



Vendor System Implementation Specification for Makes

[Increasing Quantity of Orders at NYSE BBSS®]

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Baseline

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Chapter 1: Introduction

1.1 Copyright/Trademark Statements

1.1.1 Copyright Statement

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1.1.3 Notice

Every effort was made to ensure that the information in this document was complete and accurate at the time of publication. However, information is subject to change without notice.

1.2 Document Information

1.2.1 Terms and definitions

The following table contains some terms and definitions that are used throughout this document.

Term	Definition
ADD	The quantity (number of shares) that will be added to the existing order
Makes request	The action which increases the quantity of an order
Makes LVS Quantity	Used for BBSS display and printing purposes only, the new total remaining quantity of an order after the user has added quantity (ADD + LVS quantity).
Makes Quantity	The new order quantity, which is the result of the Makes message being applied (ADD + WAS quantity). Makes quantity does <i>not</i> include any executions but does include any prior change in quantity (prior Makes). The resultant quantity cannot exceed the maximum quantity parameter, such as 6.5 million shares.
Maximum allowable order quantity	The total number of shares allowed for an order. This value is specified in a parameter which is maintained by the SIAC Database group.
“Target” Order	An order selected by the user against which a Makes request shall be applied.
WAS Quantity	Represents the order quantity prior to applying the Makes request
Upstairs Order Management System (OMS)	Upstairs OMS will refer to the OMS used by the Buy Side or Sell Side firm’s trading desk. The Upstairs OMS can be any system that communicates with CMS, via the NYSE CAP Network and/or SFTI.

Chapter 2: Business Requirements

2.1 Overview

2.1.1 Objective and Scope

The primary objective of this document is to outline the vendor system specifications to facilitate Makes.

This document is intended only for the Off-Floor community of firms that route orders to BBSS.

2.1.2 Background

The slicing of a large institutional order into multiple segments for delivery to the Floor for representation at the Point of Sale, at different times, is an integral part of the order execution business. Brokers, on the receiving end, consider each new order to be a modification that increases the overall size of the original order. The trading floor parlance for such order size modification is "Makes".

Currently, to increase the size of an order at BBSS, the Upstairs OMS would have to send a Cancel/Replace request. Cancel/Replace is the primary means by which elements of an order can be modified. A Cancel/Replace cancels the remaining open quantity of an order and replaces it with a new order.

2.1.3 Overview

With the ability to send Makes, Buy and Sell Side Order Management Systems which route orders to BBSS will have a higher degree of flexibility in terms of representing their customer interests. Makes will eliminate the need for Cancel/Replace orders and the associated acknowledgements and provide for a more error-free environment.

NOTE: Makes will not be allowed to any order at the Post based on the rules of Priority, Price and Precedence. Only orders that have been previously routed to BBSS will be eligible for Makes processing.

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2.1 Overview (Continued)

2.1.4 BBSS Processing

New order modification messages will be introduced into BBSS for the Makes functionality. A Makes request to increase the quantity of a previously received order will be routed to BBSS from an Upstairs OMS. Incoming messages will be acknowledged by CMS and processed by BBSS as follows.

BBSS will support and process a new incoming Admin message for the Makes transaction that may include miscellaneous order instructions. Please note that a Makes requests can only be in round lots.

When a Makes request is received for an order routed to BBSS, the system will alert the clerk of the incoming Makes request. The alert notification will display the amount being added and an updated Leaves quantity.

BBSS will process an increase to the original order quantity, leaves and the booth quantities. Each of these quantities will be increased by the "Add quantity" specified in the Makes request. The original order time will remain in effect. All current order and history order details will also reflect the change in quantity and any change in special instructions.

If the order is with the NYSE e-Broker, the Makes request will be forwarded to the NYSE e-Broker.

If the order was previously closed by execution, BBSS will restore the target order to the Open Status and update quantities as stated above.

2.1.5 Vendor OMS Implement- ation

The Makes processing functionality should be programmed in a way that it allows vendors to enable Makes functionality at a client level so that if one client's back office system is not ready to handle the new messages, the front office will not inadvertently send a Makes request to the NYSE.

Chapter 3: Detailed Makes Message Specifications

3.0.1 Introduction

The Makes message enables a trader to increase the Quantity of an existing order (open or previously closed that day by execution) and/or the additional/miscellaneous instructions of the order. No other details on that order may be changed or the Makes request will be rejected by CMS.

