

# Global Exchanges and Markets Committee NGM Order and Quote Handling Extension

July 15, 2010

**Revision 0.4** 

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# **Document History**

Revision	Date	Author	Revision Comments
0.1	May 18, 2010	Mikael Brännström, NGM	Initial
0.2	June 29, 2010	Mikael Brännström, NGM	Changes after GExMC meeting at June 28.
0.3	July 12, 2010	Hanno Klein, Deutsche Börse	Review of v0.2 changes and discussion in GExMC meeting on July 12
0.4	July 15, 2010	L. Taikitsadaporn, Brook Path Partners, Inc., for FPL	Minor wording edits and prep for public comment period
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	November 27, 2011	L. Taikitsadaporn	Clarified DD descriptions Edited per status call on 2011-11-28
	<u>January 12, 2012</u>	L. Taikitsadaporn	final cleanup: regenerated TOC
	May 3, 2012	L. Taikitsadaporn	SPEC-452, resolved issue with FIXML abbreviation collision for MDEntryID.  SPEC-709, resolved issue with FIXML abbr for RidMDEntryID and OfferMDEntryID to resolve
			BidMDEntryID and OfferMDEntryID to resolve collision with BidID(390).

#### 1 Introduction

Nordic Growth Market (NGM) needs to be able to convey the order priority for orders and quotes on the private/trading session (i.e. in Execution Report and Quote Status Report). This way a trader can directly compare two of its orders to see which has the best priority, and more importantly see when the priority changes. The order priority is already available in the market data feed but this feed is not always available to the trader.

Summary of proposed changes:

- Add field MDEntryID in the Execution Report message to convey mapping to market data entry.
- New fields BidMDEntryID and OfferMDEntryID in the Quote Status Report message to convey a mapping to market data entries.
- New fields BidQuoteID and OfferQuoteID in the Quote Status Report message to convey an identifier that can also be used as a priority indicator of each side.

## 2 Business Requirements

## 2.1 Order and Quote Priority

Priority (time priority) of orders and quotes need to be conveyed in the Execution Report and Quote Status Report messages. This way a trader can directly compare two of their orders or quotes to see which has the best priority, and see when the priority changes. The priority for orders/quotes within a price level is already available in the market data feed (as MDEntryPositionNo) but this feed is not always available to the trader. The PriorityIndicator field exists on the Execution report message but can only convey the loss of priority and does not allow a comparison of priorities between entities.

The current priority of orders can be conveyed in multiple ways on the Execution Report. The SecondaryOrderID field can be used unless it is required as an entity identifier in which case it should not be bundled with priority information. An alternative is to use a timestamp within the TrdRegTimestamps component block with TrdRegTimestampType = 8 = "Time Priority". An earlier timestamp then indicates a higher matching priority.

It is suggested to add BidQuoteID and OfferQuoteID fields for quotes in the Quote Status Report message and that their values are assigned by the marketplace and returned to the quote issuer for information only. This allows the marketplace to identify each quote side individually but also to assign an identifier that reflects the priority of the quote. These identifiers are private and should not be used on the public market data stream.

## 2.2 Order and Quote Mapping to MDEntryID

A mechanism of being able to identify a trader's own order or quote in the market data feed is needed. Currently the MDEntryID can be provided in the SecondaryOrderID in the Execution Report message. This way the recipient of the Execution Report can identify its order in the market data feed.

It is suggested that the MDEntryID field is added to the Execution Report message to convey the mapping to the MDEntryID in the market data, and to make this mapping more explicit.

Execution Reports only convey fills in the case of quotes so references to market data entries representing quotes need to be available in the Quote Status Report message. Two new fields are proposed to convey this mapping; BidMDEntryID and OfferMDEntryID. They are to be added to the Quote Status Report and the market place will insert the corresponding MDEntryID values in these fields.

#### 2.3 RefOrderID

The fields RefOrderIDSource are present in the New Order Single message but are missing in the Execution Report message. Although this is not directly related to the business requirements of this extension, it is proposed that these fields are added to the Execution Report message for consistency.

#### 3 Issues and Discussion Points

#### 3.1 Quote Priority

It was discussed whether there should be explicit or implicit fields to convey quote priority for bid and offer side. In the interest of a more broadly applicable solution it was decided to go for generic identifiers that can be used as absolute, unique identifiers or as a relative priority where a lower value has matching priority over a higher value assigned at a later point in time. The identifiers could even be timestamp of some sort due to the chosen data type of String.

## 4 Proposed Message Flow

When a marketplace assigns an MDEntryID for an order to be used in the market data, this information can be conveyed back to the order issuer in the Execution Report message. This way the order issuer can map the order to the corresponding market data entry. Whenever the MDEntryID changes (e.g. in order to hide multiple changes to the same entity from the public market data by deleting and adding an order instead of updating it) this can be conveyed in a new Execution Report message. For quotes the BidMDEntryID and OfferMDEntryID fields in the Quote Status Report message serve the same purpose.

