FIXPROTOCOL
INDUSTRY-DRIVEN MESSAGING STANDARD℠

Parties Reference Data Extensions

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Document History

Revision	Date	Author	Revision Comments
0.1	July 15, 2009	Ryan Pierce, FIX Protocol Ltd.	Initial document creation based on T2C and CME requirements and discussion with GExMC.
0.2	July 19, 2009	L. Taikitsadaporn	Edited based on meeting with CME, Lisa T., Jim N., Ryan P (Jul. 16) at CME in Chicago on Jul. 16 and 17. Simplified the structure in the Parties Detail List mesasges, Added 4 new messages to support request and response for specific entitlement and risk information. Added an PartiesDetailListUpdateReport message to allow for dissemination of updated party information.
0.21	July 20, 2009	L. Taikitsadaporn	Edited based on conference call on Jul. 20. Added an PartiesDetailListUpdateReport message to allow for dissemination of updated party information. Updated T2C table with latest requirements Cleaned up PartyRiskLimit messages.
0.3	July 22, 2009	L. Taikitsadaporn	General clean up Added TransactTime to Report messages
0.4	August 4, 2009	Ryan Pierce, FIX Protocol Ltd.	General clean up Renamed tags from the SP2 release when appropriate, and deleted those that are no longer needed. Update of Appendix A Noted new outstanding issues
0.5	August 12, 2009	Ryan Pierce, FIX Protocol Ltd.	Addressed issues clarified via emails prior to GExMC meeting: • PartyListDetailsUpdateReport renamed to PartyDetailsListUpdateReport • PartyDetailsListRequestID added to PartyDetailsListUpdateRequest
0.6	August 17, 2009	Ryan Pierce, FIX Protocol Ltd.	Incorporated changes from August 13, 2009 GExMC meeting: • Renamed RequestingParty to RequestingPartyGrp and made a repeating group • RequestedPartyRoleGrp renamed to RequestedPartyRolesGrp • EncodedRejectText and EncodedRejectTextLen added to TradeCaptureReport and PositionMaintenanceReport • PartyDetailUpdateGrp renamed to PartyDetailsUpdateGrp • RelatedPartyDetailGrp may not be specified in the PartyDetailsListUpdateReport if

Revision	Date	Author	Revision Comments
			ListUpdateAction = Delete • Definitions added for RiskLimitID and EntitlementID • Renamed RequestedRiskLimitTypeGrp to RequestedRiskLimitTypesGrp • Renamed RiskLimitGrp to RiskLimitsGrp • Renamed PartyRiskLimitGrp to PartyRiskLimitsGrp • Copied InstrumentScopeGrp to RiskInstrumentScopeGrp, which has an additional RiskInstrumentMultiplier field and is used for the risk limit messages
0.7	August 20, 2009	Ryan Pierce, FIX Protocol Ltd.	Revised following the August 20, 2009 Global Technical Committee meeting. Changes include: • Removal of all ContextParties fields and groups • Moving the content of InstrumentScopeGrp into InstrumentScope, so it can be reused in RiskInstrumentScopeGrp
0.8	August 25, 2009	Ryan Pierce, FIX Protocol Ltd.	As a result of additional analysis, we have made the following changes: • RequestResult is now conditionally required on Party Entitlements Report and Party Risk Limits Report • Added PartyRole values of Individual Clearing Member, Settling Firm, and Settlement Account • Added PartyRelationship values of "Settles for" and "Settles through" • Added PartySubIDType of Market Segment • Added two options for Party Entitlements Report message
0.8.1	August 26, 2009	Ryan Pierce, FIX Protocol Ltd.	• Changed the proposed new PartyRole of Settling Firm to Settlement Firm • Updated data dictionary to include information on renamed tags • Added FIXML abbreviations for newly created fields

Revision	Date	Author	Revision Comments
0.9	August 27, 2009	Ryan Pierce, FIX Protocol Ltd.	Approved for public comment following August 27, 2009 GTC meeting. Changes include: • Removed all reference to Entitlements messages • Moved InstrumentScopeOperater from the InstrumentScope component to the InstrumentScopeGrp and RiskInstrumentScopeGrp components • Fixed several typos in the data dictionary and elsewhere • Removed PartyRole values of: Agency, Principal, Riskless Principal, Individual Clearing Member • Added PartyRoleQualifier and RelatedPartyRoleQualifier, and updated issues list accordingly • Clarified that usage examples will be specified at a later date • Updated T2C Appendix with new mapping information
0.9.1	August 31, 2009	L. Taikitsadaporn	• Updated status from Draft to Public Comment • Updated documentation in section 3.6 – PartyRoleQualifier. • Updated T2C matrix documentation
0.10	September 18, 2009	Ryan Pierce, FIX Protocol Ltd.	Incorporated changes from review on September 17, 2009 GTC call: • RequestResult now uses category "Common" for its enumerations • RequestResult restored to Reserved4000+ type
0.10	October 31, 2010	Jim Northey	Completed As built – replacing TBD with field numbers, enumerations, etc. Modified PartyDetailGrp so that it has unique fields separate from Parties component.
0.11	January 15, 2011	Jim Northey	Updated document from review by Ryan Pierce. Multiple field and component name changes.
0.12	January 18, 2011	Hanno Klein, Deutsche Boerse Group	Updated text to reflect the fact that EP105 no longer updates EP96 but is the first EP to introduce reference data messages for parties.
Asbuilt	August 29, 2011	L. Taikitsadaporn	Additional edits due to QA. Clarified numerous field descriptions in data dictionary section. Prep document for publishing.

Revision	Date	Author	Revision Comments
Asbuilt	2011-09-04	Jim N, L. Taikitsadaporn	Jira issue(s): SPEC-400, SPEC-402, SPEC-409, SPEC-411, SPEC-412, SPEC-413, SPEC-414, SPEC-416, SPEC-417, SPEC-418, SPEC-419, SPEC-420, SPEC-421, SPEC-422, SPEC-423, SPEC-424, SPEC-430, SPEC-431,SPEC-432 Added FIXML abbreviation names as an appendix.
ASBUILT	Sept. 18, 2011	L. Taikitsadaporn	Clean up edits and highliging of new additions to existing msgs.
0.13 ASBUILT	2011-11-11	Jim Northey	Integrated Inlined Component Reference changes as a new Appendix D.
0.14 ASBUILT	Nov 28, 2011	Rich Shriver	Promoted information from Appendix D to key areas of the document including 2.4 FIXML Inlined Components, 5.9 InstrumentScopeGrp (<InstrmtScope/>) Component Block and 5.11 RiskInstrumentScopeGrp (<InstrmtScope/>) Component Block. Added

1 Introduction

This gap analysis proposal seeks to enhance the FIX Protocol to support the dissemination of party and related party reference information and party risk limit reference information from a master file/source to interested parties or systems that need this information. The primary use of this information is for interested parties or systems to enforce trading and clearing relationships and risk limits.

It is further related to work done with the Trading 2 Clearing (T2C) Club, which will enable FIX to be used as a protocol for markets to communicate with CCP systems.

2 Business Requirements

The party and related party reference information provides information for a particular party that may include:

- account owner and associated information

- primary account identifier and alternate identifiers

- risk limits

- parties related to the account - e.g. parent company, clearing firm for the account, trader of the account

The party risk limit reference information provides their risk limit information between the disseminator of the information and the recipient.

2.1 General Areas of Improvement

The proposal contains a large number of components. While most are necessary, some flattening of the structure would make the messages easier to understand, as well as reduce the size of their FIXML representations.

2.2 T2C Enhancements

T2C requires a simple messaging dialog to allow the Clearing venue and the Trading venue to reconcile participant data information. The purpose of this file is to agree on the list of parties being recognised as trading firms, their respective clearing member and the clearing/settlement arrangements. With T2C the primary key to each recode line is the trading party (broker), the trading party's trading capacity and the trading venue.

2.3 CME Enhancements

The CME requires the ability to query for information related to the party (relationships, etc.,), entitlement information, and risk information for a given party or based on the role, for example.

The CME requires that the entity submitting a Request be identified in the message so the response can be tailored based on what the entity is allowed to see.

2.4 FIXML Inlined Component References

A general approach for including the elements and attributes of a component within a parent component was required to address the InstrumentScope component created as part of this proposal. At the same time there was interest in coming up with an alternative approach to the OptimizedBlockRepeating approach that currently exists in FIXML. OptimizedBlockRepeating components are considered both limiting and confusing. OptimizedBlockRepeating component design was created when FIXML was optimized (re-engineered) post FIX.4.4 and is limited in its use to the InstrmtLegGrp and the UndInstrmtGrp components.
A concept referred to as Inlined Component References for FIXML was developed and proposed in conjunction with the Parties Reference Data proposal. The initial use of Inlined Component References is for the inlined inclusion of InstrumentScope with the InstrumentScopeGrp and RiskInstrumentScopeGrp as part of this proposal. This new feature will be generally available as part of FIX 5.0 SP3. The InstrmtLegGrp and UndInstrmtGrp will be

converted to use Inlined Component References as part of the FIX.5.0SP3 release. The design of Inlined Component References is presented in Appendix D.

3 Issues and Discussion Points

3.1 Specifying entitlement matching instructions

We have a specific T2C requirement to match entitlements based on OrderCapacity, e.g. this firm is entitled and may use OrderCapacity=A, that firms is entitled and may use both OrderCapacity=A and P. It is easily conceivable that future fields will need to be entitled. Two solutions to address this have emerged:

1. Specific groups for specific fields. This is illustrated in the Entitlements Component Block with green highlighting. FPL would create a specific repeating group for each field to be entitled. In this case, there is one such group for OrderCapacity.

2. A generalized solution based on the LSE Matching Instructions proposal. This is illustrated in the Entitlements Component Block with cyan highlighting. This is a general group that consists of a list of an instruction, tags, and values. This allows for generic matching and entitlement, e.g. 528=A is entitled, but 528=P is not entitled.

Resolution: This will be modeled as additional PartyRoles of "Agency", "Principal" and "Riskless Principal". In analysing the T2C requirements, they needed only a way to identify that a given trading party has what trading capacity role.