3.1 Makes Message

3.1.1 Make Request

Makes Requests will have the following characteristics:

- A Makes can be added to an order that is currently open (e.g. DAY or GTC) or was closed that day via an execution report.
 - Makes can increase the current order quantity and change the order instructions. The order instructions can not be changed alone.
 - CMS will support Makes message processing in both Floor Communication Standard (FCS) and Financial Industry Standard (FIX) formats.
 - Only the originator of an order is permitted to initiate a Makes.
 - When a PRL order exists the Makes may be issued against the round lot portion of the order only.
 - The routing path of the Makes request will always follow that of the original order. Any order that was Routed to the Post (by the OMS or subsequently by the Broker) shall have subsequent Makes requests rejected.
 - The Add QTY will be added to the existing Original and Leaves QTY and the result will be considered the Makes QTY and Makes LVS QTY respectively.
-

3.2 Edits & Validations

3.2.1 Overview

The Makes functionality will be allowed for many order types. It shall be the responsibility of All Upstairs OMS applications entering Makes requests for orders routed to BBSS to perform their own validation based upon the following information.

The eligibility and validation requirements that must be supported by the Upstairs OMS are as follows and defined below:

- The selected “target” order is eligible for a Makes request.
 - The information entered on the Makes request is valid. (includes confirming that the information entered into each field is valid input for that field and that the information entered complies with the user’s requirements).
 - The Makes request is in the proper FCS or FIX format.
-

3.2.2 Eligible Orders

3.2.2.1 Overview

Makes functionality will be available to all orders listed in the following section. The eligible order types are discussed below. All other order types are not eligible for Makes processing.

3.2.2.2 Order Instructions

Orders with the following Limit order instructions will be eligible for makes.

- BUY
 - BUY Minus
 - SELL
 - SELL Plus
 - SELL Short
 - SELL Short Exempt
-

Continued on the Next Page

3.2.2 Eligible Orders (Continued)

3.2.2.3 Price Delimiters

In addition to Limit orders the following price delimited orders will be eligible.

- Limit (Price)
 - Limit (Price) OB
 - Limit (Price) CLO
 - Limit (Price) STP
 - Limit (Price) STP (Price) LMT
 - Limit (Price) STP (Price)
 - Market
 - Market OB
 - Market CLO
-

3.2.2.4 Time-in-Force

Orders with the following time-in-force will be eligible.

- Day
 - FOK
 - GTC
 - GTX
 - OC
 - OPG
-

3.2.2.5 Handling Instructions/ Conditions

Orders with the following instructions or conditions will be eligible.

- DNI (In the case of stock splits)
 - DNR
-

3.2.2.6 Delivery Instructions

Orders with the following delivery instructions will be eligible.

- Cash
 - Next Day
 - Sellers
-

3.2.2.7 Linked Orders

Linked orders will be able to accept a Makes. However when a Makes request is made for linked orders, the originator will have to make separate Makes requests for each of the linked orders independently.

3.2.3 Ineligible Orders

3.2.3.1 Overview The following order types will be ineligible for Makes requests and will be rejected by CMS.

3.2.3.2 Crossings Orders for crossing sessions (one sided or two sided) will be ineligible.

3.2.3.3 Odd Lots Partial Round Lot Orders are eligible for Makes in Round Lot quantities only.

Odd lot orders are ineligible for Makes requests.

3.2.3.4 Closed Orders Orders that have been closed by a Cancel, have a Tentative Partial Cancel, Tentative Full Cancel and Tentative Cancel with Replace will be ineligible for Makes requests.

3.2.3.5 Price Delimiters The following price delimited orders will be ineligible:

- BAS
- CLO
- WOW
- MKT WOW
- Limit (Price) WOW

Note: Price changes cannot be performed with Makes. To change a price you must use the current cancel/replace methodology.

3.2.3.6 Time-in-Force Orders with the following time in force will be ineligible.

- XPR

3.2.3.7 Post Orders All orders that were routed to a Post location are ineligible for Makes requests and will be rejected.

3.3 Poss Dupe

3.3.1 Poss Dupe

In the event a Makes request is made for an order residing at BBSS, and an acknowledgement is not received by the originator, a Poss Dupe can be sent for the Makes request indicating that it might be a "Possible duplicate".

