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# **Interface Requirements Specification (IRS)**

for the

## **Switching After Hours (SAH) Merged Order Log (MOL) Machine Readable Output (MRO) Files**

Version 3.7

Prepared by Requirements Engineering Group, SIAC

February 3, 2009

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### 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.

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## Document Information

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**Document history**      The following table lists each version of this document.

Version	Date Added	Formats Affected	Remarks
1.5	5/2/2002	1B	New format of lines 3F/4 (pos. 196-255)
1.6	6/14/2002	--	Addition of Autoroute product codes
1.7	7/26/2002	1A & 1B	Anonymous DOT indicator (pos. 169) Sponsoring firm (pos. 170-173)
1.8	5/30/2003	1A & 1B	New order status value (pos. 69)
		3A	New admin type value (pos. 74) New admin subtype value (pos. 75) New e-Broker device number field (pos 89-92)
1.9	9/10/2003	1A & 1B	New order status value (pos. 69) for Makes New AON values for Partial (pos. 196-255)
		2A & 2B	New execution type value (pos. 115) for BBSS-generated reports for CAP and Partial orders
1.10	9/30/2003	1A & 1B	New order status value (pos. 69) for orders reconstructed from a Makes message
1.11	11/5/2003	Trailer	Updates to trailer records
1.12	4/15/2004	1A & 1B	Add new value to order entry method (pos. 72) for proprietary orders Add Account type Q (pos. 110) for error account Add description for as-of indicator (pos. 139) Add description for order write-in date (pos. 140-144); shorten length from 8 bytes & add filler (pos. 145-147) Add description for order write-in time (pos. 148-153) Add specialist display time field (pos. 154-163) Delete lifespan (pos. 154-156), bill-to (pos. 157-160), send-to (pos. 161-164) and change pos. 164 to filler

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**Document Information**, Continued**Document history** (continued)

<b>Version</b>	<b>Date Added</b>	<b>Formats Affected</b>	<b>Remarks</b>
1.12 (continued)	4/15/2004 (continued)	1B	Add pos. 164 to filler (pos. 164-195)  Show separate field for message length (pos. 196-198)  Use standard document format for CAP, CAP2 & other  Correct <b>CR LF</b> to <b>LF LF</b> (pos. 210-211 & 234-235 for CAP2 & Partial admins and pos. 239-240 for CAP admins)  Correct CAP order branch and CAP order sequence to Child order branch and Child order sequence (pos. 217-220 and 222-226, respectively)
		3A	Add Note on activity ID (pos. 44-52) for Display Book and e-Broker admins  Add admin response type values (pos. 74) for Display Book admins  Add new values to admin subtype (pos. 75) for Display Book admins & admins for proprietary orders  Add expanded response time field (pos. 93-102)  Add domain name (pos. 103-127) for proprietary orders
		Header	Correct Header Title for Clearing Firm MRO and Entering Firm MRO
		Trailer	Correct Trailer Title for Clearing Firm MRO and Entering Firm MRO  Correct Starting position for Trailer Title (all MROs)

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**Document Information**, Continued**Document history** (continued)

<b>Version</b>	<b>Date Added</b>	<b>Formats Affected</b>	<b>Remarks</b>
1.13	6/3/2004	--	Change "Broker Badge" outputs to "Badge" outputs
		1A & 1B	Turnaround number and Cancel Turnaround Number changed to format X(6) to accommodate 6 low-order characters of proprietary system's Order ID (positions 26-31 and 112-117, respectively)  Add Order ID Overflow and Cancel Order ID Overflow for 4 high-order positions of proprietary system's Order ID (positions 22-25 and 48-51, respectively)
		3A	Add Note for Activity ID (position 44-52) for e-Broker admins  Correct description of admin subtypes (position 75) for proprietary orders, admin type E  Add admin type & subtype for Domain name (positions 103-127)
1.14	8/3/2004	1A & 1B	Clarify Time in force (position 73) values 2, 4, 7
		3A	Admin Subtype (position 75) – Delete obsolete values
1.15	9/1/2004	5A	Add Freeze records
1.16	9/15/2004	Trailer	Change "reject total" on Clearing Firm MRO to "other total" to include count of freeze records as well as count of reject records.
1.17	11/24/2004	3A	Admin subtype (Position 75) – Add subtype 8 for e-Broker "order sent" admin  Move domain name (positions 103-127) from subtypes 1 & 2 to subtype 8
1.18	3/2/2005	1A & 2A	Add sell conversion indicator (position 111)

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**Document Information**, Continued**Document history** (continued)

<b>Version</b>	<b>Date Added</b>	<b>Formats Affected</b>	<b>Remarks</b>
2.00	7/14/2005	1A	Delete Xpress Time-in-force 9 (position 73)
		1C	Add e-Quote order record (new message type)
		2A – 2E	Add Display Book Link ID (position 129-134)
		3A	Add new e-Broker “e-Quote sent” admin – admin type E, subtype Q Add admin type L with subtype C and R for “part of e-Quote” and “removed from e-Quote”, respectively Add Display Book replenishment admin – admin type Q, subtype R Domain name (103-127) moved from admin type E, subtype 8 to subtypes 1 & 2 Delete Xpress admin subtypes 6 & 8 Record length expanded to 200 bytes (from 128 bytes).
		3B	Add e-Quote Link admin (new message type)
2.1	9/30/2005	All	Add lot indicator to common fields, position 22.
		2A	Add Contra Report Flag (position 157) value spaces for odd lots.
2.2	10/20/2005	1B	Correct typo in “field name” for positions 44-168.
		3B	Add “filler” for positions 61-73 and 76-88.
2.3	2/17/2006	2A – 2E	Revise for Rule 108: Add ERC Types (position 61) for memo only changes; update descriptions for existing ERC types to include updates to Memo A/B. Modify descriptions for Memo A (positions 97-100) and Memo B fields (positions 101-106).
	2/21/2006	2A – 2E	Add source of report “P” (position 114) for proprietary reports on the Badge MRO.

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**Document Information**, Continued**Document history** (continued)

<b>Version</b>	<b>Date Added</b>	<b>Formats Affected</b>	<b>Remarks</b>
2.4	4/7/2006	3A	Add fields for admin with cancel or cancel/replace order data: <ul style="list-style-type: none"> <li>• Cancel Order Status (position 163)</li> <li>• Cancel Branch/Sequence (positions 164-172)</li> <li>• Cancel TA Number (positions 177-182)</li> <li>• Cancel Order Time (positions 183-188)</li> <li>• Cancel Order Quantity (positions 193-199)</li> </ul>
3.0	6/21/2006	N/A	Add explanation of field format and length (page 1)
		1C	Add new fields and/or values for discretionary and pegged e-Quotes: <ul style="list-style-type: none"> <li>• e-Quote Indicator (position 169)</li> <li>• e-Quote Type (position 170-173)</li> <li>• Ceiling/Floor Price (position 174-186)</li> <li>• Minimum Peg Quantity (position 187-193)</li> <li>• Maximum Peg Quantity (position 194-20)</li> <li>• Pegging Indicator (position 205)</li> </ul>
		2A-2E	<ul style="list-style-type: none"> <li>• e-Quote Execution Type (position 62)</li> <li>• Principal Indicator (position 63)</li> </ul>
		3C	<ul style="list-style-type: none"> <li>• New administrative record for discretionary orders (extension to e-Quote order record 1C)</li> </ul>
3.0c	7/10/2006	3C	<ul style="list-style-type: none"> <li>• Expand definition of Discretionary Price Range to include reference to ceiling/floor price</li> </ul>

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**Document Information**, Continued**Document history** (continued)

