FIX Global Exchanges and Markets Committee

ISE Order Handling Extensions

February 17, 201~~0~~1

v0.6

Proposal Status: ~~GTC Gov Vote~~Approved

For Global Technical Committee Governance Internal Use Only

Submission Date:	October 7, 2010	Control Number:	EP131
Submission Status	~~GTC Gov Vote~~Approved	Ratified Date	March 9, 2011
Primary Contact Person:	Hanno Klein	Release Identifier:	FIX 5.0 SP3

DISCLAIMER

Table of Contents

Table of Figures

Document History

Revision	Date	Author	Revision Comments
0.1	August 5, 2010	Hanno Klein, Deutsche Börse Group	Initial draft
0.2	September 20, 2010	Hanno Klein, Deutsche Börse Group	Updates after GExMC reviews (Aug 9, Aug 16, Aug 23, Sep 9, Sep 13) • Addition of OrdEventExecID • Addition of exemption reasons for short selling of cross orders • Name change to MinQtyIndicator • Name change to Triggered • Addition of DKReason enum value to reject unknown executions • Description of open issue related to order capacity • Clarifications and corrections
0.3	September 21, 2010	Hanno Klein, Deutsche Börse Group	Updates after GExMC review on Sep 20 • Clarifications and corrections
0.4	2010-10-01	Hanno Klein, Deutsche Börse Group	Updates after GExMC review on Sep 27 • Changes to FIXML abbreviations (chapter 3.1) now actually proposed • Issue added to remove inconsistencies of fields in (not) affected orders group
0.5	2010-11-26	Hanno Klein, Deutsche Börse Group	Updates after GTC reviews (Oct 20, Nov 2, Nov 11, Nov 18) • Alignment of OrderEventType(1796) with ExecType • New TimeInForce value instead of ExecInst value for auction validity • Explicit ExecInst(18) and ExecType(150) values for Lock/Release concept • Renamed timestamp type from “Creation Time” to “OrderbookEntryTime” • New field LegID for InstrumentLeg component to avoid new <CrossInstrumentLeg> • New field TradingCapacity instead of extending existing field OrderCapacity • Renamed new field ClearingCapacity to

Revision	Date	Author	Revision Comments
			ClearingAccountType • New field AffectedOrigClOrdID to replace OrigClOrdID (41) inside <AffectedOrdGrp>
0.6	2011-02-17	Hanno Klein, Deutsche Börse Group	Updates after end of Public Review • New field OrdEventLiquidityInd in OrderEventGrp component • Corrected rename of ClearingCapacity to ClearingAccountType(1816) where it was previously forgotten
0.6 As Built	2011-08-28	Jim Northey	SPEC-478 – deprecated the use of LegRefID(654) in TrdInstrmtLegGrp. SPEC-476 – updated descriptions for LegRefID(654), removed Field Reference Descriptionsfor LegRefID(654) in several components. Revised definition of LegID(1788). As Built
	2011-12-28 2011-12-29 2011-12-30 2011-12-31	Lisa T	Clean up edits made for clarity. Additional edits to data dictionary entries for clarity in definitions. Correct tag # referenced in AffectedOrdGrp component and added standard field usage reference text to AffectedOrdGrp and NotAffectedOrdGrp components. Cleaned up component names to be inline with naming conventions for repeating groups. Aligned FIXML abbreviation names with convention

Revision	Date	Author	Revision Comments
	2012-01-22	Jim N	SPEC-583, SPEC-570, SPEC-579. SPEC-576, SPEC-569, SPEC-562, SPEC-561, SPEC-598, SPEC-599, SPEC-571, SPEC-578, SPEC-574, SPEC-584, SPEC-565, SPEC-560, SPEC-559, SPEC-577, SPEC-575, SPEC-573, SPEC-572, SPEC-568, SPEC-567, SPEC-566, SPEC-563, SPEC-582, SPEC-576, SPEC-561, SPEC-562, SPEC-569, SPEC-579, SPEC-570, SPEC-598, SPEC-602, SPEC-604. SPEC-605, SPEC-601, SPEC-603. SPEC-606, SPEC-608, SPEC-609, SPEC-619. Renamed MinQtyIndicator to MinQtyMethod(1822) Cleaned up document headings for closer compliance to documentation guidelines, rebuilt table of contents, cleaned up issues with title page document level. Added section Appendix A.1 CrossType(549) Enumeration updates, which contains proposed changes to the CrossType(549) enumeration values.
	2012-06-25	Lisa T	SPEC-714 resolved to clarify enum values for Triggered(1823).

1 Introduction

This gap analysis proposes a number of extensions in the area of single leg, multileg and cross order handling to cover the requirements of the Internal Securities Exchange (ISE) for equity options.

The proposal is looking for the following extensions:

1. Addition of MarketSegmentID(1300) to all order handling messages.
2. New TargetMarketSegmentGrp component to define a list of segments for mass actions. New fields NoTargetMarketSegments(1789) and TargetMarketSegmentID(1790). Extension of valid value for MassActionScope(1374) to express possibility to define more than one market segment.
3. New AffectedMarketSegmentGrp component and NotAffectedMarketSegmentGrp component to convey back a list of impacted market segments. New fields NoAffectedMarketSegments(1791), AffectedMarketSegmentID(1792), NoNotAffectedMarketSegments(1793), NotAffectedMarketSegmentID(1794).
4. New field AffectedOrigClOrdID(1824) to replace OrigClOrdID (41) inside AffectedOrdGrp component and renaming of FIXML abbreviations related to (un)affected orders repeating groups.
5. New OrderEventGrp component, new fields NoOrdEvents(1795), OrdEventType(1796), OrdEventExecID(1797), OrdEventReason(1798), OrdEventPx(1799), OrdEventQty(1800), OrdEventLiquidityIndicator(1801), OrdEventText(1802).
6. New fields AuctionType(1803), AuctionAllocationPct(1804), AuctionInstruction(1805) and new value for TimeInForce(59) to support auction orders.
7. New fields LockedQty(1808), SecondaryLockedQty(1809), LockType(1807) to convey back information about locked (suspended) orders. New fields ReleaseInstruction(1810) and ReleaseQty(1811) to support the release of locked orders. New valid values for ExecInst(18) and ExecType(150) to support requests to lock and release orders and to convey the event.
8. New value for TrdRegTimestampType(770) to convey time of orderbook entry
9. New DisclosureInstGrp component to define a list of instructions to disclose order information to the public. New fields NoDisclosureInst(1812), DisclosureType(1813), DisclosureInstruction(1814).
10. New SideCrossLegGrp component similar to LegOrdGrp component and new field LegID(1788) for existing InstrumentLeg component to support leg specific information per side for cross orders
11. Addition of SideShortSaleExemptionReason to the existing SideCrossOrdModGrp component and LegShortSaleExemptionReason to the new SideCrossLegGrp component.
12. New field TradingCapacity to support client categories of customers, broker/dealers and market makers.
13. New fields ClearingAccountType and LegClearingAccountType to define the clearing type of customer, firm or market maker
14. New field TargetPartyRoleQualifier to support party roles within the existing TargetParties component. New values for PartyDetailRoleQualifier (1674) to support preferenced and directed orders to market makers (PartyRole = Market Maker). Addition of TargetParties component to single and multileg order entry and modification messages and to the ExecutionReport(35=8).
15. New fields RelatedHighPrice(1819), RelatedLowPrice(1820), RelatedPriceSource to support Underlying Price Contingency (UPC) orders.
16. Addition of TradePublishIndicator(1390) to selected order handling messages.
17. New field ~~MinQtyIndicator~~MinQtyMethod to specify whether a minimum quantity restriction applies only once or repeatedly for every execution of the order.
18. New field Triggered to convey back whether an order has been triggered at any point during its lifetime.

19. New field RefClOrdID(1806) to support the entry of two single orders that constitute a double-sided auction.
20. New value for MassActionResponse(1375) to convey back the completion of a mass handling request as a second step after having accepted it previously.
21. New value for CrossType(549) to support customer to customer cross orders.
22. New value for DKReason(127) to support an unknown execution report reference
23. New field NotAffSecondaryOrderID in NotAffectedOrdersGrp component.
24. Changes to existing FIXML abbreviations (including components) related to (not) affected orders

1.1 General Cleanup

Several usage descriptions and issues with the existing were identified as part of the review process for this gap analysis.

1. Deprecated the use of LegRefID(654) in LegOrgGrp component, LegQuotGrp component, LegQuotStatGrp component, QuotReqLegsGrp component, InstrmtLegExecGrp component, and TrdInstrmtLegGrp component as the InstrumentLeg component now has the LegID(1788), which eliminates the need for LegRefID(654) in these components.
2. Added LegOrderQty(685) to the TrdInstrmtLegGrp component that was erroneously omitted during FIX.5.0SP1.
3. Positioned LegOrderQty(685) before the deprecated LegQty(687) field in all components that reference both to make it clear to users which field should be used.
4. Revised the description for LegQty(687) that was deprecated in FIX.5.0SP1 to explicitly state that the field is depreccted and that LegOrderQty(685) is to be used in its place.
5. Revised the usage description for LegOrderQty(865) in order related messages.
6. Revised the usage description for LegLastQty(1418) in InstrmtLegExecGrp component and TrdInstrmtLegGrp component.
7. Revised the definition of LegSwapType(690) to no longer refer to LegQty(685).
8. Updated the enumeration descriptions and elaborations for CrossType(549) to be consistent with FIX documentation guidelines and ease of use as the previous descriptions were of considerable length and not readily usable in user interface applications, nor as symbolic names for the enumeration.

2 Business Workflow

2.1 Market Segment Information for Orders

FIX supports market segmentation by means of the field **MarketSegmentID**(1300). This is available in the reference data, trade capture, mass order handling and news messages. It is currently not available for messages related to individual orders. This is a problem if a security trades on more than one market segment with the same security identifier. The SecurityDefinition request allows ~~to define~~definition of multiple market segments for a single security.

The requirement is be able to uniquely identify a security by means of its market segment for the entry and modification of single, multileg and cross orders. The market segment is also needed for the cancellation or status retrieval of individual orders. Otherwise, the order identifier needs to be unique across all market segments and this could lead to a bottleneck in the architecture.

It is thus proposed to add MarketSegmentID(1300) to NewOrderSingle(35=D), NewOrderMultileg(35=AB), NewOrderCross(35=s), OrderCancelReplaceRequest(35=G), MultilegOrderCancelReplace(35=AC), CrossOrderCancelReplaceRequest(35=t), OrderCancelRequest(35=F), CrossOrderCancelRequest(35=u), OrderStatusRequest(35=H) and ExecutionReport(35=8).

Another requirement is the ability to identify multiple market segments in the context of order mass handling, specifically as part of the OrderMassActionRequest(35=CA). This existing message carries a field MarketSegmentID(1300) which only allows to identify a single market segment. It is proposed to rather add a new component block **TargetMarketSegmentGrp** component to avoid a structural change of the message if the existing field were to be moved into a repeating group. The usage of this new repeating group would be limited to cases where more than one market segment needs to be affected. The definition of the existing valid value of MassActionScope(1374) for market segments should be extended to express the possibility of multiple market segments being affected.

The response to such a request is the existing message OrderMassActionReport(35=BZ) which needs the ability to echo back the input parameters, hence also **TargetMarketSegmentGrp** component. The existing message can convey a list of affected and unaffected orders by means of AffectedOrdGrp component and NotAffectedOrdersGrp component. Additionally, there is a need to report back the list of (un)affected market segments. It is proposed to add two new component blocks **AffectedMarketSegmentGrp** component and **NotAffectedMarketSegmentGrp** component.

The following is a summary of new component blocks and fields needed for market segments:

- **TargetMarketSegmentGrp component in OrderMassActionRequest(35=CA) and OrderMassActionReport(35=BZ)**
  - **NoTargetMarketSegments(1789)**
  - **TargetMarketSegmentID(1790)**
- **AffectedMarketSegmentGrp component in OrderMassActionReport(35=BZ)**
  - **NoAffectedMarketSegments(1791)**
  - **AffectedMarketSegmentID(1792)**
- **NotAffectedMarketSegmentGrp component in OrderMassActionReport(35=BZ)**
  - **NoNotAffectedMarketSegments(1793)**
  - **NotAffectedMarketSegmentID(1794)**

2.2 Order Events

With FIX 5.0 SP1, FIX Execution Reports were able to convey multiple fills of an order by means of the FillsGrp component. Prior to that, every fill required a separate execution report message. This not only led to a reduction in overall number of FIX messages but also to an alignment of transaction models between the core exchange system and the FIX gateway.

Events other than a fill, specifically the addition or modification of an order either require their own Execution Report message or they can be omitted as described in the usage guidelines for exchanges in Volume 7 – User Group: Exchanges and Markets. The omission works well for simple scenarios where the events are limited to the addition or modification of an order that then gets immediately (partially) filled. This proposal addresses the requirement to convey any number of events related to an order whereby all events are conducted by the exchange within a single operation. Specifically, events related to locking and releasing orders in the context of regulatory requirements (best execution principle) need to be conveyed.

The existing ExecutionReport(35=8) message can be extended for this purpose. Each ExecutionReport(35=8) carries the field ExecType(150) to convey the reason for sending the message. The last of the (possibly multiple) order events should be mapped to ExecType(150) although the values do not need to be identical. Similar to the FillsGrp component, a new **OrderEventGrp** component should be added.

Note that this does not impact the field OrdStatus(39) which continues to reflect the single, current state of the order at the time that the ExecutionReport(35=8) is sent.

Note that this is an optional group, i.e. it does not have to be analyzed by the recipient in order to determine the current state of the order. This can still be done by only looking at fields on the root level of the message.

The new **~~<OrderEventGrp>~~OrderEventGrp component** contains the following new fields:

- **NoOrdEvents(1795)** – number of order related events
- **OrderEventType(1796)** – type of event, e.g. added, (partially) filled, locked, restated
- **OrdEventExecID(1797)** – unique identifier of event, should not overlap with ExecID
- **OrdEventReason(1798)** – identifies the cause of the event, e.g. Away Market Better
- **OrdEventPx(1799)** – price related to the event, e.g. (partial) fill
- **OrdEventQty(1800)** – quantity related to the event, e.g. (partial) fill or deletion
- **OrdEventLiquidityIndicator(1801) –** information related to (partial) fill event about liquidity being added/removed
- **OrdEventText(1802)** – additional information about the event

2.3 Auctions

Auctions are well known in the context of pre-defined opening or closing auctions of an exchange at the beginning or end of a business day. The extensions proposed here relate to auctions initiated by the trading member and is followed by zero or more auction responses. The duration of such an auction is typically very short (e.g. a few seconds) and leads to a matching operation with or without interaction with the regular order book. The outcome of an auction could be that the order has not been completely filled. A restriction on the time validity is needed to express the desire to cancel any remaining quantity to prevent it from being added to the normal order book.

Another requirement is the ability to start an auction in the context of away market handling after the order has been checked against the book and before it is possibly locked due to a better price at an away market. For example, a flash order auction allows the local market to respond to the situation and get it filled locally.

The proposal is to add a number of fields and valid values to support such functionality:

- **AuctionType(1803)** – (numeric) identifier for a pre-defined auction style, e.g. facilitation order
- **AuctionAllocationPct(1804)** – matched quantity (%) to be allocated to the submitter of the auction response
- **TimeInForce (59)** – new valid value **"Good for ~~Auction~~ auction (GFA)"**
- **AuctionInstruction(1805)** – indicate whether to automatically start an auction or not

The new auction fields are to be added to the root level of NewOrderSingle(35=D), NewOrderMultileg(35=AB), OrderCancelReplaceRequest(35=G), MultilegOrderCancelReplace(35=AC) and ExecutionReport(35=8).

2.4 Order Reference

Orders can be referenced in the order entry messages, e.g. NewOrderSingle(35=D), by means of RefOrderID(1080). The field is echoed back on an ExecutionReport(35=8).

The client order identification is the only available ID of an order prior to having received a response with an order identification assigned by the receiver of the order. It is therefore proposed to add a new field **RefClOrdID(1806)** as reference to another order by means of the client order identification.

RefClOrdID(1806) supports the entry of a double-sided auction by one party by means of two NewOrderSingle requests without having to await an order identification (OrderID(37)) from the exchange. The existing field RefOrderID(1080) has to be used by submitters of auction responses that do not have access to the client order identification (see also section *2.3 Auctions*).

