FIA Post-Trade Standards Working Group

Trade Reporting Extensions

Gap Analysis

2011-12-15

Revision 1.4

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Document History

Revision	Date	Author	Revision Comments
0.01	2008-09-29	Hanno Klein, Deutsche Börse	Template creation
0.02	2008-11-03	Niranjana Sharma, CME	Initial Proposal
0.03	2008-12-08	Hanno Klein, Deutsche Börse	Review
0.04	2009-09-09	Jim Northey, LTG	Revisions
0.1	2009-10-28	Jim Northey, LTG	Revisions from 2009-10-15 meeting in Chicago
0.2	2009-12-03	Jim Northey, LTG	Moved Matched Trade Report to a separate document
0.3	2009-12-20	Jim Northey, LTG	Posting Instruction updates
0.4	2010-01-25	Jim Northey, LTG	Revised posting section
0.5	2010-03-05	Jim Northey, LTG	Added new CME requirements, additional work on posting.
0.6	2010-06-02	Rich Shriver	Added ICE requirements for AllocText and FirmAllocText. Fixed typos and copyright notation.
0.7	2011-06-03	Ryan Pierce, CME Group	Removed Trade Posting from this Gap Analysis. Deleted NotificationIndicator. Added MatchEventID. Added TCRReq and TCRReqAck messages, and TrdAllocGrp component to the GA. Modified TradeLinkID text to remove average price language. Modified or added definition for OrigTradeVersion, NoTrdAllocAmts, NoTrdQtys, MiscFeeCategory. Removed TradeID from the data dictionary as it appears unchanged. AvgPxIndicator: Changed enums to refer to AvgPxGroupID. OffsetInstruction: New field added to TCR, TCRAck, and TCRReq. Deleted RemainingTradeQty and PrevRemainingTradeQty fields, and made them enums of TradeQtyType. Added glossary entries. Modified TradeAllocIndicator to support trade splitting. Indicated addition of AllocTxt, FirmAllocTxt, TradeAllocStatus.

			Added AllocationRollupInstruction to TrdAllocGrp. Added new field TradeAllocAmtReason to TrdAllocAmtGrp to be compatible with EP107 changes to PosAmtGrp. Added TrdTyp enum for Netted Trade. Added FirmMnemonic, EncodedAllocTxtLen/EncodedAllocText and EncodedFirmAllocTextLen/EncodedFirmAllocText to TrdAllocGrp. Fixed XML abbreviation for TradeAllocCurrency and TradeAllocAmtType. TradeAllocStatus(TBD) uses enums from AllocStatus(87). Synched enums with current Allocations GA. Added SpreadGroupID to TCR, TCRAck, and TCRReq.
0.8	2011-08-30	Ryan Pierce, CME Group	Added documentation around new functionality, flows, known issues, and glossary entries. Removed out of scope fields: TradeVersion, OrigTradeVersion, MatchEventID, SpreadGroupID. Removed PositionQty from TrdCapRptSideGrp due to FIX design rule conflict. Edited abbreviations within TradeQtyGrp. Added TradeQtyGrp to Trade Capture Report Ack. Changed description and enumerations for TradeAllocStatus. This no longer uses enumerations from AllocStatus(87) as it is designed for a different function. Removed unchanged TradeCaptureReportRequestAck from GA.
0.9	2011-09-13	Ryan Pierce, CME Group	Made the following changes in response to the August 31, 2011 FIA PTWG meeting: Updated text to elaborate further on several items. Moved Offset and Onset example to Section 4. Added diagrams. Added FinancingDetails to Trade Capture Report Ack at the request of the OCC. Created new component TradePositionQty modeled on PositionQty but absent NestedParties. Removed field MiscFeeCategory. Document formatting changes. Added flow example for Remaining Trade

			Quantity and Previous Remaining Trade Quantity
1.0	2011-09-21	Ryan Pierce, CME Group	Made the following changes in response to the September 14, 2011 FIA PTWG meeting: Made textual clarifications. Extended TrdType definition. Clarified the spec comment where TrdAllocGrp includes TradeAllocAmtGrp. Added flow example for TradeQtyGrp
1.1	2011-10-17	Ryan Pierce, CME Group	Made the following changes in response to the October 14, 2011 FIA PTWG Chicago onsite meeting: Added StrategyLinkID.
1.2	2011-20-21	Ryan Pierce, CME Group	Made the following changes in response to the October 21, 2011 GTC meeting: Changed description of VenueType = E. Made textual clarifications.
1.3	2011-11-02	Ryan Pierce, CME Group	Made the following changes in response to the November 2, 2011 GTC onsite meeting in New York: Made textual clarifications. Additionally, changed TradeQtyTyp to begin numbering enums with 0. Moved position of TradeQtyGrp in messages where it is used.
1.4	2011-12-15	Ryan Pierce, CME Group	Made the following changes in response to the public comment period: Added new fields SideAvgPx, SideAvgPxIndicator, SideAvgPxGroupID to side level. Added text to clarify that the message level versions of these fields are no longer recommended.
	2012-01-28	L. Taikitsadaporn	Initial ASBUILT with clean up edits to message and component tables, and data dictionary descritpions. Editted in assigned tag numbers to Data Dictionary table.
	2012-03-21	L. Taikitsadaporn	Additional clean up edits after clarifications from proposal submitters.
	2012-04-15 2012-04-16 2012-04-23 2012-04-28	L. Taikitsadaporn R. Shriver	Minor clean up edits during QC.
	2012-06-09	L. Taikitsadaporn	Corrected name for TradePriceConditions(1839) to

			be singular form and component name to singular form per repeating group naming conventions.

1 Introduction

For the past two years, the Post Trade Working group has been meeting to come up with a comprehensive set of business processes, work flows and message flows supported by the major Clearing entities in Europe and the United States. The effort started by identifying all the business processes supported by CCPs in Europe and US today. The effort is been coordinated by the FIA.

Since FIX had extensive support for Post Trade messaging for listed derivates, FIX messages were used as a starting point for the message definition phase. This effort included agreeing on a common message dictionary and message flows. This document describes the proposed modifications to the Trade Messages and message flows required to support all the business processes and Work flow by the CCPs.

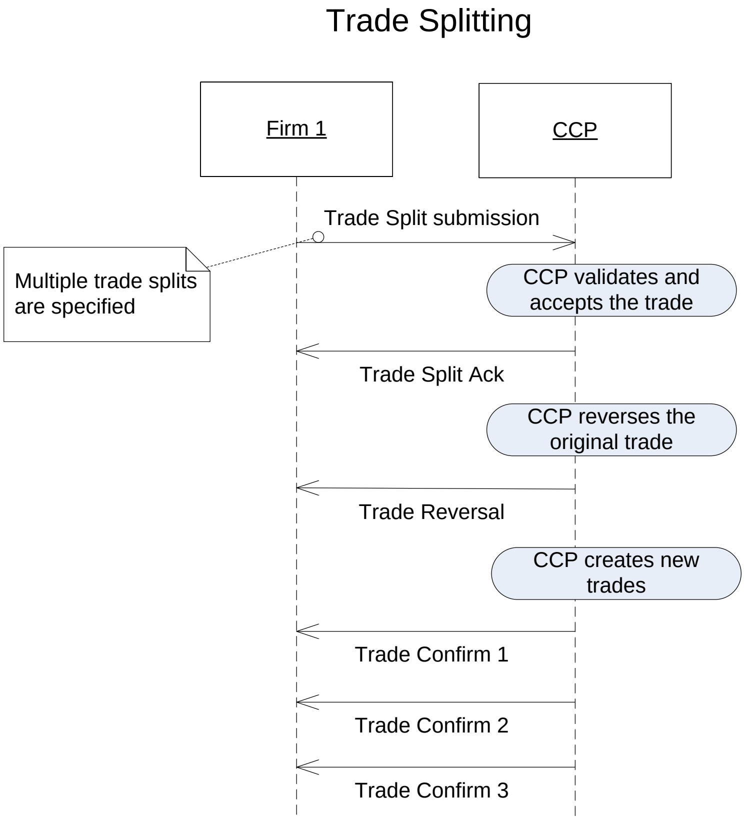
The proposal addresses:

1. Trade Splitting.
2. Trade Netting.
3. Indication of Offset or Onset
4. MiFID Trade Price Conditions
5. Allocation Gap Analysis Harmonization
6. Allocation Amount Reporting
7. Allocation Status Reporting
8. Clearinghouse as a Trade Venue
9. Indicating Trade and Allocation Quantities
10. Execution Report Harmonization
11. Strategy Link ID
12. Position Report Harmonization

2 Business Workflow

2.1 Trade Splitting

Trade splitting can be used to designate a trade to multiple customer accounts or prepare a trade for give-up if it is to be subdivided. This is initiated by a Clearing member who submits a request to split the trade into multiple trades. CCP completes the split and sends trade confirmations to originating clearing and trading firm – one notification per trade split. Trade offset for total quantity of all splits is sent by CCP to originating clearing and trading firm.



2.2 Trade Netting

Trade netting is a process by which swap trades that are eligible can be netted together. The quantities are offset if the trades are in the opposite direction and aggregated if they are in the same direction. If the netting results in a total offset, all the trades will be terminated. If the netting results in a remaining quantity, a new trade may be created (or an existing trade amended). The new trade will be a cleared trade and the firm will be notified of the cleared trade.

Firms need a mechanism to distinguish between the original trade and the new trade that is created as a result of the netting process. The proposal is to represent this using a new TrdType(828) enumeration of "Netted Trade".

Netting can take place long after the initial trade date. And rules of engagement may allow trades that have different TrdType enumerations to be netted together. As such, preservation of the TrdType of the original trades to be netted together is not possible in the resulting netted trade. The resulting trade overwrites TrdType with the new “Netted Trade” enumeration.

2.3 Indication of Offset and Onset

Firms can use the Allocation messages to allocate trades between accounts or between firms.

The proposed new field OffsetInstruction will be added to the Trade Capture Report, the Trade Capture Report Ack, and the Trade Capture Report Request. Today, allocations are represented as trades in the end of day trade registers. When a trade is allocated, it is represented as an Offset to the original trade, and as an Onset trade in the take-up firm’s trade register. Today, Offsets and Onsets are represented using a TrdSubType(829), which contains information that additionally qualifies TrdType(828). So when the allocation information is represented on end of day registers, the original TrdSubType is lost. The addition of this new field would allow retention of the original TrdSubType when the trade is allocated. This request is primarily for reporting purposes.

2.4 MiFID Trade Price Conditions

As part of the MiFID implementation, a number of enumerations were added to TrdType(828). These are not mutually exclusive. While the field SecondaryTrdType(855) was created, which shares its enumerations with TrdType, this is not a viable mechanism. Further, these MiFID values arguably are not exactly trade types.

As such, this Gap Analysis creates a new repeating component TradePriceCondition~~s~~Grp, which has a list of the 13 MiFID enumerations. This Gap Analysis adds TradePriceCondition~~s~~Grp to the Trade Capture Report message.

2.5 Allocation Gap Analysis Harmonization

FPL approved the FIA Post-Trade Standards Working Group Allocations Gap Analysis, which documented allocation flows between clearing houses and firms. For completeness, a number of changes must be made to the Trade Capture Report so that support for allocations uses consistent fields between the Allocations and Trade Capture messages. These include:

- Adding the new field AvgPxGroupID to the Trade Capture Report and Trade Capture Report Ack messages.
- Changing the comments on TradeLinkID(820) and AvgPxIndicator(819). Previously, TradeLinkID held the average price group. Now, AvgPxGroupID fulfils this purpose.
- Added the new field TradeAllocGroupInstruction to the Trade Capture Report. This field determines whether a trade marked for allocation should or should not be added to an allocation group if one exists.
- Added fields used in the Allocations GA (FirmMnemonic, AllocRollupInstruction, AllocText, EncodedAllocTextLen, EncodedAllocText, FirmAllocText, EncodedFirmAllocTextLen, and EncodedFirmAllocText) to the TrdAllocGrp component.

Note that these changes are implemented for reasons of specification consistency, and not necessarily business requirements. FIX users requested this functionality in the Allocation category of messages, and not all of these fields may be applicable in Trade Capture Report.

2.6 Allocation Amount Reporting

The TradeAllocAmtGrp is a new component which is part of the TrdAllocGrp. This is modeled after the PositionAmountData component, and allows for the same information available in aggregate at the trade level to be conveyed at the individual allocation level. In other words, the amount(s) listed in PositionAmountData apply to the entirety of the trade. Should these amounts need to be divided when the trade is allocated, this can be accomplished in the TradeAllocAmtGrp.

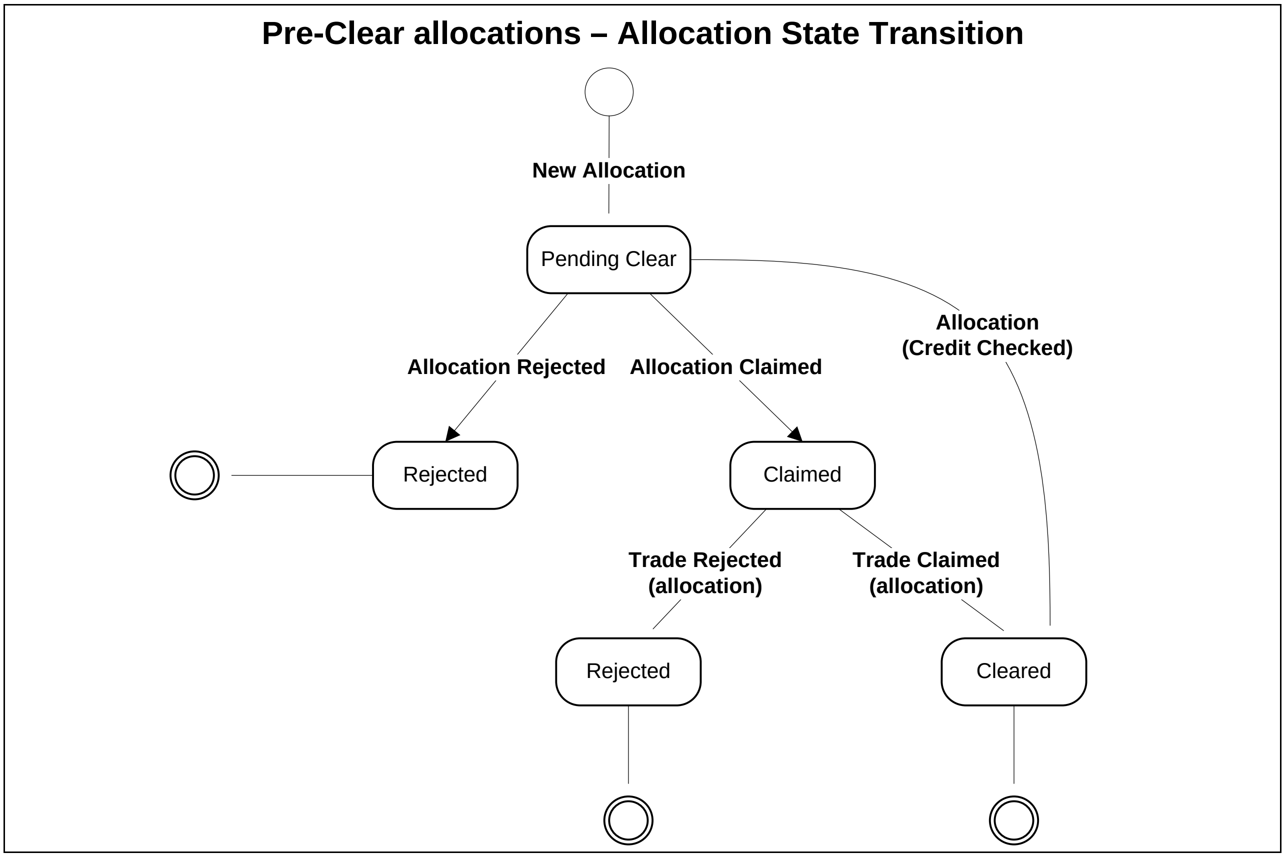
For reasons of specification consistency, all PosAmtType(707) values are supported in TradeAllocAmtType(TBD). Some of these, such as TVAR (Trade Variation Amount) and CRES (Cash Residual Amount), may be useful to specify at an individual allocation level. However, not all PosAmtType values are necessarily applicable at the individual allocation level.

