID</i> was identified in the Order Route event; however, the <i>receiverIMID</i> on the Order Accepted event did not match the <i>destination</i> on the Order Route event. | Error |
| 9008 | Named - <i>receiverIMID</i> did not match | Named on an Order Accepted event but the <i>destination</i> reported on the Order Route does not match to a corresponding <i>receiverIMID</i> on the Order Accepted event. | Error |
| 9009 | <i>symbol</i> did not match | A matching <i>routedOrderID</i> was identified in the Order Route event; however, the <i>symbol</i> on the Order Accepted event did not match the <i>symbol</i> on the Order Route event. | Error |
| 9010 | Named - <i>symbol</i> did not match | Named on an Order Accepted event with a matching <i>routedOrderID</i> identified in the Order Route event; however, the <i>symbol</i> on the Order Route event did not match the <i>symbol</i> on the Order Accepted Event. | Error |
| 9011 | Multiple fields did not match | A matching <i>routedOrderID</i> was identified in the Order Route event; however, the <i>symbol</i> , <i>senderIMID</i> , <i>receiverIMID</i> , <i>receiverIMID</i> , or a combination of fields on the Order Accepted event did not match the corresponding <i>symbol</i> , <i>senderIMID</i> , or <i>destination</i> on the Order Route event. | Error |
| 9012 | Named - Multiple fields did not match | Named on an Order Accepted Event with a matching <i>routedOrderID</i> identified in the Order Route event; however, the <i>symbol</i> , <i>senderIMID</i> , <i>destination</i> or a combination of fields on the Order Route event did not match the corresponding <i>symbol</i> , <i>senderIMID</i> , <i>receiverIMID</i> or a combination of fields on an Order | Error |

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|------------------------|-----------------|---------------|
| | | Accepted event. | |

E.4 Warning Error Codes

The tables below contain Warnings that will be included in the Error Feedback Files. Warnings are not required to be repaired. Codes are separated by Linkage type.

Table 86: Intra-Linkage Warnings

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|---|---|---------------|
| 399 | Duplicate Event | The event has already been received by CAT. The first instance of the event will be retained; all subsequent submissions will be rejected. This rejection is not repairable. | Warning |
| 398 | Secondary Event – Order Key, Trade Key, Quote Key or Fulfillment Key prior to CAT go-live | The Secondary Event (as defined in Appendix F) references an Order Key, Trade Key, Quote Key or Fulfillment Key that does not exist in CAT because it references a date prior to CAT go-live. | Warning |
| 397 | Intrafirm Late Reported event | An Intrafirm event unmatched as it was reported to CAT beyond the processing window. This warning is not repairable. | Warning |

Table 87: Trade Linkage Warnings

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|------------------------------------|---|---------------|
| 499 | Late Reported Trade event | A Trade event unmatched as it was reported to CAT beyond the processing window. This warning is not repairable. | Warning |
| 498 | Named - Late Reported Trade Report | Named on a TRF/ADF/ORF Trade Report that was reported beyond the processing window. This warning is not repairable. | Warning |

Table 88: Exchange Linkage Warnings

| Error Code | Error Code Description | Explanation | Warning/Error |
|------------|--------------------------------------|--|---------------|
| 799 | Late reported Order Route event | An Order Route event unmatched as it was reported to CAT beyond the processing window. This warning is not repairable. | Warning |
| 798 | Named - Late reported exchange order | Named on an exchange order that was reported beyond the processing window. This warning is not repairable. | Warning |

Table 89: Inter-firm Linkage Warnings

| Error Code | Error Code Description | Explanation | Warning/ Error |
|-------------------|---|---|---------------------------|
| 899 | Late reported Order Route event | An Order Route event unmatched as it was reported to CAT beyond the processing window. This warning is not repairable. | Warning |
| 898 | Named - Late reported Order Route event | Named on an Order Route event that was reported beyond the processing window. This warning is not repairable. | Warning |
| 897 | Early reported Order Route event | An Order Route event unmatched as it was reported to CAT earlier than the due date. This warning is not repairable. | Warning |
| 896 | Named - Early reported Order Route event | Named on an Order Route event that was reported to CAT earlier than the due date; therefore, no Interfirm match was possible. This warning is not repairable. | Warning |
| 895 | Late reported Order Accepted event | An Order Accepted event unmatched as it was reported to CAT beyond the processing window. This warning is not repairable. | Warning |
| 894 | Named - Late reported Order Accepted event | Named on an Order Accepted event that was reported beyond the processing window. This warning is not repairable. | Warning |
| 893 | Early reported Order Accepted event | An Order Accepted event unmatched as it was reported to CAT earlier than the due date. This warning is not repairable. | Warning |
| 892 | Named - Early reported Order Accepted event | Named on an Order Accepted event that was reported to CAT earlier than the due date. This warning is not repairable. | Warning |

Appendix F: Glossary

| | |
|---------------------------------------|---|
| CAT Processing Date | Date representing the set of events reported for a <i>CAT Trading Day</i> . Events reported late to CAT will be assigned the CAT Processing Date reflective of when they were reported. For example, an event, that occurred at 2pm on T which is reported to CAT after T+1 8am and prior to T+2 8AM will be assigned CAT Processing Date of T+1. |
| CAT Reporter IMID | The CAT Reporter IMID is the SRO assigned identifier that an Industry Member uses to report CAT events. A CAT Reporter may use any SRO assigned identifier that is valid on the CAT Trading Day for which CAT events are submitted. |
| CAT Submitter ID | The CAT Submitter ID is the identifier of the CAT Reporting Agent, the entity authorized to submit the files to CAT on behalf of the Industry Member. CAT Reporters may authorize third-parties ("CAT Reporting Agents") to submit data to CAT on their behalf. Each CAT Reporting Agent and CAT Reporter will be assigned a unique CAT Submitter ID. If a CAT Reporter is performing its own submissions, these files will be submitted using its own CAT Submitter ID. If the Submitter is an Industry Member, the CAT Submitter's CRD number. If the Submitter is not an Industry Member and does not have a CRD number (i.e. Service Bureaus), the CAT Submitter ID is the Submitter's Organization ID. |
| CAT Trading Day | CAT Trading Day for Industry Members is defined as beginning immediately after 4:15:00PM and no fractions of a second Eastern Time on one trade date and ending at exactly 4:15:00PM and no fractions of a second Eastern Time on the next trading date. Weekends or any day that all equities or options national securities exchanges are closed are not considered a CAT Trading Day. Trading Days that close early end 15 minutes after the Market Close. |
| Client Order | For the purpose of this document, Client Order is defined as an order received from a CAT Reporter. |
| Customer Order | For the purpose of this document, Customer Order is defined as an order received from a non-CAT Reporter, including non-US broker-dealers. |
| Display ATS | An ATS that displays subscriber orders outside of the ATS. |
| Eligible Security | "Eligible Security" includes: (i) all NMS Securities, meaning "any security or class of securities for which transaction reports are collected, processed, and made available pursuant to an effective transaction reporting plan, or an effective national market system plan for reporting transaction in Listed Options"; and (ii) all OTC Equity Securities, meaning "any equity security, other than an NMS Security, subject to prompt last sale reporting rules of a registered national securities association and reported to one of such association's equity trade reporting facilities". |
| Electronic Capture Time | For manual orders, the timestamp or when the Manual CAT Event was captured electronically in the relevant order handling and execution system of the CAT Reporter. |
| Electronic Paired Option Order | Electronic option orders that contain both the buy and sell side that is routed to another Industry Member or exchange for crossing and/or price improvement as a single transaction on an exchange. |
| FDID | FDID is defined in Section 1.1 of the CAT NMS Plan as "a unique identifier for each trading account designated by Industry Members for purposes of providing data to the Central Repository." See CAT FAQ M2 for more information on the prohibition on use of actual account numbers. Refer to the CAT Industry Presentation on FDID for additional information. |

| | |
|-----------------------------------|---|
| IMID | An Industry Member Identifier, IMID, is any identifier assigned by an SRO to one of its members and is used as part of the Linkage Key in orders routed between Industry Members. Examples include FINRA MPIDs, Nasdaq MPIDs, NYSE Mnemonics, Cboe EFIDs, and CHX Acronyms. |
| Manual Event | A non-electronic communication of order/trade/quote/fulfillment-related information for which CAT Reporters must record and report to CAT. |
| Material Terms of an Order | Includes: the NMS Security or OTC Equity Security symbol; security type; price (if applicable); size (displayed and non-displayed); side (buy/sell); order type; if a sell order, whether the order is long, short, short exempt; open/close indicator (except on transactions in equities); time in force (if applicable); if the order is for a Listed Option, option type (put/call), option symbol or root symbol, underlying symbol, strike price, expiration date, and open/close (except on market maker quotations); and any special handling instructions. |
| Order | The term order shall include: (i) Any order received by a member of a national securities exchange or national securities association from any person; (ii) Any order originated by a member of a national securities exchange or national securities association; or (iii) Any bid or offer. |
| Primary Event | <p>An event that is received or originated by an Industry Member. Primary events include Orders, Trades, Quotes and Fulfillments each with a respective Event Key including: Order Key, Trade Key, Quote Key, Quote Route Key and Fulfillment Key.</p> <p>Primary events require the assignment of a unique Key which does not duplicate the Key for other Primary Events with the same Key type. For example, an Order Key will not be compared to a Trade Key for uniqueness. If a Key is duplicated, all events having the same Order Key will be rejected.</p> <p>Primary events include: MENO, MEOA, MENQ, MEQR, MEOT, MEOF, MONO, MOOA, and MOOF.</p> |
| Reportable Event | Includes, but is not limited to, the original receipt or origination, modification, cancellation, routing, execution (in whole or in part) and allocation of an order, and receipt of a routed order |
| Representative Order | Refer to CAT FAQ F1 . |
| ROE | Reportable Order Event |
| Secondary Event | <p>Represents an event occurring subsequent to the origination of a Primary Event. Secondary events require the assignment of an Event Key which provides linkage to the related Primary event that assigned the Key or to another Secondary event that assigned a new Key.</p> <p>Secondary events with event definitions that do not allow for the reassignment of an Event Key must populate the Event Key equal to the related event from which the Secondary event originated. Secondary events that are not defined to assign a new Event Key include: MENOS, MEOR, MECOC, MEOMS, MEOC, MEQC, MEOTS, MONOS, MOOR, MOCOC, and MOOC.</p> <p>Secondary events with event definitions that allow for the reassignment of an Event Key (Order Key, Trade Key, Quote Key, Quote Route Key and Fulfillment Key) must assign an Event Key that is unique and does not duplicate the Event Key of any other Primary event or of any Secondary event which has assigned a new Event Key. When a new Event Key is assigned, the Prior Key representing the Event Key that is being replaced must be populated. Secondary events with event definitions that allow for the reassignment of an Event Key include: MEIR, MECO, MECOM, MEOM, MEFA, MEOJ, MOIR, MOCO, MOCOM, MOOM, MOFA, and MOOJ.</p> <p>Secondary events with event definitions that allow for the reassignment of an Event Key are not required to assign a new Event Key. In such cases, when reported, the Event Key must be equal to the related event from which the Secondary event originated.</p> |