The new field **RefClOrdID(1806)** is to be added to the root level of NewOrderSingle(35=D), NewOrderMultileg(35=AB), and ExecutionReport(35=8).

2.5 Locked and Released Orders

Orders that can be executed at another marketplace might need to be (automatically) locked to a specific market maker for regulatory reasons (best execution principle). The market maker will then try to get the better price for the order at the other marketplace and either trade the locked order at this price or release some or all of it back into the first marketplace again.

The requirements comprise a number of fields to inform the user about an order that has been locked or released. These can be covered by extension to the ExecutionReport(35=8) message. Two fields are also needed on the input side to specify the quantity to be released and an optional release instruction to avoid the order being locked again immediately. Orders are always locked in their entirety in an attempt to get a better price for the remaining amount. Orders can be released in parts and these parts might again be (partially) locked again. Note that the locked quantity can be less than the total quantity (OrderQty) if the order has already been partially filled. A (partial) release is a consequence of having failed to get a better price.

Instructions to lock or release an order as well as the event causing an Execution Report to be provided can be covered by adding new valid values to existing fields ExecInst and ExecType. The existing ExecInst (18) value "q" needs to be adapted as it is currently specific to a release from supension.

- **LockType(1807)** – shows whether an order is locked and for what reason, e.g. Away Market Better
- **LockedQty(704)** – (total) quantity that was locked
- **SecondaryLockedQty(1809)** – (partial) quantity that was locked, e.g. locked again after partial release
- **ReleaseInstruction(1810)** – detailed instruction how to release an order, e.g. ignore Away Markets
- **ReleaseQty(1811)** – amount of the order that was released (or that is to be released)
- **ExecInst (18) –** new valid value "Lock"
- **ExecType (150) –** new valid values "Locked" and "Released"

All fields are to be added to the ExecutionReport(35=8). The new fields ReleaseInstruction(1810) and ReleaseQty(1811) are also to be added to OrderCancelReplaceRequest(35=G). LockedQty(704) and LockType(1807) are also to be added to the MarketDataSnapshotFullRefresh(35=W) (separate Gap Analysis proposal for market data).

2.6 Order Timestamps

The TrdRegTimestamps component can convey multiple timestamps related to trading or required for regulatory purposes. The field **TrdRegTimestampType**(770) defines the nature of the timestamp. It is proposed to add a new valid value to the field.

- **9 (Orderbook ~~E~~eEntry ~~T~~tTime)**: time that the order was created inside the core system (e.g. matching engine), i.e. added to the order book

The time of orderbook entry does not change over its lifetime. Other types such as 1(Execution Time) or 8(Time Priority) might be different after an order modification or fill.

2.7 Disclosure Instructions

The business requirement relates to the ability to define the amount of information on an order that is disclosed to the public by means of market data. FIX currently offers very limited and scattered support for such functionality, e.g. the IOI message has a field IOIQty (27) where one of the values is U = Undisclosed Quantity and the field Side (54) has a value 7(Undisclosed) (valid for IOI and List Order messages only).

The proposal is to add a generic component **DisclosureInstGrp** component conveying disclosure instructions. It needs to be a repeating group to allow multiple elements, i.e. requires a new field **NoDisclosureInstructions(1812)**.

Each element of the group needs two fields, **DisclosureType(1813)** for the type of information and **DisclosureInstruction(1814)** for the instruction whether to disclose or not.

The type of information needs to include basic items such as volume, price and side as well as other items such as execution instructions (e.g. AON), party and clearing information. The specific needs will be different across execution venues so that additional, user-defined values should be possible.

Disclosure instructions are to be added to the root level of NewOrderSingle(35=D), NewOrderMultileg(35=AB), OrderCancelReplaceRequest(35=G), MultilegOrderCancelReplace(35=AC) and ExecutionReport(35=8).

It is further proposed to remove the restriction "(valid for IOI and List Order messages only)" from Side (54). One of the use cases of this value is to report back an empty result set of an OrderMassStatusRequest(35=AF) by means of an ExecutionReport(35=8). Side (54) is a mandatory field in this message and has no meaning for an empty result set.

2.8 Leg Level Information per Side of Multileg Cross Orders

The existing message NewOrderCross(35=s) can be used to cross two or more sides representing single or multileg orders. Leg level information for multileg crosses is restricted to reference data, i.e. the InstrumentLeg component dentifies the leg and is part of a simple repeating group InstrmtLegGrp component on the root level of the cross messages. Messages such as NewOrderMultileg(35=AB) have integrated InstrumentLeg component into a complex repeating group in order to attach additional leg level information outside of reference data, e.g. LegOrderQty(685) as part of LegOrdGrp component. This kind of information can be different for each side of the cross, i.e. cannot be added on the root level, e.g. by changing InstrmtLegGrp component to a new repeating group SideCrossLegGrp component similar to LegOrdGrp component.

The requirement is to add the ability to enter and modify leg level information for each side of multileg cross orders. The proposal is to add a repeating group similar to LegOrdGrp component to SideCrossOrdModGrp component. LegOrdGrp component is part of the messages NewOrderMultileg(35=AB) and MultilegOrderCancelReplace(35=AC). However, it cannot be re-used for NewOrderCross as it contains InstrumentLeg component which is already part of InstrmtLegGrp component on the root level. It also contains NestedParties component which is already part of PreAlloccomponent inside SideCrossOrdModGrp component. It is therefore suggested to add a new **SideCrossLegGrp** component which is similar to LegOrdGrp component with the exception of InstrumentLeg component being omitted and NestedParties3 component being used instead of NestedParties component. Omitting InstrumentLeg component means that the field LegRefID(654) within the new repeating group is to be used to reference the leg defined on the root level by the existing occurrence of InstrumentLeg component. This requires a new field **LegID(1788)** to be added to InstrumentLeg component.

The SEC Short Sale Exemption ~~Reason~~ reason ~~Code~~ code proposal is related to this proposal due to the need to add a new field to various messages and component blocks. Cross orders have been excluded from that proposal and are covered here. The requirement is to add **SideShortSaleExemptionReason(1688)** to the existing repeating group SideCrossOrdModGrp component and **LegShortSaleExemptionReason(1689)** to the new repeating group **SideCrossLegGrp** component.

NewOrderMultileg
<Parties>
<PreAllocMlegGrp>
    <NestedParties3>
<Instrument>
<UndInstrmtGrp>
<LegOrdGrp>
    <InstrumentLeg> ← reference data as part of a large group with other fields
    <LegPreAllocGrp>
        <NestedParties2>
    <NestedParties>

NewOrderCross
<RootParties>
<SideCrossOrdModGrp>
<Parties>
<PreAllocGrp>
<NestedParties>
<SideCrossLegGrp> ← new component block required, <LegOrdGrp> cannot be used
LegRefID (654) ← first field of new repeating group to reference LegID(1788) (see below)

<LegPreAllocGrp>
<NestedParties2>
<NestedParties3> ← <NestedParties> and <NestedParties2> cannot be used
<Instrument>
<UndInstrmtGrp>
<InstrmtLegGrp>
<InstrumentLeg> ← reference data only, contains new field LegID(1788)

2.9 Trading Capacity

FIX currently allows ~~to~~ conveyance of the capacity of the firm placing an order by means of fields such as AccountType (581), OrderCapacity (528) and OrderRestrictions (529). The latter two are tightly connected to Rule80A in the equities space which also applies primarily to the regulatory environment in the US. AccountType has some overlap with OrderCapacity but mixes it with risk information (“cross margined”) and asset classes (“options”).

The proposal is to have a single new field **TradingCapacity**(1815) that defines the role with which a market participant enters an order. The role can convey an increased level of protection for customers or ~~b~~ be tied to certain obligations in case of market makers.

The list of valid values should cover the following trading capacities.

- 1(Customer)
- 2(Customer ~~Professional~~professional)
- 3(Broker-dealer)
- 4 Customer broker-dealer)
- 5(Principal)
- 6(Market maker)
- 7(Away market maker)

It is proposed to add the new field on the root level of NewOrderSingle(35=D), NewOrderMultileg(35=AB), NewOrderCross(35=s), OrderCancelReplaceRequest(35=G), MultilegOrderCancelReplace(35=AC), CrossOrderCancelReplaceRequest(35=t) and ExecutionReport(35=8).

2.10 Clearing Account Types

Additional information is needed to define the capacity of the firm when the order reaches the clearing stage, e.g. at the OCC. It is suggested to add new fields **ClearingAccountType(1816)** and **LegClearingAccountType(1817)** with a pre-defined list of valid values that either apply to the entire order or (on multileg orders) only to a single leg. There should be no user-defined values (same as TradingCapacity). Rules of Engagement should define valid combinations of order and clearing account types. Valid values are required as follows:

- 1(Customer)
- 2(Firm)
- 3(Market m~~M~~aker)

The field **ClearingAccountType(1816)** is to be added to the root level of NewOrderSingle(35=D), NewOrderMultileg(35=AB), OrderCancelReplaceRequest(35=G), MultilegOrderCancelReplace(35=AC) and ExecutionReport(35=8). Furthermore, it is to be added to the component SideCrossOrdModGrp component which is part of NewOrderCross(35=s).

The field **LegClearingAccountType(1817)** is to be added to the existing LegOrdGrp component as well as to the new SideCrossLegGrp component (see also *2.8 Leg Level Information per Side of Multileg Cross Orders*).

2.11 Preferenced and Directed Orders

Preferenced and directed orders need to carry a party to define the (preferred) recipient who should be involved in the trading process of the order. The existing TargetParties component allows to identify parties in a request and is currently part of mass messages such as OrderMassActionRequest(35=CA). However, the component is not part of the regular order messages yet.

The proposal is to add TargetParties component to the root level of NewOrderSingle(35=D), OrderCancelReplaceRequest(35=G), NewOrderMultileg(35=AB), MultilegOrderCancelReplace(35=AC) and ExecutionReport(35=8). The existing Parties component is not suitable for this purpose to enable an easy distinction between the submitting party and other parties involved in trading.

Furthermore, EP 105 introduced a new field PartyDetailRoleQualifier(1674) to differentiate party roles. The same should be applied to target parties by adding a new field **TargetPartyRoleQualifier(1818)** and using the same valid values. The list of valid values of PartyDetailRoleQualifier(1674) is to be enhanced with the following two values that apply to PartyRole(452)=-66(Market Maker):

- **5(Preferred market maker)** – market maker to receive initial allocation prior to primary market maker
- **6(Directed market maker)** – single market maker to handle an order which will be locked to him

2.12 Underlying Price Contingency (UPC) Orders

UPC orders are a special case of multileg order activation based on related prices of an underlying instrument in a best execution environment. The multileg order is activated as soon as the price of the underlying is within a given range. It is suggested to add two new fields **RelatedHighPrice(1819)** and **RelatedLowPrice(1820)** to define this range. The source of the related price also needs to be identified, for example National Best Bid (NBB) or National Best Offer (NBO). It is suggested to add a new field **RelatedPriceSource(1821)** for this purpose.

It is proposed to add all three new fields to NewOrderMultileg(35=AB), MultilegOrderCancelReplace(35=AC) and ExecutionReport(35=8).

2.13 Trade Publication

The existing field TradePublishIndicator(1390) is used in the TradeCaptureReport(35=AE) messages to convey whether a trade should be reported via a market reporting service. The same function is needed on the order level for single orders to indicate whether trades resulting from the order should be published to OPRA or not. This is only permitted under special circumstances, e.g. when a market maker has obtained a better price for an order at another marketplace and is now hitting the order locked to him at the marketplace to which it was originally submitted.

It is thus proposed to add TradePublishIndicator(1390) to NewOrderSingle(35=D), OrderCancelReplaceRequest(35=G) and ExecutionReport(35=8).

2.14 Minimum Quantity ~~Type~~Method

FIX offers a field MinQty(110) to define the minimum quantity of an order to be executed. There is no way to define whether this restriction should only apply once or repeatedly, i.e. every time the order would be able to execute against another order. It is proposed to add a new field **~~MinQtyIndicator~~MinQtyMethod** on the same level as MinQty(110) to the NewOrderSingle(35=D), NewOrderMultileg(35=AB), NewOrderCross(35=s), OrderCancelReplaceRequest(35=G), MultilegOrderCancelReplace(35=AC), CrossOrderCancelReplaceRequest(35=t) and ExecutionReport(35=8).

2.15 Trigger Indicator

Orders can have attributes describing the condition under which a pre-defined action is taken. A simple example is an order that becomes activated when a certain price limit is reached or exceeded. This can be achieved by using the field OrdType(40) with values 3(Stop) or 4(Stop Limit) (prevent a loss) or J(Market If Touched) (lock in a profit) together with the field StopPx(99). The TriggeringInstruction component allows more complex triggers to be defined.

A triggered stop order can lead to a change of the OrdType(40) to 1(Market) or 2(Limit), i.e. the information that this had once been a stop order is lost. The proposal is to add a new field **Triggered(1823)** to describe whether the order has been triggered during its lifetime or not. The field should be added to the ExecutionReport(35=8) as well as the TradeCaptureReport(35=AE) (separate Gap Analysis proposal for trade reporting).

2.16 Mass Action Status Information

The existing field **MassActionResponse**(1375) specifies the action taken by the counterparty order handling system as a result of the action type indicated in MassActionType(1373) of the OrderMassActionRequest(35=CA). It currently covers the rejection and acceptance of the request.

The proposal is to add another valid value MassActionResponse(1375) = 2(**Completed**) to communicate that the mass action has not only been accepted but has also already been completed. The recipient of the request can then immediately respond with the acceptance and send another message whenever the requested action has finished. The action might be delayed due to locked securities or orders.

2.17 Customer to Customer Cross Order

One of the key fields for crossing orders is **CrossType**(549). The cross type **CrossType**(549) = 9(**Customer to customer cross)~~Customer-to-Customer~~"** should be added to the list of valid values. It is used to express the cross of two customer orders against each other without exposure to the market. The price of the cross might be subject to certain regulatory restrictions, e.g. has to be at or within the current local or national best bid and offer. The field should also be opened up for bilaterally agreed values to support user-defined types of cross orders.

2.18 Trading Subsessions

Trading subsessions can be defined with the existing field TradingSessionSubID(625) which has a list of pre-defined values covering various types of auction phases (e.g. opening, closing, intraday). It is suggested to add a new valid value TradingSessionSubID(625) = 8(**Any auction)** to express the validity of an order during any auction phase without having to explicitly list the individual phases.

2.19 Execution Rejection

The existing field DKReason(127) does not support the rejection of an ExecutionReport due to an unknown value of ExecRefID(19), i.e. a reference to a previous ExecutionReport(35=8) that the receiver does not have. It is suggested to add a new enum value DKReason(127) = 7(No matching ExecutionReport(35=8)) for this case.

2.20 (Un)Affected Orders

The existing field AffectedSecondaryOrderID(536) in the list of orders affected by a mass action has no counterpart in the list of unaffected orders. It is suggested to add a new field NotAffSecondaryOrderID(1825) into the component NotAffectedOrdersGrp component to enable usage of the secondary identification for unaffected orders as well.

The existing component block for affected orders contains the field OrigClOrdID(41) and thus prevents the use of this standard field in any FIX message that needs both an original client order identification as well as a reference to such an ID with the context of being affected. Therefore it is proposed to replace OrigClOrdID(41) in this single instance with a new field **AffectedOrigClOrdID(1824)**.

3 Issues and Discussion Points

3.1 FIXML Abbreviations

This proposal adds fields to convey (un)affected market segments. FIX already supports (un)affected orders by means of the AffectedOrdGrp component and NotAffectedOrdersGrp component. While the fields in the group for affected orders use the FIXML abbreviation "Affctd", the fields in the group for unaffected orders use "Aff" and "Affected". The usage of three different abbreviations could be corrected under the assumption that FIXML is not being used for order mass handling functions. On the other hand, it seems unnecessary to qualify the FIXML abbreviations in the first place as the fields are part of repeating groups that already give the context of "affected" or "unaffected". Hence, the fields could simply be abbreviated as follows:

Field Name	Current FIXML Abbreviation	New FIXML Abbreviation
AffectedOrderID(535)	@AffctdOrdID	@OrdID
AffectedSecondaryOrderID(536)	@AffctdScndOrdID	@OrdID2
NotAffOrigClOrdID(1372)	@NotAffOrigClOrdID	@OrigClOrdID
NotAffectedOrderID(1371)	@NotAffectedOrderID	@OrdID

Note that the official FIXML abbreviation for "Affected" is "Afctd". The actual field names will not be changed as field names are now considered imutable once defined.