The (time) priority of orders can be conveyed using the TrdRegTimestamps component block or the SecondaryOrderID field in the Execution Report. For quotes, the BidQuoteID and OfferQuoteID fields in the Quote Status Report message serve the same purpose. The BidQuoteID/OfferQuoteID is assigned by the marketplace. The exact syntax and semantics of the identifier fields is subject to bilateral agreement.

# 5 FIX message tables

## 5.1 Execution Report

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
	ardHeader	Y	MsgType = 8		
	onent block	N	For use in drop copy applications. NOT		
	icationSequenceControl>		FOR USE in transactional applications.		
37	OrderID	Y	OrderID is required to be unique for each chain of orders.		
198	SecondaryOrderID	N	Can be used to provide order id used by exchange or executing system. Can alternatively be used to convey implicit order priority.	CHAN GE	
526	SecondaryClOrdID	N	In the case of quotes can be mapped to: - QuoteID(117)		
			of a single Quote		
			QuoteEntryID(299) of a Mass Quote.		
527	SecondaryExecID	N			
11	ClOrdID	N	Required when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID(11).  In the case of quotes can be mapped to: - QuoteMsgID(1166) of a single Quote - QuoteID(117) of a Mass Quote.		
41	OrigClOrdID	N	Conditionally required for response to a Cancel or Cancel/Replace request (ExecType=PendingCancel, Replace, or Canceled) when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID(11). ClOrdID of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order.		
583	ClOrdLinkID	N			
<mark>278</mark>	MDEntryID	N	Reference to the MDEntryID(278) of this order or quote in the market data.	ADD	
693	QuoteRespID	N	Required if responding to a QuoteResponse message. Echo back the Initiator's value specified in the message.		
790	OrdStatusReqID	N	Required if responding to and if provided on the Order Status Request message. Echo back the value provided by the requester.		
584	MassStatusReqID	N	Required if responding to a Order Mass Status Request. Echo back the value		

		1	muovidad by the magnester	
0.61	Heat Charallo	N.T.	provided by the requester.	
961	HostCrossID	N	Host assigned entity ID that can be used to	
			reference all components of a cross; sides +	
911	TotNumReports	N	strategy + legs Can be used when responding to an Order	
911	Tounumkeports	IN	Mass Status Request to identify the total	
			number of Execution Reports which will be	
			returned.	
912	LastRptRequested	N	Can be used when responding to an Order	
912	LastKptKequested	111	Mass Status Request to indicate that this is	
			the last Execution Reports which will be	
			returned as a result of the request.	
compo	nent block <parties></parties>	N	Insert here the set of "Parties" (firm	
compo	nent block \1 arties>	11	identification) fields defined in "Common	
			Components of Application Messages"	
229	TradeOriginationDate	N	Components of Application Wessages	
	nent block <contragrp></contragrp>	N	Number of ContraBrokers repeating group	
Compo	nom olock (Colludity)	1	instances.	
66	ListID	N	Required for executions against orders	
00			which were submitted as part of a list.	
548	CrossID	N	CrossID for the replacement order	
551	OrigCrossID	N	Must match original cross order. Same order	
331	Oligerossib	1	chaining mechanism as	
			ClOrdID/OrigClOrdID with single order	
			Cancel/Replace.	
549	CrossType	N	- · · · · · · · · · · · · · · · · · · ·	
880	TrdMatchID	N		
17	ExecID	Y	Unique identifier of execution message as	
		1	assigned by sell-side (broker, exchange,	
			ECN) (will be 0 (zero) forExecType=I	
			(Order Status)).	
19	ExecRefID	N	Required for Trade Cancel and Trade	
			Correct ExecType messages	
150	ЕхесТуре	Y	Describes the purpose of the execution	
			report.	
39	OrdStatus	Y	Describes the current state of a CHAIN of	
			orders, same scope as OrderQty, CumQty,	
			LeavesQty, and AvgPx	
636	WorkingIndicator	N	For optional use with OrdStatus = 0 (New)	
103	OrdRejReason	N	For optional use with ExecType = 8	
			(Rejected)	
378	ExecRestatementReason	N	Required for ExecType = D (Restated).	
1	Account	N	Required for executions against	
			electronically submitted orders which were	
			assigned an account by the institution or	
			intermediary	
660	AcctIDSource	N		
581	AccountType	N	Specifies type of account	
589	DayBookingInst	N		
590	BookingUnit	N		
591	PreallocMethod	N		
70	AllocID	N		
compo	nent block <preallocgrp></preallocgrp>	N	Pre-trade allocation instructions.	