2.7 Allocation Status Reporting

When a block trade is submitted by an asset manager with pre-clear allocations, the block doesn’t clear, but each allocation block is a trade that gets cleared as a trade individually. Each of these pre-clear allocations may clear through a different clearing firm. As part of the clearing process of these allocations, they may go through a claim work flow.

Note: This is different from the give-up process where a trade is cleared and then given up, and goes through the allocation flow.

Defined below is the state transition associated with these allocations. This Gap Analysis proposes the creation of a new field TradeAllocStatus, which is added to the TrdAllocGrp component.



2.8 Clearing House as a Trade Venue

Trades can originate out of the venues represented in VenueType(1430), which contains enumerations for Electronic, Pit, and Ex-Pit. However, some actions may result in trades being created out of the clearing system. This Gap Analysis requests a new VenueType enumeration of "Clearing House" for trades that are created by the clearing system. Examples of such trades include, but are not limited to:

- Trades resulting from netting
- Trades resulting from allocation offsets or onsets
- Trades resulting from option exercise or assignment

Clearing House transactions may originate through an electronic API. Therefore, this Gap Analysis proposes changing the description for VenueType = E from "Electronic" to "Electronic Exchange" to reduce confusion.

2.9 Indicating Trade and Allocation Quantities

A trade can have one or both sides allocated to one or more firms. These allocations must be claimed or rejected, and, with multiple claiming firms involved, both are possible. No convenient method exists to indicate on a trade the allocated quantity claimed or rejected. Likewise, other information, such as total cleared quantity, cannot be communicated today.

This Gap Analysis creates a new component, TradeQtyGrp, and adds it to the Trade Capture Report and Trade Capture Report Ack. This component provides a trade-level summary of these pertinent quantities.

The quantity type Remaining Trade Quantity indicates the quantity of the trade remaining after subtracting the amount allocated or posted. The quantity type Previous Remaining Trade Quantity indicates the Remaining Trade Quantity that existed prior to an allocation or posting transaction.

2.10 Execution Report Harmonization

The fields TimeToExpiration(1189) and PriceDelta(811) exist in the Execution Report, and, for the latter field, also the Position Report.

This Gap Analysis adds these two fields to the Trade Capture Report.

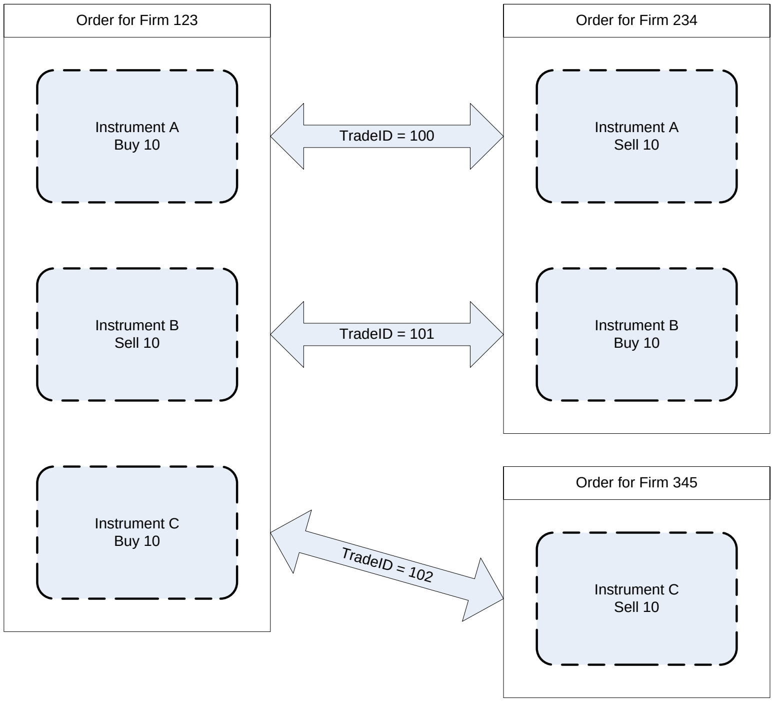
Meeting notes indicate that this addition might already have occurred in a previous Extension Pack, in which case these changes shall be ignored.

Note: FPL will verify whether these fields have been added to the Trade Capture Report in a previous Extension Pack.

2.11 Strategy Link ID

A matching engine may match a multileg instrument (e.g. strategy, spread) against other multileg instruments or outrights as part of a single match event. The results of the match are often communicated using Trade Capture Reports broken down by individual legs. Regulators examining these Trade Capture Reports to reconstruct the match event need an identifier assigned by the matching engine that allows the regulator to associate the individual trade sides that were part of the given strategy or spread.

This Gap Analysis creates the new field StrategyLinkID, and adds it to the TrdCapRptSideGrp and TrdCapRptAckSideGrp components. The field's usage is illustrated in the match event below:



This would result in 3 Trade Capture Report messages:

TradeID = 100
Instrument A

Side = Buy Party = Firm 123 StrategyLinkID = 300	Side = Sell Firm = 234 StrategyLinkID = 301

TradeID = 101 Instrument B	
Side = Buy Party = Firm 234 StrategyLinkID = 301	Side = Sell Firm = 123 StrategyLinkID = 300

TradeID = 102 Instrument C	
Side = Buy Party = Firm 123 StrategyLinkID = 300	Side = Sell Firm = 345 StrategyLinkID is Not Present

Examining these three Trade Capture Reports, one can determine that the three sides with StrategyLinkID=300, shaded green above, were executed as part of a strategy, the two sides with StrategyLinkID=301, shaded cyan above, were executed as part of a second strategy, and the remaining side was not executed as part of a strategy.

Note that if a spread order executes as part of multiple match events over a period of time, the matching engine will assign a new StrategyLinkID for each match event.

2.12 Position Report Harmonization

This Gap Analysis addresses a business requirement to convey the information contained in the PositionQty component, used in the Position Report and several related messages, in the Trade Capture Report message at the TrdCaptRptSideGrp level. Adding the PositionQty component itself to TrdCaptRptSideGrp is not possible due to FIX design rules. Rather, a new component TradePositionQty is created and added to the TrdCaptRptSideGrp component. TradePositionQty is modeled on PositionQty and uses most of its fields. However, to satisfy FIX design rules, TradePositionQty does not include the NestedParties component. FIX design rules could be satisfied by substituting another component modeled on Parties inside TradePositionQty, but doing so is not needed to satisfy existing business requirements.

3 Issues and Discussion Points

3.1 Trade Versioning

Trade versioning has been removed and will be addressed in a distinct gap analysis.

3.2 Match Event Identifier

An identifier for match events has been removed and will be addressed in a distinct gap analysis.

3.3 Spread Group Identifier

An identifier for spread groups has been removed. Further discussion is necessary to determine the outcome of this requested function.

Resolution: At the October 14, 2011 FIA PTWG Chicago onsite meeting, we resolved to call this StrategyLinkID.

3.4 Deprecation of MiFID Trade Types

Now that the TradePriceCondition~~s~~Grp can capture the MiFID trade price conditions, consideration should be given to deprecating their usage from TrdType(828). Consideration should also be given to whether usage of this group should be extended. For example, TrdType(828) also appears in the Trade Capture Report Ack, Trade Capture Report Request, and various Allocation and Market Data messages. Deprecating the MiFID enumerations from TrdType requires evaluating whether they are needed in these contexts.

Resolution: No business need has been identified to add TradePriceCondition~~s~~Grp to the Trade Capture Report Ack message.

3.5 Position Report Harmonization

The PositionQty component appears, as of FIX 5.0 SP2, in the Position Report, Adjusted Position Report, Position Maintenance Request, Position Maintenance Report, and Assignment Report. A request was made to add this component to the Trade Capture Report in the TrdCaptRptSideGrp.

Doing so would violate a FIX design rule. PositionQty contains the NestedParties component. Trade Capture Report contains the TrdInstrmtLegGrp component, which also contains NestedParties.

Is this function needed? If so, this may require creating a new component modeled on PositionQty.

Resolution: Eurex identified a need to specify position quantities at the side level. However, identifying parties is not necessary. Therefore a new component TradePositionQty modeled on PositionQty, but absent NestedParties, is needed.

3.6 Misc Fee Categories

A previous draft of this Gap Analysis added the new field MiscFeeCategory to MiscFeesGrp. It is defined as an integer field, but no enumerations are listed.

This field needs a proper definition, or, if it is not used, it should be removed from this Gap Analysis.

Resolution: Remove proposed field MiscFeeCategory as no business need was identified.

3.7 Average Price Allocation Support at the Side Level

During the public comment period for this Gap Analysis, an issue was identified regarding support for average pricing and allocations. Currently, most allocation related information appears at the TrdCapRptSideGrp level. The TrdAllocGrp component, as well as TradeAllocIndicator(826), among other fields, appear at the side level. However, AvgPxIndicator(819) appears at the message level, and it directed users to use TradeLinkID(820), also at the message level. This Gap Analysis had proposed amending the text of TradeAllocIndicator to reference AvgPxGroupID(1731) instead, and proposed adding AvgPxGroupID at the message level.

Keeping some allocation fields at the side level and some at the message level only works if the Trade Capture Report is used for single sided trade reports. With a two sided trade report, both sides could be allocated differently and, with AvgPxIndicator and AvgPxGroupID at the message level, it would be impossible to determine which side is allocated as part of an average price group.

Additionally, the AvgPx field appears at the root message level. Again, this works for single sided trades, but breaks with two sided trade reports, where both sides could have different calculated average prices.

However, it was noted during GTC discussion that this model has existed since FIX 4.4. Changing it could break existing implementations. The proposed resolution was to proceed with adding AvgPxGroupID to the message level, but add new side-level fields SideAvgPxIndicator, SideAvgPxGroupID, and SideAvgPx. Use of the message level fields is no longer recommended.

Further, prior to SP3, the GTC should consider whether formal deprecation of the message level fields is appropriate.

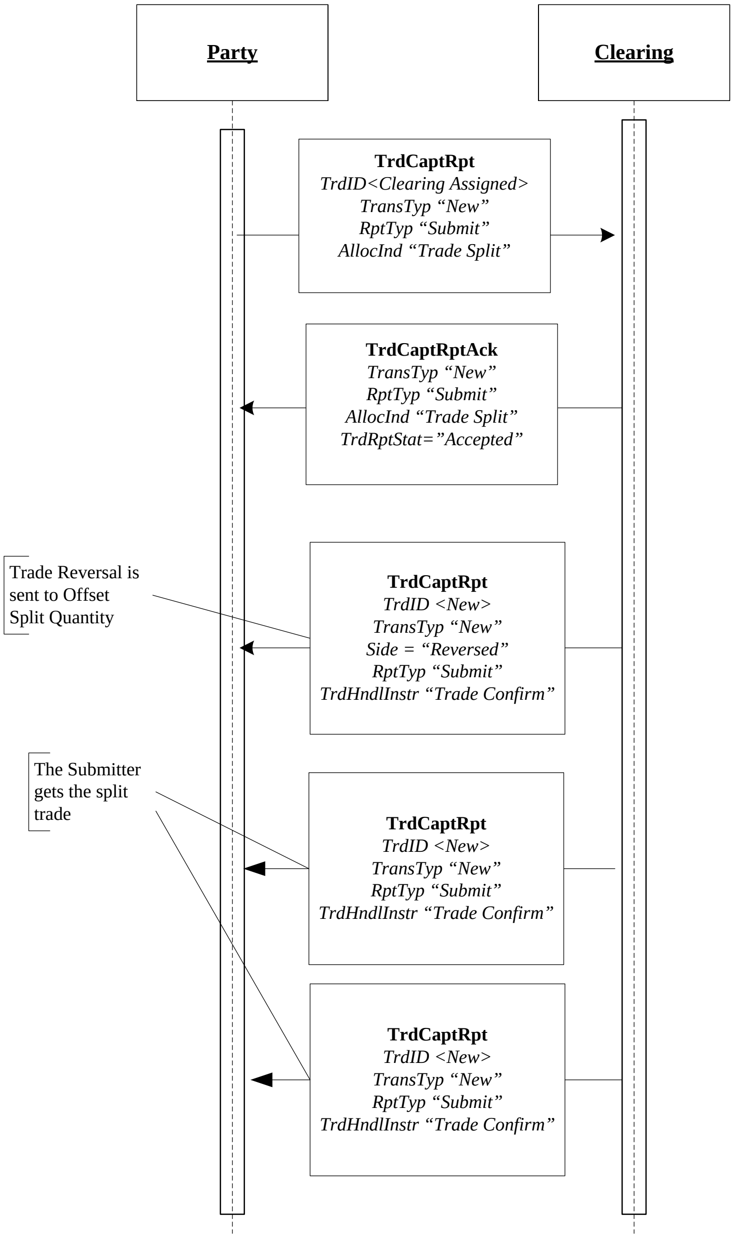
4 Proposed Message Flow

4.1 Trade Splitting

1. Clearing or trading member submits a Trade request using a Trade Capture Report with a Trans Typ of “New” and an AllocInd of “Trade Split” to split the trade into multiple trades.
2. CCP sends a Trade Capture Acknowledgement with a Trade Report Status of Accepted or Rejected acknowledging trade split request.
3. Trade Confirmations for each split are sent by CCP with a Trade Capture Report with a TransType of New Trade Handling Instruction of Trade Confirm to originating clearing or trading firm – one notification per trade split.
4. Trade Offset for total quantity of all splits is sent by CCP to originating clearing or trading firm. This is optionally sent.