<b>Version</b>	<b>Date Added</b>	<b>Formats Affected</b>	<b>Remarks</b>
3.1	8/25/2006	--	Miscellaneous updates and corrections
		All	<ul style="list-style-type: none"> <li>Change notation that symbol (positions 11-21) is “compressed” to “space between base and suffix”</li> </ul>
		1A	<ul style="list-style-type: none"> <li>Rename AON field to CHILD ORDER INDICATOR (position 127) and delete codes for AON (1), Not Held (2) and AON/NH (3), and adjust references in Format 1B accordingly</li> </ul>
		2A	<ul style="list-style-type: none"> <li>Add Origination Booth ID (positions 116-118) and Destination Booth ID (positions 119-121)</li> </ul>
		3A	Admin type and subtype (positions 74 and 75): <ul style="list-style-type: none"> <li>Delete admin types for UR GUAR (3) and UR GUAR at OPG (4) and associated admin subtype (8)</li> <li>Delete admin type subtype for eBroker UR GUAR (M)</li> <li>Add admin subtype for eBroker Sent OPG.(P)</li> </ul>
3.2	10/26/2006	1A	<ul style="list-style-type: none"> <li>Rename CHILD ORDER INDICATOR to SPECIAL ORDER INDICATOR (position 127) for clarification</li> <li>Add new values for SPECIAL ORDER INDICATOR (position 127): ISO (7), SOC (8), partial/SOC (P)</li> </ul>
3.3	02/13/2007	1A	<ul style="list-style-type: none"> <li>Add new values for SPECIAL ORDER INDICATOR (position 127): DNS (7), partial DNS (Q)</li> </ul>
		2A	<ul style="list-style-type: none"> <li>Rename CONTRA REPORT FLAG to AWAY MARKET CENTER (position 157)</li> </ul> Add new values for AWAY MARKET CENTER (POSITION 157): A = AMEX, B – Boston, C = National, D = NASD, I = ISE, M = Chicago, P = Arca, T = Nasdaq, W = CBOE, X = Philadelphia, Blank = N/A

3.4	02/12/08	2B-2E	<ul style="list-style-type: none"> <li>▪ Replace CONTRA REPORT FLAG (position 179, 201, 223, 245) with FILLER</li> </ul>
		Introductory Notes	<ul style="list-style-type: none"> <li>▪ Add ASCII values for ASCII recipients under the LF character</li> </ul>
		1A & 1B	<ul style="list-style-type: none"> <li>▪ Rename ACCOUNT TYPE (position 110-110) value of “J” to Proprietary Algorithmic Program Trading</li> <li>▪ Rename ACCOUNT TYPE (position 110-110) value of “K” to Agency Algorithmic Program Trading</li> <li>▪ Add new value for ORDER INSTRUCTION (position 71): “7” = Buy Minus Zero Plus Orders.</li> </ul>
3.5	03/18/08	2A	<ul style="list-style-type: none"> <li>▪ Rename AWAY MARKET CENTER to LIQUIDITY INDICATOR (position 157-157)</li> <li>▪ Add new values for LIQUIDITY INDICATOR (POSITION 157): 1 = TAKER, 2 = PROVIDER, 3 = BLENDED, 4 = OPENING PRIOR DAY, 5 = OPENING, 6 = CLOSING, 7 = CLOSING MOC/LOC, 8 = SPECIALIST (1 through 8).</li> </ul>
		1A & 1B	<ul style="list-style-type: none"> <li>▪ Rename ANONYMOUS DOT INDICATOR to MESSAGE INDICATOR</li> <li>▪ Add new values for the ANONYMOUS DOT INDICATOR (POSITION 169): 2 = EQUOTE , 3 = GQUOTE , 4 = DQUOTE, 5 = RESERVE ORDER</li> <li>▪ Add a new field RESERVE PUBLISHED QUANTITY (POSITION 174-180) to denote the Published Quantity of a Reserve Order.</li> </ul>
3.6	06/20/08	1C	<ul style="list-style-type: none"> <li>▪ Add new fields for Broker Algo e-Quotes: <ul style="list-style-type: none"> <li>○ ALGO INDICATOR (POSITION 210)</li> <li>○ ALGO BRANCH/SEQUENCE (POSITION 241-249)</li> <li>○ ALGO TA (POSITION 250-255)</li> </ul> </li> </ul>
		2A-2E	<ul style="list-style-type: none"> <li>▪ Add new value for LIQUIDITY INDICATOR (POSITION 157): Z = BATS</li> <li>▪ Add new field for EXPANDED ACTIVITY ID (POSITION 97-106)</li> </ul>
		3A	<ul style="list-style-type: none"> <li>▪ Add new values for ADMIN SUBTYPE (POSITION 75) <ul style="list-style-type: none"> <li>○ ALGO ORDER ACCEPTED</li> <li>○ ALGO CONFIRM CANCEL</li> <li>○ ALGO CONFIRM CANCEL/REPLACE</li> </ul> </li> <li>▪ Add new field for EXPANDED ACTIVITY ID (POSITION 128-137)</li> </ul>
		4A-5A	<ul style="list-style-type: none"> <li>▪ Removal of 4A and 5A records</li> </ul>

3.7	02/03/09	1A-1C, 2A-2E, 3A-3C	<ul style="list-style-type: none"><li>▪ Updated Field Value description of Turnaround (TA) Number, Cancel Turnaround Number and Parent Order Turnaround Number<ul style="list-style-type: none"><li>○ 1A-1C, 2A-2E, 3A-3C RECORD – POSITION 26-31</li><li>○ 1A, 1B AND 1C RECORD – POSITION 112-117</li><li>○ 1B RECORD – POSITION 228-233</li><li>○ 1C RECORD – POSITION 250-255</li><li>○ 3A RECORD – POSITION 177-182</li></ul></li></ul>
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## Introductory Notes

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**Overview** This document describes the formats for the Merged Order Log Machine Readable Output (MRO) Files.

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**Autoroute products** Autoroute Product numbers for the Merged Order Log outputs are listed below:

Output	MRO Format	Print-Image Format
Badge	#06201029	#06201028
BBSS Agency ID	#06010176	#06010166
Clearing Firm	#06220143	#06010641
Entering Firm	#06220174	#06222466

**Note:** The print-image formats are not described in this document.

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**CR character** In these formats, **CR** denotes the one-byte carriage return character (binary '0000 1101' or hexadecimal '0D').

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**LF character** In these formats, **LF** denotes the one-byte line-feed character (binary '0010 0011 or hexadecimal '25'). For ASCII recipients, LF = binary 0000 1010 x'0A'.

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**ETX character** In these formats, **ETX** denotes the one-byte end-of-text character (binary '0000 0011' or hexadecimal '03').

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**Notation for field format and length** Field format and length are shown in COBOL notation:

A(x) – alphabetic field of length x

X(x) – alphabetic field of length x

9(x) – alphabetic field of length x

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## Introductory Notes, Continued

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### Contacts

Questions regarding this document should be directed as follows:

Business questions:

- Robert Hesdra – 212-656-3859
- Lawrence Moreno – 212-656-4648

Operational questions:

- John Schwarzbeck – 212-656-5462

Technical questions:

- Tom Bonanno – 212-383-2737
  - Jeffrey Luken – 212-383-7087
-

## MRO Record Type 1A – Order without Miscellaneous Text

**Record type 1A** Record type 1A shall be used for orders without miscellaneous text.  
 – Order w/o  
 Lines 3F/4

Field Name	Position Start-End	Format (Length)	Field Value
RECORD TYPE	1-2	X(2)	1A = Order without Line 3F/4 information
ENTERING FIRM	3-6	A(4)	Entering Firm alpha
CLEARING NUMBER	7-10	9(4)	Entering Firm's clearing number
SYMBOL	11-21	X(11)	Listed security symbol – space between base and suffix, no special characters
ORDER ID OVERFLOW	22-25	X(4)	High-order characters of proprietary system's Order ID (for Badge MRO only)
LOT INDICATOR	22-22	X(1)	1=Odd lot 2=Round lot 3=Partial round lot
FILLER	23-25		Spaces for Clearing Firm MRO and Entering Firm MRO only)
TURNAROUND NUMBER OR ORDER ID	26-31	X(6)	System assigned Turnaround number (e.g., AA9999 or 123456)  – or – Low-order characters of the proprietary system's Order ID (for Badge MRO only)
BRANCH SEQUENCE	32-40	A(4)9(5)	BRANCH and BRANCH SEQUENCE NUMBER A(4) – BRANCH alpha represents the Branch office that entered the order for the entering firm  9(5) – BRANCH SEQUENCE NUMBER is assigned by a branch office to each order transmitted to the NYSE
SPECIALIST UNIT	41-43	9(3)	Unit number of the specialist for the Security Symbol