Further Resolution: Entitlements have been removed from this proposal. Agency, Principal, and Riskless Principal are now listed in the new PartyRoleQualifier field.

3.2 Granularity and identification of queries

The CME has expressed a requirement to query entitlements based on instruments. They have requested that the Entitlements block be added to the Party Details List Request message. An alternate proposal is to add a simpler Component Block, called RequestedInstrumentScope, which would be modeled after EntitlementInstrumentScope, and could serve a dual purpose: limiting entitlement as well as risk limit queries. More information on the CME's requirements is needed, and nothing so far has been added to this gap analysis to support either model.

The CME has also requested that PartyListResponseType be made a ReservedXXXXPlus field to allow exchange-defined enumerations that identify queries. However, all of the queries the CME enumerated could easily and unambiguously be expressed using the existing query syntax. This will require future discussion.

Resolution: this is no longer an issue now that there are discrete messages to for PartyEntitlement and PartyRiskLimit information. We've also flattened down the structure in such a way that it can be extensible within the context of entitlement and risk limit information.

Further Resolution: Entitlements have been removed from this proposal.

3.3 Support for incremental updates

At present, the Party Details List Report does not support incremental updates, e.g. adding, modifying, or deleting parties, party relationships, risk limits or entitlements. This should be added, however it makes sense to do general restructuring and meet the new T2C and CME business needs first. Likewise, work flow should be added for maintenance requests and reports, e.g. telling a firm that a given trader is no longer entitled, and receiving an acknowledgment that the trader has been disabled.

Resolution: a PartyDetailsListUpdateReport message is proposed that is modeled after the other UpdateReport messages found in Securities Reference Data message set. This will at minimum meet T2C's requirements and allow for extensions later on.

NOTE: Issues still remain, which include:

- What is the scope of an update? A PartyDetailGrp contains multiple parties, and each contains multiple related parties. Unless PartyID/PartyIDSource is the key, and every related party is specified (e.g. the recipient deletes all record of the party and its relationships and then re-adds the info from this message) then this message is highly ambiguous. In either regard, it must be documented. **Resolution:** Documentation will specify that in an update, complete information for a given party is required. A delete removes a party and all its relationships, as such a rule will be put into place that related parties must not be specified for a deletion.

- Why does PartyDetailsList get its own update message, when similar message flows for Risk Limits and Entitlements do not have their own update messages? **Resolution:** We will defer for now on updates to Risk Limits and Entitlements.

3.4 EncodedRejectText and EncodedRejectTextLen

This proposal introduces two fields. The non-encoded RejectText and RejectTextLen fields appear in the Trade Capture Report and Position Maintenance Report. Should we add these new fields to these messages as well?

Resolution: Yes.

3.5 Risk Instrument Multiplier

The original messaging included in FIX 5.0 SP2 had a RiskInstrumentMultiplier that allowed certain riskier securities to contribute at a different multiplicative factor to a risk limit than others. Now that the RiskInstrumentScope block is gone, and a generic InstrumentScope block is in its place, we need to decide how to support this functionality. This simplest would be to add RiskInstrumentMultiplier to the InstrumentScope block, with a note that it is to be used for Risk purposes, but this breaks the generic nature of InstrumentScope, as the field has no use for Entitlements.

Resolution: RiskInstrumentMultiplier appears in RiskInstrumentScopeGrp, satisfying this need.

3.6 PartyRoleQualifier

A new field, PartyRoleQualifier, is proposed to be added to the PartyDetailGrp. The PartyRoleQualifier serves to further elaborate on the PartyRole. This is also added to the RelatedPartyDetailGrp as RelatedPartyDetailRoleQualifier. This is a concept that can be generalized to the rest of the FIX Protocol by adding to the Parties component, as well as new similarly named fields for the components derived from Parties. However, for the purposes of this proposal, we are only employing these fields in the Party Details and Party Risk Limits messages. When contemplating new PartyRole values, we recommend determining whether use of an existing PartyRole + a PartyRoleQualifier would be preferable.

For the purposes of this proposal the following PartyRoleQualifier values are proposed:

        For use with PartyRole = Executing Firm
        0 = Agency
        1 = Principal
        2 = Riskless Principal

        For use with PartyRole = Clearing Firm
        3 = General Clearing Member
        4 = Individual Clearing Member

4 FIX message tables

The proposal contains a large number of new messages and components. Some of the new components are shown as part of other components or messages. These occurrences are marked as such in the next two chapters.

4.1 PartyDetailsListRequest (35=CF, <PtyDetlListReq/>)

The new PartyDetailsListRequest message is used to request for information on one or more party(-ies) and their relationships from a central master reference system or another party that stores and maintains party reference information. The central master reference system can be an exchange that provides such information to trading applications that connect to it. Reference information may include relationships between parties.

Types of requests may include:

- Request all party information available from counterparty.

- Request party information for a specific party identifier or list of identifiers

- Request party information for one or more party roles

- Request party information for one or more types of party relationships

- Request all related party information

Party relationships, as indicated in the response, can either be inferred based on PartyDetailRole, or made explicit. For example, if PartyDetailRole is Executing Firm(1) and RelatedPartyDetailRole is Customer Account(24), it should be obvious that the executing firm trades for the customer account. This relationship can also be made explicit by using the PartyRelationshipGrp component block, specifying PartyRelationship as Trades for(3).

Relationships between parties are modeled as a web or mesh. PartyRelationship can indicate that an entity of a specific PartyDetailRole is also an entity of different PartyDetailRole, e.g. an Executing Firm with one ID is also a Clearing Firm with another ID.

With the exception of "Is also," PartyRelationship is specified as a list of reciprocal relationships. This enables a relationship to be conveyed regardless of which party is specified in PartyDetailID and which is specified in RelatedPartyDetailID. The list of reciprocal party relationships is as follows:

1	Clears for	2	Clears through
3	Trades for	4	Trades through
5	Sponsors	6	Sponsored though
7	Provides guarantee for	8	Is guaranteed by
9	Member of	10	Has members
11	Provides marketplace for participant	12	Participant of marketplace
13	Carries positions for	14	Post trades to
15	Enters trades for	16	Enters trades through
17	Provides quotes to	18	Requests quotes from
19	Invests for	20	Invests through
21	Brokers trades for	22	Brokers trades through
23	Provides trading services for	24	Uses trading services of
25	Approves of	26	Approved by
27	Parent firm for	28	Subsidiary of
29	Regulatory owner of	30	Owned by (regulatory)
31	Controls	32	Is controlled by
33	Legal / titled owner of	34	Owned by (legal / title)
35	Beneficial owner of	36	Owned by (beneficial)
37	Settles for	38	Settles through

If Executing Firm A "Trades for" Customer Account B, then Customer Account B "Trades through" Executing Firm A. If Executing Firm A were specified in PartyDetailID, and Customer Account B were specified in RelatedPartyDetailID, then PartyRelationship would be Trades for(3). Alternately, if Customer Account B were specified in PartyDetailID, and Executing Firm A were specified in RelatedPartyDetailID, then PartyRelationship would be Trades through(4).

Examples illustrating each odd numbered PartyRelationship type, with several possible PartyDetailRole and RelatedPartyDetailRole values, are given in the table below. Only odd numbered PartyRelationship values are illustrated because the even numbered cases can be obtained by swapping PartyDetailRole and RelatedPartyDetailRole. This list is not exclusive, but rather illustrative of some relations that can be modeled.

PartyRelationship	Applicable PartyDetailRole	Applicable RelatedPartyDetailRole
1 – Clears for	Clearing Firm Prime Broker Clearing Account	Executing Firm Customer Account Introducing Broker Broker Clearing ID
3 – Trades for	Executing Firm Executing Trader	Customer Account Clearing Account
5 – Sponsors	Executing Firm	Executing Trader
7 – Provides guarantee for	Clearing Organization	Clearing Firm Executing Firm Investor ID Customer Account Clearing Account
9 – Member of	Clearing Firm Executing Firm Prime Broker Market Maker	Clearing Organization Exchange Regulated Market (RM)
11 – Provides marketplace for	Exchange Systematic internaliser (SA) Multilateral Trading Facility (MTF) Regulated Market (RM)	Executing Firm Executing Trader Investor ID Prime Broker Market Maker
13 – Carries positions for	Position Account	Executing Firm Customer Account Clearing Account
15 – Enters trades for	Entering Firm Entering Trader	Executing Trader
17 – Provides quotes to	Market Maker	Executing Trader Exchange
19 – Invests for	Investor ID	Customer Account Clearing Account
21 – Brokers trades for	Introducing Broker Broker Clearing ID	Customer Account Clearing Account
23 – Provides trading services for	Executing Firm Prime Broker	Executing Trader
25 – Approves of	Clearing Firm	Introducing Broker Broker Clearing ID
27 – Parent firm for	Any role applicable for the parent firm	Any role applicable for the subsidiary

PartyRelationship	Applicable PartyDetailRole	Applicable RelatedPartyDetailRole
29 – Regulatory owner of	Clearing Firm Executing Firm	Customer Account Position Account Clearing Account
31 – Controls	Clearing Firm Executing Firm Executing Trader Investor ID Asset Manager	Customer Account Position Account Clearing Account
33 – Legal / titled owner of	Investor ID Executing Firm	Customer Account Clearing Account
35 – Beneficial owner of	Investor ID Executing Firm	Customer Account Clearing Account
37 – Settles for	Settlement Firm	Settlement Account
38 - Settles through	Settlement Account	Settlement Firm

Multiple PartyRelationship values can be specified if multiple types of relationships exist between two parties. For example, a Clearing Firm might both "Clears for" and "Approves of" an Introducing Broker.

A request may specify one or more PartyID values, one or more RequestedPartyRole values, one or more RelationshipType values, or none of these.

A request without these fields returns the requested details on all parties. A request specifying only one or more PartyIDs returns details about those parties. A request specifying only one or more RequestedPartyRole values returns details about all parties with a matching PartyRole.