Note that "Secondary" was abbreviated with "Scnd" instead of "2" as should have been the case.

Furthermore, the field OrigClOrdID (41) is part of the group for affected orders and prevents the use of this standard field in any FIX message that needs both an original client order identification as well as a reference to such an ID with the context of being affected. This seems to be an error and could be corrected by changing the field to a new field **AffectedOrigClOrdID(1824)**. The group of affected orders is currently only in the OrderMassActionReport(35=BZ) message which has the field ClOrdID(11) and SecondaryClOrdID (526) on the root level but not OrigClOrdID(41).

There is no field for the secondary order identifier in the group of unaffected orders. This should be made consistent by adding a new field **NotAffSecondaryOrderID(1825)**. This does not impact any existing applications.

The GExMC suggested to post an entry to the FIXML forum to obtain feedback on the usage and impact on existing FIXML applications (http://fixprotocol.org/discuss/read/fae2684a). There was no feedback to the posting and it was therefore decided to move ahead with a change of their FIXML abbreviations.

The GExMC further suggested to post an entry to the General forum to obtain feedback on the usage and impact on existing FIX applications regarding the field OrigClOrdID(41) in the group of affected orders (http://fixprotocol.org/discuss/read/054ac6fe). There was no feedback to the posting and it was therefore decided to move ahead with the replacement of OrigClOrdID(41) with a new field **AffectedOrigClOrdID(1824)**.

3.2 Order and Clearing Capacity

It was discussed whether it is the correct approach to omit the use of OrderRestrictions (529) by assigning multiple enum values to OrderCapacity (528) to express different types of customers and market makers. Along these lines, the question was raised whether another new field ClearingRestrictions should be introduced in addition to ClearingCapacity.

The OCC receives trades from the US options exchanges and requires information about the clearing capacity. It does so by expecting it to be attached to account information which also needs to be present. This is implemented as a party with a specific party role whereby the clearing capacity (customer, firm, or market maker) is covered by the parties subgroup. This approach is not possible for exchanges that may add the clearing account information only as part of trade enrichment and do not require it at the time of order entry. The parties subgroup cannot be conveyed on its own but must be attached to a specific party role. It seems more efficient to provide a standalone field such as ClearingCapacity for this purpose.

It was discussed to look at other US options exchanges to see what they have been doing. The following information was gathered after the meeting and is provided here to support further discussion.

The CBOE is already using OrderCapacity(528) and has associated a single clearing capacity (called OCC clearing account type) with each of its values. The standard OrderCapacity values have been extended by proprietary codes and are very close to those needed by the ISE. CBOE advises its members to instruct OCC directly in case a member does not wish to clear a trade in the capacity foreseen by the CBOE for the given order capacity. CBOE does not provide a field for this information and would benefit from the proposed new field ClearingCapacity.

An alternate option to the extension of OrderCapacity (528) is to require the additional usage of OrderRestrictions (529). However, there was no consensus as to the intended semantics of this field, i.e. if it should serve as an order sub-capacity or to describe the type of trading activity, e.g. arbitrage. The current values seem to have examples for both.

Another option is to move away from using the term “capacity” in favor of the term “account type”. The field AccountType (581) covers some of the requirements for an order capacity but would also need to be extended if used instead of OrderCapacity (528). The clearing capacity would then be termed “clearing account type” and result in a different name for the new field, i.e. ClearingAccountType.

The current version of the proposal still uses the term “capacity” but requires input from outside of the GExMC to resolve this issue.

The GTC decided to split the issue and handle the trading aspect separately from the clearing aspect. The clearing capacity should be expressed in terms of account types, i.e. the new field should be ClearingAccountType. The existing fields OrderCapacity and OrderRestrictions should be left untouched in favor of a single new field.

3.3 Field Name for Minimum Quantity Type

An issue was raised that the suggested name MinQtyType should be changed as it contains “QtyType” which is a field of its own (tag 854) and could lead to confusion in the understanding of the new field. The name was therefore changed to ~~MinQtyIndicator~~MinQtyMethod(1822).

3.4 Locked Orders

This issue was raised on the GTC level. The re-use of existing ExecInst (18) value “Suspend” and ~~ExecType~~ ExecType(150) (150) values “Suspended”/ ”Activated” was considered to be inadequate. Instead, the terms “Lock(ed)” and “Release(d)” should be made available explicitly as new valid values where needed.

3.5 Leg Level Information per Side of Multileg Cross Orders

The issue was raised on the GTC level whether we really need to add a new block identical to InstrumentLeg component in order to identify a leg on each side of a multileg cross order. This would require to add many new fields just for the tag=value syntax which does not allow the re-use of any tag within a single message. The definition of the legs is already possible on the root level of the message and it is supposed to be identical for both sides of the cross. Only dynamic information such as clearing attributes may differ. A shortcut to the definition would be sufficient on the side level and avoid the need for a clone of InstrumentLeg component.

It was discussed and decided that the InstrumentLeg component block should be extended with a new field LegID(1788) to establish a shortcut. The value of the shortcut can then be used on each side of the cross order within the existing field LegRefID(654) and reference the leg definition. A new CrossInstrumentLeg component is then not needed.

3.6 Order Events

An issue was raised on the GTC level regarding the alignment (or lack thereof) between the new field OrdEventType(1796) and the existing key field ExecType(150). It was felt that there should be a well defined relationship between the two to avoid confusion. OrdEventType(1796) could well be a subset of ExecType(150) to express the fact that ExecType(150) conveys the overall reason to send an ExecutionReport(35=8) whereas OrdEventType(1796) is similar to an audit trail of actions performed on the order until the ExecutionReport(35=8) was sent.

A subtle but important difference between the two is that the existing ExecType(150) takes the view of the submitter whereas the new OrderEventType(1796) takes the view of the entity. For example, an unsolicited change of the order is a restatement from the viewpoint of the order submitter (he did not ask for the change) whereas a solicited change using OrderCancelReplaceRequest is a replacement. From the viewpoint of the order entity, both actions are a modification, albeit only one of them is requested by the order submitter. The field OrdEventReason is able to provide the distinction as to whether the event was requested by the order submitter or occurred unsolicited.

The first event is not sufficient even if it shows whether the chain of events was started upon request by the order submitter or unsolicited by the order receiver. For example, a new order that is immediately traded should not lead to ExecType(150) = *New* but ExecType(150) = *Trade*.

The last event within OrderEventGrp component can be used to determine the purpose of the message and hence the correct value of ExecType(150) as long as the quantity fields on the root level provide sufficient information about trades that occurred as part of the events. This can be compared to an IOC order which no longer requires to send up to 3 ExecutionReports but only one with ExecType(150) = *Cancelled*. For example, a new reserve order that is partially filled and then refreshed ends with an order modification event. This could be expressed with ExecType(150) = *Replaced* or with a dedicated ExecType(150) as is the case for orders triggered or activated by the system (ExecType = *Triggered*).

OrderEventType(1796) should have a finer granularity than ExecType, for example partial fills and fills could both be order events that would result in the same message purpose, i.e. ExecType(150) = *Trade*. The mapping needs to be straightforward if the values of both fields are not identical.

Some of the ExecType(150) values may not apply to OrdEventType, for example ExecType(150) = *Pending XYZ* typically implies that no order events other than the pending status have occurred yet. ExecType(150) = *Reject* is very likely to not be the last of a series of events but the only event in response to a request. An OrderEventGrp component does not apply to such cases.

The proposed mapping between OrderEventGrp component and ExecType(150) is is described in Chapter 4 (see 4.1 *Order Events*).

4 Proposed Message Flow

4.1 Order Events

The new OrderEventGrp component in the ExecutionReport should only be used if more than one event needs to be conveyed in a single Execution Report message. FillsGrp component and OrderEventGrp component should not be used in a single message, i.e. fills are also considered to be events and can be conveyed as part of OrderEventGrp component. If fills are always the only events that need to be bundled within a single Execution Report then FillsGrp component continues to be the recommended solution. If fills are only part of the possible events being conveyed and happen to be the only ones for some of the Execution Reports, it is still recommended to use OrderEventGrp component and not FillsGrp component to simplify processing for the recipient.

The last event of OrderEventGrp component is to be mapped to ExecType(150) which is on the root level of the message. This means that ExecType(150) = F(Trade) will only be reported if no other events take place thereafter within the same matching transaction. Examples for such actions are a refresh of a reserve order or an order being locked. The quantity fields CumQty(14) and LeavesQty(151) on the root level show whether trades occurred as well.

OrderEventType(1796) values can be user-defined whereas ExecType(150) values cannot. This means that the Rules of Engagement need to show a mapping between the values if non-standard values are used. In most cases it will be sufficient to map the user-defined values to ExecType(150) = D(Restated) and add more specific information in ExecRestatementReason(378) which also allows user-defined values.

Note that ExecType(150) and OrderEventType(1796) do not have the same datatypes to allow user-defined values for the latter. OrderEventType(1796) thus has its own list of valid values with the corresponding ExecType(150) values in brackets.

4.2 Locked Orders

Orders can be locked or released by using the standard modification requests provided by FIX, e.g. by means of OrderCancelReplaceRequest. The key field for this is ExecInst(18) which provides a new value w(Lock) and a changed value q(Release) ~~from suspension~~ to lock or release an order. Execution Reports should use new ExecType(150) (150) values of M(Locked) and N(Released) respectively. The regular order identification fields (ClOrdID(11), OrderID(37)) are to be used but are subject to certain restrictions if the order is locked or released by a party different from the submitter of the order. This is typically the case when only market makers are permitted to lock or release orders and these orders were submitted by a regular trading member.

In these cases, only OrderID(37) can be used to identify the order as the market maker should not impact the ClOrdID(11) sequence of the original submitter of the order. He has to use his own ClOrdID(11) values to reconcile responses to his lock/release requests. Furthermore, the market maker needs to be informed about orders that are automatically locked to him. This can be done by means of drop copies of standard Execution Reports.

The new field SecondaryLockedQty(1809) is needed whenever a locked order (or a part of it) is released and part or all of it is immediately locked again to the market maker. It then conveys the quantity that was locked back to the market maker as part of the release in addition to the total quantity being locked to him. For example, a quantity of 100 may be locked to a market maker. He then chooses to release 40 at a given limit price and might only be executed for 10. LockedQty(1808) will then contain 100-10=90 whereas SecondaryLockedQty(1809) will be 40-10=30 to reflect that 30 were locked back to the market maker. The execution information might be conveyed separately from the release.

4.3 Triggered Orders

Orders can have trigger attributes, e.g. StopPx(99) for stop (OrdType(40)=3 or 4) or MIT (OrdType(40)=J) orders. The new field Triggered shall only be used in the context of orders that have one or more trigger attributes. It does not indicate the presence or absence of trigger attributes. Triggered shall only be set by the order receiving side to indicate whether the attributes have caused the order to be triggered or not, i.e. it will be part of ExecutionReport(35=8),TradeCaptureReport(35=AE), or TradeCaptureReportAck(35=AR) messages. The default should be that the Triggered is not set, i.e. the omission of the field either means it is not applicable because the order does not have any trigger attributes or it is applicable but the order has not been triggered yet. Note that TradeCaptureReport(35=AE) or TradeCaptureReportAck(35=AR) messages for an order with trigger attributes must contain the field Triggered(1823) and it must be set to 1(Triggered) as no trade could have occurred otherwise.

Triggering an order might lead to changes of other order attributes, e.g. OrdType(40) might change from 3(Stop) to 1(Market). Automatic changes of the order caused by the triggering condition shall lead to the Triggered(1823) being set.

4.4 Mass Actions

Mass actions are covered by a set of Request/Report messages in FIX, e.g. OrderMassActionRequest(35=CA) and OrderMassActionReport(35=BZ). The current message flow only foresees a single response to a request, either accepting or rejecting it. With the introduction of another MassActionResponse(1375) = 2(Completed) there is an alternate message flow resulting in two responses to a single request. The first response merely confirms the validity of the request (MassActionResponse(1375) = 1(Accepted)) whereas the second response confirms that the requested actions have been completed. There can be a significant delay between the request and its completion so that an intermediate response can be useful to assure the sender that his request will be processed and not rejected.

5 FIX messages

The following sections contain changes to existing messages. New message are not defined.

5.1 NewOrderSingle(35=D)

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = D		
11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary (CIV term, not a hub/service bureau) with closest association with the investor.		
526	SecondaryClOrdID	N			
583	ClOrdLinkID	N			
component block <Parties>		N	~~Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"~~ This is party information related to the submitter of the request.	CHANGE	
component block <TargetParties>		N	~~Insert here the set of "TargetParties" (firm identification) fields defined in "Common Components of Application Messages"~~ Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order. ~~This is party information related to other parties involved in trading.~~	ADD	
229	TradeOriginationDate	N			
75	TradeDate	N			
1	Account	N			
660	AcctIDSource	N			
581	AccountType	N	Type of account associated with the order (Origin)		
589	DayBookingInst	N			
590	BookingUnit	N			
591	PreallocMethod	N			
70	AllocID	N	Used to assign an overall allocation id to the block of preallocations		
component block <PreAllocGrp>		N	Number of repeating groups for pre-trade allocation		
63	SettlType	N	For NDFs either SettlType or SettlDate should be specified.		
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values. For NDFs either SettlType or SettlDate should be specified.		
544	CashMargin	N			
635	ClearingFeeIndicator	N			
21	HandlInst	N			

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, W, a, d) must be specified.		
1805	AuctionInstruction	N		NEW	
110	MinQty	N			
1822	~~MinQtyIndicator~~MinQtyMethod	N		NEW	
1089	MatchIncrement	N			
1090	MaxPriceLevels	N			
component block <MatchingInstructions>		N			
component block <DisplayInstruction>		N			
component block <DisclosureInstructionGrp>		N	Specifies instructions to disclose certain order level information in market data.	NEW	
111	MaxFloor	N	(Deprecated in FIX.5.0)		
1300	MarketSegmentID	N		ADD	
100	ExDestination	N			
1133	ExDestinationIDSource	N			
component block <TrdgSesGrp>		N	Specifies the number of repeating TradingSessionIDs		
81	ProcessCode	N	Used to identify soft trades at order entry.		
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		
140	PrevClosePx	N	Useful for verifying security identification		
54	Side	Y			
1688	ShortSaleExemptionReason	N	Available for optional use when Side(54) = 6(Sell short exempt).~~Optional when Side (54) = 6 (Sell short exempt)~~	CHANGE	
114	LocateReqd	N	Required for short sell orders		
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.		
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>		Y	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"		
40	OrdType	Y			
423	PriceType	N			
44	Price	N	Required for limit OrdTypes. For F/X orders,		

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
			should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.		
1092	PriceProtectionScope	N			
99	StopPx	N	Required for OrdType = "Stop" or OrdType = "Stop limit".		
Component block <TriggeringInstruction>		N	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"		
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"		
15	Currency	N			
376	ComplianceID	N			
377	SolicitedFlag	N			
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)		
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)		
59	TimeInForce	N	Absence of this field indicates Day order		
168	EffectiveTime	N	Can specify the time 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.		
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order		
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)		
component block <CommissionData>		N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"		
528	OrderCapacity	N			
529	OrderRestrictions	N			
1815	TradingCapacity	N		NEW	
1091	PreTradeAnonymity	N			
1390	TradePublishIndicator	N	Applies to trades resulting from the order	ADD	
582	CustOrderCapacity	N			
121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.		
120	SettlCurrency	N	Required if ForexReq=Y. Required for NDFs.		

