Global Technical Committee and CME Group

CME Regulatory Trade Reporting Extensions

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Document History

Revision	Date	Author	Revision Comments
r0.1	8/4/2014	Dean Kauffman for CME Group	Initial draft based on internal gap analyses.
r0.2	8/6/2014	Dean Kauffman for CME Group	Added flow diagrams.
r0.3	8/8/2014	Dean Kauffman for CME Group	Many updates based on feedback. Added sections on PartyIDSources, adding InstrmtExt to TCR, extending ReferenceEntityTYpe(1956) with the entire ISDA taxonomy, allocation of upfront payments and party classification for Canada regulators. Added Appendix E with the current list of ISDA Credit Transaction Types. Replaced the flow diagrams for Collateral Reporting and Allocations.
r0.4	8/12/2014	Dean Kauffman for CME Group	Fixed a few typos. Changed PartyIDSource proposal for mapping "Client code" to D (Proprietary). Added message usage text for TransactionID(2485tbd) and FirmTransactionID(2484tbd) to clarify and added them to the message flow. Enhanced elaborations of values 3 and 4 of CollAsgnReason(895) to indicate "deposit" versus "withdrawal". Tightened the swap package proposal by removing <PkgTrdIDGrp> etc. by using other fields and components. Added a section on recommended practices and changed the flows to coincide. Justified the addition of VenueType(1430) to Allocation messages since the policy is not to load up trade-related details in these messages. Added quoted regulation verbiage to PartySubIDType(803) values for Swap Dealer and Derivative Dealer. Moved identifying the locale of Reporting Entity to its own type.

Revision	Date	Author	Revision Comments
			Added standard descriptive text to the ReferenceEntityType(1956) change in DD.
			Updated the message and component tables to show the usage text being removed.
			Improved the elaboration of AssetType(1940) and its clones.
r0.5	9/12/2014	Dean Kauffman for CME Group	Omit TradeID(1003) in the package summary TCR.
			Fix typo in the Allocations figure.
			Remove FIXML abbreviations for ExtendedTextLen(354) generally.
			Remove section 2.7.2 and Appendix E ReferenceEntityType. Enhanced description of ReferenceEntityType(1956), ContractualMatrixSource(40043) and synopsis of FinancingContractualMatrixGrp component to clarify usage.
			Add new components LegFinancingDetails, LegFinancingContractualDefinitionsGrp, LegFinancingTermSupplementGrp and LegFinancingContractualMatrixGrp to support strategies of CDS. Added the new components to InstrmtLegGrp and TrdInstrmtLegGrp for support in the Allocation, Collateral, Confirmation, Position, SecurityDefinition and TradeCapture messages.
			Add another PartySubIDType for Canada – Exempt from recognition as a clearing agency.
			Change PartySubIDType of "Reporting Entity Locale" to "Reporting Entity Location".
			Add ProductGroup(tbd), LegProductGroup(tbd) and UnderlyingProductGroup(tbd).
			Add requirements for enhancing LocaleOfIssue(472).
r0.6	9/18/2014	Dean Kauffman for CME Group	Updated per GTC resubmission review:
			Changed ProductGroup, LegProductGroup and UnderlyingProductGroup to AssetGroup, LegAssetGroup and UnderlyingAssetGroup

Revision	Date	Author	Revision Comments
	9/23/2014		respectively. Clarified data dictionary description that this is a high level grouping that can be used to group Product/SecurityType or AssetClass. Added existing InstrumentExtension component to TradeCaptureReport, TradeCaptureReportAck and TradeCaptureReportRequestAck messages. See sections 2.7, 5.11 and 5.12.
	9/26/2014	R. Shriver	Created ASBUILT and assigned IDs.
	11/18/2014		Removed OptimisedImplicitBlockRepeating components from the repository. Changed InstrmtLegGrp(ID=2019) and UndInstrmtGrp(ID=2066) components to BlockRepeating and set InstrumentLeg and UnderlyingInstrument components to inlined component reference within the corresponding components only. Added section 3.5 to capture this change that has impact for FIXML Schema users.

1 Introduction

In CME Group's various implementations related to satisfying regulatory requirements of the Dodd-Frank Act and similar regulations in Europe and Canada, it has identified a small number of gaps and enhancements needed to the FIX standard in order to complete its work. This proposal attempts to close those gaps relative to four broad areas:

- Providing collateral deposit management for member firms related to cleared trades

- To standardize reporting of collateral information to trade repositories

- Managing post-trade clearing and reporting of packaged swaps

- Coordinating the linkage of identifiers and credit approval status of post-clearing allocation

In addition we include a small number of miscellaneous proposals to close gaps encountered during implementation and a small extension relative to Canadian party classification.

The proposed changes and the Extension Pack resulting from this proposal will also make a change to the FIXML standard and resulting FIXML schemas. The previous concept of "optimized implicit block repeating" (OIBR) components will no longer be supported. Only two components are affected by this change, one of them being enhanced by this proposal and being the reason for the complete removal of OIBR (see section 3.5 for technical details). The related concept of "inlined component reference (ICR)" was introduced and approved at the end of 2011 to make additional usages of OIBR obsolete. Detailed technical information on the ICR concept can be found in Appendix D of the EP105 (Parties Reference Data Proposal) gap analysis (http://www.fixtradingcommunity.org/pg/file/fplpo/read/34004/ep105-parties-reference-data-enhancements).

2 Business Requirements

2.1 Collateral Management

CME is currently developing a collateral management facility to enable clearing member firms to collateralize assets held by the clearing house through FIX messaging. The initial release of the facility will support deposits and withdrawals of cash, securities and letters of credit. In reviewing standard FIX messages a number of gaps were identified:

- Both the member firm and the clearing house will each have initiated a business transaction related to collateral assignment and its acceptance. We propose adding fields to the collateral messages to exchange the business entity transaction identifiers which are assigned for the life of the transaction.
- In the business workflow there is often a third party involved in handling the deposit or withdrawal. That party may have an idenfier confirming that assets have been moved and we need to capture and exchange that information.
- And because a third party is involved the CCP cannot immediately "accept" an assignment request but must wait for third-party confirmation. Thus we are introducing a "pending" status prior to "accepting" or "rejecting".

- There are occasions when a deposit or withdrawal may be "accepted" by the CCP but leaves the collateral position in a state where futher action is needed by the member firm. This is communicated through a new "accepted with warning" status.
- The date fields in the collateral messages are all borrowed from trading messages but have subtly different use. So we have added and enhanced the usage descriptions to clarify.
- We need to report collateral valuation in the assignment response, so we have added the CollateralAmountGrp component to the CollateralResponse message.
- Finally we need to capture and report the asset attributes of the collateral position without necessarily identifying the individual securities. The new risk aggregation taxonomy fields would appear to be appropriate but currently they only cover derivative assets. We propose extending the taxonomy fields to include non-derivative assets as follows:

Figure 1. Asset Taxonomy Extensions

Proposed extensions are noted in red.

AssetClass (int)	AssetSubClass (int)	AssetType (String)
1 = Interest rate	1 = Single currency 2 = Cross currency	• LIBOR or other floating rate index • ISO 4217 Currency code • *Other values may be used by mutual agreement*
2 = Currency	3 = Basket [for multi-currency]	• ISO 4217 Currency code • G7, G20, etc. standard "grouping" • *Other values may be used by mutual agreement*
3 = Credit	4 = Single name 5 = Credit index 6 = Index tranche 7 = Credit basket	• Corporate • Sovereign • CDX • CDX Structured • iTraxx • iTraxx Structured • *Other values may be used by mutual agreement*
4 = Equity	9 = Common 10 = Preferred 11 = Equity index 12 = Equity basket	• S&P500 or other index • *Other values may be used by mutual agreement*
5 = Commodity	13 = Metals 14 = Bullion 15 = Energy 16 = Commodity index 17 = Agricultural 18 = Environmental 19 = Freight	• Non-precious • Precious • Oil • Natural Gas • Coal • Electricity • Inter-Energy • Grans • Oil Seeds • Dairy • Livestock • Forestry • Softs • Weather • Emissions • Warehouse receipts • *Other values may be used by mutual agreement*
6 = Other	8 = Exotic	
\<tbd\> = Cash		
\<tbd\> = Debt	\<tbd\> = Government \<tbd\> = Agency \<tbd\> = Corporate \<tbd\> = Financing \<tbd\> = Money Market \<tbd\> = Mortgage \<tbd\> = Municipal	• Bill • Bond • Note • Floating rate • Strip • Index linked • Discount note • Mortgage backed • Benchmark note • *Other values may be used by mutual agreement*
\<tbd\> = Fund	\<tbd\> = Mutual fund \<tbd\> = Collective Investment Vehicle \<tbd\> = Investment Program \<tbd\> = Specialized Account Program	• *Other values may be used by mutual agreement*
\<tbd\> = Loan Facility	\<tbd\> = Term Loan \<tbd\> = Bridge Loan \<tbd\> = Letter of Credit	• *Other values may be used by mutual agreement*

2.2 Collateral Reporting

European Union's EMIR regulatory requirements include reporting collateral valuations. While the standard FIX PositionReport would seem to be an appropriate vehicle for the report there are reasons to prefer CollateralReport:

- The requirement is to report the valuation of collateral per collateralized asset class – either a position created by a single trade or by a portfolio of trades, e.g. Firm ABC's IRS portfolio with broker XYZ is collateralized at USD 123,000,000. The PositionReport on the other hand is structured to report a position per security held, e.g. Firm ABC has on deposit par amount USD 130,000,000 of CUSIP 912828123 with a value of USD 123,000,000.
- The regulation calls for the report to be issued to the trade repository either by the holder of the collateralized asset or by a third party identifying the holder of the collateral. PositionsReport is meant to be issued by the depository.

Thus using CollateralReport for this requirement avoids overloading PositionReport with non-standard party roles and a purpose that does not satisfy the requirement.

Enhancements we propose to make CollateralReport suitable for regulatory reporting are:

- Add the CollateralAmountGrp component for collateral valuation.
- Add the RegulatoryTradeIDGrp component in order to specify trade or position USI/UTI for which collateral is being posted.
- Add a new value of "Post-trade valuation" to TrdRegTimestampType.
- Add all the new CollateralResponse fields, components and usage descriptions so that the messages are aligned – CollateralAmountGrp component, RegulatoryTradeIDGrp component, WireReference(2486tbd), TradeDate(75), TransactionID(2485tbd) and FirmTransactionID(2484tbd).

2.3 Party Identifier Sources

From the beginning of our compliance efforts for the Dodd-Frank regulations and similar regulations in Europe and Canada we have taken the position that the industry should support only Legal Entity Identifiers (LEI). But in our discussions with clients and regulators we find the LEI not universally accepted and we need an answer to how the party identifiers termed "Interim identifier" and "Client code" in industry documents map to FIX. To resolve the gap we propose a new value for PartyIDSource(447) – Interim identifier [An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned] and wish to update the elaboration for D (Proprietary / Custom code) to ensure that it encompases Client code [Custom client code used between counterparties, trading platforms and repositories and other proprietary schemes].

2.4 CollateralReportAck

In the requirements for reporting of collateral information to repositories, it was determined that an explicit acknowledgement of the CollateralReport is needed. The repository needs to be able to provide a positive and negative response, especially if the CollateralReport message needs to be rejected. Currently there are no explicit means to reject the CollateralReport except with a BusinessMessageReject. The BusinessMessageReject is no appropriate for the requirements.

To meet this requirement we also propose a new message to be called CollateralReportAck. It is meant to be light-weight and to be appropriate for both positive and negative responses for the CollateralReport.

2.5 Swap Package Clearing and Reporting

For economic and risk reasons OTC Derivative trading firms have identified the "packaged swap trade" as a way to prevent incorrect breaches of credit limits when approximately risk-equivalent multi-trade changes to positions are transacted in the market. Participants in the market are executing packages of transactions that include multiple trades in order to achieve a specific risk profile or to manage the size of a given portfolio, e.g. portfolio maintenance.

Risk-limit checks are performed in the pre-trade and trade space on the package rather than on individual trades and then the group of trades is filled all-or-none. Once filled the package must again be presented to clearing as an atomic unit, as opposed to individual trades. Once cleared the package relationship must be maintained in the individual trades and subtrades as they are split apart for allocation and reporting to the repositories.

The alternatives that were considered are these:

Approach	Pros	Cons
1. Single Multileg TCR – Submit multiple trades through one TCR with each trade occupying one leg.	• All elements are already supported.	• Some "trades" are already multileg strategies and it would be difficult to differentiate strategies from outright trades in the package. • True multileg or strategy trades are spread-priced or priced at the "overall" level whereas packaged trades are individually priced with no "overall" price for the package.
2. <Batch> Header – Submit the individual trades to clearing through multiple TCRs wrapped in the FIXML <Batch> element. The first TCR of the batch would contain credit approval of the package as a whole and subsequent TCRs would each report one filled trade.	• The <Batch> is already supported in FIXML. • It would be easy to implement within a short timeframe.	• The <Batch> header is generic in that it is used by all FIXML messages. We should avoid adding business logic such as risk parameters and approval status. • The <Batch> header concept is not available in FIX Tag=Value so the approach is not portable. • The size of a batched message is infinitely large.
3. Series of Packaged Trades – Submit a stream of TCRs to	• A single new component and a few new fields would be	• The receiver of a series of related trades would need to

Approach	Pros	Cons
clearing. The first TCR of the stream would contain credit approval of the package as a whole and subsequent TCRs would each report one filled trade.	needed at the root level to implement. • It would be easy to implement within a short timeframe for both FIXML and FIX Tag=Value.	maintain state across a stream of individual messages which may not all arrive.
4. TradeMatchReport – Send multiple trades with one TMR.	• TMR already supports sending multiple trades in one message.	• While the TMR message is efficient for representing a match event it is not efficient for use with packages since each trade in a package has a unique instrument. • The message will still need to be extended for USI/UTI, credit approval, etc. • TMR does not have a trade-level ExecID. • It was not intended for use between a SEF and a clearing house. • Platforms will have to code to a new message.
5. <TradePackage> Container – Define a new business container to wrap multiple TCRs instead of using the <Batch> element.	• We would be free to include business concepts like credit approval through element attributes. • TCRs would still be used to report trades.	• It would be difficult to generate a schema with existing tools and infrastructure. • The approach would not be portable to FIX Tag=Value.
6. New Message – Define a new message that will include a Trade object instead of a TCR.	• This will give us an elegant solution to handle trade packages, potfolios, etc. • We would not need all the elements supported by TCR which has grown over a period of time beyond what is needed for clearing and reporting.	• Platforms will have to code to a new message.

The solution we propose is a combination of **2)** and **3)** above – **<Batch> Header** for FIXML implementations will be used unchanged and **Series of Packaged Trades** will be used for FIX Tag=Value implementations. To support these approaches we introduce two new fields at the root of TCRs – TradeNumber(2490tbd) (the ordinal number of a trade within a series of related trades or package) and

PackageID(2489tbd) (a unique identifier assigned by the SEF on submission to clearing and carried through clearing to the trade repository).

The package-level TCR – which does not report a "trade" per se but a "package" – carries the credit approval value for the package returned from risk analysis in RiskLimitCheckStatus(2343) and a new TrdType(828) value of "Package" to differentiate it from the subsequent enclosed trades.

