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CME OTC Trading and Clearing Extensions

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Revision 1.0

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Document History

Revision	Date	Author	Revision Comments
0.1	July 28, 2009	Matt Simpson, CME	Initial document creation based on CME OTC trading and clearing requirements
0.2	August, 5 2009	Matt Simpson, CME	Internal review updates
0.3	September 17, 2009	Matt Simpson, CME	Updates from GExMC review
0.4	September 18, 2009	Matt Simpson, CME	Updates from GExMC review
0.5	October 1, 2009	Matt Simpson, CME	Updates from GTC review
0.6	January 16, 2011	Jim Northey, Lasalletech	Applied changes from reviews, reformatted the document for consistency with gap analysis format. Following issues were addressed: SPEC-335, SPEC-336, SPEC-337, SPEC-338, SPEC-339, SPEC-340, SPEC-341, SPEC-344, SPEC-345, SPEC-346, SPEC-347, SPEC-350, SPEC-351, SPEC-353
0.7	January 29, 2011	Jim Northey, Lasalletech	Following meeting with CME and GTC. Removed fields 1525, 1527, 1575, 1577, 1578, 1579, 1580, 1581. Renamed PosAmtSubType to PosAmtReason Renamed LegPosAmtSubType to LegPosAmtReason Renamed SourceAllocID to ParentAllocID
0.8	February 8, 2011	Jim Northey, Lasalletech	Updated based upon review by Hanno Klein – Title page and header still carry v0.6 and Jan 16, copyright is 2009 on title page, followed by 2008-2010 and 2008-2009 in the Appendix - New field for the status of the trade acknowledgement is spelled in multiple ways (TrdAckStatus, TrdAcknowledgementStatus, Trade Acknowledgement Status). Suggest to consolidate on TrdAckStatus. - Chapter 2.1, bullet 6 says that the preceding allocation is identified with IndividualAllocID. Shouldn't ParentAllocID be the preceding one and IndividualAllocID the current one? - Chapter 2.1, bullet 8 still talks about position amount subtypes and not reasons, also change explanation to "...when position amount needs to be further explained" - LastQty/LastPx in TCR says "Update" but does not show what is being changed. Needs to be marked in yellow, should be Y with strikethrough and N as new Req'd value - Rows with new fields should be marked in yellow in the tables to easily spot them - Table headers do not repeat across pages - Chapters 4.4. are obsolete as MD messages do not have any changes and are not shown (only MDFullGrp/MDIncGrp) - Chapter 5.4.1 AllocGrp should not be a subchapter of 5.4 but on its own - Chapter 5.8 DerivativeInstrument component block

			only shows new fields but none of the existing, positioning in block hence unclear. Suggest to show one field and an empty line (with a comment) before and after - Chapter 5.9 UnderlyingInstrument and 5.10 InstrumentLeg have the same issue, i.e. not showing where to position the new fields into the existing block - Appendix A, 751 TradeReportRejectReason does not show what is being updated, to be shown in yellow - Appendix A, 854 QtyType does not show how the enumerations are being revised, use strikethrough and yellow - Appendix B Glossary should not use enum values, only the field itself. In this case the values of TrdSubType are even wrong as they were already taken. Removed as builts comments appendix as it was no longer applicaable
0.9	February 9, 2011	Jim Northey, Lasalletech	Per Ryan Pierce review: Corrected TrdAckStatus field name. Removed outdated enumerations.
1.0	May 2, 2011	Jim Northey	ASBUILT Added a correction to ExecType(tag 150) description in TradeCaptureReportRequest(35=AD)
	October 31, 2011	Rich Shriver	Corrected typo in TrdSubTyp(892) Data Dictionary enumeration for Trade at Marker (from Traded at Marker) per Jira ticket SPEC-438. Removed field comments for SideTradeID (1506) and SideOrigTradeID (1507) in TrdCapRptSideGrp and TrdCapRptAckSideGrp Message Tables and changed Description of SideTradeID (1506) in Data Dictionary to reflect Jira ticket SPEC-439.

1 Introduction

CME is requesting a set of extensions to the FIX specification to support OTC trading and clearing. These extensions focus on the processes used in trade submission, clearing and valuation of OTC and off-exchange trades.

2 Business Requirements

2.1 Trade Capture Extensions

Extend the Trade Capture messages to support the submission of privately negotiated trades on listed and OTC products. Extensions to the TCR messages are being made for the following reasons.

1. Support a new trade status value to represent that a trade can be received but not yet processed. This is necessary when a trade cannot be processed in its entirety upon initial receipt and an interim status needs to be communicated that the trade has been received but not yet processed. When the trade has been processed in its entirety a status of Accepted will be returned. The status of received not yet processed can be returned on both Trade Capture Report message or the Trade Capture Report Acknowledgement. In a central clearing model this status can be set and returned by the CCP either in response to a trade submission or in response to a trade report request.
2. Support a new field that allows the status of the trade submission to be returned on the acknowledgement from the CCP. CME is proposing a new field calledTrdAckStatus which is to be added to the TradeCaptuerReportAck message and conveys the status of the trade submission request. The value would be set to Accepted if the submission was successful and Rejected if unsuccessful. A scenario in which the submission is accepted but the trade status is received not yet processed is one use case. Both pieces of information must be returned on the acknowledgement. Another scenario is one in which a trade cancellation is submitted, the cancel request is accepted, and the trade status is cancelled. Again there is a need for the Ack to communicate both the status of the request (TrdAckStatus) and the status of the trade (TrdRptStatus) due to the request.
3. Relax the requirement that LastPx and LastQty be required on the Trade Capture Report under all conditions. Multi-leg trades may be submitted with only leg level price and quantity from which the trade level price and quantity can be derived. A typical case is that of a of a high order spread submission such as a butterfly (buy1, sell 2, buy 1) in which only the leg prices and leg quantities are provided. The clearing system derives the spread type as being that of a butterfly, calculates the differential, and sets the spread quantity accordingly. The derived LastPx and LastQty are then provided on the trade report from CCP.
4. Allow a TradeCaptureReport to convey the reason for a trade submission being rejected through the addition of TradeReportRejectReason to the main level.
5. Extend the list of trade sub type values (TrdSubTyp) to support TAS trading. TAS means that a trade has been submitted to trade at the settlement price plus or minus a differential price specified on the trade. Another trade sub type being requested on behalf of the Intercontinental Exchange is “Morning Marker”. The purpose of a morning marker trade sub type is to designate that a trade is being priced according to an opening trading session
6. Add a new ParentAllocID field to the AllocGrp block to allow an allocation to be tied back to the preceding allocation which gave rise to the current allocation. The ParentAllocID is an IndividualAllocID from the preceding allocation being referenced.
7. Add a new LegQtyType and LegPriceType fields to the TrdInstrumentLegGrp block to allow leg-level quantity and price types to be provided when LegQty and LegLastPrice are present. In some cases it is necessary to specify different quantity and price types for each leg of a multi-leg trade.
8. Add a new PosAmtReason field to the PositionAmountData component block. PosAmtReason is used to qualify the PosAmtTyp value when PosAmtTyp needs to be further qualified.

9. Add a new LegPositionAmountData component block to the TrdInstrmtLegGrp block to support cash flows at the trade leg level. This is needed to allow premium amounts to be specified on multi-leg option trades.

2.2 Instrument Extensions

Provide enriched instrument definition capabilities in order to support new products and convey additional information :

1. Add a new PriceQuoteCurrency field to all Instrument blocks. This field is needed to distinguish between a true price currency and a dealt currency when trading FX. PriceQuoteCurrency will specify the currency in which the price is quoted as defined at the instrument level. It should be used in place of Currency (tag 15) which is used to express the dealt currency of a product.
2. Add a new SecurityClassificationGrp block consisting of a SecurityClassificationReason and SecurityClassificationValue. The classification group will allow instruments to be formally classified into logically related sets of instruments for any number of reasons; product sector, fee, margin, credit limit. The Reason will express the classification and the Value will be a user provided value qualifying the classification. For example, a classification of “margin” could have potential values of high yield or investment grade. A classification of “product sector” could have potential values of crude oil, electricity or natural gas.
3. Add a new InstrAttribType value to indicate that an instrument is eligible for TAS trading. TAS means that a trade is submitted with a differential price that is subsequently applied to the final settlement price in order to set a trade price.
4. Add a new LegSecurityGroup field to the InstrumentLeg component in order to represent the product group of a leg. The field should use SecurityGroup, tag 1151, as a model.This is useful in conveying multi-leg instruments where the legs may participate in separate security groups
5. Add LastUpdateTime, tag 779, to SecurityDefinition, DerivativeSecurityList, SecurityDefinitionUpdateReport, and DerivativeSecurityListUpdateReport messages in order to represent the time at which a security was last updated. This is useful in determining whether a security has changed and should be used as the most recent version.