| | |
|---|--|
| <p>Simple Electronic Option Orders</p> | <p>Orders to buy or sell a single option that are not related to or dependent on any other transaction for pricing or timing of execution that are either received or routed electronically by an Industry Member CAT Reporter.</p> <p>Electronic receipt of an order is defined as the initial receipt of an order by an Industry Member in electronic form in standard format directly into an order handling or execution system. Electronic routing of an order is the routing of an order via electronic medium in standard format from one Industry Member's order handling or execution system to an exchange or another Industry Member.</p> |
| <p>Trading Algorithm</p> | <p>FINRA Rule 1220(b)(4)(a) defines Trading Algorithmic Strategy as "an automated system that generates or routes orders (or order-related messages) but shall not include an automated system that solely routes orders received in their entirety to a market center."</p> |
| <p>Trade Date</p> | <p>Trade Date for Industry Member is defined as beginning immediately after 23:59:59.999999 ET on Trade Date T - 1 and up to 23:59:59.999999 ET of the next Trade Date T.</p> <p>Weekends and holidays are not considered a Trade Date.</p> <p>An event occurring on a weekend or holiday will be assigned to the next Trade Date.</p> |

Appendix G: Data Dictionary

| Field Name | Data Type | Description |
|-------------------|-------------------|---|
| accountHolderType | Choice | <p>Represents the type of beneficial owner of the account for which an order was received or originated.</p> <p>Allowed Values:</p> <p>A Institutional Customer – An institutional account as defined in FINRA Rule 4512(c)</p> <p>E Employee Account – An employee or associated person of an Industry Member</p> <p>F Foreign - A non-broker-dealer foreign affiliate or non-reporting foreign broker-dealer</p> <p>I Individual Customer – An account that does not meet the definition of FINRA Rule 4512(c) and is also not a proprietary account.</p> <p>O Market Making – See CAT FAQ C5</p> <p>V Firm agency average price account</p> <p>P Other Proprietary</p> <p>X Error Account – Error account of the firm</p> |
| actionType | Choice | <p>Indicates whether the event is a new event, a correction, a repair or a record level deletion.</p> <p>Allowed Values:</p> <p>NEW New Record</p> <p>COR Correction of events initiated by firms.</p> <p>RPR Repair of events for which a CAT error was provided in feedback</p> <p>DEL Record level delete instruction. When deleting a record, Industry Members must not restate the event that is being deleted. Refer to Section 7 for instructions on record level deletions.</p> |
| affiliateFlag | Boolean | <p>Indicates if the order is being routed to an affiliate or received from an affiliate of the Industry Member.</p> <p>For definition of affiliate, refer to CAT FAQ C4.</p> <p>Allowed Values:</p> <p>true order is routed to or received from an affiliate</p> <p>false order is routed to or received from a non-affiliate</p> |
| aggregatedOrders | Aggregated Orders | <p>When an Industry Member generates a New Order event to represent one or more customer orders, the <i>aggregatedOrders</i> field specifies the individual customer order(s) being represented.</p> <p>For each order being represented, the <i>orderID</i> and <i>orderKeyDate</i> must be provided. Quantity is required when a portion of the order's quantity is included in the aggregation.</p> <p>In instances when the <i>aggregatedOrders</i> field causes the event to exceed the maximum length (8190 bytes) allowed, one or more corresponding New Order Supplement events</p> |

| Field Name | Data Type | Description |
|---------------|--------------------|---|
| | | <p>must be reported to capture the additional orders in the <i>aggregatedOrders</i> field.</p> <p>Refer to Appendix C for additional information on representative and combined order linkage requirements.</p> |
| askPrice | Price | Price being asked in a quote. |
| askQty | Whole Quantity | Quantity being asked in a quote. |
| atsDisplayInd | Choice | <p>ATS only field. Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data.</p> <p>Allowed Values:</p> <p>S Order is displayed outside of the ATS to subscribers only</p> <p>A Order is displayed outside of the ATS to subscribers only, aggregated by price level on a timer basis</p> <p>Y Order is displayed outside of the ATS via public quotation</p> <p>N Order is not displayed outside of the ATS</p> |
| atsOrderType | Array | <p>ATS only field. Unique identifier representing the specific order type(s) offered by the ATS.</p> <p>ATSs will provide their order types and handling instructions to CAT by submitting data dictionaries.</p> <p>Multiple <i>atsOrderType</i> values may be populated.</p> |
| bidPrice | Price | Price being bid in a quote. |
| bidQty | Whole Quantity | Quantity being bid in a quote. |
| buyDetails | Trade Side Details | <p>Captures the Order Key and additional information for the Order associated with the buy side of a Trade Event.</p> <p>This field is in the format of Trade Side Details, a compound data type that consists of a list of fields (see Section 2.5 Data Types). The <i>buyDetails</i> field is only used in Trade events and Trade Supplement events to capture the buy side details of the trade. Refer to Section 4.12.1 for a list of fields.</p> <p>This field is applicable in Trade event if there is only one <i>orderID</i> associated with this side of the trade. If there is more than one <i>orderID</i>, the <i>buyDetails</i> must be populated in separate Trade Supplement events.</p> |
| cancelQty | Real Quantity | <p>The quantity being cancelled.</p> <p>Value > 0 must be provided; Quantity must represent the quantity being cancelled, even in cases of a full cancellation.</p> |
| cancelFlag | Boolean | <p>Represents instances when a trade was cancelled because the trade was rejected by the TRF/ADF/ORF, when a trade executed in a foreign market was cancelled, or when a customer fulfillment is cancelled. In such instances, set to <i>true</i>.</p> <p>Allowed Values:</p> <p>true trade event was cancelled upon rejection by the TRF/ADF/ORF; or fulfillment was cancelled.</p> <p>false trade event was not cancelled or cancellation was</p> |

| Field Name | Data Type | Description |
|-----------------|--------------------|---|
| | | reported to the TRF/ADF/ORF; or fulfillment event was not cancelled. |
| cancelTimestamp | Timestamp | The time at which a trade or fulfillment was cancelled. Must be populated when <i>cancelFlag</i> is <i>true</i> . |
| capacity | Choice | Specifies the capacity in which the Industry Member acted. Allowed Values: A Agency P Principal R Riskless Principal |
| CATReporterIMID | CAT Reporter IMID | The SRO assigned identifier that an Industry Member uses to report to CAT. |
| clientDetails | Trade Side Details | Specifies the Order Key and additional information for a Client Order for which a fulfillment event is associated. This field is in the format of Trade Side Details, a multi-dimensional array that consists of a list of fields (see Section 2.5 Data Types). The <i>clientDetails</i> field is only used in Equity and Option Order Fulfillment and Fulfillment Amendment Events to capture the customer or client side details of the Fulfillment. Refer to Section 4.13.1 for a list of fields. |
| custDspIntrFlag | Boolean | Indicates if a customer has instructed that a limit order must not be displayed or that a block size order must be displayed. Allowed Values: true Customer has instructed that a limit order should not be displayed or that a block size order be displayed. false No instruction has been received from the customer that a limit order should not be displayed or that a block size order should be displayed. |
| deptType | Choice | Represents the internal department, unit or desk originating or accepting the order. Allowed Values: A Agency - a desk or department where orders may be routed to other market centers, either by a trading system or with the assistance of traders. This would include smart routers and algorithmic trading. ATS A trading system that meets the definition of "Alternative Trading System" under Regulation ATS. DMA Direct Market Access – For CAT reporting purposes, represents when an Industry Member permits a customer to use a market participant identifier assigned to the Industry Member to route orders directly to market centers. SA Sponsored Access - For CAT reporting purposes, represents when an Industry Member permits another broker-dealer to use a market participant identifier assigned to the Industry Member to route orders |

