Global Technical Committee and CME Group

Trade Capture and Market Data Extensions

~~August 28~~October 31, 2015

Revision 0.~~7~~6

Proposal Status: Approved~~Public Comment Resolution~~

r3.2

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Document History

Revision	Date	Author	Revision Comments
r0.1	5/26/2015	Dean Kauffman for CME Group	Initial draft based on internal gap analysis.
r0.2	6/8/2015	Dean Kauffman for CME Group	Added placeholder for market data extensions.
r0.3	8/13/2015 8/14/2015	Dean Kauffman for CME Group	Added new enum to TrdType(828) for multilateral compression. Added enums to CPProgram(875) and updated descriptions to CPProgram(875) and CPRegType(876). Moved multilateral compression to TrdSubType(829).
r0.4	8/18/2015	Dean Kauffman for CME Group	Refactored a bit based on LT's feedback. Clarified that we're only touching the pre-trade messages. Removed update of SecurityDefinition and revised the other SecDef messages to reflect changes already in the pipeline in EP197. Changed the title removing "Regulatory".
r0.5	8/25/2015	Dean Kauffman for CME Group	Feedback from GTC presentation: • Fixed typo in 2.2.1. • Removed usage comments for InstrmtLegGrp in Email and News. • Moved RelatedInstrumentGrp component into the InstrmtGrp component (Email & News) at the same hierarchical level as Instrument. • Moved new components for MDIncGrp, MdReqGrp, SecListGrp, SecLstUpdRelSymGrp and SecMassStatGrp to represerve symantic grouping. • Revised synopsis of RelatedInstrumentGrp to clarify that it belongs at the same hierarchical level as Instrument and that it describes relationships for that particular Instrument. • Added elaborations of TrdSubType(829) Multilateral compression and all CPProgram(875) enums. • Expanded elaboration of ExecMethod(2405) 1 "Manual" to include MTT "Off Book".

Revision	Date	Author	Revision Comments
			• Added new enum "Leg" to RelatedInstrumentType(1648) to handle disconnect between Instrument and InstrumentLeg as in Email and News. • Clarified synopsis of <RelatedInstrumentGrp>
r0.6	8/26/2015 8/28/2015	Dean Kauffman for CME Group	Added further extension prior to public review: • Added LegRefID(654) to <MDFullGrp> .to support reporting the price and size of legs in strategy trades. Added a sample trade and examples of the two MD messages. • Clarified that in the MktDataInc sample there is no structural relationship implied by the sequence of entries.
0.7	Oct. 31, 2015	L. Taikitsadaporn for GTC	Changes made based on public comment feedback and disposition (see Appendix E): • Added StrategyLinkID(1851) to the MDFullGrp and MDIncGrp • Added TradeID(1003) to MDFullGrp - missing from this component
	12/23/2015	R. Shriver	ASBUILT created.

1 Introduction

In CME Group's implementation to meet various reporting requirements, it has identified a further group of gaps needed to the FIX standard in order to complete its work. This proposal attempts to close those gaps.

In addition, a general concern over the FIX fields set aside for Commercial Paper is being addressed by the Global Technical Committee.

2 Business Requirements

2.1 Trade Reporting

2.1.1 Voice-Brokered Trades

The Agency for the Cooperation of Energy Regulators (ACER) is charged with collecting trade data for assessing and monitoring wholesale energy markets in the European Union. Market participants and third parties must provide the agency records of all market transactions and to facilitate this ACER prepared and distributed a Transaction Reporting User Manual giving details of the data elements required. The only gap identified in the FIX standard is a way to identify a trade that was voice brokered, i.e. negotiated by voice through a third party in the business of distributing market data.

Voice brokers pool prices from banks and transact in the interdealer market. For a number of years, regulators across the globe have attempted to monitor whether groups of traders are conspiring with voice brokers to influence rates and since 2009 this effort has resulted in a number of suspensions of traders, brokers and other employees and fines against the participating companies.

To satisfy the requirement for identifying a voice brokered trade we propose extending the ExecMethod(2405) field with an additional enumeration for "Voice-Brokered" and adjusting the existing elaboration for Manual to clarify that it applies to ordinary voice trades negotiated directly between counterparties.

2.1.2 Multilateral Compression

CME is preparing to offer a new trade compression product for cleared Interest Rate Swaps. CME stands in as the counterparty for all cleared trades and will periodically assess each clearing firm's IRS portfolio for compression candidates. Compressable trades are then proposed to each clearing firm and if accepted the old trades are terminated and a new "termination offset" trade is created. We need to be able to differentiate these compressed trades from trades created through normal netting.

To satisfy the requirement for identifying a multilateral compression trade we propose extending the TrdSubType(829) field with an additional enumeration for "Multilateral Compression". It will appear with TrdType(828)=57 "Netted trade".

2.2 Market Data

2.2.1 Option Strategies

A new CME Group business requirement calls for distribution of market data for Option Strategies in which the strategies are described in full. The gaps are to be able to describe strategy linkages fully and to provide prices and sizes of the legs of a traded strategy.

In order to describe multi-leg options including the underlying securities we propose populating all appropriate pre-trade messages and appropriate components with InstrumentExtension, FinancingDetails and RelatedInstrumentGrp components. Since our requirement involves only market data we are not addressing the trade and post-trade message groups at this time.

To provide leg price and size we propose adding LegRefID(654) to the **MDFullGrp** component. When a market data entry contains LegRefID(654) the MDEntryPx(270), PriceType(423) and MDEntrySize(271) all apply to the leg with that LegID(1788).

For example, in Figure 1 below we want to report not only the structure of the traded strategy but also the quantities and prices of all parts of the strategy. The structure is laid out in MarketDataSnapshotFullRefresh(35=W) – Figure 2 – through **Instrument**, **InstrumentLeg** and **UnderlyingInstrument** components plus instances of **RelatedInstrumentGrp** as needed to clarify linkage. The first iteration of **MDFullGrp** gives the price and size of the base strategy. Subsequent iterations of **MDFullGrp** give the price and size of each piece of the strategy linking to the corresponding leg's LegID(1788) through LegRefID(654).

