Global Exchanges and Markets Committee

NGM Order and Quote Handling Extension

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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
0.4	2011-08-22	Jim N	AS BUILT
	November 27, 2011	L. Taikitsadaporn	Clarified DD descriptions Edited per status call on 2011-11-28
	January 12, 2012	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 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 RefOrderID and 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
StandardHeader		Y	MsgType = 8		
component block <ApplicationSequenceControl>		N	For use in drop copy applications. NOT 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.	CHANGE	
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			
278	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		

			provided by the requester.		
961	HostCrossID	N	Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs		
911	TotNumReports	N	Can be used when responding to an Order 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 Mass Status Request to indicate that this is the last Execution Reports which will be returned as a result of the request.		
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"		
229	TradeOriginationDate	N			
component block <ContraGrp>		N	Number of ContraBrokers repeating group instances.		
66	ListID	N	Required for executions against orders 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 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 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	ExecType	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			
component block <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			
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" (symbology) fields defined in "Common Components of Application Messages"		
component block <UndInstrmtGrp>		N	Number of underlyings		
54	Side	Y			
component block <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			
component block <OrderQtyData>		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			
99	StopPx	N	Required if specified on the order		
component block <TriggeringInstruction>		N	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"		
component block <PegInstructions>		N	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"		
component block <DiscretionInstructions>		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		
component block <StrategyParametersGrp>		N	Strategy parameter block		
848	TargetStrategyParameters	N	(Deprecated in FIX.5.0)For further		

			specification of the TargetStrategy		
849	ParticipationRate	N	(Deprecated in FIX.5.0)Mandatory for a TargetStrategy=Participate order and specifies the target particpation 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 = GTD and ExpireDate is not specified.		
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)		
18	ExecInst	N	Can contain multiple instructions, space 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 (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 amount of the other side of the currency. Conditionally required if ExecType = Trade or Trade Correct and is an FX trade.		
1071	LastSwapPoints	N	Optionally used when ExecType = Trade or Trade Correct and is a FX Swap trade. Used to express the swap points for the swap trade event.		
652	UnderlyingLastQty	N			
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" rate that applies to both legs of the FX Swap.		
651	UnderlyingLastPx	N			
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		
30	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.		
336	TradingSessionID	N			
625	TradingSessionSubID	N			
943	TimeBracket	N			
29	LastCapacity	N			
component block <LimitAmts>		N	Insert here the set of "LimitAmts" fields defined in "Common Components"		
151	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.		
14	CumQty	Y	Currently executed quantity for chain of orders.		
6	AvgPx	N	Not required for markets where average price is not calculated by the market. Conditionally required otherwise.		
424	DayOrderQty	N	For GT orders on days following the day of the first trade.		
425	DayCumQty	N	For GT orders on days following the day of the first trade.		
426	DayAvgPx	N	For GT orders on days following the day of the first trade.		
1361	TotNoFills	N	Used to support fragmentation. Sum of NoFills across all messages with the same ExecID.		
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 <FillsGrp>		N	Specifies the partial fills included in this Execution Report		
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order		
75	TradeDate	N	Used when reporting other than current day trades.		
60	TransactTime	N	Time the transaction represented by this ExecutionReport occurred		
113	ReportToExch	N			
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.		
component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"		
component block <YieldData>		N	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"		
381	GrossTradeAmt	N			
157	NumDaysInterest	N			
230	ExDate	N			
158	AccruedInterestRate	N			
159	AccruedInterestAmt	N			
738	InterestAtMaturity	N	For fixed income products which pay lump-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 Currency field.		
119	SettlCurrAmt	N	Used to report results of forex accommodation trade		
120	SettlCurrency	N	Used to report results of forex accomodation trade. Required for NDFs.		
component block <RateSource>		N			
155	SettlCurrFxRate	N	Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency		
156	SettlCurrFxRateCalc	N	Specifies whether the SettlCurrFxRate should be multiplied or divided		
21	HandlInst	N			
110	MinQty	N			
1089	MatchIncrement	N			
1090	MaxPriceLevels	N			
component block		N			