3.4 Cancel Makes Requests

3.4.1 Makes Request Cancel / Recall

A Makes request itself cannot be Cancelled or Recalled. If a trader needs to cancel an order, or part of an order, a Cancel message should be applied to the order to which the Makes request was applied and leaves should reflect any makes that were applied prior to the cancel activity. This action shall be applied to the original order in BBSS and any subsequent quantity that was added as a result of a Makes request.

Chapter 4: Makes Processing for NYSE Host Systems

4.0.1 Overview

Makes requests will enter the NYSE Host Systems via CMS and follow the path of the original order message. Upon receipt of the Makes Request, CMS will send the originator an acknowledgement that the Makes request was received. SDOT will pass the message on to the same booth that has the original order, based on Line 1A (FCS format) routing or Algo Routing parameters or TargetSubId tag 57 (FIX format).

The following section describes this process in detail.

4.1 Makes Message Specifications

4.1.1 Overview

The Makes request will utilize existing FCS & FIX Message formats. In the FCS format, a new Makes message will follow the existing CMS Cancel message with leaves format. In the FIX format a Makes request will use a FIX Makes Message Type G.

The following section describes the message formats and requirements for both FCS & FIX messages

4.2 Floor Communication Standard (FCS)

4.2.1 FCS Message Requirements

The FCS message should conform to the following format to be a valid Makes order. See appendix 2.

Category	Data
DATA (Mandatory)	User input to the following order data fields, by selection, typing, user configuration or systems default where applicable. <ul style="list-style-type: none"> • Firm - Line 0 • Branch – Line 1, Field 1 • Sequence number – Line 1, Field 2
DATA (Mandatory)	Data fields, which are non-editable by the user. <ul style="list-style-type: none"> • Buy/Sell – Line 2, Field 3 • Symbol – Line 3, Field 2 • Account Type – Line 3A, Field 6 • Give-up – Line 4B, Field 1
	Makes orders will have the text “ ADD ” Buy or “ ADD ” Sell in Line 2, Field 2.
	Time-in-Force “ DAY” in Line 3A, Field 2.
DATA (Mandatory)	WAS (quantity) with reference to the original order. WAS will appear in Line 3E, Field 1
DATA (Optional)	Line 3F/4 will carry miscellaneous text for special instructions, which is <u>optional</u> . NOTE: To remove existing special instructions on the original order, this field on the Makes request must contain blanks.
DATA (Mandatory)	Firm, branch, sequence

4.3 Financial Industry Standard (FIX)

4.3.1 The FIX message (type G) for a Makes request will have the following
FIX Message tags:
Requirements

FIX - Description	TAG#	Value
AddQty	New - 9461	Value = nnnnnnn Represents the additional requested order quantity for the Makes message Note: Required on all Makes messages.
***ClOrdId	Existing - 11	Branch/Seq/Date of the message being sent
OrderId	Existing - 37	MUST reflect Branch/Seq/Date of Target (Original) Order
OrderQty	Existing - 38	Value = nnnnnnn Note: When there is an "AddQty" FIX TAG 9461 then this quantity represents the Makes Qty (New Order Quantity).
OrigClOrdId	Existing - 41	Branch/Seq/Date of the previous message in chain
TargetSubId	Existing - 57	Optional, If present Routing Codes allowed OVR, A, and AV
Text	Existing - 58	Optional MiscText

4.4 Acknowledgements

4.4.1 Host Acknowledgments

Upon receipt of a valid Makes request, CMS will send an Acknowledgment (that it received the Makes request) back to the originator of the Makes request in FCS or FIX format. The request acknowledgement for Makes will be similar to the order acknowledgement currently received.

4.5 Reject Messages

4.5.1 Overview

Upon receipt of an invalid Makes request, the Host (CMS/SDOT) will send a Makes reject message (a new reject message indicating that the Host has rejected the Makes request) back to the originator of the Makes request.

The reject message will contain information about why the message has been rejected. The following sections list examples of these rejects.

Continued on the Next Page

4.5 Reject Messages (Continued)

4.5.2 Rejects

Makes requests with a “makes quantity” less than or equal to the current quantity of the original order will be rejected.

The only editable fields on a Makes will be the Quantity, and the Misc. Text (3F/ 4) if a quantity change is being made. A Makes with other order detail that differs from the original order will be rejected.

