Global Exchanges and Markets Committee

Eurex Market Data Extensions

[August 1 2013]

[Revision 0.3]

Proposal Status: ~~Public Comment~~Approved

For Global Technical Committee Governance Internal Use Only

Submission Date	Aug. 1, 2013	Control Number	EP190
Submission Status	Approved~~Public Comment~~	Ratified Date	Aug. 29, 2013
Primary Contact Person	Hanno Klein, Deutsche Boerse	Release Identifier	5.0 SP3

r3.1

DISCLAIMER

Table of Contents

Table of Figures

Document History

Revision	Date	Author	Revision Comments
0.1	July 10, 2013	Hanno, Deutsche Börse Group	Created
0.2	July 18, 2013	Hanno, Deutsche Börse Group	Minor updates and corrections after GExMC on July 15
0.3	August 1, 2013	Hanno, Deutsche Börse Group	Minor updates and corrections after GTC call on August 1
ASBUILT	May 4, 2014	L. Taikitsadaporn	Prep ASBUILT

1 Introduction

Within the Eurex Group, the Eurex Exchange, the International Securities Exchange and the European Energy Exchange provide market data for derivatives. This proposal comprises a number of small extensions to the standard FIX market data messages.

The detailed extensions are as follows:

1. Add existing fields **TradeDate(75)** and **TransactTime(60)** to TradingSessionStatus(35=h) to convey business timestamps and to add the existing field **TradeDate(75)** to SecurityMassStatus(35=CO) and SecurityStatus(35=f).
2. Add existing field **LastUpdateTime(779)** to MarketDataSnapshotFullRefresh(35=W).
3. Add new fields **AggressorTime (~~TBD~~2445)** and **AggressorSide (~~TBD~~2446)** to convey timestamp and side of incoming order triggering match event.
4. Add new field **FastMarketIndicator(~~TBD~~2447)** to indicate whether instruments or sessions are in a fast market condition where different rules apply.
5. Addition of component **<MarketSegmentScopeGrp>** as filter criteria for market data requests.
6. Add new fields **NumberOfBuyOrders(~~tbd~~2449)** and **NumberOfSellOrders(~~tbd~~2450)** to distinguish the number of buy and sell orders in a trade.
7. Add existing repeating group **<RelatedTradeGrp>** to MarketDataSnapshotFullRefresh(35=W) and MarketDataIncrementalRefresh(35=X) to convey leg trades of a multi-leg trade.
8. Add new valid value "**Previous Closing Price**" to the existing field MDEntryType(269) to convey closing price of previous business day.
9. Add new field **SettlPriceDeterminationMethod (~~TBD~~2451)** to convey calculation method of settlement price.
10. Add a number of new valid values to the existing field TradeCondition(277) to flag trades, e.g. as new high or low prices of the session.
11. Add new valid values "**Customer professional**" and "**Do not trade through**" to the existing field MDSecSizeType(1178) to convey quantities of high volume customers and quantities that cannot be traded through away markets.
12. Add a new valid value "**Holiday**" to the existing field TradingSessionID(336) to support markets with product-specific business days.
13. Add new valid value "**Corporate Action**" to the existing field SecurityTradingEvent(1174) to convey the fact that there was a corporate action of some kind.
14. Add new field **LinkageHandlingIndicator (~~TBD~~2448)** to indicate whether an instrument is currently subject to linkage handling.
15. Add a new valid value "**~~Removal~~Withdrawal**" to the existing field NewsRefType(1477) to formally withdraw a news item.
16. Miscellaneous changes to correct or align usages across market data messages.

2 Business Requirements

The following sections describe each of the business requirements in detail.

2.1 Business Timestamps in Status Messages

FIX provides the TradingSessionStatus(~~MsgType~~35=h), SecurityMassStatus(~~MsgType~~35=CO), SecurityStatus(~~MsgType~~35=f) messages to convey status information related to sessions of a market, market segment, groups of instruments, or single instrument. However, the messages do not all have a trading date as well as business level timestamp to convey the time at which a state change or event occurred.

It is proposed to add the existing fields **TradeDate(75)** and **TransactTime(60)** to TradingSessionStatus(35=h) and to add the existing field **TradeDate(75)** to SecurityMassStatus(35=CO) and SecurityStatus(35=f).

2.2 Business Timestamps in Snapshot Messages

FIX provides the field TradeDate(75) on the root level of the MarketDataSnapshotFullRefresh (~~MsgType~~35=W) message but does not offer a timestamp on this level to convey the point in time that the last change of market data in this instrument occurred. This is useful when snapshots are not event driven but sent in a cyclic manner for recovery purposes and the user wants to know how liquid an instrument is.

It is proposed to add the existing field **LastUpdateTime(779)** to MarketDataSnapshotFullRefresh(35=W).

2.3 Aggressor Information

Incoming orders typically receive one or more timestamps within the exchange infrastructure. A matching engine with a price-time matching algorithm has a single incoming order that triggers a matching event during continuous trading. This order is deemed to be the "aggressor" if it leads to a trade and hence removes liquidity. It is useful to distinguish between aggressive buy and sell orders.

Trades are published through market data and FIX allows to convey the time of the matching event through MDEntryTime(273). However, participants cannot use this timestamp to determine how far behind their order was compared to the aggressor's order. This is important to know in high speed environments.

It is proposed to add new fields **AggressorTime(~~TBD~~2445)** and **AggressorSide(~~TBD~~2446)** to the components <MDIncGrp> and <MDFullGrp>.

2.4 Indicator for a Fast Market Condition

Information related to the companies behind securities can cause significant price movements when it becomes public. This is called a "Fast Market". Market making obligations are typically tied to a pre-defined spread between the bid and ask that must be provided. Exchanges hence define special rules when changing to a fast market for one or more instruments or even for the entire trading session, e.g. by allowing spreads to become wider.

FIX currently partially supports the indication of a fast market. Quotes and trades can be marked as being subject to a fast market by means of the fields QuoteCondition(276) and TradeCondition(277). The trading status of an instrument can be changed to fast market with SecurityTradingStatus(326). The requirement is to be able to indicate a fast market independent of a quote, trade or trading status. This allows for example to indicate a fast market as an additional restriction to the current security trading status or as a restriction of a trading session status. It also allows ~~to~~ for defininge trading rules based on this indicator (subject to a separate proposal for reference data).

It is proposed to add a new Boolean field **FastMarketIndicator(~~TBD~~2447)** to ~~a number of market data messages.~~the following:

- Add to MarketDataRequest(35=V) message to subscribe to market data during fast market
- Add to TradingSessionStatus(35=h) message as session wide trading status information
- Add to SecurityStatus(35=f) message as secondary trading status information
- Add to SecurityMassStatus(35=CO) message as secondary trading status information across instruments
- Add to <MDIncGrp> and <MDFullGrp> components as secondary trading status information

2.5 Market (Segments) as Request Filters

The FIX MarketDataRequest(35=V) message allows limiting the results to a list of instruments by means of the component <InstmtMDReqGrp>. It is proposed to extend the filter criteria by adding the existing component <MarketSegmentScopeGrp>, allowing the requester to limit the scope to a list of markets or market segments.

