

TSWG Q&A

5/11/21

1. Are the 'DISP' and 'DISQ' *handlingInstructions* values required if the order is received, originated, or routed with an instruction not to display the order (e.g. DISP=0 or DISQ=0)?
2. Can the 'RAR' (Routed as Received) *handlingInstructions* value be populated on accept events?
3. How must the *accountHolderType* field be populated on MENQ events?
4. Options typically settle next day. Is the *handlingInstructions* value 'ND' (Delivery Instructions: Next Day - trade settles on next trade date) applicable to options orders?
5. If an order was received at the Sales Desk and internally routed to the Trading Desk, but the customer modification was communicated directly to the Trading Desk, is my firm required to report an MEOM or an MEIM event to CAT?
6. If a trade occurs on T under symbol XYZ, but the symbol has changed to ABC on T+1 when it is allocated, what symbol must my firm report to CAT on its allocation event?