This table summarizes field usage:

> **The introductory TCR in the batch or stream reports the elements common to the package but is not a trade per se:**
> * TradeReportID(571):   unique trade report identifier / omit TradeID(1003)
> * PackageID(2489tbd):   assigned by the submitter
> * TrdType(828):   <tbd> "Package" to clarify the TCR's role in the stream
> * TotNumTradeReports(748):   the count of trades in the package not including the introductory TCR
> * RiskLimitCheckStatus(2343):   status of the risk limit check performed on the package
> * **TrdCapRptSideGrp[1]**
>   * o   Side(54):   7 "Undisclosed"
>   * o   **Parties:**   All parties common to the stream of trades
>   * o   **RelatedTradeGrp:**   (Optional) The list of trade entity identifiers in the package

> **Each of the real trades follows the introductory TCR in separate TCRs:**
> * TradeID(1003) or TradeReportID(571):   unique trade identifier
> * PackageID(2489tbd):   the same value as in the introductory TCR
> * TrdType(828):   omitted or any appropriate value **except** <tbd> "Package"
> * TradeNumber(2490tbd):   the ordinal trade number within the series of TCRs
> * TotNumTradeReports(748):   the count of trades in the package not including the introductory TCR
> * **TrdCapRptSideGrp[1]**
>   * o   Side(54):   1 "Buy" or 2 "Sell"
>   * o   **Parties:**   Buyer or Seller and other parties appropriate to the side
> * **TrdCapRptSideGrp[2]** (optional)
>   * o   Side(54):   1 "Buy" or 2 "Sell"
>   * o   **Parties:**   Buyer or Seller and other parties appropriate to the side

See Section 4.3 for examples.

2.6 Allocation Message Enhancements

A number of gaps relative to CFTC regulations have been identified when handling Allocation messages exchanged after clearing. Clearing certainty status is needed in the instruction and report to support opposing values in effect for the executing firm and claiming firm and to indicate whether the trade has been pre-screened for risk. Gaps in the acknowledgement messages for capturing regulatory identifiers and for internal routing also need to be closed.

2.6.1 AllocationInstruction and AllocationReport

At the root level:
* Add clearing certainty risk limit check status

- Add type of trading venue

At the allocation instance level:
- Add Clearing certainty risk limit check status

2.6.2 AllocationInstructionAck and AllocationReportAck

At the root level:
- Add regulatory trade identifiers

- Add the instrument component, particularly asset taxonomy and swap parameters.

At the allocation instance level:
- Add clearing certainty risk limit check identifier, type and status

Challenge:
We are aware that replacing the unenclosed fields Product(460) and SecurityType(167) in the Ack messages with the standard Instrument component which contains them presents a potential challenge to existing installations. These fields appear at the base message level in both messages we propose replacing them with the Instrument component which will also appear at the base. In FIX Tag=Value implementations tag position is unimportant both at the base and in non-repeating components at the base, so the change we propose would be transparent. However in FIXML implementations the position of elements (components) does matter but the position of attributes (tags) within elements does not matter as long as they appear within the appropriate element. Deprecating Product(460) and SecurityType(167) from the base will not remove them from the standard for existing implementations. It is incumbent on the publisher of a new FIXML ROE document to emphasize their expectations if they expect @Prod and @SecTyp to appear in the <Instrmt> element rather than in the base.

2.7 InstrumentExtension component

The existing InstrumentExtension component was added to FIX 4.4 as a new component but it was only added to the TradeCatureReportRequest(35=AD) message (amoung other messages). The requirement is to add this existing component to the TradeCaptureReport(35=AE) message also to support the ability to specify additional instrument attributes related to Dodd-Frank trade reporting. For completeness the component should be added to the corresponding acknowledgement messages as well.

2.8 Miscellaneous

2.8.1 InstumentExtension component in TradeCaptureReport

An outstanding GAP for SDR calls for InstrAttribType(871) in TCR. The field is nested in the AttrbGrp component within the InstrumentExtension component which was added to TCRReq in EP186 but not to TCR. Thus we are adding the InstrumentExtension component to TCR.

2.8.2 ISDA Credit Matrix Transaction Type

As part of CFTC's data harmonization in SDR we are required to report the ISDA credit matrix transaction type for cleared trades. The appropriate FIX field for mapping this element is ContractMatrixTerm(40045) within the FinancingDetails component. We propose enhancing the

description of ContractualMatrixSource(40043) and the synopsis of the FinancingContractualMatrixGrp component to clarify how they are to be used. In addition we propose adding leg instrument version of the existingFinancingDetails component so that derivative strategies are fully supported. We limit the changes impacted only to those messages touched in this Gap Analysis and to a few other messages used in CME's API.

2.8.3 Allocation of Upfront Payments

A gap for allocating swaps post-trade is that we have no way to allocate an upfront payment. The TradeCaptureReport has the TradeAllocAmtGrp component for allocating payment amounts and we can satisfy the Allocation group requirement by adding the TradeAllocAmtGrp component to the AllocGrp component and by adding a type of UPFRNT to PosAmtType(707) which is the source of values for TradeAllocAmtType(1845).

2.8.4 Party Classification for Canada Regulators

New requirements just came to light August 7: When a trade is submitted for clearing at CME with Canadian counterparties one of the counterparties may be the reporting entity under multiple regulations. I.e. it could be a reporting counterparty in the US but not in Canada, the reverse or both. In addition we need to capture the Canadian classifications for Derivatives Dealer and the domicilie of each the counterparty.

Another new requirement for Canada was identified September 11: We must be able to identify a clearing agency as "exempt from recognition", i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.

To satify the requirements we propose four new values for PartySubIDType – "Derivative Dealer", "Domicile" and "Reporting Entity Location" and "Exempt from Recognition".

- Derivative Dealer will have a SubID value of "Y" to indicate that the party is classified as a Derivative Dealer – a term defined by the Canadian regulators distinct from the US term Swap Dealer.
- Domicile will have a SubID value of either the 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. Canadian regulations require that the province is also specified as each province has it own regulator.
- Reporting Entity Location – In reports where a party can be the Reporting Entity in one possibly ambiguous location or multiple locations Reporting Entity Location may be used in addition to type 49 "Reporting Entity" with a SubID value of either the 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary as it is in Canada.
- Exempt from Recognition will have a SubID value of "Y" to indicate that the Clearing Agency (PartyRole=21 "Clearing Organization") is exempt from recognition as a Canadian clearing agency.

For example:

```
<Pty ID="RCP's LEI" R="7" Src="N">           Counterparty
      <Sub ID="Y" Typ="tbd-1"/>        Derivatives Dealer (Canada terminology)
      <Sub ID="Y" Typ="45"/>             Swap Dealer (US terminology)
      <Sub ID="CA-QC" Typ="tbd-2"/>   Domicile: Quebec
      <Sub ID="Y" Typ="49"/>                 Reporting entity
      <Sub ID="CA-QC" Typ="tbd-3"/>   Reporting entity location: Quebec
      <Sub ID="CA-ON" Typ="tbd-3"/>   Reporting entity location: Ontario
      <Sub ID="US" Typ="tbd-3"/>            Reporting entity location: US
      <Sub ID="AMF" Typ="62"/>           Reporting obligation jurisdiction: name of
      regulator
</Pty>
<Pty ID="CO's LEI" R="21" Src="N">          Clearing Organization
      <Sub ID="Y" Typ="tbd-4"/>        Exempt from Recognition
</Pty>
```

2.8.5 Enchanced Definition of ReferenceEntityType(1956)

During the adjustment to the mapping of ISDA Credit Matrix Transaction Type it was determined that the current data dictionary description for the field ReferenceEntityType(1956) was vague and insufficient. It is proposed that additional description be added to the definition of the field to clarify its precise usage.

2.8.6 AssetGroup(2210~~tbd~~)

CME's required an additional level broad grouping of securities that is common in the derivatives industry. Many products are grouped either into broad classiciations as "financials", "commodities" or "alternative investments". A derivative product that is classified as a "financials" typically would be based on a financial underlier, such as a futures contract on an index. To meet this requirements the AssetGroup(2210~~tbd~~) field is proposed to provide this broad categorization.

2.8.7 LocaleOfIssue(472)

There is a requirement to identify the locale of the security as a region rather than country (i.e. using CountryOfIssue(470). A regaion may be "North America". The proposal is to enhance the description of the existing LocaleOfIssue(472) field to clarify that the field may take a region in addition to what is currently defined for the support of municipal bonds.

3 Issues and Discussion Points

3.1 Collateral Management

Date	Issue	Description	Resolution
Aug 5, 2014	Asset Class Matrix	DK: Review and Revise	
Aug 5, 2014	RejectText	DK: Do we want to take this opportunity to add RejectText to the CollateralResponse	**Resolution:** Yes, add it everywhere we need it including the AllocXXXAck

Date		message?	messages if not already there.
Aug 5, 2014	Component/Message IDs	DK: Supply missing ones	**Resolution:** LT supplied 8/6.

3.2 Collateral Reporting

Date	Issue	Description	Resolution
Aug 5, 2014	CollRptAck	DK: Need to determine which fields are essential in the new message to make it "light-weight".	Resolution: Many rows deleted.
Aug 5, 2014	CollRepRejectReason	DK: NS – Review and populate values for CollRptRejectReason in DD.	
Aug 5, 2014	RejectText	DK: Do we want to use RejectText here or keep it in line with CollateralResponse?	**Resolution:** Yes.
Aug 5, 2014	Instrmt vs. Undly	DK: In describing the asset class of the position for which collateral is being reported should it be in <Instrmt> or in <Undly>? All the other collateral management messages use <Instrmt> to describe the collateral itself. LT: This depends. When the original msgs were designed, and if assigning collateral for a specific trade transaction, the Instrument carried the sec ID for the transaction (e.g. the repo) while the Underlying carried the collateral sec IDs for the trade transaction. In the CME implementation we pushed the collateral sec IDs up to Instrument because the collateral isn't being assigned specific to a trade transaction but as an "overall" against an account, for example.	**Resolution:** in Assignment and Response <Instrmt> will describe the collateral security. In regulatory use of Report <Instrmt> will describe the collateralized asset.

3.3 Swap Package Clearing and Reporting

Date	Issue	Description	Resolution
Jul 31, 2014	Cleared block trade enum	DK: NS – please review elaboration of new	

Date	Issue	Description	Resolution
		RegulatoryTradeIDType enum Cleared block trade in DD.	
Aug 5, 2014	Package Harmonization	DK: In attempting to harmonize the various approaches discussed in the source email threads I propose a root-level component <PackageTradeIDGrp> to enable the <Batch> approach to work in the Tag=Value world. Please review and comment.	Resolution: We are not proposing any extensions to the FIXML <Batch> header.

3.4 Allocation Message Enhancements

Date	Issue	Description	Resolution
Jul 31, 2014	Acks are meant to be lightweight	DK: Adding regulatory trade IDs to the Ack messages seems to go against the standard design policy –Acks are meant to be lightweight and must correspond on AlloID and AllocReportID.	Resolution: Add them because CME echoes back problematic elements on reject.
Jul 31, 2014	Fields both inside and outside <Instrmt> in Acks	DK: To support Product and SecurityType both inside and outside <Instrmt> tools like FIXExplorer will not let you define the same field at two places in one message. LT: We cannot support 460 and 167 in both places, the tool we use to create the EP won't let us do it either. We need to discuss with Hanno and Jim the best approach to document this. These two fields can't just be marked as "deprecated" in the messgages, they need to be "removed" outright.	

3.5 InstrmtLegGrp and UndInstrmtGrp FIXML component type change

Section 2.8.2 requires adding the LegFinancingDetails component to the InstrmtLegGrp component, but in doing so there is an impacted the underlying FIXML Schema definition of InstrmtLegGrp.

Prior to this proposal the InstrmtLegGrp was classified as an "optimized implicit block repeating" (OIBR) component, and it contained only the InstrumengLeg component. Under normal FIXML Schema encoding rules, this would result in a repeating <Leg> element that contains a single <Leg> element, which in turn contains attributes like @Sym, @Sfx, @ID, @Src, etc. OIBR eliminated this extra level of nesting, resulting in a single repeating <Leg> element that contained these attributes.

However, with the addition of the LegFinancingDetails component to the InstrmtLegGrp makes it incompatible with OIBR. This requires that the InstrmtLegGrp be changed from OIBR to "BlockRepeating", and which causes InstrmtLegGrp to include the InstrumentLeg component as an "Inlined Component Reference" (ICR). This preserves the same FIXML message structure as OIBR, but it allows for more flexibility, e.g. InstrmtLegGrp can also contain LegFinancingDetails, which is included normally and not as an ICR.

The resulting effect is shown in the short example below:

```
<SecDef RptID="ABC">
        <Instrmt Sym="AA"/>
        <Leg Sym="BB" Side="1">
                <FinDetls AgmtDesc="Master Contract Agreement 123" AgmtID="123">
                        <CtrctlDef Def="ISDA2003Credit"/>
                </FinDetls>
        </Leg>
        <Leg Sym="CC" Side="2">
                <FinDetls AgmtDesc="Master Contract Agreement 234" AgmtID="234">
                        <CtrctlDef Def="ISDA2014Credit"/>
                </FinDetls>
        </Leg>
</SecDef>
```

Note that the InstrmtLegGrp component repeats as the <Leg> element, and attributes of InstrumentLeg (@Sym, @Side) appear as attributes of <Leg> as if they were part of InstrmtLegGrp. This occurs because InstrmtLegGrp includes InstrumentLeg as an ICR. InstrmtLegGrp also contains LegFinancingDetails, and, as would be expected under normal FIXML encoding rules, the <Leg> element contains <FinDetls> element.

This optimization affects FIXML encoding with no affect on Tag=Value encoding. It only affects InstrumentLeg within InstrmtLegGrp and does not affect other use of InstrumentLeg elsewhere.

When the Global Technical Committee introduced ICR, it intended to eliminate OIBR in a future version of the FIX specification. At the time there are only two uses of OIBR: InstrmtLegGrp and UndInstrmtGrp. Since one of these two components must change, it was discussed and agreed to that the UndInstrmtGrp component should change now as well to completely remove the usage of OIBR from FIXML Schema; therefore, UndInstrmtGrp will be changed from OIBR to "Block Repeating", and it will include UnderlyingInstrument as ICR.

This optimization of the UndInstrmtGrp only affects FIXML encoding and does not affect Tag=Value encoding. It only affects UnderlyingInstrument within UndInstrmtGrp; it does not affect other uses of UnderlyingInstrument elsewhere. This change is not required by the business functionality added in this proposal, and has been done to harmonize FIXML encoding to eliminate OIBR altogether.