We do not propose adding LegRefID(654) to the **MDIncGrp** component. In MarketDataIncrementalRefresh(35=X) the security is defined inside the **MDIncGrp** repeating group. In Figure 3 the first iteration of **MDIncGrp** lays out the full structure of the strategy through **Instrument**, **InstrumentLeg** and **UnderlyingInstrument** components plus instances of **RelatedInstrumentGrp** as needed to clarify linkage and includes the price and size of the base trade. Subsequent iterations of **MDIncGrp** define each leg separately and give the price and size of that piece of the strategy without the need for linkage. Note that the sequence of **MDIngGrp** entries does not imply any structural relationship among the entries.

Figure 1. Sample Stragey Trade

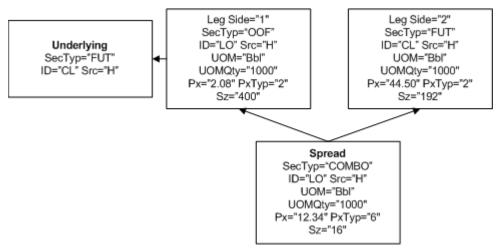**Figure 2. Strategy expressed in MarketDataSnapshotFullRefresh**

The tag-value version of this message appears in Appendix D.

```xml
<?xml version="1.0" encoding="UTF-8"?>
<FIXML>
  <MktDataFull TrdDt="2015-08-07">
    <Hdr Snt="2015-08-07T13:37:51.608-05:00" SID="CPC" TID="MDP"/>
    <Instrmt Sym="LO:GN" ID="LO" SecTyp="COMBO" Src="H" MatDt="2015-09-07" MMY="201510"
```

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```
        SubTyp="GN" Exch="NYMEX" UOM="Bbl" UOMQty="1000.0"/>
      <Undly Exch="NYMEX" MMY="201510" SecTyp="FUT" Src="H" ID="CL"/>
      <Leg Side="1" RatioQty="25" Sym="LOV5 C4500" ID="LO" SecTyp="OOF" SubTyp="GN" Src="H"
        Mat="2015-09-07" MMY="201510" Exch="NYMEX" UOM="Bbl" UOMQty="1000.0" Strk="45.0"
        PutCall="1" LegID="1"/>
      <Leg Side="2" RatioQty="12" Sym="CLV5" ID="CL" SecTyp="FUT" SubTyp="GN" Src="H"
        Mat="2015-09-02" MMY="201510" Exch="NYMEX" UOM="Bbl" UOMQty="1000.0" LegID="2"/>
      <ReltdInstrmt InstrmtTyp="2" ID="CL" Src="H" ReltdID="LO" ReltdIDSrc="H"/>
      <Full Typ="2" Px="12.34" Mkt="CME" PxTyp="6" TrdPubInd="Y" MDID="140C05149D42550100"
        TrdTyp="1" Sz="16">
        <Pty ID="CME" Src="D" R="21"/>
      </Full>
      <Full Typ="2" RefID="1" Px="2.08" PxTyp="2" Sz="400" MDID="140C05149D42550100-1"/>
      <Full Typ="2" RefID="2" Px="44.50" PxTyp="2" Sz="192" MDID="140C05149D42550100-2"/>
    </MktDataFull>
  </FIXML>
```

Figure 3. Strategy expressed in MarketDataIncrementslRefresh

The tag-value version of this message appears in Appendix D.

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML>
  <MktDataInc TrdDt="2015-08-07">
    <Hdr Snt="2015-08-07T13:37:51.608-05:00" SID="CPC" TID="MDP"/>
    <Inc Typ="2" Px="12.34" PxTyp="6" Sz="16" Mkt="CME" PxPubInd="Y" MDID="140C05149D42550100"
      TrdTyp="1" TxnTm="2015-08-07T13:37:51.608-05:00">
      <Instrmt Sym="LO:GN" ID="LO" SecTyp="COMBO" Src="H" MatDt="2015-09-07" MMY="20151000"
        SubTyp="GN" Exch="NYMEX" UOM="Bbl" UOMQty="1000.0"/>
      <Undly Exch="NYMEX" MMY="201510" SecTyp="FUT" Src="H" ID="CL"/>
      <Leg Side="1" RatioQty="25" Sym="LOV5 C4500" ID="LO" SecTyp="OOF" SubTyp="GN" Src="H"
        Mat="2015-09-07" MMY="20151000" Exch="NYMEX" UOM="Bbl" UOMQty="1000.0" Strk="45.0"
        PutCall="1"/>
      <Leg Side="2" RatioQty="12" Sym="CLV5" ID="CL" SecTyp="FUT" SubTyp="GN" Src="H"
        Mat="2015-09-02" MMY="20151000" Exch="NYMEX" UOM="Bbl" UOMQty="1000.0"/>
      <ReltdInstrmt InstrmtTyp="2" ID="CL" Src="H" ReltdID="LO" ReltdIDSrc="H"/>
      <Pty ID="CME" R="21"/>
    </Inc>
    <Inc Typ="2" Px="2.08" PxTyp="2" Sz="400" MDID="140C05149D42550100-1">
      <Instrmt Sym="LOV5 C4500" ID="LO" SecTyp="OOF" SubTyp="GN" Src="H"
        Mat="2015-09-07" MMY="20151000" Exch="NYMEX" UOM="Bbl" UOMQty="1000.0" Strk="45.0"
        PutCall="1"/>
      <Undly Exch="NYMEX" MMY="201510" SecTyp="FUT" Src="H" ID="CL"/>
    </Inc>
    <Inc Typ="2" Px="44.50" PxTyp="2" Sz="192" MDID="140C05149D42550100-2">
      <Instrmt Sym="CLV5" ID="CL" SecTyp="FUT" SubTyp="GN" Src="H"
        Mat="2015-09-02" MMY="20151000" Exch="NYMEX" UOM="Bbl" UOMQty="1000.0"/>
    </Inc>
  </MktDataInc>
</FIXML>
```

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2.3 Miscellaneous

2.3.1 Commercial Paper [GTC Sponsored]

Various firms using FIX to trade and report Commercial Paper have questioned how to use the two FIX fields set aside for CP saying the descriptions are unclear. Also there are a number of CP programs not identified in the FIX enum list that are in use by the industry.

