IM Tech Spec Updates

03/29/22

IM Tech Spec Publication

▶ Phase 2d v4.0.0 r14 (clean and redline) IM Tech Specs were published on 3/25/22.

▶ These changes will be released to the Industry Test and Production environments on 5/16/22 and 7/11/22, respectively.

Added/Removed Fields

▸ Added *accountHolderType* field to the MEPA, MEAA, MOPA, and MOAA events.

▸ Retired *TIDType* field from the MEPA, MEAA, MOPA, and MOAA events. IMs submitting data using CSV format must leave this field blank.

Field Description Changes

▸ Updated the definition of the following *price* fields on Equity and Simple Option events to reject negative values.

◦ *askPrice, bidPrice, displayPrice, nbbPrice, nboPrice, price,* and *workingPrice*

▸ Updated the definition of the *underlying* field on Multi-Leg events. This field will be changed from Optional to Required starting in Release 3.

Clarify Allowable Values

▸ Clarified the definition of the *side* field in Data Dictionary. IMs must use appropriate side codes based on the product type.

▸ Clarified the definition of the *DVPCustodianID* field in Data Dictionary. If there is no clearing number or DTC number available, IMs must populate this field with a value of FOREIGN.

Additional Clarifications

▸ Added section 2.4.5 to provide additional details related to populating the *underlying* field on Multi-Leg events.

▸ Updated section 3.1.1 to reflect the retirement and replacement of FINRA Rule 4554 with FINRA Rule 6830(a)(1)(A)(xi)(c).

Syntax Error Codes

▸ Added three new syntax error codes

　◦ 2224: Invalid *symbol* in *legDetails* - *symbol* in *legDetails* not valid on the Event Date*.*

　◦ 2225: Invalid *optionID* in *legDetails* - *optionID* in *legDetails* not valid on the Event Date*.*

　◦ 2226: Invalid combination of *price* and *netPrice* - *price* must be blank or zero when *netPrice* is populated*.*

▸ Removed three syntax error codes

　◦ 2212: Missing or Invalid *TIDType*

　◦ 2219: Invalid *side* in *buyDetails* - *side* in *buyDetails* must be populated with allowable value(s) of: B.

　◦ 2220: Invalid *side* in *sellDetails* - *side* in *sellDetails* must be populated with allowable value(s) of: S, SL, SS or SX.

Intra–Firm Linkage Error Codes

▸ Added the following new intra-firm error codes

  ◦ 3701: *firmDesignatedID* not found - *firmDesignatedID* does not exist in CAIS for the CAT Reporter.

  ◦ 3702: *firmDesignatedID* not valid on Event Date - *firmDesignatedID* is not valid in CAIS for the CAT Reporter for the event date. For allocation events *tradeDate* is used. For all other events, the date portion of *eventTimestamp* is used.

  ◦ 3703: *firmDesignatedID* in *buyDetails* not found - *firmDesignatedID* does not exist in CAIS for the CAT Reporter.

  ◦ 3704: *firmDesignatedID* in *buyDetails* not valid on Event Date - *firmDesignatedID* is not valid in CAIS for the CAT Reporter for the event date (i.e. the date portion of *eventTimestamp*).

  ◦ 3705: *firmDesignatedID* in *sellDetails* not found - *firmDesignatedID* does not exist in CAIS for the CAT Reporter.

Intra-Firm Linkage Error Codes – cont.

- 3706: *firmDesignatedID* in *sellDetails* not valid on Event Date - *firmDesignatedID* is not valid in CAIS for the CAT Reporter on the event date (i.e. the date portion of *eventTimestamp*).

- 3707: *firmDesignatedID* in *firmDetails* not found - *firmDesignatedID* does not exist in CAIS for the CAT Reporter.

- 3708: *firmDesignatedID* in *firmDetails* not valid on Event Date - *firmDesignatedID* is not valid in CAIS on the event date (i.e. the date portion of *eventTimestamp*).

- 3709: *newOrderFDID* not found - *correspondentCRD* is not populated or is equal to the CAT Reporter ID and *newOrderFDID* does not exist in CAIS for the CAT Reporter.

- 3710: *newOrderFDID* not valid on *tradeDate* - *correspondentCRD* is not populated or is equal to the CAT Reporter ID and *newOrderFDID* is not valid in CAIS for the CAT Reporter on the *tradeDate*.

FINRA CAT Helpdesk

Questions may be directed to the FINRA CAT Helpdesk at 888-696-3348 or help@finracat.com

Q&A

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- **For participants using computer audio:**
  - Click the "Raise Hand" button at the bottom of the participants window.
  - A visual prompt will indicate that your line has been unmuted.

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  - Enter *9 on your phone keypad.
  - An audio prompt will indicate that your line has been unmuted.