4 Proposed Message Flow

4.1 Collateral Management

Figure 2. Collateral Deposits & Withdrawals – FIX Message Flow
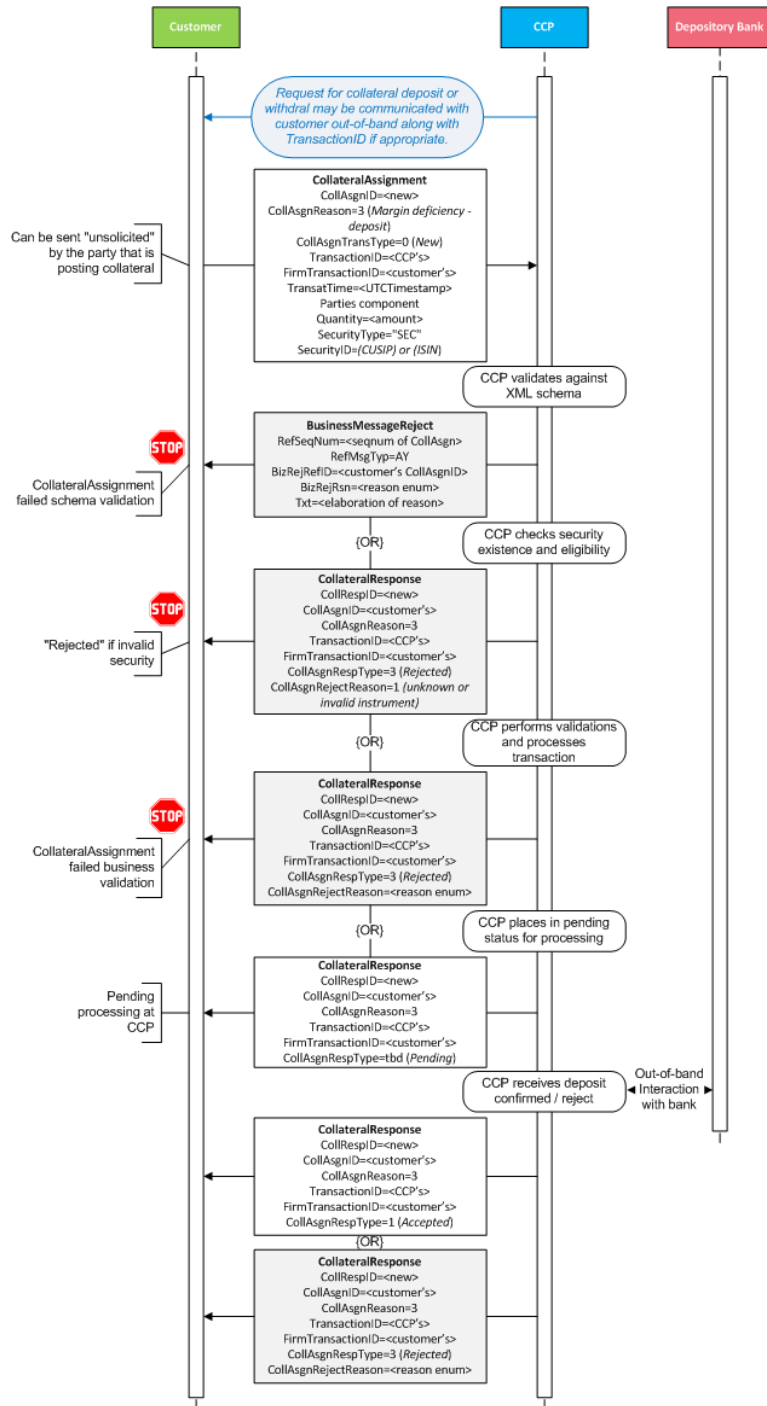
4.2 Collateral Reporting

Figure 3. Collateral Reporting Participant to Repository – FIX Message Flow
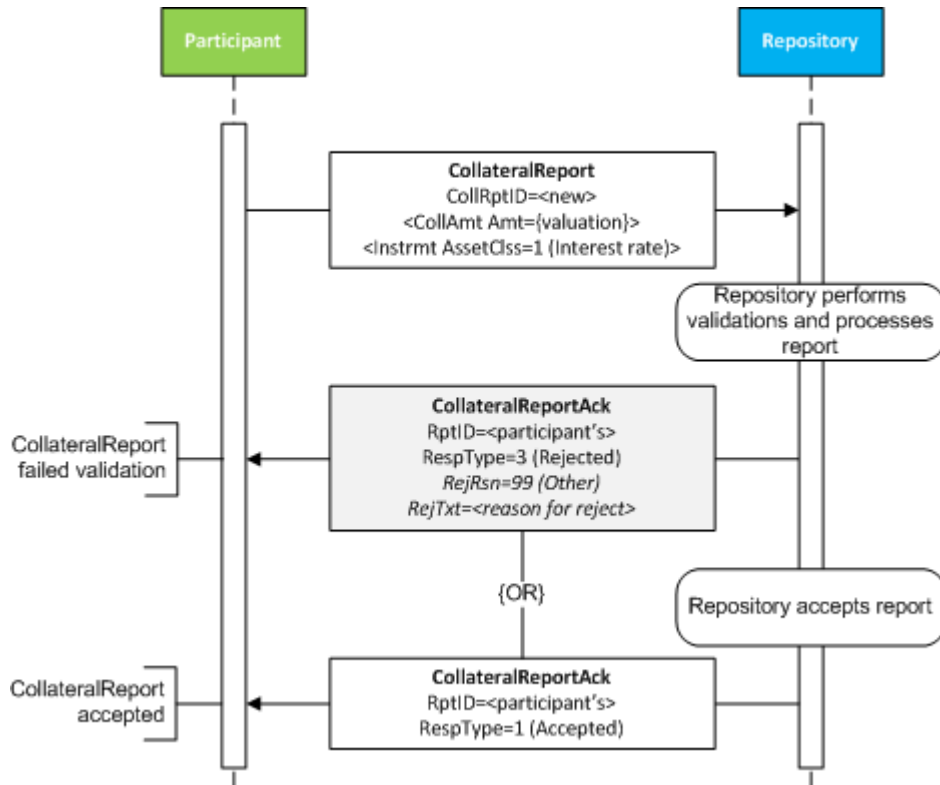
Figure 4. Collateral Reporting CCP to Clearing Member – FIX Message Flow
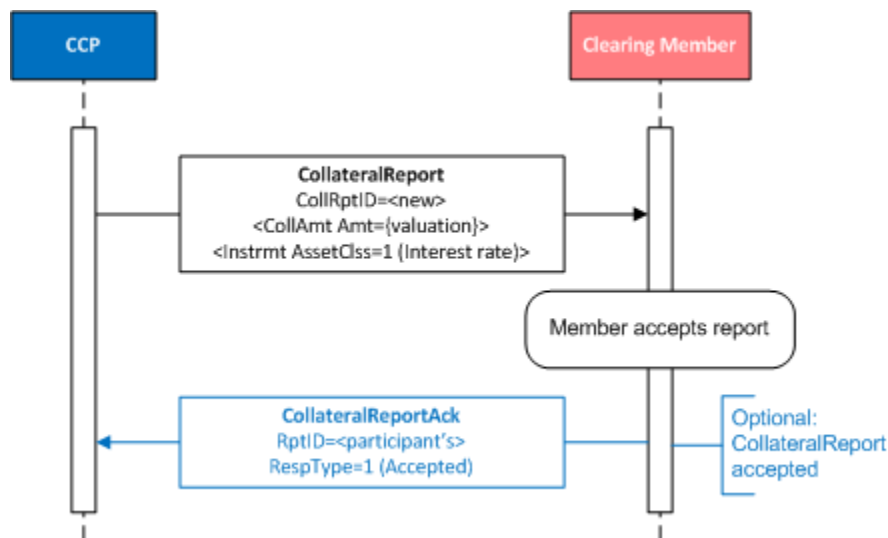
4.3 Swap Package Clearing and Reporting

Figure 5. TradeCaptureReports for a Swap Package – FIXML Message Flow
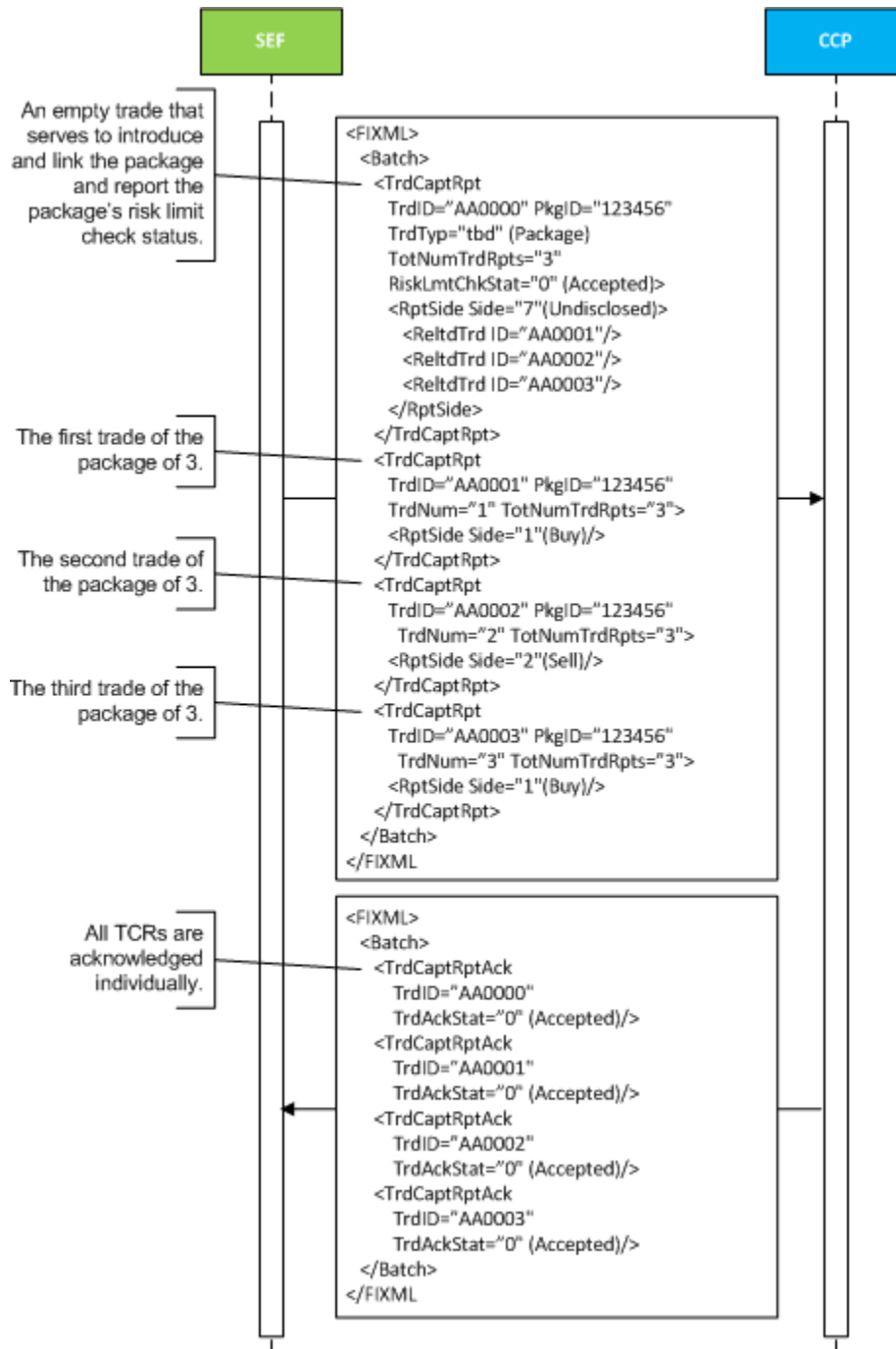
Figure 6. TradeCaptureReports for a Swap Package – FIX Tag=Value Message Flow
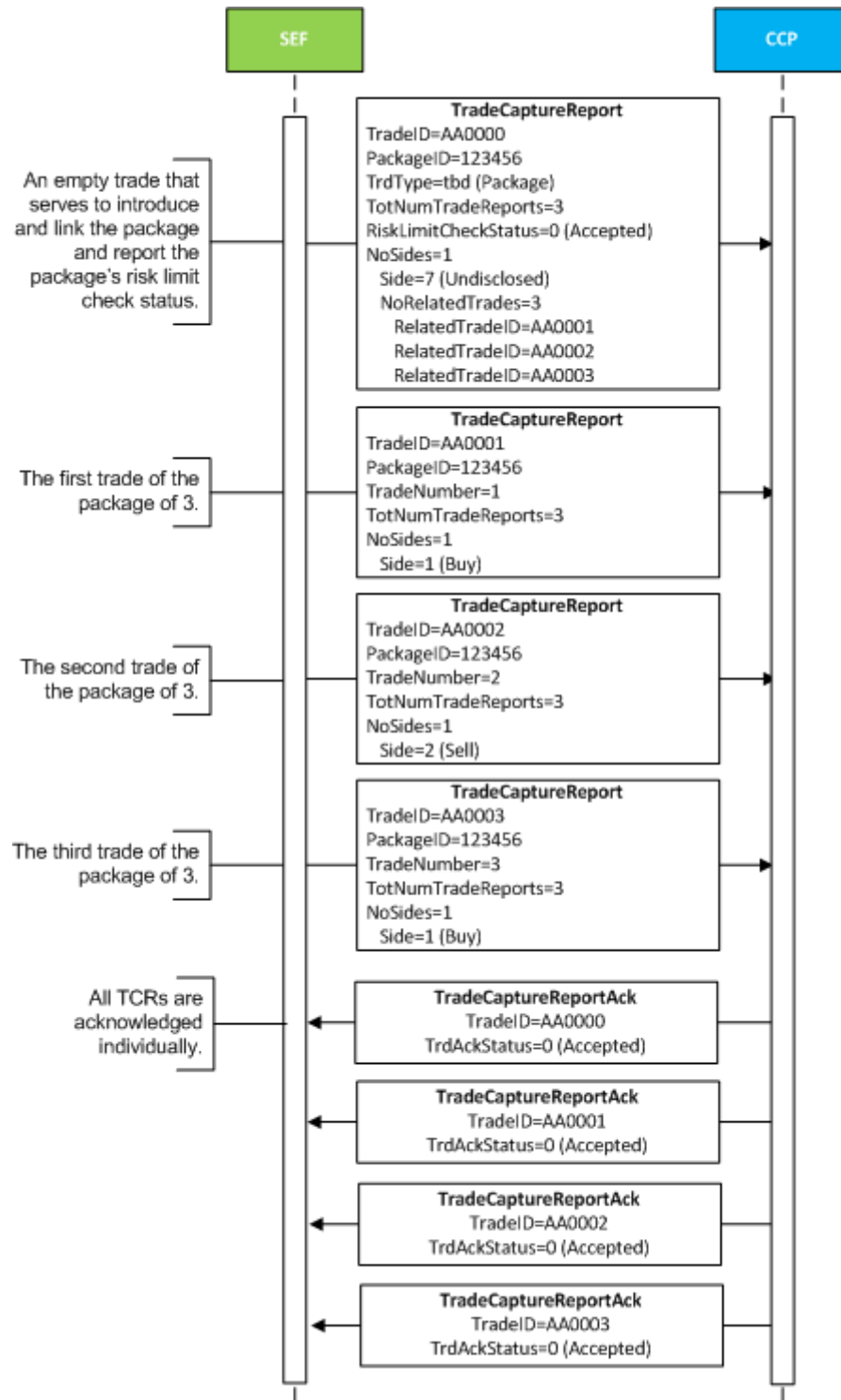
4.4 Allocation Message Enhancements