We propose extending the enumeration list for CPProgram(875) to include further values and to change the description of CPProgram(875) and CPRegType(876) to reflect proper usage.

2.3.2 Add TradeID(1003) to MDFullGrp [GTC Sponsored]

The TradeID(1003) field is currently present in the MDIncGrp component and is missing from the MDFullGrp component. This oversight in the omission of this field in the MDFullGrp may have been an inadvertent one. The GTC proposes to add this field into the MDFullGrp in order to allow for complete trade data to be conveyed in the MDFullGrp as well.

3 Issues and Discussion Points

	Issue	Date	Status	Discussion
1	Netted Trade vs. Termination Offset	Aug 13, 2015	Resolved	Here is the text from EP141 when 57 "Netted Trade" was introduced. What is different about the new process? Trade netting is a process by which swap trades that are eligible can be netted together. The quantities are offset if the trades are in the opposite direction and aggregated if they are in the same direction. If the netting results in a total offset, all the trades will be terminated. If the netting results in a remaining quantity, a new trade may be created (or an existing trade amended). The new trade will be a cleared trade and the firm will be notified of the cleared trade. Firms need a mechanism to distinguish between the original trade and the new trade that is created as a result of the netting process. The proposal is to represent this using a new TrdType(828) enumeration of "Netted Trade". Netting can take place long after the initial trade date. And rules of

	Issue	Date	Status	Discussion
				engagement may allow trades that have different TrdType enumerations to be netted together. As such, preservation of the TrdType of the original trades to be netted together is not possible in the resulting netted trade. The resulting trade overwrites TrdType with the new "Netted Trade" enumeration. 8/14/2015 The resolution is to differentiate multilateral compression trades through a new value for TrdSubType(829).
2	RelatedInstrumentGrp position in messages with multiple Instruments	Aug 20, 2015	Resolved	An issue was raised in the GTC presentation about the proposed position of RelatedInstrumentGrp outside the InstrmtGrp repeating group. News and Email are already problematic in that the InstrmtLegGrp appears at the same level as InstrmtGrp making it impossible to relate legs to Instrument when there are multiple Instruments. The resolution is to move RelatedInstrumentGrp inside the InstrmtGrp associating it with a single Instrument and to add an enumeration "Leg" to RelatedInstrumentType(1648).

4 Proposed Message Flow

There are no changes to existing message flows.

5 FIX Message Tables

5.1 FIX Message Advertisement

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	Advertisement
Message Abbreviated Name (for FIXML)	Adv
Category	Indication

Action	__New	_X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.	
Message Elaboration Optional longer description of the message usage	No change.	
To be finalized by FPL Technical Office		
(MsgType(tag 35) Enumeration	7	
Repository Component ID	8	

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = 7		
	(…truncated…)					
	Instrument component	Y	Instrmt			Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
	InstrumentExtension component	N	InstrmtExt		ADD	
	FinancingDetails component	N	FinDetls		ADD	
	InstrmtLegGrp component	N	Leg			Number of legs Identifies a Multi-leg Execution if present and non-zero.
	UndInstrmtGrp component	N	Undly			Number of underlyings
	RelatedInstrumentGrp component	N	ReltdInstrmt		ADD	
4	AdvSide	Y	@AdvSide			
	(…truncated…)					

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StandardTrailer	Y				

5.2 FIX Message IOI

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	IOI
Message Abbreviated Name (for FIXML)	IOI
Category	Indication
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	6
Repository Component ID	7

Tag	Field Name	Req 'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = 6		
	(…truncated…)					
	Instrument component	Y	Instrmt			Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
	InstrumentExtension component	N	InstrmtExt		ADD	

Parties component	N	Pty			Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages".
FinancingDetails component	N	FinDetls			Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp component	N	Undly			Number of underlyings
RelatedInstrumentGrp component	N	ReltdInstrmt		ADD	
54	Side	Y	@Side		Side of Indication Valid subset of values: 1 = Buy 2 = Sell 7 = Undisclosed B = As Defined (for multilegs) C = Opposite (for multilegs)
(…truncated…)					
StandardTrailer		Y			

5.3 FIX Message Email

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	Email
Message Abbreviated Name (for FIXML)	Email
Category	EventCommunication
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph	No change.

description of the message.	
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	C
Repository Component ID	13

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = C		
	(…truncated…)					
	InstrmtGrp component	N	Instrmt			Specifies the number of repeating symbols (instruments) specified
	UndInstrmtGrp component	N	Undly			Number of underlyings
	InstrmtLegGrp component	N	Leg		CHANGE	Number of legs Identifies a Multi-leg Execution if present and non-zero.
37	OrderID	N	@OrdID			
	(…truncated…)					
	StandardTrailer	Y				

5.4 FIX Message News

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	News
Message Abbreviated Name (for FIXML)	News
Category	EventCommunication
Action	__New _X_Change

| Message Synopsis

Required, short, one or two paragraph description of the message. | No change. | | | | |
| Message Elaboration

Optional longer description of the message usage | No change. | | | | |

To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	B
Repository Component ID	12