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## MRO Record Type 1A – Order without Miscellaneous Text, Continued

### Record type 1A – Order w/o Lines 3F/4 (continued)

Field Name	Position Start-End	Format (Length)	Field Value
FILLER	44-47	X(4)	Spaces
CANCEL ORDER ID OVERFLOW	48-51	X(4)	For cancel and replace orders – High-order characters of the proprietary system’s Order ID (for Badge MRO only)
FILLER	52-52	X(1)	Space
POSS DUPE	53-53	X(1)	1 = Poss Dupe 2 = Algorithmic routing only 3 = Poss Dupe of Algorithmic routing 4 = Algorithmic price valid only 5 = Poss Dupe of Algorithmic price valid 6 = Algorithmic routing & price valid 7 = Poss Dupe of Algorithmic routing & price valid 8 = Override 9 = Poss Dupe of Override B = One-sided (O/S) Crossing order C = Poss Dupe of a O/S Crossing order  D = Two-sided (T/S) Crossing order E = Poss Dupe of a T/S Crossing order F = NX G = Poss Dupe of NX H = NXX I = Poss Dupe of NXX  Otherwise 0 or Space
BOOTH/BOOKED INDICATOR	54-54	X(1)	0 = Post 1 = Booth 2 = Booked
ORDER TIME	55-60	9(6)	Time at which the order or Makes message was entered: HHMMSS
ORDER DATE	61-68	X(8)	Date on which the order or Makes message was entered: CCYYMMDD

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## MRO Record Type 1A – Order without Miscellaneous Text, Continued

### Record type 1A – Order w/o Lines 3F/4 (continued)

Field Name	Position Start-End	Format (Length)	Field Value
ORDER STATUS	69-69	X(1)	C = Cancel from a Cancel/Replace 2-part order E = One side of an “Either/Or” 2-part order, also known as a “One-Cancels-the-Other” (O-C-O) Order H = Order reconstructed from an e-Broker message I = Other side of an “Either/Or” 2-part order K = Makes order message M = Missing order O = Order present P = Prior date order R = Replacing order from a Cancel/Replace 2-part order X = Cancel order Y = Order reconstructed from a Makes order message 1 = 1 <sup>st</sup> side of Switch/Contingent 2-part order 2 = 2 <sup>nd</sup> side of Switch/Contingent 2-part order
ORDER TYPE	70-70	X(1)	0 = MKT (Market) 1 = LMT (Limit) 2 = STP (Stop) 3 = STP-LMT (Stop Limit Order) 4 = MOC (Market on Close) 5 = MOB (Market or Better) 6 = MIT (Market If Touched) 7 = CAB (Cabinet) 8 = Market With Or Without 9 = OB (Or Better) A = Limit With Or Without B = BAS (Basis Price) C = Close D = LOC (Limit on Close)

*Continued on next page*

## MRO Record Type 1A – Order without Miscellaneous Text, Continued

### Record type 1A – Order w/o Lines 3F/4 (continued)

Field Name	Position Start-End	Format (Length)	Field Value
ORDER INSTRUCTION	71-71	X(1)	1 = BUY 2 = SL (Sell long) 3 = SSHT (Sell Short) 4 = SSHT EXEMPT (Sell Short Exempt) 5 = BUY MINUS 6 = SL PLUS (Sell Plus) 7 = Buy Minus Zero Plus
ORDER ENTRY METHOD	72-72	9(1)	System that was used to enter the order 0 = CMS 1 = SAX 2 = Display Book 3 = BBSS 9 = Proprietary system (for Badge MRO only)
TIME IN FORCE	73-73	X(1)	1 = Day (good for current day) market 2 = GTC (good till canceled) market 3 = OPG (execute on opening) 4 = GTC limit 5 = OC (immediate or cancel) 6 = FOK (fill or kill) 7 = Day limit 8 = GTX (GTC and eligible for crossing session I)
ORDER QUANTITY	74-80	9(7)	Number of shares in the order

*Continued on next page*

## MRO Record Type 1A – Order without Miscellaneous Text, Continued

### Record type 1A – Order w/o Lines 3F/4 (continued)

Field Name	Position Start-End	Format (Length)	Field Value
LIMIT PRICE CODE	81-81	X(1)	0-9 – Number of decimal digit(s) in the Limit Price
LIMIT PRICE	82-93	9(12)	Populated only for Limit Order or Stop Limit Order  Format is 9(12-n)9(n) where: n represents Limit Price Code value – denoting the number of decimal digit(s) in the Limit Price 9(12-n) represents dollar digits 9(n) represents the decimal digits e.g., 33.50 is represented as 000000003350 with Limit Price Code = 2
STOP PRICE CODE	94-94	X(1)	0-9 – Number of decimal digit(s) in the Stop Price
STOP PRICE	95-106	9(12)	Populated only for Stop Order or Stop Limit Order  <i>see LIMIT PRICE for format</i>
SETTLEMENT TERMS	107-109	X(3)	C = Cash ND = Next Day nnn = number of days Sellers Option (002-180) Spaces = Regular Settlement

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## MRO Record Type 1A – Order without Miscellaneous Text, Continued

### Record type 1A – Order w/o Lines 3F/4 (continued)

Field Name	Position Start-End	Format (Length)	Field Value
ACCOUNT TYPE	110-110	X(1)	A = Agency B = Short exempt transaction for other agency customer accounts C = Program trade, non-index arbitrage for Member/Member Organization D = Program trade, index arbitrage for Member/Member Organization E = Registered Equity Market Maker trades F = Short exempt transaction for proprietary account H = Short exempt transaction for account of individual investor I = Individual investor J = Proprietary Algorithmic Program Trading K = Agency Algorithmic Program Trading L = Short exempt transaction for the account of a market-maker M = Program Trade, index arbitrage as agent for other member N = Program Trade, non-index arbitrage agent for other member O = Competing dealer trades P = Principal Q = Error account R = Competing dealer trades S = Specialist trades T = Competing dealer trades U = Program trade, index arbitrage for Other Agency W = All other orders as agent for other member X = Short exempt transaction for account of unaffiliated member's competing market-maker Y = Program trade, non-index arbitrage for Other Agency

*Continued on next page*

## MRO Record Type 1A – Order without Miscellaneous Text, Continued

### Record type 1A – Order w/o Lines 3F/4 (continued)

Field Name	Position Start-End	Format (Length)	Field Value
SELL CONVERSION INDICATOR	111-111	X(1)	Indicator for conversion from sell short to sell short exempt (for Clearing Firm and Entering Firm MROs only)  0 = No conversion or N/A 1 = Convert for Crossing Session I 2 = Convert for regular session 3 = Convert for both sessions  <i>Note:</i> This field pertains to orders with ORDER INSTRUCTION 3 (SSHT) and 4 (SSHT EXEMPT) only
CANCEL TURNAROUND NUMBER OR CANCEL ORDER ID	112-117	X(6)	For cancel and replace orders – System assigned Turnaround number (e.g., AA9999 or 123456)  – or –  Low-order characters of the proprietary system’s Order ID (for Badge MRO only)
CANCEL BRANCH SEQUENCE	118-126	X(4)9(5)	For cancel and replace orders – Firm assigned Branch Sequence of the order that was canceled (e.g., AAAA99999)
SPECIAL ORDER INDICATOR <sup>1</sup>	127-127	X(1)	4 = CAP order (percentage order) 5 = Partial order 7 = ISO (Intermarket Sweep Order; do not ship) 8 = SOC (Reg NMS immediate or cancel; do not ship) order 9 = DNS (Do Not Ship) P = Partial/SOC order – see values 5 and 8 Q = Partial/DNS order – see values 5 and 9 Otherwise 0 or Space

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<sup>1</sup> See “**Error! Reference source not found.**” on page **Error! Bookmark not defined.** for BBSS child order data or “Miscellaneous text - CAP orders” on page 22 for proprietary child order data.