Figure 7. Allocation Message – Typical CCP FIX Message Flow
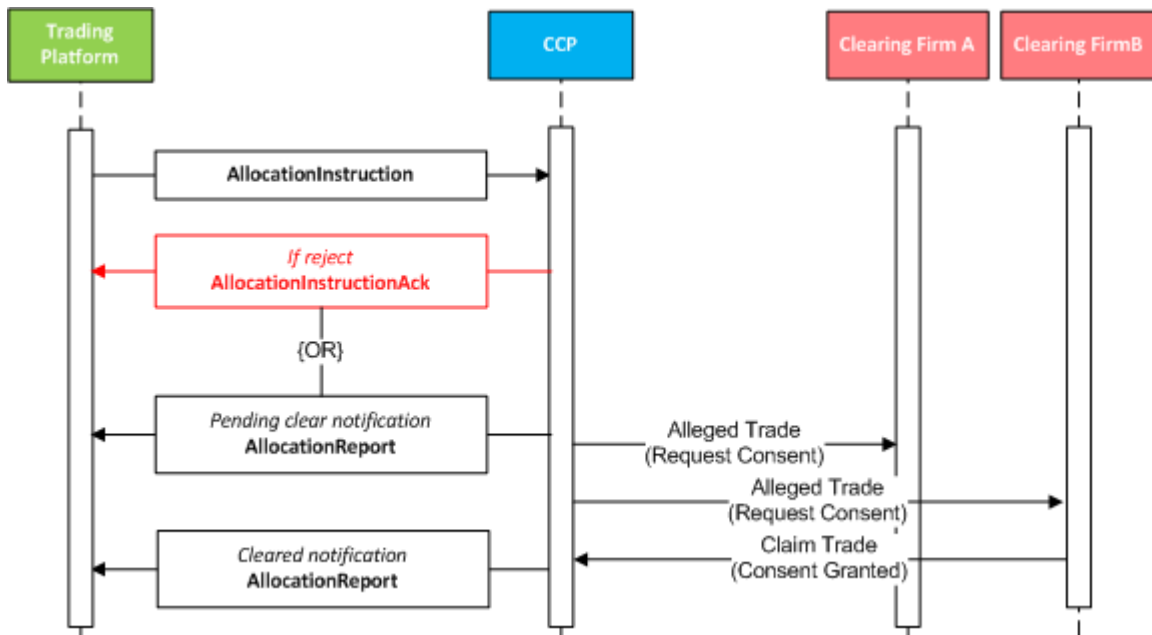
5 FIX Message Tables

5.1 FIX Message AllocationInstruction

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	AllocationInstruction
Message Abbreviated Name (for FIXML)	AllocInstrctn
Category	Allocation
Action	__New _X_Change
Message Synopsis	*No change.*
Message Elaboration	*No change.*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	J
Repository Component ID	19

Tag	Field Name	Req	XMLNa	FIX Spec Comments	Action	Mappings and Usage

		'd	me			Comments
StandardHeader		Y	BaseHeader	MsgType = P		
70	AllocID	Y	ID			
71	AllocTransType	Y	TransTyp			
626	AllocType	Y	Typ			
(…truncated…)						
Component <RateSource>						
1430	VenueType	N	VenuTyp	Used to identify on what kind of venue the trade originated when communicating with a party that may not have access to all trade details, e.g. a clearing organization.	ADD	
2334	RefRiskLimitCheckID	N	RefRiskLmtChkID	Add field usage text: Conditionally required when RefRiskLimitCheckIDType(2335) is specified.	CHANGE	
2335	RefRiskLimitCheckIDType	N	RefRiskLmtChkIDTyp	Add field usage text: Conditionally required when RefRiskLimitCheckID (2334) is specified.	CHANGE	
2343	RiskLimitCheckStatus	N	RiskLmtChkStat		ADD	
StandardTrailer		Y	Trlr			

5.2 FIX Message AllocationInstructionAck

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	AllocationInstructionAck
Message Abbreviated Name (for FIXML)	AllocInstrctnAck
Category	Allocation
Action	__New _X_Change
Message Synopsis	No change.

Message Elaboration	*No change.*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	P
Repository Component ID	24

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y	BaseHeader	MsgType = P		
70	AllocID	Y	ID			
Component <Instrument>		*N*	*Instrmt*	~~Remove component usage text.~~ ~~Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages".~~	ADD	
Component <Parties>		N	*Pty*	~~Remove component usage text.~~ ~~Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"~~	CHANGE	
(...truncated...)						
573	MatchStatus	N	MtchStat	Denotes whether the financial details provided on the Allocation Instruction were successfully matched.		
460	Product	N	Prod		REMOVE	
167	SecurityType	N	SecTyp		REMOVE	
58	Text	N	Txt			
354	EncodedTextLen	N	Change: (not used in FIXML) EncTxtLen	Revise field usage text: Must be set if EncodedText(355) field is specified and must immediately	CHANGE	

				precede it.		
355	EncodedText	N	Change: (not used in FIXML) EncTxt	Revise field usage text: Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.	CHANGE	
1328	RejectText	N	RejTxt		ADD	
1664	EncodedRejectTextLen	N	—	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.	ADD	
1665	EncodedRejectText	N	EncRejTxt	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.	ADD	
Component <RegulatoryTradeIDGrp>		*N*	*RegTrdID*		ADD	
Component <AllocAckGrp>		*N*	*AllocAck*	This repeating group is optionally used for messages with AllocStatus = 2 (account level reject) to provide details of the individual accounts that caused the rejection, together with reject reasons. This group should not be populated when AllocStatus has any other value. Indicates number of allocation groups to follow.		
StandardTrailer		Y	Trlr			

5.3 FIX Message AllocationReport

To be completed at the time of the proposal – all information provided will be stored in the repository
Message Name	AllocationReport

Message Abbreviated Name (for FIXML)		AllocRpt	
Category		Allocation	
Action		__New _X_Change	
Message Synopsis	*No change.*		
Message Elaboration	*No change.*		
To be finalized by FPL Technical Office			
(MsgType(tag 35) Enumeration		J	
Repository Component ID		78	

Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
StandardHeader		Y	BaseHeader	MsgType = AS		
755	AllocReportID	Y	RptID	Unique identifier for this message		
70	AllocID	N	ID	i.e. New, Cancel, Replace		
71	AllocTransType	Y	TransTyp	i.e. New, Cancel, Replace		
795	AllocReportRefID	Y	RptRefID	Required for AllocTransType = Replace or Cancel		
(…truncated…)						
Component <RateSource>						
1430	VenueType	N	VenuTyp	Used to identify on what kind of venue the trade originated when communicating with a party that may not have access to all trade details, e.g. a clearing organization.	ADD	
2334	RefRiskLimitCheckID	N	RefRiskLmtChkID	*Add field usage text:* Conditionally required when RefRiskLimitCheckIDType(2335) is specified.	CHANGE	
2335	RefRiskLimitCheckIDType	N	RefRiskLmtChkI	*Add field usage text:* Conditionally required	CHAN	

			DTyp	when RefRiskLimitCheckID (2334) is specified.	GE	
2343	RiskLimitCheckStatus	N	RiskLmtChkStat		ADD	
	StandardTrailer	Y	Trlr			

5.4 FIX Message AllocationReportAck

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	AllocationReportAck
Message Abbreviated Name (for FIXML)	AllocRptAck
Category	Allocation
Action	__New _X_Change
Message Synopsis	*No change.*
Message Elaboration	*No change.*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AT
Repository Component ID	79

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y	BaseHeader	MsgType = AT		
755	AllocReportID	Y	RptID			
70	AllocID	NY	ID			
(…truncated…)						
71	AllocTransType	N	TransTyp			
Component <Instrument>		**N**	**Instrmt**	*Remove component usage text.* Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application	ADD	

				~~Messages".~~		
Component <Parties>		*N*	*Pty*	*Remove component usage text.* ~~Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"~~	**CHANGE**	
(...truncated...)						
573	MatchStatus	N	MtchStat	Denotes whether the financial details provided on the Allocation Instruction were successfully matched.		
460	Product	N	Prod		**REMOVE**	
167	SecurityType	N	SecTyp		**REMOVE**	
1031	CustOrderHandlingInst	N	CustOrdHdlInst			
1032	OrderHandlingInstSource	N	OrdHndlInstSrc			
58	Text	N	Txt			
354	EncodedTextLen	N	Change: (not used in FIXML) EncTxtLen	Revise field usage text: Must be set if EncodedText(355) field is specified and must immediately precede it.	**CHANGE**	
355	EncodedText	N	Change: (not used in FIXML) EncTxt	Revise field usage text: Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.	**CHANGE**	
1328	RejectText	N	RejTxt		**ADD**	
1664	EncodedRejectTextLen	N	—	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.	**ADD**	
1665	EncodedRejectText	N	EncRejTxt	Encoded (non-ASCII characters)	**ADD**	

			representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.		
Component <RegulatoryTradeIDGrp>	*N*	*RegTrdID*		ADD	
Component <AllocAckGrp>	*N*	*AllocAck*	This repeating group is optionally used for messages with AllocStatus = 2 (account level reject) to provide details of the individual accounts that caused the rejection, together with reject reasons. This group should not be populated when AllocStatus has any other value. Indicates number of allocation groups to follow.		
StandardTrailer	Y	Trlr			

5.5 FIX Message CollateralAssignment

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	CollateralAssignment
Message Abbreviated Name (for FIXML)	CollAsgn
Category	CollateralManagement
Action	__New _X_Change
Message Synopsis	*No change.*
Message Elaboration	*No change.*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AY
Repository Component ID	84

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
StandardHeader		Y	BaseHeader	MsgType = AY		
902	CollAsgnID	Y	ID	Unique Identifer for collateral assignment		
894	CollReqID	N	ReqID	Identifer of CollReqID to which the Collateral Assignment is in response		
895	CollAsgnReason	Y	AsgnRsn	Reason collateral assignment		
903	CollAsgnTransType	Y	TransTyp	Collateral Transaction Type		
907	CollAsgnRefID	N	RefID	Collateral assignment to which this transaction refers		
60	TransactTime	Y	TxnTm			
126	ExpireTime	N	ExpireTm	For an Initial assignment, time by which a response is expected		
Component <Parties>		*N*	*Pty*			
1	Account	N	Acct	Customer Account		
581	AccountType	N	AcctTyp	Type of account associated with the order (Origin)		
11	ClOrdID	N	ClOrdID	Identifier of order for which collateral is required		
37	OrderID	N	OrdID	Identifier of order for which collateral is required		
198	SecondaryOrderID	N	OrdID2	Identifier of order for which collateral is required		
526	SecondaryClOrdID	N	ClOrdID2	Identifier of order for which collateral is required		
Component <ExecCollGrp>		*N*	*CollExc*	Executions for which collateral is required		
Component <TrdCollGrp>		*N*	*TrdColl*	Trades for which collateral is required		
Component <Instrument>		*N*	*Instrmt*	*Remove component usage text.* ~~Insert here the set of "Instrument" fields defined in "Common Components of Application Messages"~~	**CHANGE**	

		N	FinDetls			
Component <FinancingDetails>		N	FinDetls	*Remove component usage text.* ~~Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"~~	CHANGE	
64	SettlDate	N	SettlDt	*Add field usage text:* Can be used to provide the value date of the collateral transaction where the deposit or withdrawal is for a specific future date.	CHANGE	
53	Quantity	N	Qty			
(…truncated…)						
336	TradingSessionID	N	SesID	Trading Session in which trade occurred		
625	TradingSessionSubID	N	SesSub	Trading Session Subid in which trade occurred		
716	SettlSessID	N	SetSesID			
717	SettlSessSubID	N	SetSesSub			
2486 tbd	WireReference	N	WreRef		NEW	
75	TradeDate	N	TrdDt		ADD	
2485 tbd	TransactionID	N	TxnID	The unique transaction entity identifier assigned by counterparty to the transaction receiving this message, if known.	NEW	
2484 tbd	FirmTransactionID	N	FirmTxnID	The unique transaction entity identifier assigned by the firm sending the CollateralAssignment(35=AY).	NEW	
715	ClearingBusinessDate	N	BizDt	*Add field usage text:* The clearing business date of the collateral assignment.	CHANGE	
58	Text	N	Txt			
354	EncodedTextLen	N	Change: (not used in FIXML)	Must be set if EncodedText(355) field is specified and must immediately	CHANGE	

			EncTxtLen	precede it.		
355	EncodedText	N	Change: (not used in FIXML) EncTxt	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.	CHANGE	
StandardTrailer		Y	Trlr			

5.6 FIX Message CollateralReport

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	CollateralReport
Message Abbreviated Name (for FIXML)	CollRpt
Category	CollateralManagement
Action	__New _X_Change
Message Synopsis	*No change.*
Message Elaboration	*No change.*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	BA
Repository Component ID	86

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
StandardHeader		Y	BaseHeader	MsgType = BA		
908	CollRptID	Y	RptID	Unique Identifer for collateral report		
909	CollInquiryID	N	ID	Identifier for the collateral inquiry to which this message is a reply		
60	TransactTime	N	TxnTm			
1043	CollApplType	N	ApplTyp	Differentiates collateral pledged specifically against a		

				position from collateral pledged against an entire portfolio on a valued basis.		
(…truncated…)						
Component <Instrument>		*N*	*Instrmt*	*Remove component usage text.* ~~Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages".~~	**CHANGE**	
Component <FinancingDetails>		*N*	*FinDetls*	*Remove component usage text.* ~~Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages".~~	**CHANGE**	
64	SettlDate	N	SettlDt			
53	Quantity	N	Qty			
854	QtyType	N	QtyTyp			
15	Currency	N	Ccy			
Component <InstrmtLegGrp>		*N*	*Leg*	*Remove Component Usage Text.* ~~Number of legs that make up the Security~~	**CHANGE**	
Component <UndInstrmtGrp>		*N*	*Undly*	*Remove Component Usage Text.* ~~Number of legs that make up the Security~~	**CHANGE**	
899	MarginExcess	N	MgnExcess			
900	TotalNetValue	N	TotNetValu			
901	CashOutstanding	N	CshOutstanding			
Component <CollateralAmountGrp>		*N*	*CollAmt*		**ADD**	
Component <RegulatoryTradeIDGrp>		*N*	*RegTrdID*		**ADD**	
Component <TrdRegTimestamps>		*N*	*TrdRegTS*	*Remove Component Usage Text.* ~~Insert here the set of "TrdRegTimestamps"~~	**CHANGE**	

				fields defined in "Common Components of Application Messages"		
54	Side	N	Side			
Component <MiscFeesGrp>		**N**	**MiscFees**	Required if any miscellaneous fees are reported.		
(…truncated…)						
716	SettlSessID	N	SetSesID			
717	SettlSessSubID	N	SetSesSub b			
715	ClearingBusinessDate e	N	BizDt	*Add field usage text:* The clearing business date of the report.	**CHANGE**	
2486 tbd	WireReference	N	WreRef		**NEW**	
75	TradeDate	N	TrdDt		**ADD**	
2485 tbd	TransactionID	N	TxnID	The unique transaction entity identifier assigned by the firm sending the CollateralReport(35=BA).	**NEW**	
2484 tbd	FirmTransactionID	N	FirmTxnID	The unique transaction entity identifier assigned by the counterparty to the transaction receiving this message, if known.	**NEW**	
58	Text	N	Txt		CHANGE	
354	EncodedTextLen	N	Change: (not used in FIXML) EncTxtLen	Must be set if EncodedText(355) field is specified and must immediately precede it.	**CHANGE**	
355	EncodedText	N	EncTxt	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.	**CHANGE**	
StandardTrailer		Y	Trlr			

5.7 FIX Message CollateralReportAck

To be completed at the time of the proposal – all information provided will be stored in the repository	