| Field Name | Data Type | Description |
|-------------|--------------------------------|---|
| | | <p>directly to market centers.</p> <p>T Trading - A desk or department where orders are executed. This may be interpreted as either a trading system or a desk or department where orders are executed with the assistance of traders.</p> <p>O Other – A department that does not execute orders or make routing decisions.</p> |
| destination | Industry Member ID/Exchange ID | <p>The SRO assigned identifier of the Industry Member or Exchange to which an order was routed.</p> <p>When <i>destinationType</i> is N, this field is not required to be populated.</p> <p>When <i>destinationType</i> is F, populate with the IMID of an Industry Member.</p> <p>When <i>destinationType</i> is E, Allowed Values include:</p> <p>BOX BOX Options Exchange</p> <p>CBOE Cboe Exchange</p> <p>C2 Cboe C2 Options</p> <p>BYX Cboe BYX Exchange</p> <p>BZX Cboe BZX Equities</p> <p>BZXOP Cboe BZX Options</p> <p>EDGA Cboe EDGA Exchange</p> <p>EDGX Cboe EDGX Equities</p> <p>EDGXOP Cboe EDGX Options</p> <p>IEX Investor's Exchange</p> <p>LTSE Long Term Stock Exchange</p> <p>MIAMI Miami International Securities Exchange</p> <p>PEARL MIAX PEARL</p> <p>PEARLEQ MIAX PEARL Equities</p> <p>EMLD MIAX Emerald</p> <p>BX Nasdaq BX Equities</p> <p>NOBO Nasdaq BX Options</p> <p>PSX Nasdaq PHLX Equities</p> <p>PHLX Nasdaq PHLX Options</p> <p>NSDQ Nasdaq Stock</p> <p>NOM Nasdaq Options</p> <p>ISE Nasdaq ISE</p> <p>GEMX Nasdaq GEMX</p> <p>MRX Nasdaq MRX</p> <p>AMER NYSE American Equities</p> <p>AMEROP NYSE American Options</p> <p>ARCA NYSE ARCA Equities</p> <p>ARCAOP NYSE ARCA Options</p> <p>NYSE The New York Stock Exchange</p> <p>CHX NYSE CHX</p> <p>NSX NYSE National</p> |

| Field Name | Data Type | Description |
|---------------------|----------------|---|
| destinationType | Choice | Indicates whether the destination of the route is an Industry Member, an exchange or a foreign broker-dealer. Allowed Values: F Industry Members E Exchange N Foreign – Not applicable to options events |
| displayPrice | Price | ATS only field. The current price displayed by the ATS. Required when the ATS displays the order outside of the ATS. |
| displayQty | Whole Quantity | ATS only field. The current quantity displayed by the ATS. Required when the ATS displays the order outside of the ATS. |
| dupROIDCond | Boolean | Indicates when a modification to an order previously routed to a national securities exchange requires the use of the original <i>routedOrderID</i> . Allowed Values: true Event contains a duplicated <i>routedOrderID</i> false Event does not contain a duplicated <i>routedOrderID</i> |
| electronicDupFlag | Boolean | Indicates whether the event is a duplicative electronic message of a manual event. Must be present if true. If populated as true, the event will not be linked in Phase 2a/2b. Allowed Values: true event is a duplicative electronic message false event is not a duplicative electronic message |
| electronicTimestamp | Timestamp | For manually executed events, the time at which the event was systematized. Must be reported at the most granular level an Industry Member's order handling or execution systems use to capture data for the reported event, with at least millisecond granularity. |
| errorROEID | Unsigned | The unique identifier assigned by CAT to an error record. Must be populated when the <i>actionType</i> is RPR. |
| eventTimestamp | Timestamp | The date and time the event occurred. If electronic, required to be reported at the most granular level an Industry Member's order handling or execution systems use to capture data for the reported event, with at least millisecond granularity. If manual, required to be reported in increments of at least one second. If the order is immediately systematized, required to be reported with at least millisecond granularity. |
| exchOriginCode | Text (4) | The code signifying the origin of the account exactly as sent to an Options exchange. Required for orders routed to an Options exchange. In instances where the market maker sends a market maker order through an options exchange protocol that does not require an exchange origin code, Industry Members must populate the <i>exchOriginCode</i> with MM. Refer to CAT FAQ |

| Field Name | Data Type | Description |
|----------------------|--------------------------|---|
| | | E28 for additional information. |
| fillKeyDate | Timestamp | The date and time the <i>fulfillmentID</i> was assigned. Used to support uniqueness of a Fulfillment Key. If time is not needed to guarantee a unique Fulfillment Key, the time portion may be populated with zeros. |
| firmDesignatedID | Text (40) | See FDID guidance and FDID FAQs . A value of 'PENDING' must be populated in instances when an Industry Member receives an order for a new account and the new account number, on which the FDID is based, is not yet available. Once the FDID becomes available, the Industry Member must report the actual FDID in the <i>firmDesignatedID</i> field in a New Order Supplement event. |
| firmDetails | Fulfillment Side Details | Specifies the Order Key and additional information for a Firm Originated Order for which a fulfillment event is associated. Refer to Appendix C for representative order linkage requirements. It is in the format of Fulfillment Side Details, a compound data type that consists of a list of fields (see Section 2.5 Data Types). <i>firmDetails</i> is only used in Equity and Option Order Fulfillment and Fulfillment Amendment Events to capture the firm side details of the Fulfillment. See Section 4.13.1 for list of fields. |
| firmROEID | Text (64) | An identifier of the record assigned by the CAT Reporter. The <i>firmROEID</i> is composed based on the following format: <eventDate>_<firm ROE Identifier> The <i>firmROEID</i> must be unique for the Event Date and CAT Reporter IMID. |
| fulfillmentID | Text (64) | The identifier for the order fulfillment. The combination of <i>CATReporterIMID</i> , <i>fillKeyDate</i> , <i>symbol</i> and <i>fulfillmentID</i> must be unique. |
| fulfillmentLinkType | Choice | Specifies the type of the fulfillment. Refer to Appendix C for additional information on Representative Order linkage requirements. Allowed Values for Equity Events: Y Representative Order, linkage required YF Representative Order, linkage required in future phase YP Fill from pre-existing Principal order, linkage required YE Representative eligible - Order eligible for customer fills via an unlinked system (unlinked OMS-EMS or position fill) FOR Fulfillment on an order routed to a foreign destination, no linkage required Allowed Values for Option Events: O Options Order Fulfillment |
| handlingInstructions | Name/Value Pairs | Order handling instructions qualify the pricing, quantity, execution timing, or execution method of an order. All instructions that apply to the order must be included, |

| Field Name | Data Type | Description |
|------------------------------|------------------|---|
| | | <p>excluding <i>handlingInstructions</i> on MEOR and MOOR events, which are not required until Phase 2c.</p> <p>The <i>handlingInstructions</i> field may contain zero or more order handling instruction codes. There is no limit to the number of <i>handlingInstructions</i> that may be populated in a record.</p> <p>Codes which require a value will include that value immediately after the code Field Name and a single equal sign (ASCII decimal 61, hex 3D).</p> <p>Allowed Values include both choice fields and Name/Value Pairs. Name/Value Pairs must be accompanied by a Value. Values are case sensitive.</p> <p>Allowed Values:</p> <p>ADD Add on Order. The customer adds additional shares to the order after it was fully executed.</p> <p>ALG Order was received or originated with instructions to work using a trading algorithm</p> <p>ALO Add Liquidity Only</p> <p>AOB At or Between. Instructs the trader to execute at a trade price equal to the NBBO or between the NBBO and the midpoint.</p> |
| handlingInstructions (Cont.) | Name/Value Pairs | <p>AOK Auction or Kill</p> <p>AON All or None</p> <p>ATT Attributable</p> <p>BIN Buy-In – Refer to CAT FAQ B37</p> <p>CAC Customer Initiated Account Correction. ‘COR’ event was submitted to CAT as the result of a customer initiated account change prior to allocation. Not to be used if the ‘COR’ event was submitted to correct an error by the Industry Member.</p> <p>CMC Contingent on Market Conditions</p> <p>CMPX Complex option order that is tracked as a single leg option order with separate complex instructions</p> <p>CND Conditional Order. An order where the terms and conditions of the order are derived from a related transaction.</p> <p>CNH Cash Not Held. Instructs the Trader to buy or sell as much stock as possible, over the course of the trading day, for a specified amount.</p> <p>CPR Counterparty Restriction. Instructions that the order cannot be placed against certain counterparties.</p> <p>CSH Delivery Instruction: Cash trade settles on the same date</p> <p>d Discretionary Peg</p> <p>DIR Directed Orders – Orders that meet the definition of “Directed Order” under Rule 600(b)(19) of Regulation NMS (formerly defined under SEC Rule 11Ac1–6). That definition specifies that the term directed order shall mean a customer order</p> |

| Field Name | Data Type | Description |
|------------------------------|------------------|---|
| | | <p>that the customer specifically instructed the broker or dealer to route to a particular venue for execution.</p> <p>DIV Dividend Reinvestment Order. Order is part of a dividend reinvestment program.</p> <p>DNI Do Not Increase</p> <p>DNR Do Not Reduce</p> <p>DNRT Do Not Route</p> <p>EW Exchange for Physical Transaction – Equity trade component of an “exchange for physical” transaction. An exchange for physical transaction involves two parties simultaneously executing a futures contract and an equity transaction (for the securities covered by the futures contract), typically involving baskets that replicate common indices.</p> |
| handlingInstructions (Cont.) | Name/Value Pairs | <p>FB Cboe Floor Broker. Indicates that the order is directed to a Cboe floor broker</p> <p>FBA NYSE Floor Broker Algorithm indicates that the order is routed to the Exchange via a NYSE Floor Broker Algorithm</p> <p>FOK Fill or Kill - Indicates the order is intended for immediate execution in its entirety, and if not executed in its entirety, the order is cancelled</p> <p>FS Suspend</p> <p>FUT Futures Related Trade. Price or size of a cash order is contingent upon a related futures trade.</p> <p>G G Order – An order for an account covered by Exchange Act §11(a) that relies on §11(a)(1)(G) as an exemption to §11(a)(1)</p> <p>GVWAP Guaranteed VWAP. Order was received or originated with instructions to execute at a guaranteed volume-weighted average price.</p> <p>IDX Intra-Day Cross</p> <p>IO Imbalance Only</p> <p>LOC Limit on Close - Instructs the trader to execute the order at the closing price provided that the closing price is at or within the limit specified</p> <p>LOO Limit on Open - Instructs trader to execute the order at the opening price provided that the opening price is at or within the limit specified.</p> <p>M Midpoint Peg</p> <p>MAC Market at Close. Instructs the trader to execute the order at the closing inside quote price of regular market hours.</p> |
| handlingInstructions (Cont.) | Name/Value Pairs | <p>MAO Market at Open. Instructs the trader to execute the order at the opening inside quote price of regular market hours.</p> <p>MOB Midpoint or Better. Instructs the trader to execute at a trade price equal to the midpoint or better.</p> <p>MOC Market on Close. Instructs the trader to execute</p> |