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y	Add		MsgType = CF
1505	PartyDetailsListRequestID	Y	New		
Component Block < *RequestingPartyGrp* >		N	New		May be used to identify the party making the request and their role
Component Block < *Parties* >		N	Add		Scope of the query/request for specific party(-ies)
Component Block < *RequestedPartyRoleGrp* >		N	New		Scope of the query/request for specific party role(s)
Component Block < *PartyRelationshipGrp* >		N	New		Scope of the query/request for specific party relationship(s)
263	SubscriptionRequestType	N	Add		
58	Text	N	Add		
354	EncodedTextLen	N	Add		
355	EncodedText	N	Add		
	Standard Trailer	Y	Add		

4.2 *PartyDetailsListReport (35=CG,<PtyDetlListRpt/>)*

The new PartyDetailsListReport message is used as a response to the PartyDetailsListRequest message. It may also be used in an unsolicited manner to unilaterally disseminate party reference data.

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y	Add		MsgType = CG
Component Block < *ApplicationSequenceControl >*		N	Add		
1510	PartyDetailsListReportID	Y	New		
1505	PartyDetailsListRequestID	N	New		Conditionally required when responding to the PartyDetailsListRequest.
1511	RequestResult	N	New		Conditionally required when responding to a PartyDetailsListRequest.
1512	TotNoParties	N	New		
893	LastFragment	N	Add		
Component Block <*PartyDetailGrp>*		N	Add		
60	TransactTime	N	Add		
58	Text	N	Add		
354	EncodedTextLen	N	Add		
355	EncodedText	N	Add		
1328	RejectText	N	Add		
1664	EncodedRejectTextLen	N	New		
1665	EncodedRejectText	N	New		
	Standard Trailer	Y	Add		

4.3 PartyDetailsListUpdateReport (35=CK,<PtyDetlListUpd/>)

This new message type is used to update party information at the receiving party's side with information supplied by the sender. This message is modeled in a similar manner as the various UpdateReport messages in Securities Reference Data. The ListUpdateAction field is key to define the type of change (Add, Modify, Delete) to be applied to the party within PartyDetailGrp.

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	FIX Spec Comments
	Standard Header	Y	Add		MsgType = CK
Component Block < *ApplicationSequenceControl* >		N	Add		
1510	PartyDetailsListReportID	Y	New		
1505	PartyDetailsListRequestID	N	New		Conditionally required when responding to the PartyDetailsListRequest.
1512	TotNoParties	N	New		
893	LastFragment	N	Add		
Begin Component Block <PartyDetailsUpdateGrp> shown here – not as separate section of document					
1676	NoPartyUpdates	N	New		
à	1324 ListUpdateAction	N	New		Required if NoPartyUpdates > 0
à	Component Block <PartyDetailGrp>	N	New		
End Component Block <PartyDetailsUpdateGrp>					
60	TransactTime	N	Add		
58	Text	N	Add		
354	EncodedTextLen	N	Add		
355	EncodedText	N	Add		
	Standard Trailer	Y	Add		

4.4 PartyRiskLimitsRequest (35=CL,<PtyRiskLmtReq/>)

The new PartyRiskLimitsRequest message is used to request for risk information for specific party(-ies), specific party role(s) or specific security(-ies).

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y	Add		MsgType = CL
1666	RiskLimitRequestID	Y	New		
263	SubscriptionRequestType	N	Add		
	Component Block <RequestingPartyGrp >	N	New		May be used to identify the party making the request and their role
	Component Block < Parties >	N	Add		Scope of the query/request for specific party(-ies)
	Component Block < RequestedPartyRoleGrp >	N	New		Scope of the query/request for specific party role(s). For example, "all information for PartyRole=24."
Begin Component Block <RequestedRiskLimitTypesGrp> shown here – not as separate section of document					
1668	NoRequestedRiskLimitType	N	New		
à	1530	RiskLimitType	N	New		Required if NoRequestedRiskLimitType > 0.
End Component Block <RequestedRiskLimitTypesGrp>					
1533	RiskLimitPlatform	N	New		
	Component <RiskInstrumentScopeGrp>	N	New		Scope of the query/request for specific securities.
58	Text	N	Add		
354	EncodedTextLen	N	Add		
355	EncodedText	N	Add		
	Standard Trailer	Y	Add		

4.5 PartyRiskLimitsReport (35=CM, <PtyRiskLmtRpt/>)

The new PartyRiskLimitsReport message is used as a response to the PartyRiskLimitsRequest message. It may also be used in an unsolicited manner to unilaterally disseminate party risk data.

The original RiskLimits repeating group component is renamed RiskLimitTypesGrp with RiskInstrumentScope removed.

Tag				Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
				Standard Header	Y	Add		MsgType = CM
Component Block < ApplicationSequenceControl >					N	Add		
1667				RiskLimitReportID	Y	New		
1666				RiskLimitRequestID	N	New		Conditionally required when responding to Party Risk Limits Request.
1511				RequestResult	N	New		Conditionally required when responding to a PartyRiskLimitsRequest.
1512				TotNoPartyList	N	New		
893				LastFragment	N	Add		
Begin Component Block <PartyRiskLimitsGrp> shown here – not as separate section of document								
1677				NoPartyRiskLimits	N	New		
à				Component Block <PartyDetailGrp>	N	New		Required if NoPartyRiskLimits > 0
à				Begin Component Block <RiskLimitsGrp> shown here – not as separate section of document				
à	1669			NoRiskLimits	N	New		
à	à			Begin Component Block <RiskLimitTypesGrp> shown here – not as separate section of document				
à	à	1529		NoRiskLimitTypes	N	New		
à	à	à	1530	RiskLimit Type	N	New		Required when NoRiskLimits > 0.
à	à	à	1531	RiskLimit Amount	N	New		Required when NoRiskLimits > 0.
à	à	à	1532	RiskLimit Currency	N	New		
à	à	à	1533	RiskLimit Platform	N	New		
à	à	à		Component Block <RiskWarningLevelGrp>	N	New		
à	à			End Component Block <RiskLimitTypesGrp>				
à	à			Component Block <RiskInstrumentScopeGrp >	N	New	.	
à				End Component Block <RiskLimitsGrp>				
à	1670			RiskLimitID	N	New		
End Component Block <PartyRiskLimitsGrp>								
60				TransactTime	N	Add		
58				Text	N	Add		
354				EncodedTextLen	N	Add		

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
355	EncodedText	N	Add		
1328	RejectText	N	Add		
1664	EncodedRejectTextLen	N	New		
1665	EncodedRejectText	N	New		
	Standard Trailer	Y	Add		

4.6 TradeCaptureReport (35=AE, <TrdCaptRpt/>)

The existing TradeCaptureReport message is extended with the possibility to encode the reject text.

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = AE		
Component Block <ApplicationSequenceControl>		N			
571	TradeReportID	N	TradeReportID is conditionally required in a message-chaining model in which a subsequent message may refer to a prior message via TradeReportRefID. The alternative to a message-chain model is an entity-based model in which TradeID is used to identify a trade. In this case, TradeID is required and TradeReportID can be optionally specified.		
1003	TradeID	N			
1040	SecondaryTradeID	N			
1041	FirmTradeID	N			
1042	SecondaryFirmTradeID	N			
487	TradeReportTransType	N	Identifies Trade Report message transaction type.		
856	TradeReportType	N			
939	TrdRptStatus	N	Status of Trade Report In 3 party listed derivatives model used to convey status of a trade to a counterparty. Used specifically in a "claim" model.		
568	TradeRequestID	N	Request ID if the Trade Capture Report is in response to a Trade Capture Report Request		
828	TrdType	N			
829	TrdSubType	N			
855	SecondaryTrdType	N			
1123	TradeHandlingInstr	N			
1124	OrigTradeHandlingInstr	N			
1125	OrigTradeDate	N	Used to preserve original trade date when original trade is being referenced in a subsequent trade transaction such as a transfer		
1126	OrigTradeID	N	Used to preserve original trade id when original trade is being referenced in a subsequent trade transaction such as a transfer		
1127	OrigSecondaryTradeID	N	Used to preserve original secondary trade id when original trade is being referenced in a subsequent trade transaction such		

			as a transfer		
830	TransferReason	N			
150	ExecType	N	Type of Execution being reported: Uses subset of ExecType for Trade Capture Reports		
748	TotNumTradeReports	N	Number of trade reports returned - if this report is part of a response to a Trade Capture Report Request		
912	LastRptRequested	N	Indicates if this is the last report in the response to a Trade Capture Report Request		
325	UnsolicitedIndicator	N	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.		
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports. If the field is absent, the value 0 will be the default		
572	TradeReportRefID	N	The TradeReportID that is being referenced for some action, such as correction or cancelation		
881	SecondaryTradeReportRefID	N	(Deprecated in FIX.5.0)		
818	SecondaryTradeReportID	N	(Deprecated in FIX.5.0)		
820	TradeLinkID	N	Used to associate a group of trades together. Useful for average price calculations.		
880	TrdMatchID	N			
17	ExecID	N	Market (Exchange) assigned Execution Identifier		
527	SecondaryExecID	N			
378	ExecRestatementReason	N	Reason for restatement		
570	PreviouslyReported	N	Indicates if the trade capture report was previously reported to the counterparty		
423	PriceType	N	Can be used to indicate cabinet trade pricing		
549	CrossType	N			
Component Block <RootParties>		N	Insert here the set of "Root Parties" fields defined in "common components of application messages" Used for acting parties that applies to the whole message, not individual legs, sides, etc..		
1015	AsOfIndicator	N	Indicates if the trade is an outtrade from a previous day.		
716	SettlSessID	N			
717	SettlSessSubID	N			
1430	VenueType	N			
1300	MarketSegmentID	N			