## MRO Record Type 1A – Order without Miscellaneous Text, Continued

### Record type 1A – Order w/o Lines 3F/4 (continued)

Field Name	Position Start-End	Format (Length)	Field Value
TRY TO STOP	128-128	X(1)	1 = TTS (Try to Stop) Otherwise 0 or Space
DO NOT INDICATOR	129-129	X(1)	1 = DNI (Do Not Increase) 2 = DNR (Do Not Reduce) Otherwise 0 or Space
CURRENCY CODE	130-132	X(3)	Spaces, for future use
ENTERING BOOTH ID	133-135	X(3)	Agency ID of Entering Booth
DESTINATION BOOTH ID	136-138	X(3)	Agency ID of Destination Booth
ASOF INDICATOR	139-139	X(1)	As-of data order indicator: Y = Yes N = No
ORDER WRITE-IN DATE	140-144	X(5)	As-of order date – YYDDD (modified Julian date format)
FILLER	145-147	X(3)	Spaces
ORDER WRITE-IN TIME	148-153	X(6)	As-of order time – HHMMSS
DBTIME	154-163	X(10)	Specialist Display Time – HHMMSStttt
FILLER	164-168	X(5)	Spaces
MESSAGE INDICATOR	169-169	X(1)	1 = ADOT 2 = eQuote 3 = gQuote 4 = dQuote 5 = Reserve Order
COMPETING SPECIALIST (SPONSORING FIRM)	170-173	X(4)	Sponsoring Firm (alpha)
RESERVE PUBLISH QUANTITY	174-180	9(7)	Blank = non-reserve 0 = Zero-Publish Quantity Qty = Publish Quantity
FILLER	181-191	X(11)	Spaces
END OF RECORD	192-192	X(1)	ETX = 1-byte end-of-text character

## MRO Record Type 1B – Orders with Miscellaneous Text

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**Record type 1B** Record type 1B shall be used for orders with miscellaneous text.  
 – Orders with  
 Lines 3F/4

Field Name		Position Start-End	Format (Length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	1B = Order with Line 3F/4 information
	<i>Common Fields</i>	3-43	X(41)	<i>See structures described in Record Type 1A</i>
<i>Fields from position 44 to 180 are the same as Record Type 1A</i>		44-180	X(137)	<i>See structures described in Record Type 1A</i>
FILLER		181-195	X(15)	Spaces
LENGTH OF MISCELLANEOUS TEXT		196-198	9(3)	Variable length of the miscellaneous text that follows
MISCELLANEOUS TEXT		199-255	X(57)	<i>See formats below</i>
END OF RECORD		256-256	X(1)	ETX = 1-byte end-of-text character

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## MRO Record Type 1B – Orders with Miscellaneous Text, Continued

*Miscellaneous  
text – CAP2 and  
Partial orders*

The following format is used for CAP2 orders and Partial orders from BBSS.  
These orders are identified by:

- CHILD ORDER INDICATOR = 4 (CAP) or 5 (Partial) and
- Order entry method = 3 (BBSS).

Field Name	Position Start-End	Format (Length)	Field Value
SLASHES	199-200	X(2)	“ / /”
INTRODUCING BROKER	201-204	X(4)	
FILLER	205-205	X(1)	Spaces
BILL TO	206-209	X(4)	
LINE FEED	210-211	X(2)	LF LF
ENTERING FIRM	212-215	X(4)	
FILLER	216-216	X(1)	Spaces
CHILD ORDER BRANCH	217-220	X(4)	For CAP2 or Partial orders
FILLER	221-221	X(1)	Spaces
CHILD ORDER SEQUENCE	222-226	X(5)	For CAP2 or Partial orders
FILLER	227-227	X(1)	Spaces
PARENT ORDER TURNAROUND NUMBER	228-233	X(6)	The turnaround number of the parent order associated with this Partial order
LINE FEED	234-235	X(2)	LF LF
FILLER	236-255	X(20)	Spaces

*Continued on next page*

## MRO Record Type 1B – Orders with Miscellaneous Text, Continued

*Miscellaneous  
text - CAP  
orders*

The following format is used for CAP orders from proprietary systems.  
These orders are identified by:

- CHILD ORDER INDICATOR = 4 (CAP) and
- Order entry method = 0 (CMS).

Field Name	Position Start-End	Format (Length)	Field Value
SLASHES	199-216	X(18)	Same as CAP2/Partial order (above)
FESC ORDER ID	217-238	X(22)	
LINE FEED	239-240	X(2)	LF LF
FILLER	241-255	X(15)	Spaces

*Miscellaneous  
text - Free-form  
Lines 3F/4*

The following format is used for all other orders with “free-form” Lines 3F/4 data.

Field Name	Position Start-End	Format (Length)	Field Value
LINES3F/4 DATA	199-255	X(57)	<p>Line 3F data and/or Line 4 data, in two contiguous variable-length text fields, left justified and padded with spaces.</p> <ul style="list-style-type: none"> <li>• Line 3F data, when present, consist of two slashes (//), up to 25 data characters and two Line Feed characters (LFLF)</li> <li>• Line 4 data, when present, consist of up to 27 data characters and a single Line Feed character (LF)</li> </ul> <p>e.g., //data25LFLFdata27LF or //data25LFLF or data27LF</p>

## MRO Record Type 1C – e-Quote Order

**Record type 1C** Record type 1C shall be used for e-Quote orders.  
**– e-Quote Order**

Field Name		Position Start-End	Format (Length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	1C = e-Quote Order
	<i>Common Fields</i> <sup>2</sup>	3-43	X(41)	<i>See structures described in Record Type 1A</i>
<i>Fields from position 44 to 168 are the same as Record Type 1A</i> <sup>3</sup>		44-168	X(125)	<i>See structures described in Record Type 1A</i>
E-QUOTE INDICATOR <sup>4</sup>		169-169	X(1)	2 – e-Quote without discretion or pegging <sup>5</sup> 3 – G-Quote 4 – e-Quote with discretion and/or pegging
E-QUOTE TYPE <sup>6</sup>		170-173	X(4)	EQAA = Simple e-Quote without discretion or pegging EQBB = Reserve e-Quote without discretion or pegging EQGA = Simple G-Order EQDA = Simple e-Quote with discretion and/or pegging EQDB = Reserve e-Quote with discretion and/or pegging

*Continued on next page*

<sup>2</sup> For specialist records on the Clearing Firm MRO, Entering Firm (positions 3-6) and Clearing number (positions 7-10) will be set to LMT and 0789, respectively.

<sup>3</sup> For specialist records on the Clearing Firm MRO, the Order Quantity (position 74-80) will be set to zero for non-display e-Quotes.

<sup>4</sup> The e-Quote Indicator is located in the same position as the ADOT indicator in record type 1A.

<sup>5</sup> Manual e-Quotes will be identified with Order Entry Method (position 72) 2.

<sup>6</sup> The e-Quote Type is located in the same position as the Competing Specialist / Sponsoring Firm field in Record Type 1A.