2.3 Valuation Extensions

Provide support for new forms of valuation related to OTC products:

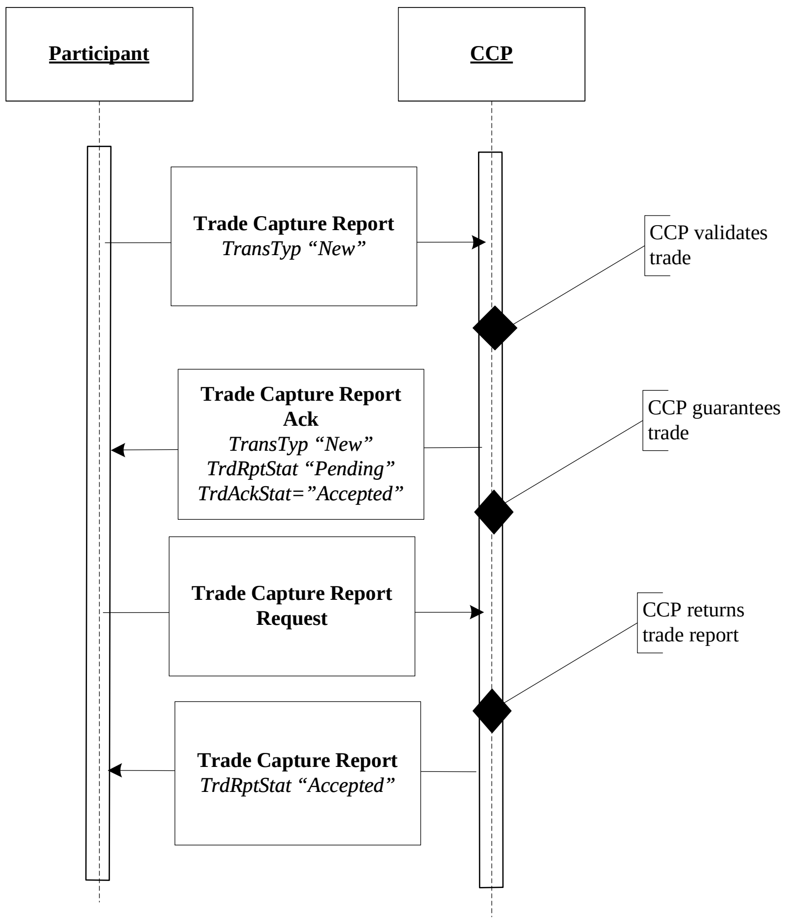
1. Add a new DiscountFactor field for calculating the present value of an amount to be paid in the future. Discount factor is commonly used in valuing interest rate swaps and forwards. The parameter is often reported and used alongside the settlement price to mark to the market a forward-type instrument.

3 Issues and Discussion Points

3.1 Trade Submission Workflow with TrdAckStatus

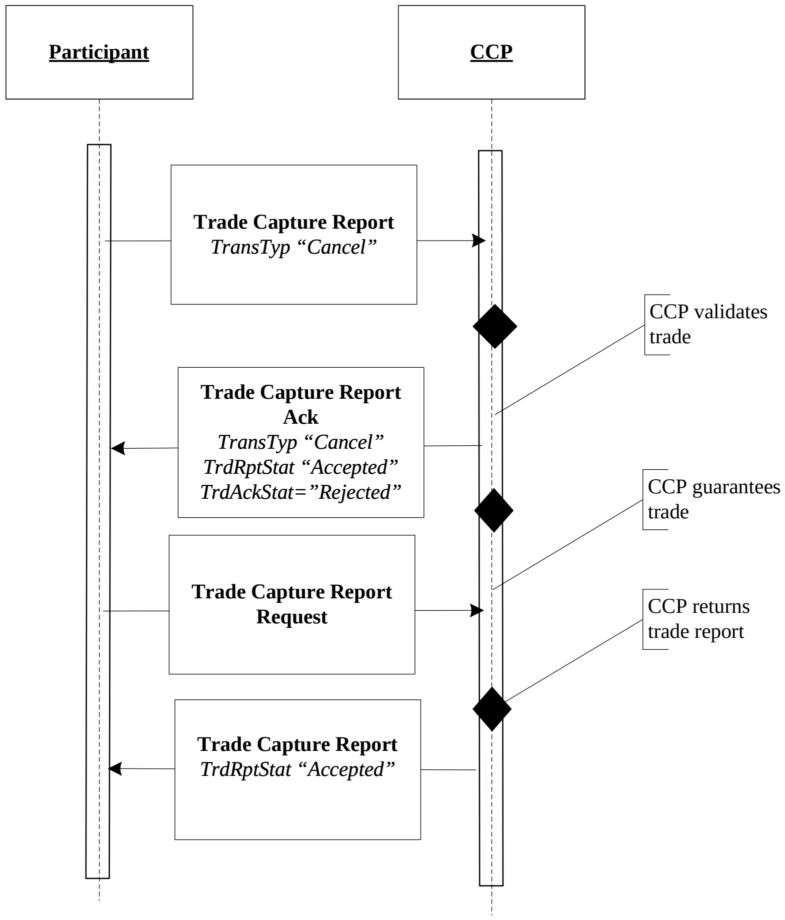
The diagram below illustrate the behavior of the new TrdAckStatus field when a new trade is submitted without being fully processed upon initial receipt by the CCP. The status of both the Submission (TrdAckStatus) and Trade (TrdRptStatus) are communicated on the Ack. In this case TrdAckStatus indicates that the Submission has been accepted and the TrdRptStatus indicates that the Trade is in a pending status awaiting further action.

New Trade Submission



The diagram below illustrates the behavior of the new TrdAckStatus field when a trade cancel is submitted and initially rejected. The status of both the Submission (TrdAckStatus) and Trade (TrdRptStatus) are communicated on the Ack. In this case TrdAckStatus indicates that the Submission has been rejected and the TrdRptStatus indicates that the Trade remains in an accepted status.

Trade Deletion



4 FIX message tables

4.1 TradeCaptureReport

The TradeCaptureReport message is being extended as follows

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	N	Trade Quantity. Conditionally required except when reporting trades to parties who will derive trade level quantity from the leg level information for multi-legged trades	Update	Field is now optional
31	LastPx	N	Trade Price. Conditionally required except when reporting trades to parties who will derive trade level price from the leg level information for multi-legged trades	Update	Field is now optional
1522	DifferentialPrice	N	Used to specify the differential price when reporting the individual leg of a spread trade.	New	
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.		
751	TradeReportRejectReason	N	Indicates the reason that a trade report was rejected	New	
1328	RejectText	N			

1329	FeeMultiplier	N			
StandardTrailer		Y			

4.2 TradeCaptureReportAck

The TradeCaptureReportAck is being extended as follows

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
StandardHeader		Y	MsgType = AR		
571	TradeReportID	N	Unique identifier for the Trade Capture Report		
1003	TradeID	N			
1040	SecondaryTradeID	N			
1041	FirmTradeID	N			
1042	SecondaryFirmTradeID	N			
487	TradeReportTransType	N	Identifies Trade Report message transaction type.		
856	TradeReportType	N	Indicates action to take on trade		
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			
component block <RootParties>		N	Insert here the set of "Root Parties" (firm identification) fields defined in "common components of application messages" Range of values on report:		
150	ExecType	N	Type of Execution being reported: Uses subset of ExecType for Trade Capture Reports		
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)The SecondaryTradeReportID that is being referenced for some action, such as correction or cancelation		

939	TrdRptStatus	N	Status of Trade Report		
1523	TrdAckStatus	N	Used to indicate the status of the trade submission (not the trade report) 0 = Accepted 1 = Rejected 2 = Received	New	
751	TradeReportRejectReason	N	Reason for Rejection of Trade Report		
818	SecondaryTradeReportID	N	(Deprecated in FIX.5.0)		
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default		
820	TradeLinkID	N	Used to associate a group of trades together. Useful for average price calculations.		
880	TrdMatchID	N			
17	ExecID	N	Exchanged assigned Execution ID (Trade Identifier)		
527	SecondaryExecID	N			
378	ExecRestatementReason	N			
570	PreviouslyReported	N			
423	PriceType	N			
549	CrossType	N			
822	UnderlyingTradingSessionID	N			
823	UnderlyingTradingSessionSubID	N			
716	SettlSessID	N			
717	SettlSessSubID	N			
854	QtyType	N			
32	LastQty	N			
31	LastPx	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"		
669	LastParPx	N			
1056	CalculatedCcyLastQty	N			
1071	LastSwapPoints	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		
194	LastSpotRate	N			
195	LastForwardPoints	N			
30	LastMkt	N			
75	TradeDate	N			
715	ClearingBusinessDate	N			
6	AvgPx	N			
819	AvgPxIndicator	N			
442	MultiLegReportingType	N			

824	TradeLegRefID	N			
60	TransactTime	N	Time ACK was issued by matching system, trading system or counterparty		
63	SettlType	N			
component block <UndInstrmtGrp>		N			
573	MatchStatus	N			
574	MatchType	N			
797	CopyMsgIndicator	N			
component block <TrdRepIndicatorsGrp>		N			
852	PublishTrdIndicator	N	(Deprecated in FIX.5.0)		
1390	TradePublishIndicator	N			
853	ShortSaleReason	N			
component block <TrdInstrmtLegGrp>		N			
component block <TrdRegTimestamps>		N			
725	ResponseTransportType	N	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.		
726	ResponseDestination	N	URI destination name. Used if ResponseTransportType is out-of-band.		
58	Text	N	May be used by the executing market to record any execution Details that are particular to that market		
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.		
1015	AsOfIndicator	N	Indicates if the trade is an outtrade from a previous day		
635	ClearingFeeIndicator	N			
component block <PositionAmountData>		N	Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"		
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.		
component block <TrdCapRptAckSideGrp>		N			
1135	RptSys	N			
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.		
64	SettlDate	N			
1329	FeeMultiplier	N			
StandardTrailer		Y			

4.3 TradeCaptureReportRequest

The TradeCaptureReportRequest is being extended as follows:

Tag	***FieldName***	***Req'd***	***Comments***	***Action***	***Mapping Usage and Comments***
StandardHeader		Y	MsgType = AD		
568	TradeRequestID	Y	Identifier for the trade request		
1003	TradeID	N			
1040	SecondaryTradeID	N			
1041	FirmTradeID	N			
1042	SecondaryFirmTradeID	N			
569	TradeRequestType	Y			
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default (snapshot only - no subscription)		
571	TradeReportID	N	To request a specific trade report		
818	SecondaryTradeReportID	N	(Deprecated in FIX.5.0)To request a specific trade report		
527	SecondaryExecID	N	Allow requests based on secondary execution identifier	New	
17	ExecID	N			
150	ExecType	N	To request all trades of a specific execution type	Change	
37	OrderID	N			
11	ClOrdID	N			
573	MatchStatus	N			
828	TrdType	N	To request all trades of a specific trade type		
829	TrdSubType	N	To request all trades of a specific trade sub type		
1123	TradeHandlingInstr	N			
830	TransferReason	N	To request all trades for a specific transfer reason		
855	SecondaryTrdType	N	To request all trades of a specific trade sub type		
820	TradeLinkID	N	To request all trades of a specific trade link id		
880	TrdMatchID	N	To request a trade matching a specific TrdMatchID		
component block <Parties>		N	Used to specify the parties for the trades to be returned (clearing firm, execution broker, trader id, etc.) ExecutingBroker ClearingFirm ContraBroker ContraClearingFirm		

			SettlementLocation - depository, CSD, or other settlement party ExecutingTrader InitiatingTrader OrderOriginator		
component block <Instrument>		N	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"		
component block <InstrumentExtension>		N	Insert here the set of "InstrumentExtension" 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"		
component block <UndInstrmtGrp>		N			
component block <InstrmtLegGrp>		N			
component block <TrdCapDtGrp>		N	Number of date ranges provided (must be 1 or 2 if specified)		
715	ClearingBusinessDate	N	To request trades for a specific clearing business date.		
336	TradingSessionID	N	To request trades for a specific trading session.		
625	TradingSessionSubID	N	To request trades for a specific trading session.		
943	TimeBracket	N	To request trades within a specific time bracket.		
54	Side	N	To request trades for a specific side of a trade.		
442	MultiLegReportingType	N	Used to indicate if trades are to be returned for the individual legs of a multileg instrument or for the overall instrument.		
578	TradeInputSource	N	To requests trades that were submitted from a specific trade input source.		
579	TradeInputDevice	N	To request trades that were submitted from a specific trade input device.		
725	ResponseTransportType	N	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.		
726	ResponseDestination	N	URI destination name. Used if ResponseTransportType is out-of-band.		
58	Text	N	Used to match specific values within Text fields		
354	EncodedTextLen	N			
355	EncodedText	N			
1011	MessageEventSource	N	Used to identify the event or source which gave rise to a message		
StandardTrailer		Y			

4.4 SecurityDefinition

The SecurityDefinition message is being extended as follows

Tag	***FieldName***	***Req'd***	***Comments***	***Action***	***Mapping Usage and Comments***

StandardHeader		Y	MsgType = d (lowercase)		
component block <ApplicationSequenceControl>		N			
964	SecurityReportID	N	Identifier for Security Definition message		
715	ClearingBusinessDate	N			
320	SecurityReqID	N			
322	SecurityResponseID	N	Identifier for the Security Definition message		
323	SecurityResponseType	N	Response to the Security Definition Request		
560	SecurityRequestResult	N	Allow result of query request to be returned to requester	New	
292	CorporateAction	N	Identifies the type of Corporate Action		
component block <Instrument>		N	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" of the requested Security		
component block <InstrumentExtension>		N	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"		
component block <UndInstrmtGrp>		N	Number of underlyings		
Component block <SecurityClassificationGrp>		N	Used to specify forms of product classifications	New	
15	Currency	N	Currency in which the price is denominated		
58	Text	N	Comment, instructions, or other identifying information.		
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.		
component block <Stipulations>		N			
component block <InstrmtLegGrp>		N	Number of legs that make up the Security		
component block <SpreadOrBenchmarkCurveData>		N			
component block <YieldData>		N			
component block <MarketSegmentGrp>		N	Contains all the security details related to listing and trading the security		
779	LastUpdateTime	N	Represents the time at which a security was last updated	New	
60	TransactTime	N			
StandardTrailer		Y			

4.5 DerivativeSecurityList

The Derivative Security List message is being extended as follows:

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
StandardHeader		Y	MsgType = AA (2 A's)		
component block		N			

<ApplicationSequenceControl>					
964	SecurityReportID	N			
320	SecurityReqID	N			
322	SecurityResponseID	N	Identifier for the Derivative Security List message		
560	SecurityRequestResult	N	Result of the Security Request identified by SecurityReqID		
715	ClearingBusinessDate	N			
component block <UnderlyingInstrument>		N	Underlying security for which derivatives are being returned		
component block <DerivativeSecurityDefinition>		N	Group block which contains all information for an option family. If provided DerivativeSecurityDefinition qualifies the strikes specified in the Instrument block.		
779	LastUpdateTime	N	Represents the time at which a security was last updated	New	
60	TransactTime	N			
393	TotNoRelatedSym	N	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.		
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.		
component block <RelSymDerivSecGrp>		N	Specifies the number of repeating symbols (instruments) specified		
StandardTrailer		Y			

4.6 SecurityDefintionUpdateReport

The SecurityDefinitionUpdateReport message will be updated as follows:

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
StandardHeader		Y	MsgType = BP		
component block <ApplicationSequenceControl>		N			
964	SecurityReportID	N	Identifier for the Security Definition Update message in a bulk transfer environment (No Request/Response)		
320	SecurityReqID	N			
322	SecurityResponseID	N	Identifier for the Security Definition message.		
323	SecurityResponseType	N	Response to the Security Definition Request.		
715	ClearingBusinessDate	N			
980	SecurityUpdateAction	N			
292	CorporateAction	N	Identifies the type of Corporate Action		
component block <Instrument>		N			
component block <InstrumentExtension>		N			
component block <UndInstrmtGrp>		N			
15	Currency	N			
58	Text	N	Comment, instructions, or other identifying		

			information.		
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.		
component block <Stipulations>		N			
component block <InstrmtLegGrp>		N			
component block <SpreadOrBenchmarkCurveData>		N			
component block <YieldData>		N			
component block <MarketSegmentGrp>		N	Contains all the security details related to listing and trading the security		
779	LastUpdateTime	N	Represents the time at which a security was last updated	New	
60	TransactTime	N			
StandardTrailer		Y			

4.7 DerivativeSecurityListUpdateReport

The DerivativeSecurityListUpdateReport message will be updated as follows:

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
StandardHeader		Y	MsgType = BR		
component block <ApplicationSequenceControl>		N			
320	SecurityReqID	N			
322	SecurityResponseID	N	Identifier for the Derivative Security List message		
560	SecurityRequestResult	N	Result of the Security Request identified by SecurityReqID		
980	SecurityUpdateAction	N	Updates can be applied to Underlying or option class. If Series information provided, then Series has explicitly changed		
component block <UnderlyingInstrument>		N	Underlying security for which derivatives are being returned		
component block <DerivativeSecurityDefinition>		N	Group block which contains all information for an option family. If provided DerivativeSecurityDefinition qualifies the strikes specified in the Instrument block. DerivativeSecurityDefinition contains the following components: DerivativeInstrument. DerivativeInstrumentExtension, MarketSegmentGrp		
779	LastUpdateTime	N	Represents the time at which a security was last updated	New	
60	TransactTime	N			
393	TotNoRelatedSym	N	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.		

893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.		
component block <RelSymDerivSecUpdGrp>		N			
StandardTrailer		Y			

5 FIX component blocks

5.1 TrdCapRptSideGrp component block

Tag		FieldName	Req'd	Comments	Action	Mapping Usage and Comments
552	NoSides		Y	Number of sides		
à	54	Side	Y			
à	1427	SideExecID	N	Execution Identifier assigned by Market - used when each side of a trade is assigned its own unique ExecID		
à	1428	OrderDelay	N			
à	1429	OrderDelayUnit	N			
à	1009	SideLastQty	N	Used to indicate the quantity on one side of a multi-sided Trade Capture Report		
à	1005	SideTradeReportID	N	Used to indicate the report ID on one side of a multi-sided Trade Capture Report		
à	1506	SideTradeID	N		New	
à	1507	SideOrigTradeID	N		New	
à	1006	SideFillStationCd	N	Used for order routing to indicate the Fill Station Code on one side of a multi-sided Trade Capture Report		
à	1007	SideReasonCd	N	Used to indicate the reason of a multi-sided Trade Capture Report		
à	83	RptSeq	N	Used for order routing to indicate the fill sequence on one side of a multi-sided Trade Capture Report		
à	1008	SideTrdSubTyp	N	Used to support multi-sided orders of different trade types		
à	430	NetGrossInd	N	Code to represent whether value is net (inclusive of tax) or gross.		
à	1154	SideCurrency	N	Used to Identify the Currency of the Trade Report Side.		
à	1155	SideSettlCurrency	N	Used to Identify the Settlement Currency of the Trade Report Side.		
à	component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application		