4.5.2.1 Tentative Cancels

SDOT shall reject Makes request from the originator when the target (original) order is:

- Closed via Cancel
- Tentative Partial Cancel
- Tentative Full Cancel
- Tentative Cancel with Replace
- Tentative Cancel Bal

REJ – INELIGIBLE FOR MAKES

4.5.2.2 Incompatible Data

SDOT shall reject Makes requests containing data incompatible with the target (original) order, (i.e., instruction, price, time-in-force, give-up, etc... is different from target order’s information).

REJ – INVALID MAKES DATA

4.5.2.3 Invalid Order

SDOT shall reject Makes request if target order is not found, e.g. Target order cannot be found based on reference information provided.

REJ – UNMATCHED MAKES

4.5.2.4 Give -Up

SDOT shall reject a Makes request if the Give-up is different from the Give-up on the target (original) order.

REJ – INVALID MAKES DATA

Continued on the Next Page

4.5 Reject Messages (Continued)

4.5.2.5 Booked Orders

SDOT will reject a Makes message for Booth Orders that no longer reside at a booth and currently residing at a POST.

REJ-INVALID MAKES FOR POST ORDER

4.5.2.6 Post Orders

SDOT will reject a Makes message for any orders that reside at the Post.

REJ-INVALID MAKES FOR POST ORDER

4.5.2.7 OARS

SDOT will reject a Makes message for OARS orders.

REJ-INVALID MAKES FOR POST ORDER

4.5.2.8 Orders ALGO Routed to Post

SDOT will reject Makes messages when the original order was routed to the Post because of ALGO routing parameters.

REJ-INVALID MAKES FOR POST ORDER

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4.5 Reject Messages (Continued)

4.5.3 FCS Reject Messages The reject messages from the NYSE host systems are shown below.

FCS Line - Description	Invalid Input/Error	Reject Message
Line 0 – Shared Interface Firm Identifier	Mnemonic Flag is off	Existing Reject: REJ – SERVICE UNAVAILABLE FOR FIRM
Line 1 – Branch Code	Reserved Branch Codes.	Existing Reject: REJ - RESERVED BRANCH CODE USED
Line 1A – Exchange	<ul style="list-style-type: none"> AM 	Existing Reject: REJ - INVALID SUBSCRIBER
Line 1A – Routing Code	<ul style="list-style-type: none"> OL RPX RPXV OS TS NX 	Existing Reject: REJ - INV ROUTING CODE
Line 1A – Comp Spec.	<ul style="list-style-type: none"> Sponsoring Member Firm (SMF) for ADOT orders Any other value 	New Reject: REJ – INCOMPATIBLE DATA FOR MAKES L-1A FLD-n
Line 1A – Booth ID	<p>Invalid Booth ID</p> <p>A Makes Request received after the Market Close is permitted for Local Booth Orders ONLY. (Line 1A is required and Booth ID must equal Orig. Booth ID).</p>	<p>Existing Reject: REJ - INVALID BOOTH ID</p> <p>A Makes Request received after the Market Close for a non-Local order, shall be rejected by CMS.</p> <p>Existing Reject: REJ – MARKET CLOSED</p>

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4.5 Reject Messages (Continued)

4.5.3 FCS Reject Messages (Cont.)

FCS Line - Description	Invalid Input/Error	Reject Message
Line 3 – (Add) Quantity	<ul style="list-style-type: none"> • Oddlots • Partial Round Lots (PRL's) 	Existing Reject: REJ – QUANTITY NOT ROUNDLOT
Line 3 – Price Delimiters	<ul style="list-style-type: none"> • BAS • CLO • WOW • MKT WOW • Limit (Price) WOW 	Existing Reject: REJ – WOW/CLO/BAS INV
Line 3A – AON	<ul style="list-style-type: none"> • CAP 	New Reject: REJ – INCOMPATIBLE DATA FOR MAKES L-3A FLD-n
Line 3A – TIF	<ul style="list-style-type: none"> • XPR 	New Reject: REJ – INCOMPATIBLE DATA FOR MAKES L-3A FLD-n
Line 3A – Account Types	<ul style="list-style-type: none"> • G, S, V 	New Reject: REJ – INCOMPATIBLE DATA FOR MAKES L-3A FLD-n
Line 3E – (WAS) Leaves	<ul style="list-style-type: none"> • LVS • The “WAS” Qty shall prohibit Oddlots 	New Reject: REJ – LINE 2 – 3E INCOMPATIBLE FOR MAKES Existing Reject: REJ – INVALID QUANTITY FLD L3E
Line 3E – TIF (Optional)	If present and TIF is <i>not</i> same as TIF on Line 3A, then reject.	New Reject: REJ – INCOMPATIBLE DATA FOR MAKES L-3E FLD-n
Line 4A – Reference Data	Reject if <i>not</i> present.	New Reject: REJ – INCOMPATIBLE DATA FOR MAKES L-4A FLD-n