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = B		
(…truncated…)						
	InstrmtGrp component	N	Instrmt			Specifies the number of repeating symbols (instruments) specified
	InstrmtLegGrp component	N	Leg		CHANGE	Number of legs Identifies a Multi-leg Execution if present and non-zero.
	UndInstrmtGrp component	N	Undly			Number of underlyings
	LinesOfTextGrp component	Y	TxtLn			Specifies the number of repeating lines of text specified
(…truncated…)						
	StandardTrailer	Y				

5.5 FIX Message MarketDataSnapshotFullRefresh

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

Message Name	MarketDataSnapshotFullRefresh
Message Abbreviated Name (for FIXML)	MktDataFull
Category	MarketData
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	W
Repository Component ID	30

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = W		
	(…truncated…)					
	Instrmt component	Y	Instrmt			
	InstrumentExtension component	N	InstrmtExt		ADD	
	FinancingDetails component	N	FinDetls		ADD	
	UndInstrmtGrp component	N	Undly			
	InstrmtLegGrp component	N	Leg			Required for multileg quotes
	RelatedInstrumentGrp component	N	ReltdInstrmt		ADD	
779	LastUpdateTime	Y	@LastUpdateTm			
	(…truncated…)					
	StandardTrailer	Y				

5.6 FIX Message MarketDataStatisticsReport

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	MarketDataStatisticsReport
Message Abbreviated Name (for FIXML)	MDStatsRpt
Category	MarketData
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	DP
Repository Component ID	152

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = DP		
	(…truncated…)					
	Instrument component	N	Instrmt			
	InstrumentExtension component	N	InstrmtExt		ADD	
	FinancingDetails component	N	FinDetls		ADD	
	UndInstrmtGrp component	N	Undly			
	InstrmtLegGrp component	N	Leg			
	RelatedInstrumentGrp component	N	ReltdInstrmt		ADD	

MDStatisticRptGrp component	Y	StatsRpt			Specifies the resulting statistics information and corresponding statistical parameters.
(…truncated…)					
StandardTrailer	Y				

5.7 FIX Message MarketDataStatisticsRequest

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	MarketDataStatisticsRequest
Message Abbreviated Name (for FIXML)	MDStatsReq
Category	MarketData
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	DO
Repository Component ID	151

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = DO		
	(…truncated…)					
	Instrument component	N	Instrmt			Used to specify an individual instrument or instrument attributes

					for which a single set of statistics is to be calculated.
InstrumentExtension component	N	InstrmtExt		ADD	
FinancingDetails component	N	FinDetls		ADD	
UndInstrmtGrp component	N	Undly			
InstrmtLegGrp component	N	Leg			
RelatedInstrumentGrp component	N	ReltdInstrmt		ADD	
MDStatisticReqGrp component	N	StatsReq			Used to specify the parameters for the calculation of statistics.
(…truncated…)					
StandardTrailer	Y				

5.8 FIX Message SecurityDefinitionRequest

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SecurityDefinitionRequest
Message Abbreviated Name (for FIXML)	SecDefReq
Category	SecuritiesReferenceData
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	c

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Repository Component ID	36

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = c		
	(…truncated…)					
	Instrument component	N	Instrmt			
	InstrumentExtension component	N	InstrmtExt			
	FinancingDetails component	N	FinDetls		ADD	
	UndInstrmtGrp component	N	Undly			
	RelatedInstrumentGrp component	N	ReltdInstrmt			
15	Currency	N	@Ccy			
	(…truncated…)					
	StandardTrailer	Y				

5.9 FIX Message SecurityDefinitionUpdateReport

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SecurityDefinitionUpdateReport
Message Abbreviated Name (for FIXML)	SecDefUpd
Category	SecuritiesReferenceData
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.

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To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	BP
Repository Component ID	95

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = BP		
	(…truncated…)					
	Instrument component	N	Instrmt			
	InstrumentExtension component	N	InstrmtExt			
	FinancingDetails component	N	FinDetls		ADD	
	UndInstrmtGrp component	N	Undly			
	RelatedInstrumentGrp component	N	ReltdInstrmt			
15	Currency	N	@Ccy			
	(…truncated…)					
	StandardTrailer	Y				

5.10 FIX Message *SecurityListRequest*

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SecurityListRequest
Message Abbreviated Name (for FIXML)	SecListReq
Category	SecuritiesReferenceData
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration	No change.

Optional longer description of the message usage	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	x
Repository Component ID	57

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = x		
	(…truncated…)					
	Instrument component	N	Instrmt			Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"of the requested Security
	InstrumentExtension component	N	InstrmtExt			Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
	FinancingDetails component	N	FinDetls			Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
	UndInstrmtGrp component	N	Undly			Number of underlyings
	InstrmtLegGrp component	N	Leg			Number of legs that make up the Security
	RelatedInstrumentGrp component	N	ReltdInstrmt		ADD	
15	Currency	N	@Ccy			
	(…truncated…)					
	StandardTrailer	Y				

5.11 FIX Message SecurityStatus

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SecurityStatus
Message Abbreviated Name (for FIXML)	SecStat
Category	SecuritiesReferenceData
Action	__New _X_Change
Message Synopsis Required, short, one or two paragraph description of the message.	No change.
Message Elaboration Optional longer description of the message usage	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	f
Repository Component ID	39

Tag	Field Name	Req 'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = f		
	(…truncated…)					
	Instrument component	Y	Instrmt			
	InstrumentExtension component	N	InstrmtExt			
	FinancingDetails component	N	FinDetls		ADD	
	UndInstrmtGrp component	N	Undly			
	InstrmtLegGrp component	N	Leg			
	RelatedInstrumentGrp component	N	ReltdInstrmt		ADD	
15	Currency	N	@Ccy			

(…truncated…)					
StandardTrailer	Y				

5.12 FIX Message SecurityStatusRequest

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SecurityStatusRequest
Message Abbreviated Name (for FIXML)	SecStatReq
Category	SecuritiesReferenceData
Action	__New _X_Change
Message Synopsis

Required, short, one or two paragraph description of the message. | No change. |
| Message Elaboration

Optional longer description of the message usage | No change. |
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	e
Repository Component ID	38

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	StandardHeader	Y		MsgType = e		
324	SecurityStatusReqID	Y	@StatReqID			Must be unique, or the ID of previous Security Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).