1301	MarketID	N			
Component Block <Instrument>		Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"		
Component Block <FinancingDetails>		N	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"		
854	QtyType	N			
Component Block <YieldData>		N	Insert here the set of "YieldData" fields defined in "Common Components of Application Messages"		
Component Block <UndInstrmtGrp>		N			
822	UnderlyingTradingSessionID	N			
823	UnderlyingTradingSessionSubID	N			
32	LastQty	Y	Trade Quantity.		
31	LastPx	Y	Trade Price.		
1056	CalculatedCcyLastQty	N			
15	Currency	N	Primary currency of the specified currency pair. Used to qualify LastQty and GrossTradeAmout		
120	SettlCurrency	N	Contra currency of the deal. Used to qualify CalculatedCcyLastQty		
669	LastParPx	N	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx is expressed in Yield, Spread, Discount or any other price type that is not percent-of-par.		
194	LastSpotRate	N	Applicable for F/X orders		
195	LastForwardPoints	N	Applicable for F/X orders		
1071	LastSwapPoints	N			
30	LastMkt	N			
75	TradeDate	N	Used when reporting other than current day trades.		
715	ClearingBusinessDate	N			
6	AvgPx	N	Average Price - if present then the LastPx will contain the original price on the execution		
Component Block <SpreadOrBenchmarkCurveData>		N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"		
819	AvgPxIndicator	N	Average Pricing indicator		
Component Block <PositionAmountData>		N	Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"		
442	MultiLegReportingType	N	Type of report if multileg		

			instrument. Provided to support a scenario for trades of multileg instruments between two parties.		
824	TradeLegRefID	N	Reference to the leg of a multileg instrument to which this trade refers Used when MultiLegReportingType = 2 (Single Leg of a Multileg security)		
Component Block <TrdInstrmtLegGrp>		N	Number of legs Identifies a Multi-leg Execution if present and non-zero.		
60	TransactTime	N	Time the transaction represented by this Trade Capture Report occurred. Execution Time of trade. Also describes the time of block trades.		
Component Block <TrdRegTimestamps>		N			
63	SettlType	N			
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.		
987	UnderlyingSettlementDate	N	The settlement date for the underlying instrument of a derivatives security.		
573	MatchStatus	N			
574	MatchType	N			
Component Block <TrdCapRptSideGrp>		Y	Number of sides		
1188	Volatility	N			
1380	DividendYield	N			
1190	RiskFreeRate	N			
1382	CurrencyRatio	N			
797	CopyMsgIndicator	N	Indicates drop copy.		
Component Block <TrdRepIndicatorsGrp>		N	Number of trade reporting indicators following		
852	PublishTrdIndicator	N	(Deprecated in FIX.5.0)		
1390	TradePublishIndicator	N			
853	ShortSaleReason	N			
994	TierCode	N	Indicates the algorithm (tier) used to match a trade		
1011	MessageEventSource	N	Used to identify the event or source which gave rise to a message		
779	LastUpdateTime	N	Used to indicate reports after a specific time		
991	RndPx	N	Specifies the rounded price to quoted precision.		

1132	TZTransactTime	N			
1134	ReportedPxDiff	N	The reason(s) for the price difference should be stated by using field (Tag 828) TrdType and, if required, field (Tag 829) TrdSubType as well		
381	GrossTradeAmt	N	(LastQty(32) * LastPx(31) or LastParPx(669)) For Fixed Income, LastParPx(669) is used when LastPx(31) is not expressed as "percent of par" price.		
1328	RejectText	N			
1664	EncodedRejectTextLen	N		New	
1665	EncodedRejectText	N		New	
1329	FeeMultiplier	N			
StandardTrailer		Y			

4.7 PositionMaintenanceReport (35=AM, <PosMntRpt/>)

The existing PositionMaintenanceReport message is extended with the possibility to encode the reject text.

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = AM		
721	PosMaintRptID	Y	Unique identifier for this position report		
709	PosTransType	Y			
710	PosReqID	N	Unique identifier for the position maintenance request associated with this report		
712	PosMaintAction	Y			
713	OrigPosReqRefID	N	Reference to the PosReqID of a previous maintenance request that is being replaced or canceled.		
722	PosMaintStatus	Y	Status of Position Maintenance Request		
723	PosMaintResult	N			
715	ClearingBusinessDate	Y	The Clearing Business Date covered by this request		
1328	RejectText	N	Used by CCP to send a reason for rejection		
1664	EncodedRejectTextLen	N		New	
1665	EncodedRejectText	N		New	
716	SettlSessID	N			
717	SettlSessSubID	N			
Component Block <Parties>		N	Position Account		
1	Account	N			
660	AcctIDSource	N			
581	AccountType	N	Type of account associated with the order (Origin)		
714	PosMaintRptRefID	N	Reference to a PosMaintRptID (Tag 721) from a previous Position Maintenance Report that is being replaced or canceled		
Component Block <Instrument>		Y			
15	Currency	N			
120	SettlCurrency	N			
719	ContraryInstructionIndicator	N	Can be set to true when a position maintenance request is being performed contrary to current money position, i.e. for an exercise of an out of the money position or an abandonement (do not exercise) of an in the money position		
720	PriorSpreadIndicator	N			
Component Block <InstrmtLegGrp>		N	Specifies the number of legs that make up the Security		
Component Block		N			

<RelatedInstrumentGrp>					
Component Block <UndInstrmtGrp>		N	Specifies the number of underlying legs that make up the Security		
Component Block <TrdgSesGrp>		N	Specifies the number of repeating TradingSessionIDs		
60	TransactTime	N	Time this order request was initiated/released by the trader, trading system, or intermediary. Conditionally required except when requests for reports are processed in batch, transaction time is not available, or when PosReqID is not present.		
Component Block <PositionQty>		Y	See definition for Position Quantity in the Proposed Component Block section above		
Component Block <PositionAmountData>		N	Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"		
718	AdjustmentType	N	Type of adjustment to be applied Delta_plus, Delta_minus, Final. If Adjustment Type is null, the PCS request will be processed as Margin Disposition only		
834	ThresholdAmount	N			
58	Text	N			
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.		
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		
StandardTrailer		Y			

5   FIX Component Blocks

5.1   RequestedPartyRoleGrp (<ReqR/>) Component Block

The new RequestedPartyRoleGrp Component Block contains a list of party roles and is used as part of the PartyDetailsListRequest or PartyRiksLimitsRequest message to reduce the scope of the result.

*<Component Block RequestedPartyRoleGrp>*
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1508	NoRequestedPartyRoles	N	New		
à	1509	RequestedPartyRole	N	New		Identifies the type of party role requested. Required if NoRequestedPartyRoles > 0.
*</Component Block RequestedPartyRoleGrp >*

5.2   PartyRelationshipGrp (<Rltnshp/>) Component Block

The new PartyRelationshipGrp Component Block contains a list of party relationships and is used as part of the PartyDetailsListRequest message to reduce the scope of the result and as part of the RelatedPartyDetailGrp Component Block which is part of the response message PartyDetailsListReport (within PartyDetailGrp Component Block).

*<Component Block PartyRelationshipGrp>*
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1514	NoPartyRelationships	N	New		
à	1515	PartyRelationship	N	New		Identifies the type of party relationship requested. Required if NoPartyRelationships > 0.
*</Component Block PartyRelationshipGrp >*

5.3   PartyDetailGrp (<PtyDetl/>) Component Block

The new PartyDetailGrp Component Block is a self contained block that conveys party information that does not change frequently once the information is setup in a user's database.

*<Component Block PartyDetailGrp>*
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1671	NoPartyDetails	N	New		
à	1691	PartyDetailID	N	New		The identification of the party. Required when NoPartyDetails > 0.
à	1692	PartyDetailIDSource	N	New		Used to identify source of PartyID value (e.g. BIC). Required when NoPartyDetails > 0.

à	1693	PartyDetailRole	N	New		Identifies the type of PartyID (e.g. Executing Broker). Required when NoPartyDetails > 0.
à	1674	PartyDetailRoleQualifier	N	New		
à	Component Block < *PartyDetailSubGrp* >		N	New		
à	Component Block < *PartyDetailAltIDGrp* >		N	New		Optionally used to specify alternate IDs to identify the party specified.
à	Component Block < RelatedPartyDetailGrp >		N	New		May not be specified in PartyDetailsListUpdateRepo rt if ListUpdateAction (1324) = Delete
à	1672	PartyDetailStatus	N	New		Specifies the status of the party information, whether active or suspended (inactive).
</Component Block PartyDetailGrp>						

5.4 PartyDetailSubGrp (<Sub/>) Component Block

The new PartyDetailSubGrp Component Block contains party sub identifiers for a party specified in the PartyDetailGrp.

<Component Block PartyDetailSubGrp>						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1694	NoPartyDetailSubIDs		N	New		
à	1695	PartyDetailSubID	N	New		Required when NoPartyDetailSubIDs > 0.
à	1696	PartyDetailSubIDType	N	New		Required when NoPartyDetailSubIDs > 0.
</Component Block PartyDetailSubGrp >						

5.5 PartyDetailAltIDGrp (<AltPty/>) Component Block

The new PartyDetailAltIDGrp Component Block is optionally used to specify alternate IDs to identify the party specified in the PartyDetailGrp.

<Component Block PartyDetailAltIDGrp>						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1516	NoPartyDetailAltID		N	New		
à	1517	PartyDetailAltID	N	New		Required when NoPartyDetailAltID > 0.
à	1518	PartyDetailAltIDSource	N	New		Required when NoPartyDetailAltID > 0.
Start of Component Block < PartyDetailAltSubGrp > shown here – not as separate section of document						
à	1519	NoPartyDetailAltSubIDs		N	New		
à	à	1520	PartyDetailAltSubID	N	New		Required when NoPartyDetailAltSubIDs > 0.

		1521	PartyDetailAltSubIDType	N	New		Required when NoPartyDetailAltSubIDs > 0.
à	à						

End of Component Block < PartyDetailAltSubGrp >

</Component Block PartyDetailAltIDGrp>

5.6 RelatedPartyDetailGrp (<ReltdPtyDetl/>) Component Block

The new RelatedPartyDetailGrp Component Block is used to specify the partydetails for parties related to the party specified in the PartyDetailGrp. This component may not be used in the PartyDetailsListUpdateReport message when ListUpdateAction(1324) = Delete.

