

Interface Requirements Specification (IRS) Revision History

for the

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

Version 6.0

Prepared by Business Requirements Team

September 24, 2012

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Background

This document contains a revision history of the NYSE SAH MRO Interface Requirements Specification (IRS). This document will keep the same version number as the IRS and the two documents will be distributed jointly. The first version of this document is 5.0, all previous revisions were populated inside the IRS.

Document Information

Document history The following table lists each version of the IRS Document and the associated changes.

| 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 |

SAH MRO IRS Revision History – Companion to MRO IRS Version6.0

| Version | Date Added | Formats Affected | Remarks |
|---------|------------|------------------|---|
| 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 Designated Market Maker 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)**

| Version | Date Added | Formats Affected | Remarks |
|---------------------|--------------------------|-------------------------|--|
| 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 CR LF to LF LF (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)**

| Version | Date Added | Formats Affected | Remarks |
|----------------|-------------------|-------------------------|--|
| 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)**

| Version | Date Added | Formats Affected | Remarks |
|----------------|-------------------|-------------------------|--|
| 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)**

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

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

| Version | Date Added | Formats Affected | Remarks |
|----------------|-------------------|-------------------------|--|
| 3.1 | 8/25/2006 | -- | Miscellaneous updates and corrections |
| | | All | <ul style="list-style-type: none"> Change notation that symbol (positions 11-21) is “compressed” to “space between base and suffix” |
| | | 1A | <ul style="list-style-type: none"> 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 |
| | | 2A | <ul style="list-style-type: none"> Add Origination Booth ID (positions 116-118) and Destination Booth ID (positions 119-121) |
| | | 3A | <p>Admin type and subtype (positions 74 and 75):</p> <ul style="list-style-type: none"> Delete admin types for UR GUAR (3) and UR GUAR at OPG (4) and associated admin subtype (8) Delete admin type subtype for eBroker UR GUAR (M) Add admin subtype for eBroker Sent OPG.(P) |
| 3.2 | 10/26/2006 | 1A | <ul style="list-style-type: none"> Rename CHILD ORDER INDICATOR to SPECIAL ORDER INDICATOR (position 127) for clarification Add new values for SPECIAL ORDER INDICATOR (position 127): ISO (7), SOC (8), partial/SOC (P) |
| 3.3 | 02/13/2007 | 1A | <ul style="list-style-type: none"> Add new values for SPECIAL ORDER INDICATOR (position 127): DNS (7), partial DNS (Q) |
| | | 2A | <ul style="list-style-type: none"> Rename CONTRA REPORT FLAG to AWAY MARKET CENTER (position 157) <p>Add new values for AWAY MARKET CENTER (POSITION 157): A = MKT, B – Boston, C = National, D = NASD, I = ISE, M = Chicago, P = Arca, T = Nasdaq, W = CBOE, X = Philadelphia, Blank = N/A</p> |

SAH MRO IRS Revision History – Companion to MRO IRS Version6.0

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

SAH MRO IRS Revision History – Companion to MRO IRS Version6.0

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| 3.7 | 02/03/09 | 1A-1C, 2A-2E, 3A-3C | <ul style="list-style-type: none"> ▪ Updated Field Value description of Turnaround (TA) Number, Cancel Turnaround Number and Parent Order Turnaround Number <ul style="list-style-type: none"> ○ 1A-1C, 2A-2E, 3A-3C RECORD – POSITION 26-31 ○ 1A, 1B AND 1C RECORD – POSITION 112-117 ○ 1B RECORD – POSITION 228-233 ○ 1C RECORD – POSITION 250-255 ○ 3A RECORD – POSITION 177-182 |
| | | 1A | <ul style="list-style-type: none"> ▪ Added Introducing Broker to Order Record for orders routed directly to a broker <ul style="list-style-type: none"> ○ 1A RECORD – POSITION 181-185 |
| 3.8 | 09/22/09 | General | <ul style="list-style-type: none"> ▪ Addition of FIX tags in Field Name column (when applicable). ▪ Specialist changed to Designated Market Maker (DMM). ▪ CMS changed to CCG ▪ SAX changed to GTM ▪ Partials changed to DOT order from e-Broker |