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4.5 Reject Messages (Continued)

4.5.4 FIX Reject Messages

New reject messages in FIX format for Makes requests that do *not* pass validation are as follows:

TAG NAME TAG NUMBER	REASON FOR REJECT	EXISTING AND <u>NEW</u> REJECT MESSAGES
Na	Makes Requests are not permitted after Market Close.	REJ – MARKET CLOSED
Add Qty Tag 9461	- Incorrect Tag format/value - Multiple Tags specified	REJ – INVALID TAG <9461> REJ – MULTIPLE TAG <9461>
OnBehalfOf Tag 115	Member Firm reject tag if CMS Member Firm Mnemonic Flag is OFF for Makes.	REJ – SERVICE UNAVAILABLE FOR FIRM – TAG <115>
Security Exchange Tag 207	If present, Security Exchange invalid if not “N” (NYSE)	REJ – INVALID SUBSCRIBER – TAG <207>
Routing Code Tag 57	If present, RPX, RPXV, OL, OS, TS, NX are not allowed for Makes	REJ – INV ROUTING CODE – TAG <57>
Sponsoring Member Firm Tag 9444	If present, ADOT Sponsoring Member Firm; not allowed for Makes	REJ – INCOMPATIBLE DATA FOR MAKES – TAG <9444>
Order Quantity Tag 38	Tag will be ignored if (Add Qty – Tag <9461> is present and valid)	N/A
Order Type Tag 40	CLO, BAS, LMT WOW, WOW, MKT WOW not allowed for Makes	REJ – INCOMPATIBLE DATA FOR MAKES – TAG <40>
Time In Force Tag 9426	XPR not allowed for Makes	REJ – INCOMPATIBLE DATA FOR MAKES – TAG <9426>
Rule80A Tag 47	G, S, and V Account Types not allowed for Makes	REJ – INCOMPATIBLE DATA FOR MAKES – TAG <47>
ClearingFirm Tag 439 (FIX Protocol 4.2)	Give Ups not allowed for Makes	REJ – INCOMPATIBLE DATA FOR MAKES – TAG <439>
GiveUpId Tag 9431 (FIX Protocol 4.1)	Give Ups not allowed for Makes	REJ – INCOMPATIBLE DATA FOR MAKES – TAG <9431>
CAPIndicator 9447	CAP not allowed for Makes	REJ – INCOMPATIBLE DATA FOR MAKES – TAG <9447>

4.6 Clearing Drop Copy Services

4.6.1 Overview

All firms that receive drop copies or clearing firm copies need to be aware of the Makes drop copies and be ready to process them.

CMS will send drop copies of Makes requests to parent firms in the exact format of the Makes request if the order drop copy flag of the entering firm is turned ON.

4.7 FESC Drop Copies

4.7.1 Overview

The FESC database captures and stores a copy of all orders (and soon reports) sent to NYSE brokers based on Rule 123. All brokers are required to have copies of their orders sent to FESC.

Since all Makes Messages will enter via CMS and SDOT, the NYSE Host Systems will automatically send a copy of the Makes request to FESC.

4.8 Activation

4.8.1 Overview

CMS will control the acceptance of Makes messages on a Member Firm mnemonic basis. Further information on activation of Makes requests will be communicated to each firm as the roll-out progresses.

Chapter 5: Makes Post Trade Information

5.1 Post Trade

5.1.1 Overview

The Post trade logs will have the following changes for Makes requests.

5.1.2 Merged Order Log Machine Readable Output (MOL/MRO) Changes

A new value of 'K' will be defined in 'Order Status' field (position 69) on the '1A' and '1B' record types to identify a Makes message on the file.

5.1.3 Affected MRO Output

The following Merged Order Log Machine Readable Output files will be affected by this change:

Name	Product Number
Member Firm MRO	06220143
Entering Firm MRO	06220174
Broker Badge MRO	06201029
BBSS Agency MRO	06010176

A comparison of the order record types of a standard order record to a new Makes request record is shown below.