<Component Block RelatedPartyDetailGrp>						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1562	NoRelatedPartyDetails		N	New		
à	1563	RelatedPartyDetailID	N	New		Required if NoRelatedPartyDetails > 0
à	1564	RelatedPartyDetailIDSource	N	New		Required if NoRelatedPartyDetails > 0
à	1565	RelatedPartyDetailRole	N	New		Required if NoRelatedPartyDetails > 0
à	1675	RelatedPartyDetailRoleQualifier	N	New		
à	Component Block < *RelatedPartyDetailSubGrp* >		N	New		
à	Component Block < *RelatedPartyDetailAltIDGrp* >		N	New		Optionally used to specify alternate IDs to identify the related party specified.
à	Component Block <*PartyRelationshipGrp*>		N	New		
</Component Block RelatedPartyDetailGrp>						

5.7 RelatedPartyDetailSubGrp (<Sub/>) Component Block

The new RelatedPartyDetailSubGrp Component Block is used to specify the party sub identifiers for a party specified in the parent RelatedPartyDetailGrp.

<Component Block RelatedPartyDetailSubGrp>						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1566	NoRelatedPartyDetailSubIDs		N	New		
à	1567	RelatedPartyDetailSubID	N	New		Required when NoRelatedPartyDetailSubIDs > 0.
à	1568	RelatedPartyDetailSubIDType	N	New		Required when NoRelatedPartyDetailSubIDs > 0.
</Component Block RelatedPartyDetailSubGrp >						

5.8 RelatedPartyDetailAltIDGrp (<AltPty/>) Component Block

The new RelatedPartyDetailAltIDGrp Component Block is used to specify alternative identifiers for a related party within PartyDetailGrp.

Tag			Field Name	Req'd	Action	Mappings and Usage Comments	Comments
*<Component Block RelatedPartyDetailAltIDGrp>*
1569			NoRelatedPartyDetailAltID	N	New		
à	1570		RelatedPartyDetailAltID	N	New		Required when NoRelatedPartyDetailAltID > 0.
à	1571		RelatedPartyDetailAltID Source	N	New		Required when NoRelatedPartyDetailAltID > 0.
*Start of Component Block < RelatedPartyDetailAltSubGrp > shown here – not as separate section of document*
à	1572		NoRelatedPartyDetailAlt SubIDs	N	New		
à	à	1573	RelatedPartyDeta ilAltSubID	N	New		Required when NoRelatedPartyDetailAltSu bIDs > 0.
à	à	1574	RelatedPartyDeta ilAltSubIDType	N	New		Required when NoRelatedPartyDetailAltSu bIDs > 0.
*End of Component Block < RelatedPartyDetailAltSubGrp >*
*</Component Block RelatedPartyDetailAltIDGrp>*

5.9 InstrumentScopeGrp (<InstrmtScope/>) Component Block

The new InstrumentScopeGrp component block is used to specify the one or more instruments to which a request or action applies. InstrumentScope is a FIXML Inlined Component Reference (see Appendix D for more details).

Tag		Field Name	Req'd	ICR	Action	Mappings and Usage Comments	Comments
*<Component InstrumentScopeGrp>*
1656		NoInstrumentScopes	N		New		
à	1535	InstrumentScopeOperat or	N		New		Required when NoInstrumentScopes > 0.
à		*<InstrumentScope>*	N	Yes	New	**FIXML Inlined Component Reference**	
*</Component Block InstrumentScopeGrp>*

5.10 InstrumentScope (<InstrmtScope/>) Component Block

The new InstrumentScope component block is used to specify instruments to which a request or action applies.

Tag	Field Name		Req'd	Action	Mappings and Usage Comments	Comments
<Component InstrumentScope>
1536	InstrumentScopeSymbol		N	New		
1537	InstrumentScopeSymbolSfx		N	New		
1538	InstrumentScopeSecurityID		N	New		
1539	InstrumentScopeSecurityIDSource		N	New		
*Begin Component Block <InstrumentScopeSecurityAltIDGrp>*
1540	NoInstrumentScopeSecurityAltID		N	New		
à	1541	InstrumentScopeSecurityAltID	N	New		Required when NoInstrumentScopeSecurityAltID > 0.
à	1542	InstrumentScopeSecurityAltIDSource	N	New		Required when NoInstrumentScopeSecurityAltID > 0.
*End Component Block <InstrumentScopeSecurityAltIDGrp>*
1543	InstrumentScopeProduct		N	New		
1544	InstrumentScopeProductComplex		N	New		
1545	InstrumentScopeSecurityGroup		N	New		
1546	InstrumentScopeCFICode		N	New		
1547	InstrumentScopeSecurityType		N	New		
1548	InstrumentScopeSecuritySubType		N	New		
1549	InstrumentScopeMaturityMonthYear		N	New		
1550	InstrumentScopeMaturityTime		N	New		
1551	InstrumentScopeRestructuringType		N	New		
1552	InstrumentScopeSeniority		N	New		
1553	InstrumentScopePutOrCall		N	New		
1554	InstrumentScopeFlexibleIndicator		N	New		
1555	InstrumentScopeCouponRate		N	New		
1616	InstrumentScopeSecurityExchange		N	New		
1556	InstrumentScopeSecurityDesc		N	New		
1620	InstrumentScopeEncodedSecurityDescLen		N	New		
1621	InstrumentScopeEncodedSecurityDesc		N	New		
1557	InstrumentScopeSettlType		N	New		
</Component Block InstrumentScope>

5.11 RiskInstrumentScopeGrp (<InstrmtScope/>) Component Block

The new RiskInstrumentScopeGrp Component Block is used to specify an instance of the InstrumentScopeGrp component with specific risk limits. Note that it incorporates the InstrumentScope component to facilitate reuse, but extends it by including RiskInstrumentMultiplier. InstrumentScope is a FIXML Inlined Component Reference (see Appendix D for more details).

				<Component RiskInstrumentScopeGrp>			
Tag		Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	Comments
1534		NoRiskInstrumentScopes	N		New		
à	1535	InstrumentScopeOperator	N		New		Required when NoRiskInstrumentScopes > 0.
à		Component Block < *InstrumentScope* >	N	Yes	New	*FIXML Inlined Component Reference*	
à	1558	RiskInstrumentMultiplier	N		New		
				</Component Block RiskInstrumentScopeGrp>			

5.12 RequestingPartyGrp (<ReqPty/>) Component Block

The new RequestingPartyGrp Component Block is only used as part of requests and identifies the submitting party or party making the request.

				<Component Block RequestingPartyGrp>			
Tag			Field Name	Req'd	Action	*Mappings and Usage Comments*	Comments
1657			NoRequestingPartyIDs	N	New		
à	1658		RequestingPartyID	N	New		Required when NoRequestingPartyIDs > 0.
à	1659		RequestingPartyIDSource	N	New		Required when NoRequestingPartyIDs > 0.
à	1660		RequestingPartyRole	N	New		Required when NoRequestingPartyIDs > 0.
à	*Begin Component Block <RequestingPtySubGrp>*						
à	1661		NoRequestingPartySubIDs	N	New		
à	à	1662	RequestingPartySubID	N	New		Required when NoRequestingPartySubIDs > 0.
à	à	1663	RequestingPartySubIDType	N	New		Required when NoRequestingPartySubIDs > 0.
à	*End Component Block <RequestingPtySubGrp>*						
			</Component Block RequestingPartyGrp >				

5.13 RiskWarningLevelGrp (<WarnLvl/>) Component Block

The new RiskWarningLevelGrp Component Block is part of the RiskLimitTypesGrp Component Block which contains risk limit information as part of the PartyRiskLimitsReport message. A risk limit type can be associated

with a warning level expressed as a percentage of the risk limit amount. The warning level can optionally be given a name.

Tag	Field Name		Req'd	Action	Mappings and Usage Comments	Comments
		<Component Block RiskWarningLevelGrp>				
1559	NoRiskWarningLevels		N	New		
à	1560	RiskWarningLevelPercent	N	New		Required when NoRiskWarningLevels > 0.
à	1561	RiskWarningLevelName	N	New		
		</Component Block RiskWarningLevelGrp >				

6 T2C Participant Data File Requirements

The purpose of this file is to agree on the list of parties being recognised as trading firms, their respective clearing member and the clearing/settlement arrangements. For example, the Clearing venue can confirm to the Trading venue which trading parties it has on its files and for which it has all clearing/settlement arrangements.

So the main purpose is to reconcile (for example on a daily basis) the participant data file.

The primary key to each line is the trading party (Nbr 4), the trading party's trading capacity (Nbr 5) and the trade place (Nbr 7).

(Updated in Rev. 0.2 with final T2C requirements from version 1.0 of Market Practices document)

Nbr	Name of data element	Description	Format	Content	Status (M/O/C)	Comment	PartyRelationship	PartyIDSrc	PartyRole
1	Update indicator	Identifies if the file contains changes only (updates only) or is complete			M	*Use PartyDetailsListUpdateReport message if the file is incomplete. Otherwise, use PartyDetailsListReport for a complete file.*			
2	Information date	Identifies the date for which the information is valid	YYYYMMDD		M	*TransactTime*			

Nbr	Name of data element	Description	Format	Content	Status (M/O/C)	Comment	PartyRelationship	PartyIDSrc	PartyRole
3	Insert/delete indicator	Identifies if the participant line is inserted or deleted		Mandatory field in changes only (updates only) file	O	*Use PartyDetailsList UpdateReport message with appropriate ListUpdateAction value for add, modify, delete.*			
4	Trading party	Identification of the trading party (broker)		1] This field should always contain a computer-readable code; 2] The market practice suggests the usage of BIC codes only; 3] This field is flexible enough to contain other types of computer-readable codes.	M			B (BIC Code) - recommend standardization on BIC	1 (Executing Firm) formerly 4.2 ExecutingBroker field
5	Trading party's trading capacity	Trading capacity	Code-field	PRIN (principal trade) / AGEN (agency trade)/ RLPR (riskless principal)	O	Use PartyRole of 1 (Executing Firm) and PartyRoleQualifier of: 0 = Agency 1 = Principal 2 = Riskless Principal			