Instrument component		Y	Instrmt			Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension component		N	InstrmtExt			Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails component		N	FinDetls		ADD	
UndInstrmtGrp component		N	Undly			Number of underlyings
InstrmtLegGrp component		N	Leg			Number of legs that make up the Security
RelatedInstrumentGrp component		N	ReltdInstrmt		ADD	
15	Currency	N	@Ccy			
(…truncated…)						
StandardTrailer		Y				

6 FIX Component Blocks

6.1 Component InstrmtGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	InstrmtGrp
Component Abbreviated Name (for FIXML)	Inst
Component Type	_X__ Block Repeating ___ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2017

Component FIXML Abbreviation: <Inst>					
Tag	Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	FIX Spec Comments
146	NoRelatedSym	N				Specifies the number of repeating symbols (instruments) specified
→	***Instrument*** *component*	N				Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"

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	Component FIXML Abbreviation: <Inst>					
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
→	InstrumentExtension component	N		ADD		
→	FinancingDetails component	N		ADD		
→	RelatedInstrumentGrp component	N		ADD		
	</Inst>					

6.2 Component MDFullGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MDFullGrp
Component Abbreviated Name (for FIXML)	Full
Component Type	_X__ Block Repeating ___ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2031

	Component FIXML Abbreviation: <Full>					
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
268	NoMDEntries		Y				Number of entries following.
→	269	MDEntryType	Y				Required if NoMDEntries(268) > 0.
(…truncated…)							
→	299	QuoteEntryID	N				For optional use when this Bid, Offer, or Trade represents a quote
→	1003	TradeID	N		ADD		For optional use in reporting Trades.
→	1851	StrategyLinkID	N		ADD		For optional use in reporting Trades. May be used to link together trades that are reported separately but are part of the same overall trade, e.g. spread trade and their constituent trades.
→	288	MDEntryBuyer	N				
(…truncated…)							
→	2445	AggressorTime	N				
→	2446	AggressorSide	N				
→	654	LegRefID	N		ADD		May be specified for an MDEntryType(269)=2 ("Trade)" entry to indicate that MDEntryPx(270), PriceType(423) and MDEntrySize(271) apply to the instance of the InstrmtLegGrp component with matching LegID(1788).
	</Full>						

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6.3 Component MDIncGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	MDIncGrp
Component Abbreviated Name (for FIXML)	Inc
Component Type	_X__ Block Repeating ___ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2032

			Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
		Component FIXML Abbreviation: <Inc>					
Tag	Field Name		Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
268	NoMDEntries		Y				Number of entries following.
→	279	MDUpdateAction	Y				Must be first field in this repeating group.
(…truncated…)							
→	Instrument component		N				
→	InstrumentExtension component		N		ADD		
→	FinancingDetails component		N		ADD		
→	UndInstrumentGrp component		N				
→	InstrmtLegGrp component		N				
→	RelatedInstrumentGrp component		N		ADD		

		Component FIXML Abbreviation: <Inc>					
Tag		Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
→	291	FinancialStatus	N				
(…truncated…)							
→	299	QuoteEntryID	N				For optional use when this Bid, Offer, or Trade represents a quote
→	1003	TradeID	N				For optional use in reporting Trades
→	1851	StrategyLinkID	N		ADD		For optional use in reporting Trades. May be used to link together trades that are reported separately but are part of the same overall trade, e.g. spread trade and their constituent trades.
→	288	MDEntryBuyer	N				For optional use in reporting Trades
(…truncated…)							
		</Inc>					

6.4 Component InstrmtMDReqGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	InstrmtMDReqGrp
Component Abbreviated Name (for FIXML)	InstReq
Component Type	_X__ Block Repeating ___ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2022

Component FIXML Abbreviation: <InstReq>					
Tag	*Field Name*	*Req'd*	*ICR*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
146	NoRelatedSym	Y				Number of symbols (instruments) requested.
➔	**Instrument** component	Y				Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
➔	**InstrumentExtension** component	N		ADD		
➔	**FinancingDetails** component	N		ADD		
➔	**UndInstrmtGrp** component	Y				

Component FIXML Abbreviation: <InstReq>						
Tag	Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	*FIX Spec Comments*
→	**InstrmtLegGrp**component	Y				
→	**RelatedInstrumentGrp** component	N		ADD		
→	**SpreadOrBenchmarkCurveData** component	Y				
(…truncated…)						
</InstReq>						

6.5 Component RelatedInstrumentGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	RelatedInstrumentGrp
Component Abbreviated Name (for FIXML)	ReltdInstrmt
Component Type	__ Block Repeating __X_ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	The RelatedInstrumentGrp is a repeating component at the same hierarchical level as the Instrument component, describing relationships and linkages between the Instrument, UnderlyingInstrument and InstrumentLeg entries and other components in the message. If all instances of the UnderlyingInstrument in the message are true underliers of the Instrument then the RelatedInstrumentGrp component is not needed. If any instance of the UnderlyingInstrument has a different relationship, e.g. underlier of an InstrumentLeg, stream, equity equivalent or nearest exchange-traded contract or there are multiple instances of InstrumentLeg, then an entry for every relationship should be included in this component. When the RelatedInstrumentGrp appears within a repeating group, each entry only apply to the Instrument component at the same hierarchical level. In messages, such as Email(35=C) and News(35=B), where Instrument and the InstrumentLeg are within their repeating groups, the RelatedInstrumentGrp component may be used to link legs and underliers to their appropriate base Instrument.
Component Elaboration	(no change)

Optional longer description of the component usage	
To be finalized by FPL Technical Office	
Repository Component ID	1066