| Field Name | Data Type | Description |
|------------|-----------|---|
| | | the order at the closing last sale price of regular market hours. |
| | | MOO Market on Open. Instructs the trader to execute the order at the opening print price of regular market hours. |
| | | MRP Merger Related Transfer Position |
| | | MTL Market to Limit. An order that is sent in as a market order to execute at the current best price. If the entire order does not immediately execute at the market price, the remainder of the order is resubmitted as a limit order with the limit price set to the price at which the original order executed. |
| | | NAV Net Asset Value. Order was received or originated with instructions to execute at a Net Asset Value. |
| | | ND Delivery Instructions: Next Day - trade settles on next trade date |
| | | NH Not Held |
| | | OPO Opt Out of Locked Market |
| | | OPT Options Related Trade. Price or size of a cash order is contingent upon a related option trade Refer to CAT FAQ K5 for additional information. |
| | | OVD Over the Day. Requires that a trader break up an order into several partial executions. The customer may specify the number of executions. |
| | | P Market Peg |
| | | PEG Indicates that the limit price is to be determined by a specific market price and/or volume factor or that the limit price should be determined pursuant to a specific formula |
| | | R Primary Peg |
| | | RLO Retail Liquidity Order (On Exchange) |
| | | RSV Reserve Side Order. Required for an order for which a customer has authorized the public display of part of the full size of the order with the remainder held in reserve on an undisplayed basis to be displayed in whole or in part as the displayed part is executed. |
| | | SCL Scale. Requires partial executions that are not more than a specified price increment apart. |
| | | SLD Slide —Instruction to adjust limit price to prevent locked or crossed market |
| | | SLQ Stop Limit on Quote. An order that is triggered by a quotation at which point the stopped order becomes a limit order. |
| | | SLR Delivery Instructions: Seller's Option - trade settles on the date determined by a seller. |
| | | SMT Smart Router indicates that the order is routed out via a Smart Router. |
| | | SR Solicitation Response. Order was originated or received as a response to solicitation. |
| | | SOQ Stop on Quote. An order that is triggered by a quotation at which point the stopped order becomes a market order. |

| Field Name | Data Type | Description |
|------------------------------|------------------|---|
| | | <p>STP Self Trade Prevention</p> <p>TS Trailing Stop</p> <p>UNP Unpriced Quote on an Order Driven Market – Applicable to orders received by Global OTC.</p> <p>UNS Unsolicited Quote on an Order Driven Market – Applicable to orders received by Global OTC.</p> |
| handlingInstructions (Cont.) | Name/Value Pairs | <p>WDP With Discretion Price</p> <p>WRK Work. Leaves the time of execution to the trader's discretion; either full execution or partial executions are accepted.</p> <p>Allowed Values (Name/Value Pairs):</p> <p>AucResp Auction Response. Requires the Auction ID value for option orders originated in response to an exchange auction. If there is no Auction ID, must be populated with a value of 'NOAUCID' Data Type: Alphanumeric (40)</p> <p>DISP Display Price. The display price at the time the order is received or originated. Requires a numeric value representing the display price (e.g., DISP=10.00) Data Type: Price.</p> <p>DISQ Display Quantity. The display quantity at the time the order is received or originated. Requires a numeric value representing the display quantity (e.g., DISQ=1000) Data Type: Real Quantity</p> <p>STOP Stop Price - requires a Numeric value representing the stop price (e.g., STOP=17.95) Data Type: Price</p> <p>SW Stop Stock Transaction – Any transaction resulting from an order for which a member and another party agree that the order will be executed at a Stop Stock Price or better. Requires a numeric value representing the agreed stop price. Data Type: Price</p> <p>TMO The trigger time of the Time Managed Order (e.g. the specific date and time that an order becomes a market or limit price order) - requires a Timestamp value. Data Type: Timestamp</p> <p>Allowed Values (Special Case of Handling Instructions not applicable until Phase 2c):</p> <p>ALGMod Order originally received with instructions to work using a trading algorithm is later modified by the customer/client to use a different trading algorithm or change the settings of the trading algorithm</p> <p>Handling instructions are not required on Order Route events until Phase 2c. For orders routed without any</p> |

| Field Name | Data Type | Description |
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| | | <p>changes to the handling instructions, reporters may use single code to indicate the handling instructions are equal to the received order.</p> <p>RAR Routed As Received</p> <p>In instances where an order is received by an Industry Member, but does not become effective until a later time or date (e.g. Conditional Orders or Stop Orders), the Industry Member will be required to report the effective time of the order in Phase 2c.</p> <p>OET Order Effective Time</p> |
| infoBarrierID | Text (20) | The identifier of the information barrier in place for a trading unit that will meet the criteria of the “no-knowledge” exception in FINRA Rule 5320.02. |
| initiator | Choice | <p>Indicates who initiated a cancel or modification request.</p> <p>Allowed Values:</p> <p>C Initiated by the Customer</p> <p>F Initiated by the firm</p> |
| isolnd | Choice | <p>Indicates the order was an Intermarket Sweep Order</p> <p>Allowed Values:</p> <p>ISOD Intermarket Sweep Order - Day</p> <p>ISOI Intermarket Sweep Order - IOC</p> <p>NA Not applicable</p> |
| leavesQty | Real Quantity | The quantity remaining unfilled after the event. The meaning of this field is dependent on the event in which it's used. Refer to each individual event definition for more detail. |
| manualFlag | Boolean | <p>Indicates whether an order was received or handled manually.</p> <p>Allowed Values:</p> <p>true event was received/handled manually</p> <p>false event was not received/handled manually</p> |
| manualOrderID | Text (64) | In cases when a duplicative electronic message is reported, the <i>manualOrderID</i> is the <i>orderID</i> of the related manual order. |
| manualOrderKeyDate | Timestamp | In cases when a duplicative electronic message is reported, the <i>manualOrderKeyDate</i> is the <i>orderKeyDate</i> of the related manual order. |
| marketCenterID | Choice | The national securities exchange or transaction reporting system operated by a registered securities association where the trade was reported. |

| Field Name | Data Type | Description |
|--------------|----------------|---|
| | | <p>Allowed Values:</p> <p>FINRA transaction reporting systems:</p> <p>DN FINRA/NYSE Trade Reporting Facility D ADF L FINRA/Nasdaq Trade Reporting Facility DC FINRA/Nasdaq Chicago Trade Reporting Facility O OTC Reporting Facility</p> <p>National Securities Exchanges:</p> <p>A NYSE MKT B Nasdaq BX C NYSE National F Non-US Exchange H MIAX PEARL Equities I International Securities Exchange J Cboe EDGA Exchange K Cboe EDGX Exchange LT Long Term Stock Exchange M NYSE Chicago Stock Exchange N New York Stock Exchange P NYSE Arca Q The Nasdaq Stock Market V Investors Exchange W Cboe Stock Exchange X Nasdaq PSX Y Cboe BYX Exchange Z Cboe BZX Exchange</p> |
| minQty | Whole Quantity | Indicates the minimum quantity allowed to be executed in a single transaction. Must be > 0. Must be less than <i>quantity</i> . |
| mpStatusCode | Choice | <p>Market Participant Status Code- indicates if the market maker's quote was open or closed. Only applicable for quotes sent to an IDQS.</p> <p>Allowed Values:</p> <p>O Open C Close</p> |
| nbboSource | Choice | <p>ATS only field. Source of the NBBO data used.</p> <p>Allowed Values:</p> <p>D Direct S SIP H Hybrid - NBBO Source of Hybrid is used in instances where the firm uses a combination of Direct and SIP feeds as its NBBO Source. NA Not Applicable</p> |

| Field Name | Data Type | Description |
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| | | NBBO Source of 'NA' is used when the NBBO Engine Look up Date and Time is not applicable for the ATS Order Type or the ATS cancelled the order without referencing the NBBO. If this value is used, the related NBBO price and quantity fields must be populated with a value of '0' and the <i>nbbTimestamp</i> must be blank. |
| nbbTimestamp | Timestamp | ATS only field. The date and time at which the NBBO was referenced. |
| nbbPrice | Price | ATS only field. The national best bid price in effect at the event timestamp. If the event changed the NBBO, populate with the national best bid price before the change effected by the event. |
| nbbQty | Whole Quantity | ATS only field. The national best bid quantity in effect at the event timestamp. If the event changed the NBBO, populate with national best bid quantity before the change effected by the event. |
| nboPrice | Price | ATS only field. The national best offer price in effect at the event timestamp. If the event changed the NBBO, populate with the national best offer price before the change effected by the event. |
| nboQty | Whole Quantity | ATS only field. The national best offer quantity in effect at the event timestamp. If the event changed the NBBO, populate with the national best offer quantity before the change effected by the event. |
| negotiatedTradeFlag | Boolean | Identifies if an order is the result of a negotiated trade between two parties. Allowed Values: true indicates the trade is a result of a negotiation false indicates the trade is not the result of a negotiation |
| nextUnlinked | Choice | For Phase 2b, determines whether the given option event is unlinked in the option order lifecycle, as the next event is out of scope for Phase 2b. Allowed Values: M The next immediate internal step is handled manually, no subsequent linkage C The next step of the order is to be represented by a complex order, no subsequent linkage P The next step of the order is a paired option order, no subsequent linkage |
| onlyOneQuoteFlag | Boolean | Identifies instances when the quoting system allows only one quote to be active at a time for the particular market maker. Allowed Values: true system allows only one quote false system allows multiple quotes |
| openCloseIndicator | Choice | Indicates when exchange rules require an order to be |

