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Order Handling Extensions

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Table of Contents

2.1	Cross Requests	6
2.2	Value Checks for Orders	6
2.3	Peg Offset Types	7
2.4	Market Order Protection	7
2.5	Time Priority Timestamps	7
2.6	Leg Level Accounts	7
2.7	Liquidity Indicators for Triggered Orders	7
2.8	Ownership of Orders	8
2.9	Party Role Qualifiers for Users	9
2.10	Systematic Internaliser as Trading Capacity	9
2.11	Additional Granularity for Match Event Identifiers	9
2.12	Auction Type Rules	10
2.13	Extensions for Mass Actions	10
5.1	CrossRequest(35=DS)	13
5.2	CrossRequestAck(35=DT)	14
5.3	NewOrderSingle(35=D)	14
5.4	NewOrderMultileg(35=AB)	15
5.5	OrderCancelReplaceRequest(35=G)	16
5.6	MultilegOrderCancelReplace(35=AC)	17
5.7	ExecutionReport(35=8)	18
5.8	OrderMassActionRequest(35=CA)	19
5.9	OrderMassActionReport(35=BZ)	20
6.1	Component FillsGrp	23
6.2	Component NotAffectedOrdGrp	24
6.3	Component LegOrdGrp	25
6.4	Component InstrmtLegExecGrp	27
6.5	Component TrdInstrmtLegGrp	28
6.6	Component AuctionTypeRuleGrp	29
6.7	Component TradingSessionRules	30

Document History

Revision	Date	Author/Editor	Revision Comments
0.1	Sep 15, 2016	Hanno Klein Deutsche Börse Group	Initial Draft
0.2	Sep 20, 2016	Hanno Klein Deutsche Börse Group	Corrected typos and added missing <ValueChecksGrp> to data dictionary. Corrected description of semantic for new price filter for mass actions.
	<u>Feb 10, 2017</u>	<u>GTC Technical Support</u>	<u>ASBUILT created and IDs assigned.</u>

1 Introduction

Deutsche Börse Group offers various trading services for cash and derivative markets. The proposal requests a number of extensions related to (mass) order handling.

2 Business Requirements

There are a number of business requirements described in the following chapters. Here is a summary list of the proposed extensions:

Messages

- Addition of new messages CrossRequest(MsgType=~~DSTBD~~) and CrossRequestAck(MsgType=~~DTTBD~~) to announce and acknowledge the intention of a cross trade or pre-arranged trade immediately prior to the entry of related orders or quotes.

Components

- Addition of existing component <ValueChecksGrp> to order handling messages to request and report price validity checks on orders (only single quotes are currently supported).

Fields

- Addition of existing field TrdMatchSubID(1891) to the root level of the ExecutionReport (MsgType=8) which so far only contains TrdMatchID(880).
- Addition of new fields FillMatchID(~~2673TBD~~) and FillMatchSubID(~~2674TBD~~) to existing component <FillsGrp> to associate the match (step) level identifiers to each fill.
- Addition of new field MaximumPriceDeviationPercentage(~~2676TBD~~) to the order handling messages to provide protection to market orders from unfair execution prices.
- Addition of existing field Price(44) and new field MassActionReason(~~2675TBD~~) to existing messages OrderMassActionRequest (MsgType=CA) and OrderMassActionReport (MsgType=BZ) to provide a price filter and an explanation for the action requested or reported.
- Addition of new field NotAffectedReason(~~2677TBD~~) to existing component <NotAffectedOrdersGrp>.
- Addition of existing field LastFragment(893) and new field TotalNotAffectedOrders(~~2678TBD~~) to existing message OrderMassActionReport (MsgType=BZ) to support fragmentation.
- Addition of new field OrderOwnershipIndicator(~~2679TBD~~) to request/report a change of ownership in existing order handling messages (except order entry).
- Addition of new field LegAccount(~~2680TBD~~) to existing components <LegOrdGrp>, <InstrmtLegExecGrp> and <TrdInstrmtLegGrp> to support account information on the leg level without having to use <NestedParties> (analogous to Account(1) on the root level).
- Addition of existing field LegClearingAccountType(1817) to existing components <InstrmtLegExecGrp> and <TrdInstrmtLegGrp>, currently only part of <LegOrdGrp>.