6.6 Component SecListGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SecListGrp
Component Abbreviated Name (for FIXML)	SecL
Component Type	_X__ Block Repeating ___ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2055

Component FIXML Abbreviation: *<SecL>*						
Tag	Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	FIX Spec Comments
146	NoRelatedSym	Y				Specifies the number of repeating symbols (instruments) specified

Component FIXML Abbreviation: <SecL>						
Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
➔	*Instrument* component	Y				Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" of the requested Security
(…truncated…)						
➔	*InstrumentLegSecListGrp* component	Y				
➔	*RelatedInstrumentGrp* component	N		ADD		
➔	*SpreadOrBenchmarkCurveData* component	Y				Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
(…truncated…)						
</SecL>						

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6.7 Component SecLstUpdRelSymGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SecLstUpdRelSymGrp
Component Abbreviated Name (for FIXML)	SecL
Component Type	_X__ Block Repeating ___ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	2087

Component FIXML Abbreviation: *<SecL>*						
Tag	Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	FIX Spec Comments
146	NoRelatedSym	Y				Specifies the number of repeating symbols (instruments) specified
→	*1324* **ListUpdateAction**	N				
→	**Instrument** *component*	Y				Insert here the set of "Instrument" (symbology) fields defined in "common components of application messages" of the requested Security
	(...truncated...)					

Tag	Field Name	Req'd	ICR	Action	Mappings and Usage Comments	FIX Spec Comments
	Component FIXML Abbreviation: <SecL>					
→	SecLstUpdRelSymsLegGrp component	Y				
→	RelatedInstrumentGrp component	N		ADD		
→	SpreadOrBenchmarkCurveData component	Y				Insert here the set of " SpreadOrBenchmarkCurveData " fields defined in " COMMON COMPONENTS OF APPLICATION MESSAGES "
	(…truncated…)					
	</SecL>					

6.8 Component SecMassStatGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SecMassStatGrp
Component Abbreviated Name (for FIXML)	SecMassStat
Component Type	_X__ Block Repeating ___ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis Required, short, one or two paragraph description of the component..	(no change)
Component Elaboration Optional longer description of the component usage	(no change)
To be finalized by FPL Technical Office	

Repository Component ID	2186

Component FIXML Abbreviation: <SecMassStat>						
Tag	Field Name	Req'd	ICR	Action	*Mappings and Usage Comments*	FIX Spec Comments
146	NoRelatedSym	N				Number of exceptions with a trading status different from SecurityMassTradingStatus (1679).
➔	*Instrument* component	N				Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". Conditionally required if NoRelatedSym > 0.
➔	*InstrumentExtension* component	N				Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages".
➔	*FinancingDetails* component	N		ADD		
➔	*UndInstrmtGrp* component	N				
➔	*InstrmtLegGrp* component	N				
➔	*RelatedInstrumentGrp* component	N		ADD		
➔	*326*	*SecurityTradingStatus*	N			Conditionally required if NoRelatedSym > 0.
(…truncated…)						
</SecMassStat>						

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
829	TrdSubType	CHANGE	Reserved 1000Plus	Further qualification to the type of trade. *Add enumeration value:* 48~~<tbd>~~ = Multilateral ~~C~~compression [Elaboration: A subtype of TrdType(828) = 57 ("Netted trade)" in order to identify a special case of compression.]	@TrdSubTyp	
875	CPProgram	CHANGE	Reserved 100Plus	*Change as highlighted:* The program under which a commercial paper offering is ~~issued~~ exempt from SEC registration identified by the paragraph number(s) within the US Securities Act of 1933 or as identified below. 1 = 3(a)(3) [Elaboration: A~~r~~rising out of a current transaction with a maturity less than 9 months.] 2 = 4(2) [Elaboration: Issued not involving any public offering.] 3~~<tbd>~~ = 3(a)(2) [Elaboration: Issued or guaranteed by the US, state or territorial government.] 4~~<tbd>~~ = 3(a)(3) & 3(c)(7) [Elaboration: Combination of 3(a)(3) and 3(c)(7).] 5~~<tbd>~~ = 3(a)(4) [Elaboration: Religious, education, benevolent, fraternal, charitable or reformatory purposes.] 6~~<tbd>~~ = 3(a)(5) [Elaboration: Issued by an institution supervised by state or federal	@CPPgm	

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				authority or by an exempt farmer's cooperative.] 7~~tbd~~ = 3(a)(7) [Elaboration: Issued by a receiver or trustee in bankruptcy.] 8~~tbd~~ = 3(c)(7) [Elaboration: Qualified hedge-fund under the Investment Company Act of 1940.] 99 = Other		
876	CPRegType	CHANGE	String	*Change as highlighted:* The description of commercial paper registration or rule under which exempt commercial paper is offered. ~~type of a commercial paper issuance~~ For example "144a" "Tax Exempt" or "REG. S".	@CPRegT	
1648	RelatedInstrumentType	CHANGE	int	*Add enumereation:* 6~~tbd~~ = Leg [Elaboration: Used to associate or link InstrumentLeg to Instrument in messages where there can be multiple instruments, such as in Email(35=C) and News(35=B) messages.]	@InstrmtTyp	
2405	ExecMethod	CHANGE	int	*Change as highlighted:* Specifies ~~whether~~ how the transaction was executed, e.g. via an automated execution platform or other method. 0 = Undefined/unspecified – (default when not specified) 1 = Manual [Elaboration: The transaction was executed in a manual or other non-automated manner e.g. by voice directly between the counterparties. Also used to identify MTT code M "Off Book Non-Automated".] 2 = Automated [Elaboration: …]	@ExecMeth	

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				3<tbd> = Voice-brokered [Elaboration: The transaction was negotiated by voice through an intermediary.]		

Appendix B - Glossary Entries

None.

Appendix C - Abbreviations

None.