63	SettlType	N		
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettleType values.  Required for NDFs to specify the "value date".	
574	MatchType	N		
1115	OrderCategory	N		
544	CashMargin	N		
635	ClearingFeeIndicator	N		
compo	onent block <instrument></instrument>	Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"	
	onent block <financingdetails></financingdetails>	N	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"	
	onent block <undinstrmtgrp></undinstrmtgrp>	N	Number of underlyings	
54	Side	Y		
compo	onent block <stipulations></stipulations>	N	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"	
854	QtyType	N		
			Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"  **IMPORTANT NOTE: OrderQty field is required for Single Instrument Orders unless rejecting or acknowledging an order for a CashOrderQty or PercentOrder. **	
1093	LotType	N		
40	OrdType	N		
423	PriceType	N		
44	Price	N	Required if specified on the order	
1092	PriceProtectionScope	N	Dec 'a 1'Cons'C' 1 and a sale	
	StopPx onent block geringInstruction>	N N	Required if specified on the order  Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"	
compo	nent block <peginstructions></peginstructions>	N	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"	
<discr< td=""><td>onent block retionInstructions&gt;</td><td>N</td><td>Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"</td><td></td></discr<>	onent block retionInstructions>	N	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"	
839	PeggedPrice	N	The current price the order is pegged at	
1095	PeggedRefPrice	N	The reference price of a pegged order.	
845	DiscretionPrice	N	The current discretionary price of the order	
847	TargetStrategy	N	The target strategy of the order	
	onent block	N	Strategy parameter block	
	egyParametersGrp>	N.T	(Democratic FIV 5 OVE - 6 - 4	
848	TargetStrategyParameters	N	(Deprecated in FIX.5.0)For further	

1	T		anaification of the TowartStrategy	I	
0.40	Dantisin stice Date	N.T	specification of the TargetStrategy		
849	ParticipationRate	N	(Deprecated in FIX.5.0)Mandatory for a		
			TargetStrategy=Participate order and		
			specifies the target participation rate.		
			For other order types optionally specifies		
			a volume limit (i.e. do not be more than this		
			percent of the market volume)		
850	TargetStrategyPerformance	N	For communication of the performance of		
			the order versus the target strategy		
15	Currency	N			
376	ComplianceID	N			
377	SolicitedFlag	N			
59	TimeInForce	N	Absence of this field indicates Day order		
168	EffectiveTime	N	Time specified on the order at which the		
			order should be considered valid		
432	ExpireDate	N	Conditionally required if TimeInForce =		
	_		GTD and ExpireTime is not specified.		
126	ExpireTime	N	Conditionally required if TimeInForce =		
	1		GTD and ExpireDate is not specified.		
1629	ExposureDuration	N	Conditionally required when		
	1		TimeInForce(59)=10 (Good for Time)		
18	ExecInst	N	Can contain multiple instructions, space		
10	Execuse	1	delimited.		
1057	AggressorIndicator	N			
528	OrderCapacity	N			
529	OrderRestrictions	N			
1091	PreTradeAnonymity	N			
582	CustOrderCapacity	N			
32	LastQty	N	Quantity (e.g. shares) bought/sold on this		
32	LasiQty	IN	(last) fill. Required if ExecType = Trade or		
			Trade Correct.		
			If ExecType=Stopped, represents the		
			quantity stopped/guaranteed/protected for.		
1056	CalculatedCcyLastQty	N	Used for FX trades to express the quantity or		
1030	CalculatedCcyLastQty	IN	amount of the other side of the currency.		
			Conditionally required if ExecType = Trade		
			or Trade Correct and is an FX trade.		
1071	LastSwanDoints	N			
1071	LastSwapPoints	IN	Optionally used when ExecType = Trade or Trade Correct and is a FX Swap trade. Used		
			to express the swap points for the swap trade		
650	Underlying CatOty	N.T	event.		
652	UnderlyingLastQty	N	Discontinuo CH D. 1 110D. T.		
31	LastPx	N	Price of this (last) fill. Required if ExecType		
			= Trade or Trade Correct.		
			Should represent the "all-in" (LastSpotRate		
			+ LastForwardPoints) rate for F/X orders. ). If ExecType=Stopped, represents the price		
			stopped/guaranteed/protected at.		
			Not required for FX Swap when ExecType = Trade or Trade Correct as there is no "all-in"		
651	Underlying Leat Dec	N.T	rate that applies to both legs of the FX Swap.		
651	UnderlyingLastPx	N	Lost mice expressed in account of account		
669	LastParPx	N	Last price expressed in percent-of-par.		