## MRO Record Type 1C – e-Quote Order, Continued

### Record type 1C – e-Quote Order (continued)

Field Name	Position Start-End	Format (Length)	Field Value
CEILING/FLOOR PRICE CODE	174-174	X(1)	0-9 – Number of decimal digit(s) in the Ceiling/Floor Price; zero if not present Badge MRO only
CEILING/FLOOR PRICE	175-186	X(12)	Highest price (for a buy) or lowest price (for a sell) to which the e-Quote may peg; zero if not present Badge MRO only
MINIMUM PEG QUANTITY	187-193	X(7)	Smallest size quote to which the e-Quote is willing to peg; zero if not present Badge MRO only
MAXIMUM PEG QUANTITY	194-200	X(7)	Largest size quote to which the e-Quote is willing to peg; zero if not present Badge MRO only
INTRODUCING BROKER <sup>7</sup>	201-204	X(4)	Introducing Broker Badge ID
PEGGING INDICATOR	205-205	X(1)	Y = Pegged to the NYSE BBO N = Not pegged to the NYSE BBO Badge MRO only
BILL TO <sup>8</sup>	206-209	X(4)	Bill-to information
ALGO INDICATOR	210-210	X(1)	1 = Algo e-Quote
DISPLAY INDICATOR	211-211	X(1)	Y = Display e-Quote N = Non-display e-Quote

*Continued on next page*

<sup>7</sup> Introducing Broker Badge appears in Record Type 1B for CAP2 and Partial orders.

<sup>8</sup> Bill-to field appears in Record Type 1B for CAP2 and Partial orders.

## MRO Record Type 1C – e-Quote Order, Continued

### Record type 1C – e-Quote Order (continued)

Field Name	Position Start-End	Format (Length)	Field Value
FILLER	212-212	X(1)	Space
PUBLISH QUANTITY <sup>9</sup>	213-219	9(7)	For reserve e-Quotes (see e-Quote type), the quantity that is published and included in the quote at the BBO
LAYER LINK ID	220-229	X(10)	For HHD e-Quotes and G-Quotes: Identifier that is associates all the price points (layers) of an e-Quote For manual e-Quote: Spaces
FILLER	230-230	X(1)	Space
E-QUOTE ID	231-240	X(10)	For HHD e-Quotes and G-Quotes: Identifier that is unique within broker badge for each e-Quote For manual e-Quote: Spaces
ALGO BRANCH/SEQUENCE	241-249	A(4) 9(5)	Branch and Sequence Number from the Algo e-Quote A(4) – Branch Alpha from Algo 9(5) – Sequence number assigned by Algo
ALGO TA	250-255	X(6)	System assigned Turnaround number of the parent order associated with this Algo e-Quote
END OF RECORD	256-256	X(1)	ETX = 1-byte end-of-text character

<sup>9</sup> For specialist records on the Clearing Firm MRO, the Publish Quantity (position 213-219) will be set to zero for non-display e-Quotes.

## MRO Record Type 2A – Reports with 1 Contra

**Record type 2A** Record type 2A shall be used for reports with one contra, as planned on  
**– Reports with** December 6, 2000.  
**1 Contra**

Field Name		Position Start-End	Format (length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	2A = Report with one contra
	<i>Common Fields</i> <sup>10</sup>	3-43	X(41)	<i>See structures described in Record Type 1A</i>
ACTIVITY ID		44-52	X(9)	Contains Group Number, Reference Number, and Sequence Number X(3) – Group Number, connects all activity for a report (taken from the Sequence Number of the original report) X(3) – Reference Number, connects all activity for non-verbal report (taken from the Sequence Number of the non-verbal report being modified) X(3) – Sequence Number, starts at 001 for the first activity and increases by one for each subsequent activity
POSS DUPE		53-53	X(1)	1 = Poss Dupe Otherwise 0 or Space
BOOTH/BOOKED INDICATOR		54-54	X(1)	0 = Post 1 = Booth 2 = Booked
REPORT MESSAGE TIME		55-60	9(6)	Time at which the report was sent: HHMMSS

*Continued on next page*

<sup>10</sup> For specialist records on the Clearing Firm MRO, Entering Firm (positions 3-6) and Clearing number (positions 7-10) will be set to LMT and 0789, respectively, for e-Quotes.

## MRO Record Type 2A – Reports with 1 Contra, Continued

### Record type 2A – Reports with 1 Contra (continued)

Field Name	Position Start-End	Format (length)	Field Value
EXECUTION REPORT CORRECTION (ERC) TYPE	61-61	X(1)	0 = Regular Execution Report 1 = Report Change for Execution Report; may include update to Memo A/B 2 = Price Correction for Execution Report 3 = Price Confirmation on Execution Report 4 = Bust of Execution Report 5 = Names Later Report; may include update to Memo A/B 6 = Report Change for Names Later Report; may include update to Memo A/B 7 = Price Correction for Names Later Report 8 = Price Confirmation for Names Later Report 9 = Bust of Names Later Report A = Report Change w/Price Correction for Exec. Report; may include update to Memo A/B B = Report Change w/Price Correction for Names Later Report; may include update to Memo A/B G = Update to Memo A/B on Execution Report H = Update to Memo A/B on Names Later Report  <b>Note:</b> ERC Types 0 – 4, A and G may be used for Verbal Reports (identified by Contra “VBL”)
E-QUOTE EXECUTION TYPE	62-62	X(1)	0 – Executed without discretion or pegging 1 – Executed with discretion 2 – Executed with pegging 3 – Executed with discretion and pegging  Non-zero values on Badge MRO only
PRINCIPAL INDICATOR	63-63	X(1)	0 = non-Principal 1 = Principal

*Continued on next page*

## MRO Record Type 2A – Reports with 1 Contra, Continued

### Record type 2A – Reports with 1 Contra (continued)

Field Name	Position Start-End	Format (length)	Field Value
EX-CLEARING INDICATOR	64-64	X(1)	1 = Ex-Clearing 2 = Principal 3 = Ex-Clearing Principal 4 = Commission 5 = Ex-Clearing Commission 6 = Principal Commission 7 = Ex-Clearing Principal Commission 8 = Odd Lot Differ 9 = Differ Ex-Clearing A = No Differential B = No Differential Ex-Clearing  Otherwise Space
UNIT OF TRADE	65-65	X(1)	0 = 100 share unit 1 = 50 share unit 2 = 25 share unit 3 = 10 share unit 4 = 1 share unit
LEAVES QUANTITY <sup>11</sup>	66-72	9(7)	Remaining unexecuted quantity of order
EXECUTING BROKER NUMBER	73-76	9(4)	The badge number of the executing broker

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<sup>11</sup> For specialist records on the Clearing Firm MRO, the Leaves Quantity (position 66-72) will be set to zero for non-display e-Quotes.

## MRO Record Type 2A – Reports with 1 Contra, Continued

### Record type 2A – Reports with 1 Contra (continued)

Field Name	Position Start-End	Format (length)	Field Value
EXECUTION PRICE CODE	77-77	X(1)	0-9 – Number of decimal digit(s) in the Execution price
EXECUTION PRICE	78-89	9(12)	Populated for all reports: Format is 9(12-n)9(n) where: n represents Execution Price Code value – denoting the number of decimal digit(s) in the Execution Price 9(12-n) represents dollar digits 9(n) represents the decimal digits e.g., 33.50 is represented as 000000003350 with Limit Price Code = 2
OMNIBUS CLEARING INDICATOR	90-90	9(1)	0 = N/A 1 = TOD 2 = LOC 3 = LMT 9 = CRS
BUST TIME	91-96	X(6)	Time at which the report was busted: HHMMSS
ACTIVITY ID	97-106	X(10)	X(5) Reference number, connects all activity for non-verbal report ( taken from sequence number of original report)  X ( 5) Sequence number – starts at 00001 for the first activity and increases by 1 for each subsequent activity
ORIGINAL REPORT TIME	107-112	X(6)	For Execution Report Corrections (ERC), the time of the original report that was corrected: HHMMSS

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## MRO Record Type 2A – Reports with 1 Contra, Continued