				Messages" Range of values on report:		
à	1	Account	N	Required for executions against electronically submitted orders which were assigned an account by the institution or intermediary		
à	660	AcctIDSource	N			
à	581	AccountType	N	Specifies type of account		
à	component block <LimitAmts>		N	Insert here the set of "LimitAmts" fields defined in "Common Components"		
à	81	ProcessCode	N	Used to specify Step-out trades		
à	575	OddLot	N	(Deprecated in FIX.5.0)		
à	component block <ClrInstGrp>		N			
à	578	TradeInputSource	N			
à	579	TradeInputDevice	N			
à	376	ComplianceID	N			
à	377	SolicitedFlag	N			
à	582	CustOrderCapacity	N	The customer capacity for this trade		
à	336	TradingSessionID	N	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionID then applies to all sides of the trade		
à	625	TradingSessionSubID	N	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionSubID then applies to all sides of the trade		
à	943	TimeBracket	N			
à	component block <CommissionData>		N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages" Note: On a fill/partial fill messages, it represents value for that fill/partial fill, on ExecType=Calculated, it represents cumulative value for the order. Monetary commission values are expressed in the currency reflected by the Currency field.		
à	157	NumDaysInterest	N			
à	230	ExDate	N			
à	158	AccruedInterestRate	N			
à	159	AccruedInterestAmt	N			
à	738	InterestAtMaturity	N			
à	920	EndAccruedInterestAmt	N	For repurchase agreements the accrued interest on termination.		
à	921	StartCash	N	For repurchase agreements the start (dirty) cash consideration		

à	922	EndCash	N	For repurchase agreements the end (dirty) cash consideration		
à	238	Concession	N			
à	237	TotalTakedown	N			
à	118	NetMoney	N	Note: On a fill/partial fill messages, it represents value for that fill/partial fill, on ExecType=Calculated, it represents cumulative value for the order. Value expressed in the currency reflected by the Currency field.		
à	119	SettlCurrAmt	N	Used to report results of forex accommodation trade		
à	155	SettlCurrFxRate	N	Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency		
à	156	SettlCurrFxRateCalc	N	Specifies whether the SettlCurrFxRate should be multiplied or divided		
à	77	PositionEffect	N	For use in derivatives omnibus accounting		
à	58	Text	N	May be used by the executing market to record any execution Details that are particular to that market		
à	354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.		
à	355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		
à	752	SideMultiLegReportingType	N	Default is a single security if not specified. Provided to support the scenario where a single leg instrument trades against an individual leg of a multileg instrument.		
à	component block <ContAmtGrp>		N			
à	component block <Stipulations>		N			
à	component block <MiscFeesGrp>		N			
à	825	ExchangeRule	N	Used to report any exchange rules that apply to this trade.		
à	826	TradeAllocIndicator	N	Identifies if the trade is to be allocated		
à	591	PreallocMethod	N			
à	70	AllocID	N	Used to assign an ID to the block of preallocations		
à	component block <TrdAllocGrp>		N			
à	component block <SideTrdRegTS>		N	Used to indicate the regulatory time stamp on one side of a multi-sided Trade Capture		

				Report.		
à	component block <SettlDetails>		N	Conveys settlement account details reported as part of obligation		
à	1072	SideGrossTradeAmt	N			
à	1057	AggressorIndicator	N			
à	1139	ExchangeSpecialInstructions	N			
à	1115	OrderCategory	N			
à	1444	SideLiquidityInd	N			
à	component block <TradeReportOrderDetail>		N	Order details for the order associated with this side of the trade		

5.2 TrdInstrmtLegGrp component block

Tag	FieldName		Req'd	Comments	Action	Mapping Usage and Comments
555	NoLegs		N	Number of legs Identifies a Multi-leg Execution if present and non-zero.		
à	component block <InstrumentLeg>		N	Must be provided if Number of legs > 0		
à	component block <LegPositionAmountData>		N		New	
à	687	LegQty	N			
à	690	LegSwapType	N	Instead of LegQty - requests that the sellside calculate LegQty based on opposite Leg		
à	990	LegReportID	N	Additional attribute to store the Trade ID of the Leg.		
à	1152	LegNumber	N	Allow sequencing of Legs for a Strategy to be captured		
à	component block <LegStipulations>		N			
à	564	LegPositionEffect	N	Provide if the PositionEffect for the leg is different from that specified for the overall multileg security		
à	565	LegCoveredOrUncovered	N	Provide if the CoveredOrUncovered for the leg is different from that specified for the overall multileg security.		
à	component block <NestedParties>		N	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages" Used for NestedPartyRole=Leg		

				Clearing Firm/Account, Leg Account/Account Type		
à	654	LegRefID	N	Used to identify a specific leg.		
à	587	LegSettlType	N			
à	588	LegSettlDate	N	Takes precedence over LegSettlmntTyp value and conditionally required/omitted for specific LegSettlType values.		
à	637	LegLastPx	N	Used to report the execution price assigned to the leg of the multileg instrument		
à	686	LegPriceType	N	Indicates the price type provided with each leg of a multi-leg trade	New	
à	675	LegSettlCurrency	N			
à	1073	LegLastForwardPoints	N			
à	1074	LegCalculatedCcyLastQty	N			
à	1075	LegGrossTradeAmt	N	For FX Futures can be used to express the notional value of a trade when LegLastQty and other quantity fields are expressed in terms of number of contracts - LegContractMultiplier (231) is required in this case.		
à	1379	LegVolatility	N			
à	1381	LegDividendYield	N			
à	1383	LegCurrencyRatio	N			
à	1384	LegExecInst	N			
à	1418	LegLastQty	N			
à	1591	LegQtyTyp	N	Leg quantity type to be specified at the leg level. Can be different for each leg	New	
à	component block <TradeCapLegUnderlyingsGrp>		N			

5.3 PositionAmountData component block

The PositionAmountData component block is used to report netted amounts associated with position quantities. In the listed derivatives market the amount is generally expressing a type of futures variation or option premium. In the equities market this may be the net pay or collect on a given position.

Tag		FieldName	Req'd	Comments	Action	Mapping Usage and Comments
753	NoPosAmt		N	Number of Position Amount entries		
à	707	PosAmtType	N			
à	708	PosAmt	N			
à	1055	PositionCurrency	N			
à	1585	PosAmtReason	N	Specifies the reason for an amount type when reported on a position. Useful when multiple instances of the same amount type are reported. 1000+ reserved for bilateral use between parties	New	

5.4 LegPositionAmountData component block

Add a new LegPositionAmountData component to the TrdInstrmtLegGrp to allow cash flow amounts to be associated with a leg.

Tag		FieldName	Req'd	Comments	Action	Mapping Usage and Comments
1586	NoLegPosAmt		N	Number of Position Amount entries	New	
à	1587	LegPosAmt	N	Conditionally required if NoLegPosAmt > 0.	New	
à	1588	LegPosAmtType	N		New	
à	1589	LegPosCurrency	N		New	
à	1590	LegPosAmtReason	N		New	

5.5 AllocGrp component block

Tag		FieldName	Req'd	Comments	Action	Mapping Usage and Comments
78	NoAllocs		N	Conditionally required except when AllocTransType = Cancel, or when AllocType = Ready-to-book or Warehouse instruction		
à	79	AllocAccount	N	May be the same value as BrokerOfCredit if ProcessCode is step-out or soft-dollar step-out and Institution does not wish to disclose individual account breakdowns to the ExecBroker. Required if NoAllocs > 0. Must be first field in repeating group. Conditionally required except when for AllocTransType="Cancel", or when AllocType= "Ready-To-Book" or "Warehouse instruction".		
à	661	AllocAcctIDSource	N			
à	573	MatchStatus	N			
à	366	AllocPrice	N	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount plus AllocPrice form a unique Allocs entry. Used in lieu of AllocAvgPx.		
à	80	AllocQty	N	Conditionally required except when for AllocTransType="Cancel", or when AllocType= "Ready-To-Book" or "Warehouse instruction".		
à	467	IndividualAllocID	N			
à	1593	ParentAllocID	N		New	
à	81	ProcessCode	N			
à	989	SecondaryIndividualAllocID	N	Can be used by an intermediary to specify an allocation ID assigned by the intermediary's system.		
à	1002	AllocMethod	N	Specifies the method under which a trade quantity was allocated.		
à	993	AllocCustomerCapacity	N	Can be used for granular reporting of separate allocation detail within a single trade report or allocation message.		
à	1047	AllocPositionEffect	N			
à	992	IndividualAllocType	N			
à	component block <NestedParties>		N	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages" Used for NestedPartyRole=BrokerOfCredit,		

				ClientID, Settlement location (PSET), etc. Note: this field can be used for settlement location (PSET) information.		
à	208	NotifyBrokerOfCredit	N			
à	209	AllocHandlInst	N			
à	161	AllocText	N	Free format text field related to this AllocAccount		
à	360	EncodedAllocTextLen	N	Must be set if EncodedAllocText field is specified and must immediately precede it.		
à	361	EncodedAllocText	N	Encoded (non-ASCII characters) representation of the AllocText field in the encoded format specified via the MessageEncoding field.		
à	component block <CommissionData>		N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"		
à	153	AllocAvgPx	N	AvgPx for this AllocAccount. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points) for this allocation, expressed in terms of Currency(15). For Fixed Income always express value as "percent of par".		
à	154	AllocNetMoney	N	NetMoney for this AllocAccount ((AllocQty * AllocAvgPx) - Commission - sum of MiscFeeAmt + AccruedInterestAmt) if a Sell. ((AllocQty * AllocAvgPx) + Commission + sum of MiscFeeAmt + AccruedInterestAmt) if a Buy. For FX, if specified, expressed in terms of Currency(15).		
à	119	SettlCurrAmt	N	(Deprecated in FIX.4.4)Replaced by AllocSettlCurrAmt		
à	737	AllocSettlCurrAmt	N	AllocNetMoney in AllocSettlCurrency for this AllocAccount if AllocSettlCurrency is different from "overall" Currency		
à	120	SettlCurrency	N	(Deprecated in FIX.4.4)Replaced by AllocSettlCurrency SettlCurrency for this AllocAccount if different from "overall" Currency. Required if SettlCurrAmt is specified.		
à	736	AllocSettlCurrency	N	AllocSettlCurrency for this AllocAccount if different from "overall" Currency. Required if AllocSettlCurrAmt is specified. Required for NDFs.		

