

## XML Structure

notHeldOrderHandlingRouteDetail is the root element of the interchange file, this table lists the elements that appear inside it.

“SEC created” elements should mirror the current state of the SEC’s 606 [Taxonomy](#). In the case of any discrepancy between this document and the taxonomy, the SEC’s taxonomy should be used.

**Note on certain numeric values:** Numeric values can be left blank if the value is not meaningful or if data is not available. In order to maintain consistency with the SEC’s Taxonomy, the element must be present in the file but can have an empty value. Examples of these are aggregated fields that cannot be used with other similar values to create useful data, such as filledPct, nearsidePct, midpointPct, farsidePct, providedLiquidityPct, and removedLiquidityPct.

Level	Element	Count	XML Schema Location
1	notHeldOrderHandlingRouteDetail	1	Industry created
2	nhOrderList	1	Industry created
3	nhOrder	1..n	Industry created
4	routingVenueList	1	SEC created
5	iVenue	1..n	SEC created

Concept	Level	Count	Element	Definition
Version	1	1	version	Version of SEC Schema Must be 1.2
Broker-Dealer	1	1	bd	Name of the broker dealer which will eventually be producing the 606b3 report.
Route Firm	1	1	firm	Name of the firm providing order handling detail
Report Timestamp	1	0..1	timestamp	Date and time when this file was generated
Start Date	1	1	startDate	Start date for the orders in this file
End Date	1	1	endDate	End date for the orders in this file
All Orders	2	1	nhOrderList	Order handling details aggregated to order id level
Order	3	1..n	nhOrder	Individual order

Year	3	1	year	Calendar year when order was entered
Month	3	1	mon	Calendar month when order was entered
Day	3	1	day	Calendar day when order was entered
Order Id	3	1	orderId	Order id of parent order
List of Routed Order Venues	3	1	routingVenueList	List of venues the order was routed to
Venue	4		iVenue	
Venue Name	5	0..1	venueName	The venue to which orders were routed by the broker or dealer.
Venue Services	5	0..1	services	Indication whether the data represents a primary (PRV) or execution/secondary venue (EV/SRV).
Venue MIC Code	5	0..1	mic	ISO 10383 (MIC) code of the venue to which orders were routed by the broker or dealer. At least name or MIC is required. Providing both name and MIC is acceptable.
Venue MPID	5	0..1	mpid	Market Participant Identifier (MPID) if the venue is a broker or dealer. 4 or 5 characters, uppercase letters or digits
Shares Routed	5	1	routedShr	The number of shares routed.
Shares Marked IOC	5	1	iocRoutedShr	Shares routed marked immediate or cancel (IOC).
Shares Further Routable	5	1	furtherRoutableShr	Shares routed that were further routable.
Average Order Size	5	1	orderSizeShr	Average order size (in shares) routed.
Shares Executed	5	1	executedShr	Number of shares executed.
Fill Rate	5	1	filledPct	Fill rate.
Average Fill Size	5	1	fillSizeShr	Average size of filled orders.

Average Net Fee or Rebate in Cents per hundred shares	5	1	netFeeOrRebateCph	Average net execution fee (negative value) or rebate (positive value).
Executed at Midpoint, in Shares	5	1	midpointShr	Number of shares executed at the midpoint.
Executed at Midpoint, in Percent	5	1	midpointPct	Percentage of shares executed at the midpoint.
Executed on the Near side, in Shares	5	1	nearsideShr	Number of shares executed that were priced on the side of the spread more favorable to the order.
Executed on the Near side, in Percent	5	1	nearsidePct	Percentage of shares executed that were priced at the side of the spread more favorable to the order.
Executed on the Far side, in Shares	5	1	farsideShr	Number of shares executed that were priced on the side of the spread less favorable to the order.
Executed on the Far side, in Percent	5	1	farsidePct	Percentage of shares executed that were priced on the side of the spread less favorable to the order.
Orders Providing Liquidity, in Shares	5	1	providedLiquidityShr	Number of shares executed of orders providing liquidity.
Orders Providing Liquidity, in Percent	5	1	providedLiquidityPct	Percentage of shares executed of orders providing liquidity.
Average Duration of Orders Providing Liquidity	5	1	orderDurationMsec	Average time between order entry and execution or cancellation, for orders providing liquidity (in milliseconds).
Net Fee or Rebate for Orders Providing Liquidity, in Cents per hundred shares	5	1	providedLiquidityNetCph	Average net execution fee (negative value) or rebate (positive value) for shares executed of orders providing liquidity (in cents per hundred shares to four decimal places).

Orders Removing Liquidity, in Shares	5	1	removedLiquidityShr	Number of shares executed of orders removing liquidity.
Orders Removing Liquidity, in Percent	5	1	removedLiquidityPct	Percentage of shares executed of orders removing liquidity.
Net Fee or Rebate for Orders Providing Liquidity, in Cents per hundred shares	5	1	removedLiquidityNetCph	Average net execution fee (negative value) or rebate (positive value) for shares of orders removing liquidity (in cents per hundred shares to four decimal places).