### Record type 2A – Reports with 1 Contra (continued)

Field Name	Position Start-End	Format (length)	Field Value
LAST REPORT FLAG	113-113	X(1)	L = Last image for a corrected report
SOURCE OF REPORT	114-114	X(1)	0 = Card Post 1 = SAX 2 = Display Book 3 = Card Booth 4 = SuperDot 5 = PRIN to Crowd Report (AWO) 6 = PRIN to ITS Report (AWO) 7 = ITS Name Change Admin Response (AWO) 8 = PRIN to OARS/MOC/Block (YB) Report (AWO) 9 = Hand-Held Report (Ink Indicator) P = Proprietary OMS (Badge MRO only)
EXECUTION TYPE (NX INDICATOR)	115-115	X(1)	0 = Not an automatic execution 1 = Automatic execution 2 = Automatic execution without real names 4 = BBSS Auto-Generated Report Indicator
DESTINATION BOOTH ID	116-118	X(3)	
ORIGINATING BOOTH ID	119-121	X(3)	
OPENING TIME	122-127	X(6)	Opening time of the stock – HHMMSS (used for contra flag calculations)
OPENING TIME INDICATOR	128-128	X(1)	Indicates source of opening time: 0 – Default time (093500) was used 1 – OPN time was used 2 – OARS time was used
DISPLAY BOOK LINK ID	129-134	X(6)	Identifier that links all the reports in a trade
FILLER	135-135	X(1)	Space

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## MRO Record Type 2A – Reports with 1 Contra, Continued

### Record type 2A – Reports with 1 Contra (continued)

Field Name	Position Start-End	Format (length)	Field Value	
1 <sup>ST</sup> CONTRA INFORMATION	CONTRA MNEMONIC(1)	136-139	X(4)	Firm on the other side of the trade <sup>12</sup> (VBL = Verbal Report)
	CONTRA QUANTITY(1)	140-146	9(7)	Number of shares taken by the above Contra Firm
	CONTRA BADGE(1)	147-150	X(4)	Badge number of the broker of the contra firm; otherwise Spaces <sup>13</sup>
	CONTRA WRITE-IN TIME(1)	151-156	X(6)	Time at which the trade takes place, HHMMSS; otherwise Spaces
	LIQUIDITY INDICATOR (1)	157-157	X(1)	A = AMEX B = Boston C = National D = NASD I = ISE M = Chicago P = Arca T = Nasdaq W = CBOE X = Philadelphia Z = BATS Blank = N/A 1 = TAKER 2 = PROVIDER 3 = BLENDED 4 = OPENING PRIOR DAY 5 = OPENING 6 = CLOSING 7 = CLOSING MOC/LOC 8 = SPECIALIST
FILLER	158-159	X(2)	Spaces	
END OF RECORD	160-160	X(1)	<b>ETX</b> = 1-byte end-of-text character	

<sup>12</sup> On the Badge MRO, the Contra Mnemonic will be LMT for HHD-entered e-Quotes and LOC for manual e-Quotes.

<sup>13</sup> On the Badge MRO, the Contra Badge will be 0001 for e-Quotes.

## MRO Record Type 2B – Reports with 2 Contrs

**Record type 2B** Record type 2B shall be used for reports with two contras.  
**– Reports with**  
**2 Contrs**

Field Name		Position Start-End	Format (length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	2B = Report with two contras
	<i>Common Fields</i>	3-43	X(41)	<i>See structures described in Record Type 1A</i>
<i>Miscellaneous Report Fields</i>		44-135	X(92)	<i>See structures described in Record Type 2</i>
1 <sup>ST</sup> CONTRA INFORMATION		136-157	X(22)	<i>See structures described in Record Type 2A</i>
2 <sup>ND</sup> CONTRA INFORMATION	CONTRA MNEMONIC(2)	158-161	X(4)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION, described in Record Type 2A</i>
	CONTRA QUANTITY(2)	162-168	9(7)	
	CONTRA BADGE(2)	169-172	X(4)	
	CONTRA WRITE-IN TIME(2)	173-178	X(6)	
FILLER		179-191	X(13)	Spaces
END OF RECORD		192-192	X(1)	ETX = 1-byte end-of-text character

## MRO Record Type 2C – Reports with 3 Contras

**Record type 2C** Record type 2C shall be used for reports with three contras.  
 – Reports with  
 3 Contras

Field Name		Position Start-End	Format (length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	2C = Report with three contras
	<i>Common Fields</i>	3-43	X(41)	<i>See structures described in Record Type 1A</i>
<i>Miscellaneous Report Fields</i>		44-135	X(92)	<i>See structures described in Record Type 2A</i>
1 <sup>ST</sup> CONTRA INFORMATION		136-157	X(22)	<i>See structures described in Record Type 2A</i>
2 <sup>ND</sup> CONTRA INFORMATION		158-179	X(22)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION</i>
3 <sup>RD</sup> CONTRA INFORMATION	CONTRA MNEMONIC(3)	180-183	X(4)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION, described in Record Type 2A</i>
	CONTRA QUANTITY(3)	184-190	9(7)	
	CONTRA BADGE(3)	191-194	X(4)	
	CONTRA WRITE-IN TIME(3)	195-200	X(6)	
FILLER		201-223	X(23)	Spaces
END OF RECORD		224-224	X(1)	<b>ETX</b> = 1-byte end-of-text character

## MRO Record Type 2D – Reports with 4 Contras

**Record type 2D** Record type 2D shall be used for reports with four contras.  
 – Reports with  
 4 Contras

Field Name		Position Start-End	Format (length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	2D = Report with four contras
	<i>Common Fields</i>	3-43	X(41)	<i>See structures described in Record Type 1A</i>
<i>Miscellaneous Report Fields</i>		44-135	X(92)	<i>See structures described in Record Type 2A</i>
1 <sup>ST</sup> CONTRA INFORMATION		136-157	X(22)	<i>See structures described in Record Type 2A</i>
2 <sup>ND</sup> CONTRA INFORMATION		158-179	X(22)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION</i>
3 <sup>RD</sup> CONTRA INFORMATION		180-201	X(22)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION</i>
4 <sup>TH</sup> CONTRA INFORMATION	CONTRA MNEMONIC(4)	202-205	X(4)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION, described in Record Type 2A</i>
	CONTRA QUANTITY(4)	206-212	9(7)	
	CONTRA BADGE(4)	213-216	X(4)	
	CONTRA WRITE-IN TIME(4)	217-222	X(6)	
FILLER		223-223	X(1)	Spaces
END OF RECORD		224-224	X(1)	ETX = 1-byte end-of-text character

## MRO Record Type 2E – Reports with 5 Contras

**Record type 2E** Record type 2E shall be used for reports with five contras.  
**– Reports with  
 5 Contras**

Field Name		Position Start-End	Format (length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	2E = Report with five contras
	<i>Common Fields</i>	3-43	X(41)	<i>See structures described in Record Type 1A</i>
<i>Miscellaneous Report Fields</i>		44-135	X(92)	<i>See structures described in Record Type 2A</i>
1 <sup>ST</sup> CONTRA INFORMATION		136-157	X(22)	<i>See structures described in Record Type 2A</i>
2 <sup>ND</sup> CONTRA INFORMATION		158-179	X(22)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION</i>
3 <sup>RD</sup> CONTRA INFORMATION		180-201	X(22)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION</i>
4 <sup>TH</sup> CONTRA INFORMATION		202-223	X(22)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION</i>
5 <sup>TH</sup> CONTRA INFORMATION	CONTRA MNEMONIC(5)	224-227	X(4)	<i>Same structures as 1<sup>st</sup> CONTRA INFORMATION, described in Record Type 2A</i>
	CONTRA QUANTITY(5)	228-234	9(7)	
	CONTRA BADGE(5)	235-238	X(4)	
	CONTRA WRITE-IN TIME(5)	239-244	X(6)	
FILLER		245-255	X(11)	Spaces
END OF RECORD		256-256	X(1)	ETX = 1-byte end-of-text character

## MRO Record Type 3A – Admin Responses

**Record type 3A** Record type 3A shall be used for admin response messages.  
 – Admin Responses

Field Name		Position Start-End	Format (length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	3A = Admin Response
	<i>Common Fields</i> <sup>14</sup>	3-43	X(41)	<i>See structures described in Record Type 1A</i>
ACTIVITY ID		44-52	X(9)	<p>Contains Group Number, Reference Number, and Sequence Number (see below).</p> <p><b>Note:</b> Spaces for e-Broker admins (ADMIN TYPE E) and Display Book admins (ADMIN TYPE Q)</p> <p>X(3) – Group Number, connects all activity for a report (taken from the Sequence Number of the original report)</p> <p>X(3) – Reference Number, connects all activity for non-verbal report (taken from the Sequence Number of the non-verbal report being modified)</p> <p>X(3) – Sequence Number, starts at 001 for the first activity and increases by one for each subsequent activity</p> <p><b>Note:</b> Spaces on e-Broker admin activity (Badge MRO only)</p>
POSS DUPE		53-53	X(1)	1 = Poss Dupe Otherwise 0 or Space

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<sup>14</sup> For specialist records on the Clearing Firm MRO, Entering Firm (positions 3-6) and Clearing number (positions 7-10) will be set to LMT and 0789, respectively, for e-Quotes.