à	155	SettlCurrFxRate	N	Foreign exchange rate used to compute AllocSettlCurrAmt from Currency to AllocSettlCurrency		
à	156	SettlCurrFxRateCalc	N	Specifies whether the SettlCurrFxRate should be multiplied or divided		
à	742	AllocAccruedInterestAmt	N	Applicable for Convertible Bonds and fixed income		
à	741	AllocInterestAtMaturity	N	Applicable for securities that pay interest in lump-sum at maturity		
à	component block <MiscFeesGrp>		N			
à	component block <ClrInstGrp>		N			
à	635	ClearingFeeIndicator	N			
à	780	AllocSettlInstType	N	Used to indicate whether settlement instructions are provided on this message, and if not, how they are to be derived. Absence of this field implies use of default instructions.		
à	component block <SettlInstructionsData>		N	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages" Used to communicate settlement instructions for this AllocAccount detail. Required if AllocSettlInstType = 2 or 3.		

5.6 TrdAllocGrp component block

Tag	*FieldName*		*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
78	NoAllocs		N	Number of repeating groups for trade allocation		
à	79	AllocAccount	N	Required if NoAllocs > 0. Must be first field in repeating group.		
à	661	AllocAcctIDSource	N			
à	736	AllocSettlCurrency	N			
à	467	IndividualAllocID	N			
à	1593	ParentAllocID	N		New	
à	component block <NestedParties2>		N	Insert here the set of "NestedParties2" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages"		
à	80	AllocQty	N			
à	993	AllocCustomerCapacity	N	Can be used for granular reporting of separate allocation		

				detail within a single trade report or allocation message.		
à	1002	AllocMethod	N	Specifies the method under which a trade quantity was allocated.		
à	989	SecondaryIndividualAllocID	N	Provides support for an intermediary assigned allocation ID		
à	1136	AllocClearingFeeIndicator	N			

5.7 TrdCapRptAckSideGrp component block

Tag	FieldName		Req'd	Comments	Action	Mapping Usage and Comments
552	NoSides		Y			
à	54	Side	Y			
à	1427	SideExecID	N	This refers to the ExecID of the execution being reported. Used in trade reporting models that utilize different execution IDs for each side of the trade. This is used when reporting a trade with two or more sides.		
à	1506	SideTradeID	N		New	
à	1507	SideOrigTradeID	N		New	
à	1428	OrderDelay	N			
à	1429	OrderDelayUnit	N	Used in conjunction with OrderDelay to specify the time unit being expressed. Default is "seconds" if not specified.		
à	component block <Parties>		N	Insert here here the set of "Parties" fields defined in "Common Components of Application Messages"		
à	1	Account	N			
à	660	AcctIDSource	N			
à	581	AccountType	N			
à	component block <LimitAmts>		N	Insert here the set of "LimitAmts" field defined in "Common Components"		
à	81	ProcessCode	N			
à	575	OddLot	N	(Deprecated in FIX.5.0)		
à	component block <ClrInstGrp>		N			
à	578	TradeInputSource	N			
à	579	TradeInputDevice	N			
à	376	ComplianceID	N			
à	377	SolicitedFlag	N			
à	582	CustOrderCapacity	N			
à	336	TradingSessionID	N	Generally the same for all sides of a trade, if reported only on the		

				first side the same TradingSessionID will apply to all sides of the trade		
à	625	TradingSessionSubID	N	Generally the same for all sides of a trade, if reported only on the first side the same TradingSessionSubID will apply to all sides of the trade.		
à	943	TimeBracket	N			
à	430	NetGrossInd	N	Code to represent whether value is net (inclusive of tax) or gross.		
à	1154	SideCurrency	N	Used to Identify the Currency of the Trade Report Side.		
à	1155	SideSettlCurrency	N	Used to Identify the Settlement Currency of the Trade Report Side.		
à	component block <CommissionData>		N	Insert here here the set of "Commission Data" fields defined in "Common Components of Application Messages"		
à	157	NumDaysInterest	N			
à	230	ExDate	N			
à	158	AccruedInterestRate	N			
à	159	AccruedInterestAmt	N			
à	738	InterestAtMaturity	N			
à	920	EndAccruedInterestAmt	N			
à	921	StartCash	N			
à	922	EndCash	N			
à	238	Concession	N			
à	237	TotalTakedown	N			
à	118	NetMoney	N			
à	119	SettlCurrAmt	N			
à	155	SettlCurrFxRate	N			
à	156	SettlCurrFxRateCalc	N			
à	77	PositionEffect	N			
à	752	SideMultiLegReportingType	N			
à	component block <ContAmtGrp>		N			
à	component block <Stipulations>		N	Insert here here the set of "Stipulations" fields defined in "Common Components of Application Messages"		
à	component block <MiscFeesGrp>		N			
à	825	ExchangeRule	N			
à	component block <SettlDetails>		N	Conveys settlement account details reported as part of obligation		
à	826	TradeAllocIndicator	N			
à	591	PreallocMethod	N			
à	70	AllocID	N			
à	component block <TrdAllocGrp>		N			
à	1072	SideGrossTradeAmt	N			

à	1057	AggressorIndicator	N			
à	1009	SideLastQty	N			
à	1005	SideTradeReportID	N			
à	1006	SideFillStationCd	N			
à	1007	SideReasonCd	N			
à	83	RptSeq	N			
à	1008	SideTrdSubTyp	N			
à	1115	OrderCategory	N			
à	component block <TradeReportOrderDetail>		N	Details of the order associated with this side of the trade.		
à	component block <SideTrdRegTS>		N			

5.8 Instrument Component block

The Instrument component block is being modified as follows

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
55	Symbol	N	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use "[N/A]" for products which do not have a symbol.		
65	SymbolSfx	N	Used in Fixed Income with a value of "WI" to indicate "When Issued" for a security to be reissued under an old CUSIP or ISIN or with a value of "CD" to indicate a EUCP with lump-sum interest rather than discount price.		
48	SecurityID	N	Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified.		
22	SecurityIDSource	N	Required if SecurityID is specified.		
component block <SecAltIDGrp>		N	Number of alternate Security Identifiers		
460	Product	N	Indicates the type of product the security is associated with (high-level category)		
1227	ProductComplex	N	Identifies an entire suite of products for a given market. In Futures this may be "interest rates", "agricultural", "equity indexes", etc		
1151	SecurityGroup	N	An exchange specific name		

			assigned to a group of related securities which may be concurrently affected by market events and actions.		
461	CFICode	N	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments.		
167	SecurityType	N	It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Required for Fixed Income. Refer to Volume 7 - Fixed Income Futures and Options should be specified using the CFICode[461] field instead of SecurityType[167] (Refer to Volume 7 - Recommendations and Guidelines for Futures and Options Markets.)		
762	SecuritySubType	N	Sub-type qualification/identification of the SecurityType (e.g. for SecurityType="MLEG"). If specified, SecurityType is required.		
200	MaturityMonthYear	N	Specifies the month and year of maturity. Applicable for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures). Note MaturityDate (a full date) can also be specified.		
541	MaturityDate	N	Specifies date of maturity (a full date). Note that standardized derivatives which are typically only referenced by month and year (e.g. S&P futures).may use MaturityMonthYear and/or this field. When using MaturityMonthYear, it is recommended that markets and sell sides report the MaturityDate on all outbound messages as a means of data enrichment. For NDFs this represents the fixing date of the contract.		
1079	MaturityTime	N	For NDFs this represents the		

			fixing time of the contract. It is optional to specify the fixing time.		
966	SettleOnOpenFlag	N	Indicator to determine if Instrument is Settle on Open.		
1049	InstrmtAssignmentMethod	N			
965	SecurityStatus	N	Gives the current state of the instrument		
224	CouponPaymentDate	N	Date interest is to be paid. Used in identifying Corporate Bond issues.		
1449	RestructuringType	N			
1450	Seniority	N			
1451	NotionalPercentageOutstanding	N			
1452	OriginalNotionalPercentageOutstanding	N			
1457	AttachmentPoint	N			
1458	DetachmentPoint	N			
225	IssueDate	N	Date instrument was issued. For Fixed Income IOIs for new issues, specifies the issue date.		
239	RepoCollateralSecurityType	N	(Deprecated in FIX.4.4)		
226	RepurchaseTerm	N	(Deprecated in FIX.4.4)		
227	RepurchaseRate	N	(Deprecated in FIX.4.4)		
228	Factor	N	For Fixed Income: Amortization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than 1. In TIPS securities this is the Inflation index. Qty * Factor * Price = Gross Trade Amount For Derivatives: Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract. (Qty * Price) * Factor = Nominal Value		
255	CreditRating	N			
543	InstrRegistry	N	The location at which records of ownership are maintained for this instrument, and at which ownership changes must be recorded. Can be used in conjunction with ISIN to address ISIN uniqueness issues.		
470	CountryOfIssue	N	ISO Country code of instrument issue (e.g. the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (e.g. CUSIP for		