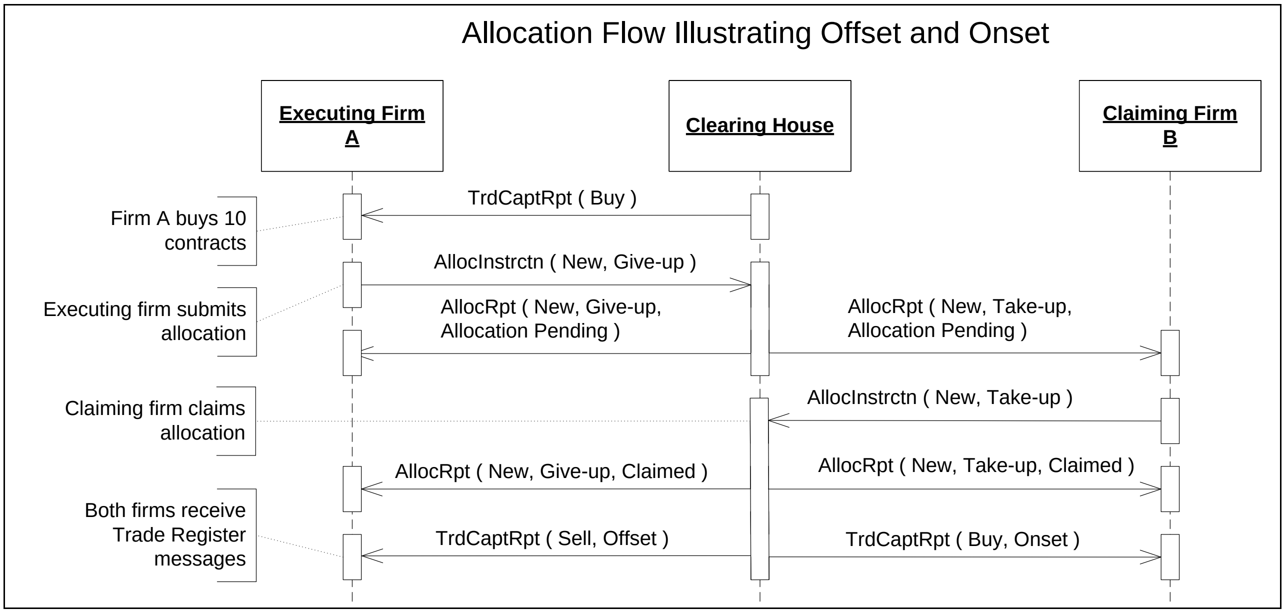
Message Function	***Message Type***	***ReportType***	***TradeHandlInstruction***	***TransType***	***Status***	***Primary Identifier***	***Allocation Ind***
Trade Submission	TradeCaptureReport	0 – Submit	N/A	0 – New	Not used	TrdID	Trade Split
Trade Submission Acknowledgement	TradeCaptureReportAck	0 – Submit	N/A	0 – New	0=Accepted 2=Rejected	TrdID	Trade Split
Cleared Trade Confirms for Split Trades	TradeCaptureReport	0 – Submit	0 –Trade Confirm	0 – New	4 - Cleared	TrdID (New) for each Trade	N/A
Trade Offsets							

Trade Splitting Message Flow

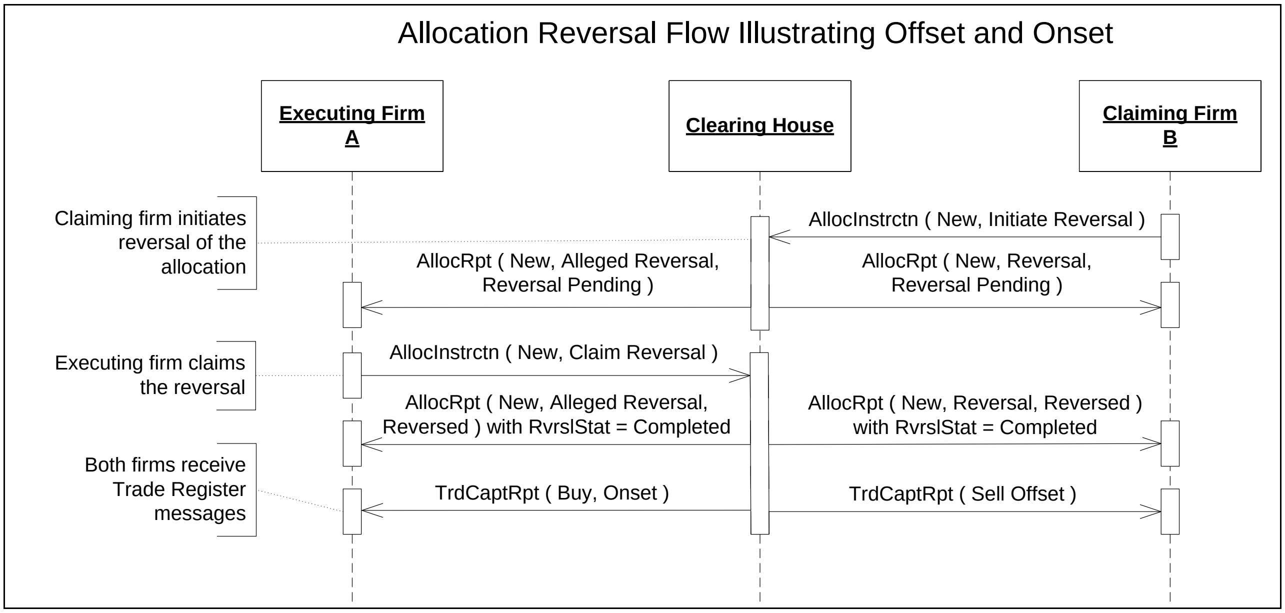


4.2 Indication of Offset and Onset

Firm A buys 10 contracts and wishes to allocate all of these contracts to Firm B. Firm A is the Executing Firm, and gives up those 10 contracts to Firm B. Firm B is the Claiming Firm, and claims the allocation, taking up the 10 contracts. Firm A would receive a Trade Capture Report indicating a buy of 10 contracts as a result of the original trade, and a Trade Capture Report indicating a sell of 10 contracts as a result of the allocation. The new field OffsetInstruction will indicate that the latter transaction was an Offset. Similarly, Firm B would receive a Trade Capture Report that is a buy of 10 contracts, with an OffsetInstruction indicating that this is an Onset. This is illustrated below.



Note that either Firm A or Firm B can initiate reversal of an allocation. But in either case, Firm A would receive a Trade Capture Report that is a buy of 10 contracts, with an OffsetInstruction indicating that this is an Onset, and Firm B would receive a Trade Capture Report that is a sell of 10 contracts, with an OffsetInstruction indicating that this is an Offset. This is illustrated below.



4.3 TradeQtyGrp Examples

4.3.1 Cleared, Claim, Reject, Pending, and Transaction Quantity

The Trade Capture Report can represent two-sided trades that contain pre-clear allocations. These must be claimed by the appropriate clearing firms prior to clearing. For example, an executing broker submits a trade where the executing broker is on the selling side with $10MM notional, and three asset managers are on the buying side for $6MM, $3MM, and $1MM notional. In this case, the original trade has:

- Cleared Quantity: $0
- Long side claim quantity: $0
- Long side reject quantity: $0
- Pending Quantity: $10MM

The first asset manager’s clearing firm claims $6MM notional. The CCP sends a Trade Capture Report indicating the change in status of the trade to the executing broker with:

- Cleared Quantity: $6MM
- Long side claim quantity: $6MM
- Long side reject quantity: $0
- Pending Quantity: $4MM
- Transaction Quantity: $6MM

The second asset manager’s clearing firm rejects $3MM notional. The CCP sends a Trade Capture Report indicating the change in status of the trade to the executing broker with:

- Cleared Quantity: $6MM
- Long side claim quantity: $6MM
- Long side reject quantity: $3MM
- Pending Quantity: $1MM
- Transaction Quantity: $3MM

The third asset manager’s clearing firm accepts $1MM notional. The CCP sends a Trade Capture Report indicating the change in status of the trade to the executing broker with:

- Cleared Quantity: $7MM
- Long side claim quantity: $7MM
- Long side reject quantity: $3MM
- Pending quantity: $0
- Transaction Quantity: $1MM

4.3.2 Remaining Trade Quantity and Previous Remaining Trade Quantity

In the case of post-clear allocations, a firm makes a trade and then allocates it to other firms.

1. A firm trades 10 contracts. Remaining Trade Quantity is 10.
2. The firm allocates 3 contracts. Remaining Trade Quantity is 7. Previous Remaining Trade Quantity is 10.
3. The firm allocates 5 more contracts. Remaining Trade Quantity is 2. Previous Remaining Trade Quantity is 7.
4. The firm allocates the final 2 contracts. Remaining Trade Quantity is 0. Previous Remaining Trade Quantity is 2.

5 FIX message tables

5.1 TradeCaptureReport

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
StandardHeader		Y	Hdr	MsgType = AE		
Component <ApplicationSequenceControl>			***ApplSeqCtrl***			
571	TradeReportID		RptID	TradeReportID(571) is conditionally required in a message-chaining model in which a subsequent message may refer to a prior message via TradeReportRefID(572). The alternative to a message-chain model is an entity-based model in which TradeID(1003) is used to identify a trade. In this case, TradeID(1003) is required and TradeReportID(571) can be optionally specified.	**CHANGE**	
1003	TradeID		TrdID	~~The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1040	SecondaryTradeID		TrdID2	~~Used to carry an internal trade entity ID which may or may not be reported to the firm~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1041	FirmTradeID		FirmTrdID	~~The ID assigned to a trade by the Firm to track a trade within the Firm system. This ID can be assigned either before or after submission to the exchange or central counterpary~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1042	SecondaryFirmTradeID		FirmTrdID2	~~Used to carry an internal firm assigned ID which may or may not be reported to the exchange or central counterpary~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
487	TradeReportTransType		TransTyp	~~Identifies Trade Report message transaction type.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
856	TradeReportType		RptTyp	~~Type of Trade Report~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
939	TrdRptStatus		TrdRptStat	Status of the ~~T~~trade ~~R~~report. In 3-party listed derivatives model , this is used to convey status of a trade to a counterparty. Used specifically in a "give-up" (also known as "claim") model.	**CHANGE**	
568	TradeRequestID		ReqID	Identifier for the trade capture report request associated with this trade capture report.~~Request ID if the Trade Capture Report is in response to a Trade Capture Report Request~~	**CHANGE**	
828	TrdType		TrdTyp	~~Type of trade~~		(NB: Field usage reference originally not in the message.

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
						Duplicates data dictionary.)
829	TrdSubType		TrdSubTyp	~~Further qualification to the trade type~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
855	SecondaryTrdType		TrdTyp2	~~Additional TrdType(828) assigned to a trade by trade match system.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1849 ~~TBD~~ ~~44~~	OffsetInstruction		OfstInst	~~Indicates the trade is a result of an offset or onset.~~	**NEW**	(NB: Duplicates data dictionary)
Component <TradePriceConditionsGrp>			***TrdPxConds***	***~~Price conditions associated with a trade that impact trade price.~~a***	**NEW**	(NB: Duplicates component synopsis)
1123	TradeHandlingInstr		TrdHandlInst	~~Specified how the Trade Capture Report should be handled by the Respondent.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1124	OrigTradeHandlingInstr		OrigTrdHandlInst	~~Optionally used with TradeHandlingInstr = 0 to relay the trade handling instruction used when reporting the trade to the marketplace. Same values as TradeHandlingInstr (1123)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1125	OrigTradeDate		OrigTrdDt	~~Used to preserve original trade date when original trade is being referenced in a subsequent trade transaction such as a transfer~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
1126	OrigTradeID		OrigTrdID	~~Used to preserve original trade id when original trade is being referenced in a subsequent trade transaction such as a transfer~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
1127	OrigSecondaryTradeID		OrignTrdID2	~~Used to preserve original secondary trade id when original trade is being referenced in a subsequent trade transaction such as a transfer~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
830	TransferReason		TrnsfrRsn	~~Reason trade is being transferred~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
150	ExecType		ExecTyp	Type of ~~E~~execution being reported.~~:~~ Uses subset of ExecType(150) for ~~T~~trade ~~C~~capture ~~R~~reports.		
748	TotNumTradeReports		TotNumTrdRpts	~~Number of trade reports returned – if this report is part of a response to a Trade Capture Report Request~~	**CHANGE**	(NB: A reprise of data dictionary description. Remove text from field usage reference in message.)
912	LastRptRequested		LastRptReqed	~~Indicates if this is the last report in the response to a Trade Capture Report Request~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
325	UnsolicitedIndicator		Unsol	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration.~~, as opposed to a Position Request.~~	**CHANGE**	
263	SubscriptionRequestType		SubReqTyp	~~Used to subscribe / unsubscribe for trade capture reports.~~ If the field is	**CHANGE**	

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
				absent, ~~the value~~ SubscriptionRequestType(263)=0(Snapshot) will be the default.		
572	TradeReportRefID		RptRefID	The TradeReportID(571) that is being referenced for ~~some action, such as~~ trade correction or cancelation.	**CHANGE**	
~~881~~	~~SecondaryTradeReportRefID~~		~~RptRefID2~~	~~Used to refer to a previous SecondaryTradeReportRefID when amending the transaction (cancel, replace, release, or reversal).~~		(NB: field was deprecated as of FIX 5.0)
~~818~~	~~SecondaryTradeReportID~~		~~RptID2~~	~~Secondary trade report identifier - can be used to associate an additional identifier with a trade.~~		(NB: field was deprecated as of FIX 5.0)
820	TradeLinkID		LinkID	~~Used to associate a group of trades together. Useful for average price calculations.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
880	TrdMatchID		MtchID	~~Identifier assigned to a trade by a matching system.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
17	ExecID		ExecID	Market (~~E~~exchange) assigned ~~E~~execution ~~I~~identifier.	**CHANGE**	
527	SecondaryExecID		ExecID2	~~Assigned by the party which accepts the order. Can be used to provide the ExecID (17) used by an exchange or executing system.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
378	ExecRestatementReason		ExecRstmtRsn	~~Reason for restatement~~	**CHANGE**	(NB: removing field usage reference as it duplicates updated data dictionary description.)
570	PreviouslyReported		PrevlyRpted	~~Indicates if the trade capture report was previously reported to the counterparty~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
423	PriceType		PxTyp	Can be used to indicate cabinet trade pricing.	**CHANGE**	
Component <RootParties>			***Pty***	***~~Insert here the set of "Root Parties" fields defined in "common components of application messages"~~ Used for acting parties that applies to the whole message, not individual legs, sides, etc.~~.~~***	**CHANGE**	
1015	AsOfIndicator		AsOfInd	~~Indicates if the trade is an outtrade from a previous day.~~	**CHANGE**	(NB: Data dictionary description updated to capture this.)
716	SettlSessID		SetSesID	~~Identifies a specific settlement session~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
717	SettlSessSubID		SetSesSub	~~SubID value associated with SettlSessID(716)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1430	VenueType		VenuTyp	~~Identifies the type of venue where a trade was executed~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
1300	MarketSegmentID		MktSegID	~~Identifies the market segment~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1301	MarketID		MktID	~~Identifies the Market~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <Instrument>		***Y***	***Instrmt***	***~~Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"~~***	**CHANGE**	
Component <FinancingDetails>			***FinDetls***	***~~Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"~~***	**CHANGE**	
854	QtyType		QtyTyp	~~Type of quantity specified in a quantity field:~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <YieldData>			***Yield***	***~~Insert here the set of "YieldData" fields defined in "Common Components of Application Messages"~~***	**CHANGE**	
Component <UndInstrmtGrp>			***Undly***			
822	UnderlyingTradingSessionID		UndSesID	~~Trading Session in which the underlying instrument trades~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
823	UnderlyingTradingSessionSubID		UndSesSub	~~Trading Session sub identifier in which the underlying instrument trades~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
32	LastQty	~~Y~~ N	LastQty	~~Trade Quantity.~~		(This was changed to "not required" as of EP107 with the following field usage reference: Conditionally required except when reporting trades to parties who will derive trade level quantity from the leg level information for multi-legged trades.)
31	LastPx	~~Y~~ N	LastPx	~~Trade Price.~~		(This was changed to "not required as of EP107 with the following field usage reference: Conditionally required except when reporting trades to parties who will derive trade level quantity from the leg level information for multi-legged trades.)
1056	CalculatedCcyLastQty		CalcCcyLastQty	~~Used for the calculated quantity of the other side of the currency trade. Can be derived from LastQty and LastPx.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
15	Currency		Ccy	Primary currency of the specified currency pair. Used to qualify	**CHAN**	