2.6 Number of Orders Involved in a Trade

FIX provides information on the number of orders for the buy or sell side on a given price level by means of the field NumberOfOrders(346) in conjunction with MDEntryType(269) = 0 (Bid) or 1 (Offer) . However, this does not apply to trades where MDEntryType(269) = 2 (Trade). The number of orders cannot be distinguished between buy and sell side.

It is proposed to add two new fields **NumberOfBuyOrders(~~TBD~~2449)** and **NumberOfSellOrders(~~TBD~~2450)** to components <MDIncGrp> and <MDFullGrp> to distinguish the number of buy and sell orders in a trade.

2.7 Related Trades of a Multi-Leg Trade

FIX provides a number of fields in the market data messages to convey attributes of a trade. The requirement is to add the ability to convey a list of identifiers for the trades in the legs of a multi-leg trade. This also allows the reconciliation of separate streams for multi-leg and single leg trades whereby the single leg stream contains trades from both outright simple instruments as well as from simple instruments making up a complex instrument. The usage should not be limited to the use case described above, i.e. other relationships of trades are possible and should be supported.

It is proposed to add the existing repeating group **<RelatedTradeGrp>** to both components <MDIncGrp> and <MDFullGrp>.

2.8 Previous Closing Price

FIX provides the previous closing price of an instrument in a number of order maintenance messages but not as part of market data which only allows conveying a current closing price. It is a requirement to be able to provide both the closing prices of both the previous and the current day.

It is proposed to add a new valid value "**Previous Closing Price**" to the existing field MDEntryType(269).

2.9 Settlement Price Information

FIX provides the fields SettlPrice(730) and SettlPriceType(731) to convey a settlement price and whether it is final or theoretical. These fields are not available as part of the SecurityStatus(~~MsgType~~35=f) message which currently includes a high, low, first and last price for the session. For market data messages the field MDEntryType(269) = 6 (Settlement Price) allows to convey a settlement price but not its type.

It is proposed to add the existing fields **SettlPrice(730)** and **SettlPriceType(731)** to SecurityStatus(~~MsgType~~35=f) and to add the existing field **SettlPriceType(731)** to the components <MDIncGrp> and <MDFullGrp>.

FIX currently does not allow ~~to~~ a means to convey the way that a settlement price was determined. It could be based on a number of different prices or be provided manually.

It is proposed to add a new field **SettlPriceDeterminationMethod(~~TBD~~2451)** to SecurityStatus (~~MsgType~~35=f) the components <MDIncGrp> and <MDFullGrp> with the following values.

- Last trade price
- Last bid price
- Last offer price
- Mid price – ~~Average~~ The price at the mid-point between last bid and last offer price
- Average of last trade prices – Average price across bi-laterally agreed number of trades, e.g. last 5 trades
- Average of last trade period – Average price across bi-laterally agreed time period, e.g. last minute of trading

- Underlying price – Based on price of underlying instrument
- Calculated – Other calculation method, e.g. theoretical price
- Manual – Manually entered price

2.10 Additional Trade Conditions

FIX provides the field TradeCondition(277) to flag trades with one or more attributes. There are a number of attributes that are not covered and should be added as new valid values.

- Trade Through Exempt – Trade ignored prices on away market
- Last Auction – Trade represents outcome of last auction
- High Price – Trade establishes new high price for the session
- Low Price – Trade establishes new low price for the session
- Systematic Internalizer – Trade conducted by systematic internalizer
- Away Market – Trade conducted on away market
- Midpoint Price – Trade represents current midpoint price
- Traded before issue date – Trade conducted during subscription phase of new issue
- Previous Closing Price – Trade represents closing price of previous business day
- NBBO Price – Trade price within National Best Bid and Offer (NBBO)

2.11 Additional Order Book Quantities

The existing component <SecSizesGrp> allows to convey additional quantities to provide more detail about the quantity of a market data entry given by MDEntrySize(271). Currently, only one type of secondary size is supported, i.e. customer quantities. There are additional types that are not covered and should be added as new valid values.

- Customer professional – Quantity of high-volume customers acting similar to broker-dealers
- Do not trade through – Quantity that cannot trade through the away markets

2.12 Trading Session Holiday

FIX provides the field TradingSessionID(336) to convey trading sessions. In a multi-product environment across countries, some of the products may not be available for trading due to a local holiday in the respective country. Product specific sessions can be conveyed by using the <Instrument> component block as part of the TradingSessionStatus(~~MsgType~~35=h) message. The requirement is to support product-specific business days.

It is proposed to add a new valid value "**Holiday**" to the existing field TradingSessionID(336).

2.13 Corporate Action Trading Event

FIX provides the ability to convey a specific corporate action or just the fact that there has been such an event in a number of messages. Many of the market data messages have the field CorporateAction(292) to convey a specific corporate action. However, it is not possible to convey such a trading event -as part of state change information in a generic way without specifying the action itself.

It is proposed to add a new valid value "**Corporate Action**" to the existing field SecurityTradingEvent(1174).

2.14 Indicator for (In)Active Linkage Handler

In the US options markets, it is normally not allowed to trade through another market, i.e. customer orders must not be matched locally if an away market currently has a better price. The order is then locked to a local market maker who can then attempt to get the better price at the away market and then match the locked order at that price. The associated processes are called linkage handling and may be active or inactive for a given instrument.

It is proposed to add a new Boolean field **LinkageHandlingIndicator(~~TBD~~2448)** to the SecurityStatus(35=f) message.

2.15 Withdrawal of News

FIX provides the field NewsRefType(1477) to qualify the reference to another news item. It is currently not possible to formally withdraw a news item, only a replacement is supported where the content can change or reverse the related news item.

It is proposed to add a new valid value "**Withdrawal**" to the existing field NewsRefType(1477).

2.16 Miscellaneous

This section is intended to cover changes not directly related to the business requirements listed above that can be covered as part of this Gap Analysis. The changes are about corrections or alignments of usage comments across market data messages.

- TrdType(828) – Alignment of field usage comment to define optional usage in both <MDFullGrp> and <MDIncGrp>, as it is currently only optional in <MDIncGrp>.
- MDEntrySize(271) – Removal of conditional requirement for MDEntryType(269) = Q (Auction Clearing Price) in both <MDFullGrp> and <MDIncGrp>, as there are use cases where the quantity must not be disclosed.

