Transition Support: Schema Changes to Existing Phase 2c Events

08/16/2021

Version 1.0

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1. Revision Summary

Version	Publish Date	Description
1.0	08/16/2021	Initial Publication

2. Summary

This document includes schema changes to existing Phase 2c events that become effective with Phase 2d reporting. This information does not include new events types that are defined for Phase 2d.

3. Changes to Existing Phase 2c Events

Event Type Code	Change Description	Seq# and Field Name
MENO	New conditional field added	46. netPrice
MEOR	New **required** field added	32. multiLegInd
	New conditional field added	33. pairedOrderID
	New conditional field added	34. infoBarrierID
	New conditional field added	35. netPrice
	New conditional field added	36. quoteKeyDate
	New conditional field added	37. quoteID
MEIR	New **required** field added	26. multiLegInd
	New conditional field added	27. netPrice
MEIM	New conditional field added	28. requestTimestamp
	New conditional field added	29. netPrice
MEIC	New conditional field added	16. requestTimestamp
	New conditional field added	17. infoBarrierID
MECO	New **required** field added	32. multiLegInd
	New conditional field added	33. infoBarrierID
	New conditional field added	34. netPrice
MECOM	New conditional field added	33. netPrice

MEOM	New conditional field added to *reserved for future* use position	22. requestTimestamp
	New conditional field added	53. netPrice
MEOMR	New conditional field added	43. netPrice
MEOJ	New conditional field added	32. netPrice
MEOC	New conditional field added	17. requestTimestamp
	New conditional field added	18. infoBarrierID
MEOCR	New conditional field added	15. infoBarrierID
MENQ	New **required** field added	27. manualFlag
	New conditional field added	28. electronicTimestamp
MEQR	New **required** field added	25. dupROIDCond
	New **required** field added	26. manualFlag
	New conditional field added	27. electronicTimestamp
MEQC	New **required** field added	15. manualFlag
	New conditional field added	16. electronicTimestamp
MEOT	New **required** field added	35. multiLegInd
	New conditional field added	36. infoBarrierID
MEOTS	New **required** field added	12. multiLegInd
MEOF	New conditional field added	20. infoBarrierID
MEPA	New optional field added	25. TIDType
MEAA	New optional field added	27. TIDType
MEOE	New conditional field added	33. netPrice

MONO	New **required** field added to *reserved for future* use position	28. solicitationFlag
	New conditional field added	32. RFQID
	New conditional field added	33. netPrice
MOOR	New **required** field added to *reserved for future* use position	30. multiLegInd
	New conditional field added	34. pairedOrderID
	New conditional field added	35. netPrice
MOOA	New **required** field added to reserved for future use position	29. solicitationFlag
	New conditional field added to *reserved for future* use position	30. pairedOrderID
	New conditional field added	34. netPrice
MOIR	New **required** field added	28. multiLegInd
	New conditional field added	29. netPrice
MOCO	New **required** field added	24. multiLegInd
	New conditional field added	25. netPrice
MOCOM	New conditional field added	25. netPrice
MOOM	New conditional field added to *reserved for future* use position	33. requestTimestamp
	New conditional field added	39. netPrice
	Field change to Conditional	10. priorOrderID
MOOJ	New **required** field added to	22. timeInForce

	New conditional field added	23. netPrice
MOOC	New conditional field added	17. requestTimestamp

4. Changes to Allowed Values

Field Name	Allowed Values Added	Allowed Values Removed
handlingInstructions	AIP, CASH, CTR, GP, NCTR, OCP, OFF, QCC, TTU, DLVF, DLVT, PBG, LCE	CNH, GVWAP, J3, SR, SMT
marketCenterID	ARCAOP, AMEROP, BOX, BZXOP, C2, CBOE, CHX, EDGXOP, EMLD, GEMX, ISE, MIAMI, MRX, NOBO, NOM, PEARL, PHLX	
allocationType	AVP, CMTA	FCUS, FDVP, FCSF, FDVF
timeInForce	GFD	
representativeInd	OS, OML, OMS	
fulfillmentLinkType	OS, OML	
side	S	

5. New Validations for Existing 2c Events

Field Name	Validations	Applicable Event Types
receivedQuoteID	receivedQuoteID must be populated when manualFlag is false.	MEQR

netPrice	If netPrice is populated, the price must be blank or zero	MENO,MEOR,MEOA,MEIR, MEIM, MECO, MECOM, MEOM, MEOJ, MEOE, MONO, MOOR, MOOA, MOCO, MOOM, MOOJ
aggregatedOrders	The aggregatedOrders must be populated when representativeInd = 'O'. The aggregatedOrders is optional when representativeInd = 'OS'	MONO, MOOM
firmDetails	The firmDetails must be populated if fulfilmentLinkType is in ('O'). The firmDetails must not be populated if fulfilmentLinkType is in ('OS')	MOOF
seqNum	Must be populated	MEQR
routeRejectedFlag	Must be populated	MOOR

6. Changes to Existing Phase 2c Events – Retired Fields

Event Type Code	Key	Event
quoteKeyDate	Optional	MEOT
quoteID	Optional	MEOT
quotingIDQS	Optional	MEOT
<Side Details>.quantity	**Required**	MEFA, MOFA
	Optional	MEOT, MEOF, MOOF
custType	Optional	MEPA, MEAA
priorUnlinked	Conditional	MONOS, MOIR, MOOC, MOCOC, MOOJ, MOCOM, MOOR, MOOA, MOOM, MOOF, MOFA, MOCO

nextUnlinked	Conditional	MONOS, MOIR, MOOJ, MOCOM, MONO, MOOR, MOOA, MOOM, MOCO