IM Tech Spec Updates

6/22/21

IM Tech Spec Publications

▶ On 6/18, the following versions of the IM Tech Spec were published:
  ◦ Phase 2d v4.0.0 r9 (clean and redline)
  ◦ These updates were in support of Phase 2d go-live

Highlighted Updates

- Updated requirements for MOOT event and MOOT Linkage Key
    - We will be changing the name from "MOOT Linkage Key" to "Exchange Trade Linkage Key" in the 8/1 iteration of the spec.

- Updated the definition of 'Trading Algorithm' in the Glossary and removed the definition of 'Smart Router'

- Removed the 'SMT' *handlingInstructions* value

New Allowable Values

▸ Added *allocationType* value 'AVP'

◦ Average Price Account for the benefit of a specific customer who is not defined as a CUS (custody) or DVP

▸ Added *handlingInstructions* values 'AIP'

◦ The customer order was originated in accordance with an Automated Investment Plan

Updated Allowable Values

- Changed the definition of *handlingInstructions* value 'CAC'
  - Changed from "Customer Account Correction" to "Customer Accommodation Correction" (Refer to new FAQ B73 for additional info)
- Clarified the definition of *handlingInstructions* values 'CASH', 'CMPX', 'DISP', 'DISQ', 'ND' and 'QCC'
- Changed the Data Type of *handlingInstructions* values 'DLVT' and 'DVLF' to Text 16
- Added missing Data Type to *handlingInstructions* value 'SWQ' (Whole Quantity)

Supplements

▸ Added *manualFlag* field and changed *routedOrderID* from Required to Conditional on MOORS event to support supplements to manual routes

▸ Clarified uses for MOORS event: Must not be used to supplement a MOOR in which dupROIDCond = true

▸ Add *multiLegInd* field to MEOTS event

Combined Order Activity

▶ Changed *firmDetails* on MOOF from Required to Conditional to support Options Fulfillment Supplements

▶ Clarified that *fulfillmentLinkType* value 'OML' is applicable to both equities and options events in Data Dictionary and Appendix C

▶ Clarified that *representativeInd* values 'OML' and 'OMS' are only applicable to Multi-Leg events in Data Dictionary and Appendix C

Quote Events

▸ Changed *receivedQuoteID* field on MEQR from Required to Conditional to support manual routes

▸ Corrected IDQS Linkage Key to use *quoteKeyDate* instead of Event Date Portion of Event Timestamp

Additional Clarifications

▸ Clarified cancel/modification request language

▸ Clarified requirements for unsolicited cancellations/ modification in Table 6

▸ Corrected requirements for re-use of OrderIDs on an MOMR and MLMR events

▸ Clarified requirements for *netPrice* field

▸ Corrected Route Linkage Key fields on MLOA event to remove *session*

▸ Clarified the definition of *custDspIntrFlag* field

▸ Clarified the Manual Order Key on Multi-Leg events

Error Codes

▸ Added new Error Codes 2217, 6021, 6023

  ◦ 2217: Missing or Invalid destination

  ◦ 6021: tapeTradeID did not match (the unique identifier on OT)

  ◦ 6023: marketCenterID did not match (the exchangeID on the OT)