

Tech Spec Updates

IM Tech Spec Publications

- ▶ On 1/8, the following versions of the IM Tech Spec were published:
 - Phase 2c v3.1.0 r8 (clean and redline)
 - Phase 2d v4.0.0 r4 (clean and redline)
- ▶ On 1/8, the following versions of the IM Scenarios Document were published:
 - Phase 2a/2b v2.11 (clean and redline)
 - Phase 2c v3.8 (clean and redline)
- ▶ Updated versions of the IM Tech Spec will be published on the first Friday of each month. The next publication will be 2/5/2021.
- ▶ The first draft of the 2d Scenarios Document is tentatively targeted for 2/5/2021

Phase 2c Updates

- ▶ Added *handlingInstructions* value 'J3' to handle potential unlinks related to FAQ J3 (Updated on 1/8).
- ▶ Side details on MEFA are now only required if changed to handle one-to-many amendments where a supplement is required.
- ▶ Added *unpricedInd* to MENQ event to be consistent with MEQR event (MENQ not required until 2d).
- ▶ Changed *mpStatusCode* to Required field on MENQ event.
- ▶ Added Error Codes 3020 and 3021 (Duplicate Allocation Key).
- ▶ Updated Error Code 3051 to include Allocation Key.

Phase 2d Updates

- ▶ Added 2d specific error codes 2200-2211
- ▶ Added *marketCenterID* values for options exchanges to support MOOT event
- ▶ Added *routeRejectedFlag* to MECR, MOCR, and MLCR events (was previously omitted)
- ▶ Added *electronicTimestamp* to MEMR, MOMR and MLMR events (was previously omitted)
- ▶ Added *netPrice* field to simple equity and option events
- ▶ The *infoBarrierID* field was added to the MEOR, MEOT, MECO, MEOF, and MEIC
- ▶ Added *linkageKey* to Feedback Files to support scenarios where a field may be manipulated for key extraction (e.g., leading zeros)

numberOfCATLegs Field

- ▶ The *numberOfCATLegs* field was added to multi-leg events to support scenarios where a product may have legs that are not reportable to CAT.
 - The number of total legs must be captured in the *numberOfLegs* field.
 - The number of CAT reportable legs must be captured in the *numberOfCATLegs* field. The *numberOfCATLegs* should be equal to the number of leg details provided.
- ▶ If there is a leg that is not a CAT reportable product, this must be captured in the *handlingInstructions* field using the applicable value (TTF, FUT, TTO).

“OFF” Handling Instruction

- ▶ ‘OFF’ (Offset): Price Includes an Offset
- ▶ This differs from ‘WDP’ (With Discretion Price), as WDP is used when there was discretion on the limit price. ‘OFF’ does not imply discretion, but that there was a specific offset on the price.
- ▶ Examples of scenarios where OFF would be used:
 - NAV with an offset
 - PEG with an offset
 - Retail customer instructs the trader to get the closing price plus a penny

We are in Webinar Mode this morning

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