## MRO Record Type 3A – Admin Responses, Continued

### Record type 3A – Admin Responses (continued)

Field Name	Position Start-End	Format (length)	Field Value
BOOTH/BOOKED INDICATOR	54-54	X(1)	0 = Post 1 = Booth 2 = Booked
RESPONSE TIME	55-60	9(6)	Time at which an Admin Response was sent: HHMMSS
ADMIN PRICE CODE	61-61	X(1)	0-9 = number of decimal digit(s) in the Admin Price
ADMIN PRICE	62-73	9(12)	Populated for selected Admin Responses, e.g., Admin Types 3 and 4 Format is 9(12-n)9(n) where: n represents the Admin Price Code value– denoting the number of decimal digit(s) in the Admin Price 9(12-n) represents the dollar digits 9(n) represents the decimal digits e.g., 33.50 is represented as 000000003350 with Admin Price Code = 2

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## MRO Record Type 3A – Admin Responses, Continued

### Record type 3A – Admin Responses (continued)

Field Name	Position Start-End	Format (length)	Field Value
ADMIN TYPE	74-74	X(1)	1 = UR OUT 2 = TLTC (Too Late to Cancel) 6 = ND (nothing done, with optional shares ahead) 8 = LIMIT OUT OF RANGE 9 = DELETE A = AUTO CXL B = BOOK-IT C = HELD PENDING PRICE CONFIRM D = CAP ORDER BILLING E = e-Broker L = Part of e-Quote/ Removed from e-Quote Q = Display Book (Quote Assist Timestamp)
ADMIN SUBTYPE	75-75	X(1)	Space, or as described below  For Admin Type = 1 0 = no reason given 1 = Order Timed Out 2 = Away From Market 3 = Stock ahead (with cancel quantity) 4 = Quantity no longer available 5 = Stock ahead – not exposed 7 = Order quantity exceeds quoted size – not exposed 9 = Too late – not exposed A = Prior interest received at this price / side from this broker B = Quantity canceled as a result of a bust (future)

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## MRO Record Type 3A – Admin Responses, Continued

### Record type 3A – Admin Responses (continued)

Field Name	Position Start-End	Format (length)	Field Value
ADMIN SUBTYPE (CONTINUED)	75-75	X(1)	<p>For ADMIN TYPE = 2 9 = New Order Not Accepted</p> <p>For ADMIN TYPE = 6 1 = Stock not open 2 = Stock not closed 3 = Nothing done 4 = Shares (quantity) ahead plus matches 5 = Outside quote</p> <p>For ADMIN TYPE = E 1 = Order accepted 2 = Order rejected 3 = Order called back 4 = Cancel request confirmed 5 = Cancel replace request confirmed 6 = Replacement order accepted 7 = Makes accepted</p> <p>For ADMIN TYPE = E (Badge MRO only) 8 = Order sent A = Sent DOT (book) B = Sent CAP C = Sent Direct+ D = Sent Direct+ OC (for future use) L = Nothing done N = TLTC (Too late to cancel) O = Cancel confirmed P = Sent OPG Q = Sent e-Quote R = Algo Order Accepted S = Algo Confirm Cancel T = Algo Confirm Cancel/Replace</p>

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## MRO Record Type 3A – Admin Responses, Continued

### Record type 3A – Admin Responses (continued)

Field Name	Position Start-End	Format (length)	Field Value
ADMIN SUBTYPE (CONTINUED)	75-75	X(1)	For ADMIN TYPE = L (Badge MRO only) C = Underlying order currently in e-Quote R = Underlying order removed from e-Quote  For ADMIN TYPE = Q (Clearing Firm and Entering Firm MROs) E = Election message R = Replenishment message T = Tick filing/re-filing message
ADMIN QUANTITY	76-82	9(7)	Shares associated with an Admin (Shares Ahead, Cancel Quantity, CAP Billing Quantity or Replenishment Quantity)
FILLER	83-88	X(6)	Spaces
E-BROKER DEVICE NUMBER (BROKER BADGE)	89-92	9(4)	e-Broker Device (broker's badge number)
EXPANDED RESPONSE TIME	93-102	9(10)	HHMMSStttt – admin response time in hours, minutes seconds and ten-thousandths of seconds  Populated for election messages and tick filing/re-filing messages

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## MRO Record Type 3A – Admin Responses, Continued

### Record type 3A – Admin Responses (continued)

Field Name	Position Start-End	Format (length)	Field Value
DOMAIN NAME	103-127	X(25)	For Admin type E, subtypes 1 & 2 only: Proprietary system's registered domain name (Badge MRO only)
– OR –			
FILLER	103-112	X(10)	Spaces
E-QUOTE ID	113-122	X(10)	Unique identifier for an e-Quote within Broker Badge (Badge MRO only) Present on the following admin types: <ul style="list-style-type: none"> <li>Type E with subtype P – Sent e-Quote message</li> <li>Type L – Part of e-Quote / Removed from e-Quote message</li> </ul>
FILLER	123-127	X(5)	Spaces
ACTIVITY ID	128-137	X(10)	X(5) Reference number, connects all activity for non-verbal report  ( taken from sequence number of original report)  X ( 5) Sequence number – starts at 00001 for the first activity and increases by 1 for each subsequent activity
FILLER	138-162	X(25)	Spaces

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## MRO Record Type 3A – Admin Responses, Continued

### Record type 3A – Admin Responses (continued)

Field Name		Position Start-End	Format (length)	Field Value
CANCEL ORDER STATUS		163-163	X(1)	X – Admin contains cancel order data C – Admin contains cancel/replace order data Space – Admin without cancel or cancel/replace order data
For admins with cancel or cancel/replace order data	CANCEL BRANCH SEQUENCE	164-172	X(9)	Firm assigned Branch Sequence (e.g., AAAA99999) of the cancel or cancel/replace order
	FILLER	173-176	X(4)	Spaces
	CANCEL TURNAROUND NUMBER	177-182	X(6)	System assigned Turnaround number (e.g., AA9999 or 123456) of the cancel/replace order
	CANCEL ORDER TIME	183-188	X(6)	Time (HHMMSS) of the cancel or cancel/replace order
	FILLER	189-192	X(4)	Spaces or zeros
	CANCEL ORDER QUANTITY	193-199	X(7)	Quantity on the cancel or cancel replace/order (right-justified and zero-filled, when populated)
END OF RECORD		200-200	X(1)	ETX = 1-byte end-of-text character

## MRO Record Type 3B – e-Quote Link Message

**Record type 3B** Record type 3B shall be used for e-Quote link messages.  
**– e-Quote Link** There shall be one message for each underlying order in each e-Quote.  
**Message** Link messages appear only on the Badge MRO file.