| Field Name | Data Type | Description |
|--------------------|-------------------|---|
| | | <p>marked as open or close upon entry into the exchange. Must be reported as a point-in-time value on each event (therefore, this may differ between New Option Order and Option Order Route for the same <i>orderID</i>).</p> <p>Allowed Values: Open Close</p> |
| optionID | Text (22) | The 21-character OSI Symbol of the option. For FLEX Percent options, a percentage symbol (%) is prepended to the OSI symbol elements. |
| orderID | Text (64) | The internal order ID assigned to the order by the Industry Member. The combination of <i>CATReporterIMID</i> , <i>orderKeyDate</i> , <i>symbol</i> and <i>orderID</i> must be unique. |
| orderKeyDate | Timestamp | <p>For Primary Events and Secondary Events that assign the Order Key, the date and time the <i>orderID</i> was assigned.</p> <p>For Secondary events that did not assign a new Order Key, the <i>orderKeyDate</i> of the related event from which the Secondary event originated.</p> <p>Used to support uniqueness of an Order Key. If time is not needed to guarantee a unique Order Key, the time portion may be populated with zeros.</p> |
| orderType | Choice | <p>The type of order being submitted.</p> <p>Allowed Values: CAB Cabinet LMT Limit MKT Market</p> |
| originatingIMID | CAT Reporter IMID | An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different <i>CATReporterIMID</i> . |
| parentOrderID | Text (64) | The <i>orderID</i> of the event from which the Child Order Event or Order Internal Route Accepted event originated. |
| parentOrderKeyDate | Timestamp | The <i>parentOrderKeyDate</i> is the <i>orderKeyDate</i> of the event from which the Child Order or Order Internal Route Accepted event originated. |
| price | Price | For Order events, the limit price of the order. For Trade events, the price of the trade. |
| priorFulfillmentID | Text (64) | In cases when a new <i>fulfillmentID</i> is assigned, the <i>priorFulfillmentID</i> is the <i>fulfillmentID</i> that is being amended. |
| priorFillKeyDate | Timestamp | In cases when a new <i>fulfillmentID</i> is assigned, the <i>priorFillKeyDate</i> is the <i>fillKeyDate</i> of the fulfillment that is being amended. |
| priorOrderID | Text (64) | In cases when an event assigns a new <i>orderID</i> , the <i>priorOrderID</i> is the <i>orderID</i> that is being replaced. |
| priorOrderKeyDate | Timestamp | In cases when an event assigns a new <i>orderID</i> , the <i>priorOrderKeyDate</i> is the <i>orderKeyDate</i> of the order whose |

| Field Name | Data Type | Description |
|-------------------|--------------------|--|
| | | <i>orderID</i> is being replaced. |
| priorQuoteID | Text (64) | In cases when a new <i>quoteID</i> is assigned, the <i>priorQuoteID</i> is the <i>quoteID</i> that is being replaced. |
| priorQuoteKeyDate | Timestamp | In cases when an event assigns a new <i>quoteID</i> , the <i>priorQuoteKeyDate</i> is the <i>quoteKeyDate</i> of the order whose <i>quoteID</i> is being replaced. |
| priorUnlinked | Choice | For Phase 2b, indicates whether the reported option event is unlinked to the prior event in the option order lifecycle as the prior event is out of scope for Phase 2b. Allowed Values: M The immediate prior order handling is manual, no linkage to the prior event. C This is a single leg order split from a complex parent order, no linkage to the parent. |
| quantity | Real Quantity | The quantity of the order. |
| quoteID | Text (64) | The internal quote ID assigned to the quote by the reporter. Required to report at the start of the lifecycle if initiated by a quote. The <i>quoteID</i> field is not required to be populated on Trade events until Phase 2c. |
| quoteKeyDate | Timestamp | The date and time the <i>quoteID</i> was assigned. Used to support uniqueness of a Quote Key. If time is not needed to guarantee a unique Quote Key, the time portion may be populated with zeros. The <i>quoteKeyDate</i> field is not required to be populated on Trade events until Phase 2c. |
| quoteRejectedFlag | Boolean | Indicates if the quote was not accepted by the destination. Allowed Values: true false |
| quoteWantedInd | Choice | Indicates if the quote message received by an IDQS is a request for a bid or an ask. Allowed Values: A Ask Wanted B Bid Wanted |
| receivedQuoteID | Text (64) | Identifies the quote ID as received by the ATS or broker-dealer, It must match the <i>routedQuoteID</i> in the New Quote event reported by the issuer of the quote. |
| receiverIMID | Industry Member ID | The IMID of the Industry Member receiving the order or quote. <i>receiverIMID</i> must match the <i>destination</i> field on the Order Route event reported by the routing Industry Member. If receiving from an exchange as the routing broker, then this must match the <i>routingParty</i> on the Order Route event |

| Field Name | Data Type | Description |
|------------------------|-----------|---|
| | | reported by the exchange. |
| receivingDeskType | Choice | <p>Indicates the type of desk or department within the firm that received the order. More granular than the field <i>deptType</i>. Only required when the destination of an internal route is a desk.</p> <p>Allowed Values:</p> <p>A Agency AR Arbitrage B Block Trading C Convertible Desk CR Central Risk Books D Derivatives EC Equity Capital Markets FB Floor Broker IN International IS Institutional O Other PF Preferred Trading PR Proprietary PT Program Trading S Sales SW Swaps T Trading Desk TR Treasury</p> |
| reportingExceptionCode | Choice | <p>Indicates the reason that a unique identifier (e.g., Branch Sequence Number, Compliance ID) was not supplied to a transaction reporting system.</p> <p>Allowed Values:</p> <p>C Industry Member was the contra side of the trade report for a negotiated trade which was reported to a TRF via a QSR or AGU. This value will be removed in Phase 2c. F Reported on Form T pursuant to FINRA Trade Reporting Rules. N Trade was executed by a non-FINRA member and reported to the TRF by the FINRA member counterparty. P Intra-firm order filled from firm's proprietary account.</p> |
| representativeInd | Choice | <p>Indicates the type of representative order being reported and whether linkage is required. Refer to Appendix C for additional information on Representative Order linkage requirements.</p> <p>Allowed Values for Equities:</p> <p>Y Representative order, linkage required YS Representative order, linkage required; details in supplement event</p> |

| Field Name | Data Type | Description |
|----------------------|---------------------------------|--|
| | | <p>YF Representative order, linkage required in future phase</p> <p>YP Representative order, pricing guarantee, no linkage required</p> <p>YE Representative eligible - Order eligible for customer fills via an unlinked system (unlinked OMS-EMS or position fill workflow)</p> <p>N Not a representative order, linkage is not applicable</p> <p>Allowed Values for Options:</p> <p>O Options Combined Order</p> <p>N Not a combined order, linkage is not applicable</p> |
| reservedForFutureUse | Text (0) | Field is Reserved for Future Use and must remain blank. Future enhancements to Message Types with positions that are Reserved for Future Use will occupy the available position before adding a new position. |
| routedOrderID | Text (64) | For orders routed, the ID assigned to the order by the routing firm when routing the order. For orders received, the ID assigned to the order by the routing firm. |
| routedQuoteID | Text (64) | For quotes sent, the <i>quoteID</i> as sent to the recipient of the quote. For quotes received, the <i>quoteID</i> as received from the routing firm. |
| routeRejectedFlag | Boolean | Indicates the routed order was not accepted by the destination (i.e. rejected, no response). Required beginning with Phase 2c. Allowed Values: true rejected or no response false not rejected |
| sellDetails | Trade Side Details | Captures the Order Key and additional information for the Order associated with the sell side of a Trade Event. This field is in the format of Trade Side Details, a compound data type that consists of a list of fields (see Section 2.5 Data Types). The <i>sellDetails</i> field is only used in Trade events and Trade Supplement events to capture the sell side details of the trade. Refer to Section 4.12.1 for a list of fields. This field is applicable on a Trade event if there is only one <i>orderID</i> associated with this side of the trade. If there is more than one <i>orderID</i> , the <i>sellDetails</i> must be populated in separate Trade Supplement events. |
| senderIMID | Industry Member ID/ Exchange ID | Provides the identity of the party routing the order or quote, known also by the destination. The <i>senderIMID</i> reported by the routing entity must match the <i>senderIMID</i> reported by the receiving party. When receiving an order, the <i>senderIMID</i> is the IMID from which the order was received. When receiving orders from an exchange, the <i>senderIMID</i> must be equal to the Exchange ID and must match the <i>exchange</i> field in the Route event reported by the exchange. |