Nbr	Name of data element	Description	Format	Content	Status (M/O/C)	Comment	PartyRelationship	PartyIDSrc	PartyRole
6	Suspended indicator	This field specifies whether the trading party has been suspended or not	Flag	Y or N	M	*PartyStatus within PartyDetailsGrp component*			
7	Trading venue	Identifies the trade venue	MIC code		M		12 Participant of Marketplace	G (MIC)	64=MTF or 65=Regulated Market
8	Trade place subsegment	Identifies at the place of trading a subsegment of the market place		If the MIC code is not sufficient to identify the market (eg, for different order books), this field is used	O	PartySubIDType of 40 = Market Segment			
9	Central Counterparty	Identifies the central counterparty to be used	BIC	This field should only be used if the receiver is not the CCP itself (ie, when file is exchanged with router-function)	O		2 Clears through	B BIC Code	21 Clearing Organization

Nbr	Name of data element	Description	Format	Content	Status (M/O/C)	Comment	PartyRelationship	PartyIDSrc	PartyRole
10	Trading party's clearing member	Identifies the party that will clear the trade of the trading party		1] This field should always contain a computer-readable code; 2] The market practice suggests the usage of BIC codes only; 3] This field is flexible enough to contain other types of computer-readable codes.	M		2 Clears through	B (BIC Code) - recommend standardization on BIC	4 Clearing Firm
11	Trading party's clearing member account	Identifies the account at the CCP through which the trade must be cleared			M		2 Clears through	D Proprietary	83 Clearing Account
12	*Clearing role*	*Identifies the clearing role of the Trading party's clearing member*			*M*	Use RelatedParty Role of 4 (Clearing Firm) and RelatedParty RoleQualifier: 3 = General Clearing Member 4 = Individual Clearing Member			

Nbr	Name of data element	Description	Format	Content	Status (M/O/C)	Comment	PartyRelationship	PartyIDSrc	PartyRole
13	Trading party's settlement member	Identifies the party that will settle the obligations		1] This field should always contain a computer-readable code; 2] The market practice suggests the usage of BIC codes only; 3] This field is flexible enough to contain other types of computer-readable codes.	O		38 = Settles through	B (BIC Code) - recommend standardization on BIC	90 = Settlenent Firm
14	Trading party's settlement member account	Identifies the account at the CSD through which the obligations must be settled			O		38 = Settles through	D Proprietary	91 = Settlement Account

Nbr	Name of data element	Description	Format	Content	Status (M/O/C)	Comment	PartyRelationship	PartyIDSrc	PartyRole
15	Place of settlement	Identifies the place of settlement (CSD)	BIC		O		38 = Settles through	B (BIC Code) - recommend standardization on BIC	10 Settlement Location

7 Appendix A - Data Dictionary

Needs to be updated

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component Block
452	PartyRole	Update	int	Add the following values: 90 = Settlement Firm 91 = Settlement Account	@R	
803	PartySubIDType	Update	int	Add the following values: 40 = Market Segment	@Typ	
1505	PartyDetailsListRequestID	New	String	Unique identifier for PartyDetailsListRequest.	@ReqID	Add to PartyDetailsListRequest, PartyDetailsListReport
1508	NoRequestedPartyRoles	New	NumInGroup	Number of requested party roles.		Add to RequestedPartyRoleGrp
1509	RequestedPartyRole	New	int	Identifies the type or role of party that has been requested. Same values as PartyRole (452)	@R	Add to RequestedPartyRoleGrp
1510	PartyDetailsListReportID	New	String	Identifier for the PartyDetailsListReport and the PartyDetailsListUpdateReport.	@RptID	Add to PartyDetailsListReport

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component Block
1511	RequestResult	New	int	Result of a request, as identified by the appropriate request ID field Valid values: Category: Common 0 - Valid request 1 - Invalid or unsupported request 2 - No data found that match selection criteria 3 - Not authorized to retrieve data 4 - Data temporarily unavailable 5 - Request for data not supported 99 - Other (further information in RejectText (1328) field) Reserved4000Plus	@ReqRslt	Add to PartyDetailsListReport, PartyRiskLimitsReport
1512	TotNoParties	New	int	Specifies total number of parties being returned. Used in conjunction with these components: PartyDetailGrp, PartyDetailsUpdateGrp, and PartyRiskLimitsGrp	@TotNoPtys	Add to PartyDetailsListReport, PartyDetailsListUpdateReport, and PartyRiskLimitsReport
1514	NoPartyRelationships	New	NumInGroup	Number of party relationships.		Add to PartyRelationships
1515	PartyRelationship	New	int	Used to specify the type of the party relationship. Values of 4000+ are reserved for bilaterally agreed upon user-defined enumerations. Valid values: 0 = Is also 1 = Clears for 2 = Clears through 3 = Trades for 4 = Trades through 5 = Sponsors 6 = Sponsored through 7 = Provides guarantee for 8 = Is guaranteed by	@Rltnshp	

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component Block
				9 = Member of 10 = Has members 11 = Provides marketplace for 12 = Participant of marketplace 13 = Carries positions for 14 = Posts trades to 15 = Enters trades for 16 = Enters trades through 17 = Provides quotes to 18 = Requests quotes from 19 = Invests for 20 = Invests through 21 = Brokers trades for 22 = Brokers trades through 23 = Provides trading services for 24 = Uses trading services of 25 = Approves of 26 = Approved by 27 = Parent firm for 28 = Subsidiary of 29 = Regulatory owner of 30 = Owned by (regulatory) 31 = Controls 32 = Is controlled by 33 = Legal / titled owner of 34 = Owned by (legal / title) 35 = Beneficial owner of 36 = Owned by (beneficial) 37 = Settles for 38 = Settles through		
1516	NoPartyDetailAltIDs	New	NumInGroup	Number of party alternate identifiers		Add to PartyAltIDs
1517	PartyDetailAltID	New	String	An alternate party identifier for the party specified in PartyDetailID (1691).	@ID	Add to PartyAltIDs

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component Block
1518	PartyDetailAltIDSource	New	char	Identifies the source of the PartyDetailAltID(1517) value. Same values as PartyIDSource (447)	@Src	Add to PartyDetailAltIDGrp
1519	NoPartyDetailAltSubIDs	New	NumInGroup	Number of party detail alternate sub-identifiers.		Add to AltPartyDetailsAltSubGrp
1520	PartyDetailAltSubID	New	String	Sub-identifier for the party specified in PartyDetailAltID(1517).	@ID	Add to AltPartyDetailsAltSubGrp
1521	PartyDetailAltSubIDType	New	int, Reserved4000Plus	Type of PartyDetailAltSubID(1520) value. Same values as PartySubIDType (803)	@Typ	Add to AltPartyDetailsAltSubGrp
1529	NoRiskLimitTypes	New	NumInGroup	Number of risk limits with associated warning levels.		Add to RiskLimitTypesGrp
1530	RiskLimitType	New	int	Used to specify the type of risk limit amount of position limit quantity. Valid values: 1 = Gross Limit 2 = Net Limit 3 = Exposure 4 = Long Limit 5 = Short Limit	@Typ	Add to RiskLimitTypesGrp, RequestedRiskLimitTypesGrp
1531	RiskLimitAmount	New	Amt	Specifies the risk limit amount.	@Amt	Add to RiskLimitTypesGrp
1532	RiskLimitCurrency	New	Currency	Used to specify the currency of the risk limit amount.	@Ccy	Add to RiskLimitTypesGrp
1533	RiskLimitPlatform	New	String	The area to which risk limit is applicable. This can be a trading platform or an offering.	@Pltfm	Add to RiskLimitTypesGrp
1534	NoRiskInstrumentScopes	New	NumInGroup	Number of risk instrument scopes.		Add to RiskInstrumentScopeGrp

1535	InstrumentScopeOperator	New	int	Operator to perform on the instrument(s) specified. 1 = Include 2 = Exclude	@Oper	Add to InstrumentScopeGrp, RiskInstrumentScopeGrp
1536	InstrumentScopeSymbol	New	String	Used to limit instrument scope to specified symbol. See Symbol(55) field for description.	@Sym	Add to InstrumentScope
1537	InstrumentScopeSymbolSfx	New	String	Used to limit instrument scope to specified symbol suffix. See SymbolSfx(65) field for description.	@Sfx	Add to InstrumentScope
1538	InstrumentScopeSecurityID	New	String	Used to limit instrument scope to specified security identifier. See SecurityID(48) field for description.	@ID	Add to InstrumentScope
1539	InstrumentScopeSecurityIDSource	New	String	Used to limit instrument scope to specified security identifier source. See SecurityIDSource(22) field for description. Same values as SecurityIDSource (22).	@Src	Add to InstrumentScope
1540	NoInstrumentScopeSecurityAltID	New	NumInGroup	Number of alternate security identifier for the specified InstrumentScopeSecurityID(1538).		Add to InstrumentScopeSecurityAltIDGrp
1541	InstrumentScopeSecurityAltID	New	String	Used to limit instrument scope to specified security alternate identifier. See SecurityAltID(455) field for description.	@AltID	Add to InstrumentScopeSecurityAltIDGrp
1542	InstrumentScopeSecurityAltIDSource	New	String	Used to limit instrument scope to specified security alternate identifier source. See SecurityAltIDSource(456) field for description. Same values as SecurityIDSource(22).	@AltIDSrc	Add to InstrumentScopeSecurityAltIDGrp
1543	InstrumentScopeProduct	New	int	Used to limit instrument scope to specified instrument product category. See Product (460) field for description. Same values as Product(460).	@Prod	Add to InstrumentScope
1544	InstrumentScopeProductComplex	New	String	Used to limit instrument scope to specified product complex. See ProductComplex(1227) field for description.	@ProdCmplx	Add to InstrumentScope
1545	InstrumentScopeSecurityGroup	New	String	Used to limit instrument scope to specified security group. See SecurityGroup(1151) field for description.	@SecGrp	Add to InstrumentScope