Message Name	CollateralReportAck
Message Abbreviated Name (for FIXML)	CollRptAck
Category	CollateralManagement
Action	_X_New __Change
Message Synopsis	CollateralReportAck(35=D~~Q~~) is used as a response to the CollateralReport(35=BA). It can be used to reject a CollateralReport(35=BA) when the content of the report is invalid based on the business rules of the receiver. The message may also be used to acknowledge receipt of a valid CollateralReport(35=BA).
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	DQ~~<tbd>~~
Repository Component ID	153~~<tbd>~~

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
StandardHeader		Y	BaseHeader	MsgType = <tbd>	ADD	
908	CollRptID	Y	RptID	Identifer of the CollateralReport(35=BA) being acknowledged.	ADD	
60	TransactTime	N	TxnTm		ADD	
2488 ~~tbd~~	CollRptStatus	Y	RptStat		NEW	
2487 ~~tbd~~	CollRptRejectReason	N	RejRsn	Conditionally required when CollRptStatus(2488~~tbd~~) = 2~~3~~ (Rejected).	NEW	
1328	RejectText	N	RejTxt	~~-~~Conditionally required when CollRptStatus(2488) = 2 (Rejected).	ADD	
1664	EncodedRejectTextLen	N	—	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.	ADD	

1665	EncodedRejectText	N	—	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.	ADD	
Component <Parties>		*N*	*Pty*		ADD	
58	Text	N	Txt		ADD	
354	EncodedTextLen	N	Change: (not used in FIXML) EncTxtLen	Must be set if EncodedText(355) field is specified and must immediately precede it.	ADD	
355	EncodedText	N	—	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.	ADD	
StandardTrailer		*Y*	*Trlr*		ADD	

5.8 FIX Message CollateralResponse

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	CollateralResponse
Message Abbreviated Name (for FIXML)	CollRsp
Category	CollateralManagement
Action	__New _X_Change
Message Synopsis	*No change.*
Message Elaboration	*No change.*
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AZ
Repository Component ID	85

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y	BaseHeader	MsgType = AZ		
904	CollRespID	Y	RespID	Unique identifer for the collateral response		
902	CollAsgnID	N	ID	Conditionally required when responding to a Collateral Assignment message		
894	CollReqID	N	ReqID	Identifer of CollReqID to which the Collateral Assignment is in response		
895	CollAsgnReason	N	AsgnRsn	Conditionally required when responding to a Collateral Assignment message		
903	CollAsgnTransType	N	TransTyp	Collateral Transaction Type - not recommended because it causes confusion		
905	CollAsgnRespType	Y	RespTyp	Collateral Assignment Response Type.		
906	CollAsgnRejectReason	N	RejRsn	*Change field usage text:* Conditionally required when CollAsgnRespType(905) = 3 (Rejected).	CHANGE	
60	TransactTime	Y	TxnTm			
1043	CollApplType	N	ApplTyp			
291	FinancialStatus	N	FinclStat	Tells whether security has been restricted.		
715	ClearingBusinessDate	N	BizDt	*Add field usage text:* The clearing business date of the assignment. The date on which the transaction was entered.	CHANGE	
	Component <Parties>	*N*	*Pty*			
1	Account	N	Acct	Customer Account		
581	AccountType	N	AcctTyp	Type of account associated with the order (Origin)		
11	ClOrdID	N	ClOrdID	Identifier of order for which collateral is required		
37	OrderID	N	OrdID	Identifier of order for which collateral is		

				required		
198	SecondaryOrderID	N	OrdID2	Identifier of order for which collateral is required		
526	SecondaryClOrdID	N	ClOrdID2	Identifier of order for which collateral is required		
Component <ExecCollGrp>		*N*	*CollExc*	Executions for which collateral is required		
Component <TrdCollGrp>		*N*	*TrdColl*	Trades for which collateral is required		
Component <Instrument>		*N*	*Instrmt*	*Remove component usage text.* ~~Insert here the set of "Instrument" fields defined in "Common Components of Application Messages"~~	CHANGE	
Component <FinancingDetails>		*N*	*FinDetls*	*Remove component usage text.* ~~Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"~~	CHANGE	
64	SettlDate	N	SettlDt	*Add field usage text:* Can be used to specify the value date of the collateral transaction where the transaction is for a specific future date (e.g. to be "settled" on a future date).	CHANGE	
53	Quantity	N	Qty			
854	QtyType	N	QtyTyp			
15	Currency	N	Ccy			
Component <InstrmtLegGrp>		*N*	*Leg*	Number of legs that make up the Security		
Component <UndInstrmtCollGrp>		*N*	*UndColl*	Number of legs that make up the Security		
899	MarginExcess	N	MgnExcess			
900	TotalNetValue	N	TotNetValu			
901	CashOutstanding	N	CshOutstanding			
Component <CollateralAmountGrp>		*N*	*CollAmt*		ADD	
Component		*N*	*TrdRegT*	Remove field usage	CHAN	

<TrdRegTimestamps>		*S*	text.		GE	
54	Side	N	Side			
Component <MiscFeesGrp>		*N*	*MiscFees*	Required if any miscellaneous fees are reported.		
44	Price	N	Px			
423	PriceType	N	PxTyp			
159	AccruedInterestAmt	N	AcrdIntAmt			
920	EndAccruedInterestAmt	N	EndAcrdIntAmt			
921	StartCash	N	StartCsh			
922	EndCash	N	EndCsh			
Component <SpreadOrBenchmarkCurveData>		*N*	*SprdBnchmkCurve*	Remove field usage text.	CHANGE	
Component <Stipulations>		*N*	*Stip*	Remove field usage text.	CHANGE	
2486 tbd	WireReference	N	WreRef		NEW	
75	TradeDate	N	TrdDt		ADD	
2485 tbd	TransactionID	N	TxnID	The unique transaction entity identifier assigned by the firm sending the CollateralResponse(35=AZ).	NEW	
2484 tbd	FirmTransactionID	N	FirmTxnID	The unique transaction entity identifier assigned by the counterparty to the transaction, if known. Echoes the value from CollateralAssignment(35=AY) if provided.	NEW	
58	Text	N	Txt			
354	EncodedTextLen	N	Change: (not used in FIXML) EncTxtLen	Must be set if EncodedText(355) field is specified and must immediately precede it.	CHANGE	
355	EncodedText	N	Change: (not used in FIXML) EncTxt	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the		

				MessageEncoding(347) field.		
1328	RejectText	N	RejTxt	Conditionally required when CollAsgnRespType(905) = 3 (Rejected) or 5<tbd> (Completed with warning).	**ADD**	
1664	EncodedRejectTextLen	N	—	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.	**ADD**	
1665	EncodedRejectText	N	EncRejTxt	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.	**ADD**	
StandardTrailer		Y	Trlr			

5.9 FIX Message TradeCaptureReport

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	TradeCaptureReport
Message Abbreviated Name (for FIXML)	TrdCaptRpt
Category	TradeCapture
Action	__New _X_Change
Message Synopsis	*No change.* *Fix the message description to remove unprintable characters.* The Trade Capture Report message can be: - Used to report trades between counterparties. - Used to report trades to a trade matching system. - Sent unsolicited between counterparties. - Sent as a reply to a Trade Capture Report Request. - Used to report unmatched and matched trades.
Message Elaboration	*No change.*
To be finalized by FPL Technical Office	

(MsgType(tag 35) Enumeration	AE
Repository Component ID	64

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
StandardHeader		Y	BaseHeader	MsgType = AE		
Component <ApplicationSequenceControl>		**N**	**ApplSeqCtrl**			
571	TradeReportID	N	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.		
1003	TradeID	N	TrdID			
1040	SecondaryTradeID	N	TrdID2			
1041	FirmTradeID	N	FirmTrdID			
1042	SecondaryFirmTradeID	N	FirmTrdID2			
2489 tbd	PackageID	N	PackageID		NEW	
2490 tbd	TradeNumber	N	TrdNum		NEW	
487	TradeReportTransType	N	TransTyp			
856	TradeReportType	N	RptTyp			
(…truncated…)						
2375	TaxonomyType	N	TxnmyTyp			
Component <Instrument>		**Y**	**Instrmt**			

Component **<InstrumentExtension>**	*N*	*InstrmtExt*		ADD	
Component **<FinancingDetails>**	*N*	*FinDetls*			
Component **<PaymentGrp>**	*N*	*Pmt*			
(…truncated…)					
StandardTrailer	Y	Trlr			

5.10 FIX Message SecurityDefinition

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SecurityDefinition
Message Abbreviated Name (for FIXML)	SecDef
Category	SecuritiesReferenceData
Action	__New X__Change
Message Synopsis	*No change.*
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	d
Repository Component ID	37????

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y	BaseHeader	MsgType = d (lowercase)		
	Component ApplicationSequenceControl	N	ApplSeqCtrl			
964	SecurityReportID	N	RptID	Identifier for Security Definition message		
715	ClearingBusinessDate	N	BizDt			
320	SecurityReqID	N	ReqID			
322	SecurityResponseID	N	RspID	Identifier for the Security Definition message		
323	SecurityResponseType	N	RspTyp	Response to the Security Definition		

				Request		
560	SecurityRequestResult	N	ReqRslt	Allow result of query request to be returned to requester		
1607	SecurityRejectReason	N	SecRejRsn	Used to specify a rejection reason when SecurityResponseType (323) is equal to 5 (Reject Security Proposal).		
292	CorporateAction	N	CorpActn	Identifies the type of Corporate Action		
Component Instrument		N	Instrmt	*Remove usage text.*	**CHANGE**	
Component InstrumentExtension		N	InstrmtExt	*Remove usage text.*	**CHANGE**	
Component FinancingDetails		N	FinDetls		**ADD**	
Component UndInstrmtGrp		N	Undly			
Component SecurityClassificationGrp		N	SecClsfnGrp			
15	Currency	N	Ccy	Currency in which the price is denominated		
(truncated)						
StandardTrailer		Y	Trlr			

5.11 FIX Message TradeCaptureReportAck

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	TradeCaptureReportAck
Message Abbreviated Name (for FIXML)	TrdCaptRptAck
Category	TradeCapture
Action	__New X__Change
Message Synopsis	~~No change.~~ *Fix the message description to remove unprintable characters.* *The Trade Capture Report Ack message can be:* *- Used to acknowledge trade capture reports received from a counterparty.* *- Used to reject a trade capture report received from a counterparty.*
Message Elaboration	
To be finalized by FPL Technical Office	

(MsgType(tag 35) Enumeration	AR
Repository Component ID	77????

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y	BaseHeader	MsgType = AR (lowercase)		
571	TradeReportID	N	RptID			
1003	TradeID	N	TrdID			
(truncated)						
Component Instrument		N	Instrmt			
Component InstrumentExtension		N	InstrmtExt		ADD	
Component FinancingDetails		N	FinDetls			
669	LastParPx	N	LastParPx			
(truncated)						
	StandardTrailer	Y	Trlr			

5.12 FIX Message TradeCaptureReportRequestAck

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	TradeCaptureReportRequestAck
Message Abbreviated Name (for FIXML)	TrdCaptRptReqAck
Category	TradeCapture
Action	__New X__Change
Message Synopsis	~~No change.~~ *Fix the message description to remove unprintable characters.* *The Trade Capture Request Ack message is used to:* *- Provide an acknowledgement to a Trade Capture Report Request in the case where the Trade Capture Report Request is used to specify a subscription or delivery of reports via an out-of-band ResponseTransmissionMethod.* *- Provide an acknowledgement to a Trade Capture Report Request in the case when the return of the Trade Capture Reports matching that request will be delayed or delivered asynchronously. This is useful in distributed trading system environments.* *- Indicate that no trades were found that matched the selection criteria specified on the Trade Capture Report Request or the Trade Capture Request*

	was invalid for some business reason, such as request is not authorized, invalid or unknown instrument, party, trading session, etc.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AQ
Repository Component ID	76????

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y	BaseHeader	MsgType = AQ (lowercase)		
568	TradeRequestID	Y	ReqID			
1003	TradeID	N	TrdID			
(truncated)						
Component Instrument		N	Instrmt			
Component InstrumentExtension		N	InstrmtExt		ADD	
Component UndInstrmtGrp		N	Undly			
Component InstrmtLegGrp		N	Leg			
(truncated)						
	StandardTrailer	Y	Trlr			

6 FIX Component Blocks

6.1 Component AllocAckGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AllocAckGrp
Component Abbreviated Name (for FIXML)	AllocAck
Component Type	_X__ Block Repeating ___ Block
Category	Common
Action	__New _X_Change
Component Synopsis	*No change. This repeating group is optionally used for messages with AllocStatus(87) = 2 (Account level reject), AllocStatus(87) = 0 (accepted), to provide details of the individual accounts that were accepted or rejected. In the case of a reject, the reasons for the rejection should be specified. This group should not be populated where AllocStatus(87) has any other value.*
Component Elaboration	*No change.*
To be finalized by FPL Technical Office	
Repository Component ID	2002

Component FIXML Abbreviation: *<AllocAck>*						
Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
78	NoAllocs	N	NoAllocs	This repeating group is optionally used for messages with AllocStatus = 2 (account level reject), AllocStatus = 0 (accepted), to provide details of the individual accounts that were accepted or rejected. In the case of a reject, the reasons for the rejection should be specified. This group should not be populated where AllocStatus has any other value. Indicates number of	CHANGE	

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					allocation groups to follow.	
→	79	*AllocAccount*	N	**Acct**	Required if NoAllocs(78) > 0. Must be first field in repeating group.	
→	661	*AllocAcctIDSource*	N	**ActIDSrc**		
→	366	*AllocPrice*	N	**Px**	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount(79) plus AllocPrice(366) form a unique Allocs entry. Used in lieu of AllocAvgPx(153).	CHANGE
→	1047	*AllocPosition Effect*	N	**AllocPos Efct**		
→	467	*IndividualAllocID*	N	**IndAllocID**		
→	1593	*ParentAllocID*	N	**ParentALlocID**		
→	1729	*FirmMnemonic*	N	**FirmMnem**	~~Allocation identifier assigned by the Firm submitting the allocation for an individual allocation instruction (as opposed to the overall message level identifier).~~	
→	*Component <AllocRegulatoryTradeIDGrp>*		N	**RegTrdID**		ADD
→	776	*IndividualAllocRejCode*	N	**IndAlloc RejCode**	*Change field usage text:* Required if NoAllocs(78) > 0 and AllocStatus(87) = 2 "(Account level ~~r~~Reject)".	CHANGE
→	*Component NestedParties component*		N	**Pty**		
→	161	*AllocText*	N	**Txt**	~~Free format text field related to this AllocAccount(366) (c~~Can be used here to hold text relating to	CHANGE