| Field Name | Data Type | Description |
|------------|-------------------|---|
| | | <p>When routing an order, the <i>senderIMID</i> is the IMID being used by the Industry Member to route the order, as known by the destination. The <i>senderIMID</i> is either the IMID of the Industry Member, corresponding to <i>senderType</i> F, or the Exchange ID of the exchange, corresponding to <i>senderType</i> E.</p> <p>Allowed Values for Exchange ID (When <i>senderType</i> = E)</p> <p>BOX BOX Options Exchange CBOE Cboe Exchange C2 Cboe C2 Options BYX Cboe BYX Exchange BZX Cboe BZX Equities BZXOP Cboe BZX Options EDGA Cboe EDGA Exchange EDGX Cboe EDGX Equities EDGXOP Cboe EDGX Options IEX Investor's Exchange LTSE Long Term Stock Exchange MIAMI Miami International Securities Exchange PEARL MIA X PEARL PEARLEQ MIA X PEARL Equities EMLD MIA X Emerald BX Nasdaq BX Equities NOBO Nasdaq BX Options PSX Nasdaq PHLX Equities PHLX Nasdaq PHLX Options NSDQ Nasdaq Stock NOM Nasdaq Options ISE Nasdaq ISE GEMX Nasdaq GEMX MRX Nasdaq MRX AMER NYSE American Equities AMEROP NYSE American Options ARCA NYSE ARCA Equities ARCAOP NYSE ARCA Options NYSE The New York Stock Exchange CHX NYSE CHX NSX NYSE National</p> |
| senderType | Choice | <p>Identifies from where a routed order originated.</p> <p>Allowed Values:</p> <p>F Industry Member E Exchange</p> |
| seqNum | Alphanumeric (40) | <p>ATS only field. The sequence number of the event, used to sequence events when multiple events have the same timestamp.</p> <p>The sequence number is required to be an increasing value for a CAT Reporter, Event Date, and symbol, such that it</p> |

| Field Name | Data Type | Description |
|----------------|-----------------|--|
| | | can be used to sequence events having the same event timestamp in chronological order. Refer to Section 3.1.3 Sequence Number . |
| session | Text (40) | The identifier representing the name or identifier of the session used when routing to an exchange. <i>Session</i> may be blank or populated with any string value that is shared between sender and receiver. Used to ensure a unique Route Linkage Key. Refer to the the Order Routing Field Mapping document on the IM Technical Specifications Page of the CAT Public Website for additional information. |
| side | Choice | Side of the event. Allowed Values: B Buy SL Sell Long SS Short Sale SX Short Sale Exempt |
| sideDetailsInd | Choice | Identifies if a Trade event is one sided, and which side of the trade the Industry Member is populating in the Trade Side Details. Allowed Values: BUY The Trade event is one sided, and the reporter is on the Buy side of the trade. Only the <i>buyDetails</i> are populated. SELL The Trade event is one sided, and the reporter is on the Sell side of the trade. Only the <i>sellDetails</i> are populated. NA Not Applicable – the Trade event is not one sided. |
| Symbol | Symbol | The symbol of the stock in the symbology of the primary listing exchange or FINRA OTC symbology for OTC Equity Securities. |
| tapeTradeID | Text (40) | The unique identifier reported by the Industry Member to the TRF/ADF/ORF based on the reporting specifications of the specific facility. Required when the <i>tapeTradeID</i> was supplied to a transaction reporting system: <ul style="list-style-type: none"> • Compliance ID in ORF and ADF • Branch Sequence Number in FINRA/NQ TRF • FINRA Control Number in FINRA/NYSE TRF The <i>tapeTradeID</i> may link to either the reporting side or the contra-side of the tape report. |
| timeInForce | Name/Value Pair | Specifies the Time-In-Force for an order. Allowed Values: DAY A day order. Requires the expiration date which must be equal to Event Date or Event Date plus one Trading Day. |

| Field Name | Data Type | Description |
|----------------|--------------|--|
| | | <p>Data Type: Date</p> <p>IOC Immediate or Cancel</p> <p>IOR Immediate or Return. Only applicable to options floor brokers.</p> <p>GTC Good till Cancelled</p> <p>GTT Good till Time. Requires the expiration timestamp. Data Type: Timestamp</p> <p>GTD Good till Date Requires the expiration date. Data Type: Date</p> <p>GTM Good this Month (valid until last business day of the month in which the order originated)</p> <p>GTX Good till Crossing</p> |
| tradeID | Text (64) | The internal trade ID assigned to the trade event by the Industry Member. The combination of <i>tradeKeyDate</i> , <i>CATReporterIMID</i> , <i>symbol</i> , and <i>tradeID</i> must be unique. |
| tradeKeyDate | Timestamp | The date and time the <i>tradeID</i> was assigned. Used to support uniqueness of a Trade Key. If time is not needed to guarantee a unique Trade Key, the time portion may be populated with zeros. |
| tradingSession | Choice | <p>The trading session(s) during which an order is eligible to trade.</p> <p>Allowed Values:</p> <p>FOR To be executed only on a Foreign Market</p> <p>PRE Pre-Market Only</p> <p>PREREG Pre-Market and Regular</p> <p>REG Regular Only</p> <p>REGPOST Regular and Post-Market</p> <p>POST Post-Market Only</p> <p>PREPOST Pre-Market and Post-Market</p> <p>ALL All Sessions</p> |
| type | Message Type | <p>Specifies the event type.</p> <p>Equity Events:</p> <p>MENO New Order</p> <p>MENOS New Order Supplement</p> <p>MEOR Order Route Event</p> <p>MEMR Modify Order Route</p> <p>MECR Cancel Order Route</p> <p>MEOA Order Accepted</p> <p>MEIR Order Internal Route Accepted</p> <p>MEIM Order Internal Route Modified</p> <p>MEIC Order Internal Route Cancelled</p> <p>MECO Child Order</p> <p>MECOM Child Order Modified</p> <p>MECOC Child Order Cancelled</p> <p>MEOM Order Modified</p> |

| Field Name | Data Type | Description |
|----------------|-----------|--|
| | | MEOMS Order Modified Supplement MEOJ Order Adjusted MEOC Order Cancelled MENQ New Quote MEQR Quote Received MEQC Quote Cancelled MEOT Trade MEOTS Trade Supplement MEOF Order Fulfillment MEFA Order Fulfillment Amendment MEPA Post Trade Allocation MEAA Amended Allocation Option Events: MONO New Option Order MONOS Option Order Supplement MONP Paired Option Order MOOR Option Order Route MOMR Option Order Modified Route MOCR Option Order Cancel Route MOOA Option Order Accepted MOIR Option Order Internal Route Accepted MOIM Option Order Internal Route Modified MOIC Option Order Internal Route Cancelled MOCO Child Option Order MOCOM Child Option Order Modified MOCOC Child Option Order Cancelled MOOM Option Order Modified MOOMS Option Order Modified Supplement MOOJ Option Order Adjusted MOOC Option Order Cancelled MOOF Option Order Fulfillment MOFA Option Order Fulfillment Amendment MOPA Option Post Trade Allocation MOAA Option Post Trade Amended Allocation |
| unsolicitedInd | Choice | Indicates when the quote is unsolicited. Allowed Values: U Unsolicited Bid and Ask A Unsolicited Ask B Unsolicited Bid N Not Unsolicited |
| workingPrice | Price | ATS only field. The working price of the order. If the price at which an order is currently priced on the matching engine is different that the stated limit price, the current price at which the order is priced on the matching engine should be populated. |

| Field Name | Data Type | Description |
|------------|-----------|--|
| | | <p>For example, in a PEG order, the adjusted price due to NBBO movement if the ATS repriced the order must be captured in <i>workingPrice</i>.</p> <p>If an ATS does not maintain a separate working price within its matching engine, this field would not be applicable.</p> |

Appendix H: Processing Stages Feedback and Examples

This section describes the types of validations, feedback files and associated error files that are generated by CAT during each processing stage. Related examples are included representing the Meta Feedback and Data Feedback.

H.1: Processing Stages Feedback

The table below contains types of validations generated by CAT at different stages of processing for both the Data File and the Metadata File

Table 90: Processing Stages Types of Validation and Associated Feedback

| Processing Stage | Validations | Meta File Validation | Data File Validation | Record Validation | Error Feedback |
|----------------------|--|----------------------|----------------------|-------------------|---|
| File Acknowledgement | Validate file name construct | ✓ | ✓ | | Meta File and Data File with error are rejected |
| File Integrity | Duplicate file name | ✓ | ✓ | | Feedback Meta is returned indicating the <u>file</u> for which the filename is duplicated is rejected |
| | Filename elements validations including submitter relationship | ✓ | | | Feedback Meta is returned indicating the <u>Meta File</u> is rejected |
| | Unreadable Meta file | ✓ | | | |
| | Meta File without a Data file | ✓ | | | |
| | Data File without a Meta file | | ✓ | | Feedback Meta is returned indicating the <u>Data File</u> is rejected |
| | Data file and Meta file paired but Hash not matching; file format not matching | ✓ | ✓ | | |
| Data Ingestion | Unreadable data file | | ✓ | | Feedback Meta is returned indicating the <u>Data File</u> is rejected |
| | Record count mismatch | | ✓ | | |

| Processing Stage | Validations | Meta File Validation | Data File Validation | Record Validation | Error Feedback |
|-------------------|---|----------------------|----------------------|-------------------|--|
| | Validate Events correct syntax and semantics associated with record length, field length, data type, non-null and reference data checks | | | ✓ | Feedback Meta is returned indicating the Data File has Errors; Feedback Error Data file is returned with errors |
| Linkage Discovery | Validate Events, Event Keys and Linkage Keys are not duplicated | | | ✓ | Feedback Meta is returned indicating Linkage Discovery Errors have been detected; Feedback Error Data file is returned with errors |
| | Perform Linkage and Out of Sequence checks | | | ✓ | |

H.2: File Feedback (JSON)

The tables below illustrate examples of file feedback associated with all stages of processing when an Industry Member submits a data and meta file in JSON format.