3 Issues and Discussion Points

3.1 Trade Condition for NBBO

During the GExMC call on July 15, 2013, it was requested to add another trade condition to reflect the fact that a trade took place within the current National Best Bid and Offer (NBBO).

Decision: add another value to TradeCondition(277)

3.2 SettlPriceMethod

After the GTC call on Aug. 1, 2013, it was suggested that this new field should follow the established naming pattern and be renamed SettlPriceDeterminationMethod.

Decision: submitter accepted the suggestion.

4 Proposed Message Flow

No changes.

5 FIX Message Tables

This proposal does not add any new message types and only makes extensions to existing ones.

5.1 FIX Message MarketDataRequest(35=V)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	MarketDataRequest
Message Abbreviated Name (for FIXML)	MktDataReq
Category	MarketData
Action	__New X Change
Message Synopsis	Some systems allow the transmission of real-time quote, order, trade, trade volume, open interest, and/or other price information on a subscription basis. A MarketDataRequest(35=V) is a general request for market data on specific securities or forex quotes. The values in the fields provided within the request will serve as further filter criteria for the result set.
Message Elaboration	*(no change)*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	V
Repository Component ID	29

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y				MsgType = V
262	MDReqID	Y		CHANGE		Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType(263) = 2 (Disable previous Snapshot + Updates Request ~~(2~~).

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
263	SubscriptionRequest Type	Y		CHANGE		SubscriptionRequestType(263) indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counter party.
Component Block <Parties>		N		CHANGE		~~Insert here the set of Parties (firm identification) fields defined in "Common Components of Application Messages"~~.
264	MarketDepth	Y				
265	MDUpdateType	N				Required if SubscriptionRequestType(263) = 1 (Snapshot + Updates ~~(1)~~).
266	AggregatedBook	N				
286	OpenCloseSettlFlag	N		CHANGE		Can be used to clarify a request if MDEntryType(269) = 4 (Opening ~~P~~price~~(4)~~), 5 (Closing ~~P~~price~~(5)~~), or 6 (Settlement ~~P~~price~~(6)~~).
546	Scope	N				Defines the scope(s) of the request
547	MDImplicitDelete	N		CHANGE		Can be used when MarketDepth(254) >= 2 and MDUpdateType(265) = 1 (Incremental Refresh~~(1)~~).
Component Block <MDReqGrp>		Y		CHANGE		~~Number of MDEntryType(269) fields requested.~~
Component Block <MarketSegmentScopeGrp>		N		ADD		Can be used to limit the result set to the specified markets or market segments.
Component Block <InstrmtMDReqGrp>		Y				~~Number of symbols (instruments) requested.~~
Component Block <TrdgSesGrp>		N				~~Number of trading sessions for which the request is valid.~~
815	ApplQueueAction	N				Action to take if application level queuing exists
812	ApplQueueMax	N				Maximum application queue depth that must be exceeded before queuing action is taken.
1070	MDQuoteType	N				
~~TBD~~2447	FastMarketIndicator	N		NEW		
	Standard Trailer	Y				

5.2 FIX Message MarketDataSnapshotFullRefresh(35=W)

To be completed at the time of the proposal – all information provided will be stored in the repository		
Message Name	MarketDataSnapshotFullRefresh	
Message Abbreviated Name (for FIXML)	MktDataFull	
Category	MarketData	
Action	__New X Change	
Message Synopsis	*(no change)*	
Message Elaboration	*(no change)*	
To be finalized by FPL Technical Office		
(MsgType(tag 35) Enumeration	W	
Repository Component ID	30	

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y				MsgType = W
Component Block <ApplicationSequenceControl>		N				
911	TotNumReports	N				Total number or reports returned in response to a request.
963	MDReportID	N		CHANGE		Unique ~~indentifier~~ identifier for Market Data Report
715	ClearingBusinessDate	N				
1021	MDBookType	N				Describes the type of book for which the feed is intended. Can be used when multiple feeds are provided over the same connection
1173	MDSubBookType	N				Can be used to define a subordinate book.
264	MarketDepth	N				Can be used to define the current depth of the book.

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
1022	MDFeedType	N				Describes a class of service for a given data feed, ie Regular and Market Maker
1683	MDSubFeedType	N				
1187	RefreshIndicator	N				
75	TradeDate	N				Used to specify the trading date for which a set of market data applies
262	MDReqID	N		CHANGE		Conditionally required if this message is in response to a Market-Data Request(35=V).
1500	MDStreamID	N				
1301	MarketID	N				
1300	MarketSegmentID	N				
Component Block *<Instrument>*		Y				~~Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"~~
Component Block *<UndInstrmtGrp>*		N				~~Number of underlyings~~
Component Block *<InstrmtLegGrp>*		N				Required for multileg quotes
779	LastUpdateTime	N		ADD		
291	FinancialStatus	N				
292	CorporateAction	N				
451	NetChgPrevDay	N				
1682	MDSecurityTradingStatus	N				
1684	MDHaltReason	N				
Component Block *<MDFullGrp>*		Y				~~Number of entries following~~.
813	ApplQueueDepth	N				Depth of application messages queued for transmission as of delivery of this message
814	ApplQueueResolution	N				Action taken to resolve application queuing
Component Block *<RoutingGrp>*		N				
	Standard Trailer	Y				

5.3 FIX Message SecurityMassStatus(35=CO)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SecurityMassStatus
Message Abbreviated Name (for FIXML)	SecMassStat
Category	SecuritiesReferenceData
Action	__New X Change
Message Synopsis	*(no change)*
Message Elaboration	*(no change)*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	CO
Repository Component ID	126

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y				MsgType = CO
Component Block *<ApplicationSequenceControl>*		N				
324	SecurityStatusReqID	N		CHANGE		Required when mass status is in response to a SecurityMassStatusRequest~~Security Mass Status Request~~(35=CN) message.
1465	SecurityListID	N				Identifies all securities for a security list identifier.
1301	MarketID	N				Identifies all securities for a market.
1300	MarketSegmentID	N				Identifies all securities for a market segment.
75	TradeDate	N		ADD		Business day that the state change applies to.
336	TradingSessionID	N				Identifies all securities for a trading session.
625	TradingSessionSubID	N				Identifies all securities for a trading sub-session.
Component Block *<InstrumentScope>*		N				

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
325	UnsolicitedIndicator	N				Set to "Y" if message is sent as a result of a subscription request not a snapshot request.
1679	SecurityMassTradingStatus	N				
~~TBD~~2447	FastMarketIndicator	N		NEW		
1680	SecurityMassTradingEvent	N				
1681	MassHaltReason	N				
1021	MDBookType	N				Used to relay changes in the book type.
264	MarketDepth	N				Used to relay changes in Market Depth.
60	TransactTime	N				Time of state change for security list.
334	Adjustment	N				
Component Block *<SecMassStatGrp>*		N				
	Standard Trailer	Y				

