

TSWG Q&A  
3/9/2021

1. Should both the 'ALG' and 'ALGMod' *handlingInstructions* values be reported when the settings of a trading algorithm are modified in Phase 2c?
  
2. If an Industry Member's algorithmic trading strategy is changed multiple times without any other changes to the material terms of an order, must the Industry Member report multiple order modified events (MEOM/MOOM) to CAT in Phase 2c?
  
3. If an order is received with instructions to work it using a particular algorithm and the customer later modifies the material terms of the order, must the Industry Member report an order modified event (MEOM/MOOM) with the 'ALGMod' *handlingInstructions* value in Phase 2c?
  
4. Can my firm optionally populate the cancelFlag as 'true' in scenarios outside of TRF Rejection/Reporting Exception Code 'C'?
  
5. How does an Industry Member report an allocation that was amended and then later reverted to the original terms of the post-trade allocation?
  
6. The *quantity* in the *aggregatedOrders* field is only required when a partial quantity of the order is being represented. If the full quantity of the order is being aggregated, can an Industry Member opt to populate this field?