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					the rejection of this AllocAccount(366))		
→	360	EncodedAllocTextLen	N	EncAllocTextLen	Must be set if EncodedAllocText(361) field is specified and must immediately precede it.	Change	Not required in FIXML
→	361	EncodedAllocText	N	EncAllocText	Encoded (non-ASCII characters) representation of the AllocText(161) field in the encoded format specified via the MessageEncoding(347) field.	Change	
→	1732	FirmAllocText	N	FirmTxt			
→	1733	EncodedFirmAllocTextLen	N	EncFirmTxtLen	Must be set if EncodedFirmAllocText(1734) field is specified and must immediately precede it.	Change	
→	1734	EncodedFirmAllocText	N	EncFirmTxt	Encoded (non-ASCII characters) representation of the FirmAllocText(1732) field in the encoded format specified via the MessageEncoding(347) field.	Change	
→	989	SecondaryIndividualAllocID	N	IndAllocID2	*(Remove field usage text)*	CHANGE	
→	993	AllocCustomerCapacity	N	CustCpcty	*(Remove field usage text)*	CHANGE	
→	992	IndividualAllocType	N	Typ	*(Remove field usage text)*	CHANGE	
→	80	AllocQty	N	Qty	*(Remove field usage text)*	CHANGE	
	1752	CustodialLotID	N	CstdlLotID	Only used for specific lot trades.		
→	*(…truncated…)*						
→	*1753*	*VersusPurchaseDate*	N	VSPDt	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755		

					) should be specified.		
→	*1754*	*VersusPurchasePrice*	N	VSPPx	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.		
→	*1755*	*CurrentCostBasis*	N	CurCost Basis	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified		
</AllocAck>							

6.2 Component AllocGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	AllocGrp
Component Abbreviated Name (for FIXML)	Alloc
Component Type	_X__ Block Repeating ___ Block
Category	Common
Action	__New _X_Change
Component Synopsis	~~No change.~~ *This repeating group is optionally used for messages with AllocStatus(87) = 2 (account level reject), AllocStatus(87) = 0 (accepted), to provide details of the individual accounts that were accepted or rejected. In the case of a reject, the reasons for the rejection should be specified. This group should not be populated where AllocStatus(87) has any other value.*
Component Elaboration	*No change.*
To be finalized by FPL Technical Office	
Repository Component ID	2003

Component FIXML Abbreviation: *<Alloc>*						
Tag	*Field Name*	*Req 'd*	*XMLName*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
78	NoAllocs			~~This repeating group is optionally used for messages with AllocStatus = 2~~		

					(account level reject), AllocStatus = 0 (accepted), to provide details of the individual accounts that were accepted or rejected. In the case of a reject, the reasons for the rejection should be specified. This group should not be populated where AllocStatus has any other value. Indicates number of allocation groups to follow.		
➔	79	*AllocAccount*		Acct	May be the same value asspecify the Bbroker OfCredit of credit if ProcessCode(81) is step-out or soft-dollar step-out and Institution does not wish to disclose individual account breakdowns to the executing brokerExecBroker. Required if NoAllocs(78) > 0. Must be first field in repeating group. Conditionally required except when for AllocTransType(71) = 2 ("Cancel)", or when AllocType(626) = 5 "(Ready-To-Book single order)" or 7 ("Warehouse instruction)".	CHAN GE	
➔	661	*AllocAcctIDS ource*		ActIDSrc			
➔	573	*MatchStatus*		MtchStat			
➔	366	*AllocPrice*		Px	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount(79) plus AllocPrice(366) form a unique Allocs entry.	CHAN GE	

					Used in lieu of AllocAvgPx(153).		
→	*(...truncated...)*						
→	*Component <SettlInstructionsData>*		*SetInstr*				
→	*2392*	*AllocRefRisk LimitCheckID*	N	RefRisk LmtChkID	*Add field usage text:* Conditionally required when AllocRefRiskLimitCheckIDType(2393) is specified.	**CHANGE**	
→	*2393*	*AllocRefRisk LimitCheckIDType*	N	RefRisk LmtChkIDTyp	*Add field usage text:* Conditionally required when AllocRefRiskLimitCheckID(2392) is specified.	**CHANGE**	
→	*2483 tbd*	*AllocRiskLimitCheckStatus*	N	RiskLmt ChkStat		**NEW**	
→	*Component <TradeAllocAmtGrp>*		N	Amt		**ADD**	
	</Alloc>						

6.3 Component FinancingContractualMatrixGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	FinancingContractualMatrixGrp
Component Abbreviated Name (for FIXML)	CtrctlMtrx
Component Type	_X__ Block Repeating ___ Block
Category	Common
Action	__New _X_Change
Component Synopsis	*Change:* The FinancingContractualMatrixGrp is a repeating component within the FinancingDetails component used to report the ISDA Physical Settlement Matrix Transaction Typecontractual matrices that apply to the derivative trade.
Component Elaboration	*No change.*
To be finalized by FPL Technical Office	
Repository Component ID	4004????

There is no change to the component – only a change to the synopsis.

6.4 Component RegulatoryTradeIDGrp

To be completed at the time of the proposal – all information provided will be included in the repository		
Component Name	RegulatoryTradeIDGrp	
Component Abbreviated Name (for FIXML)	RegTrdID	
Component Type	_X__ Block Repeating ___ Block	
Category	Common	
Action	__New _X_Change	
Component Synopsis	*Change:* The RegulatoryTradeIDGrp is a repeating component within the TradeCaptureReport message used to report the source, value and relationship of multiple ~~trade~~ identifiers for the same trade or position. This component can be used to meet regulatory trade reporting requirements where identifiers such as the Unique Swaps Identifier (USI) in the US or the Unique Trade Identifier (UTI) in Europe and Canada are required to be reported, showing the chaining of these identifiers as needed.	
Component Elaboration	*No change.*	
To be finalized by FPL Technical Office		
Repository Component ID	2220	

There is no change to the component – only a change to the synopsis.

6.5 Component CollateralAmountGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	CollateralAmountGrp
Component Abbreviated Name (for FIXML)	CollAmt
Component Type	_X__ Block Repeating ___ Block
Category	Common
Action	__New _X_Change
Component Synopsis	The Collateral Amount Group component block is a repeating group that provides the current value of the collateral type on deposit. The currency of the collateral value may be optionally included.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2191

Component FIXML Abbreviation: *<CollAmt>*						
Tag	*Field Name*		*Req 'd*	*XMLName*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
1703	NoCollateralAmounts		N				
➔	*1704*	*CurrentCollateralAmount*	N	Amt	Required if NoCollateralsAmounts > 0.		
➔	*1705*	*CollateralCurrency*	N	Ccy	*Change field usage text:* Can be used to specify the ~~base settlement~~ currency of CollateralAmount(1704) if Currency(15) is not specified or is not the same.	CHANGE	
➔	*2090*	*CollateralFXRate*	N	FxRt			
➔	*2091*	*CollateralFXRateCalc*	N	FxRtCalc			
➔	*1706*	*CollateralType*	N	Typ			
➔	*2092*	*CollateralAmo*	N	MktSegI			

		untMarketSeg mentID		D			
→	*2093*	*CollateralAmo untMarketID*	N	MktID			
→	*1902*	*HaircutIndica tor*	N	HrctInd			
→	*2350*	*CollateralPort folioID*	N	PrtflioID			
				</CollAmt>			

6.6 Component LegFinancingDetails

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegFinancingDetails
Component Abbreviated Name (for FIXML)	FinDetls
Component Type	___ Block Repeating _X__ Block
Category	Common
Action	_X_New __Change
Component Synopsis	Component block is optionally used for financial transactions where legal contracts, master agreements or master confirmations are to be referenced. This component identifies the legal agreement under which the deal was made and other unique characteristics of the transaction. For example, the LegAgreementDesc(2497~~tbd~~) field refers to base standard documents such as MRA 1996 Repurchase Agreement, GMRA 2000 Bills Transaction (U.K.), MSLA 1993 Securities Loan – Amended 1998, for example.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2251~~tbd~~

Component FIXML Abbreviation: *<FinDetls>*						
Tag	*Field Name*	*Req 'd*	*XMLNa me*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
2497 tbd	LegAgreementDesc	N	AgmtDes c		NEW	
2498 tbd	LegAgreementID	N	AgmtID		NEW	
2499 tbd	LegAgreementVersion	N	AgmtVer		NEW	

2496 tbd	LegAgreementDate	N	AgmtDt		NEW	
2495 tbd	LegAgreementCurrency	N	AgmtCcy		NEW	
2511 tbd	LegMasterConfirmationDesc	N	CnfmDesc		NEW	
2510 tbd	LegMasterConfirmationDate	N	CnfmDt		NEW	
2512 tbd	LegMaterConfirmationAnnexDesc	N	CnfmAnxDesc		NEW	
2509 tbd	LegMasterConfirmationAnnexDate	N	CnfmAnxDt		NEW	
2500 tbd	LegBrokerConfirmationDesc	N	BrkrCnfmDesc		NEW	
Component LegFinancingContractualDefinitionsGrp		N	CtrctlDef		NEW	
Component LegFinancingTermSupplementGrp		N	TrmSupplmnt		NEW	
Component LegFinancingContractualMatrixGrp		N	CtrctlMtrx		NEW	
2502 tbd	LegCreditSupportAgreementDesc	N	CrdSuprtDesc		NEW	
2501 tbd	LegCreditSupportAgreementDate	N	CrdSuprtDt		NEW	
2503 tbd	LegCreditSupportAgreementID	N	CrdSuprtID		NEW	
2507 tbd	LegGoverningLaw	N	Law		NEW	
2505 tbd	LegDocumentationText	N	DcmntnTxt		NEW	
2494 tbd	EncodedLegDocumentationTextLen	N		Must be set if EncodedLegDocumentationText(2493tbd) field is specified and must immediately precede it.	NEW	
2493 Tbd	EncodedLegDocumentationText	N		Encoded (non-ASCII characters) representation of the LegDocumentationText(2505tbd) field in the encoded format specified via the MessageEncoding(347) field.	NEW	
2514 tbd	LegTerminationType	N	TrmTyp		NEW	
2513 tbd	LegStartDate	N	StartDt		NEW	

2506 tbd	LegEndDate	N	EndDt		NEW	
2504 tbd	LegDeliveryType	N	DlvryTyp		NEW	
2508 tbd	LegMarginRatio	N	MgnRatio		NEW	
				</FinDetls>		

6.7 Component LegFinancingContractualDefinitionsGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegFinancingContractualDefinitionsGrp
Component Abbreviated Name (for FIXML)	CtrctlDef
Component Type	_X__ Block Repeating ___ Block
Category	Common
Action	_X_New __Change
Component Synopsis	The LegFinancingContractualDefinitionGrp is a repeating component within the LegFinancingDetails component used to report the definitions published by ISDA that define the terms of a derivative trade.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	4315tbd

Component FIXML Abbreviation: <CtrctlDef>						
Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
42198 tbd	NoLegContractualDefinitions	N			NEW	
→	42199 tbd LegContractualDefinition	N	Def	Required if NoLegContractualDefinitions(42198tbd) > 0.	NEW	
				</CtrctlDef>		

6.8 Component LegFinancingTermSupplementGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegFinancingTermSupplementGrp
Component Abbreviated Name (for FIXML)	TrmSupplmnt
Component Type	_X__ Block Repeating ___ Block
Category	Common
Action	_X_New ___Change
Component Synopsis	The LegFinancingTermSupplementGrp is a repeating component within the LegFinancingDetails component used to report contractual terms supplements of derivative trades.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	4316Tbd

Component FIXML Abbreviation: <TrmSupplmnt>						
Tag	Field Name		Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
42200 tbd	NoLegFinancingTermSupplements		N			NEW	
→	42201 tbd	LegFinancingTermSupplementDesc	N	Desc	Required if NoLegFinancingTermSupplements(42200tbd) > 0.	NEW	
→	42202 tbd	LegFinancingTermSupplementDate	N	Dt		NEW	
</TrmSupplmnt>						

6.9 Component LegFinancingContractualMatrixGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegFinancingContractualMatrixGrp
Component Abbreviated Name (for FIXML)	CtrctlMtrx
Component Type	_X__ Block Repeating ___ Block
Category	Common
Action	_X_New __Change
Component Synopsis	The LegFinancingContractualMatrixGrp is a repeating component within the LegFinancingDetails component used to report the ISDA Physical Settlement Matrix Transaction Type.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	4317 tbd

Component FIXML Abbreviation: <CtrctlMtrx>						
Tag	Field Name		Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
42203 tbd	NoLegContractualMatrices		N			NEW	
→	42204 tbd	LegContractualMatrixSource	N	Src	Required if NoLegContractualMatrices(42203tbd) > 0.	NEW	
→	42205 tbd	LegContractualMatrixDate	N	Dt		NEW	
→	42206 tbd	LegContractualMatrixTerm	N	Trm		NEW	
</CtrctlMtrx>						

6.10 Component InstrmtLegGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	InstrmtLegGrp
Component Abbreviated Name (for FIXML)	Leg
Component Type	_X__ Block Repeating ___ Block Change from OptimisedImplicitBlockRepeating to BlockRepeating.
Category	Common
Action	__New _X_Change
Component Synopsis	*No change*
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2019????

Component FIXML Abbreviation: *<Leg>*						
Tag	*Field Name*	*Req 'd*	*XMLName*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
555	NoLegs	N				
➔	*Component InstrumentLeg*	N	Leg	Must be provided Required if NoLegs(555)umber of legs > 0.	**Change**	**Change to inlined component reference**
➔	*Component LegFinancingDetails*	N	FinDetls		**NEW**	
</Leg>						

6.11 Component TrdInstrmtLegGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	TrdInstrmtLegGrp
Component Abbreviated Name (for FIXML)	TrdLeg
Component Type	_X__ Block Repeating ___ Block
Category	Common
Action	__New _X_Change
Component Synopsis	*No change*
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2063????

Component FIXML Abbreviation: *<TrdLeg>*						
Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
555	NoLegs	N				
→	*Component InstrumentLeg*	N	Leg	Must be provided if Number of legs > 0		
→	*Component LegFinancingDetails*	N	FinDetls		NEW	
→	*LegPositionAmountData*	N	Amt			
(…truncated…)						
</TrdLeg>						

6.12 Component Instrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	Instrument
Component Abbreviated Name (for FIXML)	Instrmt
Component Type	___ Block Repeating _X__ Block
Category	Common
Action	__New _X_Change
Component Synopsis	*No change*
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	1003 ????

Component FIXML Abbreviation: *<Instrmt>*						
Tag	*Field Name*	*Req 'd*	*XMLName*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
55	Symbol	N	Sym	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use "[N/A]" for products which do not have a symbol.		
(…truncated…)						
1739	ObligationType	N	ObligTyp			
2210 tbd	AssetGroup	N	AssetGrp		NEW	
1938	AssetClass	N	AssetCls s			
(…truncated…)						
</Instrmt>						

6.13 Component InstrumentLeg

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	InstrumentLeg
Component Abbreviated Name (for FIXML)	Leg
Component Type	___ Block Repeating _X__ Block
Category	Common
Action	__New _X_Change
Component Synopsis	*No change*
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	1005 ????

Component FIXML Abbreviation: *<Leg>*						
Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
600	LegSymbol	N	Sym			
(…truncated…)						
2155	LegObligationType	N	ObligTyp			
2348 tbd	LegAssetGroup	N	AssetGrp		NEW	
2067	LegAssetClass	N	AssetCls s			
(…truncated…)						
</Leg>						

6.14 Component UnderlyingInstrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingInstrument
Component Abbreviated Name (for FIXML)	Undly
Component Type	___ Block Repeating _X__ Block
Category	Common
Action	__New _X_Change
Component Synopsis	*No change*
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	1021????