5.4 FIX Message SecurityStatus(35=f)

To be completed at the time of the proposal – all information provided will be stored in the repository		
Message Name	SecurityStatus	
Message Abbreviated Name (for FIXML)	SecStat	
Category	SecuritiesReferenceData	
Action	__New X Change	
Message Synopsis	*(no change)*	
Message Elaboration	*(no change)*	
To be finalized by FPL Technical Office		
(MsgType(tag 35) Enumeration	f	
Repository Component ID	39	

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y				MsgType = f (lowercase)
	Component Block *<ApplicationSequenceControl>*	N				
324	SecurityStatusReqID	N				
	Component Block *<Instrument>*	Y				~~Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"~~
	Component Block *<InstrumentExtension>*	N				~~Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"~~
	Component Block *<UndInstrmtGrp>*	N				~~Number of underlyings~~
	Component Block *<InstrmtLegGrp>*	N				Required for multileg quotes
15	Currency	N				
1301	MarketID	N				
1300	MarketSegmentID	N				
75	TradeDate	N		ADD		Business day that the state change applies to.
336	TradingSessionID	Y				
625	TradingSessionSubID	N				
325	UnsolicitedIndicator	N				Set to 'Y' if message is sent as a result of a subscription request not a snapshot request
326	SecurityTradingStatus	N				Identifies the trading status applicable to the transaction.
1655	MarketMakerActivity	N				
~~TBD~~2447	FastMarketIndicator	N		NEW		
1174	SecurityTradingEvent	N				Identifies an event related to the trading status
291	FinancialStatus	N				
292	CorporateAction	N				
327	HaltReason	N				Denotes the reason for the Opening Delay or Trading Halt.
328	InViewOfCommon	N				
329	DueToRelated	N				
1021	MDBookType	N				Used to relay changes in the book type
264	MarketDepth	N				Used to relay changes in Market Depth.

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
330	BuyVolume	N				
331	SellVolume	N				
332	HighPx	N				
333	LowPx	N				
31	LastPx	N				Represents the last price for that security either on a Consolidated or an individual participant basis at the time it is disseminated.
~~TBD~~2451	SettlPriceDeterminationMethod	N		NEW		
60	TransactTime	N				Trade Dissemination Time
334	Adjustment	N				
1025	FirstPx	N				Represents the price of the first fill of the trading session.
~~TBD~~2448	LinkageHandlingIndicator	N		NEW		
58	Text	N				Comment, instructions, or other identifying information.
354	EncodedTextLen	N		CHANGE		Must be set if EncodedText(355) field is specified and must immediately precede it.~~Must be set if EncodedText field is specified and must immediately precede it.~~
355	EncodedText	N		CHANGE		Encoded (non-ASCII characters) representation of the Text(58) ~~field~~ in the encoded format specified via the MessageEncoding(347) field.~~Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.~~
	Standard Trailer	Y				

5.5 FIX Message TradingSessionStatus(35=h)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	TradingSessionStatus
Message Abbreviated Name (for FIXML)	TrdgSesStat
Category	MarketStructureReferenceData
Action	__New X Change
Message Synopsis	*(no change)*

Message Elaboration	*(no change)*

To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	h
Repository Component ID	41

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y				MsgType = h (lowercase)
Component Block *<ApplicationSequenceControl>*		N				
335	TradSesReqID	N		CHANGE		Conditionally required ~~Provided for a response~~when responding to a specific Trading Session~~-~~Status Request~~-~~(35=g) ~~message (snapshot)~~.
1301	MarketID	N		CHANGE		Market for which ~~T~~trading ~~S~~session applies
1300	MarketSegmentID	N		CHANGE		Market Segment for which ~~T~~trading ~~S~~session applies
75	TradeDate	N		ADD		Business day for which trading session applies to.
336	TradingSessionID	Y		CHANGE		Identifier for ~~T~~trading ~~S~~session
625	TradingSessionSubID	N				
338	TradSesMethod	N		CHANGE		~~Method of trading:~~
339	TradSesMode	N		CHANGE		~~Trading Session Mode~~
325	UnsolicitedIndicator	N				Set to 'Y' if message is sent unsolicited as a result of a previous subscription request.
340	TradSesStatus	Y		CHANGE		~~State of the trading session~~

Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1368	TradSesEvent	N				Identifies an event related to the trading status of a trading session
~~TBD~~2447	FastMarketIndicator	N		NEW		Indicates if trading session is in fast market.
567	TradSesStatusRejReason	N		CHANGE		Use with TradSesStatus(340) = ~~"~~6 (Request Rejected)~~"~~
341	TradSesStartTime	N				Starting time of the trading session
342	TradSesOpenTime	N				Time of the opening of the trading session
343	TradSesPreCloseTime	N				Time of the pre-close of the trading session
344	TradSesCloseTime	N				Closing time of the trading session
345	TradSesEndTime	N				End time of the trading session
1785	TradSesControl	N				Indicates how control of trading session and subsession transitions are performed
387	TotalVolumeTraded	N				
60	TransactTime	N		ADD		
58	Text	N				
354	EncodedTextLen	N		CHANGE		Must be set if EncodedText(355) ~~field~~ field is specified and must immediately precede it.
355	EncodedText	N		CHANGE		Encoded (non-ASCII characters) representation of the Text(58) ~~field~~ in the encoded format specified via the MessageEncoding(347) field.
Component Block *<Instrument>*		N		CHANGE		Use if status information ~~only~~ applies only to a subset of all instruments. Use SecurityStatus(35=f) message instead for status on a single instrument.
	Standard Trailer	Y				

6 FIX Component Blocks

This proposal does not add any new component blocks and only makes extensions to existing ones.

6.1 Component MDFullGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MDFullGrp
Component Abbreviated Name (for FIXML)	Full
Component Type	_X__ Block Repeating ___ Block
Category	MarketData
Action	__New X Change
Component Synopsis	[enter the component synopsis here]
Component Elaboration	[enter the component elaboration here]
To be finalized by FPL Technical Office	
Repository Component ID	2031

Component FIXML Abbreviation: <*Full*>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
268	NoMDEntries		Y				Number of entries following.
→	*269*	*MDEntryType*	Y				Must be the first field in this repeating group.
→	*278*	*MDEntryID*	N		CHANGE		Conditionally required when maintaining an order-depth book~~, that is, when~~ (AggregatedBook~~ ~~(266) is "N"). ~~a~~Allows subsequent Incremental changes to be applied using MDEntryID(278).