Valid Values

- New valid value “None” for field AuctionType(1803) to override session level settings (auction type rules) on the order level.
- Add value “Previous Time Priority” for TrdRegTimestampType(770) to support distribution of current and previous priority in a single message.
- Add valid value “Systematic Internalizer” for TradingCapacity(1815) to support new category.
- New valid value “Percentage” for PegOffsetType(836) to support a percentage offset.
- New valid values for field LastLiquidityInd(851) to distinguish different types of triggered orders (stop orders, contingency orders, market orders).
- New valid values for PartyDetailRoleQualifier(1674) to distinguish different types of traders (normal trader, head trader, supervisor).

2.1 Cross Requests

Regulatory requirements can allow exchanges to match orders belonging to the same account, firm or other common attribute. This can include the requirement to first announce the intention to cross orders. The time permitted between the announcement and the actual cross is typically well defined (normally less than a minute) and may depend on the maximum quantity announced.

The request must be for a specific instrument and can contain the market (segment) as context information. An optional quantity can be used to define the maximum quantity that can be subject to crossing. A regulator may require the submission of such a quantity.

It is suggested to add two new messages for a simple workflow to submit and (optionally) acknowledge the intention to cross orders resulting in a crossed trade.

- CrossRequest(MsgType=**DSTBD**) to announce the intention
- CrossRequestAck(MsgType=**DTFBD**) to confirm the receipt of the announcement

2.2 Value Checks for Orders

FIX Extension Pack 144 added the repeating group <ValueChecksGrp> to support checks of price or notional value for quotes. It was only added to the Quote message. The proposal is to also add it to the order handling messages to support the same checks for orders. Currently there is only limited support in this area, e.g. ExeInst(18) = c (Ignore price validity checks) or x (Ignore notional value checks).

.It is proposed to add the repeating group <ValueChecksGrp> to the following messages:

- NewOrderSingle(MsgType=D)
- NewOrderMultileg(MsgType=AB)
- OrderCancelReplaceRequest(MsgType=G)
- MultilegOrderCancelReplace(MsgType=AC)
- ExecutionReport(MsgType=8)

2.3 Peg Offset Types

Pegged orders can be described by the component <PegInstructions> and include a peg offset value and type. The type includes price, basis points, ticks and price tiers. The requirement is to be able to express the offset by means of a percentage in the context of trailing stop orders. These are normal stop orders where the system automatically adjust the trigger price to stay within a certain range of the current market price. This range can be expressed either by an absolute or a percentage value.

It is proposed to add a new value ~~4TBD~~=Percentage to the existing field PegOffsetType(836).

2.4 Market Order Protection

There are a number of options to protect (market) orders, e.g. MaxPriceLevels(1090) to limit the number of price levels to trade through or MaxPriceVariation(1143) to define the maximum price variation of an execution from one event to the next. A new requirement is to be able to express a maximum deviation in terms of a percentage from a reference price such as the initial price of a match event to protect market orders from unfair execution. It is proposed to add a new field

~~MaximumPricePercentage~~MaximumPriceDeviation(~~2676TBD~~) to the following messages for this purpose.

- NewOrderSingle(MsgType=D)
- NewOrderMultileg(MsgType=AB)
- OrderCancelReplaceRequest(MsgType=G)
- MultilegOrderCancelReplace(MsgType=AC)
- ExecutionReport(MsgType=8)

2.5 Time Priority Timestamps

The component <TrdRegTimestamp> can be used for trading and/or regulatory timestamps. The type of timestamp is defined by TrdRegTimestampType(770) and one of its valid values is 8="Time priority". The requirement is to be able to convey the previous time priority in the same message as the new (current) one. It is proposed to add a new valid value ~~36TBD~~="Previous time priority".