		Conditionally required for Fixed Income		
•		**		
LastMkt	N			
		where the order was routed.		
-				
-				
- · ·				
ent block <limitamts></limitamts>	N			
LeavesQty	Y			
	**			
CumQty	Y	· · · · · · · · · · · · · · · · · · ·		
AvgPx	N			
		, ,		
DayOrderQty	N	· · ·		
P. G. O.	27			
DayCumQty	N	, ,		
D. A. D	NT			
DayAvgPx	IN			
T-4N-E:11-	N			
TOUNOFILIS	IN	Vised to support fragmentation. Sum of		
		=		
LastFragment	N			
Lasti iaginem	1,4			
ent block <fillsgrn></fillsgrn>	N			
on older a modify	11			
GTBookingInst	N	*		
C1200kinginst	11			
TradeDate	N			
	'`			
TransactTime	N			
	1			
ReportToExch	N			
*		Insert here the set of "CommissionData"		
commission and	11			
		Note: On a fill/partial fill messages, it		
	LastSpotRate LastForwardPoints LastMkt  TradingSessionID TradingSessionSubID TimeBracket LastCapacity ent block <limitamts>  LeavesQty  CumQty  AvgPx  DayOrderQty  DayCumQty  DayAvgPx  TotNoFills  LastFragment  ent block <fillsgrp> GTBookingInst  TradeDate  TransactTime  ReportToExch ent block <commissiondata></commissiondata></fillsgrp></limitamts>	LastForwardPoints N LastMkt N  TradingSessionID N TradingSessionSubID N TimeBracket N LastCapacity N ent block <limitamts> N  LeavesQty Y  CumQty Y  AvgPx N  DayOrderQty N  DayCumQty N  TotNoFills N  LastFragment N  ent block <fillsgrp> N  GTBookingInst N  TradeDate N  ReportToExch N</fillsgrp></limitamts>	trades when LastPx is expressed in Yield, Spread, Discount or any other price type that is not percent-of-par.  LastSpotRate N Applicable for F/X orders  N Applicable for F/X orders  N Applicable for F/X orders  LastMkt N If Exec(Type = Trade (F), indicates the market where the trade was executed. If Exec(Type = New (0), indicates the market where the order was routed.  TradingSessionID N TradingSessionSubID N Insert here the set of "LimitAmts" fields defined in "Common Components"  LeaveSQty Y Quantity open for further execution. If the OrdStatus is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeaveSQty could be 0, otherwise LeaveSQty = OrderQty - CumQty.  CumQty Y Currently executed quantity for chain of orders.  AvgPx N Not required for markets where average price is not calculated by the market. Conditionally required otherwise.  DayOrderQty N For GT orders on days following the day of the first trade.  DayCumQty N For GT orders on days following the day of the first trade.  DayAvgPx N For GT orders on days following the day of the first trade.  DayAvgPx N For GT orders on days following the day of the first trade.  TotNoFills N Used to support fragmentation. Sum of NoFills across all messages with the same ExecID.  LastFragment N Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.  Polycent of the first trade.  N Specifies the partial fills included in this Execution Report  GTBookingInst N States whether executions are booked out or accumulated on a partially filled GT order  N Used wher reporting other than current day trades.	trades when Last'x is expressed in Yield, Spread, Discount or any other price type that is not percent-of-par.  Applicable for F/X orders  LastForwardPoints  N Applicable for F/X orders  LastMkt  N If ExecType = Trade (F), indicates the market where the trade was executed. If ExecType = New (0), indicates the market where the order was routed.  TradingSessionID  N  TradingSessionSubID  N  TimeBracket  LastCapacity  N Insert here the set of "LimitAmts" fields defined in "Common Components"  LeavesQty  Y Quantity open for further execution. If the OrdStatus is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty - CumQty.  CumQty  Y Currently executed quantity for chain of orders.  AvgPx  N Not required for markets where average price is not calculated by the market. Conditionally required otherwise.  DayOrderQty  N For GT orders on days following the day of the first trade.  DayAvgPx  N For GT orders on days following the day of the first trade.  DayAvgPx  N For GT orders on days following the day of the first trade.  TotNoFills  N Used to support fragmentation. Sum of NoFills across all messages with the same ExecID.  LastFragment  N Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.  N Specifies the partial fills included in this Execution Report  GTBookingInst  N States whether executions are booked out or accumulated on a partially filled GT order  TradeDate  N Used when reporting other than current day trades.  TransactTime  N Insert here the set of "CommissionData" fields defined in "Common Components of