→	*270*	*MDEntryPx*	N		CHANGE		Conditionally required if MDEntryType(269) is not A (Imbalance~~(A)~~), B (Trade v~~V~~olume ~~(B)~~), or C (Open ~~I~~interest~~(C)~~. ~~;~~ Conditionally required when MDEntryType(269) = Q (Auction clearing price). ~~"auction clearing price"~~
→	*423*	*PriceType*	N				
→	*Component Block <YieldData>*		N				~~Insert here the set of YieldData (yield-related) fields defined in "Common Components of Application Messages~~
→	*Component Block <SpreadOrBenchmarkCurveData>*		N				~~Insert here the set of SpreadOrBenchmarkCurveData (Fixed Income spread or benchmark curve) fields defined in Common Components of Application Messages~~
→	*40*	*OrdType*	N				Used to support market mechanism type; limit order, market order, committed principal order
→	*15*	*Currency*	N				Can be used to specify the currency of the quoted price.
→	*120*	*SettlCurrency*	N				Required for NDFs to specify the settlement currency (fixing currency).
→	*Component Block <RateSource>*		N				
→	*271*	*MDEntrySize*	N		CHANGE		Conditionally required when MDUpdateAction(279) = 0 (New~~(0)~~) and MDEntryType(269) = 0 (Bid~~(0)~~), 1 (Offer~~(1)~~), 2 (Trade~~(2)~~ ~~)~~, B (Trade ~~V~~volume~~(B)~~), or C (Open ~~I~~interest~~(C)~~). ~~Conditionally required when MDEntryType = "auction clearing price"~~
→	*Component Block <SecSizesGrp>*		N				
→	*1093*	*LotType*	N				Can be used to specify the lot type of the quoted size in order depth books.
→	*272*	*MDEntryDate*	N				
→	*273*	*MDEntryTime*	N				
→	*274*	*TickDirection*	N				
→	*336*	*TradingSessionID*	N				
→	*625*	*TradingSessionSubID*	N				

→	*326*	*SecurityTradingStatus*	N				
→	*327*	*HaltReason*	N				
→	*~~TBD~~2447*	*FastMarketIndicator*	N		NEW		
→	*276*	*QuoteCondition*	N				Space-delimited list of conditions describing a quote.
→	*277*	*TradeCondition*	N				Space-delimited list of conditions describing a trade
→	*Component Block <TradePriceConditionGrp>*		N				~~Insert here the set of SpreadOrBenchmarkCurveData (Fixed Income spread or benchmark curve) fields defined in Common Components of Application Messages~~
→	*286*	*OpenCloseSettlFlag*	N		CHANGE		Used if MDEntryType(269) = 4 (Opening Price~~(4)~~), 5 (Closing Price~~(5)~~), or 6 (Settlement Price~~(6)~~).
→	*59*	*TimeInForce*	N				For optional use when this Bid or Offer represents an order
→	*432*	*ExpireDate*	N		CHANGE		For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.
→	*126*	*ExpireTime*	N		CHANGE		For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.
→	*1629*	*ExposureDuration*	N				Conditionally required when TimeInForce(59) = A~~10~~ (Good for Time)
→	*1916*	*ExposureDurationUnit*	N				
→	*110*	*MinQty*	N				For optional use when this Bid or Offer represents an order
→	*18*	*ExecInst*	N				Can contain multiple instructions, space delimited.
→	*287*	*SellerDays*	N				
→	*37*	*OrderID*	N				For optional use when this Bid, Offer, or Trade represents an order
→	*198*	*SecondaryOrderID*	N				For optional use to support Hit/Take (selecting a specific order from the feed) without disclosing a private order id.
→	*299*	*QuoteEntryID*	N				For optional use when this Bid, Offer, or Trade represents a quote

→	*288*	*MDEntryBuyer*	N				For optional use in reporting Trades
→	*289*	*MDEntrySeller*	N				For optional use in reporting Trades
→	*~~tbd2~~ 449*	*NumberOfBuyOrders*	N		NEW		For optional use in reporting trades.
→	*~~tbd2~~ 450*	*NumberOfSellOrders*	N		NEW		For optional use in reporting trades.
→	*346*	*NumberOfOrders*	N				In an Aggregated Book, used to show how many individual orders make up an MDEntry
→	*290*	*MDEntryPositionNo*	N				Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1
→	*546*	*Scope*	N				
→	*811*	*PriceDelta*	N				
→	*828*	*TrdType*	N		CHANGE		Specifies trade type when a trade is being reported. For optional use in reporting trades. ~~Must be used when MDEntryType(269) = Trade(2).~~
→	*829*	*TrdSubType*	N		CHANGE		For optional use in reporting trades.
→	*574*	*MatchType*	N		CHANGE		For optional use in reporting trades.
→	*1115*	*OrderCategory*	N				
→	*1390*	*TradePublishIndicator*	N		CHANGE		For optional use in reporting trades.
→	*Component Block <RelatedTradeGrp>*		N		ADD		For optional use when reporting trades. Lists ~~of~~ trades related to the current market data entry, e.g. leg trades of a multi-leg trade. ~~For optional use in reporting trades.~~
→	*58*	*Text*	N				Text to describe the Market Data Entry. Part of repeating group.
→	*354*	*EncodedTextLen*	N		CHANGE		Must be set if EncodedText(355) field is specified and must immediately precede it.~~Must be set if EncodedText field is specified and must immediately precede it.~~

→	355	EncodedText	N		CHANGE		Encoded (non-ASCII characters) representation of the Text(58) ~~field~~ in the encoded format specified via the MessageEncoding(347) field.~~Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.~~
→	1023	MDPriceLevel	N				Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1
→	528	OrderCapacity	N		CHANGE		~~Designates the capacity of the firm placing the order~~
→	1024	MDOriginType	N				
→	332	HighPx	N				Used to report high price in association with trade, bid or ask rather than a separate entity
→	333	LowPx	N		CHANGE		Used to report low price in association with trade, bid or ask rather than a separate ~~entitty~~entity.
→	1025	FirstPx	N				Indicates the first price of a trading session; can be a bid, ask, or trade price.
→	31	LastPx	N				Indicates the last price of a trading session; can be a bid, ask, or trade price.
→	1592	DiscountFactor	N				
→	1020	TradeVolume	N				Used to report trade volume in association with trade, bid or ask rather than a separate entity
→	~~TBD~~2451	SettlPriceDeterminationMethod	N		NEW		
→	63	SettlType	N				
→	64	SettlDate	N				Indicates date on which instrument will settle. For NDFs required for specifying the "value date".
→	1070	MDQuoteType	N				
→	83	RptSeq	N				Used to identify the sequence number within a feed type
→	1048	DealingCapacity	N		CHANGE		~~Identifies role of dealer; A(Agent), P(Principal), R(RisklessPrincipal)~~
→	1026	MDEntrySpotRate	N				
→	1027	MDEntryForwardPoints	N				

→	*Component Block <Parties>*		N				
→	~~tbd2~~ 445	AggressorTime	N		NEW		
→	~~tbd2~~ 446	AggressorSide	N		NEW		
</Full>							

6.2 Component MDIncGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MDIncGrp
Component Abbreviated Name (for FIXML)	Inc
Component Type	_X__ Block Repeating ___ Block
Category	MarketData
Action	__New X Change
Component Synopsis	[enter the component synopsis here]
Component Elaboration	[enter the component elaboration here]
To be finalized by FPL Technical Office	
Repository Component ID	2032

Component FIXML Abbreviation: <Inc>							
Tag	*Field Name*		*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*Comments*
268	NoMDEntries		Y				Number of entries following.
→	*279*	*MDUpdateAction*	Y				Must be first field in this repeating group.
→	*1173*	*MDSubBook-Type*	N				Can be used to define a subordinate book.
→	*264*	*MarketDepth*	N				Can be used to define the current depth of the book.