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
				LastQty(32) and GrossTradeAmout(381).	**GE**	
120	SettlCurrency		SettlCcy	Contra currency of the deal. Used to qualify CalculatedCcyLastQty(1056).	**CHANGE**	
669	LastParPx		LastParPx	~~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.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
194	LastSpotRate		LastSpotRt	Applicable for F/X orders.		
195	LastForwardPoints		LastFwdPnts	Applicable for F/X orders.		
1071	LastSwapPoints		LastSwapPnts	~~For FX Swap, this is used to express the last market event for the differential between the far leg's bid/offer and the near leg's bid/offer in a fill or partial fill. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
30	LastMkt		LastMkt	~~Market of execution for last fill, or an indication of the market where an order was routed~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
75	TradeDate		TrdDt	Used when reporting other than current day trades.		
715	ClearingBusinessDate		BizDt	~~The "Clearing Business Date" referred to by this maintenance request.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
6	AvgPx		AvgPx	~~Average Price – i~~If used ~~present~~ then the LastPx(31) will contain the original price on the execution.	**CHANGE**	
Component <SpreadOrBenchmarkCurveData>			***SprdBnchmkCurve***	~~***Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"***~~	**CHANGE**	
1731	AvgPxGroupID		AvgPxGroupID	~~Firm (user) assigned identifier for an average price group.~~	**ADD**	(NB: Proposed field usage reference rephrases the data dictionary description.)
819	AvgPxIndicator		AvgPxInd	~~Average Pricing indicator~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
Component <PositionAmountData>			***Amt***	~~***Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"***~~	**CHANGE**	
442	MultiLegReportingType		MLegRptTyp	Type of report if multileg instrument. Provided to support a scenario for trades of multileg instruments between two parties.		
824	TradeLegRefID		TrdLegRe	Reference to the leg of a multileg	**CHAN**	

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
			fID	instrument to which this trade refers. Used when MultiLegReportingType(442) = 2 (~~Single~~ Individual ~~L~~leg of a ~~M~~multi-leg security).	**GE**	
Component <TrdInstrmtLegGrp>			***TrdLeg***	***~~Number of legs~~ Identifies a ~~M~~multi-leg ~~E~~execution if present and non-zero.***	**CHANGE**	
60	TransactTime		TxnTm	Time the transaction represented by when this Trade~~-~~Capture Report(35=AE) occurred. Execution ~~T~~time of trade. Also describes the time of block trades.	**CHANGE**	
Component <TrdRegTimestamps>			***TrdRegTS***			
63	SettlType		SettlTyp	~~Indicates order settlement period. If present, SettlDate (64) overrides this field. If both SettlType (63) and SettDate (64) are omitted, the default for SettlType (63) is 0 (Regular)~~ ~~Regular is defined as the default settlement period for the particular security on the exchange of execution.~~ ~~In Fixed Income the contents of this field may influence the instrument definition if the SecurityID (48) is ambiguous. In the US an active Treasury offering may be re-opened, and for a time one CUSIP will apply to both the current and "when-issued" securities. Supplying a value of "7" clarifies the instrument description; any other value or the absence of this field should cause the respondent to default to the active issue.~~ ~~Additionally the following patterns may be uses as well as enum values~~ ~~Dx = FX tenor expression for "days", e.g. "D5", where "x" is any integer > 0~~ ~~Mx = FX tenor expression for "months", e.g. "M3", where "x" is any integer > 0~~ ~~Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0~~ ~~Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0~~ ~~Noted that for FX the tenors expressed using Dx, Mx, Wx, and Yx values do not denote business days, but calendar days.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
64	SettlDate		SettlDt	Takes precedence over SettlType(63) value and conditionally required/omitted for specific SettlType(63) values.		
987	UnderlyingSettlementDate		StlDt	The settlement date for the underlying instrument of a derivatives security.		

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
573	MatchStatus		MtchStat	~~The status of this trade with respect to matching or comparison.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
574	MatchType		MtchTyp	~~The point in the matching process at which this trade was matched.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <TradeQtyGrp>			***Qty***	***~~Quantities of the trade that have been processed and the type of processing that has occurred for that trade quantity.~~***	**NEW**	
Component <TrdCapRptSideGrp>		***Y***	***RptSide***	***~~Number of sides~~***	**CHANGE**	
1188	Volatility		Vol	~~Annualized volatility for option model calculations~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1189	TimeToExpiration		TmToExp	~~Time to expiration in years calculated as the number of days remaining to expiration divided by 365 days per year.~~	**ADD**	
1380	DividendYield		DividendYield	~~The continuously-compounded annualized dividend yield of the underlying(s) of an option. Used as a parameter to theoretical option pricing models.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1190	RiskFreeRate		RFR	~~Interest rate. Usually some form of short term rate.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
811	PriceDelta		PxDelta	~~The rate of change in the price of a derivative with respect to the movement in the price of the underlying instrument(s) upon which the derivative instrument price is based.~~ ~~This value is normally between -1.0 and 1.0.~~	**ADD**	
1382	CurrencyRatio		CurrencyRatio	~~Specifies the currency ratio between the currency used for a multileg price and the currency used by the outright book defined by the leg. Example: Multileg quoted in EUR, outright leg in USD and 1 EUR = 0,7 USD then CurrencyRatio = 0.7~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
797	CopyMsgIndicator		CopyMsgInd	~~Indicates drop copy.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
Component <TrdRepIndicatorsGrp>			***TrdRepIndicatorsGrp***	***~~Number of trade reporting indicators following~~***	**CHANGE**	
~~852~~	~~PublishTrdIndicator~~		~~PubTrdInd~~	~~Indicates if a trade should be reported via a market reporting service.~~		(NB: field was deprecated as of FIX 5.0 SP1)
1390	TradePublishIndicator		TrdPubInd	~~Indicates if a trade should be reported via a market reporting service. The~~		(NB: Field usage reference originally not in the message.

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
				~~indicator governs all reporting services of the recipient. Replaces PublishTrdIndicator(852).~~		Duplicates data dictionary.)
853	ShortSaleReason		ShrtSaleRsn	~~Reason for short sale.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
994	TierCode		TierCD	Indicates the algorithm (tier) used to match a trade.	**CHANGE**	
1011	MessageEventSource		MsgEvtSrc	~~Used to identify the event or source which gave rise to a message~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
779	LastUpdateTime		LastUpdateTm	Used to indicate reports after a specific time.	**CHANGE**	
991	RndPx		RndPx	Specifies the rounded price to quoted precision.		
1132	TZTransactTime		TZTransactTime	~~Transact time in the local date-time stamp with a TZ offset to UTC identified~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1134	ReportedPxDiff		ReportedPxDiff	~~The reason(s) for the price difference should be stated by using field (Tag 828) TrdType and, if required, field (Tag 829) TrdSubType as well~~	**CHANGE**	(NB: A reprise of data dictionary description. Remove text from field usage reference in message.)
381	GrossTradeAmt		GrossTrdAmt	(LastQty(32) * LastPx(31) or LastParPx(669)). For Fixed Income, LastParPx(669) is used when LastPx(31) is not expressed as "percent of par" price.	**CHANGE**	
1328	RejectText		RejTxt	~~Those will be used by Firms to send a reason for rejecting a trade in an allocate claim model.~~		(NB: Field usage reference originally not in the message.)
1329	FeeMultiplier		FeeMult	~~This is a multiplier that Clearing (Fee system) will use to calculate fees and will be sent to the firms on their confirms.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
StandardTrailer		Y	StandardTrailer			

5.2 TradeCaptureReportAck

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
StandardHeader		Y	Hdr	MsgType = AR		
571	TradeReportID		RptID	~~Unique identifier for the Trade Capture Report~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
1003	TradeID		TrdID	~~The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1040	SecondaryTradeID		TrdID2	~~Used to carry an internal trade entity ID which may or may not be reported to the firm~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1041	FirmTradeID		FirmTrdID	~~The ID assigned to a trade by the Firm to track a trade within the Firm system. This ID can be assigned either before or after submission to the exchange or central counterparty~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1042	SecondaryFirmTradeID		FirmTrdID2	~~Used to carry an internal firm assigned ID which may or may not be reported to the exchange or central counterparty~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
487	TradeReportTransType		TransTyp	~~Identifies Trade Report message transaction type.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
856	TradeReportType		RptTyp	Indicates action to take on trade.	**CHANGE**	
828	TrdType		TrdTyp	~~Type of trade~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
829	TrdSubType		TrdSubTyp	~~Further qualification to the trade type~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
855	SecondaryTrdType		TrdTyp2	~~Additional TrdType(828) assigned to a trade by trade match system.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1849 ~~TBD44~~	OffsetInstruction		OfstInst	~~Indicates the trade is a result of an offset or onset.~~	**NEW**	(NB: Duplicate data dictionary. Text not added for field usage reference in message.)
1123	TradeHandlingInstr		TrdHandlInst	~~Specified how the Trade Capture Report should be handled by the Respondent.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1124	OrigTradeHandlingInstr		OrigTrdHandlInst	~~Optionally used with TradeHandlingInstr = 0 to relay the trade handling instruction used when reporting the trade to the marketplace. Same values as TradeHandlingInstr (1123)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1125	OrigTradeDate		OrigTrdDt	~~Used to preserve original trade date when original trade is being referenced in a subsequent trade transaction such~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
				~~as a transfer~~		
1126	OrigTradeID		OrigTrdID	~~Used to preserve original trade id when original trade is being referenced in a subsequent trade transaction such as a transfer~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
1127	OrigSecondaryTradeID		OrignTrdID2	~~Used to preserve original secondary trade id when original trade is being referenced in a subsequent trade transaction such as a transfer~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
830	TransferReason		TrnsfrRsn	~~Reason trade is being transferred~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <RootParties>			***Pty***	~~***Insert here the set of "Root Parties" (firm identification) fields defined in "common components of application messages" Range of values on report:***~~	**CHANGE**	
150	ExecType		ExecTyp	Type of ~~E~~execution being reported.~~:~~ Uses subset of ExecType(150) for ~~T~~trade ~~C~~capture r~~R~~eports.	**CHANGE**	
572	TradeReportRefID		RptRefID	The TradeReportID(571) that is being referenced for ~~some action, such as~~ trade correction or cancelation.	**CHANGE**	
~~881~~	~~SecondaryTradeReportRefID~~		~~RptRefID2~~	~~The SecondaryTradeReportID that is being referenced for some action, such as correction or cancelation~~		(NB: field was deprecated as of FIX 5.0)
939	TrdRptStatus		TrdRptStat	Status of the ~~T~~trade ~~R~~report.	**CHANGE**	
751	TradeReportRejectReason		RejRsn	~~Reason for Rejection of Trade Report~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
~~818~~	~~SecondaryTradeReportID~~		~~RptID2~~	~~Secondary trade report identifier - can be used to associate an additional identifier with a trade.~~		(NB: field was deprecated as of FIX 5.0)
263	SubscriptionRequestType		SubReqTyp	~~Used to subscribe / unsubscribe for trade capture reports~~ If the field is absent, ~~the value~~ SubscriptionRequestType(263)=0(Snapshot) will be the default.	**CHANGE**	
820	TradeLinkID		LinkID	~~Used to associate a group of trades together. Useful for average price calculations.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
880	TrdMatchID		MtchID	~~Identifier assigned to a trade by a matching system.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
17	ExecID		ExecID	Exchanged assigned ~~E~~execution ~~ID~~identifier (~~T~~trade ~~I~~identifier).	**CHANGE**	
527	SecondaryExecID		ExecID2	~~Assigned by the party which accepts the order. Can be used to provide the ExecID (17) used by an exchange or executing system.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
378	ExecRestatementReason		ExecRstmtRsn	~~Code to identify reason for an ExecutionRpt message sent with ExecType=Restated or used when~~		(NB: Field usage reference originally not in the message.

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
				~~communicating an unsolicited cancel.~~		Duplicates data dictionary.)
570	PreviouslyReported		PrevlyRpted	~~Indicates if the trade capture report was previously reported to the counterparty~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
423	PriceType		PxTyp	~~Code to represent the price type.~~ ~~(For Financing transactions PriceType implies the "repo type" – Fixed or Floating – 9 (Yield) or 6 (Spread) respectively - and Price (44) gives the corresponding "repo rate".~~ ~~See Volume : "Glossary" for further value definitions)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
822	UnderlyingTradingSessionID		UndSesID	~~Trading Session in which the underlying instrument trades~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
823	UnderlyingTradingSessionSubID		UndSesSub	~~Trading Session sub identifier in which the underlying instrument trades~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
716	SettlSessID		SetSesID	~~Identifies a specific settlement session~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
717	SettlSessSubID		SetSesSub	~~SubID value associated with SettlSessID(716)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
854	QtyType		QtyTyp	~~Type of quantity specified in a quantity field:~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
32	LastQty		LastQty	~~Quantity (e.g. shares) bought/sold on this (last) fill.~~ ~~(Prior to FIX 4.2 this field was of type int)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
31	LastPx		LastPx	~~Price of this (last) fill.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1430	VenueType		VenuTyp	~~Identifies the type of venue where a trade was executed~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1300	MarketSegmentID		MktSegID	~~Identifies the market segment~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1301	MarketID		MktID	~~Identifies the Market~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <Instrument>		***Y***	***Instrmt***	~~***Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"***~~	**CHANGE**	
Component <FinancingDetails>			***FinDetls***		**ADD**	