П				
			represents value for that fill/partial fill. On	
			ExecType=Calculated, it represents	
			cumulative value for the order. Monetary	
			commission values are expressed in the	
		N	currency reflected by the Currency field.	
	onent block	N	Insert here the set of	
<sprea< td=""><td>adOrBenchmarkCurveData&gt;</td><td></td><td>"SpreadOrBenchmarkCurveData" (Fixed</td><td></td></sprea<>	adOrBenchmarkCurveData>		"SpreadOrBenchmarkCurveData" (Fixed	
			Income spread or benchmark curve) fields defined in "Common Components of	
			Application Messages"	
compo	onant block VioldData	N	Insert here the set of "YieldData" (yield-	
Compo	component block <yielddata></yielddata>		related) fields defined in "Common	
			Components of Application Messages"	
381	GrossTradeAmt	N	Components of rippireation incissages	
157	NumDaysInterest	N		
230	ExDate	N		
158	AccruedInterestRate	N		
159	AccruedInterestAmt	N		
738	InterestAtMaturity	N	For fixed income products which pay lump-	
/38	InterestAdviaturity	IN	sum interest at maturity.	
920	EndAccruedInterestAmt	N	For repurchase agreements the accrued	
			interest on termination.	
921	StartCash	N	For repurchase agreements the start (dirty)	
			cash consideration	
922	EndCash	N	For repurchase agreements the end (dirty)	
			cash consideration	
258	TradedFlatSwitch	N		
259	BasisFeatureDate	N		
260	BasisFeaturePrice	N		
238	Concession	N		
237	TotalTakedown	N		
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	
110	SettlCurrAmt	NT	Currency field.	
119	SettiCuttAmt	N	Used to report results of forex accommodation trade	
120	SattlCurrancy	N	Used to report results of forex accomodation	
120	SettlCurrency	IN	trade.	
			Required for NDFs.	
compo	onent block <ratesource></ratesource>	N	Required for 14D1 5.	
155	SettlCurrFxRate	N	Foreign exchange rate used to compute	
133	Schicum Arate	14	SettlCurrAmt from Currency to	
			SettlCurrency	
156	SettlCurrFxRateCalc	N	Specifies whether the SettlCurrFxRate	
		1,	should be multiplied or divided	
21	HandlInst	N	, , , , , , , , , , , , , , , , , , ,	
110	MinQty	N		
1089	MatchIncrement	N		
1090	MaxPriceLevels	N		
	onent block	N		
ı ı				

<matc< th=""><th>chingInstructions&gt;</th><th></th><th></th><th></th></matc<>	chingInstructions>			
	onent block	N	Insert here the set of "DisplayInstruction"	
<disp< td=""><td>layInstruction&gt;</td><td></td><td>fields defined in "common components of</td><td></td></disp<>	layInstruction>		fields defined in "common components of	
			application messages"	
111	MaxFloor	N		
77	PositionEffect	N	For use in derivatives omnibus accounting	
210	MaxShow	N	(Deprecated in FIX.5.0)	
775	BookingType	N	Method for booking out this order. Used	
			when notifying a broker that an order to be	
			settled by that broker is to be booked out as	
			an OTC derivative (e.g. CFD or similar).	
			Absence of this field implies regular	
			booking.	
58	Text	N		
354	EncodedTextLen	N	Must be set if EncodedText field is specified	
255	E 1 170 ·	N.T.	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.	
193	SettlDate2	N	(Deprecated in FIX.5.0)Can be used with	
193	SettiDate2	11	OrdType = "Forex - Swap" to specify the	
			"value date" for the future portion of a F/X	
			swap.	
192	OrderQty2	N	(Deprecated in FIX.5.0)Can be used with	
			OrdType = "Forex - Swap" to specify the	
			order quantity for the future portion of a	
			F/X swap.	
641	LastForwardPoints2	N	Can be used with OrdType = "Forex - Swap"	
			to specify the forward points (added to	
			LastSpotRate) for the future portion of a F/X	
			swap.	
442	MultiLegReportingType	N	Default is a single security if not specified.	
1385	ContingencyType	N	For contingency orders, the type of	
			contingency as specified in the order.	
480	CancellationRights	N	For CIV - Optional	
481	MoneyLaunderingStatus	N		
513	RegistID	N	Reference to Registration Instructions	
40.4	Designation	ът	message for this Order.	
494	Designation	N	Supplementary registration information for	
102	TransDladTime	N.T	this Order	
483 515	TransBkdTime ExecValuationPoint	N N	For CIV - Optional For CIV - Optional	
484			For CIV - Optional For CIV - Optional	
484	ExecPriceType  ExecPrice Adjustment	N N	For CIV - Optional For CIV - Optional	
638	ExecPriceAdjustment PriorityIndicator	N	roi ci v - Optionai	
639	PriceImprovement	N		
851	LastLiquidityInd	N	Applicable only on OrdStatus of Partial or	
	2 0		Filled.	
compo	onent block <contamtgrp></contamtgrp>	N	Number of contract details in this message (number of repeating groups to follow)	
	onent block	N	Number of legs	
<instr< td=""><td>mtLegExecGrp&gt;</td><td></td><td>Identifies a Multi-leg Execution if</td><td></td></instr<>	mtLegExecGrp>		Identifies a Multi-leg Execution if	

			present and non-zero.		
797	CopyMsgIndicator	N			
compo	nent block <miscfeesgrp></miscfeesgrp>	N	Required if any miscellaneous fees are reported.		
1380	DividendYield	N			
1028	ManualOrderIndicator	N			
1029	CustDirectedOrder	N			
1030	ReceivedDeptID	N			
1031	CustOrderHandlingInst	N			
1032	OrderHandlingInstSource	N			
compo	nent block	N			
<trdr< td=""><td>egTimestamps&gt;</td><td></td><td></td><td></td><td></td></trdr<>	egTimestamps>				
1188	Volatility	N			
1189	TimeToExpiration	N			
1190	RiskFreeRate	N			
811	PriceDelta	N			
1080	RefOrderID	N		<b>ADD</b>	
1081	RefOrderIDSource	N		<b>ADD</b>	
Standa	rdTrailer	Y			