→	*~~265~~269*	*MDEntryType*	N		CHANGE		Conditionally required if MDUpdateAction(279) = 0 (New~~(0~~). Cannot be changed.
→	*278*	*MDEntryID*	N		CHANGE		If specified, must be unique among currently active entries if MDUpdateAction(279) = 0 (New ~~(0~~);~~,~~ must be the same as a previous MDEntryID(278) if MDUpdateAction(279) = 2 (Delete ~~(2~~);~~, and~~ must be the same as a previous MDEntryID(278) if MDUpdateAction(279) = 1 (Change ~~(1~~) and MDEntryRefID(280) is not specified;~~,~~ or must be unique among currently active entries if MDUpdateAction(279) = 1 (Change~~(1~~) and MDEntryRefID(280) is specified.~~.~~
→	*280*	*MDEntryRefID*	N		CHANGE		If MDUpdateAction(279) = 0 (New~~(0~~), for the first ~~M~~market ~~D~~data ~~E~~entry in a message, either this field or a security ~~S~~symbol must be specified. If MDUpdateAction(279) = 1 (Change~~(1~~), this must refer to a previous MDEntryID(278).
→	*1500*	*MDStreamID*	N				
→	*Component Block <Instrument>*		N				~~Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"~~
→	*Component Block <UndInstrmtGrp>*		N				~~Insert here the set of SpreadOrBenchmarkCurveData (Fixed Income spread or benchmark curve) fields defined in Common Components of Application Messages~~
→	*Component Block <InstrmtLegGrp>*		N				
→	*291*	*FinancialStatus*	N				
→	*292*	*CorporateAction*	N				

→	*270*	*MDEntryPx*	N		CHANGE		Conditionally required when MDUpdateAction(279) = 0 (New~~(0)~~) and MDEntryType(269) is not A (Imbalance~~(A)~~), B (Trade ~~V~~volume ~~(B)~~), or C(Open ~~I~~interest ~~(C)~~). Conditionally required when MDEntryType(269) = ~~"a~~Q (Auction clearing price).
→	*423*	*PriceType*	N				
→	*Component Block <YieldData>*		N		CHANGE		~~Insert here the set of YieldData (yield-related) fields defined in Common Components of Application Messages~~
→	*Component Block <SpreadOrBenchmark CurveData>*		N		CHANGE		~~Insert here the set of SpreadOrBenchmarkCurveData (Fixed Income spread or benchmark curve) fields defined in Common Components of Application Messages~~
→	*40*	*OrdType*	N				Used to support market mechanism type; limit order, market order, committed principal order
→	*15*	*Currency*	N				Can be used to specify the currency of the quoted price.
→	*120*	*SettlCurrency*	N				Required for NDFs to specify the settlement currency (fixing currency).
→	*Component Block <RateSource>*		N				
→	*271*	*MDEntrySize*	N		CHANGE		Conditionally required when MDUpdateAction(279) = 0 (New~~(0)~~) and MDEntryType(269) = 0 (Bid~~(0)~~), 1 (Offer~~(1)~~), 2 (Trade~~(2)~~)), B (Trade ~~V~~volume~~(B)~~), or C (Open ~~I~~interest~~(C)~~). ~~Conditionally required when MDEntryType = "auction clearing price"~~
→	*Component Block <SecSizesGrp>*		N				
→	*1093*	*LotType*	N				Can be used to specify the lot type of the quoted size in order depth books.
→	*272*	*MDEntryDate*	N				
→	*273*	*MDEntryTime*	N				
→	*274*	*TickDirection*	N				
→	*336*	*TradingSession~~-~~ID*	N				

→	*625*	*TradingSessionSubID*	N				
→	*326*	*SecurityTradingStatus*	N				
→	*327*	*HaltReason*	N				
→	*~~TBD~~2447*	*FastMarketIndicator*	N		NEW		
→	*276*	*QuoteCondition*	N				Space-delimited list of conditions describing a quote.
→	*277*	*TradeCondition*	N				Space-delimited list of conditions describing a trade
→	*Component Block <TradePriceConditionGrp>*		N				
→	*828*	*TrdType*	N		CHANGE		For optional use in reporting trades.
→	*829*	*TrdSubType*	N		CHANGE		For optional use in reporting trades.
→	*574*	*MatchType*	N		CHANGE		For optional use in reporting trades.
→	*1115*	*OrderCategory*	N				
→	*1390*	*TradePublishIndicator*	N		CHANGE		For optional use in reporting trades.
→	*Component Block <RelatedTradeGrp>*		N		ADD		For optional use when reporting trades. Lists ~~of~~ trades related to the current market data entry, e.g. leg trades of a multi-leg trade. ~~For optional use in reporting trades.~~
→	*286*	*OpenCloseSettlFla-g*	N		CHANGE		Used if MDEntryType(269) = 4~~(~~ Opening ~~P~~price~~(4)~~, 5 (Closing ~~P~~price~~(5)~~), or 6 (Settlement ~~P~~price~~(6)~~).
→	*59*	*TimeInForce*	N				For optional use when this Bid or Offer represents an order
→	*432*	*ExpireDate*	N		CHANGE		For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.
→	*126*	*ExpireTime*	N		CHANGE		For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.