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
669	LastParPx		LastParPx	~~Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx (31) is expressed in Yield, Spread, Discount or any other type.~~ ~~Usage: Execution Report and Allocation Report repeating executions block (from sellside).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1056	CalculatedCcyLastQty		CalcCcyLastQty	~~Used for the calculated quantity of the other side of the currency trade. Can be derived from LastQty and LastPx.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1071	LastSwapPoints		LastSwapPnts	~~For FX Swap, this is used to express the last market event for the differential between the far leg's bid/offer and the near leg's bid/offer in a fill or partial fill. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
15	Currency		Ccy	Primary currency of the specified currency pair. Used to qualify LastQty(32) and GrossTradeAmout(381).	**CHANGE**	
120	SettlCurrency		SettlCcy	Contra currency of the deal. Used to qualify CalculatedCcyLastQty(1056).	**CHANGE**	
194	LastSpotRate		LastSpotRt	~~F/X spot rate.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
195	LastForwardPoints		LastFwdPnts	~~F/X forward points added to LastSpotRate (94). May be a negative value. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
30	LastMkt		LastMkt	~~Market of execution for last fill, or an indication of the market where an order was routed~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
75	TradeDate		TrdDt	~~Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
715	ClearingBusinessDate		BizDt	~~The "Clearing Business Date" referred to by this maintenance request.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
6	AvgPx		AvgPx	~~Calculated average price of all fills on this order.~~ ~~For Fixed Income trades AvgPx is always expressed as percent-of-par, regardless of the PriceType (423) of LastPx (31). I.e., AvgPx will contain an average of percent-of-par values (see LastParPx (669)) for issues traded in Yield, Spread or Discount.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
1731	AvgPxGroupID		AvgPxGroupID	~~Firm (user) assigned identifier for an average price group.~~	**ADD**	(NB: Proposed field usage reference rephrases the data dictionary description.)
819	AvgPxIndicator		AvgPxInd	~~Average Pricing Indicator~~	~~**ADD**~~	(NB: Duplicate data dictionary. Text not added for field usage reference in message.) Field was added in FIX 4.4 EP -1.
442	MultiLegReportingType		MLegRptTyp	~~Used to indicate what an Execution Report represents (e.g. used with multi-leg securities, such as option strategies, spreads, etc.).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
824	TradeLegRefID		TrdLegRefID	~~Reference to the leg of a multileg instrument to which this trade refers~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
60	TransactTime		TxnTm	Time ~~ACK~~ this message was issued by matching system, trading system or counterparty.	**CHANGE**	
63	SettlType		SettlTyp	~~Indicates order settlement period. If present, SettlDate (64) overrides this field. If both SettlType (63) and SettDate (64) are omitted, the default for SettlType (63) is 0 (Regular)~~ ~~Regular is defined as the default settlement period for the particular security on the exchange of execution.~~ ~~In Fixed Income the contents of this field may influence the instrument definition if the SecurityID (48) is ambiguous. In the US an active Treasury offering may be re-opened, and for a time one CUSIP will apply to both the current and "when-issued" securities. Supplying a value of "7" clarifies the instrument description; any other value or the absence of this field should cause the respondent to default to the active issue.~~ ~~Additionally the following patterns may be uses as well as enum values~~ ~~Dx = FX tenor expression for "days", e.g. "D5", where "x" is any integer > 0~~ ~~Mx = FX tenor expression for "months", e.g. "M3", where "x" is any integer > 0~~ ~~Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0~~ ~~Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0~~ ~~Noted that for FX the tenors expressed using Dx, Mx, Wx, and Yx values do not denote business days, but calendar days.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <UndInstrmtGrp>			***Undly***			

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
573	MatchStatus		MtchStat	~~The status of this trade with respect to matching or comparison.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
574	MatchType		MtchTyp	~~The point in the matching process at which this trade was matched.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
797	CopyMsgIndicator		CopyMsgInd	~~Indicates whether or not this message is a drop copy of another message.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <TrdRepIndicatorsGrp>			***TrdRepIndicatorsGrp***			
~~852~~	~~PublishTrdIndicator~~		~~PubTrdInd~~	~~Indicates if a trade should be reported via a market reporting service.~~		(NB: field was deprecated as of FIX 5.0 SP1)
1390	TradePublishIndicator		TrdPubInd	~~Indicates if a trade should be reported via a market reporting service. The indicator governs all reporting services of the recipient. Replaces PublishTrdIndicator(852).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
853	ShortSaleReason		ShrtSaleRsn	~~Reason for short sale.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <TrdInstrmtLegGrp>			***TrdLeg***			
Component <TrdRegTimestamps>			***TrdRegTS***			
725	ResponseTransportType		RspTransportTyp	~~Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.~~	**CHANGE**	(NB: Field usage reference is a reprise of the data dictionary decription and enumerations.)
726	ResponseDestination		RspDest	~~URI destination name. Used if ResponseTransportType is out-of-band.~~	**CHANGE**	(NB: Field usage reference is a reprise of the data dictionary decription and enumerations.)
58	Text		Txt	~~May be used by the executing market to record any execution Details that are particular to that market~~	**CHANGE**	(NB: Field usage reference removed as it does not make sense in an Ack msg.)
354	EncodedTextLen			Must be set if EncodedText(355) field is specified and must immediately precede it.	**CHANGE**	
355	EncodedText			~~Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.~~	**CHANGE**	(NB: Field usage reference is a reprise of the data dictionary decription and enumerations.)
1015	AsOfIndicator		AsOfInd	~~Indicates if the trade is an outtrade from a previous day~~	**CHANGE**	(NB: Data dictionary description updated to capture this.)
635	ClearingFeeIndicator		ClrFeeInd	~~Indicates type of fee being assessed of the customer for trade executions at an exchange. Applicable for futures markets only at this time.~~ ~~(Values source CBOT, CME, NYBOT, and NYMEX):~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
Component <PositionAmountData>			***Amt***	~~***Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"***~~	**CHANGE**	
994	TierCode		TierCD	Indicates the algorithm (tier) used to match a trade.	**CHANGE**	
1011	MessageEventSource		MsgEvtSrc	~~Used to identify the event or source which gave rise to a message~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
779	LastUpdateTime		LastUpdateTm	Used to indicate reports after a specific time.	**CHANGE**	
991	RndPx		RndPx	Specifies the rounded price to quoted precision.		
Component <TradeQtyGrp>			***Qty***	~~***Quantities of the trade that have been processed and the type of processing that has occurred for that trade quantity.***~~	**NEW**	
Component <TrdCapRptAckSideGrp>			***RptSide***			
1135	RptSys		RptSys	~~Indicates the system or medium on which the report has been published~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
381	GrossTradeAmt		GrossTrdAmt	(LastQty(32) * LastPx(31) or LastParPx(669)). For Fixed Income, LastParPx(669) is used when LastPx(31) is not expressed as "percent of par" price.	**CHANGE**	
64	SettlDate		SettlDt	~~Specific date of trade settlement (SettlementDate) in YYYYMMDD format.~~ ~~If present, this field overrides SettlType (63). This field is required if the value of SettlType (63) is 6 (Future) or 8 (Sellers Option). This field must be omitted if the value of SettlType (63) is 7 (When and If Issued)~~ ~~(expressed in local time at place of settlement)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1329	FeeMultiplier		FeeMult	~~This is a multiplier that Clearing (Fee system) will use to calculate fees and will be sent to the firms on their confirms.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
StandardTrailer		Y	StandardTrailer			

5.3 TradeCaptureReportRequest

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
StandardHeader		Y	Hdr	MsgType = AD		
568	TradeRequestID	Y	ReqID	Unique ~~I~~identifier for the trade request.	**CHANGE**	
1003	TradeID		TrdID	~~The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1040	SecondaryTradeID		TrdID2	~~Used to carry an internal trade entity ID which may or may not be reported to the firm~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1041	FirmTradeID		FirmTrdID	~~The ID assigned to a trade by the Firm to track a trade within the Firm system. This ID can be assigned either before or after submission to the exchange or central counterpary~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
1042	SecondaryFirmTradeID		FirmTrdID2	~~Used to carry an internal firm assigned ID which may or may not be reported to the exchange or central counterpary~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
569	TradeRequestType	Y	ReqTyp	~~Type of Trade Capture Report.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
263	SubscriptionRequestType		SubReqTyp	~~Used to subscribe / unsubscribe for trade capture reports~~ If the field is absent, ~~the value~~ SubscriptionRequestType(263)=0(Snapshot) will be the default.~~ (snapshot only – no subscription)~~	**CHANGE**	
571	TradeReportID		RptID	Can be used ~~T~~to request a specific trade report.	**CHANGE**	
~~818~~	~~SecondaryTradeReportID~~		~~RptID2~~	~~To request a specific trade report~~		(NB: field was deprecated as of FIX 5.0)
17	ExecID		ExecID	~~Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType (150)=I (Order Status)). Uniqueness must be guaranteed within a single trading day or the life of a multi-day order. Firms which accept multi-day orders should consider embedding a date within the ExecID field to assure uniqueness across days. (Prior to FIX 4.1 this field was of type int).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
150	ExecType		ExecTyp	Can be used ~~T~~to request all trades of a specific execution type.	**CHANGE**	
37	OrderID		OrdID	~~Unique identifier for Order as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within~~		(NB: Field usage reference originally not in the message.

Tag	*Field Name*	*Req’d*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
				~~a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days.~~		Duplicates data dictionary.)
11	ClOrdID		ClOrdID	~~Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.) (identified by SenderCompID (49) or OnBehalfOfCompID (5) as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID field.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
573	MatchStatus		MtchStat	~~The status of this trade with respect to matching or comparison.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
828	TrdType		TrdTyp	Can be used ~~T~~to request all trades of a specific trade type.	**CHANGE**	
829	TrdSubType		TrdSubTyp	Can be used ~~T~~to request all trades of a specific trade sub type.	**CHANGE**	
1849~~TBD44~~	OffsetInstruction		OfstInst	~~Indicates the trade is a result of an offset or onset.~~	**NEW**	
1123	TradeHandlingInstr		TrdHandlInst	~~Specified how the Trade Capture Report should be handled by the Respondent.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
830	TransferReason		TrnsfrRsn	Can be used ~~T~~to request all trades for a specific transfer reason.	**CHANGE**	
855	SecondaryTrdType		TrdTyp2	Can be used ~~T~~to request all trades of a specific secondary trade ~~sub~~ type.	**CHANGE**	
820	TradeLinkID		LinkID	Can be used ~~T~~to request all trades of a specific trade link identifier.	**CHANGE**	
880	TrdMatchID		MtchID	Can be used ~~T~~to request a trade matching a specific TrdMatchID(880).	**CHANGE**	
Component <Parties>			***Pty***	***Used to specify the parties for the trades to be returned (clearing firm, execution broker, trader id, etc.) ExecutingBroker ClearingFirm ContraBroker ContraClearingFirm SettlementLocation - depository, CSD, or other settlement party ExecutingTrader InitiatingTrader OrderOriginator***		
Component <Instrument>			***Instrmt***	***~~Insert here the set of "Instrument" (symbology) fields defined in~~***	**CHAN**	

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
				~~***"Common Components of Application Messages"***~~	**GE**	
Component <InstrumentExtension>			***InstrmExt***	~~***Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"***~~	**CHANGE**	
Component <FinancingDetails>			***FinDetls***	~~***Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"***~~	**CHANGE**	
Component <UndInstrmtGrp>			***Undly***			
Component <InstrmtLegGrp>			***Leg***			
Component <TrdCapDtGrp>			***TrdCapDt***	***Number of date ranges provided (must be 1 or 2 if specified).***		
715	ClearingBusinessDate		BizDt	Can be used ~~T~~to request trades for a specific clearing business date.	**CHANGE**	
336	TradingSessionID		SesID	Can be used ~~T~~to request trades for a specific trading session.	**CHANGE**	
625	TradingSessionSubID		SesSub	Can be used ~~T~~to request trades for a specific trading session.	**CHANGE**	
943	TimeBracket		TmBkt	Can be used ~~T~~to request trades within a specific time bracket.	**CHANGE**	
54	Side		Side	Can be used ~~T~~to request trades for a specific side of a trade.	**CHANGE**	
442	MultiLegReportingType		MLegRptTyp	Used to indicate if trades are to be returned for the individual legs of a multileg instrument or for the overall instrument.		
578	TradeInputSource		InptSrc	Can be used ~~T~~to requests trades that were submitted from a specific trade input source.	**CHANGE**	
579	TradeInputDevice		InptDev	Can be used ~~T~~to request trades that were submitted from a specific trade input device.	**CHANGE**	
725	ResponseTransportType		RspTransportTyp	~~Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.~~	**CHANGE**	(NB: Field usage reference is a reprise of the data dictionary decription and enumerations.)
726	ResponseDestination		RspDest	~~URI destination name. Used if ResponseTransportType is out-of-band.~~	**CHANGE**	(NB: Field usage reference is a reprise of the data dictionary decription and enumerations.)
58	Text		Txt	Used to match specific values within Text(58) fields.	**CHANGE**	
354	EncodedTextLen			~~Byte length of encoded (non-ASCII characters) EncodedText (355) field.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
355	EncodedText			~~Encoded (non-ASCII characters) representation of the Text (58) field in~~		(NB: Field usage reference originally not in the message.

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
				~~the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Text field.~~		Duplicates data dictionary.)
1011	MessageEventSource		MsgEvtSrc	~~Used to identify the event or source which gave rise to a message~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
StandardTrailer		Y	StandardTrailer			

6 FIX component blocks

6.1 TrdCapRptSideGrp

Tag		*Field Name*	*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
552		NoSides	Y		~~Number of sides~~	**CHANGE**	(NB: Remove field usage reference)
→	***54***	***Side***	Y	Side	Required when NoSides(552) > 0.~~Side of order (see Volume : "Glossary" for value definitions)~~	**CHANGE**	(NB: Field usage reference originally not in the message. Change to add standard text.)
→	***1427***	***SideExecID***		SideExecID	~~Execution Identifier assigned by Market - used when each side of a trade is assigned its own unique ExecID~~	**CHANGE**	(NB: Rephrases data dictionary. Remove text from field usage reference in message.)
→	***1428***	***OrderDelay***		OrdDelay	~~Time lapsed from order entry until match, based on the unit of time specified in OrderDelayUnit. Default is seconds if OrderDelayUnit is not specified. Value = 0, indicates the aggressor (the initiating side of the trade).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***1429***	***OrderDelayUnit***		OrdDelayUnit	~~Used in conjunction with OrderDelay to specify the time unit being expressed. Default is "seconds" if not specified.~~		(NB: Field usage reference originally not in the message. Rephrases data dictionary.)
→	***1009***	***SideLastQty***		SideQty	~~Used to indicate the quantity on one side of a multi-sided Trade Capture Report~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***1005***	***SideTradeReportID***		RptID	~~Used to indicate the report ID on one side of a multi-sided Trade Capture Report~~	**CHANGE**	(NB: Rephrases data dictionary. Remove text from field usage reference in message.)
→	***1006***	***SideFillStationCd***		FillStationCd	~~Used for order routing to indicate the Fill Station Code on one side of a multi-sided Trade Capture Report~~	**CHANGE**	(NB: Rephrases data dictionary. Remove text from field usage reference in message. Enhance DD to read: "Used on a multi-sided trade to convey order routing information (e.g. fill station code)")
→	***1007***	***SideReasonCd***		RsnCD	~~Used to indicate the reason of a multi-sided Trade Capture Report~~	**CHANGE**	(NB: Rephrases data dictionary. Remove text from field usage reference in message.)
→	***83***	***RptSeq***		RptSeq	~~Used for order routing to indicate the fill sequence on one side of a multi-sided Trade Capture Report~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***1008***	***SideTrdSubTyp***		TrdSubTyp	~~Used to support multi-sided orders of different trade types~~	**CHANGE**	(NB: Rephrases data dictionary. Remove text from field usage reference in message.)
→	***430***	***NetGrossInd***		NetGrossInd	~~Code to represent whether value is net (inclusive of tax) or gross.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
→	***1154***	***SideCurrency***		Ccy	~~Used to Identify the Currency of the Trade Report Side.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***1155***	***SideSettlCurrency***		SettlCcy	~~Used to Identify the Settlement Currency of the Trade Report Side.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
Component <Parties>				***RptSide/Pty (Repeating)***	~~***Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages" Range of values on report:***~~	**CHANGE**	
→	***1***	***Account***		Acct	Required for executions against electronically submitted orders which were assigned an account by the institution or intermediary.	**CHANGE**	
→	***660***	***AcctIDSource***		AcctIDSrc	~~Used to identify the source of the Account (1) code. This is especially useful if the account is a new account that the Respondent may not have setup yet in their system.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***581***	***AccountType***		AcctTyp	~~Specifies type of account~~	**CHANGE**	(NB: Rephrases data dictionary. Remove text from field usage reference in message.)
→	***81***	***ProcessCode***		ProcCode	Used to specify Step-out trades.	**CHANGE**	
→	***575***	***OddLot***		OddLot	~~This trade is to be treated as an odd lot~~ ~~If this field is not specified, the default will be "N"~~		Deprecated in 5.0
Component <ClrInstGrp>				***RptSide/ClrInst (Repeating)***			
→	***578***	***TradeInputSource***		InptSrc	~~Type of input device or system from which the trade was entered.~~		(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***579***	***TradeInputDevice***		InptDev	~~Specific device number, terminal number or station where trade was entered~~		(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***376***	***ComplianceID***		ComplianceID	~~ID used to represent this transaction for compliance purposes (e.g. OATS reporting).~~		(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***377***	***SolicitedFlag***		SolFlag	~~Indicates whether or not the order was solicited.~~		(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***582***	***CustOrderCapacity***		CustCpcty	~~The customer capacity for this trade~~		(NB: Rephrases data dictionary. Remove text from field usage reference in message.)