2.6 Leg Level Accounts

FIX has two different approaches to convey account identification information. It can either be done as part of the various parties components or by means of the explicit field Account(1). It is proposed to extend this choice to the leg level which already contains a parties component (e.g. NestedParties as part of LegOrdGrp) but no explicit field.

It is proposed to add a new field LegAccount(~~2680TBD~~) to the following leg level components.

- LegOrdGrp
- InstrmtLegExecGrp
- TrdInstrmtLegGrp

2.7 Liquidity Indicators for Triggered Orders

FIX expresses the addition or removal of liquidity by means of LastLiquidityInd(851) (and semantically identical fields for the side, fill or order event level). The plain vanilla use cases assume that orders initiating a match event always come from the outside and are thus aggressive, i.e. removing liquidity. This can have an effect on the cost of an order execution being classified one way or the other.

However, there are special use cases related to triggered orders which require further distinction. It is proposed to add additional valid values as follows.

5TBD=Triggered Stop Order (fill was the result of a stop order being triggered and immediately executed)

6TBD=Triggered Contingency Order (fill was the result of a contingency order (OCO, OTO, OUO) becoming active (after cancelling or updating another order) and being immediately executed)

7TBD=Triggered Market Order (fill was the result of a market order being triggered due to an executable orderbook situation coming into existence.)

2.8 Ownership of Orders

Exchanges need to have an entitlement model to allow or prevent access to the orderbook which includes the need to know to which trader, unit or firm an order currently belongs to. Typically there are strict boundaries on the firm level, i.e. orders from one firm cannot be seen or changed by another firm. However, depending on the organization within the firm, this is different for the levels below.

The submitter of an order entry request normally also becomes the owner as defined by a number of PartyRole(452) values such as 1=Executing Firm ~~or~~. It is less clear what happens if someone else than the original submitter is trying to modify an order or if the original submitter is trying to do it but over a different session than the initial one used for submission. Prerequisite is obviously a trading environment where it must be possible to access orders entered by another trader within the same organizational unit. Reasons can be as simple as a trader being away from his desk when an event occurs that requires to take action on existing orders. Another example for a reason is the handover of orders from one trader to another due to a longer period of absence.

Business requirements are different when it comes to a change of ownership and the model is often driven by regulatory requirements. In some cases the ownership should change to the one submitting the modification request and in other cases one does not want it to change. Hence there is a need to be able to request a change of ownership in one way or another. The change of ownership can also be the only modification of the order. It is proposed to add a new field **OrderOwnershipIndicator(2679TBD)** for this purpose to the following messages.

- OrderCancelReplaceRequest(MsgType=G)
- MultilegOrderCancelReplace(MsgType=AC)
- ExecutionReport(MsgType=8)

The requirement is to be more flexible than simply expressing “Yes” or “No”. The following initial set of values is suggested.

0=No change

1= Change of ownership to executing party

2= Change of ownership to entering party

3= Change of ownership to specified party

Values 1 and 2 are use cases where the ownership is to change to a party either explicitly provided as part of the Parties component or implicitly provided by session attributes. The party taking over ownership must also be the one submitting the request. For example, a trader logging in to a session will do so with his credentials and the parties information for any incoming request from him will automatically be populated from the session context and cause executing (value 1) or entering (value 2) party information to change to the submitting trader.

Value 3 is required to support a slightly different model using the Parties component together with the new PartyRoleQualifier(2376) values Current(18) and New(19). This option allows ownership to change from A to B by means of a third party C. For example a head trader may decide to change ownership of orders amongst his traders.

Note that this proposal only adds the capability to change ownership for individual orders and is not requesting the extension of mass action messages to conduct a mass change of ownership.