Field Name		Position Start-End	Format (length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	3B = e-Quote Link Message
	<i>Common Fields</i>	3-43	X(41)	<i>See structures described in Record Type IA</i>
	ACTIVITY ID	44-52	X(9)	Spaces
	POSS DUPE	53-53	X(1)	1 = Poss Dupe Otherwise 0 or Space
	BOOTH/BOOKED INDICATOR	54-54	X(1)	0 = Post 1 = Booth 2 = Booked
	LINK TIME	55-60	9(6)	Link time, truncated to HHMMSS
	FILLER	61-73	X(13)	N/A
	ADMIN TYPE	74-74	X(1)	K = e-Quote Link message
	ADMIN SUBTYPE	75-75	X(1)	Disposition code: C = Underlying order is currently in e-Quote R = Underlying order removed from e-Quote
	FILLER	76-88	X(13)	N/A
	BROKER BADGE	89-92	X(4)	Introducing broker badge
	EXPANDED LINK TIME	93-102	9(10)	Link Message time in hours, minutes, seconds and ten thousandths of seconds – HHMMSStttt
	LAYER LINK ID	103-112	X(10)	Identifier that associates all the price points (layers) of an e-Quote

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## MRO Record Type 3B – e-Quote Link Message, Continued

### Record type 3B – e-Quote Link Message (continued)

Field Name	Position Start-End	Format (length)	Field Value
E-QUOTE ID	113-122	X(10)	e-Quote identifier, unique within Broker Badge
UNDERLYING ORDER SEQUENCE NUMBER	123-125	9(3)	Sequence of this underlying order in the link message
TOTAL UNDERLYING ORDERS	126-128	9(3)	Total number of underlying orders n the link message
ORDER LINK ID	129-141	X(13)	TA or Order ID of the underlying order (left-justified, blank padded)
UNDERLYING ORDER SOURCE	142-142	X(1)	B = BBSS P = Proprietary OMS
UNDERLYING FIRM	143-146	X(4)	Mnemonic for the firm that entered the underlying order
FILLER	147-149	X(3)	Spaces
END OF RECORD	150-150	X(1)	<b>ETX</b> = 1-byte end-of-text character

## MRO Record Type 3C – e-Quote Order Extension

**Record type 3C** Record type 3C shall be used for discretionary data for e-Quote orders.  
**– e-Quote**  
**Order** Badge MRO only  
**Extension**

Field Name		Position Start-End	Format (Length)	Field Value
COMMON FIELDS	RECORD TYPE	1-2	X(2)	3C = e-Quote Order Message Extension
	<i>Common Fields</i>	3-43	X(41)	<i>See structures described in Record Type IA</i>
<i>Fields from position 44 to 60 are the same as Record Type IA</i>		44-60	X(17)	<i>See structures described in Record Type IA</i>
Discretionary Price Range Code		61-61	9(1)	0-9 – Number of decimal digit(s) in the Discretionary Price Range
Discretionary Price Range		62-73	9(12)	Maximum discretion that may be used above (for a buy) or below (for a sell) a discretionary e-Quote's filed price (capped by the ceiling/floor price, when non-zero)
Filler		74-75	X(2)	Spaces
Opposite Side Minimum Size		76-82	9(7)	Smallest size the discretionary e-Quote is willing to trade against with discretion; zero if not present
Opposite Side Maximum Size		83-89	9(7)	Largest size the discretionary e-Quote is willing to trade against with discretion; zero if not present
Maximum Discretionary Volume		90-96	9(7)	Total amount of volume e-Quote is willing to trade with pricing discretion over the life of the order
ITS All Indicator		97-97	X(1)	Y = Discretion may be used in away markets N = Discretion may be used in away markets only to facilitate a trade at the NYSE
Filler		98-199	X(102)	Spaces
End-of-record indicator		200-200	X(1)	ETX = 1-byte end-of-text character

## MRO Header Record

**Header Record** – All MROs The following header record shall be at the beginning of each transmission for all MRO products.

*Note:* See “Introductory Notes” for Autoroute Product numbers.

Field Name	Position Start-End	Format (length)	Field Value
HEADER IDENTIFIER	1-1	X(1)	“H”
DATE	2-9	X(8)	For the <i>Clearing Firm MRO</i> and <i>Entering Firm MRO</i> – MMDDCCYY For the <i>BBSS Agency ID MRO</i> and <i>Badge MRO</i> – CCYYMMDD
FILLER	10-10	X(1)	Space
HEADER TITLE	11-37	X(27)	For the <i>Clearing Firm MRO</i> : “2000 MRGED ORDER LOG START” For the <i>Entering Firm MRO</i> : “2000 BROKER MRO START” For the <i>BBSS Agency ID MRO</i> : “BOOTH AGENCY MRO – START” For the <i>Badge MRO</i> : “BADGE MRO – START ----”
FILLER	38-74	X(37)	Spaces
HEADER KEY FIELD	75-78	X(4)	For the <i>Clearing Firm MRO</i> and <i>Entering Firm MRO</i> : Entering Firm’s clearing number For the <i>BBSS Agency ID MRO</i> : Agency ID For the <i>Badge MRO</i> : Broker’s Badge Number
END OF RECORD	79-79	X(1)	ETX = 1-byte end-of-text character
FILLER	80-4096	X(4017)	Spaces

## MRO Trailer Records

**Trailer Record – Clearing Firm and Entering Firm MROs** The following trailer record shall be at the end of each transmission for Clearing Firm and Entering Firm MROs.

*Note:* See “Introductory Notes” for Autoroute Product numbers.

Field Name	Position Start-End	Format (length)	Field Value
TRAILER IDENTIFIER	1-1	X(1)	“T”
DATE	2-9	X(8)	MMDDCCYY
FILLER	10	X(1)	Space
TRAILER TITLE	11-37	X(27)	For the <i>Clearing Firm MRO</i> : “2000 MRGED ORDER LOG END”  For the <i>Entering Firm MRO</i> : “2000 BROKER MRO END”
FILLER	38-74	X(37)	Spaces
TRAILER KEY FIELD	75-78	X(4)	Entering Firm’s clearing number
FILLER	79-79	X(1)	Space
ORDER TOTAL	80-87	9(8)	Total number of orders on this file
FILLER	88-88	X(1)	Space
REPORT TOTAL	89-96	9(8)	Total number of reports on this file
FILLER	97-97	X(1)	Space
RESPONSE TOTAL	98-105	9(8)	Total number of responses on this file
FILLER	106-106	X(1)	Space
OTHER TOTAL	107-114	9(8)	Total number of rejects and/or freeze records on this file
FILLER	115-115	X(1)	Space
RECORD TOTAL	116-125	9(10)	Total number of records on this file
FILLER	126-126	X(1)	Space
END OF RECORD	127-127	X(1)	ETX = 1-byte end-of-text character
FILLER	128-4096	X(3969)	Spaces

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## MRO Trailer Records, Continued

**Trailer Record** – **BBSS Agency ID and Badge MROs** The following trailer record shall be at the end of each transmission for the BBSS Agency ID and Badge MROs.  
**Note:** See “Introductory Notes” for Autoroute Product numbers.

Field Name	Position Start-End	Format (length)	Field Value
TRAILER IDENTIFIER	1-1	X(1)	“T”
DATE	2-9	X(8)	MMDDCCYY
FILLER	10-10	X(1)	Space
TRAILER TITLE	11-37	X(27)	For the <b>BBSS Agency ID MRO</b> : “BOOTH AGENCY MRO – END”  For the <b>Badge MRO</b> : “BADGE MRO - ---END----”
FILLER	38-74	X(37)	Spaces
TRAILER KEY FIELD	75-78	X(4)	For the <b>BBSS Agency ID MRO</b> : Booth Agency ID  For the <b>Badge MRO</b> : Broker’s Badge Number
FILLER	79-79	X(1)	Space
ORDER TOTAL	80-87	9(8)	Total number of orders on this file
FILLER	88-88	X(1)	Space
REPORT TOTAL	89-96	9(8)	Total number of reports on this file
FILLER	97-97	X(1)	Space
RESPONSE TOTAL	98-105	9(8)	Total number of responses on this file
FILLER	106-106	X(1)	Space
RECORD TOTAL	107-116	9(10)	Total number of records on this file
FILLER	117-117	X(1)	Space
END OF RECORD	118-118	X(1)	ETX = 1-byte end-of-text character
FILLER	119-4096	X(3978)	Spaces