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
→	***336***	***TradingSessionID***		SesID	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionID(336) then applies to all sides of the trade.	**CHANGE**	
→	***625***	***TradingSessionSubID***		SesSub	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionSubID(625) then applies to all sides of the trade.	**CHANGE**	
→	***943***	***TimeBracket***		TmBkt	~~A code that represents a time interval in which a fill or trade occurred.~~ ~~Required for US futures markets.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <CommissionData>				***RptSide/Comm***	~~***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.***~~	**CHANGE**	(NB: remove old "insert here..." text for components and text about "partial fill" that was copied over from ExecutionReport. Remove text re how commission currency is expressed as component contains its own currency field.)
→	***157***	***NumDaysInterest***		NumDaysInt	~~Number of Days of Interest for convertible bonds and fixed income. Note value may be negative.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***230***	***ExDate***		ExDt	~~The date when a distribution of interest is deducted from a securities assets or set aside for payment to bondholders. On the ex-date, the securities price drops by the amount of the distribution (plus or minus any market activity).~~ ~~(Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***158***	***AccruedInterestRate***		AcrdIntRt	~~The amount the buyer compensates the seller for the portion of the next coupon interest payment the seller has earned but will not receive from the issuer because the issuer will send the next coupon payment to the buyer. Accrued Interest Rate is the annualized Accrued Interest amount divided by the purchase price of the bond.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***159***	***AccruedInterestAmt***		AcrdIntAmt	~~Amount of Accrued Interest for convertible bonds and fixed income~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***738***	***InterestAtMaturity***		IntAtMat	~~Amount of interest (i.e. lump-sum) at maturity.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
→	***920***	***EndAccruedInterestAmt***		EndAcrdIntAmt	For repurchase agreements the accrued interest on termination.		
→	***921***	***StartCash***		StartCsh	For repurchase agreements the start (dirty) cash consideration.	**CHANGE**	
→	***922***	***EndCash***		EndCsh	For repurchase agreements the end (dirty) cash consideration.	**CHANGE**	
→	***238***	***Concession***		Concession	~~Provides the reduction in price for the secondary market in Muncipals.~~ ~~(Note tag # was reserved in FIX 4.1, added in FIX 4.3)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***237***	***TotalTakedown***		TotTakedown	~~The price at which the securities are distributed to the different members of an underwriting group for the primary market in Municipals, total gross underwriter's spread.~~ ~~(Note tag # was reserved in FIX 4.1, added in FIX 4.3)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***118***	***NetMoney***		NetMny	~~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(15) field.	**CHANGE**	(NB: Removed "note" text that was copied over from the ExecutionReport message.)
→	***119***	***SettlCurrAmt***		SettlCurrAmt	~~Used to report results of forex accommodation trade~~	**CHANGE**	(NB: Removed "note" text that was copied over from the ExecutionReport message.)
→	***155***	***SettlCurrFxRate***		SettlCurrFxRt	~~Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency~~	**CHANGE**	(NB: Rephrases data dictionary. Remove text from field usage reference in message.)
→	***156***	***SettlCurrFxRateCalc***		SettlCurrFxRtCalc	~~Specifies whether the SettlCurrFxRate should be multiplied or divided~~	**CHANGE**	(NB: Rephrases data dictionary. Remove text from field usage reference in message.)
→	***77***	***PositionEffect***		PosEfct	Can be used ~~F~~for ~~use in~~ derivatives omnibus accounting.	**CHANGE**	
→	***58***	***Text***		Txt	Can ~~May~~ be used by the executing market to record any execution ~~D~~details that are particular to that market.	**CHANGE**	
→	***354***	***EncodedTextLen***			Must be set if EncodedText field is specified and must immediately precede it.		
→	***355***	***EncodedText***			~~Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.~~	**CHANGE**	(NB: Rephrases data dictionary. Remove text from field usage reference in message.)

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
→	*752*	***SideMultiLegReportingType***		MLegRptTyp	~~Default is a single security if not specified. Provided~~ Can be used to support the scenario where a single leg instrument trades against an individual leg of a multileg instrument.	**CHANGE**	6.2 (NB: omitted "Default..." as it rephrases data dictionary.)
Component <ContAmtGrp>				***RptSide/ ContAmt (Repeating)***			
Component <Stipulations>				***RptSide/ Stip (Repeating)***			
Component <MiscFeesGrp>				***RptSide/ MiscFees (Repeating)***			
→	*825*	***ExchangeRule***		ExchRule	~~Used to report any exchange rules that apply to this trade.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	*826*	***TradeAllocIndicator***		AllocInd	~~Identifies if the trade is to be allocated Identifies if the trade is to be allocated or split.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	*1848* ~~*TBD*~~ ~~*40*~~	***TradeAllocGroupInstruction***		AllocGrpInst	~~Instruction on how to add a trade to an allocation group when it is being given-up. The default behavior is to add the trade to an existing allocation group if one exists.~~	**NEW**	
→	*1853* ~~*TBD*~~	***SideAvgPxIndicator***		AvgPxInd		**NEW**	
→	*1854* ~~*TBD*~~	***SideAvgPxGroupID***		AvgPxGrpID		**NEW**	
→	*1852* ~~*TBD*~~	***SideAvgPx***		AvgPx		**NEW**	
→	*591*	***PreallocMethod***		PreallocMeth	~~Indicates the method of preallocation.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	*70*	***AllocID***		AllocID	Used to assign an ID to the block of preallocations.	**CHANGE**	
Component <TrdAllocGrp>				***RptSide/ Alloc (Repeating)***			
Component <SideTrdRegTS>				***RptSide/ TrdRegTS (Repeating)***	~~***Used to indicate the regulatory time stamp on one side of a multi-sided Trade Capture Report.***~~ ~~***Used to indicate the trading or regulatory time stamp on one side of a multi-sided Trade Capture Report.***~~	**CHANGE**	(NB: remove current component usage reference only. Component synopsis to be updated instead, see section 6.8.)

Tag	Field Name	Req 'd	XML Name	FIX Spec Comments	Action	Mappings and Usage Comments
Component <SettlDetails>			***RptSide/ SettlDetails (Repeating)***	***Conveys settlement account details reported as part of obligation.***	**CHANGE**	
→ 1072	***SideGrossTradeAmt***		SideGrossTradeAmt	~~The gross trade amount for this side of the trade. See also GrossTradeAmt (381) for additional definition.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→ 1057	***AggressorIndicator***		AgrsrInd	~~Used to identify whether the order initiator is an aggressor or not in the trade.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→ 1139	***ExchangeSpecialInstructions***		ExchSpeclInstr	~~Free format text string related to exchange.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→ 1115	***OrderCategory***		OrdCat	~~Defines the type of interest behind a trade (fill or partial fill).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→ 1444	***SideLiquidityInd***		LqdtyInd	~~Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→ 1851 ~~TBD~~	***StrategyLinkID***		StrategyLinkID	~~Identifies the multileg strategy (e.g. spread) to which the trade belongs.~~	**NEW**	
Component <TradeReportOrderDetail>			***RptSide/ TrdRptOrdDetl***	***Order details for the order associated with this side of the trade.***	**CHANGE**	
Component <TradePositionQty>			***RptSide/ Qty***		**ADD**	

6.3 TrdCapRptAckSideGrp

Tag	Field Name	Req 'd	XML Name	FIX Spec Comments	Action	Mappings and Usage Comments
552	NoSides	Y				
→ 54	***Side***	Y	Side	Required when NoSides(552) > 0.~~Side of order (see Volume : "Glossary" for value definitions)~~	**CHANGE**	(NB: Field usage reference originally not in the message. Change to add standard text.)
→ 1427	***SideExecID***		SideExecID	~~This refers to the ExecID of the execution being reported. Used in trade reporting models that utilize different execution IDs for each side of the trade. This is used when reporting a trade with two or more sides.~~	**CHANGE**	(NB: Field usage reference appears to have been copied from TrdCapRptSideGrp and doesn't make sense for this TrdCapRptAckSideGrp component.)
→ 1428	***OrderDelay***		OrdDelay	~~Time lapsed from order entry until match, based on the unit of time specified in OrderDelayUnit. Default is seconds if OrderDelayUnit is not specified. Value = 0, indicates the aggressor (the initiating side of the trade).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
→	***1429***	***OrderDelayUnit***		OrdDelayUnit	~~Used in conjunction with OrderDelay to specify the time unit being expressed. Default is "seconds" if not specified.~~	**CHANGE**	(NB: Field usage reference rephrases DD description)
Component <Parties>				***RptSide/Pty (Repeating)***	***~~Insert here here the set of "Parties" fields defined in "Common Components of Application Messages"~~***	**CHANGE**	
→	***1***	***Account***		Acct	~~Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***660***	***AcctIDSource***		AcctIDSrc	~~Used to identify the source of the Account (1) code. This is especially useful if the account is a new account that the Respondent may not have setup yet in their system.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***581***	***AccountType***		AcctTyp	~~Type of account associated with an order~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***81***	***ProcessCode***		ProcCode	~~Processing code for sub-account. Absence of this field in AllocAccount (79) / AllocPrice (366) /AllocQty (80) / ProcessCode instance indicates regular trade.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***575***	***OddLot***		OddLot	~~This trade is to be treated as an odd lot~~ ~~If this field is not specified, the default will be "N"~~		(NB: This was deprecated in 5.0)
Component <ClrInstGrp>				***RptSide/ClrInst (Repeating)***			
→	***578***	***TradeInputSource***		InptSrc	~~Type of input device or system from which the trade was entered.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***579***	***TradeInputDevice***		InptDev	~~Specific device number, terminal number or station where trade was entered~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***376***	***ComplianceID***		ComplianceID	~~ID used to represent this transaction for compliance purposes (e.g. OATS reporting).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***377***	***SolicitedFlag***		SolFlag	~~Indicates whether or not the order was solicited.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***582***	***CustOrderCapacity***		CustCpcty	~~Capacity of customer placing the order~~ ~~Primarily used by futures exchanges to indicate the CTICode (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
→	***336***	***TradingSessionID***		SesID	~~Generally the same for all sides of a trade, if reported only on the first side the same TradingSessionID will apply to all sides of the trade~~	**CHANGE**	(NB: Field usage reference didn't make sense in a TCRAck message.)
→	***625***	***TradingSessionSubID***		SesSub	~~Generally the same for all sides of a trade, if reported only on the first side the same TradingSessionSubID will apply to all sides of the trade.~~	**CHANGE**	(NB: Field usage reference didn't make sense in a TCRAck message.)
→	***943***	***TimeBracket***		TmBkt	~~A code that represents a time interval in which a fill or trade occurred.~~ ~~Required for US futures markets.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***430***	***NetGrossInd***		NetGrossInd	~~Code to represent whether value is net (inclusive of tax) or gross.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***1154***	***SideCurrency***		Ccy	~~Used to Identify the Currency of the Trade Report Side.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***1155***	***SideSettlCurrency***		SettlCcy	~~Used to Identify the Settlement Currency of the Trade Report Side.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
Component <CommissionData>				***RptSide/Comm***	***~~Insert here here the set of "Commission Data" fields defined in "Common Components of Application Messages"~~***	**CHANGE**	
→	***157***	***NumDaysInterest***		NumDaysInt	~~Number of Days of Interest for convertible bonds and fixed income. Note value may be negative.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***230***	***ExDate***		ExDt	~~The date when a distribution of interest is deducted from a securities assets or set aside for payment to bondholders. On the ex-date, the securities price drops by the amount of the distribution (plus or minus any market activity).~~ ~~(Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***158***	***AccruedInterestRate***		AcrdIntRt	~~The amount the buyer compensates the seller for the portion of the next coupon interest payment the seller has earned but will not receive from the issuer because the issuer will send the next coupon payment to the buyer. Accrued Interest Rate is the annualized Accrued Interest amount divided by the purchase price of the bond.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***159***	***AccruedInterestAmt***		AcrdIntAmt	~~Amount of Accrued Interest for convertible bonds and fixed income~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)

Tag	*Field Name*		*Req 'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
→	***738***	***InterestAtMaturity***		IntAtMat	~~Amount of interest (i.e. lump-sum) at maturity.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***920***	***EndAccruedInterestAmt***		EndAcrdIntAmt	~~Accrued Interest Amount applicable to a financing transaction on the End Date.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***921***	***StartCash***		StartCsh	~~Starting dirty cash consideration of a financing deal, i.e. paid to the seller on the Start Date.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***922***	***EndCash***		EndCsh	~~Ending dirty cash consideration of a financing deal. i.e. reimbursed to the buyer on the End Date.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***238***	***Concession***		Concession	~~Provides the reduction in price for the secondary market in Muncipals.~~ ~~(Note tag # was reserved in FIX 4.1, added in FIX 4.3)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***237***	***TotalTakedown***		TotTakedown	~~The price at which the securities are distributed to the different members of an underwriting group for the primary market in Municipals, total gross underwriter's spread.~~ ~~(Note tag # was reserved in FIX 4.1, added in FIX 4.3)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***118***	***NetMoney***		NetMny	~~Total amount due as the result of the transaction (e.g. for Buy order - principal + commission + fees) reported in currency of execution.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***119***	***SettlCurrAmt***		SettlCurrAmt	~~Total amount due expressed in settlement currency (includes the effect of the forex transaction)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***155***	***SettlCurrFxRate***		SettlCurrFxRt	~~Foreign exchange rate used to compute SettlCurrAmt (9) from Currency (5) to SettlCurrency (20)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***156***	***SettlCurrFxRateCalc***		SettlCurrFxRtCalc	~~Specifies whether or not SettlCurrFxRate (55) should be multiplied or divided.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***77***	***PositionEffect***		PosEfct	~~Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***752***	***SideMultiLegReportingType***		MLegRptTyp	~~Used to indicate if the side being reported on Trade Capture Report represents a leg of a multileg instrument or a single security.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <ContAmtGrp>				***RptSide/ContAmt (Repeating)***			