Appendix D - Usage Examples

Figure 4. Strategy expressed in MarketDataSnapshotFullRefresh – Tag-Value Format

Tag	Content	Field	Expansion
35	W	MsgType	MarketDataSnapshotFullRefresh
75	20150807	TradeDate	
		<Instrument>	
55	LO:GN	Symbol	
48	LO	SecurityID	
22	H	SecurityIDSource	Clearing house
167	COMBO	SecurityType	
762	GN	SecuritySubType	
200	201510	MaturityMonthYear	
541	20150907	MaturityDate	
996	Bbl	UnitOfMeasure	Barrels
1147	1000.0	UnitOfMeasuryQty	
207	NYMEX	SecurityExchange	
		<UndInstrmtGrp>	
711	1	NoUnderlyings	
		→**<UnderlyingInstrument>**	
311	**[N/A]**	→**UnderlyingSymbol**	
309	CL	→UnderlyingSecurityID	
305	H	→UnderlyingSecurityIDSource	Clearing house
310	FUT	→UnderlyingSecurityType	
313	201510	→UnderlyingMaturityMonthYear	
308	NYMEX	→UnderlyingSecurityExchange	
		<InstrmtLegGrp>	
555	2	NoLegs	
		→**<InstrumentLeg>**	
600	**LOV5 C4500**	→**LegSymbol**	
602	LO	→LegSecurityID	
603	H	→LegSecurityIDSource	Clearing house
1788	1	→LegID	
609	OOF	→LegSecurityType	Option on Futures
764	GN	→LegSecuritySubType	
610	201510	→LegMaturityMonthYear	
611	20150902	→LegMaturityDate	
612	45.0	→LegStrikePrice	

Tag	Content	Field	Expansion
999	Bbl	→LegUnitOfMeasure	Barrels
1224	1000.0	→LegUnitOfMeasureQty	
616	NYMEX	→LegSecurityExchange	
623	25	→LegRatioQty	
624	1	→LegSide	Buy
1358	1	→LegPutOrCall	Call
		→<InstrumentLeg>	
600	**CLV5**	**→LegSymbol**	
602	CL	→LegSecurityID	
603	H	→LegSecurityIDSource	Clearing house
1788	2	→LegID	
609	FUT	→LegSecurityType	Futures
764	GN	→LegSecuritySubType	
610	201510	→LegMaturityMonthYear	
611	20150902	→LegMaturityDate	
999	Bbl	→LegUnitOfMeasure	Barrels
1224	1000.0	→LegUnitOfMeasureQty	
616	NYMEX	→LegSecurityExchange	
623	12	→LegRatioQty	
624	2	→LegSide	Sell
		<RelatedInstrumentGrp>	
1647	1	NoRelatedInstruments	
1648	**2**	**→RelatedInstrumentType**	**Underlier**
1650	CL	→RelatedSecurityID	
1651	H	→RelatedSecurityIDSource	
2413	LO	→RelatedToSecurityID	
2414	H	→RelatedToSecurityIDSource	
		<MDFullGrp>	
268	3	NoMDEntries	
269	**2**	**→MDEntryType**	**Trade**
278	140C05149D42550100	→MDEntryID	
270	12.34	→MDEntryPx	
423	6	→PriceType	Spread
271	16	→MDEntrySize	
275	CME	→MDMkt	
828	1	→TrdType	Block trade
1390	Y	→TradePublishIndicator	
		→<Parties>	
453	1	→NoParties	
448	**CME**	**→→PartyID**	
447	D	→→PartyIDSource	Proprietary
452	21	→→PartyRole	Clearing organization
269	**2**	**→MDEntryType**	**Trade**
278	140C05149D42550100-1	→MDEntryID	
270	2.08	→MDEntryPx	
423	2	→PriceType	Per unit
271	400	→MDEntrySize	
654	1	→LegRefID	

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Tag	Content	Field	Expansion
269	**2**	→**MDEntryType**	**Trade**
278	140C05149D42550100-2	→MDEntryID	
270	44.50	→MDEntryPx	
423	2	→PriceType	Per unit
271	192	→MDEntrySize	
654	2	→LegRefID	

Figure 5. Strategy expressed in MarketDataIncrementslRefresh – Tag-Value Format

Tag	Content	Field	Expansion
35	X	MsgType	MarketDataIncrementalRefresh
75	20150807	TradeDate	
		<MDIncGrp>	
268	3	NoMDEntries	
269	**2**	→**MDEntryType**	**Trade**
278	140C05149D42550100	→MDEntryID	
		→**<Instrument>**	
55	LO:GN	→Symbol	
48	LO	→SecurityID	
22	H	→SecurityIDSource	Clearing house
167	COMBO	→SecurityType	
762	GN	→SecuritySubType	
200	201510	→MaturityMonthYear	
541	20150907	→MaturityDate	
996	Bbl	→UnitOfMeasure	Barrels
1147	1000.0	→UnitOfMeasuryQty	
207	NYMEX	→SecurityExchange	
		→**<UndInstrmtGrp>**	
711	1	→NoUnderlyings	
		→→**<UnderlyingInstrument>**	
311	**[N/A]**	→→**UnderlyingSymbol**	
309	CL	→→UnderlyingSecurityID	
305	H	→→UnderlyingSecurityIDSource	Clearing house
310	FUT	→→UnderlyingSecurityType	
313	201510	→→UnderlyingMaturityMonthYear	
308	NYMEX	→→UnderlyingSecurityExchange	
		→**<InstrmtLegGrp>**	
555	2	→NoLegs	
		→→**<InstrumentLeg>**	
600	**LOV5 C4500**	→→**LegSymbol**	
602	LO	→→LegSecurityID	
603	H	→→LegSecurityIDSource	Clearing house
609	OOF	→→LegSecurityType	Option on Futures
764	GN	→→LegSecuritySubType	
610	201510	→→LegMaturityMonthYear	
611	20150902	→→LegMaturityDate	
612	45.0	→→LegStrikePrice	
999	Bbl	→→LegUnitOfMeasure	Barrels
1224	1000.0	→→LegUnitOfMeasureQty	