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
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.		
640	Price2	N	(Deprecated in FIX.5.0)Can be used with OrdType = "Forex – Swap" to specify the price for the future portion of a F/X swap which is also a limit order. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points).		
1816	ClearingAccountType	N		NEW	
77	PositionEffect	N	For use in derivatives omnibus accounting		
203	CoveredOrUncovered	N	For use with derivatives, such as options		
210	MaxShow	N	(Deprecated in FIX.5.0)		
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"		
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)		
480	CancellationRights	N	For CIV – Optional		
481	MoneyLaunderingStatus	N			

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
513	RegistID	N	Reference to Registration Instructions message for this Order.		
494	Designation	N	Supplementary registration information for this Order		
1028	ManualOrderIndicator	N			
1029	CustDirectedOrder	N			
1030	ReceivedDeptID	N			
1031	CustOrderHandlingInst	N			
1032	OrderHandlingInstSource	N			
component block <TrdRegTimestamps>		N			
1080	RefOrderID	N	Required for counter-order selection / Hit / Take Orders. (OrdType = Q)		
1081	RefOrderIDSource	N	Conditionally required if RefOrderID is specified.		
1806	RefClOrdID	N		NEW	
1803	AuctionType	N	Conditionally required for auction orders	NEW	
1804	AuctionAllocationPct	N		NEW	
StandardTrailer		Y			

5.2 OrderCancelReplaceRequest(35=G)

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = G		
37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).		
component block <Parties>		N	~~Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"~~ This is party information related to the submitter of the request.	CHANGE	
component block <TargetParties>		N	~~Insert here the set of "TargetParties" (firm identification) fields defined in "Common Components of Application Messages"~~ Identifies parties not directly associated or owning with the order, who are to be informed to effect processing of the order. ~~This is party information related to other parties involved in trading.~~	ADD	
229	TradeOriginationDate	N			
75	TradeDate	N			
41	OrigClOrdID	N	ClOrdID(11) of the previous non rejected order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that where		

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
			electronically submitted over FIX or otherwise assigned a ClOrdID		
11	ClOrdID	Y	Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor.. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.		
526	SecondaryClOrdID	N			
583	ClOrdLinkID	N			
66	ListID	N	Required for List Orders		
586	OrigOrdModTime	N	TransactTime of the last state change that occurred to the original order		
1	Account	N			
660	AcctIDSource	N			
581	AccountType	N			
589	DayBookingInst	N			
590	BookingUnit	N			
591	PreallocMethod	N			
70	AllocID	N	Used to assign an overall allocation id to the block of preallocations		
component block <PreAllocGrp>		N	Number of repeating groups for pre-trade allocation		
63	SettlType	N	For NDFs either SettlType or SettlDate should be specified.		
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values. For NDFs either SettlType or SettlDate should be specified.		
544	CashMargin	N			
635	ClearingFeeIndicator	N			
21	HandlInst	N			
18	ExecInst	N	Can contain multiple instructions, space delimited. Replacement order must be created with new parameters (i.e. original order values will not be brought forward to replacement order unless redefined within this message).		
1805	AuctionInstruction	N		NEW	
110	MinQty	N			
1822	~~MinQtyIndicator~~MinQtyMethod	N		NEW	
1089	MatchIncrement	N			
1090	MaxPriceLevels	N			
component block <MatchingInstructions>		N			
component block <DisplayInstruction>		N	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"		

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
component block <DisclosureInstructionGrp>		N	Specifies instructions to disclose certain order level information in market data.	NEW	
111	MaxFloor	N	(Deprecated in FIX.5.0)		
1300	MarketSegmentID	N		ADD	
100	ExDestination	N			
1133	ExDestinationIDSource	N			
component block <TrdgSesGrp>		N	Specifies the number of repeating TradingSessionIDs		
component block <Instrument>		Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" Must match original order		
component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages" Must match original order		
component block <UndInstrmtGrp>		N	Number of underlyings		
54	Side	Y	Should match original order's side, however, if bilaterally agreed to the following groups could potentially be interchanged: Buy and Buy Minus Sell, Sell Plus, Sell Short, and Sell Short Exempt Cross, Cross Short, and Cross Short Exempt		
1688	ShortSaleExemptionReason	N	Available for optional use when Side(54) = 6 (Sell short exempt).~~Optional when Side (54) = 6 (Sell short exempt)~~	CHANGE	
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.		
854	QtyType	N			
component block <OrderQtyData>		Y	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Note: OrderQty value should be the "Total Intended Order Quantity" (including the amount already executed for this chain of orders)		
40	OrdType	Y			
423	PriceType	N			
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.		
1092	PriceProtectionScope	N			
99	StopPx	N	Required for OrdType = "Stop" or OrdType = "Stop limit".		
Component block		N	Insert here the set of "TriggeringInstruction"		

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
<TriggeringInstruction>			fields defined in "common components of application messages"		
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"		
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"		
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)		
376	ComplianceID	N			
377	SolicitedFlag	N			
15	Currency	N	Must match original order.		
59	TimeInForce	N	Absence of this field indicates Day order		
168	EffectiveTime	N	Can specify the time 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.		
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order		
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)		
component block <CommissionData>		N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"		
528	OrderCapacity	N			
529	OrderRestrictions	N			
1815	TradingCapacity	N		NEW	
1091	PreTradeAnonymity	N			
1390	TradePublishIndicator	N	Applies to trades resulting from the order.	ADD	
582	CustOrderCapacity	N			

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.		
120	SettlCurrency	N	Required if ForexReq=Y. Required for NDFs.		
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.		
640	Price2	N	(Deprecated in FIX.5.0)Can be used with OrdType = "Forex – Swap" to specify the price for the future portion of a F/X swap.		
1816	ClearingAccountType	N		NEW	
77	PositionEffect	N	For use in derivatives omnibus accounting		
203	CoveredOrUncovered	N	For use with derivatives, such as options		
210	MaxShow	N	(Deprecated in FIX.5.0)		
114	LocateReqd	N	Required for short sell orders		
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		
1028	ManualOrderIndicator	N			
1029	CustDirectedOrder	N			
1030	ReceivedDeptID	N			
1031	CustOrderHandlingInst	N			
1032	OrderHandlingInstSource	N			
component block <TrdRegTimestamps>		N			
1803	AuctionType	N	Conditionally required for auction orders.	NEW	
1804	AuctionAllocationPct	N		NEW	
1810	ReleaseInstruction	N		NEW	

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
1811	ReleaseQty	N		NEW	
StandardTrailer		Y			

5.3 OrderCancelRequest(35=F)

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = F		
41	OrigClOrdID	N	ClOrdID(11) of the previous non-rejected order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID		
37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).		
11	ClOrdID	Y	Unique ID of cancel request as assigned by the institution.		
526	SecondaryClOrdID	N			
583	ClOrdLinkID	N			
66	ListID	N	Required for List Orders		
586	OrigOrdModTime	N			
1	Account	N			
660	AcctIDSource	N			
581	AccountType	N			
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"		
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" Must match original order		
component block <UndInstrmtGrp>		N	Number of underlyings		
1300	MarketSegmentID	N		ADD	
100	ExDestination	N			
1133	ExDestinationIDSource	N			
54	Side	Y			
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.		
Component block <OrderQtyData>		Y	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"		

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
			Note: OrderQty = CumQty + LeavesQty (see exceptions above)		
376	ComplianceID	N			
58	Text	N			
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.		
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		
StandardTrailer		Y			

5.4 NewOrderMultileg(35=AB)

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = AB		
11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary with closest association with the investor.		
526	SecondaryClOrdID	N			
583	ClOrdLinkID	N			
component block <Parties>		N	~~Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"~~ This is party information related to the submitter of the request.	CHANGE	
component block <TargetParties>		N	Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.	ADD	
229	TradeOriginationDate	N			
75	TradeDate	N			
1	Account	N			
660	AcctIDSource	N			
581	AccountType	N			
589	DayBookingInst	N			
590	BookingUnit	N			
591	PreallocMethod	N			
70	AllocID	N	Used to assign an identifier to the block of individual preallocations		
component block <PreAllocMlegGrp>		N	Number of repeating groups for pre-trade allocation		
63	SettlType	N			
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.		

544	CashMargin	N			
635	ClearingFeeIndicator	N			
21	HandlInst	N			
18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.		
1805	AuctionInstruction	N		NEW	
110	MinQty	N			
1822	~~MinQtyIndicator~~MinQtyMethod	N		NEW	
1089	MatchIncrement	N			
1090	MaxPriceLevels	N			
component block <MatchingInstructions>		N			
component block <DisplayInstruction>		N	Insert here the set of “ReserveInstruction” fields defined in “common components of application messages”		
component block <DisclosureInstructionGrp>		N	Specifies instructions to disclose certain order level information in market data.	NEW	
111	MaxFloor	N	(Deprecated in FIX.5.0)		
1300	MarketSegmentID	N		ADD	
100	ExDestination	N			
1133	ExDestinationIDSource	N			
component block <TrdgSesGrp>		N	Specifies the number of repeating TradingSessionIDs		
81	ProcessCode	N	Used to identify soft trades at order entry.		
54	Side	Y	Additional enumeration that indicates this is an order for a multileg order and that the sides are specified in the Instrument Leg component block.		
Component block <Instrument>		N			
component block <UndInstrmtGrp>		N	Number of underlyings		
140	PrevClosePx	N	Useful for verifying security identification		
1069	SwapPoints	N	For FX Swaps. Used to express the differential between the far leg’s bid/offer and the near leg’s bid/offer.		
Component block <LegOrdGrp>		N	Number of legs		
114	LocateReqd	N	Required for short sell orders		
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.		
854	QtyType	N			
component block <OrderQtyData>		N	Insert here the set of “OrderQtyData” fields defined in “Common Components of Application Messages” Conditionally required when the multileg order is not for a FX Swap, or any other swap transaction where having OrderQty is irrelevant as the amounts are expressed in the LegQty.		
40	OrdType	Y			
1377	MultilegModel	N			
1378	MultilegPriceMethod	N			

423	PriceType	N			
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.		
1092	PriceProtectionScope	N			
99	StopPx	N	Required for OrdType = "Stop" or OrdType = "Stop limit".		
Component block <TriggeringInstruction>		N	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"		
15	Currency	N			
376	ComplianceID	N			
377	SolicitedFlag	N			
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)		
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)		
1080	RefOrderID	N	Required for counter-order selection / Hit / Take Orders. (OrdType = Q)		
1081	RefOrderIDSource	N	Conditionally required if RefOrderID is specified.		
1806	RefClOrdID	N		NEW	
59	TimeInForce	N	Absence of this field indicates Day order		
168	EffectiveTime	N	Can specify the time 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.		
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order		
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)		
component block <CommissionData>		N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"		
528	OrderCapacity	N			
529	OrderRestrictions	N			
1815	TradingCapacity	N		NEW	
1091	PreTradeAnonymity	N			
582	CustOrderCapacity	N			
121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.		
120	SettlCurrency	N	Required if ForexReq = Y.		
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.		
1816	ClearingAccountType	N		NEW	
77	PositionEffect	N	For use in derivatives omnibus accounting		
203	CoveredOrUncovered	N	For use with derivatives, such as options		
210	MaxShow	N	(Deprecated in FIX.5.0)		
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"		
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		
1190	RiskFreeRate	N			
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)		
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		
563	MultiLegRptTypeReq	N	Indicates the method of execution reporting requested by issuer of the order.		
1803	AuctionType	N	Conditionally required for auction orders	NEW	
1804	AuctionAllocationPct	N		NEW	
1819	RelatedHighPrice	N		NEW	
1820	RelatedLowPrice	N		NEW	
1821	RelatedPriceSource	N		NEW	
StandardTrailer		Y			

5.5 MultilegOrderCancelReplace(35=AC)

Tag	***FieldName***	***Req'd T***	***Comments***	***Action***	***Mapping Usage and Comments***
StandardHeader		Y	MsgType = AC		
37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange,		

			ECN).		
41	OrigClOrdID	N	ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID.		
11	ClOrdID	N	Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor.. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.		
526	SecondaryClOrdID	N			
583	ClOrdLinkID	N			
586	OrigOrdModTime	N			
component block <Parties>		N	~~Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"~~ This is party information- related to the submitter of the request.	CHANGE	
component block <TargetParties>		N	~~Insert here the set of "TargetParties" (firm identification) fields defined in "Common Components of Application Messages"~~ Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order. ~~This is party information related to other parties involved in trading.~~	ADD	
229	TradeOriginationDate	N			
75	TradeDate	N			
1	Account	N			
660	AcctIDSource	N			
581	AccountType	N			
589	DayBookingInst	N			
590	BookingUnit	N			
591	PreallocMethod	N			
70	AllocID	N	Used to assign an identifier to the block of individual preallocations		
component block <PreAllocMlegGrp>		N	Number of repeating groups for pre-trade allocation		
63	SettlType	N			
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.		
544	CashMargin	N			
635	ClearingFeeIndicator	N			
21	HandlInst	N			
18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.		
1805	AuctionInstruction	N		NEW	

110	MinQty	N			
1822	~~MinQtyIndicator~~MinQtyMethod	N		NEW	
1089	MatchIncrement	N			
1090	MaxPriceLevels	N			
component block <MatchingInstructions>		N			
component block <DisplayInstruction>		N	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"		
component block <DisclosureInstructionGrp>		N	Specifies instructions to disclose certain order level information in market data	NEW	
111	MaxFloor	N	(Deprecated in FIX.5.0)		
1300	MarketSegmentID	N		ADD	
100	ExDestination	N			
1133	ExDestinationIDSource	N			
component block <TrdgSesGrp>		N	Specifies the number of repeating TradingSessionIDs		
81	ProcessCode	N	Used to identify soft trades at order entry.		
54	Side	Y	Additional enumeration that indicates this is an order for a multileg order and that the sides are specified in the Instrument Leg component block.		
Component block <Instrument>		N			
component block <UndInstrmtGrp>		N	Number of underlyings		
140	PrevClosePx	N	Useful for verifying security identification		
1069	SwapPoints	N			
component block <LegOrdGrp>		N	Number of legs		
114	LocateReqd	N	Required for short sell orders		
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.		
854	QtyType	N			
component block <OrderQtyData>		Y	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"		
40	OrdType	Y			
1377	MultilegModel	N			
1378	MultilegPriceMethod	N			
423	PriceType	N			
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.		
1092	PriceProtectionScope	N			
99	StopPx	N	Required for OrdType = "Stop" or OrdType = "Stop limit".		
Component block <TriggeringInstruction>		N	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"		
15	Currency	N			

376	ComplianceID	N			
377	SolicitedFlag	N			
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)		
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)		
59	TimeInForce	N	Absence of this field indicates Day order		
168	EffectiveTime	N	Can specify the time 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.		
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order		
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)		
component block <CommissionData>		N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"		
528	OrderCapacity	N			
529	OrderRestrictions	N			
1815	TradingCapacity	N		NEW	
1091	PreTradeAnonymity	N			
582	CustOrderCapacity	N			
121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.		
120	SettlCurrency	N	Required if ForexReq = Y.		
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.		
1816	ClearingAccountType	N		NEW	
77	PositionEffect	N	For use in derivatives omnibus accounting		
203	CoveredOrUncovered	N	For use with derivatives, such as options		
210	MaxShow	N	(Deprecated in FIX.5.0)		
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"		
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		
1190	RiskFreeRate	N			
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)		
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		
563	MultiLegRptTypeReq	N	Indicates the method of execution reporting requested by issuer of the order.		
1803	AuctionType	N	Conditionally required for auction orders	NEW	
1804	AuctionAllocationPct	N		NEW	
1819	RelatedHighPrice	N		NEW	
1820	RelatedLowPrice	N		NEW	
1821	RelatedPriceSource	N		NEW	
StandardTrailer		Y			

5.6 NewOrderCross(35=s)

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = s (lowercase S)		
548	CrossID	Y			
549	CrossType	Y			
550	CrossPrioritization	Y			
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 sides.		
Component block <SideCrossOrdModGrp>		Y	Must be 1 or 2 1 or 2 if CrossType=1 2 otherwise		
component block <Instrument>		Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"		
component block <UndInstrmtGrp>		N	Number of underlyings		
component block <InstrmtLegGrp>		N	Number of Legs		
63	SettlType	N			
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific		