Tag		*Field Name*	*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
Component <Stipulations>				***RptSide/Stip (Repeating)***	~~***Insert here here the set of "Stipulations" fields defined in "Common Components of Application Messages"***~~	**CHANGE**	
Component <MiscFeesGrp>				***RptSide/MiscFees (Repeating)***			
→	*825*	***ExchangeRule***		ExchRule	~~Used to report any exchange rules that apply to this trade.~~ ~~Primarily intended for US futures markets. Certain trading practices are permitted by the CFTC, such as large lot trading, block trading, all or none trades. If the rules are used, the exchanges are required to indicate these rules on the trade.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <SettlDetails>				***RptSide/SettlDetails (Repeating)***	***Conveys settlement account details reported as part of obligation.***	**CHANGE**	
→	*826*	***TradeAllocIndicator***		AllocInd	~~Identifies if the trade is to be allocated or split.~~	~~**CHANGE**~~	(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	*1853* ~~*TBD*~~	***SideAvgPxIndicator***		AvgPxInd		**NEW**	
→	*1854* ~~*TBD*~~	***SideAvgPxGroupID***		AvgPxGrpID		**NEW**	
→	*1852* ~~*TBD*~~	***SideAvgPx***		AvgPx		**NEW**	
→	*591*	***PreallocMethod***		PreallocMeth	~~Indicates the method of preallocation.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	*70*	***AllocID***		AllocID	~~Unique identifier for allocation message.~~ ~~(Prior to FIX 4.1 this field was of type int)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <TrdAllocGrp>				***RptSide/Alloc (Repeating)***			
→	*1072*	***SideGrossTradeAmt***		SideGrossTradeAmt	~~The gross trade amount for this side of the trade. See also GrossTradeAmt (381) for additional definition.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	*1057*	***AggressorIndicator***		AgrsrInd	~~Used to identify whether the order initiator is an aggressor or not in the trade.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	*1009*	***SideLastQty***		SideQty	~~Used to indicate the quantity on one of a multi-sided Trade Capture Report~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
→	***1005***	***SideTradeReportID***		RptID	~~Used on a multi-sided trade to designate the ReportID~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***1006***	***SideFillStationCd***		FillStationCd	~~Used on a multi-sided trade to convey order routing information~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***1007***	***SideReasonCd***		RsnCD	~~Used on a multi-sided trade to convey reason for execution~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***83***	***RptSeq***		RptSeq	~~Sequence number of message within report series. Used to carry reporting sequence number of the fill as represented on the Trade Report Side.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***1008***	***SideTrdSubTyp***		TrdSubTyp	~~Used on a multi-sided trade to specify the type of trade for a given side. Same values as TrdSubType (828).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***1115***	***OrderCategory***		OrdCat	~~Defines the type of interest behind a trade (fill or partial fill).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***1851*** ***~~TBD~~***	***StrategyLinkID***		StrategyLinkID	~~Identifies the multileg strategy (e.g. spread) to which the trade belongs.~~	**NEW**	
Component <TradeReportOrderDetail>				***RptSide/TrdRptOrdDetl***	***Details of the order associated with this side of the trade.***		
Component <SideTrdRegTS>				***RptSide/TrdRegTS (Repeating)***			

6.4 TrdAllocGrp

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
78	NoAllocs				~~Number of repeating groups for trade allocation~~	**CHANGE**	(NB: omit)
→	***79***	***AllocAccount***		Acct	Required if NoAllocs(78) > 0. ~~Must be first field in repeating group.~~	**CHANGE**	
→	***661***	***AllocAcctIDSource***		ActIDSrc	~~Used to identify the source of the AllocAccount (79) code. See AcctIDSource (660) for~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***736***	***AllocSettlCurrency***		AllocSettlCcy	~~Currency code of settlement denomination for a specific AllocAccount (79).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***467***	***IndividualAllocID***		IndAllocID	~~Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an AllocAccount).~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
→	***1729***	***FirmMnemonic***		FirmMnem	~~Allocation identifier assigned by the Firm submitting the allocation for an individual allocation instruction (as opposed to the overall message level identifier)~~	**ADD**	
Component <NestedParties2>				***Alloc/Pty (Repeating)***	~~***Insert here the set of "NestedParties2" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages"***~~	**CHANGE**	
→	***80***	***AllocQty***		Qty	~~Quantity to be allocated to specific sub-account (Prior to FIX 4.2 this field was of type int)~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
→	***993***	***AllocCustomerCapacity***		CustCpcty	Can be used for granular reporting of separate allocation detail within a single trade report or allocation message.		
→	***1002***	***AllocMethod***		Meth	~~Specifies the method under which a trade quantity was allocated.~~	**CHANGE**	(NB: Duplicate data dictionary. Remove text from field usage reference in message.)
→	***989***	***SecondaryIndividualAllocID***		IndAllocID2	~~Provides support for an intermediary assigned allocation ID~~	**CHANGE**	(NB: Rephrase of data dictionary. Remove text from field usage reference in message.)
→	***1136***	***AllocClearingFeeIndicator***		ClrFeeInd	~~ClearingFeeIndicator(635) for Allocation, see ClearingFeeIndicator(635) for permitted values.~~		(NB: Field usage reference originally not in the message. Duplicates data dictionary.)
Component <TradeAllocAmtGrp>				***Alloc/Amt (Repeating)***	~~***Used to communicate money amounts associated with allocated positions. This is the per-allocation portion of the per-trade amount specified in PositionAmountData.***~~	**NEW**	
→	***1840*** ~~***TBD***~~ ~~***32***~~	***TradeAllocStatus***		Stat	~~Identifies the status of an allocation using a pre-clear workflow. Note: This is different from the give-up process where a trade is cleared and then given up and goes through the allocation flow.~~	**NEW**	
→	***1735***	***AllocationRollupInstruction***		AllocRollupInst	~~An indicator to override the normal procedure to roll up allocations for the same Carry Firm.~~	**ADD**	
→	***161***	***AllocText***		Txt	~~Free format text related to a specific AllocAccount (79).~~	**ADD**	
→	***360***	***EncodedAllocTextLen***			~~Byte length of encoded (non-ASCII characters) EncodedAllocText (361) field.~~	**ADD**	
→	***361***	***EncodedAllocText***			~~Encoded (non-ASCII characters) representation of the AllocText (161) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AllocText field.~~	**ADD**	

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
→	*1732*	***FirmAllocText***		FirmAllocTxt	~~Firm reference information that is part of the initial message but is not carried forward and preserved with the transaction~~	**ADD**	
→	*1733*	***EncodedFirmAllocTextLen***			~~Length of the EncodedFirmAllocText field.~~	**ADD**	
→	*1734*	***EncodedFirmAllocText***			~~FirmAllocText – used to support multibyte character sets~~	**ADD**	

6.5 TradeAllocAmtGrp

To be completed at the time of the proposal	
Component Name	TradeAllocAmtGrp
Component Abbreviated Name (for FIXML)	Amt
Component Type	_X_ Block Repeating ___ Block
Category	Common
Component Synopsis	The TradAllocAmtGrp component is ~~U~~used to communicate the ~~money~~ monetary amounts associated with allocated positions. This is the per-allocation portion of the per-trade amount specified in PositionAmountData component.~~Modeled after the PositionAmountData component.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2205

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
1844~~TBD36~~	NoTradeAllocAmts					**NEW**	
→	*1845 ~~TBD37~~*	***TradeAllocAmtType***		Typ	Required if NoTradeAllocAmts(1844) > 0.~~Type of the amount associated with a trade allocation.~~	**NEW**	
→	*1846 ~~TBD38~~*	***TradeAllocAmt***		Amt	Required if NoTradeAllocAmts(1844) > 0.~~Money amount associated with a trade allocation.~~	**NEW**	
→	*1847 ~~TBD39~~*	***TradeAllocCurrency***		Ccy	~~Currency of the trade allocation amount.~~	**NEW**	
→	*1850 ~~TBD45~~*	***TradeAllocAmtReason***		Rsn	~~Specifies the reason for an amount type when reported on an allocation. Useful when multiple instances of the same amount type are reported.~~	**NEW**	

6.6 TradePriceCondition~~s~~Grp

To be completed at the time of the proposal	
Component Name	TradePriceCondition~~s~~Grp
Component Abbreviated Name (for FIXML)	TrdPxConds
Component Type	_X_ Block Repeating ___ Block
Category	Common
Component Synopsis	Price conditions associated with a trade that impact trade price.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2206

Tag	*Field Name*		*Req'd*	*XML Name*	*FIX Spec Comments*	***Action***	***Mappings and Usage Comments***
1838~~TBD30~~	NoTradePriceConditions					**NEW**	
→	***1839*** ***~~TBD 31~~***	***TradePriceCondition~~s~~***		TrdPxCond	Required if NoTradePriceConditions(1838~~tbd~~) > 0.~~Price conditions in effect at the time of the trade. Multiple price conditions can be in effect at the same time. Price conditions are usually required to be reported in markets that have regulations on price execution at a market or national best bid or offer and the trade price differs from the best bid or offer.~~	**NEW**	

6.7 TradeQtyGrp

To be completed at the time of the proposal	
Component Name	TradeQtyGrp
Component Abbreviated Name (for FIXML)	Qty
Component Type	_X_ Block Repeating ___ Block
Category	Common
Component Synopsis	Quantities of the trade that have been processed and the type of processing that has occurred for that trade quantity.
Component Elaboration	

To be finalized by FPL Technical Office	
Repository Component ID	2207

Tag	*Field Name*		*Req'd*	*XML Name*	*Comments*	***Action***	***Mappings and Usage Comments***
1841~~TBD33~~	NoTradeQtys			NoTradeQtys		**NEW**	
→	***1842~~TBD34~~***	***TradeQtyType***		Typ	Required if NoTradeQtys(1841~~tbd~~) > 0.~~Type of trade quantity.~~	**NEW**	
→	***1843~~TBD35~~***	***TradeQty***		Qty	Required if NoTradeQtys(1841) > 0.~~Trade quantity~~	**NEW**	

6.8 TradePositionQty

To be completed at the time of the proposal	
Component Name	TradePositionQty
Component Abbreviated Name (for FIXML)	Qty
Component Type	_X_ Block Repeating ___ Block
Category	Common
Component Synopsis	The TradePositionQty component block specifies, for a single trade side, the various types of position quantity in the position life-cycle including start-of-day, intraday, trade, adjustments, and end-of-day position quantities.~~Indicates types of positions, their quantities, and status. Modeled after the PositionQty component.~~
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2208

Tag	*Field Name*		*Req'd*	*XML Name*	*Comments*	***Action***	***Mappings and Usage Comments***
702	NoPositions			NoPositions		**ADD**	
→	***703***	***PosType***		Typ	Required if NoPositions(702) > 0.	**ADD**	
→	***704***	***LongQty***		Long	~~Long Quantity~~	**ADD**	
→	***705***	***ShortQty***		Short	~~Short Quantity~~	**ADD**	
→	***1654***	***CoveredQty***		CvrdQty	~~Short quantity that is considered covered, e.g. used for short option position~~	**ADD**	
→	***706***	***PosQtyStatus***		Stat	~~Status of this position.~~	**ADD**	

Tag	*Field Name*		*Req'd*	*XML Name*	*Comments*	***Action***	***Mappings and Usage Comments***
→	***976***	***QuantityDate***		QtyDt	~~Date associated with the quantity being reported~~	**ADD**	

6.9 SideTrdRegTS

Component Name	SideTrdRegT
Component Abbreviated Name (for FIXML)	TrdRegTS
Component Type	_X_ Block Repeating ___ Block
Category	Common
Component Synopsis	The SideTrdRegTS component block is used to convey trading or regulatory timestamps associated with one side of a multi-sided trade event.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	1028

7 Appendix A - Data Dictionary

Tag	Field Name	FIXML Abbreviation	Data type	Description	Enumerations	Action	Add to / Deprecate from Message type or Component block
161	AllocText	Txt	String	Free format text related to a specific AllocAccount (79).		ADD	**Add to TrdAllocGrp**
360	EncodedAllocTextLen		Length	Byte length of encoded (non-ASCII characters) EncodedAllocText (361) field.		ADD	**Add to TrdAllocGrp**
361	EncodedAllocText		data	Encoded (non-ASCII characters) representation of the AllocText (161) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AllocText field.		ADD	**Add to TrdAllocGrp**
819	AvgPxIndicator	AvgPxInd	int	Average Pricing Indicator	0 = No ~~A~~average ~~P~~pricing 1 = Trade is part of an average price group identified by the ~~TradeLinkID (820)~~ AvgPxGroupID (1731) 2 = Last trade is the average price group identified by the ~~TradeLinkID (820)~~ AvgPxGroupID (1731)	CHANGE	**Add to Trade-Capture Report-Ack**
820	TradeLinkID	LinkID	String	Used to link a group of trades together. ~~Useful for linking a group of trades together for average price calculations.~~		CHANGE	
826	TradeAllocIndicator	AllocInd	int	Identifies if, and how, the trade is to be allocated or split.	0 = Allocation not required 1 = Allocation required (give-up trade) allocation information not provided	CHANGE	