1546	InstrumentScopeCFICode	New	String	Used to limit instrument scope to specified CFICode. See CFICode(461) field for description.	@CFI	Add to InstrumentScope
1547	InstrumentScopeSecurityType	New	String	Used to limit instrument scope to specified security type. See SecurityType(167) field for description). Same values as SecurityType(167).	@SecTyp	Add to InstrumentScope
1548	InstrumentScopeSecuritySubType	New	String	Used to limit instrument scope to specified security sub-type. See SecuritySubType(762) field for description.	@SecSubTyp	Add to InstrumentScope
1549	InstrumentScopeMaturityMonthYear	New	MonthYear	Used to limit instrument scope to specified maturity month and year. See MaturityMonthYear(200) field for description.	@MMY	Add to InstrumentScope
1550	InstrumentScopeMaturityTime	New	TZTimeOnly	Used to limit instrument scope to specified maturity time. See MaturityTime(1079) field for description.	@MatTm	Add to InstrumentScope
1551	InstrumentScopeRestructuringType	New	String	Used to limit instrument scope to specified restructuring type. See RestructuringType(1449) field for description.	@RstrctTyp	Add to InstrumentScope
1552	InstrumentScopeSeniority	New	String	Used to limit instrument scope to specified seniority type. See Seniority(1450) field for description. Same values as Seniority(1450).	@Snrty	Add to InstrumentScope
1553	InstrumentScopePutOrCall	New	int	Used to limit instrument scope to puts or calls. See PutOrCall(201) field for description. Same values as PutOrCall(201).	@PutCall	Add to InstrumentScope
1554	InstrumentScopeFlexibleIndicator	New	Boolean	Used to limit instrument scope to securities that can be defined using flexible terms or not. See FlexibleIndicator(1244) field for description.	@FlexInd	Add to InstrumentScope
1555	InstrumentScopeCouponRate	New	Percentage	Used to limit instrument scope to specified coupon rate. See CouponRate(223) field for description.	@CpnRt	Add to InstrumentScope

1556	InstrumentScopeSecurityDesc	New	String	Used to limit instrument scope to specified security description. See SecurityDesc(107) field for description.	@Desc	Add to InstrumentScope
1557	InstrumentScopeSettlType	New	String	Used to limit instrument scope to specified settlement type. See SettlType(63) field for description. Same values as SettlType (63).	@SettlTyp	Add to InstrumentScope
1558	RiskInstrumentMultiplier	New	float	Multiplier applied to the transaction amount for comparison with risk limits. Default if not specified is 1.0.	@Mult	Add to RiskInstrumentScope
1559	NoRiskWarningLevels	New	NumInGroup	Number of risk warning levels.		Add to RiskWarningLevelGrp
1560	RiskWarningLevelPercent	New	Percentage	Percent of risk limit at which a warning is issued.	@Pct	Add to RiskWarningLevelGrp
1561	RiskWarningLevelName	New	String	Name or error message associated with the risk warning level.	@Nme	Add to RiskWarningLevelGrp
1562	NoRelatedPartyDetailID	New	NumInGroup	Number of related party detail identifiers.		Add to RelatedPartyGrp
1563	RelatedPartyDetailID	New	String	Party identifier for the party related to the party specified in PartyDetailID(1691).	@ID	Add to RelatedPartyDetail
1564	RelatedPartyDetailIDSource	New	char	Identifies the source of the RelatedPartyDetailID(1563). Same values as PartyIDSource (447)	@Src	Add to RelatedPartyDetail
1565	RelatedPartyDetailRole	New	int	Identifies the type or role of the RelatedPartyDetailID(1563) specified. Same values as PartyRole (452)	@R	Add to RelatedPartyDetail
1566	NoRelatedPartyDetailSubIDs	New	NumInGroup	Number of related party detail sub-identifiers.		Add to RelatedPartyDetailSubGrp
1567	RelatedPartyDetailSubID	New	String	Sub-identifier for the party specified in RelatedPartyID(1563).	@ID	Add to RelatedPartyDetailSubGrp
1568	RelatedPartyDetailSubIDType	New	int, Reserved4000Plus	Type of RelatedPartyDetailSubID(1567) value. Same values as PartySubIDType (803)	@Typ	Add to RelatedPartyDetailSubGrp
1569	NoRelatedPartyDetailAltID	New	NumInGroup	Number of related party detail alternate identifiers.		Add to RelatedPartyDetailAltIDGrp

1570	RelatedPartyDetailAltID	New	String	An alternate party identifier for the party specified in RelatedPartyID(1563).	@ID	Add to RelatedPartyDetailAltIDGrp
1571	RelatedPartyDetailAltIDSource	New	char	Identifies the source of the RrelatedPartyDetailAltID(1570) value. Same values as PartyIDSource (447)	@Src	Add to RelatedPartyDetailAltIDGrp
1572	NoRelatedPartyDetailAltSubIDs	New	NumInGroup	Number of related party detail alternate sub-identifiers.		Add to RelatedPartyDetailAltSubGrp
1573	RelatedPartyDetailAltSubID	New	String	Sub-identifier for the party specified in RelatedPartyDetailAltID(1570).	@ID	Add to RelatedPartyDetailAltSubGrp
1574	RelatedPartyDetailAltSubIDType	New	int, Reserved4000Plus	Type of RelatedPartyDetailAltSubID(1573) value. Same values as PartySubIDType (803)	@Typ	Add to RelatedPartyDetailAltSubGrp
1616	InstrumentScopeSecurityExchange	New	Exchange	Used to limit instrument scope to specified security exchange. See SecurityExchange(207) field for description.	@Exch	Add to InstrumentScope
1620	InstrumentScopeEncodedSecurityDescLen	New	Length	Byte length of encoded (non-ASCII characters) InstrumentScopeEncodedSecurityDesc (1621) field		Add to InstrumentScope
1621	InstrumentScopeEncodedSecurityDesc	New	data	Encoded (non-ASCII characters) representation of the InstrumentScopeSecurityDesc (1556) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the InstrumentScopeSecurityDesc field.		Add to InstrumentScope
1656	NoInstrumentScopes	New	NumInGroup	Number of instrument scopes.		Add to InstrumentScopeGrp
1657	NoRequestingPartyIDs	New	NumInGroup	Number of requesting party identifiers.		RequestingPartyGrp
1658	RequestingPartyID	New	String	Party identifier for the requesting party.	ID	RequestingPartyGrp
1659	RequestingPartyIDSource	New	char	Identifies the source of the RequestingPartyID(1658) value. Same values as PartyIDSource (447)	Src	RequestingPartyGrp

1660	RequestingPartyRole	New	int	Identifies the type or role of the RequestingPartyID(1658) specified. Same values as PartyRole (452)	R	RequestingPartyGrp
1661	NoRequestingPartySubIDs	New	NumInGroup	Number of requesting party sub-identifiers.		RequestingPartySubGrp
1662	RequestingPartySubID	New	String	Sub-identifier for the party specified in RequestingPartyID(1658).	ID	RequestingPartySubGrp
1663	RequestingPartySubIDType	New	int	Type of RequestingPartySubID(1662) value. Same values as PartySubIDType (803).	Typ	RequestingPartySubGrp
1664	EncodedRejectTextLen	New	Length	Byte length of encoded (non-ASCII characters) EncodedRejectText (1665) field.		Add to TradeCaptureReport, PositionMaintenanceReport, PartyDetailsListReport, PartyRiskLimitsReport
1665	EncodedRejectText	New	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the RejectText(1328) field.		Add to TradeCaptureReport, PositionMaintenanceReport, PartyDetailsListReport, PartyRiskLimitsReport
1666	RiskLimitRequestID	New	String	Unique identifier for the PartyRiskLimitsRequest.	@ReqID	Add to PartyRiskLimitsRequest, PartyRiskLimitsReport
1667	RiskLimitReportID	New	String	Identifier for the PartyRiskLimitsReport.	@RptID	
1668	NoRequestedRiskLimitType	New	NumInGroup	Number of risk limit types requested.		Add to RequestedRiskLimitTypesGrp
1669	NoRiskLimits	New	NumInGroup	Number of risk limits for different instrument scopes.		Add RiskLimitsGrp
1670	RiskLimitID	New	String	Unique identifier for a specific NoRiskLimits (1669) repeating group instance.	@ID	Add to PartyRiskLimitsGrp
1671	NoPartyDetails	New	NumInGroup	Number of party details.		Add to PartyDetailGrp
1672	PartyDetailStatus	New	int	Indicates the status of the party identified with PartyDetailID(1691). Valid values: 0 = Active (default if not specified) 1 = Suspended	@Stat	Add to PartyDetailGrp

1674	PartyDetailRoleQualifier	New	int	Qualifies the value of PartyRole(452) Valid values: For PartyRole = Executing Firm 0 = Agency 1 = Principal 2 = Riskless Principal For PartyRole = Clearing Firm 3 = General Clearing Member 4 = Individual Clearing Member	@Qual	Add to PartyDetailGrp
1675	RelatedPartyDetailRoleQualifier	New	String	Qualifies the value of RelatedPartyRole(1565) [Takes enumerations from PartyRoleQualifier] Valid values: For PartyRole = Executing Firm 0 = Agency 1 = Principal 2 = Riskless Principal For PartyRole = Clearing Firm 3 = General Clearing Member 4 = Individual Clearing Member	@Qual	Add to RelatedPartyDetailGrp
1676	NoPartyUpdates	New	NumInGroup	Number of party updates.		Add to PartyDetailsUpdateGrp
1677	NoPartyRiskLimits	New	NumInGroup	Number of party risk limits.		Add to PartyRiskLimitsGrp
1691	PartyDetailID	New	String	Party identifier within Parties Reference Data messages.	@ID	Add to PartyDetailGrp
1692	PartyDetailIDSource	New	char	Source of the identifier of the PartyDetailID(1691) specified.	@Src	Add to PartyDetailGrp
1693	PartyDetailRole	New	int	Identifies the type or role of PartyDetailID(1691) specified.	@R	Add to PartyDetailGrp

1694	NoPartyDetailSubIDs	New	NumInGroup	Number of party detail sub-identifiers.		Add to PartyDetailGrp
1695	PartyDetailSubID	New	String	Sub-identifier for the party specified in PartyDetailID(1691).	@ID	Add to PartyDetailSubGrp
1696	PartyDetailSubIDType	New	int	Type of PartyDetailSubID(1695) value.	@Typ	Add to PartyDetailSubGrp

8 Appendix B - Glossary Entries

Term	Definition	Field where used

9 Appendix C - Usage Examples

10 Appendix D Inline Component Reference Enhancement to the FIXML Standard

10.1 Introduction

FIXML encoding follows simple rules. Each component, repeating or not, maps to an XML element. Each instance of a repeating group becomes its own element, and multiple repetitions of the group become additional elements with the same name.