→	*1629*	*ExposureDuration*	N		CHANGE		Conditionally required when TimeInForce(59) = 10 (Good for Time).~~Conditionally required when TimeInForce(59)=10 (Good for Time)~~
→	*1916*	*ExposureDuration Unit*	N				
→	*110*	*MinQty*	N				For optional use when this Bid or Offer represents an order
→	*18*	*ExecInst*	N				Can contain multiple instructions, space delimited.
→	*287*	*SellerDays*	N				
→	*37*	*OrderID*	N				For optional use when this Bid, Offer, or Trade represents an order
→	*198*	*SecondaryOrderID*	N				For optional use to support Hit/Take (selecting a specific order from the feed) without disclosing a private order id.
→	*299*	*QuoteEntryID*	N				For optional use when this Bid, Offer, or Trade represents a quote
→	*1003*	*TradeID*	N				For optional use in reporting Trades
→	*288*	*MDEntryBuyer*	N				For optional use in reporting Trades
→	*289*	*MDEntrySeller*	N				For optional use in reporting Trades
→	*~~TBD~~ 2449*	*NumberOfBuyOrders*	N		NEW		For optional use in reporting trades.
→	*~~TBD~~ 2450*	*NumberOfSellOrders*	N		NEW		For optional use in reporting trades.
→	*346*	*NumberOfOrders*	N				In an Aggregated Book, used to show how many individual orders make up an MDEntry
→	*290*	*MDEntryPosition-No*	N				Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1
→	*546*	*Scope*	N				
→	*811*	*PriceDelta*	N				
→	*451*	*NetChgPrevDay*	N				
→	*58*	*Text*	N				Text to describe the Market Data Entry. Part of repeating group.

→	*354*	*EncodedTextLen*	N		CHANGE		Must be set if EncodedText(355) field is specified and must immediately precede it.~~Must be set if EncodedText field is specified and must immediately precede it.~~
→	*355*	*EncodedText*	N		CHANGE		Encoded (non-ASCII characters) representation of the Text(58) ~~field~~ in the encoded format specified via the MessageEncoding(347) field.~~Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.~~
→	*1023*	*MDPriceLevel*	N				
→	*528*	*OrderCapacity*	N				
→	*1024*	*MDOriginType*	N				
→	*332*	*HighPx*					
→	*333*	*LowPx*	N				
→	*1025*	*FirstPx*	N				Indicates the first price of a trading session; can be a bid, ask, or a trade price.
→	*31*	*LastPx*	N				Indicates the last price of a trading session; can be a bid, ask, or a trade price.
→	*1592*	*DiscountFactor*	N				
→	*1020*	*TradeVolume*	N				
→	*~~TBD~~ 2451*	*SettlPriceDeterminationMethod*	N		NEW		
→	*63*	*SettlType*	N				
→	*64*	*SettlDate*	N				Indicates date on which instrument will settle. For NDFs required for specifying the "value date".
→	*483*	*TransBkdTime*	N				For optional use in reporting Trades. Used to specify the time of trade agreement for privately negotiated trades.
→	*60*	*TransactTime*	N				For optional use in reporting Trades. Used to specify the time of matching.

→	~~TBD~~ 2445	*AggressorTime*	N		NEW		Entry time of the incoming order that triggered the trade
→	~~TBD~~ 2446	*AggressorSide*	N		NEW		
→	1070	*MDQuoteType*	N				
→	83	*RptSeq*	N				Allows sequence number to be specified within a feed type
→	1048	*DealingCapacity*	N		CHANGE		~~Identifies role of dealer; A(Agent), P(Principal), R(RisklessPrincipal).~~
→	1026	*MDEntrySpotRate*	N				
→	1027	*MDEntryForward Points*	N				
→	*Component Block <StatsIndGrp>*		N				
→	*Component Block <Parties>*		N				
</Inc>							

6.3 Component MarketSegmentScopeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MarketSegmentScopeGrp
Component Abbreviated Name (for FIXML)	MktSegScope
Component Type	X Block Repeating Block
Category	Common
Action	New X Change
Component Synopsis	~~C~~conveys a list of markets and, optionally, their market segments. Note that the component MarketSegmentGrp exists, but is not useful for this purpose, as it conveys additional information not appropriate in this context.
Component Elaboration	[enter the component elaboration here]
To be finalized by FPL Technical Office	

Repository Component ID	2198

7 Category Changes

To be completed at the time of the proposal – all information provided is stored in the repository	
Category Name	[enter the category name here]
Section	__PreTrade __Trade __PostTrade __Infrastructure
Category Synopsis	[enter the category synopsis here]
Category Elaboration	[enter the category elaboration here]
To be finalized by FPL Technical Office	
Category Filename	

Appendix A - Data Dictionary

[HERE] - check all entries are properly added to msg/components

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
~~TBD~~2445	AggressorTime	NEW	UTCTimestamp	Timestamp of aggressive order or quote resulting in match event.	AgrsrTm	Add to components <MDIncGrp>, <MDFullGrp>
~~TBD~~2446	AggressorSide	NEW	c~~C~~har	Side of aggressive order or quote resulting in match event. [Uses enums from Side(54)]	AgrsrSide	Add to components <MDIncGrp>, <MDFullGrp>
~~TBD~~2447	FastMarketIndicator	NEW	Boolean	Indicates if the instrument is in "fast market" state. [Elaboration: A "fast market" is a state in which market rules are applied to instrument(s) or entire trading session when market events causes significant price movements due to public information.]	FastMktInd	Add to messages MarketDataRequest, SecurityMassStatus, SecurityStatus, TradingSessionStatus, Add to components <MDIncGrp>, <MDFullGrp>
~~TBD~~2448	LinkageHandlingIndicator	NEW	Boolean	Indicate whether linkage handling is in effect for an instrument or not.	LnkgHandlInd	Add to message SecurityStatus
~~TBD~~2449	NumberOfBuyOrders	NEW	int	Number of buy orders involved in a trade.	NumOfBuyOrds	Add to components <MDIncGrp>, <MDFullGrp>
~~TBD~~2450	NumberOfSellOrders	NEW	int	Number of sell orders involved in a trade.	NumOfSellOrds	Add to components <MDIncGrp>, <MDFullGrp>
~~TBD~~2451	SettlPriceDeterminationMethod	NEW	i~~I~~nt	Calculation method used to determine settlement price.	SettlPxDtrmnMeth	Add to message SecuritStatus Add to components

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				Valid Values: 0 = Unknown (Symbolic name: [Unknown]) 1 = Last trade price (Symbolic name: [LastTradePrice]) 2 = Last bid price (Symbolic name: [LastBidPrice]) 3 = Last offer price (Symbolic name: [LastOfferPrice]) 4 = Mid price [Elaboration] ~~Average~~ The price at the mid-point between last bid and last offer price. (Symbolic name: [MidPrice]) 5 = Average of last trade prices [Elaboration] The ~~A~~average price across a bi-laterally agreed number of trades, e.g. last five trades. (Symbolic name: [AverageLastTradePrice]) 6 = Average of last trade period [Elaboration] Average price across bi-laterally agreed time period, e.g. last minute of trading (Symbolic name: [AverageLastTradePeriod]) 7 = Underlying price [Elaboration] Based on price of underlying instrument		<MDIncGrp>, <MDFullGrp>