Table 91: Successful Meta/Data Pair – No Errors

| Successful Meta/Data Pair – No Errors | | | |
|---------------------------------------|--------------------|--|---|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.json | |
| Data | | SUBID_MYID_20170307_OrderEvents_000123.json.bz2 | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.ack.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID MYID 20170307 OrderEvents 000123.meta.json", |

| Successful Meta/Data Pair – No Errors | | | |
|---------------------------------------|------|---|--|
| | | | <pre>"receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" }</pre> |
| Acknowledgement of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.ack.json | <pre>{ "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" }</pre> |
| Integrity of Meta File | n/a | None | None |
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.integrity.json | <pre>{ "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success", "metaFileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json" }</pre> |
| Ingestion | Meta | SUBID_MYID_20170307_OrderEvents_000123.ingestion.json | <pre>{ "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "INGESTION", }</pre> |

| Successful Meta/Data Pair – No Errors | | | |
|---------------------------------------|------|--|--|
| | | | <pre>"stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success", "errorCount": 0, "metaFileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json" }</pre> |
| | Data | None | None |
| Linkage Discovery | Meta | SUBID_MYID_20170307_Order Events.linkage_000001.json | <pre>{ "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "stage": "LINKAGE", "stageCompleteTimestamp": "20170308T104152.000001089", "status": "Success", "errorCount": 0, "errorDetails": [{ "linkageType": "Intrafirm", "errorTypeCount": 0 }, { "linkageType": "Interfirm", "errorTypeCount": 0 }, { "linkageType": "Exchange", "errorTypeCount": 0 }, { "linkageType": "Trade", "errorTypeCount": 0 }], "doneForDay": true }</pre> |
| | Data | None | None |

Table 92: Acknowledgement Error for Data or Meta File

| Acknowledgement Error for Data or Meta File | | | |
|---|--------------------|----------------------------------|------------------|
| Submission Files | | Submission FileName | |
| Data File | | SUBID_MYID_201703.bz2 | |
| Meta File | | SUBID_MYID_201703.meta | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Data File | n/a | SUBID_MYID_201703.ack.error | Empty |
| Acknowledgement of Meta File | n/a | SUBID_MYID_201703.meta.ack.error | Empty |
| Integrity | Meta | None | None |
| Ingestion | Meta | None | None |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

Table 93: File Integrity Error of Meta or Data File

| File Integrity Error of Meta or Data File | | | |
|---|---------------|--|------------------|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.json | |
| Data | | SUBID_MYID_20170307_OrderEvents_000123.json.bz2 | |
| Feedback Type | Feedback File | Feedback FileName | Feedback Content |

| | Type | | |
|------------------------------|------|--|--|
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.ack.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T153652.000001089", "status": "Success" } |
| Acknowledgement of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.ack.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" } |
| Integrity of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.integrity.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json", "receiptTimestamp": "20170307T153553.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "severity": "Error", "code": [1107] } |
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.integrity.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "severity": "Error", "code": [1107] } |

| | | | |
|-------------------|------|------|---|
| | | | <pre> "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "severity": "Error", "code": [1121] } </pre> |
| Ingestion | Meta | None | None |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

Table 94: File Integrity Error of Meta File with Multiple Blocks

| File Integrity Error of Meta File with Multiple Blocks | | | |
|--|--------------------|--|---|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000124.meta.json | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000124.meta.ack.json | <pre> { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000124.meta.json", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" } </pre> |

| File Integrity Error of Meta File with Multiple Blocks | | | |
|--|------|--|---|
| Integrity of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000124.meta.integrity.json | <pre>{ "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000124.meta.json", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "severity": "Error", "errorDetails": [{ "blockFileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "code": [1121]}, { "blockFileName": "SUBID_MYID_20170307_OrderEvents_000122.json.bz2", "code": [1121]}] }</pre> |
| Ingestion | n/a | None | None |
| Linkage Discovery | n/a | None | None |

Table 95: File Ingestion Error – Data File is not Readable

| File Ingestion Error - Data File is not Readable | |
|--|--|
| Submission File Type | Submission FileName |
| Meta File | SUBID_MYID_20170307_OrderEvents_000123.meta.json |
| Data File | SUBID_MYID_20170307_OrderEvents_000123.json.bz2 |

| File Ingestion Error - Data File is not Readable | | | |
|--|--------------------|---|--|
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement | Meta | SUBID_MYID_20170307_OrderEvents_000123.ack.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" } |
| Integrity | Meta | SUBID_MYID_20170307_OrderEvents_000123.integrity.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success", "metaFileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json" } |
| Ingestion | Meta | SUBID_MYID_20170307_OrderEvents_000123.ingestion.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "INGESTION", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "severity": "Error", "code": 2153, |

| File Ingestion Error - Data File is not Readable | | | |
|--|------|------|--|
| | | | "metaFileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json" } |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

Table 96: Data File having Ingestion and Linkage Errors

| Data File having Ingestion and Linkage Errors | | | |
|---|--------------------|---|--|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.json | |
| Data | | SUBID_MYID_20170307_OrderEvents_000123.json.bz2 | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.ack.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" } |
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.integrity.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, |

| Data File having Ingestion and Linkage Errors | | | |
|---|-------|---|--|
| | | | <pre> "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success", "metaFileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json" } </pre> |
| Ingestion | Meta | SUBID_MYID_20170307_OrderEvents_000123.ingestion.json | <pre> { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "INGESTION", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "errorFileName": "SUBID_MYID_20170307_OrderEvents_000123.ingestion.error.json.bz2", "errorCount": 2, "metaFileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json" } </pre> |
| | Error | SUBID_MYID_20170307_OrderEvents_000123.ingestion.error.json.bz2 | <pre> { "errorCode": [2001,2002] "actionType": "RPR" "errorROEID": 123456 "errorRecord": {<error record>} } { "errorCode": [2003] "actionType": "RPR" "errorROEID": 123457 "errorRecord": {<error record>} } </pre> |
| Linkage Discovery | Meta | SUBID_MYID_20170307_OrderEvents_000001.linkage.json | <pre> { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", </pre> |

Data File having Ingestion and Linkage Errors

| | | | |
|--|-------|---|---|
| | | | <pre> "fileGenerationDate": 20170307, "stage": "LINKAGE", "stageCompleteTimestamp": "20170308T114152.000001089", "status": "Failure", "errorFileName": "SUBID_MYID_20170307_OrderEvents.linkage.error_000001.json.bz2", "errorCount": 2 "errorDetails": [{ "linkageType": "Intrafirm", "errorTypeCount": 1 }, { "linkageType": "Interfirm", "errorTypeCount": 1 }, { "linkageType": "Exchange", "errorTypeCount": 0 }, { "linkageType": "Trade", "errorTypeCount": 0 }], "doneForDay": true, "metaFileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.json" } </pre> |
| | Error | SUBID_MYID_20170307_Order Events.linkage.error_000001.js on.bz2 | <pre> { "errorCode": [3002,3003] "actionType": "RPR" "errorROEID": 123456 "errorRecord": {<errorRecord>} } { "errorCode": [8010] "actionType": "RPR" "errorROEID": 123457 "errorRecord": {<linkage key information>} } </pre> |

Table 97: Successful Meta/Data Pair Deletion Instruction

| Successful Meta/Data Pair File Delete Instruction – No Errors | | | |
|---|--------------------|--|---|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.json | |
| Data – Empty File | | SUBID_MYID_20170307_OrderEvents_000123.DEL.json.bz2 | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.ack.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.json", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" } |
| Acknowledgement of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.ack.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.DEL.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" } |
| Integrity of Meta File | n/a | None | None |

| Successful Meta/Data Pair File Delete Instruction – No Errors | | | |
|---|------|---|--|
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.integrity.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.DEL.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success", "metaFileName": "SUBID MYID 20170307 OrderEvents 000123.meta.DEL.json"} |
| Ingestion | Meta | None | None |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

Table 98: File Integrity Error - Invalid File Deletion Instruction

| File Ingestion Error – Invalid File Delete Instruction | | | |
|--|--------------------|--|---|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.json | |
| Data | | SUBID_MYID_20170307_OrderEvents_000123.DEL.json.bz2 | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.ack.json | { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, |

| File Ingestion Error – Invalid File Delete Instruction | | | |
|--|--------------------|---|--|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.json | |
| Data | | SUBID_MYID_20170307_OrderEvents_000123.DEL.json.bz2 | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| | | | <pre> "fileName": "SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.json", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" } </pre> |
| Acknowledgement of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.ack.json | <pre> { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.DEL.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_ACKNOWLEDGEMENT", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Success" } </pre> |
| Integrity of Meta File | n/a | None | None |
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.integrity.json | <pre> { "feedbackVersion": "2.2.1", "submitter": "SUBID", "reporter": "MYID", "fileGenerationDate": 20170307, "fileName": "SUBID_MYID_20170307_OrderEvents_000123.DEL.json.bz2", "receiptTimestamp": "20170307T153552.000001089", "stage": "FILE_INTEGRITY", "stageCompleteTimestamp": "20170307T154152.000001089", "status": "Failure", "severity": "Error", "code": 1120, </pre> |

| File Ingestion Error – Invalid File Delete Instruction | | | |
|--|--------------------|--|--|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.json | |
| Data | | SUBID_MYID_20170307_OrderEvents_000123.DEL.json.bz2 | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| | | | "metaFileName": "SUBID MYID 20170307 OrderEvents 000123.meta.DEL.json"} |
| Ingestion | Meta | None | None |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

H.3: File Feedback (CSV)

The tables below illustrate examples of file feedback associated with all stages of processing when an Industry Member submits a data and meta file in CSV format.