				SettlType values.		
21	HandlInst		N			
18	ExecInst		N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.		
110	MinQty		N			
1822	~~MinQtyIndicator~~MinQtyMethod		N		NEW	
1089	MatchIncrement		N			
1090	MaxPriceLevels		N			
component block <DisplayInstruction>			N	Insert here the set of “DisplayInstruction” fields defined in “common components of application messages”		
111	MaxFloor		N	(Deprecated in FIX.5.0)		
1300	MarketSegmentID		N		ADD	
100	ExDestination		N			
1133	ExDestinationIDSource		N			
component block <TrdgSesGrp>			N	Specifies the number of repeating TradingSessionIDs		
81	ProcessCode		N	Used to identify soft trades at order entry.		
140	PrevClosePx		N	Useful for verifying security identification		
114	LocateReqd		N	Required for short sell orders		
60	TransactTime		Y	Time this order request was initiated/released by the trader, trading system, or intermediary.		
483	TransBkdTime		N	A date and time stamp to indicate when this order was booked with the agent prior to submission to the VMU		
component block <Stipulations>			N	Insert here the set of “Stipulations” (repeating group of Fixed Income stipulations) fields defined in “Common Components of Application Messages”		
40	OrdType		Y			
423	PriceType		N			
44	Price		N	Required for limit OrdTypes. For F/X orders, should be the “all-in” rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.		
1092	PriceProtectionScope		N			
99	StopPx		N	Required for OrdType = “Stop” or OrdType = “Stop limit”.		
Component block <TriggeringInstruction>			N	Insert here the set of “TriggeringInstruction” fields defined in “common components of application messages”		
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”		
15	Currency	N			
376	ComplianceID	N			
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)		
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)		
59	TimeInForce	N	Absence of this field indicates Day order		
168	EffectiveTime	N	Can specify the time 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.		
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order		
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)		
1815	TradingCapacity	N		NEW	
210	MaxShow	N	(Deprecated in FIX.5.0)		
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”		
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)		
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		
StandardTrailer		Y			

5.7 CrossOrderCancelReplaceRequest(35=t)

Tag	*FieldName*	*Req’d*	*Comments*	*Action*	*Mapping Usage and Comments*
StandardHeader		Y	MsgType = t (lowercase T)		

37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).		
548	CrossID	Y	CrossID for the replacement order		
551	OrigCrossID	Y	Must match the CrossID of the previous cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.		
961	HostCrossID	N	Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs		
549	CrossType	Y			
550	CrossPrioritization	Y			
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 sides.		
Component block <SideCrossOrdModGrp>		Y	Must be 1 or 2		
component block <Instrument>		Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"		
component block <UndInstrmtGrp>		N	Number of underlyings		
component block <InstrmtLegGrp>		N	Number of Legs		
63	SettlType	N			
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.		
21	HandlInst	N			
18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.		
110	MinQty	N			
1822	~~MinQtyIndicator~~MinQtyMethod	N		NEW	
1089	MatchIncrement	N			
1090	MaxPriceLevels	N			
component block <DisplayInstruction>		N	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"		
111	MaxFloor	N	(Deprecated in FIX.5.0)		
1300	MarketSegmentID	N		ADD	
100	ExDestination	N			
1133	ExDestinationIDSource	N			
component block <TrdgSesGrp>		N	Specifies the number of repeating TradingSessionIDs		
81	ProcessCode	N	Used to identify soft trades at order entry.		
140	PrevClosePx	N	Useful for verifying security identification		
114	LocateReqd	N	Required for short sell orders		
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading		

			system, or intermediary.		
483	TransBkdTime	N	A date and time stamp to indicate when this order was booked with the agent prior to submission to the VMU		
component block <Stipulations>		N	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"		
40	OrdType	Y			
423	PriceType	N			
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.		
1092	PriceProtectionScope	N			
99	StopPx	N	Required for OrdType = "Stop" or OrdType = "Stop limit".		
Component block <TriggeringInstruction>		N	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"		
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"		
15	Currency	N			
376	ComplianceID	N			
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)		
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)		
59	TimeInForce	N	Absence of this field indicates Day order		
168	EffectiveTime	N	Can specify the time 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.		
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order		
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)		
1815	TradingCapacity	N		NEW	
210	MaxShow	N	(Deprecated in FIX.5.0)		
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”		
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)		
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		
StandardTrailer		Y			

5.8 CrossOrderCancelRequest(35=u)

Tag	FieldName	Req’d	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = u (lowercase U)		
37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).		
548	CrossID	Y	CrossID for the replacement order		
551	OrigCrossID	Y	Must match the CrossID of previous cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.		
961	HostCrossID	N	Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs		
549	CrossType	Y			
550	CrossPrioritization	Y			
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 sides.		
Component block <SideCrossOrdCxlGrp>		Y	Must be 1 or 2		
component block <Instrument>		Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”		
component block <UndInstrmtGrp>		N	Number of underlyings		
component block <InstrmtLegGrp>		N	Number of Leg		

1300	MarketSegmentID	N		ADD	
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.		
StandardTrailer		Y			

5.9 OrderStatusRequest(35=H)

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = H		
37	OrderID	N	Conditionally required if ClOrdID(11) is not provided. Either OrderID or ClOrdID must be provided.		
11	ClOrdID	N	The ClOrdID of the order whose status is being requested. Conditionally required if the OrderID(37) is not provided. Either OrderID or ClOrdID must be provided.		
526	SecondaryClOrdID	N			
583	ClOrdLinkID	N			
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"		
790	OrdStatusReqID	N	Optional, can be used to uniquely identify a specific Order Status Request message. Echoed back on Execution Report if provided.		
1	Account	N			
660	AcctIDSource	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" Must match original order		
component block <UndInstrmtGrp>		N	Number of underlyings		
1300	MarketSegmentID	N		ADD	
54	Side	Y			
StandardTrailer		Y			

5.10 ExecutionReport(35=8)

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = 8		
component block		N	For use in drop copy applications. NOT FOR		

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
<ApplicationSequenceControl>			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.		
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			
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~~	CHANGE	

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
			~~Components of Application Messages"~~ This is party information- related to the submitter of the request.		
component block <TargetParties>		N	~~Insert here the set of "TargetParties" (firm identification) fields defined in "Common Components of Application Messages"~~ Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order. ~~This is party information related to other parties involved in trading.~~	ADD	
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~~ ExecType(150) 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~~ ExecType(150) = 8 (Rejected)		
378	ExecRestatementReason	N	Required for ~~ExecType~~ ExecType(150) = 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			

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
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			
1688	ShortSaleExemptionReason	N	Available for optional use when Side(54) = 6 (Sell short exempt).~~Optional when Side (54) = 6 (Sell short exempt)~~	CHANGE	
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"		
1823	Triggered	N		NEW	
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		

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
			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.		
1805	AuctionInstruction	N		NEW	
1057	AggressorIndicator	N			
528	OrderCapacity	N			
529	OrderRestrictions	N			
1815	TradingCapacity	N		NEW	
1091	PreTradeAnonymity	N			
1390	TradePublishIndicator	N	Applies to trades resulting from the order.	ADD	
582	CustOrderCapacity	N			
32	LastQty	N	Quantity (e.g. shares) bought/sold on this (last) fill. Required if ~~ExecType~~ ExecType(150) = 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~~ ExecType(150) = Trade or Trade Correct and is an FX trade.		
1071	LastSwapPoints	N	Optionally used when ~~ExecType~~		

Tag	*FieldName*	*Req'd*	*Comments*	*Action*	*Mapping Usage and Comments*
			ExecType(150) = 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~~ ExecType(150) = 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~~ ExecType(150) = 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~~ ExecType(150) = Trade (F), indicates the market where the trade was executed. If ~~ExecType~~ ExecType(150) = New (0), indicates the market where the order was routed.		
1300	MarketSegmentID	N		ADD	
100	ExDestination	N			
1133	ExDestinationIDSource	N			
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		

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
			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(35=8), mutually exclusive with OrderEventGrp component.	CHANGE	
component block <OrderEventGrp>		N	Specifies the order events included in this ExecutionReport(35=8), mutually exclusive with FillsGrp component.	NEW	
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(35=8) 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)		

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
			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			
1822	~~MinQtyIndicator~~MinQtyMethod	N		NEW	
1089	MatchIncrement	N			
1090	MaxPriceLevels	N			
component block <MatchingInstructions>		N			
component block <DisplayInstruction>		N	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"		
component block <DisclosureInstructionGrp>		N	Specifies instructions to disclose certain order level information in market data.	NEW	
111	MaxFloor	N			
1816	ClearingAccountType	N		NEW	
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		

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
			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			

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
1188	Volatility	N			
1189	TimeToExpiration	N			
1190	RiskFreeRate	N			
811	PriceDelta	N			
1806	RefClOrdID	N		NEW	
1803	AuctionType	N		NEW	
1804	AuctionAllocationPct	N		NEW	
1808	LockedQty	N		NEW	
1809	SecondaryLockedQty	N		NEW	
1807	LockType	N		NEW	
1810	ReleaseInstruction	N		NEW	
1811	ReleaseQty	N		NEW	
1819	RelatedHighPrice	N		NEW	
1820	RelatedLowPrice	N		NEW	
1821	RelatedPriceSource	N		NEW	
StandardTrailer		Y			

5.11 OrderMassActionRequest(35=CA)

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = CA		
11	ClOrdID	Y	Unique ID of Order Mass Action Request as assigned by the institution.		
526	SecondaryClOrdID	N			
1373	MassActionType	Y	Specifies the type of action requested		
1374	MassActionScope	Y	Specifies the scope of the action		
1301	MarketID	N	MarketID for which orders are to be affected		
1300	MarketSegmentID	N	MarketSegmentID for which orders are to be affected. Mutually exclusive with <TargetMarketSegmentGrp>.	CHANGE	
component block <TargetMarketSegmentGrp>		N	List of market segments for which orders are to be affected. Mutually exclusive with MarketSegmentID(1300).	NEW	
336	TradingSessionID	N	Trading Session in which orders are to be affected		
625	TradingSessionSubID	N			
component block <Parties>		N			
component block <TargetParties>		N	Can be used to specify the parties to whom the Order Mass Action should apply.		
Component block <Instrument>		N			
component block <UnderlyingInstrument>		N			
54	Side	N			
60	TransactTime	Y			
58	Text	N			

354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.		
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		
StandardTrailer		Y			

5.12 OrderMassActionReport(35=BZ)

Tag	FieldName	Req'd	Comments	Action	Mapping Usage and Comments
StandardHeader		Y	MsgType = BZ		
11	ClOrdID	N	ClOrdID provided on the Order Mass Action Request.		
526	SecondaryClOrdID	N			
1369	MassActionReportID	Y	Unique Identifier for the Order Mass Action Report		
1373	MassActionType	Y	Order Mass Action Request Type accepted by the system		
1374	MassActionScope	Y	Specifies the scope of the action		
1375	MassActionResponse	Y	Indicates the action taken by the counterparty order handling system as a result of the Action Request 0 – Indicates Order Mass Action Request was rejected.		
1376	MassActionRejectReason	N	Indicates why Order Mass Action Request was rejected Required if MassActionResponse = 0		
533	TotalAffectedOrders	N	Optional field used to indicate the total number of orders affected by the Order Mass Action Request		
component block <AffectedOrdGrp>		N	List of o~~O~~rders affected by the Order Mass Action Request.	CHANGE	
component block <NotAffectedOrd~~ers~~Grp>		N	List of orders not affected by the Order Mass Action Request.	CHANGE	
Component block <AffectedMarketSegmentGrp>		N	List of market segments affected by the Order Mass Action Request. Should only be used when request uses <TargetMarketSegmentGrp>.	NEW	
component block <NotAffectedMarketSegmentGrp>		N	List of market segments not affected by the Order Mass Action Request. Should only be used when request uses <TargetMarketSegmentGrp>.	NEW	
1301	MarketID	N	MarketID for which orders are to be affected		
1300	MarketSegmentID	N	MarketSegmentID for which orders are to be affected. Mutually exclusive with <TargetMarketSegmentGrp>.		
component block <TargetMarketSegmentGrp>		N	Mutually exclusive with MarketSegmentID(1300).	NEW	

336	TradingSessionID	N	TradingSessionID for which orders are to be affected		
625	TradingSessionSubID	N	TradingSessionSubID for which orders are to be affected		
component block <Parties>		N			
component block <TargetParties>		N	Should be populated with the values provided on the associated OrderMassActionRequest(MsgType=CA).		
component block <Instrument>		N			
component block <UnderlyingInstrument>		N			
54	Side	N	Side of the market specified on the Order Mass Action Request		
60	TransactTime	N	Time this report was initiated/released by the sells-side (broker, exchange, ECN) or sell-side executing system.		
58	Text	N			
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.		
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.		
StandardTrailer		Y			

6 FIX components

This chapter defines new component blocks as well as changes to existing component blocks.

Name	**Repeating**	**New**
TargetMarketSegmentGrp	YES	YES
TargetParties	YES	NO
AffectedMarketSegmentGrp	YES	YES
NotAffectedMarketSegmentGrp	YES	YES
AffectedOrdGrp	YES	NO
NotAffectedOrdGrp	YES	NO
OrderEventGrp	YES	YES
DisclosureInstGrp	YES	YES
InstrumentLeg	NO	NO
SideCrossOrdModGrp	YES	NO
SideCrossLegGrp	YES	YES
LegOrdGrp	YES	NO

ListOrdGrp	YES	NO

6.1 TargetMarketSegmentGrp component

The following new component block is a repeating group to convey a list of market segments upon which an action is to be taken.
The FIXML element name for this component is <TgtMktSeg/>.

< TargetMarketSegmentGrp >					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1789	NoTargetMarketSegments	N	NEW		
→ 1790	TargetMarketSegmentID	N	NEW		Required when NoTargetMarketSegments > 0.
</ TargetMarketSegmentGrp >					

6.2 TargetParties component

This existing repeating group is to be extended with the ability to qualify roles of target parties.

< TargetParties >					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1461	NoTargetParty~~ies~~IDs	N			Repeating group below should contain unique combinations of TargetPartyID, TargetPartyIDSource, and TargetPartyRole.
→ 1462	TargetPartyID	N			Required if NoTargetPartyIDs > 0. Used to identify PartyID targeted for the action specified in the message.
→ 1463	TargetPartyIDSource	N			Used to identify source of target party id.
→ 1464	TargetPartyRole	N			Used to identify the role of target party id.
→ 1818	TargetPartyRoleQualifier	N	NEW		Used to further qualify the role of target party role.
</ TargetParties >					

6.3 AffectedMarketSegmentGrp component

The following ~~two~~ new component block~~s are~~ is a repeating groups to convey a list of market segments that have been affected by a mass action ~~or left unchanged~~.

The FIXML element name for this~~e~~ component is~~:~~ <AfctdMktSeg/>.

< AffectedMarketSegment~~s~~Grp >						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1791	NoAffectedMarketSegments		N	NEW		
→	1792	AffectedMarketSegmentID	N	NEW		Required when NoAffectedMarketSegments(1791) > 0.
</ AffectedMarketSegment~~s~~Grp >						

6.4 NotAffectedMarketSegmentGrp component

The following new component block is arepeating groups to convey a list of market segments that have not been affected by a mass action .

The FIXML element name for this~~e~~ component is~~:~~ <NotAfctdMktSeg/>.

< NotAffectedMarketSegment~~s~~Grp >						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1793	NoNotAffectedMarketSegments		N	NEW		
→	1794	NotAffectedMarketSegmentID	N	NEW		Required when NoNotAffectedMarketSegments >0
</ NotAffectedMarketSegment~~s~~Grp >						

~~6.~~46.5 AffectedOrdGrp component

The existing component block for affected orders contains the field OrigClOrdID (41) and thus prevents the use of this standard field in any FIX message that needs both an original client order identification as well as a reference to such an ID with the context of being affected. Therefore it is replaced with a new field **AffectedOrigClOrdID**.
The FIXML element name for this component will be changed from <AffectOrd/> to <AfctdOrd/>.

< AffectedOrdGrp >						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
534	NoAffectedOrders		N	CHANGE		~~Optional field used to indicate the number of order identifiers for orders affected by the mass action request. Must be followed with AffectedOrigClOrdID(1824) as the next field.~~
→	~~41~~	~~OrigClOrdID~~	~~N~~	DELETE	Replaced by AffectedOrigClOrdID	
→	1824	AffectedOrigClOrdID	N	NEW		Required if NoAffectedOrders(534) > 0. Indicates the client order id of an order affected by this request. If order(s) were manually delivered (or otherwise not delivered over FIX and not assigned a ClOrdID(11)) this field should contain string "MANUAL".
→	535	AffectedOrderID	N	CHANGE		Contains the OrderID(37) assigned by the counterparty of an affected order. Conditionally required when AffectedOrigClOrdID(1824) = "MANUAL".~~Not required as part of the repeating group if AffectedOrigClOrdID(1821) has a value other than "MANUAL".~~
→	536	AffectedSecondaryOrderID		N			Contains the SecondaryOrderID(198) assigned by the counterparty of an affected order. Not required as part of the repeating group.
</ AffectedOrdGrp >						

~~6.5~~6.6 NotAffectedOrdGrp component (formerly NotAffectedOrdersGrp)

The existing component block for unaffected orders does not have a field for the secondary order identifier as the group for affected orders has. The name of the NotAffectedOrdersGrp component will be is to be made consistent with affected orders AffectedOrdGrp component.