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| | | 1A | <p>Updated following positions in Record Type 1A – Order without Miscellaneous Text</p> <ul style="list-style-type: none"> ▪ Lot Indicator (position 22-22): Removed ‘Order ID Overflow’ ▪ Turnaround Number (position 26-31): Removed ‘or Order ID’ in field name ▪ Filler (position 44-52): Filler field is extended to position 52 replacing ‘Cancel Order ID Overflow’ field ▪ Poss Dupe (position 53-53): Added field values ‘D = Rule 902’ and ‘E = Poss Dupe Rule 902.’ Removed field values 1,2,3,4,5,6,7,8,9, B, and C ▪ Order Status (position 69-69): Removed field values E,I,1, and 2 ▪ Order type (position 70-70): Removed field values 3,5,6,7,8,9,A, and B ▪ Order Entry Method (position 72-72): Removed field value 9 ▪ Time in Force (position 73-73): Removed field value 8 ▪ Settlement Terms (position 107-109): Field value ‘nnn = number of days Sellers option (002-060)’ decreased from “002-180” to “002-060” ▪ Sell Conversion Indicator (position 111-111): Updated field value 3 to say ‘convert for all sessions.’ Removed field values 1 and 2 ▪ Cancel Turnaround Number (position 112-117): Removed ‘or Cancel Order ID’ in field name |
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| | | <p>1A (con't)</p> | <ul style="list-style-type: none"> ▪ Special Order Indicator (position 127-127): Added field values '6 = CO, Closing Offset order (future value)' and 'R = CO, Closing Offset order (future value).' Removed field value 4 ▪ Filler (position 128-128): Removed 'Try To Stop' field and replaced with 'Filler' ▪ Filler (position 130-132): Removed 'Currency Code' field and replaced with 'Filler' ▪ Primary Market (position 145-145): New field 'Primary Market.' Added new field values: '0 = NYSE,' '1 = NYSE MKT,' and '2 – NYSE MKT NASDAQ – UTP' ▪ Message Indicator (position 169-169): Removed field value 1 ▪ Filler (position 170-173): Removed 'Competing Specialist (Sponsoring Firm)' and replaced with 'Filler' ▪ Introducing Broker (position 181-184): Changed explanation in field value to 'Broker Badge that sent the order.' |
| | | <p>1C</p> | <p>Updated following positions in Record Type IC – e-Quote Orders.</p> <ul style="list-style-type: none"> ▪ e-Quote Type (position 170-173): Added additional field value of 'EQCR = (cross order – future use).' ▪ Parent TA (position 250-255): New field name 'Parent TA' |

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| | | 2A | <p>Updated following positions in Record Type 2A – Reports with 1 Contra</p> <ul style="list-style-type: none"> ▪ Common fields have been reduced to positions ‘3-24’ from positions ‘3-43.’ ▪ Billing Tier (position 25-25): New field name ‘Billing Tier.’ Billing Tier is for future use. ▪ Activity ID (position 44-52): Added a note in field value section: “Note: This is only populated on BBSS Activity and the field is obsolete for Post Activity and has been replaced by the Expanded Activity ID in positions 97-106.” ▪ Execution Report Correction (ERC) Type (position 61-61): Removed field values 3,5,6,7,8,9,B,G, and H ▪ Filler (position 64-64): Removed ‘Ex-Clearing Indicator’ and replaced with ‘Filler’ ▪ Expanded Activity ID (position 97-106): New field name ‘Expanded Activity ID’ ▪ Source of Report (position 114-114): Updated field value 7 to say ‘Away Market (AWO) Name Change.’ Removed field values 0 and P ▪ Execution Type (NX Indicator) (position 115-115): Removed field value 2 ▪ Opening Time Indicator (position 128-128): Removed field value 1 ▪ Original ERC Type (position 135-135): New field name ‘Original ERC Type.’ New field values include 0,1,2,4, and A ▪ Liquidity Indicator (1) (position 157-157): New field values F, G, J, K, N, Y, and 9. ▪ Vendor Destination (position 158-159): New field name ‘Vendor Destination.’ |
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| | | 3A | <p>Updated following positions in Record Type 3A – Admin Reponses</p> <ul style="list-style-type: none"> ▪ Activity ID (position 44-52): Added a note in field value section: “Note: This is only populated on BBSS Activity and the field is obsolete for Post Activity and has been replaced by the Expanded Activity ID in positions 128-137.” ▪ Admin Price Code (position 61-61): Updated field value description with a “Note: This is an obsolete value. Save for future use.” ▪ Admin Price (position 62-73): Updated field value description with a “Note: This is an obsolete value. Save for future use.” ▪ Admin Type (position 74-74): Removed field values 2,6,8,B,D, and Q ▪ Admin Subtype (position 75-75): Switched Admin Type 1 to UR OUT. Removed all values for Admin Types 2,6, and Q ▪ Broker Algo (position 103 – 112): New field name ‘Broker Algo’ Removed ‘Domain Name’ field ▪ Expanded Activity ID (position 128-137): New field name ‘Expanded Activity ID’ ▪ Broker Algo Overflow (position 138-143): New field name ‘Broker Algo Overflow’ ▪ Algo Strategy (position 144-159): New field name ‘Algo Strategy’ ▪ Filler (position 160-162): Filler reduced to position ‘160-162’ from previous position of ‘138-162’ because of new ‘Broker Algo Overflow’ and new ‘Algo Strategy’ fields |
| | | 3B | <p>Updated following positions in Record Type 3B – e-Quote Link Message</p> <ul style="list-style-type: none"> ▪ Filler (position 44-52): Removed ‘Activity ID’ field and replaced with ‘Filler’ |