Continued on the Next Page

5.1 Post Trade (Continued)

5.1.4 Record Examples Record Types 1A and 1B

Field Name	MRO Position Start-End	Makes Record	Original Order
Turnaround Number	26-31	Turnaround number assigned to original order.	Same
Branch Sequence	32-40	The branch and sequence number assigned to the original order.	Same
Order Time	55-60	Time of the Makes message.	Time of the original order
Order Date	61-68	Date of the Makes message.	Date of the original order
Order Status	69-69	Order status value. Makes messages will be assigned "K".	O = Order present M = Missing order P = Prior date order R = Replacing Order from a Cancel/Replace2-part order
Order Quantity	74-80	Represents the ADD quantity.	Represents the quantity of the original order
Cancel Branch Sequence (Makes Branch Sequence)	118-126	Represents the branch and sequence number on the Makes message.	Only populated if a cancel replace order
Originating Booth ID	133-135	Booth location where the order originated.	Same
Destination Booth ID	136-138	Booth location where the order was ultimately sent.	Same
Lines 3F/4	196-255	Revised miscellaneous free form text if sent by firm on the Makes message	Miscellaneous free form text

Chapter 6: Frequently Asked Questions (FAQ's)

6.0.1 Questions

1. Can I Make to a DOT order out at the Post?

No. Because of the Rules of Priority, Price and Precedence, a Make will not be permitted for limit orders on the Display Book.

2. Can I change prices with a Makes?

No, the only valid changes on a Makes message is the increase of quantity and associated miscellaneous order instructions. If you want to change the price, or decrease the quantity, you must use the cancel or cancel/replace messages.

3. If an order has been closed by execution that day can I still send a Makes?

Yes, but if the order was closed by a cancellation the order can not receive a Makes.

Appendix A

Table 1 Firm ABC Buys 1000 shares of IBM at 99.10 as a DAY order.
FCS Valid Order

FCS ORDER
ABC<= BC 01<= = BUY<= 1000 IBM 99.10<= DAY A<= = //CALL BEFORE<= EXECUTING<= <i>NOTE:</i> 1) Lines 3F/4 are optional.

Table 2 Firm ABC wants to modify the order in Table 1 to ADD 5000 shares to the Leaves quantity and change the Special Instructions to "Execute with 1 dollar discretion". The new leaves quantity for the IBM order will be 6000 shares at 99.10.
FCS Makes Message

FCS MAKES MESSAGE
(SIMILAR TO THE SIMPLE CANCEL WITH LEAVES)
ABC<= BC 02<= = ADD BUY <= 5000 IBM 99.10<= DAY A<= WAS 1000 DAY <= = //EXECUTE WITH<= 1 DOLLAR DISCRETION<= = RE BC 01/01142003<= <i>NOTE:</i> 1) TIF after the WAS Qty is optional, however if present must be same as original. 2) Lines 3F/4 are optional.

Table 3
FCS Makes
Message

Firm ABC wants to modify the order in Table 2 to ADD 6000 shares to the Leaves quantity and change the Special Instructions to "More Behind". The new leaves quantity for the IBM order will be 12000 shares at 99.10.

FCS MAKES MESSAGE
(SIMILAR TO THE SIMPLE CANCEL WITH LEAVES)
ABC<= BC 03<= = ADD BUY<= 6000 IBM 99.10<= DAY A<= WAS 6000 DAY<= = //MORE BEHIND<= <= = RE BC 01/01142003<=
<i>NOTE:</i> 1) TIF after the WAS Qty is optional, however if present must be same as original. 2) Lines 3F/4 are optional. 3) RE Line must always refer to the Original Order Branch and Sequence

Table 4
FIX Valid
Order

Firm ABC Buys 1000 shares of IBM at 99.10 as a DAY order.

FIX ORDER CONVERSION MESSAGE TYPE D		
FIX 4.1 MESSAGE BODY		
TAG NAME	#	VALUE
ClOrdId	11	BC 01/01212003 (Br. Code, Seq #, Date)
HandlInst	21	1 (Automatic Operation)
Side	54	1 (Buy)
OrderQty	38	1000 (Shares)
Symbol	55	IBM
Price	44	99.10
OrdType	40	2 (Price[44])
TimeInForce	59	0 (Day)
Rule80A	47	A (Agency)
Text	58	PLEASE CALL BEFORE EXECUTING

Table 5
FIX Makes
Message

Firm ABC wants to modify the order in Table 4 to ADD 5000 shares to the Leaves quantity and change the Special Instructions to “Execute with 1 dollar discretion”. The new leaves quantity for the IBM order will be 6000 shares at 99.10.