The FIX component name ~~is to change~~ will be changed from **NotAffectedOrdersGrp** to **NotAffectedOrdGrp**.

The FIXML element name for the component will be changed from <NotAffectedOrdersGrp/> to <NotAfctdOrd/>.

< NotAffectedOrd~~ers~~Grp >						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1370	NoNotAffectedOrders		N	CHANGE		~~Optional field used to indicate the number of order identifiers for orders not affected by the request. Must be followed with NotAffOrigClOrdID (1372) as the next field.~~
→	1372	NotAffOrigClOrdID	N	CHANGE		Required if NoNotAffectedOrders(1370) > 0 and must be the first repeating field in the group. Indicates the client order identifier of an order not affected by the request. If order(s) were manually delivered (or otherwise not delivered over FIX and not assigned a ClOrdID(11)) this field should contain string "MANUAL".
→	1371~~2~~	NotAffectedOrderID	N	CHANGE		Contains the OrderID(37) assigned by the counterparty of an unaffected order. Not required as part of the repeating group if NotAffOrigClOrdID(1372) has a value other than "MANUAL".
→	1825	NotAffSecondaryOrderID	N	NEW		Contains the SecondaryOrderID(198) assigned by the counterparty of an unaffected order. Not required as part of the repeating group.
</ NotAffectedOrd~~ers~~Grp >						

6.6.1 OrderMassCancelReport(35=R) Change component Name

Change component name from NotAffectedOrdersGrp to NotAffectedOrdGrp.

~~6.6~~6.7 OrderEventGrp component

This is a new repeating group to convey different types of events affecting orders. These can include entry, modification and deletion of orders as well as executions (fills). Modifications can be solicited or unsolicited, e.g. triggering of stop orders, replenishment of reserve orders, orders being suspended (locked) or released from suspension.

The FIXML element name for this component is <OrdEvent/>.

< OrderEventGrp >						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1795	NoOrderEvents		N	NEW		
→	1796	OrderEventType	N	NEW		Required when NoOrderEvents >0
→	1797	OrderEventExecID	N	NEW		
→	1798	OrderEventReason	N	NEW		
→	1799	OrderEventPx	N	NEW		
→	1800	OrderEventQty	N	NEW		
→	1801	OrderEventLiquidityIndicator	N	NEW		
→	1802	OrderEventText	N	NEW		
</ OrderEventGrp >						

~~6.7~~6.8 DisclosureInstructionGrp component

This is a new repeating group of instructions, each of which relates to one or more elements of an order. The instruction itself conveys whether the information should be disclosed, e.g. in market data, or not.

The FIXML element name for this component is *<DisclsrInst/>*.

< DisclosureInstruction~~s~~Grp >						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
1812	NoDisclosureInstructions		N	NEW		
→	1813	DisclosureType	N	NEW		Required when NoDisclosureInstructions > 0.
→	1814	DisclosureInstruction	N	NEW		
</ DisclosureInstruction~~s~~Grp >						

~~6.8~~6.9 InstrumentLeg component

The existing component block is to be extended with a new field LegID(1788) to identify the current leg. This identifier is needed so that it can be referenced from another place in a given message without having to repeat the definition of the leg. It is specifically introduced to address the problem of leg level information per side of a cross order but also applies to any other instances where leg level information needs to be conveyed in more than one nesting level of a message.

~~LegID is the first field of the component block, replacing LegSymbol in this role. This means that it becomes a mandatory field for the FIX tag=value syntax whenever <InstrumentLeg> is the first element of a repeating group. In many cases, these repeating groups also have LegRefID (654) which can be used instead of explicitly defining the leg with one or more fields from <InstrumentLeg>.~~

< InstrumentLeg >					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
	~~LegID~~	~~N~~	~~NEW~~		~~Set to 0 if <InstrumentLeg> is the first element of a repeating group and a leg definition is not needed.~~
600	LegSymbol	N			
601	LegSymbolSfx	N			
602	LegSecurityID	N			
603	LegSecurityIDSource	N			
component block <LegSecAltIDGrp>		N			
1788	LegID	N	NEW		Used for unique identification of the leg that can subsequently be used whenever a simple leg identification is sufficient. It can also serve as input value for LegRefID(654) whenever only a simple leg reference is allowed or needed.
607	LegProduct	N			
608	LegCFICode	N			
609	LegSecurityType	N			
764	LegSecuritySubType	N			
610	LegMaturityMonthYear	N			
611	LegMaturityDate	N			
1212	LegMaturityTime	N			
248	LegCouponPaymentDate	N			
249	LegIssueDate	N			
250	LegRepoCollateralSecurityType	N			(Deprecated in FIX.4.4)
251	LegRepurchaseTerm	N			(Deprecated in FIX.4.4)
252	LegRepurchaseRate	N			(Deprecated in FIX.4.4)
253	LegFactor	N			
257	LegCreditRating	N			
599	LegInstrRegistry	N			
596	LegCountryOfIssue	N			
597	LegStateOrProvinceOfIssue	N			
598	LegLocaleOfIssue	N			
254	LegRedemptionDate	N			(Deprecated in FIX.4.4)
612	LegStrikePrice	N			
942	LegStrikeCurrency	N			
613	LegOptAttribute	N			
614	LegContractMultiplier	N			
1436	LegContractMultiplierUnit	N			
1440	LegFlowScheduleType	N			
999	LegUnitOfMeasure	N			
1224	LegUnitOfMeasureQty	N			
1421	LegPriceUnitOfMeasure	N			
1422	LegPriceUnitOfMeasureQty	N			

1001	LegTimeUnit	N			Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.)
1420	LegExerciseStyle	N			
615	LegCouponRate	N			
616	LegSecurityExchange	N			
617	LegIssuer	N			
618	EncodedLegIssuerLen	N			
619	EncodedLegIssuer	N			
620	LegSecurityDesc	N			
621	EncodedLegSecurityDescLen	N			
622	EncodedLegSecurityDesc	N			
623	LegRatioQty	N			Specific to the InstrumentLeg component (not in <Instrument>)
624	LegSide	N			Specific to the InstrumentLeg component (not in <Instrument>)
556	LegCurrency	N			Specific to the InstrumentLeg component (not in <Instrument>)
740	LegPool	N			Identifies MBS / ABS pool
739	LegDatedDate	N			
955	LegContractSettlMonth	N			
956	LegInterestAccrualDate	N			
1358	LegPutOrCall	N			Used to express option right
1017	LegOptionRatio	N			CrossLegOptionRatio is provided on covering leg to create a delta neutral spread. In Listed Derivatives, the delta of the leg is multiplied by CrossLegOptionRatio and OrderQty to determine the covering quantity.
566	LegPrice	N			Used to specify an anchor price for a leg as part of the definition or creation of the strategy – not used for execution price.
</InstrumentLeg >					

~~6.9~~6.10 SideCrossOrdModGrp component

The existing repeating group describing the sides of a cross order is to be extended with information about the clearing capacity as well as leg specific information per side.

< SideCrossOrdModGrp >					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
552	NoSides	Y	CHANGE		Must be 1 or 2 if CrossType(549)=1(All-or-none Cross), 2 otherwise.~~Must be 1 or 2 1 or 2 if CrossType=1 2 otherwise~~
→ 54	Side	Y	CHANGE		Required if NoSides(552) > 0.

→		~~SideShortSaleExemptionReason~~	~~N~~	~~ADD~~	~~Tag number available from related EP~~	~~Optional when Side = 6 (Sell short exempt)~~
→	41	OrigClOrdID	N			Required when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID(11)
→	11	ClOrdID	Y			Unique identifier of the order as assigned by institution or by the intermediary with closest association with the investor.
→	526	SecondaryClOrdID	N			
→	583	ClOrdLinkID	N			
→	component block <Parties>		N	CHANGE		~~Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"~~
→	~~1690~~	~~SideShortSaleExemptionReason~~	~~N~~	~~ADD~~	~~Tag number available from related EP~~	~~Optional when Side = 6 (Sell short exempt)~~
→	component block <SideCrossLegGrp>		N	NEW		
→	1690	SideShortSaleExemptionReason	N	ADD	Tag number available from related EP	~~Optional when Side = 6 (Sell short exempt)~~Available for optional use when Side(54) = 6 (Sell short exempt).
→	229	TradeOriginationDate	N			
→	75	TradeDate	N			
→	1	Account	N			
→	660	AcctIDSource	N			
→	581	AccountType	N			
→	589	DayBookingInst	N			
→	590	BookingUnit	N			
→	591	PreallocMethod	N			
→	70	AllocID	N			Use to assign an identifier to the block of preallocations
→	component block <PreAllocGrp>		N			
→	854	QtyType	N			
→	component block <OrderQtyData>		Y	CHANGE		~~Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"~~
→	component block <CommissionData>		N	CHANGE		~~Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"~~
→	528	OrderCapacity	N			
→	529	OrderRestrictions	N			
→	1091	PreTradeAnonymity	N			
→	582	CustOrderCapacity	N			

→	121	ForexReq	N			Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
→	120	SettlCurrency	N	CHANGE		Conditionally required when ForexReq(121) = "Y". ~~Required if ForexReq = Y.~~
→	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.
→	1816	ClearingAccountType	N	NEW		
→	77	PositionEffect	N			For use in derivatives omnibus accounting
→	203	CoveredOrUncovered	N			For use with derivatives, such as options
→	544	CashMargin	N			
→	635	ClearingFeeIndicator	N			
→	377	SolicitedFlag	N			
→	659	SideComplianceID	N			
→	962	SideTimeInForce	N			Specifies how long the order as specified in the side stays in effect. Absence of this field indicates Day order.
</ SideCrossOrdModGrp >						

~~6.10~~6.11 SideCrossLegGrp component

This is a new repeating group that is similar to LegOrdGrp component in order to support leg level information per side of cross orders and is part of SideCrossOrdModGrp component. LegOrdGrp component cannot be re-used for this purpose as it contains the InstrumentLeg component and NestedParties component which are already part of the cross messages. The difference to LegOrdGrp component is that SideCrossLegGrp component does not have an InstrumentLeg component to describe the legs, it only has a single reference field to identify the leg which can be defined by the InstrumentLeg component which is present on a higher level of the message and outside of the side group.

The FIXML element name for this component is <SideCrossLeg/>.

< SideCrossLegGrp >						
Tag	Field Name		Req'd	Action	Mappings and Usage Comments	Comments
~~555~~1829	NoCrossLegs		Y	ADD		
→	654	LegRefID	Y	ADD	Mandatory field	Required if NoCrossLegs(1829) > 0. ~~Used to identify a specific leg.~~
→	685	LegOrderQty	N	ADD	change position	Quantity ordered for this leg as provided during order entry.
→	690	LegSwapType	N	ADD		
→	component block <LegStipulations>		N	ADD		
→	1366	LegAllocID		ADD		
→	component block <LegPreAllocGrp>		N	ADD		
→	1817	LegClearingAccountType	N	NEW		Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.~~Provide if the ClearingAccountType(1816) for the leg is different from that specified for the overall multileg security.~~
→	564	LegPositionEffect	N	ADD		Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.~~Provide if the PositionEffect(77) for the leg is different from that specified for the overall multileg security.~~
→	565	LegCoveredOrUncovered	N	ADD		Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.~~Provide if the CoveredOrUncovered(203) for the leg is different from that specified for the overall multileg security.~~

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	Comments
→	component block <NestedParties3>	N	ADD	~~Not NestedParties but NestedParties3~~ remove description	~~Insert here the set of "NestedParties3" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages"~~
→ 587	LegSettlType	N	ADD		~~Refer to values for SettlType (63)~~
→ 588	LegSettlDate	N	ADD		~~Refer to values for SettlDate (64)~~
→ 675	LegSettlCurrency	N	ADD		
~~→ 685~~	~~LegOrderQty~~	~~N~~	~~ADD~~		
→ 1379	LegVolatility	N	ADD		
→ 1381	LegDividendYield	N	ADD		
→ 1383	LegCurrencyRatio	N	ADD		
→ 1384	LegExecInst	N	ADD		
→ 1689	LegShortSaleExemptionReason	N	ADD		Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component.~~Optional when LegSide(624) = 6 (Sell short exempt) within InstrumentLeg component block.~~
</ SideCrossLegGrp >					

~~6.11~~6.12 LegOrdGrp component

The existing repeating group describing the legs of a multileg order is to be extended with information about the clearing capacity.

< LegOrdGrp >					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
555	NoLegs	Y			
→	component block <InstrumentLeg>	N	CHANGE	change description	~~Must be provided~~ Required if NoLegs(555) > 0.
→ 685	LegOrderQty	N	CHANGE	change position add description	Quantity ordered for this leg as provided during order entry.
→ 687	LegQty (deprecated in FIX 5.0 SP1)	N	CHANGE	deprecate add description	The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
→ 690	LegSwapType	N			
→	component block <LegStipulations>	N			
→ 1366	LegAllocID				
→	component block <LegPreAllocGrp>	N			

→	1817	LegClearingAccountType	N	NEW	change description	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.~~Provide if the ClearingAccountType(1816) for the leg is different from that specified for the overall multileg security~~
→	564	LegPositionEffect	N	CHANGE	change description	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.~~Provide if the PositionEffect(77) for the leg is different from that specified for the overall multileg security~~
→	565	LegCoveredOrUncovered	N	CHANGE	change description	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.~~Provide if the CoveredOrUncovered(203) for the leg is different from that specified for the overall multileg security.~~
→	component block <NestedParties>		N	CHANGE	remove description	~~Insert here the set of "NestedParties" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages"~~
→	654	LegRefID	N	CHANGE	deprecate add description	~~Used to identify a specific leg.~~ Use of LegRefID(654) in this component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.
→	587	LegSettlType	N	CHANGE	remove description	~~Refer to values for SettlType (63)~~
→	588	LegSettlDate	N	CHANGE	remove description	~~Refer to values for SettlDate (64)~~
→	675	LegSettlCurrency	N			
→	~~685~~	~~LegOrderQty~~	~~N~~			
→	1379	LegVolatility	N			
→	1381	LegDividendYield	N			
→	1383	LegCurrencyRatio	N			
→	1384	LegExecInst	N			
→	1689	LegShortSaleExemptionReason	N	CHANGE	change description	Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component.~~Optional when LegSide (624) = 6 (Sell short exempt)~~
</ LegOrdGrp >						

6.13 InstrmtLegExecGrp component

The InstrumentLeg component sits at the same level and has the same cardinality as LegRefID, which means LegRefID(654) is no longer required to refer to LegID(1788). LegRefID should be deprecated in InstrmtLegExecGrp and the field reference description for LegRefID(654) should be revised to recommend use of LegID(1788) from the InstrumentLeg component.