## 5.2 Quote Status Report

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and
					Comments
Standa	ardHeader	Y	MsgType = AI		
649	QuoteStatusReqID	N			
131	QuoteReqID	N	Required when quote is in response to a Quote Request message		
117	QuoteID	N	Maps to QuoteID(117) of a single Quote(MsgType=S) or QuoteEntryID(299) of a MassQuote(MsgType=i).		
1166	QuoteMsgID	N	Maps to QuoteMsgID(1166) of a single Quote(MsgType=S) or QuoteID(117) of a MassQuote(MsgType=i).		
693	QuoteRespID	N	Required when responding to a Quote Response message.		
537	QuoteType	N	Quote Type  If not specified, the default is an indicative quote		
298	QuoteCancelType	N			
compo	component block <parties></parties>		Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"		
component block <targetparties></targetparties>		N	Can be populated with the values provided on the associated QuoteStatusRequest(MsgType=A).		
336	TradingSessionID	N			
625	TradingSessionSubID	N			
compo	component block <instrument></instrument>		Conditionally required when reporting status of a single security quote.		
compo	nent block <financingdetails></financingdetails>	N	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common		

			Commonweath of Application Manager!		
	nent bleele din die de Con	NT	Components of Application Messages"		
	nent block <undinstrmtgrp></undinstrmtgrp>	N	Number of underlyings		
54	Side	N			
compo	onent block <orderqtydata></orderqtydata>	N	Required for Tradeable quotes of single instruments		
63	SettlType	N			
64	SettlDate	N	Can be used with forex quotes to specify a specific "value date"		
193 SettlDate2 N		N	(Deprecated in FIX.5.0)Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.		
192	OrderQty2	N	(Deprecated in FIX.5.0)Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.		
15	Currency	N	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted		
compo	nent block <stipulations></stipulations>	N			
1	Account	N			
660	AcctIDSource	N			
581	AccountType	N	Type of account associated with the order (Origin)		
compo	nent block <legquotstatgrp></legquotstatgrp>	N	Required for multileg quote status reports		
compo	onent block <quotqualgrp></quotqualgrp>	N			
126	ExpireTime	N			
44	Price	N			
423	PriceType	N			
compo	onent block	N			
	adOrBenchmarkCurveData>				
	onent block <yielddata></yielddata>	N			
1747	BidQuoteID	N	Private identifier of bid side of quote	ADD	
1748	OfferQuoteID	N	Private identifier of offer side of quote	ADD	
1745	BidMDEntryID	N	Public identifier of bid side of quote	ADD	
	OfferMDEntryID	N	Public identifier of offer side of quote	ADD	
132	BidPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.		
133	OfferPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.		
645	MktBidPx	N	Can be used by markets that require showing the current best bid and offer		
646	MktOfferPx	N	Can be used by markets that require showing the current best bid and offer		
647	MinBidSize	N	Specifies the minimum bid size. Used for markets that use a minimum and maximum bid size.		
134	BidSize	N	Specifies the bid size. If MinBidSize is		