FIX MAKES MESSAGE TYPE G		
FIX 4.1 MESSAGE BODY		
TAG NAME	#	VALUE
ClOrdId	11	BC 02/01212003 (Br. Code, Seq #, Date)
OrderId	37	BC 01/01212003 (Br. Code, Seq #, Date)
OrigClOrdId	41	BC 01/01212003 (Br. Code, Seq #, Date)
HandlInst	21	1 (Automatic Operation)
Side	54	1 (Buy)
OrderQty - Makes Qty (NewOrdQty)	38	6000 (Shares)
Symbol	55	IBM
Price	44	99.10
OrdType	40	2 (Price[44])
TimeInForce	59	0 (Day)
Rule80A	47	A (Agency)
Order Capacity	9460	Q (Error Reconcil)
Text	58	EXECUTE WITH 1 DOLLAR DESCRETION
AddQty	9461	5000 (Shares)

Table 6
FIX Makes
Message

Firm ABC wants to modify the order in Table 5 to ADD 6000 shares to the Leaves quantity and change the Special Instructions to “More Behind”. The new leaves quantity for the IBM order will be 12000 shares at 99.10.

FIX MAKES MESSAGE TYPE G		
FIX 4.1 MESSAGE BODY		
TAG NAME	#	VALUE
ClOrdId	11	BC 03/01212003 (Br. Code, Seq #, Date)
OrderId	37	BC 01/01212003 (Br. Code, Seq #, Date)
OrigClOrdId	41	BC 02/01212003 (Br. Code, Seq #, Date)
HandlInst	21	1 (Automatic Operation)
Side	54	1 (Buy)
OrderQty - Makes Qty (NewOrdQty)	38	12000 (Shares)
Symbol	55	IBM
Price	44	99.10
OrdType	40	2 (Price[44])
TimeInForce	59	0 (Day)
Rule80A	47	A (Agency)
Order Capacity	9460	Q (Error Reconcil)
Text	58	MORE BEHIND
AddQty	9461	6000 (Shares)

**Table 7
Execution
Report**

Makes Execution Report for Valid Order in Table 4

FIX REPORT MESSAGE TYPE 8		
FIX 4.1 MESSAGE BODY		
TAG NAME	#	VALUE
CMSType	9446	R (Execution Report)
AvgPx	6	0 (Average Price – Plug of 0 in initial version)
CumQty	14	0 (Cumulative quantity of executed shares – Plug of 0 in initial version)
ExecID	17	0 (Unique identifier of report, set to '0' on Execution Report)
ExecTransType	20	0 (Identifies transaction type '0' = New)
LastPx	31	99.10 (Last Price)
LastShares	32	1000 (Quantity of shares bought/sold)
OrderID	37	BC 01/01212003 (ClOrdId[11] of the original order from the Execution Report)
OrderQty - Makes Qty (NewOrdQty)	38	1000 (Shares)
OrdStatus	39	2 (Filled – Status of the Order)
ExecType	150	2 (Filled – Describes the specific Execution Report)
Side	54	2 (BOT)
Rule80A	47	A (Agency)
Symbol	55	IBM
LeavesQty	151	0 (Amount of shares open for further execution)
ClOrdId	11	BC 02/04252002 (Br. Code, Seq #, Date)
OrigClOrdId	41	BC 01/01212003 (Br. Code, Seq #, Date)
AddQty	9461	0
OrdType	40	2 (Price[44])
Price	44	99.10
TimeInForce	59	0 (Day)
TransactTime	60	20020425-18:48:46 (Time of Transaction)
SettlmntTyp	63	0 (Regular – Indicates Order settlement period)
MemoAB	9436	PRIN1.....(Represents Prin Participation in roundlots)
NoContraBrokers	9423	1

**FIX REPORT
MESSAGE TYPE 8 (CONTINUED)**

ContraBroker	9421	LOC (Identifies Contra side of the trade)
ContraTrader	9441	0000 (Identifies the trader "Badge Number")
ContraTradeQty	9434	1
ContraTradeTime	9422	164206 (Indicates execution time in hours and minutes)
ExecutionInformation	9433	141 (Indicates Specialists/Brokers number)
ERCReferenceNumber	9440	001001001 (Activity ID assigned by SDOT)
SecurityExchange	207	N (NYSE)
Checksum	10	130 (Three byte, simple checksum)