Tag		FieldName	Req'd	Action	Mappings and Usage Comments	Comments
555		NoLegs	N	CHANGE	change description	Number of ~~legs~~leg executions. ~~Identifies a Multi-leg Execution if present and non-zero.~~
→		component block <InstrumentLeg>	N	CHANGE	add description	Required if NoLegs(555) > 0.
→	685	LegOrderQty	N	CHANGE	change position change description	Quantity ordered for this leg as provided during order entry.
→	687	LegQty	N	CHANGE	deprecate change description	The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
→	~~685~~	~~LegOrderQty~~	~~N~~	~~CHANGE~~	~~change description~~	~~Quantity ordered for this leg as provided during order entry.When reporting an Execution, LegOrderQty may be used on Execution Report to echo back original LegOrderQty submission.~~ ~~This field should be used to specify OrderQty at the leg level rather than LegQty (deprecated).~~
→	690	LegSwapType	N	CHANGE	change description	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.~~Instead of LegQty - requests that the sellside calculate LegQty based on opposite Leg~~
→		component block <LegStipulations>	N			
→	1366	LegAllocID	N			
→		component block <LegPreAllocGrp>	N			
→	564	LegPositionEffect	N	CHANGE	add description	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.
→	565	LegCoveredOrUncovered	N	CHANGE	add description	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.
→		component block <NestedParties3>	N			
→	654	LegRefID	N	CHAN	deprecate	Use of LegRefID(654) in this

				GE	add description	component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.
→	587	LegSettlType	N			
→	588	LegSettlDate	N	CHANGE	change description	Takes precedence over a calculated LegSettlType(587) when specified regardless of LegSettlType(587) value. Conditionally required when LegSettlType(587) = B(Broken date).~~Takes precedence over LegSettlTyp value. Conditionally required for specific LegSettlType values.~~
→	637	LegLastPx	N	CHANGE	change description	Used to report the execution price assigned to the leg of the multileg instrument.
→	675	LegSettlCurrency	N			
→	1073	LegLastForwardPoints	N			
→	1074	LegCalculatedCcyLastQty	N			
→	1075	LegGrossTradeAmt	N	CHANGE	change description	For FX Futures can be used to express the notional value of a trade when LegLastQty(1418) and other quantity fields are expressed in terms of number of contracts - LegContractMultiplier(231) is required in this case.
→	1689	LegShortSaleExemptionReason	N	CHANGE	add description	Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component.
→	1379	LegVolatility	N			
→	1381	LegDividendYield	N			
→	1383	LegCurrencyRatio	N			
→	1384	LegExecInst	N			
→	1418	LegLastQty	N	CHANGE	add description	Quantity execution for this leg.

6.14 LegQuotGrp component

The InstrumentLeg component sits at the same level and has the same cardinality as LegRefID, which means LegRefID(654) is no longer required to refer to LegID(1788). LegRefID should be deprecated in LegQuotGrp and the field reference description for LegRefID(654) should be revised to recommend use of LegID(1788) from the InstrumentLeg component.

Tag		FieldName	Req'd	Action	Mappings and Usage Comments	Comments
555		NoLegs	N	CHANGE	remove description	~~Required for multileg quotes~~
→	component block <InstrumentLeg>		N	CHANGE	change description	Required if NoLegs(555) > 0. ~~Required for multileg quotes For Swaps one leg is Buy and other leg is Sell~~
→	685	LegOrderQty	N	CHANGE	change position remove description	
→	687	LegQty	N	CHANGE	change description	Deprecated in FIX.5.0SP1 The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
→	~~685~~	~~LegOrderQty~~	~~N~~	~~CHANGE~~	~~remove description~~	~~When reporting an Execution, LegOrderQty may be used on Execution Report to echo back original LegOrderQty submission. This field should be used to specify OrderQty at the leg level rather than LegQty (deprecated).~~
→	690	LegSwapType	N			
→	587	LegSettlType	N			
→	588	LegSettlDate	N			
→	component block <LegStipulations>		N			
→	component block <NestedParties>		N			
→	686	LegPriceType	N	CHANGE	change description	Code to represent type of price presented in LegBidPx(681) and LegOfferPx(684). Conditionally required when LegBidPx(681) or PegOfferPx(684) is present.~~Code to represent type of price presented in LegBidPx and LegOfferPx. Required if LegBidPx or PegOfferPx is present.~~
→	681	LegBidPx	N			
→	684	LegOfferPx	N			
→	component block <LegBenchmarkCurveData>		N			
→	654	LegRefID	N	CHANGE	deprecate change description	~~Initiator can optionally provide a unique identifier for the specific leg. Required for FX Swaps~~

						Use of LegRefID(654) in this component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.
→	1067	LegBidForwardPoints	N			
→	1068	LegOfferForwardPoints	N			

6.15 QuotReqLegsGrp component

The InstrumentLeg component sits at the same level and has the same cardinality as LegRefID, which means LegRefID(654) is no longer required to refer to LegID(1788). LegRefID should be deprecated in QuotReqLegsGrp and the field reference description for LegRefID(654) should be revised to recommend use of LegID(1788) from the InstrumentLeg component.

Tag		FieldName	Req'd	Action	Mappings and Usage Comments	Comments
555		NoLegs	N	CHANGE	remove description	~~Required for multileg quotes.~~
→		component block <InstrumentLeg>	N	CHANGE	change description	Required if NoLegs(555) > 0. ~~Required for multileg quotes~~ ~~For Swaps one leg is Buy and other leg is Sell~~
→	685	LegOrderQty	N	CHANGE	change position remove description	
→	687	LegQty	N	CHANGE	deprecate add description	Deprecated in FIX.5.0SP1 The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
→	~~685~~	~~LegOrderQty~~	~~N~~	~~CHANGE~~	~~remove description~~	~~When reporting an Execution, LegOrderQty may be used on Execution Report to echo back original LegOrderQty submission.~~ ~~This field should be used to specify OrderQty at the leg level rather than LegQty (deprecated).~~
→	690	LegSwapType	N			
→	587	LegSettlType	N			
→	588	LegSettlDate	N			
→		component block <LegStipulations>	N			
→		component block <NestedParties>	N			
→		component block <LegBenchmarkCurveData>	N			
→	654	LegRefID	N	CHANGE	deprecate add description	Use of LegRefID(654) in this component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.

6.16 TrdInstrmtLegGrp component

The TrdInstrmtLegGrp component (ComponentID=2063) contains the InstrumentLeg component. As ~~T~~the InstrumentLeg component now contains the LegID(1788) field~~. T~~ and the current TrdInstrmtLegGrp contains LegRefID(654), it proposed that the LegRefID(654) be deprecated only from the TrdInstrmtLegGrp component. The recommendation is to use the LegID within the InstrumentLeg component to provide an identifier for the leg instrument. ~~Deprecate the usage of LegRefID(654) within TrdInstrmtLegGrp recommending the usage of LegRefID(654).~~

6.16.1 Add LegOrderQty(687) to TrdInstrmtLegGrp component

During the detailed review of this gap analysis a defect introduced in FIX.5.0SP1 was discovered. The LegQty(687) field was deprecated as of FIX.5.0SP1, being replaced by LegOrderQty(687). However, LegOrderQty(687) was not added to the TrdInstrmtLegGrp component. The omission of LegOrderQty(687) creates a potential loss of information in straight through processing, as the execution (fill) carries the LegOrderQty(687) in the InstrmtLegExecGrp component meaning that there is no carriage of this data item into the trade reporting process.

Tag		*FieldName*	*Req'd*	*Action*	*Mappings and Usage Comments*	*Comments*
555	NoLegs		N	CHANGE	remove description	~~Number of legs Identifies a Multi-leg Execution if present and non-zero.~~
→	component block <InstrumentLeg>		N	CHANGE	change descripton	~~Must be provided if Number of legs > 0~~Required if NoLegs(555) > 0.
→	component block <LegPositionAmountData>		N			
→	685	LegOrderQty	N	ADD		Quantity ordered for this leg as provided during order entry.
→	687	LegQty	N	CHANGE	deprecate change description	The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
→	690	LegSwapType	N	CHANGE	change description	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.~~Instead of LegQty - requests that the sellside calculate LegQty based on opposite Leg~~
→	990	LegReportID	N	CHANGE	change description	Additional attribute to store the trade or trade report identifier of the leg~~Additional attribute to store the Trade ID of the Leg.~~
→	1152	LegNumber	N	CHANGE	change description	Allow sequencing of l~~L~~egs for a s~~S~~trategy to be captured.
→	component block <LegStipulations>		N			
→	564	LegPositionEffect	N	CHANGE	change description	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.~~Provide if the PositionEffect for the leg is~~

							~~different from that specified for the overall multileg security~~
	→	565	LegCoveredOrUncovered	N	CHANGE	change description	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.~~Provide if the CoveredOrUncovered for the leg is different from that specified for the overall multileg security.~~
	→	component block <NestedParties>		N	CHANGE	change description	~~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~~
	→	654	LegRefID	N	CHANGE	deprecate change description	Use of LegRefID(654) in this component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.~~(1788)Used to identify a specific leg.~~
	→	587	LegSettlType	N			
	→	588	LegSettlDate	N	CHANGE	change description	Takes precedence over a calculated LegSettlType(587) when specified regardless of LegSettlType(587) value. Conditionally required when LegSettlType(587) = B(Broken date).~~Takes precedence over LegSettlmntTyp value and conditionally required/omitted for specific LegSettlType values.~~
	→	637	LegLastPx	N		change description	Used to report the execution price assigned to the leg of the multileg instrument.
	→	675	LegSettlCurrency	N			
	→	1073	LegLastForwardPoints	N			
	→	1074	LegCalculatedCcyLastQty	N			
	→	1075	LegGrossTradeAmt	N	CHANGE	change description	For FX Futures can be used to express the notional value of a trade when LegLastQty(1418) and other quantity fields are expressed in terms of number of contracts - LegContractMultiplier(231) is required in this case.~~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.~~
→	1689	LegShortSaleExemptionReason	N	CHANGE	add description	Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component.
→	1379	LegVolatility	N			
→	1381	LegDividendYield	N			
→	1383	LegCurrencyRatio	N			
→	1384	LegExecInst	N			
→	1418	LegLastQty	N	CHANGE	add description	Quantity execution for this leg.
→	1591	LegQtyType	N			Leg quantity type to be specified at the leg level. Can be different for each leg.
→	component block <TradeCapLegUnderlyingsGrp>		N			

6.17 ListOrdGrp

Modify the field usage reference for ShortSale ExemptionReason(1688) from "Optional when Side (54) = 6 (Sell short exempt)" to "Available for optional use when Side(54) = 6 (Sell short exempt)."

6.18 LegQuotStatGrp

Update usage comments to be consistent with other components representing legs of a multileg instrument.

Tag		FieldName	Req'd	Action	Mappings and Usage Comments	Comments
555		NoLegs	N	CHANGE	remove description	~~Required for multileg quote status reports~~
→	component block <InstrumentLeg>		N	CHANGE	change description	Required if NoLegs(555) > 0. ~~Required for multileg quote status reports~~ ~~For Swaps one leg is Buy and other leg is Sell~~
→	685	LegOrderQty	N	CHANGE	change position remove description	
→	687	LegQty	N	CHANGE	deprecate add description	Deprecated in FIX.5.0SP1 The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
→	~~685~~	~~LegOrderQty~~	~~N~~	~~CHANGE~~	~~remove description~~	~~When reporting an Execution, LegOrderQty may be used on Execution Report to echo back original LegOrderQty submission.~~ ~~This field should be used to~~

							~~specify OrderQty at the leg level rather than LegQty (deprecated).~~
	→	690	LegSwapType	N			
	→	587	LegSettlType	N			
	→	588	LegSettlDate	N			
	→	component block <LegStipulations>		N			
	→	component block <NestedParties>		N			

7 Appendix A – Data Dictionary

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1788	LegID	NEW	~~int~~String	Unique identifier for the leg within the context of a message (the scope of uniqueness to be defined by counterparty agreement). The LegID(1788) can be referenced using LegRefID(654).~~Unique identifier for the leg. Value can be used as a shortcut to the leg definition by placing it in LegRefID (654).~~	@LegID	Add to component InstrumentLeg component
1789	NoTargetMarketSegments	NEW	NumInGroup	Number of market segments upon which a mass action is to be taken.		Add to TargetMarketSegmentGrp component
1790	TargetMarketSegmentID	NEW	String	Market segment within a target market segment repeating group.	@MktSegID	Add to TargetMarketSegmentGrp component
1791	NoAffectedMarketSegments	NEW	NumInGroup	Number of market segments affected by a mass action.		Add to AffectedMarketSegmentGrp component
1792	AffectedMarketSegmentID	NEW	String	Market segment within an affected market repeating segment group.	@MktSegID	Add to AffectedMarketSegmentGrp component
1793	NoNotAffectedMarketSegments	NEW	NumInGroup	Number of market segments left unaffected by a mass action.		Add to NotAffectedMarketSegmentGrp component
1794	NotAffectedMarketSegmentID	NEW	String	Market segment within an unaffected market repeating segment group.	@MktSegID	Add to NotAffectedMarketSegmentGrp component
1795	NoOrderEvents	NEW	NumInGroup	Number of order events.		Add to component OrderEventGrp component

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1796	OrderEventType	NEW	int	The type of event affecting an order. The last event type within the OrderEventGrp component indicates the ExecType(150) value resulting from the series of events (ExecType(150) values are shown in brackets).~~Type of event affecting an order. The type of the last event with <OrderEventGroup> defines the value of ExecType~~ ExecType(150) ~~(150) outside of the group (values are shown in brackets).~~ Valid values: 1 – Added (0=New) 2 – Modified (5=Replaced) 3 – Deleted (4=Canceled) 4 – Partially Filled (F=Trade) 5 – Filled (F=Trade) 6 – Suspended (9=Suspended) 7 – Released (N=Released) 8 – Restated (D=Restated) 9 – Locked (M=Locked) 10 – Triggered (L=Triggered) Values “100” and above are reserved for bilaterally agreed upon user defined enumerations. Mappings to ~~ExecType~~ ExecType(150) (150) need to be bilaterally agreed for these values.	@Typ	Add to component OrderEventGrp component
1797	OrderEventExecID	NEW	String	Refer to ExecID(17). Used when multiple different events are reported in single Execution Report. ExecID(17) and OrderEventExecID(1797) values should not overlap.	@ID	Add to component OrderEventGrp component

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1798	OrderEventReason	NEW	int	Action that caused the event to occur. Valid values: 1 – Add order request 2 – Modify order request 3 – Delete order request 4 – Order entered out-of-band 5 – Order modified out-of-band 6 – Order deleted out-of-band 7 – Order activated or triggered 8 – Order expired 9 – Reserve order refreshed 10 – Away market better 11 – Corporate action 12 – Start of day 13 – End of day Values “100” and above are reserved for bilaterally agreed upon user defined enumerations.	@Rsn	Add to component OrderEventGrp component
1799	OrdEventPx	NEW	Price	Price associated with the event.	@Px	Add to component OrderEventGrp component
1800	OrderEventQty	NEW	Qty	Quantity associated with the event.	@Qty	Add to component OrderEventGrp component
1801	OrderEventLiquidityInd	NEW	int	Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrderEventType(1796) values of 4(Partially Filled) or 5(Filled). [Uses enums from LiquidityInd (851)]	@LqdtyInd	Add to component OrderEventGrp component
1802	OrderEventText	NEW	String	Additional information about the event.	@Txt	Add to component OrderEventGrp component

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1803	AuctionType	NEW	int	Type of auction order Valid values: 1= Block ~~O~~order ~~A~~auction 2= Directed ~~O~~order ~~A~~auction 3= Exposure ~~O~~order ~~A~~auction 4= Flash ~~O~~order ~~A~~auction 5= Facilitation ~~O~~order ~~A~~auction 6= Solicitation ~~O~~order ~~A~~auction 7= Price ~~I~~improvement ~~M~~mechanism (PIM) 8= Directed ~~O~~order ~~PIM~~price improvement mechanism (PIM) Values "100" and above are reserved for bilaterally agreed upon user defined enumerations.	@AuctTyp	Add to messages NewOrderSingle, NewOrderMultileg, OrderCancelReplaceRequest, MultilegOrderCancelReplace, ExecutionReport
1804	AuctionAllocationPct	NEW	Percentage	Percentage of matched quantity to be allocated to the submitter of the response to an auction order.	@AuctPct	Add to messages NewOrderSingle, NewOrderMultileg, OrderCancelReplaceRequest, MultilegOrderCancelReplace, ExecutionReport
1805	AuctionInstruction	NEW	int	Instruction related to system generated auctions, e.g. flash order auctions. Valid values: 0 – Automatic auction permitted (default) 1 – Automatic auction not permitted	@AuctInst	Add to messages NewOrderSingle, NewOrderMultileg, OrderCancelReplaceRequest, MultilegOrderCancelReplace, ExecutionReport
1806	RefClOrdID	NEW	String	~~Reference to another order by means of its~~Used to reference an order via ClOrdID(11).	@RefClOrdID	Add to messages NewOrderSingle, NewOrderMultileg, ExecutionReport