<MatchingInstructions>					
component block <DisplayInstruction>		N	Insert here the set of "DisplayInstruction" 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 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 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 message for this Order.		
494	Designation	N	Supplementary registration information for this Order		
483	TransBkdTime	N	For CIV - Optional		
515	ExecValuationPoint	N	For CIV - Optional		
484	ExecPriceType	N	For CIV - Optional		
485	ExecPriceAdjustment	N	For CIV - Optional		
638	PriorityIndicator	N			
639	PriceImprovement	N			
851	LastLiquidityInd	N	Applicable only on OrdStatus of Partial or Filled.		
component block <ContAmtGrp>		N	Number of contract details in this message (number of repeating groups to follow)		
component block <InstrmtLegExecGrp>		N	Number of legs Identifies a Multi-leg Execution if		

			present and non-zero.		
797	CopyMsgIndicator	N			
component block <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			
component block <TrdRegTimestamps>		N			
1188	Volatility	N			
1189	TimeToExpiration	N			
1190	RiskFreeRate	N			
811	PriceDelta	N			
1080	RefOrderID	N		ADD	
1081	RefOrderIDSource	N		ADD	
StandardTrailer		Y			

5.2 Quote Status Report

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		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			
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"		
component block <TargetParties>		N	Can be populated with the values provided on the associated QuoteStatusRequest(MsgType=A).		
336	TradingSessionID	N			
625	TradingSessionSubID	N			
component block <Instrument>		N	Conditionally required when reporting status of a single security quote.		
component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common		

			Components of Application Messages"		
component block <UndInstrmtGrp>		N	Number of underlyings		
54	Side	N			
component block <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	(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		
component block <Stipulations>		N			
1	Account	N			
660	AcctIDSource	N			
581	AccountType	N	Type of account associated with the order (Origin)		
component block <LegQuotStatGrp>		N	Required for multileg quote status reports		
component block <QuotQualGrp>		N			
126	ExpireTime	N			
44	Price	N			
423	PriceType	N			
component block <SpreadOrBenchmarkCurveData>		N			
component block <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	
1746	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.		
648	MinOfferSize	N	Specifies the minimum offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.		
135	OfferSize	N	Specified the offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.		
110	MinQty	N			
62	ValidUntilTime	N			
188	BidSpotRate	N	May be applicable for F/X quotes		
190	OfferSpotRate	N	May be applicable for F/X quotes		
189	BidForwardPoints	N	May be applicable for F/X quotes		
191	OfferForwardPoints	N	May be applicable for F/X quotes		
631	MidPx	N			
632	BidYield	N			
633	MidYield	N			
634	OfferYield	N			
60	TransactTime	N			
40	OrdType	N	Can be used to specify the type of order the quote is for		
642	BidForwardPoints2	N	(Deprecated in FIX.5.0)Bid F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value		
643	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		
656	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		
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			
528	OrderCapacity	N			
529	OrderRestrictions	N			
297	QuoteStatus	N	Quote Status		

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
1745	BidMDEntryID	NEW	String	The market data entry identifer~~(MDEntryID)~~ of the bid side of a quote.	@BidMDID	Add to Quote Status Report.
1746	OfferMDEntryID	NEW	String	The market data entry identifier~~(MDEntryID)~~ of the offer side of a quote.	@OfrMDID	Add to Quote Status Report.
1747	BidQuoteID	NEW	String	Marketplace assigned quote identifier for the bid side. Can be used to indicate priority.	@BidQID	Add to Quote Status Report.
1748	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 DESCRIPTION	Int	Tradinge~~d~~ / 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	@Typ	
1080	RefOrderID	ADD	String		@RefOrdID	Add to Execution Report.

1081	RefOrderIDSource	ADD	char		@RefOrdIDSrc	Add to Execution Report.

8 Appendix B - Glossary Entries

Term	Definition	Field where used

9 Appendix C - Usage Examples