Generally speaking, the FIX Protocol uses components to impose logical order in the FIX Protocol Specification. This translates into document structure within FIXML. For example, an order might appear as:

```xml
<?xml version="1.0" encoding="UTF-8"?>
<FIXML>
        <Order ID="123" Side="1" OrdTyp="2" Px="12.34">
                <Instrmt Sym="AAPL" ID="037833100" Src="1"/>
                <OrdQty Qty="100"/>
        </Order>
</FIXML>
```

In this example, the <Instrmt> component, which is non-repeating, groups fields of a related business purpose (Sym, ID and Src) together, and it imposes logical structure. The resulting message is easier to understand than if the Instrument attributes Sym, ID, and Src all appear at the <Order> level. It also allows a type of scoping that permits short abbreviations for names, e.g. ID within <Instrmt> is the SecurityID, while ID within <Order> is the ClOrdID.

However, some common design practices within the FIX Protocol added additional components without adding true business value. For example:

1. InstrumentLegGrp, abbreviated <Leg>, is a repeating component that contains only the non-repeating component InstrumentLeg, also abbreviated <Leg>.

2. UndInstrmtGrp, abbreviated <Undly>, is a repeating component that contains only the non-repeating component UnderlyingInstrument, also abbreviated <Undly>

3. InstrumentScopeGrp, abbreviated <InstrmtScopeGrp>, contains the non-repeating group InstrumentScope, abbreviated <InstrmtScope> as well as the field InstrumentScopeOperator.

4. RiskInstrumentScopeGrp, abbreviated <InstrmtScopeGrp>, contains the non-repeating group InstrumentScope, as above, and the fields InstrumentScopeOperator and RiskInstrumentMultiplier.

In each of the above cases, the non-repeating component does not have any real business difference from the repeating component that contains it. Rather, FPL modeled components this way to facilitate reuse. For example, InstrumentScope is defined once, but it is shared with InstrumentScopeGrp, RiskInstrumentScopeGrp, and also appears in the SecurityMassStatusRequest and SecurityMassStatus messages.

This usage is transparent in Tag=Value FIX, since non-repeating components don't have any particular structure. But in FIXML, these map into pairs of components, which leads to unnecessarily complex FIXML. For example, the first scenario, using standard FIXML encoding rules, would be encoded as:

```xml
        <Leg>
                <Leg Sym="AAPL"/>
        </Leg>
        <Leg>
                <Leg Sym="CSCO"/>
        </Leg>
        <Leg>
```

```
                <Leg Sym="MSFT"/>
        </Leg>
```

And the third scenario above would be encoded as:

```
        <InstrmtScopeGrp Oper="1">
                <InstrmtScope ID="CL" Src="H" SecTyp="FUT" Exch="XCME"/>
        </InstrmtScopeGrp>
        <InstrmtScopeGrp Oper="1">
                <InstrmtScope ID="NG" Src="H" SecTyp="FUT" Exch="XCME"/>
        </InstrmtScopeGrp>
        <InstrmtScopeGrp Oper="1">
                <InstrmtScope ID="HO" Src="H" SecTyp="FUT" Exch="XCME"/>
        </InstrmtScopeGrp>
        <InstrmtScopeGrp Oper="1">
                <InstrmtScope ID="RB" Src="H" SecTyp="FUT" Exch="XCME"/>
        </InstrmtScopeGrp>
```

FPL recognized the inherent inefficiency in the first two examples above, and created an exception to the FIXML encoding rules. Both InstrumentLegGrp and UndInstrmtGrp are declared in the Repository as OptimisedImplicitBlockRepeating, which means that they do not exist as FIXML elements. So the above example would appear today as:

```
        <Leg Sym="AAPL"/>
        <Leg Sym="CSCO"/>
        <Leg Sym="MSFT"/>
```

This is perfectly readable and understandable. However, for the third and fourth scenario, this method cannot be employed. InstrumentScopeGrp and RiskInstrumentScopeGrp each contain one or two fields, respectively, in addition to the non-repeating InstrumentScope component. So they cannot be optimized away.

This Gap Analysis proposes the elimination of OptimisedImplicitBlockRepeating, and the introduction of a new method, inline component reference. Inline component reference would maintain the same optimization of the first two scenarios above and allow for the optimization of the remaining scenarios.

10.2 Implementation

OptimisedImplicitBlockRepeating will be eliminated. In its place, the Repository infrastructure will be modified to allow a message or component to include another non-repeating component as an inline reference. FIXML encoding will work as follows:

Assume component A includes non-repeating component B as an inline reference. This means:

1. Component A could be a repeating or non-repeating component.

2. Component B must be a non-repeating component.

3. Component B will not be encoded as an element. Component B's abbreviation will not appear in the resulting FIXML message.

4. All fields in Component B will appear as if they were fields that are part of Component A. In other words, they will become attributes of Component A.

5. All components within Component B will appear as if they were components within Component A. In other words, they will become elements contained within Component A.

6. This imposes additional uniqueness constraints on FIXML abbreviations. Under normal encoding rules, only the FIXML abbreviations of all fields and components in Component A must be unique. But if

Component A includes Component B as an inline reference, then all of Component B's fields and components must have unique abbreviations that do not collide with any of Component A's fields or components. So, in the example above, it would not be permissible for <Order> to include <Instrmt> as an inline reference because <Instrmt> contains SecurityID, abbreviated as "ID", and <Order> contains ClOrdID, also abbreviated as "ID". It is, in theory, possible for Component A to include both components Component B and Component C as inline references, in which case Component B's components and fields must not collide with Component C's components and fields, in addition to any components or fields within Component A.

The difference between an inline component reference and the existing OptimisedImplicitBlockRepeating method is subtle, but important. If we consider InstrumentLegGrp as Component A, and InstrumentLeg as Component B, then under the current rules, Component A goes away entirely. Under the new rules, Component A is translated into FIXML as an element, but Component B doesn't exist as an element. However, since Component A and Component B both have the same abbreviation, the result is identical. OptimisedImplicitBlockRepeating cannot be used in examples 3 and 4 above, while inline component references will work for this. Assume InstrumentScopeGrp includes InstrumentScope inline,under the new rules of inline component reference the result would be:

```
<InstrmtScopeGrp Oper="1" ID="CL" Src="H" SecTyp="FUT" Exch="XCME"/>
<InstrmtScopeGrp Oper="1" ID="NG" Src="H" SecTyp="FUT" Exch="XCME"/>
<InstrmtScopeGrp Oper="1" ID="HO" Src="H" SecTyp="FUT" Exch="XCME"/>
<InstrmtScopeGrp Oper="1" ID="RB" Src="H" SecTyp="FUT" Exch="XCME"/>
```

Note that in this case, Component A's abbreviation, and not Component B's, is used. Seeing as FPL tries to avoid using "Grp" in FIXML abbreviations when possible, and there is no longer a need to differentiate between InstrumentScopeGrp and InstrumentScope - InstrumentScopeGrp's abbreviation should now be changed to "InstrmtScope" and we would have:

```
<InstrmtScope Oper="1" ID="CL" Src="H" SecTyp="FUT" Exch="XCME"/>
<InstrmtScope Oper="1" ID="NG" Src="H" SecTyp="FUT" Exch="XCME"/>
<InstrmtScope Oper="1" ID="HO" Src="H" SecTyp="FUT" Exch="XCME"/>
<InstrmtScope Oper="1" ID="RB" Src="H" SecTyp="FUT" Exch="XCME"/>
```

10.3 Issues and Discussion Points

10.3.1   Impact

This Gap Analysis does not change the resulting FIXML encoding of either InstrumentLegGrp or UndInstrmtGrp, so applications using FIXML Schema will see no difference.

This Gap Analysis does change the encoding for InstrumentScopeGrp and RiskInstrumentScopeGrp in a way that is incompatible with its previous representation. However, these components are both recently introduced in EP105, which has not been widely adopted. FPL only knows of CME Group and Eurex implementing these messages. CME Group is in favor of this change, and Eurex does not presently use the InstrumentScopeGrp or RiskInstrumentScopeGrp components.

10.3.2   Chaining of Inline Component References

If non-repeating Component B includes non-repeating Component C as an inline reference, can Component A include Component B as an inline reference.

10.4 Repository Infrastructure Changes

- The OptimisedImplicitBlockRepeating component type will be deprecated. In practice the OptimisedImplicitBlockRepeating has not been used since the initial optimized version of FIXML.

- The Basic Repository will represent inline component references as follows:

```xml
<MsgContent added="FIX.5.0SP2" addedEP="105">
    <ComponentID>2178</ComponentID>
    <TagText>InstrumentScope</TagText>
    <Indent>1</Indent>
    <Position>3</Position>
    <Reqd>0</Reqd>
    <Inlined>1</Inlined>
</MsgContent>
```

- The Unified Repository will represent inline component references as follows:

```xml
<componentRef id="2162" name="InstrumentScope" required="0"
    legacyPosition="3"
    legacyIndent="1"
    inlined="1"
    added="FIX.5.0SP2"
    addedEP="105"
    textId="CMP_2178_REF_InstrumentScope"/>
```

- The Repository infrastructure, including the EP compiler, FIXML Schema generation, FIXimate generation, and the Repository .xsd and .sps will need to support this as part of EP105.

- FIXWiki will include the FIXML design rule changes - this is to be determined

- The FIX specification document must be updated to reflect these FIXML design rule changes.

- The Gap Analysis template must be examined to see if changes are needed.

- Word table generator for the Specification may also need to be updated - this is to be determined.

10.5 Impacts to EP105

- Abbreviation for InstrumentScopeGrp changes from <InstrmtScopeGrp> to <InstrmtScope>

- InstrumentScopeGrp will include InstrumentScope as an inlined component reference.

- Abbreviation for RiskInstrumentScopeGrp changes from <InstrmtScopeGrp> to <InstrmtScope>

- RiskInstrumentScopeGrp will include InstrumentScope as an inlined component reference.