Component FIXML Abbreviation: *<Undly>*						
Tag	*Field Name*	*Req'd*	*XMLName*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
311	UnderlyingSymbol	N	Sym			
(…truncated…)						
2012	UnderlyingObligation Type	N	ObligTyp			
2491 tbd	UnderlyingAssetGroup	N	AssetGrp		NEW	
2013	UnderlyingAssetClass	N	AssetCls s			
(…truncated…)						
</Undly>						

6.15 Component UndInstrmtGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UndInstrmtGrp
Component Abbreviated Name (for FIXML)	Undly
Component Type	_X_ Block Repeating _____ Block Change from OptimisedImplicitBlockRepeating to BlockRepeating.
Category	Common
Action	___New _____ _X_ Change
Component Synopsis	*No change*
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	2066

Component FIXML Abbreviation: *<Undly>*						
Tag	*Field Name*	*Req 'd*	*XMLName*	*FIX Spec Comments*	*Action*	*Mappings and Usage Comments*
711	NoUnderlyings	N				
→	*Component UnderlyingInstrument*	N	Undly	~~Must be provided if~~ Required if NoUndelyings(711) > 0.	**Change**	**Change to inlined component reference.**
</Undly>						

7 Category Changes

None.

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Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2483 tbd	AllocRiskLimitCheckStatus	NEW	int	Indicates the status of the risk limit check performed on a trade for this allocation instance. *Uses values from RiskLimitCheckStatus(2343).*	RiskLmtChkStat	Add to component <AllocGrp>
2210 tbd	AssetGroup	NEW	int	Indicates the broad product or asset classification. May be used to provide grouping for the product taxonomy (Product(460), SecurityType(167), etc.) and/or the risk taxonomy (AssetClass(1938), AssetSubClass(1939), AssetType(1940), etc.). 1<tbd> = Financials [Symbolic Name: Financials] [Elaboration: A categorization which usually includes rates, foreign exchange, credit, bonds and equity products or assets.] 2<tbd> = Commodities [Symbolic Name: Commodities] [Elaboration: A categorization which usually includes hard commodities such as agricultural, metals, freight,	AssetGrp	Add to component <Instrument>

				energy products or assets.] 3~~\<tbd\>~~ = Alternative investments [Symbolic Name: AlternativeInvestments] [Elaboration: A categorization which usually includes weather, housing, and commodity indices products or assets.]		
2348 ~~tbd~~	LegAssetGroup	NEW	int	Indicates the broad product or asset classification. May be used to provide grouping for the product taxonomy (Product(460), SecurityType(167), etc.) and/or the risk taxonomy (AssetClass(1938), AssetSubClass(1939), AssetType(1940), etc.). *Uses values from AssetGroup(2210~~tbd~~)*	AssetGrp	Add to component \<InstrumentLeg\>
42199 ~~tbd~~	LegContractualDefinition	NEW	String	Specifies which contract definition, such as those published by ISDA, will apply for the terms of the trade. See http://www.fpml.org/coding-scheme/contractual-definitions for values.	Def	Add to component \<LegFinancingContractualDefinitionsGrp\>
42198 ~~tbd~~	NoLegContractualDefinitions	NEW	NumInGroup	Number of financing definitions in the repeating group.	—	Add to component \<LegFinancingContractualDefinitionsGrp\>
42205 ~~tbd~~	LegContractualMatrixDate	NEW	LocalMktDate	Specifies the publication date of the applicable version of the contract matrix. If not specified, the ISDA Standard Terms Supplement defines rules for which version of the matrix is applicable.	Dt	Add to component \<LegFinancingContractualMatrixGrp\>
42204 ~~tbd~~	LegContractualMatrixSource	NEW	String	Identifies the applicable contract matrix. See	Src	Add to component \<LegFinancingContractualM

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				http://www.fpml.org/coding-scheme/matrix-type-1-0.xml for values.		atrixGrp>
42206 tbd	LegContractualMatrixTerm	NEW	String	Specifies the applicable key into the relevent contract matrix. In the case of 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions, the LegContractualMatrixTerm(42206tbd) is not applicable and is to be omitted. See http://www.fpml.org/coding-scheme/credit-matrix-transaction-type for values.	Trm	Add to component <LegFinancingContractualMatrixGrp>
42203 tbd	NoLegContractualMatrices	NEW	NumInGroup	Number of contractual matrices in the repeating group.	—	Add to component <LegFinancingContractualMatrixGrp>
2493 tbd	EncodedLegDocumentationText	NEW	data	Encoded (non-ASCII characters) representation of the LegDocumentationText(2505tbd) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegDocumentationText(2505tbd) field.	—	Add to component <LegFinancingDetails>
2494 tbd	EncodedLegDocumentationTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedLegDocumentationText(2493tbd) field.	—	Add to component <LegFinancingDetails>
2495 tbd	LegAgreementCurrency	NEW	Currency	Contractual currency forming the basis of a financing agreement and associated transactions. Usually, but not always, the same as the trade currency.	AgmtCcy	Add to component <LegFinancingDetails>

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2496 tbd	LegAgreementDate	NEW	LocalMktDate	A reference to the date the underlying agreement specified by LegAgreementID(2498) and LegAgreementDesc(2497) was executed.	AgmtDt	Add to component <LegFinancingDetails>
2497 tbd	LegAgreementDesc	NEW	String	The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a financing transaction. See http://www.fpml.org/coding-scheme/master-agreement-type for derivative values.	AgmtDesc	Add to component <LegFinancingDetails>
2498 tbd	LegAgreementID	NEW	String	A common reference to the applicable standing agreement between the counterparties to a financing transaction.	AgmtID	Add to component <LegFinancingDetails>
2499 tbd	LegAgreementVersion	NEW	String	The version of the master agreement.	AgmtVer	Add to component <LegFinancingDetails>
2500 tbd	LegBrokerConfirmationDesc	NEW	String	Describes the type of broker confirmation executed between the parites parties. Can be used as an alternative to MasterConfirmationDesc(1962). See http://www.fpml.org/coding-scheme/broker-confirmation-type for values.	BrkrCnfmDesc	Add to component <LegFinancingDetails>
2501 tbd	LegCreditSupportAgreementDate	NEW	LocalMktDate	The date of the ISDA Credit Support Agreement executed between the parties and intended to govern collateral arrangements for all OTC derivatives transactions between those parties.	CrdSuprtDt	Add to component <LegFinancingDetails>

2502 tbd	LegCreditSupport AgreementDesc	NEW	String	The type of ISDA Credit Support Agreement. See http://www.fpml.org/coding-scheme/credit-support-agreement-type for values.	CrdSuprtDesc	Add to component <LegFinancingDetails>
2503 tbd	LegCreditSupport AgreementID	NEW	String	A common reference or unique identifier to identify the ISDA Credit Support Agreement executed between the parties.	CrdSuprtID	Add to component <LegFinancingDetails>
2504 tbd	LegDeliveryType	NEW	int	Identifies type of settlement. *Uses values from DeliveryType(919).*	DlvryTyp	Add to component <LegFinancingDetails>
2505 tbd	LegDocumentation Text	NEW	String	A sentence or phrase ~~pertenant~~ pertinent to the trade, not a reference to an external document. E.g. "To be registered with the U.S. Environmental Protection Agency, Acid Rain Division, SO2 Allowance Tracking System".	DcmntnTxt	Add to component <LegFinancingDetails>
2506 tbd	LegEndDate	NEW	LocalM ktDate	End date of a financing deal, i.e. the date the seller reimburses the buyer and takes back control of the collateral.	EndDt	Add to component <LegFinancingDetails>
2507 tbd	LegGoverningLaw	NEW	String	Identification of the law governing the transaction. See http://www.fpml.org/coding-scheme/governing-law for values.	Law	Add to component <LegFinancingDetails>
2508 tbd	LegMarginRatio	NEW	Percenta ge	The fraction of the cash consideration that must be collateralized, expressed as a percent. A MarginRatio of ~~0~~2% indicates that the value of the collateral (after deducting for "haircut") must exceed the cash consideration by 2%.	MgnRatio	Add to component <LegFinancingDetails>

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2509 tbd	LegMasterConfirmationAnnexDate	NEW	LocalMktDate	The date that an annexation to the master confirmation was executed between the parties.	CnfmAnxDt	Add to component <LegFinancingDetails>
2510 tbd	LegMasterConfirmationDate	NEW	LocalMktDate	Alternative to broker confirmation. The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.	CnfmDt	Add to component <LegFinancingDetails>
2511 tbd	LegMasterConfirmationDesc	NEW	String	The type of master confirmation executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-type for values.	CnfmDesc	Add to component <LegFinancingDetails>
2512 tbd	LegMaterConfirmationAnnexDesc	NEW	String	The type of master confirmation annexation executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-annex-type for values.	CnfmAnxDesc	Add to component <LegFinancingDetails>
2513 tbd	LegStartDate	NEW	LocalMktDate	Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral.	StartDt	Add to component <LegFinancingDetails>
2514 tbd	LegTerminationType	NEW	int	Type of financing termination. *Uses values from TerminationType(788).*	TrmTyp	Add to component <LegFinancingDetails>
42202 tbd	LegFinancingTermSupplementDate	NEW	LocalMktDate	Specifies the publication date of the applicable version of the contractual supplement.	Dt	Add to component <LegFinancingTermSupplementGrp>
42201 tbd	LegFinancingTermSupplementDesc	NEW	String	Identifies the applicable contractual supplement. See http://www.fpml.org/coding-scheme/contractual-supplement for	Desc	Add to component <LegFinancingTermSupplementGrp>

				values.		
42200 ~~tbd~~	NoLegFinancingTermSupplements	NEW	NumInGroup	Number of financing terms supplements in the repeating group.	—	Add to component \<LegFinancingTermSupplementGrp>
2491 ~~tbd~~	UnderlyingAssetGroup	NEW	int	Indicates the broad product or asset classification. May be used to provide grouping for the product taxonomy (Product(460), SecurityType(167), etc.) and/or the risk taxonomy (AssetClass(1938), AssetSubClass(1939), AssetType(1940), etc.). *Uses values from AssetGroup(2210~~tbd~~)*	AssetGrp	Add to component \<UnderlyingInstrument>
2484 ~~tbd~~	FirmTransactionID	NEW	String	The unique transaction entity identifier assigned by the firm.	FirmTxnID	Add to message \<CollateralAssignment>, \<CollateralReport> and \<CollateralResponse>
2485 ~~tbd~~	TransactionID	NEW	String	The unique transaction entity identifier.	TxnID	Add to message \<CollateralAssignment>, \<CollateralReport> and \<CollateralResponse>
2486 ~~tbd~~	WireReference	NEW	String	The reference to a wire transfer associated with the transaction. Wire references done via wire services such as Fedwire Output Message Accountabilitty Data "OMAD" or SWIFT Output Sequence Number "OSN".	WreRef	Add to message \<CollateralAssignment>, \<CollateralReport> and \<CollateralResponse>
2487 ~~tbd~~	CollRptRejectReason	NEW	int	Reject reason code for rejecting the collateral report.	RejRsn	Add to message \<CollateralReportAck>

				0 = Unknown trade or transaction 1 = Unknown or invalid instrument 2 = Unknown or invalid counterparty 3 = Unknown of invalid position 4 = Unacceptable or invalid type of collateral 99 = Other Reserve100Plus			
2488 tbd	CollRptStatus	NEW	int	The status of the collateral report. 0 = Accepted (successfully processed) 1 = Received (not yet processed) 2 = Rejected	RptStat	Add to message <CollateralReportAck>
2489 tbd	PackageID	NEW	String	Identifier assigned to a collection of trades so that they can be analyzed as one atomic unit for risk assessment and clearing.	PackageID	Add to message <TradeCaptureReport>
2490 tbd	TradeNumber	NEW	int	Ordinal number of the trade within a series of related trades.	TrdNum	Add to message <TradeCaptureReport>
354	EncodedTextLen	CHANGE	Length	Change to NotReqXML=1 Byte length of encoded (non-ASCII characters) EncodedText (355) field.		
355	EncodedText	CHANGE	data	Change to NotReqXML=1 Revise description to include field tag. Encoded (non-ASCII characters) representation of the Text (58) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Text(58) field.		

447	PartyIDSource	CHANGE		*Change:* D = Proprietary / Custom code [Elaboration: Custom -ID ~~scheme~~ schema used between counterparties, trading platforms and repositories.] *Additional value:* O~~<tbd>~~ = Interim identifier [Elaboration: An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.]		
707	PosAmtType	CHANGE		*Additional value:* UPFRNT = Upfront payment [Position: 31] [Symbolic Name: UpfrontPayment] [Elaboration: <none>]		
770	TrdRegTimestamp Type	CHANGE		*Additional value:* 25~~<tbd>~~ = Post-trade valuation [Position: 25] [Symbolic Name: PostTradeValuation] [Elaboration: <none>]		
803	PartySubIDType	CHANGE		*Change Elaboration:* 45 = Swap dealer [Elaboration: The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be		

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commonly known in the trade as a dealer or market maker in swaps".]

Additional values:
70<tbd> = Reporting entity location
[Position: 70]
[Symbolic Name: ReportingEntityLocation]
[Elaboration: One or more instances may be used in combination with party sub ID type "49" (Reporting entity indicator) to identify the countries, regions or provinces for which the party is a reporting entity when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.]

71<tbd> = Derivatives dealer
[Position: 71]
[Symbolic Name: DerivativesDealer]
[Elaboration: Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade

counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".]

72~~<tbd>~~ = Domicile
[Position: 72]
[Symbolic Name: Domicile]
[Elaboration: Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.]