			Municipal Bonds without ISIN) to provide uniqueness.		
471	StateOrProvinceOfIssue	N	A two-character state or province abbreviation.		
472	LocaleOfIssue	N	The three-character IATA code for a locale (e.g. airport code for Municipal Bonds).		
240	RedemptionDate	N	(Deprecated in FIX.4.4)		
202	StrikePrice	N	Used for derivatives, such as options and covered warrants		
947	StrikeCurrency	N	Used for derivatives		
967	StrikeMultiplier	N	Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.		
968	StrikeValue	N	Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.		
1478	StrikePriceDeterminationMethod	N			
1479	StrikePriceBoundaryMethod	N			
1480	StrikePriceBoundaryPrecision	N			
1481	UnderlyingPriceDeterminationMethod	N			
206	OptAttribute	N	Used for derivatives, such as options and covered warrants to indicate a versioning of the contract when required due to corporate actions to the underlying. Should not be used to indicate type of option - use the CFICode[461] for this purpose.		
231	ContractMultiplier	N	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.		
1435	ContractMultiplierUnit	N			
1439	FlowScheduleType	N			
969	MinPriceIncrement	N	Minimum price increment for the instrument. Could also be used to represent tick value.		
1146	MinPriceIncrementAmount	N	Minimum price increment amount associated with the MinPriceIncrement [969]. For listed derivatives, the value can be calculated by multiplying MinPriceIncrement by ContractValueFactor [231]		
996	UnitOfMeasure	N	0		
1147	UnitOfMeasureQty	N			
1191	PriceUnitOfMeasure	N			
1192	PriceUnitOfMeasureQty	N			

1193	SettlMethod	N	Settlement method for a contract. Can be used as an alternative to CFI Code value		
1194	ExerciseStyle	N	Type of exercise of a derivatives security		
1482	OptPayoutType	N			
1195	OptPayoutAmount	N	Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount		
1196	PriceQuoteMethod	N	Method for price quotation		
1197	ValuationMethod	N	Indicates type of valuation method used.		
1524	PriceQuoteCurrency	N		New	
1198	ListMethod	N	Indicates whether the instruments are pre-listed only or can also be defined via user request		
1199	CapPrice	N	Used to express the ceiling price of a capped call		
1200	FloorPrice	N	Used to express the floor price of a capped put		
201	PutOrCall	N	Used to express option right		
1244	FlexibleIndicator	N	Used to indicate if a security has been defined as flexible according to "non-standard" means. Analog to CFICode Standard/Non-standard indicator		
1242	FlexProductEligibilityIndicator	N	Used to indicate if a product or group of product supports the creation of flexible securities		
997	TimeUnit	N	Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.)		
223	CouponRate	N	For Fixed Income.		
207	SecurityExchange	N	Can be used to identify the security.		
970	PositionLimit	N	Position Limit for the instrument.		
971	NTPositionLimit	N	Near-term Position Limit for the instrument.		
106	Issuer	N			
348	EncodedIssuerLen	N	Must be set if EncodedIssuer field is specified and must immediately precede it.		
349	EncodedIssuer	N	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.		
107	SecurityDesc	N			
350	EncodedSecurityDescLen	N	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.		
351	EncodedSecurityDesc	N	Encoded (non-ASCII characters)		

			representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.		
component block <SecurityXML>		N	Embedded XML document describing security.		
691	Pool	N	Identifies MBS / ABS pool		
667	ContractSettlMonth	N	Must be present for MBS/TBA		
875	CPProgram	N	The program under which a commercial paper is issued		
876	CPRegType	N	The registration type of a commercial paper issuance		
component block <EvntGrp>		N	Number of repeating EventType group entries.		
873	DatedDate	N	If different from IssueDate		
874	InterestAccrualDate	N	If different from IssueDate and DatedDate		
component block <InstrumentParties>		N	Used to identify the parties listing a specific instrument		
component block <ComplexEvents>		N			

5.9 DerivativeInstrument Component block

The DerivativeInstrument component block is being modified as follows

Tag	***FieldName***	***Req'd***	***Comments***	***Action***	***Mapping Usage and Comments***
	… fields redacted for brevity…				
1319	DerivativeValuationMethod	N			
1576	DerivativePriceQuoteCurrency	N		New	
1320	DerivativeListMethod	N			
	… fields redacted for brevity…				

5.10 UnderlyingInstrument Component block

The UnderlyingInstrument component block is being modified as follows

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
	… fields redacted for brevity…				
1419	UnderlyingExerciseStyle	N			
1526	UndlyPriceQuoteCurrency	N		New	
435	UnderlyingCouponRate	N			
	… fields redacted for brevity…				

5.11 InstrumentLeg Component block

The UnderlyingInstrument component block is being modified as follows

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
	… fields redacted for brevity…				
607	LegProduct	N			
1594	LegSecurityGroup	N		New	
608	LegCFICode	N			
	… fields redacted for brevity…				
1420	LegExerciseStyle	N			
1528	LegPriceQuoteCurrency	N		New	
615	LegCouponRate	N			
	… fields redacted for brevity…				

5.12 SecurityClassificationGrp block

Add a new Product Classification Component block to support extended classification of products. Add to Instrument block.

Tag	FieldName		Req'd	Comments	Action	Mapping Usage and Comments
1582	NoSecurityClassifications		N		New	
à	1583	SecurityClassificationReason	N	Conditionally required if NoSecurityClassifications > 0.	New	
à	1584	SecurityClassificationValue	N		New	

5.13 MDFullGrp component block

The MDFullGrp component is being modified as follows:

Tag	***FieldName***		***Req'd***	***Comments***	***Action***	***Mapping Usage and Comments***
268	NoMDEntries		Y	Number of entries following.		
à	269	MDEntryType	Y	Must be the first field in this repeating group.		
à	278	MDEntryID	N	Conditionally required when maintaining an order-depth book, that is, when AggregatedBook (266) is "N". allows subsequent Incremental changes to be applied using MDEntryID.		
à	270	MDEntryPx	N	Conditionally required if MDEntryType is not Imbalance(A)), Trade Volume (B), or Open Interest(C); Conditionally required when MDEntryType = "auction clearing price"		
à	423	PriceType	N			
à	component block <YieldData>		N	Insert here the set of YieldData (yield-related) fields defined in "Common Components of Application Messages		
à	component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of SpreadOrBenchmarkCurveData (Fixed Income spread or benchmark curve) fields defined in Common Components of Application Messages		
à	40	OrdType	N	Used to support market mechanism type; limit order, market order, committed principal order		
à	15	Currency	N	Can be used to specify the currency of the quoted price.		
à	120	SettlCurrency	N	Required for NDFs to specify the settlement currency (fixing currency).		
à	component block <RateSource>		N			
à	271	MDEntrySize	N	Conditionally required if MDEntryType = Bid(0), Offer(1), Trade(2)), Trade Volume (B), or Open Interest(C) conditionally required when MDEntryType = "auction clearing price"		
à	component block <SecSizesGrp>		N			
à	1093	LotType	N	Can be used to specify the lot type of the quoted size in order depth books.		
à	272	MDEntryDate	N			
à	273	MDEntryTime	N			
à	274	TickDirection	N			
à	275	MDMkt	N	(Deprecated in FIX.5.0)Market posting quote / trade. Valid values: See Volume 6: Appendix 6-C		
à	336	TradingSessionID	N			
à	625	TradingSessionSubID	N			
à	326	SecurityTradingStatus	N			

à	327	HaltReason	N			
à	276	QuoteCondition	N	Space-delimited list of conditions describing a quote.		
à	277	TradeCondition	N	Space-delimited list of conditions describing a trade		
à	282	MDEntryOriginator	N	(Deprecated in FIX.5.0)		
à	283	LocationID	N	(Deprecated in FIX.5.0)		
à	284	DeskID	N	(Deprecated in FIX.5.0)		
à	286	OpenCloseSettlFlag	N	Used if MDEntryType = Opening Price(4), Closing Price(5), or Settlement Price(6).		
à	59	TimeInForce	N	For optional use when this Bid or Offer represents an order		
à	432	ExpireDate	N	For optional use when this Bid or Offer represents an order. ExpireDate and ExpireTime cannot both be specified in one Market Data Entry.		
à	126	ExpireTime	N	For optional use when this Bid or Offer represents an order. ExpireDate and ExpireTime cannot both be specified in one Market Data Entry.		
à	1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)		
à	110	MinQty	N	For optional use when this Bid or Offer represents an order		
à	18	ExecInst	N	Can contain multiple instructions, space delimited.		
à	287	SellerDays	N			
à	37	OrderID	N	For optional use when this Bid, Offer, or Trade represents an order		
à	198	SecondaryOrderID	N	For optional use to support Hit/Take (selecting a specific order from the feed) without disclosing a private order id.		
à	299	QuoteEntryID	N	For optional use when this Bid, Offer, or Trade represents a quote		
à	288	MDEntryBuyer	N	For optional use in reporting Trades		
à	289	MDEntrySeller	N	For optional use in reporting Trades		
à	346	NumberOfOrders	N	In an Aggregated Book, used to show how many individual orders make up an MDEntry		
à	290	MDEntryPositionNo	N	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1		
à	546	Scope	N			
à	811	PriceDelta	N			
à	828	TrdType	N	Specifies trade type when a trade is being reported. Must be used when MDEntryType(269) = Trade(2).		
à	58	Text	N	Text to describe the Market Data Entry. Part of repeating group.		
à	354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede		

				it.		
à	355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		
à	1023	MDPriceLevel	N	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1		
à	528	OrderCapacity	N	Designates the capacity of the firm placing the order		
à	1024	MDOriginType	N			
à	332	HighPx	N	Used to report high price in association with trade, bid or ask rather than a separate entity		
à	333	LowPx	N	Used to report low price in association with trade, bid or ask rather than a separate entitty		
à	1025	FirstPx	N	Indicates the first price of a trading session; can be a bid, ask, or trade price.		
à	31	LastPx	N	Indicates the last price of a trading session; can be a bid, ask, or trade price.		
à	1592	DiscountFactor	N		New	
à	1020	TradeVolume	N	Used to report trade volume in association with trade, bid or ask rather than a separate entity		
à	63	SettlType	N			
à	64	SettlDate	N	Indicates date on which instrument will settle. For NDFs required for specifying the "value date".		
à	1070	MDQuoteType	N			
à	83	RptSeq	N	Used to identify the sequence number within a feed type		
à	1048	DealingCapacity	N	Identifies role of dealer; Agent, Principal, RisklessPrincipal		
à	1026	MDEntrySpotRate	N			
à	1027	MDEntryForwardPoints	N			
à	component block <Parties>		N			