2.9 Party Role Qualifiers for Users

FIX has several party roles for the user level, e.g. 12=Executing Trader. It is required to further distinguish the type of user in that role to distinguish regular traders from head traders or supervisor. It is proposed to add new valid values to PartyDetailRoleQualifier(1674) as follows. Other party role qualifier fields are automatically extended as they all use enum values from PartyDetailRoleQualifier(1674).

~~25TBD~~ = Regular Trader

~~26TBD~~ = Head Trader

~~27TBD~~ = Supervisor

2.10 Systematic Internaliser as Trading Capacity

The field TradingCapacity(1815) supports a number of different types around customers, broker-dealers and market makers. The proposal is to add systematic internalisers to that list by means of a new valid value. They can already be identified by means of PartyRole(452)=63 in the <Parties> component but it is required to identify their role as submitter of an order or quote for trading. Note that the description of the field TradingCapacity(1815) is currently only about orders. It is not available on quote handling messages which are not subject of this proposal.

2.11 Additional Granularity for Match Event Identifiers

The existing fields TrdMatchID(880) and TrdMatchSubID(1891) represent identifiers for match events. The second level is aimed at the identification of match steps (aka clips). They are fully supported by the TradeMatchReport message. The ExecutionReport message only supports one level of granularity by means of TrdMatchID(880). On the level of partial fills within the existing repeating group <FillsGrp> it is not possible to provide match event identifiers.

The following extensions are therefore proposed:

- Add TrdMatchSubID (1891) to the ExecutionReport message.
- Add new fields FillMatchID(~~2673TBD~~) and FillMatchSubID(~~2674TBD~~) to <FillsGrp>

2.12 Auction Type Rules

The component <AuctionTypeRuleGrps> was added with EP195 to the market segment level. It is not possible to specify valid auction order types on the instrument level. The requirement is to be able to specify valid auction order types within a trading session context per instrument. The valid auction order types defined on the market segment level are propagated to the instrument level unless specified there as well. In this case the instrument level auction order types override the setting on the market segment level. This should include the ability to provide no auction order types at all for some of the instruments of a market segment.

It is proposed to add the existing component <AuctionTypeRuleGrp> to the existing component <TradingSessionRules>. Furthermore, it is proposed to introduce a new value "None" to the field AuctionType(1803). Ideally this should be the value 0 which has not been used when the field was introduced with EP131.

2.13 Extensions for Mass Actions

There are a number of new requirements for mass handling of orders that are not covered by FIX currently and described in this chapter.

2.13.1 Price Filter for Mass Actions

Mass actions require a more or less granular filter expressed by fields in the messages OrderMassActionRequest(MsgType=CA) and OrderMassActionReport(MsgType=CBZ). FIX already offers Side(54) as a fairly granular filter to remove only orders on one side of the book. The requirement is to add Price(44) to the filter criteria in order to be able to remove orders up to and including a price limit. This only makes sense on an instrument level, i.e. the instrument component should become conditionally required whenever functional filter criteria such as side and/or price are used.

The proposed semantic of Price(44) as a limit depends on the side of the order(s) being subject to the mass action. Affected buy orders are those starting at the highest price down to the price limit provided whereas affected sell orders are those starting at the lowest price up to the price limit provided. In other words it removes the orders starting at the top of the order book to avoid execution and effectively increases the spread.

2.13.2 Reasons for Mass Actions

It is proposed to extend the existing mass action messages with the possibility to explain the background or trigger that resulted in the specified mass action. It should allow user-defined values in addition to the standard values covering typical reasons such as risk control measures or connection losses. It is proposed to add a new field MassActionReason(2675TBD) to the messages OrderMassActionRequest (MsgType=CA) and OrderMassActionReport(MsgType=BZ).