SAH MRO IRS Revision History – Companion to MRO IRS Version6.0

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| 4.0 | 12/02/09 | General | <ul style="list-style-type: none"> ▪ Updated Overview ▪ Changed AutoRoute Numbers |
| | | 1A | <p>Updated following positions in Record Type 1A – Order without Miscellaneous Text</p> <ul style="list-style-type: none"> • Order Quantity Field: expanded to 9 bytes (position 74-82) • Account ID (position 171-202): add new field • Filler (position 215-216) add filler • Leaves Quantity (position 217-225): Add new field • Filler (position 226-245) add filler • Shift all records appropriately |
| | | 1B | <p>Updated following positions in Record Type 1B – Orders with miscellaneous Text</p> <ul style="list-style-type: none"> • Order Quantity Field: expanded to 9 bytes (position 74-82) • Account ID (position 171-202): add new field • Filler (position 215-216) add filler • Filler (position 226-245) add filler • Shift all records appropriately |
| | | 1C | <p>Updated following positions in Record Type IC – e-Quote Orders.</p> <ul style="list-style-type: none"> • Order Quantity Field: expanded to 9 bytes (position 74-82) • Account ID (position 171-202): add new field • Filler (position 228-229) add filler • Filler (position 256-257) add filler • Filler (position 294-303) add filler • Shift all records appropriately |

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| | | 2A | <p>Updated following positions in Record Type 2A – Reports with 1 Contra</p> <ul style="list-style-type: none"> • Activity ID (position 44-52): cease population • Leaves Quantity: expanded to 9 bytes (position 66-74) • Contra Quantity: expanded to 9 bytes (position 142-150) • Filler (position 164-183) add filler • Shift all records appropriately |
| | | 3A | <p>Updated following positions in Record Type 3A – Admin Reponses</p> <ul style="list-style-type: none"> • Activity ID (position 44-52): cease population • Admin Quantity: expanded to 9 bytes (position 76-84) • Broker Algo expanded to 16 bytes (position 105-120), combined with Broker Algo Overflow) • Cancel Order Quantity: expanded to 9 bytes (position 195-203) • Filler (position 204-223) add filler • Shift all records appropriately |
| | | 3B | <p>Updated following positions in Record Type 3B – e-Quote Link Message</p> <ul style="list-style-type: none"> • Admin Price Code (position 61): Added field • Admin Price (position 62-73): Added field • eQuote Order Quantity (position 76-84): Added field • Filler (position 85-88): Reduce to 4 bytes • Filler (position 147-159) add filler • Shift all records appropriately |

SAH MRO IRS Revision History – Companion to MRO IRS Version6.0

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| | | 3C | <p>Updated following positions in Record Type 3C – eQuote Order Extension</p> <ul style="list-style-type: none"> • Filler (position 83-84): add filler • Filler (position 99-100): add filler • Minimum Trade Size (position 102-108): Added new field • Filler (position 109-213): expand filler • Shift all records appropriately |
| 4.0a | 3/2/10 | 1A | <p>Updated following positions in Record Type 1A – Order without Miscellaneous Text</p> <ul style="list-style-type: none"> • Reserve Publish Quantity: expanded to 9 bytes (position 208-216) • Removed filler from position 215-216 |
| | | 1B | <p>Updated following positions in Record Type 1B – Orders with miscellaneous Text</p> <ul style="list-style-type: none"> • Reserve Publish Quantity: expanded to 9 bytes (position 208-216) • Removed filler from position 215-216 • Filler (position 321-322): added filler • Shift all records appropriately |
| | | 1C | <p>Updated following positions in Record Type 1C – e-Quote Orders.</p> <ul style="list-style-type: none"> • Minimum Peg Quantity: expanded to 9 bytes (position 221-229) • Removed filler from position 228-229 • Filler (position 237-265): add filler • Publish Quantity: expanded to 9 bytes (position 278-286) • Removed filler from position 285-286 • Shift all records appropriately |