5.14 MDIncGrp component block

The MDIncGrp component is being modified as follows:

Tag		FieldName	Req'd	Comments	Action	Mapping Usage and Comments
268	NoMDEntries		Y	Number of entries following.		
à	279	MDUpdateAction	Y	Must be first field in this repeating group.		
à	285	DeleteReason	N	(Deprecated in FIX.5.0)If MDUpdateAction = Delete(2), can be used to specify a reason for the deletion.		
à	1173	MDSubBookType	N	Can be used to define a subordinate book.		
à	264	MarketDepth	N	Can be used to define the current depth of the book.		
à	269	MDEntryType	N	Conditionally required if MDUpdateAction = New(0). Cannot be changed.		
à	278	MDEntryID	N	If specified, must be unique among currently active entries if MDUpdateAction = New (0), must be the same as a previous MDEntryID if MDUpdateAction = Delete (2), and must be the same as a previous MDEntryID if MDUpdateAction = Change (1) and MDEntryRefID is not specified, or must be unique among currently active entries if MDUpdateAction = Change(1) and MDEntryRefID is specified..		
à	280	MDEntryRefID	N	If MDUpdateAction = New(0), for the first Market Data Entry in a message, either this field or a Symbol must be specified. If MDUpdateAction = Change(1), this must refer to a previous MDEntryID.		
à	1500	MDStreamID	N			
à	component block <Instrument>		N	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" Either Symbol (the instrument component block) or MDEntryRefID must be specified if MDUpdateAction = New(0) for the first Market Data Entry in a message. For subsequent Market Data Entries where MDUpdateAction = New(0), the default is the instrument used in the previous Market Data Entry if neither Symbol nor MDEntryRefID are specified, or in the case of options and futures, the previous instrument with changes specified in MaturityMonthYear, MaturityDay,		

				StrikePrice, OptAttribute, and SecurityExchange. May not be changed.		
à	component block <UndInstrmtGrp>		N			
à	component block <InstrmtLegGrp>		N			
à	291	FinancialStatus	N			
à	292	CorporateAction	N			
à	270	MDEntryPx	N	Conditionally required when MDUpdateAction = New(0) and MDEntryType is not Imbalance(A)), Trade Volume (B), or Open Interest (C). Conditionally required when MDEntryType = "auction clearing price"		
à	423	PriceType	N			
à	component block <YieldData>		N	Insert here the set of YieldData (yield-related) fields defined in Common Components of Application Messages		
à	component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of SpreadOrBenchmarkCurveData (Fixed Income spread or benchmark curve) fields defined in Common Components of Application Messages		
à	40	OrdType	N	Used to support market mechanism type; limit order, market order, committed principal order		
à	15	Currency	N	Can be used to specify the currency of the quoted price.		
à	120	SettlCurrency	N	Required for NDFs to specify the settlement currency (fixing currency).		
à	component block <RateSource>		N			
à	271	MDEntrySize	N	Conditionally required when MDUpdateAction = New(0) andMDEntryType = Bid(0), Offer(1), Trade(2)), Trade Volume(B), or Open Interest(C). Conditionally required when MDEntryType = "auction clearing price"		
à	component block <SecSizesGrp>		N			
à	1093	LotType	N	Can be used to specify the lot type of the quoted size in order depth books.		
à	272	MDEntryDate	N			
à	273	MDEntryTime	N			
à	274	TickDirection	N			
à	275	MDMkt	N	(Deprecated in FIX.5.0)Market posting quote / trade. Valid values: See Volume 6: Appendix 6-C		
à	336	TradingSessionID	N			
à	625	TradingSessionSubID	N			
à	326	SecurityTradingStatus	N			

à	327	HaltReason	N			
à	276	QuoteCondition	N	Space-delimited list of conditions describing a quote.		
à	277	TradeCondition	N	Space-delimited list of conditions describing a trade		
à	828	TrdType	N	For optional use in reporting Trades		
à	574	MatchType	N	For optional use in reporting Trades		
à	282	MDEntryOriginator	N	(Deprecated in FIX.5.0)		
à	283	LocationID	N	(Deprecated in FIX.5.0)		
à	284	DeskID	N	(Deprecated in FIX.5.0)		
à	286	OpenCloseSettlFlag	N	Used if MDEntryType = Opening Price(4), Closing Price(5), or Settlement Price(6).		
à	59	TimeInForce	N	For optional use when this Bid or Offer represents an order		
à	432	ExpireDate	N	For optional use when this Bid or Offer represents an order. ExpireDate and ExpireTime cannot both be specified in one Market Data Entry.		
à	126	ExpireTime	N	For optional use when this Bid or Offer represents an order. ExpireDate and ExpireTime cannot both be specified in one Market Data Entry.		
à	1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)		
à	110	MinQty	N	For optional use when this Bid or Offer represents an order		
à	18	ExecInst	N	Can contain multiple instructions, space delimited.		
à	287	SellerDays	N			
à	37	OrderID	N	For optional use when this Bid, Offer, or Trade represents an order		
à	198	SecondaryOrderID	N	For optional use to support Hit/Take (selecting a specific order from the feed) without disclosing a private order id.		
à	299	QuoteEntryID	N	For optional use when this Bid, Offer, or Trade represents a quote		
à	1003	TradeID	N	For optional use in reporting Trades		
à	288	MDEntryBuyer	N	For optional use in reporting Trades		
à	289	MDEntrySeller	N	For optional use in reporting Trades		
à	346	NumberOfOrders	N	In an Aggregated Book, used to show how many individual orders make up an MDEntry		
à	290	MDEntryPositionNo	N	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1		
à	546	Scope	N			
à	811	PriceDelta	N			
à	451	NetChgPrevDay	N			
à	58	Text	N	Text to describe the Market Data Entry. Part of repeating group.		
à	354	EncodedTextLen	N	Must be set if EncodedText field is		

				specified and must immediately precede it.		
à	355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		
à	1023	MDPriceLevel	N			
à	528	OrderCapacity	N			
à	1024	MDOriginType	N			
à	332	HighPx	N			
à	333	LowPx	N			
à	1025	FirstPx	N	Indicates the first price of a trading session; can be a bid, ask, or a trade price.		
à	31	LastPx	N	Indicates the last price of a trading session; can be a bid, ask, or a trade price.		
à	1592	DiscountFactor	N		New	
à	1020	TradeVolume	N			
à	63	SettlType	N			
à	64	SettlDate	N	Indicates date on which instrument will settle. For NDFs required for specifying the "value date".		
à	483	TransBkdTime	N	For optional use in reporting Trades. Used to specify the time of trade agreement for privately negotiated trades.		
à	60	TransactTime	N	For optional use in reporting Trades. Used to specify the time of matching.		
à	1070	MDQuoteType	N			
à	83	RptSeq	N	Allows sequence number to be specified within a feed type		
à	1048	DealingCapacity	N	Identifies role of dealer; Agent, Principal, RisklessPrincipal		
à	1026	MDEntrySpotRate	N			
à	1027	MDEntryForwardPoints	N			
à	component block <StatsIndGrp>		N			
à	component block <Parties>		N			

5.15 SecListGrp componet block

The SecListGrp component is being modified as follow:

Tag		*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
146	NoRelatedSym		N	Specifies the number of repeating symbols (instruments) specified		
à	component block <Instrument>		N	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" of the requested Security		
à	component block <InstrumentExtension>		N	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"		
à	Component block <SecurityClassificationGrp>		N	Used to specify forms of product classifications	New	
à	component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"		
à	component block <SecurityTradingRules>		N	Used to provide listing rules		
à	component block <StrikeRules>		N	Used to provide listing rules		
à	component block <UndInstrmtGrp>		N			
à	15	Currency	N			
à	component block <Stipulations>		N	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"		
à	component block <InstrmtLegSecListGrp>		N			
à	component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"		
à	component block <YieldData>		N	Insert here the set of "YieldData" fields defined in "Common Components of Application Messages"		
à	1504	RelSymTransactTime	N			
à	58	Text	N	Comment, instructions, or other identifying information.		
à	354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.		
à	355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		

5.16 DerivativeSecurityDefinition component block

The DerivativeSecurityDefinition component is being modified as follows:

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
component block <DerivativeInstrument>		N	Optional block which can be used to to summarize common attributes shared across a set of option instruments which belong to the same series.		
component block <DerivativeInstrumentAttribute>		N	Additional attribution for the instrument series		
component block <MarketSegmentGrp>		N	Security trading and listing attributes for the series level		
Component block <SecurityClassificationGrp>		N	Used to specify forms of product classifications	New	

6 Appendix A – Data Dictionary

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
31	LastPx	Change	Price	Change from required to conditionally required if leg prices are present Spread trades may be submitted as a collection of legs without price or quantity specified at the spread level until the determined by the receiving system. Leg quantity and leg price are used to derive the spread type at which point the spread price and quantity can usually, but not always, be determined.	@LastPx	Modify usage on TradeCaptureReport
32	LastQty	Change	Qty	Change from required to conditionally required when MultiLegRptTyp is 1 or 2, i.e. when leg quantities are present. Spread trades may be submitted as a collection of legs without price or quantity specified at the spread level until the determined by the receiving system. Leg quantity and leg price are used to derive the spread type at which point the spread price and quantity can usually, but not always, be determined.	@LastQty	Modify usage on TradeCaptureReport
751	TradeReportRejectReason	Update Description	int	**Reason Trade Capture Request was rejected.** **100+ Reserved and available for bi-laterally agreed upon user-defined values**	@RejRsn	

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
829	TrdSubType	Add enum	int	Trade sub type used to qualify the trade type Add new value: NOTE: Suggested value of 40 already taken! 41 – Trade at Settlement (TAS) Identifies a trade that will be priced using the settlement price 43 - Trade at Marker Trade at Marker. Posted at a specific time of each day and used to price the consummated trade for the product/month/strip executed (+/- and differentials). Closely related to TAS trades in function and trade practice	@TrdSubTyp	
854	QtyType	Revise enumerations and revise descriptions	int	Type of quantity specified in quantity field. ContractMultiplier (tag 231) is required when QtyType = 1 (Contracts). UnitOfMeasure (tag 996) and TimeUnit (tag 997) are required when QtyType = 2 (Units of Measure per Time Unit). 0 – Units (shares, par, currency) 1 – Contracts 2 - Units of Measure per Time Unit		Shorten abbreviation descriptions
871	InstrAttribType	Add enum	int	New value NOTE: Suggested value of 30 already taken! 33 – Trade at Settlement (TAS) Eligibility		
939	TrdRptStatus	Add enum	int	New status to indicate that trade report has been received but not processed in its entirety 2 – Cancelled 4 – Pending New 5 – Pending Cancel 6 – Pending Replace	@TrdRptStat	
996	UnitOfMeasure	Add Enums	String	Add new enumerations to support emissions **Fixed Magnitude UOM** CBM = Cubic Meters **Variable Quantity UOM** CER = Certified Emissions Reduction PRINC = Principal with relation to debt instrument	@UOM	

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1002	AllocMethod	Add enum	int	Specifies the method under which the trade quantity was allocated Valid values are: 1 = Automatic 2 = Guarantor 3 = Manual **4 = Broker assigned** "Broker assigned" provides support for a broker-driven floor model in which all trades must be allocated to the intended firm	@Meth	
1506	SideTradeID	New	String	Used to represent the trade ID for each side of the trade assigned by an intermediary.	@TrdID	Add to TradeCaptureReport /TrdCaptRptSideGrp Add to TradeCaptureReportAck /TrdCaptRptAckSideGrp
1507	SideOrigTradeID	New	String	Used to capture the original trade id for each side of a trade undergoing novation to a standardized model	@OrigTrdID	Add to TradeCaptureReport /TrdCaptRptSideGrp
1522	DifferentialPrice	New	Price	Used to specify the differential price when reporting the individual leg of a spread trade. Both leg price and differential price may be provided on such a report. Note that MultiLegReportingType (tag 442) will be set to 2 (Individual leg of a multi-leg security) in this case	@DiffPx	Add to TradeCaptureReport
1523	TrdAckStatus	New	int	Used to indicate the status of the trade submission (not the trade report) 0 = Accepted 1 = Rejected 2 = Received	@TrdAckStat	Add to TradeCaptureReportAck
1524	PriceQuoteCurrency	New	Currency	Default currency in which the price is quoted. Defined at the instrument level. Used in place of Currency (tag 15) to express the currency of a product when the former is implemented as the FX dealt currency	@PxQteCcy	Add to Instrument block

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1526	UnderlyingPriceQuote Currency	New	Currency	Default currency in which the price is quoted. Defined at the instrument level. Used in place of Currency (tag 15) to express the currency of a product when the former is implemented as the FX dealt currency	@PxQteCcy	Add to UnderlyingInstrument block
1528	LegPriceQuoteCurren cy	New	Currency	Default currency in which the price is quoted. Defined at the instrument level. Used in place of Currency (tag 15) to express the currency of a product when the former is implemented as the FX dealt currency	@PxQteCcy	Add to InstrumentLeg block
1576	DerivativePriceQuote Currency	New	Currency	Default currency in which the price is quoted. Defined at the instrument level. Used in place of Currency (tag 15) to express the currency of a product when the former is implemented as the FX dealt currency	@PxQteCcy	Add to DerivativeInstrument block
1582	NoSecurityClassificati ons	New	NumInGr oup	Number of Security Classifications. NOTE: Change made as this text belongs in the context of a component block, not the field itself.		Add to SecurityClassificationGroup
1583	SecurityClassification Reason	New	int	Allows classification of instruments according to a set of high level reasons. Classification reasons describe the classes in which the instrument participates. Valid values are 0-Fee 1-Credit Controls 2 -Margin 3 –Entitlement / Eligibility 4 – Market Data 5 – Account Selection 6 – Delivery Process 7 - Sector 100+ reserved for bilateral use between parties	@Rsn	Add to SecurityClassificationGroup

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1584	SecurityClassification Value	New	String	Specifies the product classification value which further details the manner in which the instrument participates in the class	@Val	Add to SecurityClassificationGroup
1585	PosAmtReason	New	int	Specifies the reason for an amount type when reported on a position. Useful when multiple instances of the same amount type are reported. Valid values are: 0 = Options settlement 1 = Pending erosion adjustment 2 = Final erosion adjustment 3 = Tear-up coupon amount 4 = Price alignment interest 5 = Delivery invoice charges 6 = Delivery storage charges 1000+ reserved for bilateral use between parties	@Rsn	Add to PositionAmountData block
1586	NoLegPosAmt	New	NumInGroup	Number of TrdInstrmtLegPosAmt values. NOTE: Change made as this text belongs in the context of a component block, not the field itself.		Add to LegPositionAmountData
1587	LegPosAmt	New	Amt	Leg position amount	@Amt	Add to LegPositionAmountData
1588	LegPosAmtType	New	String	Type of leg position amount Same values as PosAmtType (707)	@Typ	Add to LegPositionAmountData
1589	LegPosCurrency	New	Currency	Leg position currency	@Ccy	Add to LegPositionAmountData
1590	LegPosAmtReason	New	int	Specifies the reason for an amount type when reported on a position. Useful when multiple instances of the same amount type are reported. Valid values are: [NOTE: Uses enums from PosAmtReason (1585)]	@Rsn	Add to PositionAmountData block

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1591	LegQtyType	Add	int	Type of quantity specified in LegQty field. LegContractMultiplier (tag 614) is required when LegQtyType = 1 (Contracts). LegUnitOfMeasure (tag 999) and LegTimeUnit (tag 1001) are required when LegQtyType = 2 (Units of Measure per Time Unit). LegQtyType can be different for each leg. [NOTE: Uses enums from QtyType (854)]	@QtyTyp	Add to TrdInstrmtLegGrp
1592	DiscountFactor	New	float	Used to calculate the present value of an amount to be paid in the future	@DiscFctr	Add to MarketDataSnapshotFullRefresh/MDFullGrp Add to MarketDataIncrementalRefresh/MDIncGrp
1593	ParentAllocID	New	String	Contains the IndividualAllocId (tag 467) value of the allocation that is being offset as a result of a new allocation. This would be an optional field that would only be populated in the case of an allocation of an allocation (as well as any subsequent allocations). This wouldn't be populated for an initial allocation since an allocation id is not supplied on default (initial) allocations.	@ParentAllocID	Add to AllocGrp and TrdAllocGrp blocks
1594	LegSecurityGroup	New	String	Represents the product group of a leg.This is useful in conveying multi-leg instruments where the legs may participate in separate security groups	@SecGrp	Add to InstrumentLeg component

7 Appendix B - Glossary Entries

Term	Definition	Field where used
Certified Emission Unit	(A) Certified Emission Reduction ("CER"). CER shall mean a unit issued pursuant to Articles 12 and 17 of the Kyoto Protocol and the decisions adopted pursuant to the UNFCCC or the Kyoto Protocol which may be used for compliance purposes under the European Union Emissions Trading Scheme ("EU ETS") in accordance with Article 11a (3)(a) and (b) of the Directive 2003/87/EC (as amended from time to time) and the Linking Directive 2004/101/EC as implemented into Member State law. CERs from nuclear facilities; land use, land use change and forestry activities (LULUCF); and hydroelectric projects with generating capacities exceeding 20 MW are excluded from this definition.	UnitOfMeasure
Principal	Indicates that a contract is measured in principal	UnitOfMeasure
Price Alignment Interest		PosAmtType

8 Appendix C - Usage Examples

None provided