Specified, BidSize is interpreted to contain the maximum bid size.					
MinOfferSize   N   Specifies the minimum offer size. If   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.				specified, BidSize is interpreted to contain	
MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   Specified the offer size.   If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.   May be applicable for F/X quotes   May be applicable for F/X quotes   May be applicable for F/X quotes   MinOfferSize is M		24 0 22 24			
interpreted to contain the maximum offer size.    Size.   N   Specified, Offersize is specified, Offersize is interpreted to contain the maximum offer size. If MinOfferSize is specified, Offersize is interpreted to contain the maximum offer size.    MinQty	648	MinOfferSize	N		
Specified the offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.					
Specified the offer size. If MinOfferSize is specified the offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.					
Specified, OfferSize is interpreted to contain the maximum offer size.	135	OfferSize	N		
the maximum offer size.    MinQty	133	Officialize	11		
MinOty					
May be applicable for F/X quotes	110	MinOty	N		
190   OfferSpotRate   N   May be applicable for F/X quotes					
190   OfferSpotRate   N   May be applicable for F/X quotes	188	BidSpotRate	N	May be applicable for F/X quotes	
BidForwardPoints   N   May be applicable for F/X quotes	190	-	N		
191 OfferForwardPoints					
MidPx   N   N   Sidvield   Sidvield   N   Sidvield   Sidvi	191	OfferForwardPoints	N	· 11 1	
633       MidYield       N         634       OfferYield       N         60       TransacTime       N         40       OrdType       N         642       BidForwardPoints2       N         643       OfferForwardPoints2       N         6443       OfferForwardPoints2       N         656       SettlCurrBidFxRate       N         656       SettlCurrBidFxRate       N         657       SettlCurrBidFxRate       N         658       SettlCurrOfferFxRate       N         659       SettlCurrBidFxRate       N         650       SettlCurrOfferFxRate       N         651       SettlCurrOfferFxRate       N         652       SettlCurrOfferFxRate       N         653       SettlCurrOfferFxRate       N         654       SettlCurrOfferFxRate       N         655       SettlCurrOfferFxRate       N         656       SettlCurrOfferFxRate       N         657       SettlCurrofferFxRate       N         658       SettlCurrofferFxRate       N         659       SettlCurrofferFxRate       N         650       SettlCurrofferFxRate       N	631	MidPx	N		
OfferYield   N   OrdType	632	BidYield	N		
TransactTime	633	MidYield	N		
OrdType	634	OfferYield	N		
Quote is for   Quote added to spot rate. May be a negative value   Quote spot rate. May be a negative value   Quote added to spot rate. May be a negative value   Quote added to spot rate. May be a negative value   Quote added to spot rate. May be a negative value   Quote added to spot rate. May be a negative value   Quote add	60	TransactTime	N		
BidForwardPoints2	40	OrdType	N	Can be used to specify the type of order the	
Doints of the future portion of a F/X swap quote added to spot rate. May be a negative value				*	
quote added to spot rate. May be a negative value  OfferForwardPoints2  N (Deprecated in FIX.5.0)Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value  SettlCurrBidFxRate  N Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this message  SettlCurrOfferFxRate  N Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this message  SettlCurrFxRateCalc  N Can be used when the quote is provided in a currency other than the instruments trading currency. Applies to all offer prices contained in this message  SettlCurrFxRateCalc  N Can be used when the quote is provided in a currency other than the instruments trading currency.  Can be used when the quote is provided in a currency other than the instruments trading currency.  Can be used to show the counterparty the commission associated with the transaction.  Can be used to show the counterparty the commission associated with the transaction.  Set CustOrderCapacity  N For Futures Exchanges  Used when routing quotes to multiple markets  N Used when routing quotes to multiple markets  N SookingType  N OrderCapacity	642	BidForwardPoints2	N		
Value   Value   Value   OfferForwardPoints2   N   (Deprecated in FIX.5.0)Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value   Va					
OfferForwardPoints2					
points of the future portion of a F/X swap quote added to spot rate. May be a negative value	6.10	OSS F			
quote added to spot rate. May be a negative value    SettlCurrBidFxRate	643	OfferForwardPoints2	N		
value   value					
SettlCurrBidFxRate					
currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this message  657 SettlCurrOfferFxRate  N Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this message  156 SettlCurrFxRateCalc  N Can be used when the quote is provided in a currency other than the instruments trading currency.  13 CommType  N Can be used to show the counterparty the commission associated with the transaction.  12 Commission  N Can be used to show the counterparty the commission associated with the transaction.  582 CustOrderCapacity  N For Futures Exchanges  100 ExDestination  N Used when routing quotes to multiple markets  1133 ExDestinationIDSource  N  775 BookingType  N  SourceCapacity  N  OrderCapacity  N  OrderCapacity  N  OrderCapacity  N  OrderCapacity  N  OrderCapacity  N	656	SettlCurrRidEvRate	N		
trading currency. Applies to all bid prices contained in this message  SettlCurrOfferFxRate  N Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this message  SettlCurrFxRateCalc  N Can be used when the quote is provided in a currency other than the instruments trading currency.  Can be used to show the counterparty the commission associated with the transaction.  CommType  N Can be used to show the counterparty the commission associated with the transaction.  Can be used to show the counterparty the commission associated with the transaction.  Set CustOrderCapacity  N For Futures Exchanges  CustOrderCapacity  N Used when routing quotes to multiple markets  Set Destination N Used when routing quotes to multiple markets  Set OrderCapacity  N OrderC	050	Settleun Blut Artate	11		
contained in this message    Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this message    SettlCurrFxRateCalc					
SettlCurrOfferFxRate					
currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this message  156 SettlCurrFxRateCalc  N Can be used when the quote is provided in a currency other than the instruments trading currency.  13 CommType  N Can be used to show the counterparty the commission associated with the transaction.  12 Commission  N Can be used to show the counterparty the commission associated with the transaction.  582 CustOrderCapacity  N For Futures Exchanges  100 ExDestination  N Used when routing quotes to multiple markets  1133 ExDestinationIDSource  N SookingType	657	SettlCurrOfferFxRate	N		
Contained in this message				currency other than the instrument's 'normal'	
SettlCurrFxRateCalc				trading currency. Applies to all offer prices	
currency other than the instruments trading currency.  13 CommType  N Can be used to show the counterparty the commission associated with the transaction.  12 Commission  N Can be used to show the counterparty the commission associated with the transaction.  582 CustOrderCapacity  N For Futures Exchanges  100 ExDestination  N Used when routing quotes to multiple markets  1133 ExDestinationIDSource  N Source  775 BookingType  N Source  N Sourc					
13       CommType       N       Can be used to show the counterparty the commission associated with the transaction.         12       Commission       N       Can be used to show the counterparty the commission associated with the transaction.         582       CustOrderCapacity       N       For Futures Exchanges         100       ExDestination       N       Used when routing quotes to multiple markets         1133       ExDestinationIDSource       N         775       BookingType       N         528       OrderCapacity       N         529       OrderRestrictions       N	156	SettlCurrFxRateCalc	N		
13       CommType       N       Can be used to show the counterparty the commission associated with the transaction.         12       Commission       N       Can be used to show the counterparty the commission associated with the transaction.         582       CustOrderCapacity       N       For Futures Exchanges         100       ExDestination       N       Used when routing quotes to multiple markets         1133       ExDestinationIDSource       N         775       BookingType       N         528       OrderCapacity       N         529       OrderRestrictions       N					
commission associated with the transaction.  12 Commission  N Can be used to show the counterparty the commission associated with the transaction.  582 CustOrderCapacity  N For Futures Exchanges  100 ExDestination  N Used when routing quotes to multiple markets  1133 ExDestinationIDSource  N 775 BookingType  N 528 OrderCapacity  N 529 OrderRestrictions  N Output Description of the transaction of the commission associated with the transaction.  N For Futures Exchanges  N Used when routing quotes to multiple markets	12	Camara Tama	N.T	·	
12       Commission       N       Can be used to show the counterparty the commission associated with the transaction.         582       CustOrderCapacity       N       For Futures Exchanges         100       ExDestination       N       Used when routing quotes to multiple markets         1133       ExDestinationIDSource       N         775       BookingType       N         528       OrderCapacity       N         529       OrderRestrictions       N	13	Commiype	IN		
commission associated with the transaction.  582 CustOrderCapacity N For Futures Exchanges  100 ExDestination N Used when routing quotes to multiple markets  1133 ExDestinationIDSource N  775 BookingType N  528 OrderCapacity N  529 OrderRestrictions N	12	Commission	N		
582     CustOrderCapacity     N     For Futures Exchanges       100     ExDestination     N     Used when routing quotes to multiple markets       1133     ExDestinationIDSource     N       775     BookingType     N       528     OrderCapacity     N       529     OrderRestrictions     N	12	Commission	14		
100     ExDestination     N     Used when routing quotes to multiple markets       1133     ExDestinationIDSource     N       775     BookingType     N       528     OrderCapacity     N       529     OrderRestrictions     N	582	CustOrderCapacity	N		
markets					-
1133         ExDestinationIDSource         N           775         BookingType         N           528         OrderCapacity         N           529         OrderRestrictions         N	100		- '		
775         BookingType         N           528         OrderCapacity         N           529         OrderRestrictions         N	1133	ExDestinationIDSource	N	1.50	
528 OrderCapacity N 529 OrderRestrictions N					
529 OrderRestrictions N	528				
297 QuoteStatus N Quote Status					
	297	QuoteStatus	N	Quote Status	