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1807	LockType	NEW	int	Indicates whether an order is locked and for what reason.~~Type of lock.~~ Valid values: 0 – ~~None~~Not locked 1 – Away market better 2 – Three tick locked 3 – Locked by market maker 4 – Directed order lock 5 – Multileg lock 6 – Market order lock 7 – Pre-assignment lock	@LckTyp	Add to message ExecutionReport
1808	LockedQty	NEW	Qty	Locked order quantity.	@LckQty	Add to message ExecutionReport
1809	SecondaryLockedQty	NEW	Qty	Locked order quantity in addition to LockedQty (1808), e.g. to distinguish total locked quantity from currently locked quantity.	@LckQty2	Add to message ExecutionReport
1810	ReleaseInstruction	NEW	int	Instruction to define conditions under which to release a locked order or parts of it. Valid values: 1 – Intermarket Sweep Order (ISO) 2 – No Away Market Better check	@RlsInst	Add to messages OrderCancelReplaceRequest, ExecutionReport
1811	ReleaseQty	New	Qty	Quantity to be made available, i.e. released from a lock.	@RlsQty	Add to messages OrderCancelReplaceRequest, ExecutionReport
1812	NoDisclosureInstructions	NEW	NumInGroup	Number of disclosure instructions.		Add to DisclosureInstGrp component

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1813	DisclosureType	NEW	int	Information subject to disclosure. ~~Type "General" is subject to bilateral agreement and can comprise multiple fieldsdisclosure information types.~~ Valid values: 1=Volume 2=Price 3=Side 4=AON 5=General 6=Clearing ~~Account~~account 7=CMTA ~~Account~~account Values "100" and above are reserved for bilaterally agreed upon user defined enumerations.	@~~Disclsr~~Typ	Add to DisclosureInstGrp component
1814	DisclosureInstruction	NEW	int	Instruction to disclose information or to use default value of the receiver. Valid values: 0=No 1=Yes 2=Use default setting	@~~Disclsr~~Inst	Add to DisclosureInstructionGrp component
1815	TradingCapacity	NEW	int	Designates the capacity in which the order is submitted for trading by the market participant. Valid values: 1 – Customer 2 – Customer professional 3 – Broker-dealer 4 – Customer broker-dealer 5 – Principal 6 – Market maker 7 – Away market maker	@TrdgCpcty	Add to messages NewOrderSingle, NewOrderMultileg, NewOrderCross, OrderCancelReplaceRequest, MultilegOrderCancelReplace, CrossOrderCancelReplace, ExecutionReport;

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1816	ClearingAccountType	NEW	int	Designates the account type to be used for the order when submitted to clearing. Valid values: 1 – Customer 2 – Firm 3 – Market maker	@ClrAcctTyp	Add to messages NewOrderSingle, NewOrderMultileg, OrderCancelReplaceRequest, MultilegOrderCancelReplace, ExecutionReport; Add to component SideCrossOrdModGrp component
1817	LegClearingAccountType	NEW	int	Designates the capacity in which the order will be submitted to clearing. [Uses enums from ClearingAccountType (1816)]	@ClrAcctTyp	Add to components LegOrdGrp component, SideCrossLegGrp component
1818	TargetPartyRoleQualifier	NEW	int	Qualifies the value of TargetPartyRole (1464). [Uses enums from PartyDetailRoleQualifier (1674)]	@Qual	Add to TargetParties component
1819	RelatedHighPrice	NEW	Price	Upper boundary for the price of a related entity, e.g. price of the underlying instrument in an Underlying Price Contingency (UPC) order.	@ReltdHi~~gh~~Px	Add to messages NewOrderMultileg, MultilegOrderCancelReplace, ExecutionReport
1820	RelatedLowPrice	NEW	Price	Lower boundary for the price of a related entity, e.g. price of the underlying instrument in an Underlying Price Contingency (UPC) order.	@ReltdLowPx	Add to messages NewOrderMultileg, MultilegOrderCancelReplace, ExecutionReport
1821	RelatedPriceSource	NEW	int	Source for the price of a related entity, e.g. price of the underlying instrument in an Underlying Price Contingency (UPC) order. Can be used together with RelatedHighPrice (1819) and/or RelatedLowPrice (1820). Valid values: 1 – NBB (National Best Bid) 2 – NBO (National Best Offer)	@ReltdPxSrc	Add to messages NewOrderMultileg, MultilegOrderCancelReplace, ExecutionReport

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1822	~~MinQtyIndicator~~MinQtyMethod	NEW	int	Indicates how the minimum quantity should be applied when executing the order.~~Type of minimum quantity restriction.~~ Valid values: 1 – Once (applies only to first execution) 2 – Multiple (applies to every execution)	@MinQtyTyp	Add to messages NewOrderSingle, NewOrderMultileg, NewOrderCross, OrderCancelReplaceRequest, MultilegOrderCancelReplace, CrossOrderCancelReplaceRequest, ExecutionReport
1823	Triggered	NEW	int	Indicates whether order has been triggered during its lifetime. Applies to cases where original information, e.g. OrdType (40), is modified when the order is triggered. Valid values: 0 – Not triggered (default) 1 – Triggered	@Trgr~~In~~d	Add to message ExecutionReport
1824	AffectedOrigClOrdID	NEW	String	OrigClOrdID (41) of an order affected by a mass cancel or mass action request.	@OrigClOrdID	Add to AffectedOrdGrp component
1825	NotAffSecondaryOrderID	NEW	String	SecondaryOrderID (198) of an order not affected by a mass cancel or mass action request.	@OrdID2	Add to NotAffectedOrdersGrp component
1829	NoCrossLegs	NEW	NumInGroup	Number of legs in the side of a cross order.		Add to SideCrossLegGrp component

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
18	ExecInst	ADD ENUM CHANGE ENUM	Char	Instructions for order handling on exchange trading floor. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by space. *** SOME VALUES HAVE BEEN REPLACED – See “Replaced Features and Supported Approach” *** (see Volume : “Glossary” for value definitions) Valid Values: 0 – Stay on offer side 1 – Not held 2 – Work 3 – Go along 4 – Over the day 5 – Held … q – Release-(mutually exclusive with S and w) … w– Lock (mutually exclusive with q)	@ExecInst	
54	Side	CHANGE ENUM description	Char	Side of order Valid Values: … Update: 7 – Undisclosed ~~(valid for IOI and List Order messages only)~~	@Side	

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
59	TimeInForce	ADD ENUM	Char	Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. NOTE not applicable to CIV Orders. (see Volume : "Glossary" for value definitions) Valid Values: 0 - Day (or session) 1 - Good Till Cancel (GTC) 2 - At the Opening (OPG) 3 - Immediate Or Cancel (IOC) 4 - Fill Or Kill (FOK) 5 - Good Till Crossing (GTX) 6 - Good Till Date (GTD) 7 - At the Close 8 - Good Through Crossing 9 - At Crossing A - Good for Time (GFT) B – Good for auction (GFA)	@TmInForce	Will not update TimeInForce enumerations to comply with guidelines.
127	DKReason	ADD ENUM	Char	Reason for execution rejection. Valid Values: A - Unknown ~~Symbol~~security B - Wrong side C - Quantity exceeds order D - No matching order E - Price exceeds limit F - Calculation difference G- No matching ExecutionReport(35=8) Z - Other	@DkRsn	Update existing enumeration values to comply with guidelines.

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
150	ExecType	ADD ENUMS, CHANGE DESCRIPTION	Char	Describes the specific ExecutionRpt (e.g. ~~i.e.~~ Pending Cancel) while OrdStatus (39) will always identify the current order status (e.g. ~~i.e.~~ Partially Filled). Valid Values: 0 - New 3 - Done for day 4 - Canceled 5 – Replaced … M – Locked N – Released	@ExecTyp	Will not update existing enumerations.
535	AffectedOrderID	CHANGE Comment, FIXML	String	OrderID (37) of an order affected by a mass cancel or mass action request.	~~@AffctdOrdID~~ @OrdID	
536	AffectedSecondaryOrderID	CHANGE Comment, FIXML	String	SecondaryOrderID (198) of an order affected by a mass cancel or mass action request.	~~@AffctdSendOrdID~~ @OrdID2	

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
549	CrossType	ADD ENUM	Int	Type of cross being submitted to a market Valid Values: 1 – Cross AON 2 – Cross IOC 3 – Cross One Side 4 – Cross Same Price 5 – Basis Cross 6 – Contingent Cross 7 – VWAP Cross 8 – STS Cross New: 9 – Customer to customer cross ~~– cross trade comprised of customer orders~~	@CrssTyp	Cross order where both sides of the cross represent agency orders. Open issue: update existing enumeration descriptions?
63	SettlType	CHANGE		Item B should be revised as follows: Broken date ~~– for FX expressing non-standard tenor, SettlDate (64) must be specified~~ Add Elaboration text for Item B: Use within FX to specify a non-standard tenor. The use of SettlDate(64) is required to specify the actual settlement date when SettlType(63) = B (Broken date).		
587	LegSettlType	CHANGE		Item B will be revised automatically when SettlType(63) is modified.		NOTE: LegSettlType(587) uses enumerations from SettlType(63)

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
625	TradingSessionSubID	ADD ENUM	String	Optional market assigned sub identifier for a trading phase within a trading session. Usage is determined by market or counterparties. Used by US based futures markets to identify exchange specific execution time bracket codes as required by US market regulations. Bilaterally agreed values of data type "String" that start with a character can be used for backward compatibility Valid Values: 1 – Pre-Trading 2 – Opening or opening auction 3 – (Continuous) Trading 4 – Closing or closing auction 5 – Post-Trading 6 – Intraday Auction 7 – Quiescent 8– Any auction Values "100" and above are reserved for bilaterally agreed upon user defined enumerations.	@SesSub	
654	LegRefID	CHANGE	String	Unique identifier for a specific leg (uniqueness not defined as part of the FIX specification). LegRefID(654) be used to reference the value from LegID(1788).		
687	LegQty	CHANGE	Qty	This field is deprecated and has been replaced by LegOrderQty(865). This field will likely be removed from the FIX standard in a future version.~~Quantity of this leg, e.g. in Quote dialog.~~ ~~See Quantity (53) for description and valid values~~		Revised description to communicate explicitly that this field is no longer in use.

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
690	LegSwapType	CHANGE	int	For Fixed Income, used instead of ~~LegQty (687) or~~ LegOrderQty-(685) to requests the respondent to calculate the quantity based on the quantity on the opposite side of the swap.	@SwapTyp	Revise description to omit reference to LegQty(687).
770	TrdRegTimestampType	ADD ENUM	Int	Traded / 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~~time 2 – Time ~~In~~in 3 – Time ~~Out~~out 4 – Broker ~~Receipt~~receipt 5 – Broker ~~Execution~~execution 6 – Desk ~~R~~receipt 7 – Submission to ~~Clearing~~clearing 8 – Time ~~Priority~~priority 9 ~~– Creation~~Orderbook entry time	@Typ	
1371	NotAffectedOrderID	CHANGE Comment, FIXML	String	OrderID-(37) of an order not affected by a mass cancel or mass action request.	~~@NotAffectedOrderID~~ @OrdID	
1372	NotAffOrigClOrdID	CHANGE Comment, FIXML	String	~~ClOrdID(11) of the previous order (NOT the initial order of the day) as assigned by the institution, used to identify the previous order in cancel and cancel/replace requests.~~ ClOrdID-(11) of an order not affected by a mass cancel or mass action request.	~~@NotAffOrigClOrdID~~ @OrigClOrdID	

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1374	MassActionScope	MODIFY ENUM	Int	Specifies scope of Order Mass Action Request. Valid Values: [1] 1 – All orders for a security [2] 2 – All orders for an underlying security [3] 3 – All orders for a Product [4] 4 – All orders for a CFICode [5] 5 – All orders for a SecurityType [6] 6 – All orders for a trading session [7] 7 – All orders [8] 8 – All orders for a Market [9] 9 – All orders for a ~~Market~~ market ~~Segment~~ segment (or multiple segments) [10] 10 – All orders for a Security Group [11] 11 – Cancel for Security Issuer [12] 12 – Cancel for Issuer of Underlying Security Values “100” and above are reserved for bilaterally agreed upon user defined enumerations.	@MassActionScope	
1375	MassActionResponse	ADD ENUM	Int	Specifies the action taken by counterparty order handling system as a result of the action type indicated in MassActionType of the Order Mass Action Request. Valid Values: 0 – Rejected - See MassActionRejectReason(1376) 1 – Accepted 2- Completed		

Tag	Field Name	Action	Data type	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1674	PartyDetailRoleQualifier	ADD ENUMS	Int	Qualifies the value of PartyRole(452) — For PartyRole = Clearing Firm — 3= General Clearing Member 4= Individual Clearing Member — For PartyRole = Executing Firm — 0= Agency 1= Principal 2= Riskless Principal — For PartyRole = Market Maker — 5 = Preferred Market Maker 6 = Directed Market Maker	@Qual	

8 Appendix A.1 – CrossType(549) Enumeration updates

During the review of the gap analysis, as part of a general policy to improve the contents of the repository continuously, the CrossType(549) field enumeration values have been revised – moving the long textual descriptions to the elaboration element in the repository, replacing these long names with a short description in keeping with the vast majority of enumeration descriptions. The symbolic names for the enumerations remain unchanged, as they were deemed acceptable as-is.

Enum	**Short description**	**Long elaboration**
1	All-or-none cross	A cross order which is executed completely or not at all. Both sides of the cross are treated in the same manner.
2	Immediate-or-cancel cross	A cross order which is immediately executed with any unfilled quantity cancelled. CrossPrioritization(550) may be used to indicate whether one side should have execution priority and any remaining quantity of the partially executed side be cancelled. Using CrossPrioritiation(550)=”Y” and CrossType(549)=2(Immediate-or-cancel cross) equivalent to non-prioritized leg having a TimeInForce(59)=3(IOC) immediate-or cancel.
3	One sided cross	A cross order which is executed on one side with any unfilled quantity remaining active. CrossPrioritization(550) may be used to indicate which side should have execution priority.
4	Cross executed against book	A cross order which is executed against existing orders in the order book. The quantity on one side of the cross is executed against existing orders and quotes with the same price, and any remaining quantity of the cross is executed against the other side of the cross. The two sides of the cross may have different quantities.
5	Basis cross	A cross order where a basket of securities or an index participation unit is transacted at prices achieved through the execution of related exchange-traded derivative instruments in an amount that will correspond to an equivalent market exposure.
6	Contingent cross	A cross order resulting from a paired order placed by a participant to execute an order on a security that is contingent on the execution of a second order for an offsetting volume of a related security.
7	Volume-weighted-average-price (VWAP) cross	A cross order for the purpose of executing a trade at a volume-weighted-average-price (VWAP) of a security traded for a continuous period on or during a trading day.
8	Special trading session cross	A closing price cross resulting from an order placed by a participant for execution in a special trading session at the last sale price.
9	Customer-to-customer cross	A cross order comprised of customer orders.

~~8~~9Appendix B – Glossary Entries

Term	Definition	Field(s) where used
Auction Orders	Auction orders can be single- or double-sided which are either initiated by the trading participant or automatically triggered by the marketplace. The submitter of the auction order also submits an initial auction response and can define the desired percentage of the matched quantity to be allocated to him. Auction orders are initially inactive to solicit additional auction responses for a certain period of time after which they are matched against the responses and/or the normal order book.	AuctionType, AuctionAllocationPct
Underlying Price Contingency (UPC) Orders	UPC orders are intended for multileg orders that are only activated when the price of the related underlying instrument as provided from a specific source moves into a given price range.	~~RelatedHighPrice~~RelatedHighPrice(1819) ~~RelatedLowPrice~~RelatedLowPrice(1820) RelatedPriceSource
Away Market Better	Situation where the local market does not offer the best price for an order compared to another market. The regulatory environment governs whether such orders may or may not be executed on the local market.	Lock Type, ReleaseInst
Multileg Lock	Lock in the context of multileg orders where legs are executed independently and the entire order is locked until matching information is available for all legs. A multileg order or quote must be matched in its entirety or not at all. For example, one of the legs may be a stock leg sent to a different execution venue that may or may not be able to fill it.	LockType
Creation Time	Timestamp for an order representing the time it was created in the orderbook of the execution venue. The creation time cannot change during the lifetime of the order.	TrdRegTimestampType
Customer to customer cross	Cross order where both sides of the cross represent agency orders.	CrossType

~~9~~10 Appendix C – Abbreviations

Term	Abbreviation
Auction	Auct
Disclosure	Disclsr
Lock	Lck
Release	Rls
Triggered	Trgrd
~~Affected~~	~~Affctd~~
Affect	Af~~f~~ct

~~10~~11 Appendix D - Usage Examples