<table>
<tr><th>Tag</th><th>Field Name</th><th>FIXML Abbreviation</th><th>Data type</th><th>Description</th><th>Enumerations</th><th>Action</th><th>Add to / Deprecate from Message type or Component block</th></tr>
<tr><td></td><td></td><td></td><td></td><td></td><td>(incomplete)
2 = Use allocation provided with the trade
3 = Allocation give-up executor
4 = Allocation from executor
5 = Allocation to claim account
~~TBD~~6 = Trade ~~S~~split ~~(proposed value 6)~~</td><td></td><td></td></tr>
<tr><td>828</td><td>TrdType</td><td>TrdTyp</td><td>int</td><td>Type of trade.
Note: ~~that~~ several enumerations of this field ~~are duplicated in~~ duplicate~~s~~ the enumerations in TradePriceCondition~~s~~ (1839~~TBD~~) field~~, and~~ .~~t~~These may be deprecated from TrdType(828) in the future. ~~Use of~~ TradePriceCondition~~s~~(1839~~tbd~~) is preferred in messages that support it.</td><td>~~TBD~~57 = Netted ~~T~~trade
Revised to comply with capitalization standard and moved elaboration to appropriate location in repository.
<table><tr><th>Value</th><th>From</th><th>To</th></tr><tr><td>0</td><td>Regular Trade</td><td>Regular trade</td></tr><tr><td>1</td><td>Block Trade</td><td>Block trade</td></tr><tr><td>2</td><td>EFP (Exchange for Physical)</td><td>Exchange for Physical (EFP)</td></tr><tr><td>4</td><td>Late Trade</td><td>Late trade</td></tr><tr><td>5</td><td>T Trade</td><td>T trade</td></tr><tr><td>6</td><td>Weighted Average Price Trade</td><td>Weighted average price trade</td></tr></table></td><td>CHANGE</td><td></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>FIXML Abbreviation</th><th>Data type</th><th>Description</th><th>Enumerations</th><th>Action</th><th>Add to / Deprecate from Message type or Component block</th></tr>
<tr><td></td><td></td><td></td><td></td><td></td><td>
<table>
<tr><td>7</td><td>Bunched Trade</td><td>Bunched trade</td></tr>
<tr><td>8</td><td>Late Bunched Trade</td><td>Late bunched trade</td></tr>
<tr><td>9</td><td>Prior Reference Price Trade</td><td>Prior reference price trade</td></tr>
<tr><td>10</td><td>After Hours Trade</td><td>After hours trade</td></tr>
<tr><td>11</td><td>Exchange for Risk (EFR)</td><td>Exchange for risk (EFR)</td></tr>
<tr><td>12</td><td>Exchange for Swap (EFS)</td><td>Exchange for swap (EFS)</td></tr>
<tr><td>13</td><td>Exchange of Futures for (in Market) Futures (EFM)</td><td>Exchange of futures for in market futures (EFM)</td></tr>
<tr><td>14</td><td>Exchange of Options for Options (EOO)</td><td>Exchange of options for options (EOO)</td></tr>
<tr><td>15</td><td>Trading at Settlement</td><td>Trading at settlement</td></tr>
<tr><td>16</td><td>All or None</td><td>All or none</td></tr>
<tr><td>17</td><td>Futures Large Order Execution</td><td>Futures large order execution</td></tr>
<tr><td>18</td><td>Exchange of Futures for Futures (external market) (EFF)</td><td>Exchange of futures for external market futures (EFF)</td></tr>
<tr><td>19</td><td>Option Interim Trade</td><td>Option interim trade</td></tr>
<tr><td>20</td><td>Option Cabinet Trade</td><td>Option cabinet trade</td></tr>
<tr><td>22</td><td>Privately Negotiated</td><td>Privately negotiated</td></tr>
</table>
</td><td></td><td></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>FIXML Abbreviation</th><th>Data type</th><th>Description</th><th>Enumerations</th><th>Action</th><th>Add to / Deprecate from Message type or Component block</th></tr>
<tr><td></td><td></td><td></td><td></td><td></td><td>
<table>
<tr><td></td><td>Trade</td><td>trade</td></tr>
<tr><td>23</td><td>Substitution of Futures for Forwards</td><td>Substitution of futures for forwards</td></tr>
<tr><td>30</td><td>Special price (usually net- or all-in price) (SP)</td><td>Special price (SP)</td></tr>
<tr><td>38</td><td>Block trade (same as large trade)</td><td>Block trade</td></tr>
<tr><td>39</td><td>Worked principal trade (UK-specific)</td><td>Worked principal trade</td></tr>
<tr><td>40</td><td>Block Trade – after market</td><td>Block trades</td></tr>
<tr><td>43</td><td>Prorogation buy - Euronext Paris only. Is used to defer settlement under French SRD (deferred settlement system) . Trades must be reported as crosses at zero price</td><td>Prorogation buy</td></tr>
<tr><td>44</td><td>Prorogation sell – see prorogation buy</td><td>Prorogation sell</td></tr>
<tr><td>47</td><td>Financing transaction (includes repo and stock lending)</td><td>Financing transaction</td></tr>
<tr><td>49</td><td>Derivative Related Transaction</td><td>Derivative related transaction</td></tr>
<tr><td>50</td><td>Portfolio Trade</td><td>Portfolio trade</td></tr>
<tr><td>51</td><td>Volume Weighted Average</td><td>Volume weighted average</td></tr>
</table>
</td><td></td><td></td></tr>
</table>

Tag	Field Name	FIXML Abbreviation	Data type	Description	Enumerations	Action	Add to / Deprecate from Message type or Component block
					Trade trade 52 Exchange Granted Trade Exchange granted trade 53 Repurchase Agreement Repurchase agreement 55 Exchange Basis Facility (EBF) Exchange basis facility (EBF) 56 Opening Trade Opening trade		
1430	VenueType	VenuTyp	char	Identifies the type of venue where a trade was executed	E = Electronic ~~E~~exchange P = Pit X = Ex-~~P~~pit ~~TBD~~C = Clearinghouse ~~House~~ (proposed value C)	CHANGE	
1729	FirmMnemonic	FirmMnem	String	Allocation identifier assigned by the Firm submitting the allocation for an individual allocation instruction (as opposed to the overall message level identifier).		ADD	**Add to TrdAllocGrp**
1731	AvgPxGroupID	AvgPxGroupID	Price	Used by submitting firm to group trades being allocated into an average price group. The trades in average price group will be used to calculate an average price for the group.~~Firm (user) assigned identifier for an average price group.~~		ADD	**Add to Trade~~-~~Capture Report** **Add to Trade~~-~~Capture Report~~-~~Ack**
1732	FirmAllocText	FirmAllocTxt	String	Firm reference information that is part of the initial message but is not carried forward and preserved with the transaction.		ADD	**Add to TrdAllocGrp**
1733	EncodedFirmAllocTextLen		Length	Byte length of encoded (non-ASCII characters) EncodedFirmAllocText (1734) field.~~Length of the~~		ADD	**Add to TrdAllocGrp**

Tag	Field Name	FIXML Abbreviation	Data type	Description	Enumerations	Action	Add to / Deprecate from Message type or Component block
				~~EncodedFirmAllocText(1734) field.~~			
1734	EncodedFirmAllocText		data	Encoded (non-ASCII characters) representation of the FirmAllocText(1732) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) represention should also be specified in FirmAllocText(1732) field.~~Encoded FirmAllocText(1732). – U used to support multibyte character sets.~~		ADD	**Add to TrdAllocGrp**
1735	AllocationRollupInstruction	AllocRollupInst	int	An indicator to override the normal procedure to roll up allocations for the same ~~Carry Firm~~take-up firm.	0 = Roll up 1 = Do not roll up	ADD	**Add to TrdAllocGrp**
1838	NoTradePriceConditions		NumInGroup	Number of trade price conditions.~~TradePriceConditions~~		NEW	**Add to TradePriceCondition~~s~~Grp**
1839	TradePriceCondition~~s~~	TrdPxCond	int	Price conditions in effect at the time of the trade. Multiple price conditions can be in effect at the same time. Price conditions are usually required to be reported in markets that have regulations on price execution at a market or national best bid or offer, and the trade price differs from the best bid or offer.	0 = Special cum dividend (CD) 1 = Special cum ~~R~~rights (CR) 2 = Special ex dividend (XD) 3 = Special ex rights (XR) 4 = Special cum coupon (CC) 5 = Special cum capital repayments (CP) 6 = Special ex coupon (XC) 7 = Special ex capital repayments (XP) 8 = Cash settlement (CS) 9 = Special cum bonus	NEW	**Add to TradePriceCondition~~s~~Grp**

Tag	Field Name	FIXML Abbreviation	Data type	Description	Enumerations	Action	Add to / Deprecate from Message type or Component block
					(CB) 10 = Special price (usually net- or all-in price) (SP) 11 = Special ex bonus (XB) 12 = Guaranteed delivery (GD)		
1840	TradeAllocStatus	Stat	int	Identifies the status of an allocation when using a pre-clear workflow. ~~Note: This is different from the give-up process where a trade is cleared and then given up and goes through the allocation flow.~~	0 = Pending ~~C~~clear 1 = Claimed 2 = Cleared 3 = Rejected	NEW	**Add to TrdAllocGrp**
1841	NoTradeQtys		NumInGroup	Number of trade quantities.~~TradeQty entries.~~		NEW	**Add to TradeQtyGrp**
1842	TradeQtyType	Typ	int	Indicates the ~~T~~type of trade quantity in TradeQty(1843~~tbd~~).	0 = Cleared ~~Q~~quantity 1 = Long side claimed quantity 2 = Short side claimed quantity 3 = Long side rejected quantity 4 = Short side rejected quantity 5 = Pending ~~Q~~quantity 6 = Transaction ~~Q~~quantity 7 = Remaining ~~T~~trade ~~Q~~quantity 8 = Previous ~~R~~remaining	NEW	**Add to TradeQtyGrp**

Tag	Field Name	FIXML Abbreviation	Data type	Description	Enumerations	Action	Add to / Deprecate from Message type or Component block
					~~T~~trade ~~Q~~quantity		
1843	TradeQty	Qty	Qty	Trade quantity.		NEW	**Add to TradeQtyGrp**
1844	NoTradeAllocAmts		NumInGroup	Number of ~~TradeAllocAmt~~ trade allocation amount entries.		NEW	**Add to TradeAllocAmtGrp**
1845	TradeAllocAmtType	Typ	String~~int~~	Type of the amount associated with a trade allocation.	Uses enums from PosAmtType (707) ACPN = Accrued ~~C~~coupon ~~A~~amount BANK = Total b~~B~~anked ~~A~~amount CASH = Cash ~~A~~amount (~~C~~corporate ~~E~~event) CMTM = Collateralized ~~M~~mark~~-~~-to-~~-~~~~M~~market COLAT = Total ~~C~~collateralized ~~A~~amount CPN = Coupon ~~A~~amount CRES = ~~C~~cash ~~R~~residual ~~A~~amount DLV = Compensation ~~A~~amount FMTM = Final ~~M~~mark-to-~~M~~market ~~A~~amount IACPN = Incremental ~~A~~accrued ~~C~~coupon ICMTM = Incremental ~~C~~collateralized ~~M~~mark~~-~~-to-market	NEW	**Add to TradeAllocAmtGrp**

Tag	Field Name	FIXML Abbreviation	Data type	Description	Enumerations	Action	Add to / Deprecate from Message type or Component block
					ICPN = Initial ~~T~~trade ~~C~~coupon ~~A~~amount IMTM = Incremental ~~M~~mark~~-~~ to~~-~~ ~~M~~market ~~A~~amount PREM = Premium ~~A~~amount SETL = Settlement ~~V~~value SMTM = Start~~-~~ of~~-~~ ~~D~~day ~~M~~mark-to-~~M~~market ~~A~~amount TVAR = Trade ~~V~~variation ~~A~~amount VADJ = Value ~~Ad~~adjusted ~~A~~amount (NB: This field uses enum list from PosAmtType(707) - capitalization update to be made in PosAmtType enum list.)		
1846	TradeAllocAmt	Amt	Amt	~~Money~~ The amount associated with a trade allocation.		NEW	**Add to TradeAllocAmtGrp**
1847	TradeAllocCurrency	Ccy	Currency	Currency denomination of the trade allocation amount.		NEW	**Add to TradeAllocAmtGrp**
1848	TradeAllocGroupInstruction	AllocGrpInst	int	Instruction on how to add a trade to an allocation group when it is being given-up. ~~The default behavior is to add the trade to an existing allocation group if one exists.~~	0 = Add to an existing allocation group if one exists. 1 = Do not add the trade to an allocation group.	NEW	**Add to TrdCapRptSideGrp**

Tag	Field Name	FIXML Abbreviation	Data type	Description	Enumerations	Action	Add to / Deprecate from Message type or Component block
1849	OffsetInstruction	OfstInst	int	Indicates the trade is a result of an offset or onset.	0 = Offset 1 = Onset	NEW	**Add to Trade Capture Report** **Add to Trade Capture Report Ack** **Add to Trade Capture Report Request**
1850	TradeAllocAmtReason	Rsn	~~int~~ Reserved1000Plus	Specifies the reason for an amount type when reported on an allocation. Useful when multiple instances of the same amount type are reported.	Uses enums from PosAmtReason (1585) 0 - Options settlement 1 - Pending erosion adjustment 2 - Final erosion adjustment 3 - Tear-up coupon amount 4 - Price ~~A~~alignment ~~I~~interest 5 - Delivery invoice charges 6 - Delivery storage charges	NEW	**Add to TradeAllocAmtGrp**
1851	StrategyLinkID	StrategyLinkID	String	Identifies the multileg strategy (e.g. spread) to which the trade belongs. This links together trade legs executed as part of a strategy during a single match event.		NEW	**Add to TrdCapRptSideGrp** **Add to TrdCapRptAckSideGrp**
1852	SideAvgPx	AvgPx	Price	Calculated average price for this side of the trade.		NEW	**Add to TrdCapRptSideGrp** **Add to TrdCapRptAckSideGrp**
1853	SideAvgPxIndicator	AvgPxInd	int	Used to indicate whether a trade or a sub-allocation should be allocated at the trade price (e.g. no average pricing), or whether it should be grouped with other trades/sub-allocations and allocated at the average	0 = No average pricing 1 = Trade is part of an average price group identified by the SideAvgPxGroupID	NEW	**Add to TrdCapRptSideGrp** **Add to TrdCapRptAckSideGrp**

Tag	Field Name	FIXML Abbreviation	Data type	Description	Enumerations	Action	Add to / Deprecate from Message type or Component block
				price of the group. ~~Average Pricing Indicator for the trade side.~~ ~~Valid Values:~~ ~~0 = No Average Pricing~~ ~~1 = Trade is part of an average price group identified by the SideAvgPxGroupID (TBD)~~ ~~2 = Last trade is the average price group identified by the SideAvgPxGroupID (TBD)~~	(1854~~TBD~~) 2 = Last trade is the average price group identified by the SideAvgPxGroupID (1854~~TBD~~)		
1854	SideAvgPxGroupID	AvgPxGrpID	String	The identifier for the ~~A~~average ~~P~~price g~~G~~roup ~~ID~~ for the trade side. See also AvgPxGroupID(1731).		NEW	**Add to TrdCapRptSideGrp** **Add to TrdCapRptAckSideGrp**
1015	AsOfIndicator			A trade that is being submitted for a trade date prior to the current trade or clearing date, e.g. in an open outcry market an out trade being submitted for the previous trading session or trading day.~~Used to indicate that a floor-trade was originally submitted "as of" a specific trade date which is earlier than its clearing date.~~		Change	
378	ExecRestatementReason			~~Code to identify~~The reason for restatement when an ExecutionReport(35=8) or TradeCaptureReport(35=AE) message is sent with ExecType(150)=C (Restated) or used when communicating an unsolicited cancel.		Change	
912	LastRptRequested			Indicates whether this message is the~~at~~ last report message in response to a request message, e.g. ~~such as~~ Order		Change	

Tag	Field Name	FIXML Abbreviation	Data type	Description	Enumerations	Action	Add to / Deprecate from Message type or Component block
				Mass~~-~~Status~~-~~Request(35=AF),~~;~~ TradeCaptureReportRequest(35=AD).			
704	LongQty			Long ~~Q~~quantity.		Change	
705	ShortQty			Short ~~Q~~quantity.		Change	
1654	CoveredQty			Used ~~in the Position Quantity component~~ to ~~describe~~ specify the portion of the ~~S~~short ~~C~~contract ~~Q~~quantity that is considered covered (e.g. used for short option position).		Change	

8 Appendix B - Glossary Entries

Term	Definition	Field where used
Remaining Trade Quantity	Used to indicate the remaining quantity of a trade after a give-up or posting action.	TradeQtyType
Previous Remaining Trade Quantity	Used to indicate the remaining quantity of a trade prior to a give-up or posting action.	TradeQtyType
Offset	A type of transaction where an ~~E~~executing ~~F~~firm gives up a trade as a result of an allocation. Or, in the case of a reversal of an allocation, the take-up (~~C~~claiming) ~~F~~firm's transaction.	OffsetInstruction
Onset	A type of transaction where a take-up (~~C~~claiming) ~~F~~firm takes up a trade as a result of an allocation. Or, in the case of a reversal of an allocation, the ~~E~~executing ~~F~~firm's transaction.	OffsetInstruction

9 Appendix C – Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Offset	Ofst	OffsetInstruction

10Appendix C - Usage Examples