2.13.3 Reasons for Unaffected Orders

Another extension related to reasons is about why an order was left unaffected by a mass action even though it falls within the scope of the action defined by MassActionScope(1374), possibly in conjunction with further filter criteria. It is proposed to add a new field NotAffectedReason(2677TBD) to the existing repeating group <NotAffectedOrdersGrp> for that purpose.

2.13.1 Total Number of Unaffected Messages

FIX currently provides the ability to send the total number of affected orders by means of TotalAffectedOrders(533). It is proposed to also be able to send the total number of unaffected orders by

| adding a new field TotalNotAffectedOrders(2678TBD) to the OrderMassActionReport(MsgType=BZ) message.

2.13.2 Fragmentation of Mass Action Reports

The number of affected or unaffected orders may be quite large, leading to very long repeating groups containing the respective list of orders. It is proposed to support fragmentation of the OrderMassActionReport(MsgType=BZ) message by adding the existing field LastFragment(893) to its root level.

3 Issues and Discussion Points

NONE

4 Proposed Message Flow

The new messages CrossRequest and CrossRequestAck are proposed to have a simple request/response workflow whereby the response is optional. Whenever a response is provided, it has to be a CrossRequestAck message unless this is not possible, e.g. the request could not be identified as a CrossRequest message. In such cases a Business Message Reject message can be used as long as the application-level message fulfills session-level rules. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message should be issued.

5 FIX Message Tables

This proposal request two new messages in addition to the change of a number of existing messages.

5.1 CrossRequest(35=**DSTBD**)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	CrossRequest
Message Abbreviated Name (for FIXML)	CrssReq
Category	PreTrade – Indication
Action	_X_New __Change
Message Synopsis	The Cross-Request(35= DS) message is used to indicate the submission of orders or quotes that may result in a crossed trade.
Message Elaboration	Regulatory requirements can allow exchanges to match orders belonging to the same account, firm or other common attribute. This can include the requirement to first announce the intention to cross orders. The time permitted between the announcement and the actual cross is typically well defined and may depend on the maximum quantity announced.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	DS
Repository Component ID	155

Tag	Field Name	Re q'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	<i>StandardHeader</i>	Y		MsgType = DSTBD		
2672 TBD	CrossRequestID	Y	CrssReqID	Unique identifier for cross request message.	NEW	
1301	MarketID	N	MktID		ADD	
1300	MarketSegmentID	N	MktSegID		ADD	
	<Instrument> <i>component</i>	Y	Instrmt		ADD	
38	OrderQty	N	Qty	Can be used to announce a maximum quantity that is subject to crossing.	ADD	
376	ComplianceID	N	ComplianceID		ADD	
2404	ComplianceText	N	ComplianceText		ADD	
	<i>StandardTrailer</i>	Y				

5.2 CrossRequestAck(35=~~DT~~TBD)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	CrossRequestAck
Message Abbreviated Name (for FIXML)	CrssReqAck
Category	PreTrade – Indication
Action	_X_New __Change
Message Synopsis	The Cross-Request-Ack(35= DT) message is used to confirm the receipt of a Cross-Request(35= DS) message.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	DT
Repository Component ID	156

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	<i>StandardHeader</i>	Y		MsgType = DT TBD		
2672 TBD	CrossRequestID	Y	CrssReqID	Unique identifier for the cross request message being confirmed.	NEW	
1301	MarketID	N	MktID		ADD	
1300	MarketSegmentID	N	MktSegID		ADD	
<Instrument> <i>component</i>		N	Instrmt		ADD	
38	OrderQty	N	Qty		ADD	
376	ComplianceID	N	ComplianceID		ADD	
2404	ComplianceText	N	ComplianceTxt		ADD	
	<i>StandardTrailer</i>	Y				

5.3 NewOrderSingle(35=D)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	NewOrderSingle
Message Abbreviated Name (for FIXML)	Order
Category	(no change)

Action	__New _X_Change
Message Synopsis	No change.
Message Elaboration	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	D
Repository Component ID	14