Tag	Content	Field	Expansion
616	NYMEX	→→LegSecurityExchange	
623	25	→→LegRatioQty	
624	1	→→LegSide	Buy
1358	1	→→LegPutOrCall	Call
		→→**<InstrumentLeg>**	
600	**CLV5**	→→**LegSymbol**	
602	CL	→→LegSecurityID	
603	H	→→LegSecurityIDSource	Clearing house
609	FUT	→→LegSecurityType	Futures
764	GN	→→LegSecuritySubType	
610	201510	→→LegMaturityMonthYear	
611	20150902	→→LegMaturityDate	
999	Bbl	→→LegUnitOfMeasure	Barrels
1224	1000.0	→→LegUnitOfMeasureQty	
616	NYMEX	→→LegSecurityExchange	
623	12	→→LegRatioQty	
624	2	→→LegSide	Sell
		→**<RelatedInstrumentGrp>**	
1647	1	→NoRelatedInstruments	
1648	**2**	→→**RelatedInstrumentType**	**Underlier**
1650	CL	→→RelatedSecurityID	
1651	H	→→RelatedSecurityIDSource	
2413	LO	→→RelatedToSecurityID	
2414	H	→→RelatedToSecurityIDSource	
270	12.34	→MDEntryPx	
423	6	→PriceType	Spread
271	16	→MDEntrySize	
275	CME	→MDMkt	
828	1	→TrdType	Block trade
1390	Y	→TradePublishIndicator	
		→**<Parties>**	
453	1	→NoParties	
448	**CME**	→→**PartyID**	
447	D	→→PartyIDSource	Proprietary
452	21	→→PartyRole	Clearing organization
60	20150807T13:37:51.608	→TransactTime	
269	**2**	→**MDEntryType**	**Trade**
278	140C05149D42550100-1	→MDEntryID	
		→**<Instrument>**	
55	LOV5 C4500	→Symbol	
48	LO	→SecurityID	
22	H	→SecurityIDSource	Clearing house
167	OOF	→SecurityType	Option on Futures
762	GN	→SecuritySubType	
200	201510	→MaturityMonthYear	
541	20150902	→MaturityDate	
202	45.0	→StrikePrice	
996	Bbl	→UnitOfMeasure	Barrels

Tag	Content	Field	Expansion
1147	1000.0	→UnitOfMeasureQty	
207	NYMEX	→SecurityExchange	
201	1	→PutOrCall	Call
		→**<UndInstrmtGrp>**	
711	1	→NoUnderlyings	
		→→**<UnderlyingInstrument>**	
311	**[N/A]**	→→**UnderlyingSymbol**	
309	CL	→→UnderlyingSecurityID	
305	H	→→UnderlyingSecurityIDSource	Clearing house
310	FUT	→→UnderlyingSecurityType	
313	201510	→→UnderlyingMaturityMonthYear	
308	NYMEX	→→UnderlyingSecurityExchange	
270	2.08	→MDEntryPx	
423	2	→PriceType	Per unit
271	400	→MDEntrySize	
269	**2**	→**MDEntryType**	**Trade**
278	140C05149D42550100-2	→MDEntryID	
		→**<Instrument>**	
55	CLV5	→Symbol	
48	CL	→SecurityID	
22	H	→SecurityIDSource	Clearing house
167	FUT	→SecurityType	Futures
762	GN	→SecuritySubType	
200	201510	→MaturityMonthYear	
541	20150902	→MaturityDate	
996	Bbl	→UnitOfMeasure	Barrels
1147	1000.0	→UnitOfMeasureQty	
207	NYMEX	→SecurityExchange	
270	44.50	→MDEntryPx	
423	2	→PriceType	Per unit
271	192	→MDEntrySize	

Appendix E - Public Comment Disposition

Comment E-1: Need for an ability to link spread trade market data when each leg is published as separate trades

Comment

We would also like to request the addition of @StrategyLinkID to the MktDataFull/Full and MktDataInc/Inc components.

While this proposal would allow for submission of market data on spread trades, including the quantity and price at both the spread and leg level, it has become evident that many market data consumers can only handle leg level messages and do not with to process the more complicated spread level message in order to extract legs.

It seems the best solution here is to publish both a spread level message and a separate message for each leg on the market data feed. Firms wishing to process legs alone will simply ignore any spread level market data message, e.g. anything containing legs. But firms that do want to process the spread level message will then need a mechanism to ignore the additional leg level messages, otherwise they would double-count the trade. If both the spread and leg level messages carry an identical @StrategyLinkID field, then the receiver of the market data can link the messages together and ignore the legs that have the same @StrategyLinkID as the spread.

Disposition

After further discussions with the member submitting the comment, it was agreed that the StrategyLinkID(1851) would be added to the MDFullGrp and MDIncGrp components. This would allow market data trade messages the flexibility to report spread trades at the spread level as well as the individual trade leg level.

In the case of adding it to the MDFullGrp component as opposed to the main level of the MarketDataSnapshotFullRefresh(35=W) it was determined that adding the StrategyLinkID(1851) to the MDFullGrp makes more sense to not break other use cases for this message. Particularly, it is possible to report different types of completed trades for a given security. For example, an exchange might have several simultaneous trades for one calendar spread instrument, say, due to a complex match event. In this case, the exchange could send one MarketDataSnapshotFullRefresh(35=W) message for all of these where the spread instrument and legs would be defined at the main level, and each trade of the spread would be at the MDFullGrp component level. With each trade having two legs there would be three MDFullGrp instances or elements for each trade, which contain the spread price and quantity and each leg's price and quantity published as a separate trade. Each of these three MDFullGrp instances or elements would share the same StrategyLinkID(1851) value. However, the next trade in the message would have three more MDFullGrp instances or elements which would need a different StrategyLinkID(1851) values.