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| | | <p>2A</p> | <p>Updated following positions in Record Type 2A – Reports with 1 Contra</p> <ul style="list-style-type: none"> • Billing Tier (position 164-164): Field renamed “Displayed Liquidity Indicator.” Values redefined. Field moved from position 25-25. • No Tape Print Indicator (position 64-74): Added new field |
| | | <p>2B-2E</p> | <p>Record Types 2B – 2E, Reports with 2-5 Contras, have been eliminated in this release. Reports with more than one contra will instead receive multiple 2A records.</p> |
| | | <p>3B</p> | <p>Updated following positions in Record Type 3B – e-Quote Link Message</p> <ul style="list-style-type: none"> • Filler (position 85-90) expand filler to 6 bytes • Filler (position 115-120): add filler • Shift all records appropriately |
| | | <p>3C</p> | <p>Updated following positions in Record Type 3C – eQuote Order Extension</p> <ul style="list-style-type: none"> • Opposite Side Minimum Size: expanded to 9 bytes (position 76-84) • Removed filler from position 83-84 • Maximum Discretionary Volume: expanded to 9 bytes (position 92-100) • Removed filler from position 99-100 • Minimum Trade Size: expanded to 9 bytes (position 102-110) • Filler (position 111-213): Reduce to 103 bytes |

SAH MRO IRS Revision History – Companion to MRO IRS Version6.0

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| 4.0b | 10/14/10 | 1A-1C | <p>Updated values for Lot Indicator, position 22</p> <ul style="list-style-type: none"> Removed value 1 = Odd-Lot Removed value 3 = Partial Round Lot <p>Updated values for Time In Force field, position 73</p> <ul style="list-style-type: none"> Marked value 8 = GTX (GTC and eligible for crossing session I) as obsolete <p>Removed Sell Conversion Indicator field, position 113. Replaced with filler.</p> |
| | | 2A | <p>Updated values for Liquidity Indicator, position 161</p> <ul style="list-style-type: none"> Value 9 = Reserved for future use. <p>Updated values for Displayed Liquidity Indicator field, position 164.</p> <ul style="list-style-type: none"> Updated value 4 to – From 50 round lots to less than 100 round lots Added value 5 – From 100 round lots to less than 200 round lots Added value 6 – From 200 round lots and up |
| 4.0c | 6/30/11 | 1A, 1B | <p>Added Sender MPID Field to Order Records 1A/1B in Position 226-229.</p> |
| 5.0 | 11/4/11 | 1A/1B | <p>Added values for Special Order Indicator, position 129</p> <p>W = Retail Price Improvement</p> <p>X = Retail Only</p> <p>Y = Retail No Route</p> <p>Z = Retail Route</p> |
| | | 2A | <p>Added values for Liquidity Indicator, position 161:</p> <ul style="list-style-type: none"> 8 = Retail Provider 9 = Retail Taker |
| | | 4A | <p>Added new Record Type 4A for the population of Broker Risk Management Records.</p> |

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| 6.0 | 9/4/12 | 1A | <ul style="list-style-type: none"> Added values for Order Entry Method, position 72 <p>4 = DMM</p> <p>Affects Entering and Clearing Firm MRO only for Firms that Clear for DMM Units</p> <ul style="list-style-type: none"> Added Minimum Trade Size field; positions 230-238 |
| | | 1C | <p>Added new values to e-Quote Type, position 204-207</p> <p>SQDB = Simple or Reserve CCG sQuote with Pegging SQCC = Simple or Reserve CCS sQuote SQDC = Simple or Reserve CCS sQuote with Pegging SQDT = Simple or Reserve Tracking CCS (always pegging to PBBO)</p> <p>Affects Entering and Clearing Firm MRO only for Firms that Clear for DMM Units</p> |
| | | 3A | <p>Added new values to Admin Subtype. Position 75, for Admin Type = 1</p> <p>3 = Stock Frozen 4 = Self Trade Prevented</p> <p>Future use for UTP Symbols</p> |
| | | 4A | <p>Added new value to the Status field, position 13-18</p> <p><u>PRXADD – Reference Price added by Broker</u></p> <p><u>Added new field PRICE, in same position as Credit Risk field, position 19-31 for PRXADD and BREACH messages</u></p> <p><u>Affects Badge MRO only</u></p> |