Table 99: Successful Meta/Data Pair

| Successful Meta/Data Pair – No Errors | | | |
|---------------------------------------|--------------------|--|--|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.csv | |
| Data | | SUBID_MYID_20170307_OrderEvents_000123.csv.bz2 | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.ack.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.meta.csv, 20170307T153552.000001089, FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089, Success, , , , , , , |
| Acknowledgement of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.ack.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089, FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089, Success, , , , , , , |
| Integrity of Meta File | n/a | None | None |
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.integrity.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089, FILE_INTEGRITY, 20170307T154152.000001089, Success, , , , , , , SUBID_MYID_20170307_OrderEvents_000123.meta.csv |
| Ingestion | Meta | SUBID_MYID_20170307_OrderEvents_000123.ingestion.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089, INGESTION, 20170307T154152.000001089, Success, , , , , 0, , , SUBID_MYID_20170307_OrderEvents_000123.meta.csv |
| | Data | None | None |
| Linkage Discovery | Meta | SUBID_MYID_20170307_OrderEvents.linkage_000001.csv | 2.1.1, SUBID, MYID, 20170307, , , LINKAGE, 20170308T104152.000001089, Success, , , , , 0, Intrafirm@0 Interfirm@0 Exchange@0 Trade@0, true, |
| | Data | None | None |

Table 100: Acknowledgement Error for Data or Meta File

| Acknowledgement Error for Data or Meta File | | | |
|---|--------------------|----------------------------------|------------------|
| Submission Files | | Submission FileName | |
| Data File | | SUBID_MYID_201703.bz2 | |
| Meta File | | SUBID_MYID_201703.meta | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Data File | n/a | SUBID_MYID_201703.ack.error | Empty |
| Acknowledgement of Meta File | n/a | SUBID_MYID_201703.meta.ack.error | Empty |
| Integrity | Meta | None | None |
| Ingestion | Meta | None | None |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

Table 101: File Integrity Error of Meta or Data File

| File Integrity Error of Meta or Data File | |
|---|---|
| Submission Files | Submission FileName |
| Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.csv |

| File Integrity Error of Meta or Data File | | | |
|---|--|---|--|
| Data | SUBID_MYID_20170307_OrderEvents_000123.csv.bz2 | | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.ack.csv | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.meta.csv, 20170307T153552.000001089,FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089,Success,,,,,,,, |
| Acknowledgement of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.ack.csv | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089,FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089,Success,,,,,,,, |
| Integrity of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.integrity.csv | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.meta.csv, 20170307T153552.000001089,FILE_INTEGRITY,20170307T154152.000001089,Failure,Error,1107,,,,, |
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.integrity.csv | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089,FILE_INTEGRITY,20170307T154152.000001089,Failure,Error,1107,,,,, |
| Ingestion | Meta | None | None |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

Table 102: File Integrity Error of Meta File with Multiple Blocks

| File Integrity Error of Meta File with Multiple Blocks | | | |
|--|--------------------|---|--|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000124.meta.csv | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000124.meta.ack.csv | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000124.meta.csv, 20170307T153552.000001089,FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089,Success,,,,,,,, |
| Integrity of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000124.meta.integrity.csv | 2.1.1,SUBID,MYID,20170307, SUBID_MYID_20170307_OrderEvents_000124.csv.bz2, 20170307T153552.000001089,FILE_INTEGRITY, 20170307T154152.000001089,Failure,Error,,,,, SUBID_MYID_20170307_OrderEvents_000123.csv.bz@1121 SUBID_MYID_20170307_OrderEvents_000122.csv.bz2@1121,, |
| Ingestion | Meta | None | None |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

Table 103: File Ingestion Error – Data File is not Readable

| File Ingestion Error - Data File is not readable | |
|--|---|
| Submission File Type | Submission FileName |
| Meta File | SUBID_MYID_20170307_OrderEvents_000123.meta.csv |
| Data File | SUBID_MYID_20170307_OrderEvents_000123.csv.bz2 |

| File Ingestion Error - Data File is not readable | | | |
|--|--------------------|--|--|
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement | Meta | SUBID_MYID_20170307_OrderEvents_000123.ack.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089, FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089, Success, , , , , , , , |
| Integrity | Meta | SUBID_MYID_20170307_OrderEvents_000123.integrity.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, 20170307T153552.000001089, FILE_INTEGRITY, 20170307T154152.000001089, Success, , , , , , , , SUBID_MYID_20170307_OrderEvents_000123.meta.csv |
| Ingestion | Meta | SUBID_MYID_20170307_OrderEvents_000123.ingestion.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, , INGESTION, 20170307T154152.000001089, Failure, Error, 2153, , , , , SUBID_MYID_20170307_OrderEvents_000123.meta.csv |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

Table 104: Data File having Ingestion and Linkage Errors

| Data File having Ingestion and Linkage Errors | | | |
|---|--------------------|---|---|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.csv | |
| Data | | SUBID_MYID_20170307_OrderEvents_000123.csv.bz2 | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of | Meta | SUBID_MYID_20170307_Order | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, |

| Data File having Ingestion and Linkage Errors | | | |
|---|-------|--|--|
| Data File | | Events_000123.ack.csv | 20170307T153552.000001089,FILE_ACKNOWLEDGEMENT,20170307T154152.000001089,Success,,,,,,,, |
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.integrity.csv | 2.1.1,SUBID,MYID,20170307,SUBID_MYID_20170307_OrderEvents_000123.csv.bz2,20170307T153552.000001089,FILE_INTEGRITY,20170307T154152.000001089,Success,,,,,,,,SUBID_MYID_20170307_OrderEvents_000123.meta.csv |
| Ingestion | Meta | SUBID_MYID_20170307_OrderEvents_000123.ingestion.csv | 2.1.1,SUBID,MYID,20170307,SUBID_MYID_20170307_OrderEvents_000123.csv.bz2,,INGESTION,20170307T154152.000001089,Failure,,,SUBID_MYID_20170307_OrderEvents_000123.ingestion.error.csv.bz2,2,,,SUBID_MYID_20170307_OrderEvents_000123.meta.csv |
| | Error | SUBID_MYID_20170307_OrderEvents_000123.ingestion.error.csv.bz2 | 2001 2002,RPR,123456,<error record> 2003,RPR,123457,<error record> |
| Linkage Discovery | Meta | SUBID_MYID_20170307_OrderEvents.linkage_000001.csv | 2.1.1,SUBID,MYID,20170307,,,LINKAGE,20170308T104152.000001089,Failure,,,SUBID_MYID_20170307_linkage_OrderEvents.linkage.error_000001.csv.bz2,2,Intrafirm@1 Interfirm@1 Exchange@0 Trade@0,true, |
| | Error | SUBID_MYID_20170307_OrderEvents.linkage.error_000001.csv.bz2 | 3002 3003,RPR,123456,<errorRecord> 8010,RPR,123457,<linkage key information> |

Table 105: Successful Meta/Data Pair File Delete Instruction

| Successful Meta/Data Pair File Delete Instruction – No Errors | | | |
|---|---------------|---|------------------|
| Submission Files | | Submission FileName | |
| Meta | | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.csv | |
| Data | | SUBID_MYID_20170307_OrderEvents_000123.DEL.csv.bz2 | |
| Feedback Type | Feedback File | Feedback FileName | Feedback Content |

| Successful Meta/Data Pair File Delete Instruction – No Errors | | | |
|---|------|--|--|
| | Type | | |
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.ack.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.csv, 20170307T153552.000001089, FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089, Success,,,,,,,, |
| Acknowledgement of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.ack.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.DEL.csv.bz2, 20170307T153552.000001089, FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089, Success,,,,,,,, |
| Integrity of Meta File | n/a | None | None |
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.integrity.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.DEL.csv.bz2, 20170307T153552.000001089, FILE_INTEGRITY, 20170307T154152.000001089, Success,,,,,,,,, SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.csv |
| Ingestion | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.ingestion.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.DEL.csv.bz2, 20170307T153552.000001089, INGESTION, 20170307T154152.000001089, Success,,,,,0,,, SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.csv |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |

Table 106: File Ingestion Error - Invalid File Deletion Instruction

| File Ingestion Error – Invalid File Delete Instruction | |
|--|---|
| Submission Files | Submission FileName |
| Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.csv |

| File Ingestion Error – Invalid File Delete Instruction | | | |
|--|--|--|--|
| Data | SUBID_MYID_20170307_OrderEvents_000123.DEL.csv.bz2 | | |
| Feedback Type | Feedback File Type | Feedback FileName | Feedback Content |
| Acknowledgement of Meta File | Meta | SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.ack.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.csv, 20170307T153552.000001089, FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089, Success, , , , , , , , |
| Acknowledgement of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.ack.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.DEL.csv.bz2, 20170307T153552.000001089, FILE_ACKNOWLEDGEMENT, 20170307T154152.000001089, Success, , , , , , , , |
| Integrity of Meta File | n/a | None | None |
| Integrity of Data File | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.integrity.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.DEL.csv.bz2, 20170307T153552.000001089, FILE_INTEGRITY, 20170307T154152.000001089, Success, , , , , , , , SUBID_MYID_20170307_OrderEvents_000123.meta.DEL.csv |
| Ingestion | Meta | SUBID_MYID_20170307_OrderEvents_000123.DEL.ingestion.csv | 2.1.1, SUBID, MYID, 20170307, SUBID_MYID_20170307_OrderEvents_000123.csv.bz2, , INGESTION, 20170307T154152.000001089, Failure, Error, 2152, , , , , , SUBID_MYID_20170307_OrderEvents_000123.meta.csv |
| | Data | None | None |
| Linkage Discovery | Meta | None | None |
| | Data | None | None |