73~~<tbd>~~ = Exempt from Recognition
[Position: 73]
[Symbolic Name: ExemptFromRecognition]
[Elaboration: Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is

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				subject to regulatory oversight in another jurisdiction.]		
828	TrdType	CHANGE		*Additional value:* 65~~<tbd>~~ = Package trade [Position: 65] [Symbolic Name: PackageTrade] [Elaboration: Identifies the pseudo-trade of a stream or collection of trades to be cleared and be reported as an atomic unit. The subsequent actual trades reported should not have this value.]		
895	CollAsgnReason	CHANGE		*Add elaborations:* 3 = Margin Deficiency [Elaboration: In a CollateralRequest(35=AX), this indicates there is a margin deficiency. In a CollateralAssignment(35=AY), this indicates that the assignment is a deposit to meet margin deficiency.] 4 = Margin Excess [Elaboration: In a CollateralRequest(35=AX), this indicates there is excess margin. In a CollateralAssignment(35=AY), this indicates that the assignment is a withdrawal of the margin excess.]		
905	CollAsgnRespType	CHANGE		*Chenge Description:* *Type of collateral assignment response.* *Add enumerations:* 4~~<tbd>~~ = Transaction pending [Position: 4]		

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				[Symbolic Name: TransactionPending] [Elaboration: The collateral assignment transaction is pending at the recipient.] 5<tbd> = Transaction completed with warning – see Text(58) for further information. [Position: 5] [Symbolic Name: TransactionCompletedWithWarning] [Elaboration: The collateral assignment transaction was accepted and completed but with warnings.]		
1906	RegulatoryTradeIDType	CHANGE		*Add enumeration:* 4<tbd> = Cleared block trade [Position: 4] [Symbolic Name: ClearedBlockTrade] [Elaboration: Assigned by the CCP to a bunched order/trade when it needs to be cleared with the standby clearing firm prior to post-trade allocation.]		
1938	AssetClass	CHANGE		*Additional values:* 7<tbd> = Cash [Position: 7] [Symbolic Name: Cash] 8<tbd> = Debt [Position: 8] [Symbolic Name: Debt] 9<tbd> = Fund [Position: 9] [Symbolic Name: Fund] [Elaboration: Such as mutual fund, collective investment vehicle,		

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				investment program, specialized account program.] 10~~<tbd>~~= Loan facility [Position: 10] [Symbolic Name: LoanFacility]		
1939	AssetSubClass	CHANGE		*Additional values:* *Under "Debt":* 20~~<tbd>~~= Government 21~~<tbd>~~ = Agency 22~~<tbd>~~ = Corporate 23~~<tbd>~~ = Financing 24~~<tbd>~~ = Money market 25~~<tbd>~~ = Mortgage 26~~<tbd>~~= Municipal *Under "Fund":* 27~~<tbd>~~= Mutual fund 28~~<tbd>~~ = Collective investment vehicle 29~~<tbd>~~ = Investment program [Elaboration: A generalized fund for major investors.] 30~~<tbd>~~ = Specialized account program [Elaboration: A specialized fund setup for a particular account or group of accounts.] *Under "Loan facility"* 31~~<tbd>~~ = Term loan 32~~<tbd>~~ = Bridge loan 33~~<tbd>~~ = Letter of credit		
1940	AssetType	CHANGE		*Change Description:* Within the asset subclass this can be used to provide more specific description of the		

| | | | | asset. Recommended values include: Interest Rate: LIBOR or other floating rate ind~~exices~~ if appropriate. For multi-currency IRS there are two currencies - specify the riskier ISO 4217 Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields. Currency: ISO 4217 Currency Code G7, G20, etc. for standard "grouping" of currencies For cross-currency swaps there are two currencies, so specify the riskier Currency Code in primary fields and the less risky Currency Code or home Currency Code in secondary fields. If settlement is to be in "any G7" currency, specify "G7" in secondary field. Credit: Corporate, Sovereign, CDX, CDX Structured, iTraxx, iTraxx Structured Equity: S&P500 or other ind~~exices~~ Commodity: Non-precious, Precious, Oil, Natural Gas, Coal, Electricity, Inter-Energy, Grains, Oils | | |

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				Seeds, Dairy, Livestock, Forestry, Softs, Weather, Emissions, Warehouse receipts Debt: Bill, Bond, Note, Floating rate, Strip, Index linked, Discount note, Mortgage backed, Benchmark note. Other values may be used by mutual agreement of the counterparties.		
1956	ReferenceEntityType	CHANGE		*Change:* Specifies the type of reference entity for first-to-default CDS basket contracts.		
1979	SecondaryAssetType	CHANGE		*Use changed description of AssetType(1940)*		
2000	UnderlyingReferenceEntityType	CHANGE		*Change:* Specifies the type of reference entity for first-to-default CDS basket contracts.		
2015	UnderlyingAssetType	CHANGE		*Use changed description of AssetType(1940)*		
2069	LegAssetType	CHANGE		*Use changed description of AssetType(1940)*		
2079	LegSecondaryAssetType	CHANGE		*Use changed description of AssetType(1940)*		
2083	UnderlyingSecondaryAssetType	CHANGE		*Use changed description of AssetType(1940)*		
2171	LegReferenceEntityType	CHANGE		*Change:* Specifies the type of reference entity for first-to-default CDS basket		

				contracts.		
2373	IntraFirmTradeIndicator	CHANGE		*Change Description and Elaboration:* Indicates whether the trade or position was entered into as an intra-group or inter-affiliate transaction, i.e. between two units of the same parent entity. [Elaboration: In the context of EMIR this refers to Regulation (EU) 648/2012 Article 3 "intragroup transactions" section 1 which states: "In relation to a non-financial counterparty, an intragroup transaction is an OTC derivative contract entered into with another counterparty which is part of the same group provided that both counterparties are included in the same consolidation on a full basis and they are subject to an appropriate centralised risk evaluation, measurement and control procedures and that counterparty is established in the Union or, if it is established in a third country, the Commission has adopted an implementing act under Article 13(2) in respect of that third country. Canada 's similar requirement is under Appendix A to OSC Rule 91-507."		
40043	ContractualMatrixSource	CHANGE		*Change:* Identifies the applicable contract matrix. See http://www.fpml.org/coding-		

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				scheme/matrix-type-1-0.xml for values.		
472	LocaleOfIssue	CHANGE		*Change description:* Identifies the locale or region of issue. [Elaboration: For Municipal Security Issuers other than state or province. Refer to http://www.atmos.albany.edu/cgi/stagrep-cgi. Reference the IATA city codes for values. Note IATA (International Air Transport Association) maintains the codes at www.iata.org. For other securities the value may be a region of the issuer, e.g. North America.]		

Appendix B - Glossary Entries

Term	Definition	Field where used

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Wire	Wre	CollateralAssignment: WireReference(2486tbd)
Package	Package	TradeCaptureReport: PackageID(2489tbd)
Ratio	Ratio	LegMarginRatio(2508)
Firm	Firm	FirmTransactionID(2484)

Appendix D - Usage Examples

Figure 8: Collateral Deposit Request for Cash

```
<FIXML>
<CollAsgn
      ID="ABC1234"                        ID of this transaction
      BizDt="2014-06-24"           Business date
      TxnTm="2014-06-24T18:40:43-06:00"       Transaction timestamp
      WreRef="12345678"            Wire reference
      FirmTxnID="87654"            Client's transaction ID
      TransTyp="0"                 New request
      AsgnRsn="3"                  Deposit
      Qty="10000000">             Face amount
<Pty ID="CME" R="21" Src="D"/> Clearing organization
<Pty ID="111" R="4" Src="H"/>            Clearing member firm ID
<Pty ID="111S" R="101" Src="H"> Asset account
      <Sub ID="SECR" Typ="26"/>        Position account type
      <Sub ID="COTC" Typ="43"/>        Funds segregation type
      <Sub ID="CDS" Typ="44"/> Guarantee fund
      <Sub ID="CLR" Typ="4"/>  Collateral to cover normal clearing IM requirement
      <Sub ID="DFLT" Typ="11">        Transaction profile (standing settlement
      instructions)
</Pty>
```

```
<Pty ID="CITIUS4C" R="28"/>          Destination BIC
<Instrmt
    SecTyp="CASH"                    Specific asset
    PxQteCcy="EUR"/>                 Currency of denomination
</CollAsgn>
</FIXML>
```

Figure 9: Collateral Deposit Request for German Government Bond

```
<FIXML>
<CollAsgn
    ID=""ABC1234""                   ID of this transaction
    BizDt=""2014-06-24""             Business date
    TxnTm="2014-06-24T18:40:43-06:00"       Transaction timestamp
    FirmTxnID="87654"               Client's transaction ID
    TransTyp="0"                    New request
    AsgnRsn="3"                     Deposit
    Qty="10000000">                 Face amount
<Pty ID="CME" R="21" Src="D"/> Clearing organization
<Pty ID="111" R="4" Src="H"/>        Clearing member firm ID
<Pty ID="111S" R="101" Src="H"> Asset account
    <Sub ID="SECR" Typ="26"/>        Position account type
    <Sub ID="COTC" Typ="43"/>        Funds segregation type
    <Sub ID="CDS" Typ="44"/>Guarantee fund
    <Sub ID="CLR" Typ="4"/>  Collateral to cover normal clearing IM requirement
    <Sub ID="DFLT" Typ="11">         Transaction profile (standing settlement
    instructions)
</Pty>
<Pty ID="CITIUS4C" R="28"/>          Destination BIC
<Instrmt
    SecTyp="SEC"                     Specific asset
    PxQteCcy="EUR"                   Currency of denomination
    ID="1234567890"                  ISIN
    Src="4"/>                        ID is an ISIN
</CollAsgn>
</FIXML>
```

Figure 10: Collateral Withdrawal Request for Cash

```
<FIXML>
<CollAsgn
    ID="ABC1234"                     ID of this transaction
    BizDt="2014-06-24"              Business date
    TxnTm="2014-06-24T18:40:43-06:00"       Transaction timestamp
    FirmTxnID="87654"               Client's transaction ID
```

```
        TransTyp="0"                    New request
        AsgnRsn="4"                     Withdrawal
        Qty="10000000">                 Face amount
        <Hdr SID="CME" SSub="CMEBAMS" TID="TARGET" TSub="User123" Snt="2014-
        07-23T18:40:43-06:00">
<Pty ID="CME" R="21" Src="D"/>  Clearing organization
<Pty ID="111" R="4" Src="H"/>           Clearing member firm ID
<Pty ID="111S" R="101" Src="H"> Asset account
        <Sub ID="SECR" Typ="26"/>       Position account type
        <Sub ID="COTC" Typ="43"/>       Funds segregation type
        <Sub ID="CDS" Typ="44"/>Guarantee fund
        <Sub ID="CLR" Typ="4"/>  Collateral to cover normal clearing IM requirement
        <Sub ID="DFLT" Typ="11">        Transaction profile (standing settlement
        instructions)
</Pty>
<Pty ID="CITIUS4C" R="28"/>             Destination BIC
<Instrmt
        SecTyp="CASH"                   Specific asset
        PxQteCcy="EUR"/>        Currency of denomination
</CollAsgn>
</FIXML>
```

Figure 11: Collateral Withdrawal Request for German Government Bond

```
<FIXML>
<CollAsgn
        ID="ABC1234"                    ID of this transaction
        BizDt="2014-06-24"      Business date
        TxnTm="2014-06-24T18:40:43-06:00"       Transaction timestamp
        FirmTxnID="87654"       Client's transaction ID
        TransTyp="0"            New request
        AsgnRsn="4"             Withdrawal
        Qty="10000000">                 Face amount
        <Hdr SID="CME" SSub="CMEBAMS" TID="TARGET" TSub="User123" Snt="2014-
        07-23T18:40:43-06:00">
<Pty ID="CME" R="21" Src="D"/>  Clearing organization
<Pty ID="111" R="4" Src="H"/>           Clearing member firm ID
<Pty ID="111S" R="101" Src="H"> Asset account
        <Sub ID="SECR" Typ="26"/>       Position account type
        <Sub ID="COTC" Typ="43"/>       Funds segregation type
        <Sub ID="CDS" Typ="44"/>Guarantee fund
        <Sub ID="CLR" Typ="4"/>  Collateral to cover normal clearing IM requirement
        <Sub ID="DFLT" Typ="11">        Transaction profile (standing settlement
        instructions)
</Pty>
```

```
<Pty ID="CITIUS4C" R="28"/>              Destination BIC
<Instrmt
      SecTyp="SEC"                       Specific asset
      PxQteCcy="EUR"             Currency of denomination
      ID="1234567890"            ISIN
      Src="4"/>                  ID is an ISIN
</CollAsgn>
</FIXML>
```

Figure 12: "Pending" Response for Withdrawal Request for German Government Bond

```
<FIXML>
<CollRsp
      ID="ABC1234"                        ID of the transaction as sent by the firm
      BizDt="2014-06-24"         Business date
      RespID="12345668"          Report ID for this response
      TxnTm="2014-06-24T18:40:43-06:00"  Transaction timestamp
      TxnID="765432"             CME's transaction ID
      FirmTxnID="87654"          Client's transaction ID
      AsgnRsn="4"                Withdrawal
      RespTyp="tbd"                       Request accepted, passed validations and is
      pending
      SettlDt="2014-06-26"       Value date of the transaction
      Px="105.23"                Asset price
      PxTyp="1"                  Percent of par
      Qty="10000000">            Face amount
<Pty ID="CME" R="21" Src="D"/> Clearing organization
<Pty ID="111" R="4" Src="H"/>           Clearing member firm ID
<Pty ID="111S" R="101" Src="H"> Asset account
      <Sub ID="SECR" Typ="26"/>           Position account type
      <Sub ID="COTC" Typ="43"/>           Funds segregation type
      <Sub ID="CDS" Typ="44"/> Guarantee fund
      <Sub ID="CLR" Typ="4"/>  Collateral to cover normal clearing IM requirement
      <Sub ID="DFLT" Typ="11">            Transaction profile (standing settlement
      instructions)
</Pty>
<Pty ID="111S" R="91" Src="H"/>  Settlement account
<Pty ID="CITIUS4C" R="28" Src="B"/>    Destination BIC
<Instrmt
      SecTyp="SEC"                        Specific asset
      PxQteCcy="EUR"             Currency of denomination
      ID="1234567890"            ISIN
      MatDt="06-03-2015"         Maturity date
      CpnRt="0.0625"             Coupon rate
      Src="4"                             ID is an ISIN
```

```
        AssetClss="tbd"                Debt
        AssetSubClss="tbd"             Bond
        AssetTyp="Bunde"/>
<CollAmt                               Haircutted market value of asset
        HrctInd="Y"
        Amt="9600000.00"
        Ccy="EUR"/>
<CollAmt                               Unhaircutted market value of asset
        HrctInd="N"
        Amt="9800000.00"
        Ccy="EUR"/>
</CollRsp>
</FIXML>
```

Figure 13: Per-Trade Collateral Reported by Counterparty

```
<FIXML>
<CollRpt
        RptID="XYZ1234"            ID of this transaction
        BizDt="2014-07-23"         Business date
        TxnTm="2014-07-23T18:40:43"     Transaction timestamp
        Stat="3"                   Status: Assigned
        Txt="Per-trade collateral reporting">
        <Pty ID="ZNHTL6O2WODTKMPF1Z48" R="7" Src="N"/>              Reporting
        counterparty
        <Pty ID="ABCTL7O3WHJKLYPF1Z59" R="17" Src="N"/>            Non-
        Reporting counterparty
        <Instrmt
                AssetClss="1"/>            Interest Rate
        <CollAmt
                Amt="4,493,223.01"
                Ccy="USD"/>
        <RegTrdID
                ID="123456789012345678901234567890012"        Position
                Src="101ABCD123"
                Evnt="6" Typ="0"/>                         Allocation / Current
        <TrdRegTS
                TS="2014-07-23T18:40:43"
                Typ="{tbd}"/>            Post-trade valuation
</CollRpt>
</FIXML>
```

Figure 14: Portfolio Collateral Reported by 3rd Party

```
<FIXML>
<CollRpt
      RptID="GHJ1234"              ID of this transaction
      BizDt="2014-07-23"          Business date
      TxnTm="2014-07-23T18:40:43"      Transaction timestamp
      Stat="3"                    Status: Assigned
      Txt="Portfolio collateral reporting">
      <Pty ID="ZNHTL6O2WODTKMPF1Z48" R="7" Src="N"/>              Reporting
      counterparty
      <Pty ID="ABCTL7O3WHJKLYPF1Z59" R="17" Src="N"/>            Non-
      Reporting counterparty
      <Pty ID="XYZTL5O1WOWERTYU1Z37" R="116" Src="N"/>   Reporting entity
      <Instrmt
            AssetClss="5"/>            Commodity
      <CollAmt
            Amt="15,354,678.34"
            Ccy="EUR"
            PrtflioID="ABCDEFG12345" />
      <RegTrdID
            ID="123456789012345678901234456789012"          Position
            Src="101ABCD123"
            Evnt="6" Typ="0"/>                    Allocation / Current
      <TrdRegTS
            TS="2014-07-23T18:40:43"
            Typ="{tbd}"/>            Post-trade valuation
</CollRpt>
</FIXML>
```