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				(Symbolic name: [UnderlyingPrice]) 8 = Calculated price [Elaboration]Other calculation method, e.g. theoretical price (Symbolic name: [CalculatedPrice]) 9 = Manual price [Elaboration]Manually entered price (Symbolic name: [ManualPrice]) Values "100" and above are reserved for bilaterally agreed upon user defined enumerations.		
60	TransactTime	ADD	UTCTime stamp	Timestamp when the business transaction represented by the message occurred.	TxnTm	Add to message TradingSessionStatus
75	TradeDate	ADD CHANGE	LocalMkt Date	Indicates date of trading day ~~trade referenced in this message in YYYYMMDD format~~. Absence of this field indicates current day (expressed in local time at place of trade).	TrdDt	Add to messages TradingSessionStatus SecurityStatus SecurityMassStatus

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
269	MDEntryType	CHANGE	Char	Type of ~~M~~market ~~D~~data entry. Valid Values: 0=Bid 1=Offer 2=Trade 3=Index Value 4=Opening Price 5=Closing Price … ~~TBD(*provisionally assigned value "e"*)~~ e=Previous ~~C~~closing ~~P~~price (Symbolic name: [Previous-ClosingPrice])	Typ	
277	TradeCondition	CHANGE	MultipleStringValue	Space-delimited list of conditions describing a trade Valid Values: A = Cash (only) Market B = Average Price Trade C = Cash Trade (same day clearing) … 3 = Multi Asset Class Multileg Trade … ~~TBD(*provisionally assigned value "AU"*)~~ AU = Trade through exempt [Elaboration] Trade ignored prices on away markets. (Symbolic name: [TradeThroughExempt])	TrdCond	Correction of typo in value 3 will lead to change of symbolic name which also affects FIXwiki.

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				~~TBD(provisionally assigned value "AW")~~ AW= Last auction price [Elaboration] Trade represents outcome of last auction (Symbolic name: [LastAuctionPrice]) ~~TBD(provisionally assigned value "AX")~~AX = High price [Elaboration] Trade establishes new high price for the session (Symbolic name: [HighPrice]) ~~TBD(provisionally assigned value "AY")~~AY = Low price [Elaboration] Trade establishes new low price for the session (Symbolic name: [LowPrice]) ~~TBD(provisionally assigned value "AZ")~~AZ = Systematic internalizer [Elaboration] Trade conducted by systematic internalizer (Symbolic name: [SystematicInternalizer]) ~~TBD(provisionally assigned value "BA")~~ ~~=~~BA Away market [Elaboration] Trade conducted on away		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				market (Symbolic name: [AwayMarket]) ~~TBD(*provisionally assigned value "BB"*)~~BB = Mid-point price [Elaboration] Trade represents current midpoint price (Symbolic name: [MidpointPrice]) ~~TBD(*provisionally assigned value "BC"*)~~BC = Traded before issue date [Elaboration] Trade conducted during subscription phase of new issue (Symbolic name: [TradedBeforeIssueDate]) ~~TBD(*provisionally assigned value "BD"*)~~ BD= Previous closing price [Elaboration] Trade represents closing price of previous business day (Symbolic name: [PreviousClosingPrice]) ~~TBD(*provisionally assigned value "BE"*)~~BE = National Best Bid and Offer [Elaboration] Trade price within National Best Bid and Offer (NBBO) (Symbolic name: [NationalBestBidOffer])		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
336	TradingSessionID	CHANGE	String	Identifier for a ~~T~~trading ~~S~~session. A trading session spans an extended period of time that can also be expressed informally in terms of the trading day. Usage is determined by market or counterparties. To specify good for session where session spans more than one calendar day, use TimeInForce = 0 (Day) in conjunction with TradingSessionID(336). Bilaterally agreed values of data type "String" that start with a character can be used for backward compatibility. Valid Values: 1 = Day 2 = HalfDay 3 = Morning 4 = Afternoon 5 = Evening 6 = After-hours ~~TBD(provisionally assigned value "7")~~7 = Holiday (Symbolic name: [Holiday])	SesID	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
779	LastUpdateTime	ADD	UTCTimestamp	Timestamp of last update to data item (or creation if no updates made since creation).	LastUpdateTm	Add to component MarketDataSnapshotFullRefresh
1174	SecurityTradingEvent	CHANGE	Int	Identifies an event related to a SecurityTradingStatus(326). An event occurs and is gone, it is not a state that applies for a period of time. Valid Values: 1 = Order imbalance, auction is extended 2 = Trading resumes (after Halt) 3 = Price Volatility Interruption 4 = Change of Trading Session 5 = Change of Trading Subsession 6 = Change of Security Trading Status 7 = Change of Book Type 8 = Change of Market Depth ~~TBD(*provisionally assigned value "9"*)~~9 = Corporate action (Symbolic name: [CorporateAction])	SecTrdEvnt	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1178	MDSecSizeType	CHANGE	Int	Specifies the type of secondary size. Valid Values: 1 = Customer [Elaboration] Quantity of retail investors. ~~TBD(*provisionally assigned value "2"*)~~2 = Customer professional [Elaboration] Quantity of high-volume investors acting similar to broker-dealers. (Symbolic name: [CustomerProfessional]) ~~TBD(*provisionally assigned value "3"*)~~3 = Do not trade through [Elaboration] Quantity that cannot trade through the away markets. (Symbolic name: [DoNotTradeThrough])	MDSecSizeType	
1301	MarketID	CHANGE	String	Identifies the ~~M~~market	MktID	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1477	NewsRefType	CHANGE	Int	Type of reference to another News(35=B) ~~M~~message item. ~~Defines if the referenced news item is a replacement, is in a different language, or is complimentary.~~ Valid Values: 0 = Replacement [Elaboration] The news item replaces the referenced news item which is removed. 1 = Other ~~L~~language [Elaboration] The news item is identical to the referenced news item in content but uses a different language 2 = Complimentary [Elaboration] The news item represents additional information regarding the referenced news item. ~~(TBD(3)~~3 = Withdrawal [Elaboration] Withdrawal of the referenced news item, e.g. to correct an error. (Symbolic name: [Withdrawal])	RefTyp	
NA	<MarketSegmentScopeGrp>	ADD			<MktSegScope>	Add to message MarketDataRequest
NA	<RelatedTradeGrp>	ADD			<ReltdTrd>	Add to components <MDFullGrp>, <MDIncGrp>

Appendix B - Glossary Entries

Term	Definition	Field where used
Linkage Handling	In the US options markets, it is normally not allowed to trade through another market, i.e. customer orders must not be matched locally if an away market currently has a better price. The order is then locked to a local market maker who can then attempt to get the better price at the away market and then match the locked order at that price. The associated processes are called linkage handling and may be active or inactive for a given instrument.	LinkageHandlingIndicator(~~TBD~~2448)

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Linkage	Lnkg	LinkageHandlingIndicator(~~TBD~~2448)
Aggressor	Agrsr	AggressorSirde(2446)

Appendix D - Usage Examples

NONE