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300	QuoteRejectReason	N	Reason Quote was rejected	
58	Text	N		
354	EncodedTextLen	N		
355	EncodedText	N		
StandardTrailer		Y		

# 6 FIX component blocks

None.

# 7 Appendix A - Data Dictionary

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
<u>1745</u>	BidMDEntryID	NEW	String	The market data entry <u>identifer(MDEntryID)</u> of the bid side of a quote.	@Bid <u>MD</u> ID	Add to Quote Status Report.
<u>1746</u>	OfferMDEntryID	NEW	String	The market data entry <u>identifier(MDEntryID)</u> of the offer side of a quote.	@Ofr <u>MD</u> ID	Add to Quote Status Report.
<u>1747</u>	BidQuoteID	NEW	String	Marketplace assigned quote identifier for the bid side. Can be used to indicate priority.	@BidQID	Add to Quote Status Report.
<u>1748</u>	OfferQuoteID	NEW	String	Marketplace assigned quote identifier for the offer side. Can be used to indicate priority.	@OfrQID	Add to Quote Status Report.
278	MDEntryID	ADD	String		@ID	Modify the abbreviated name to MDEntryID and move the current abbreviation to be a BaseCateory Abbreviation of "ID" to avoid conflict within the ExecutionReport message. Add to Execution Report.
770	TrdRegTimestampType	CHANGE DESCRIP TION	Int	Tradinged / Regulatory timestamp type.  Note of Applicability: values are required in US futures markets by the CFTC to support computerized trade reconstruction. (see Volume: "Glossary" for value definitions)  Valid Values: 1= Execution Time 2= Time In 3= Time Out 4= Broker Receipt 5= Broker Execution 6= Desk Receipt 7= Submission to Clearing 8= Time Priority	@Тур	
1080	RefOrderID	ADD	String		@RefOrdID	Add to Execution Report.

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1081	RefOrderIDSource	ADD	ahar	@RefOrdIDSrc	Add to Evacution Donort
1001	RefOrderIDSource	ADD	char	@ReiOidiDSic	Add to Execution Report.

# 8 Appendix B - Glossary Entries

Term	Definition	Field where used

# 9 Appendix C - Usage Examples