

Tech Spec Updates

IM Tech Spec Publications

- ▶ On 12/4, the following versions of the IM Tech Spec were published:
 - Phase 2a/2b v2.2.1 r9 (clean and redline)
 - Phase 2c v3.1.0 r8 (clean and redline)
 - Phase 2d v4.0.0 r4 (clean and redline)
- ▶ “Conforming Changes” noted in the change log refer to changes made to one version of the spec that were applied through other versions (and adjusted appropriately based on phase requirements).
- ▶ Updated versions of the IM Tech Spec will be published on the first Friday of each month. The next publication will be 1/8/2021.

Phase 2a/2b Updates

- ▶ Added *handlingInstructions* values ‘TTS’ (Tied to Stock), ‘TTF’ (Tied to Fixed Income), and ‘TTO’ (Tied to Other non-CAT Reportable product)
- ▶ Added *destination*, *senderType* and *marketCenterID* values for BSTX
- ▶ Added Warning Code 396: Incorrect *timeInForce* on related Primary event
- ▶ Clarified requirements for TRF Linkage:
 - No linkage to non-media Trade Report
 - Trade events may link to either Reporting Side or Contra Side but firms may not combine elements between the Reporting Side and the Contra side of the Trade Report to create the TRF Linkage key.

Phase 2c Updates

- ▶ Deferred *quoteID*, *quoteKeyDate*, and *quotingIDQS* fields on MEOT event until Phase 2d
- ▶ Changed *timeInForce* value ‘GTX’ to Name/Value Pair
- ▶ Changed *destination*, *senderIMID* and *routedQuoteID* fields on MENQ event from conditional to required
- ▶ Removed *representativeInd* ‘OS’ from Data Dictionary for Phase 2c only (will remain in 2d spec)
- ▶ Removed *deptType* field from MEOE event
- ▶ Clarified requirements for *unpricedInd* on MEQR event Added Error Code 2192 (Invalid *triggerPrice*)

Phase 2d Updates

- ▶ Added new Multi-Leg events
- ▶ Added *manualOrderID*, *manualOrderKeyDate*, and *electronicDupFlag* to Multi-Leg Option Order events
- ▶ Removed *electronicTimestamp* from MLCO event
- ▶ Removed *leavesQty* on the MOOMR event
- ▶ Removed *deptType* on MOOE and MLOM events

Request Timestamp on Modification/Cancellation events

- ▶ A separate *requestTimestamp* has been added to Modification and Cancellation events as an alternative method to reporting a separate Modification or Cancellation event.
- ▶ Modification/Cancellation Request events must not be used if the *requestTimestamp* is populated.
- ▶ In “in-flight” scenarios where a modification is requested but not confirmed, a Request event must still be used, as the *eventTimestamp* (which reflects the confirm time) is a required field on Modification/Cancellation events.