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
	<i>StandardHeader</i>	Y		MsgType = D		
	(...truncated...)					
1089	MatchIncrement	N	MtchInc			
1090	MaxPriceLevels	N	MxPxLvls			
2676 TBD	MaximumPriceDeviationMaximumPricePercentage	N	MxPxDvtnPercentage		NEW	
	<ValueChecksGrp> component	N	ValuChk		ADD	
	<MatchingInstructions> component	N	MtchgInst			
	(...truncated...)					
	<i>StandardTrailer</i>	Y				

5.4 NewOrderMultileg(35=AB)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	NewOrderMultiLeg
Message Abbreviated Name (for FIXML)	NewOrdMleg
Category	(no change)
Action	__New _X_Change
Message Synopsis	No change.
Message Elaboration	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AB
Repository Component ID	61

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage
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					n	Comments
<i>StandardHeader</i>		Y		MsgType = AB		
(...truncated...)						
1089	MatchIncrement	N	MtchInc			
1090	MaxPriceLevels	N	MxPxLvls			
2676 TBD	MaximumPricePercentageMaximumPriceDeviation	N	MxPxDvtnPercentage		NEW	
<ValueChecksGrp> component		N	ValuChk		ADD	
<MatchingInstructions> component		N	MtchgInst			
(...truncated...)						
<i>StandardTrailer</i>		Y				

5.5 OrderCancelReplaceRequest(35=G)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	OrderCancelReplaceRequest
Message Abbreviated Name (for FIXML)	OrdCxlRplcReq
Category	(no change)
Action	__New _X_Change
Message Synopsis	No change.
Message Elaboration	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	G
Repository Component ID	17

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
<i>StandardHeader</i>		Y		MsgType = AB		
(...truncated...)						
1089	MatchIncrement	N	MtchInc			
1090	MaxPriceLevels	N	MxPxLvls			
2676 TBD	MaximumPricePercentageMaximumPriceDeviation	N	MxPxDvtnPercentage		NEW	
<ValueChecksGrp>		N	ValuChk		ADD	

component					
<MatchingInstructions> component		N	MtchgInst		
(...truncated...)					
522	OwnerType	N	OwnerTyp		
2679 TBD	OrderOwnershipIndicator	N	OrdOwnersh iplnd	Can be used to request change of order ownership.	NEW
<TrdRegTimestamps> component		N	TrdRegTS		
(...truncated...)					
StandardTrailer		Y			

5.6 MultilegOrderCancelReplace(35=AC)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	MultilegOrderCancelReplace
Message Abbreviated Name (for FIXML)	MlegOrdCxlRplc
Category	(no change)
Action	__New _X_Change
Message Synopsis	No change.
Message Elaboration	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	AC
Repository Component ID	62

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Mappings and Usage Comments
StandardHeader		Y		MsgType = AB		
(...truncated...)						
1089	MatchIncrement	N	MtchInc			
1090	MaxPriceLevels	N	MxPxLvls			
2676 TBD	MaximumPricePercentageMaximumPriceDeviation	N	MxPxDvtnPe tage		NEW	
<ValueChecksGrp> component		N	ValuChk		ADD	
<MatchingInstructions> component		N	MtchgInst			

(...truncated...)						
494	Designation	N	Designation			
522	OwnerType	N	OwnerTyp		ADD	
2679 TBD	OrderOwnershipIndicator	N	OrdOwnershipInd	Can be used to request change of order ownership.	NEW	
563	MultiLegRptType	N	MLEGRptTypeReq			
(...truncated...)						
StandardTrailer		Y				

5.7 ExecutionReport(35=8)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	ExecutionReport
Message Abbreviated Name (for FIXML)	ExecRpt
Category	(no change)
Action	__New _X_Change
Message Synopsis	No change.
Message Elaboration	No change.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	8
Repository Component ID	9

Tag	Field Name	Req'd	XMLName	FIX Spec Comments	Action	Gap Analysis Comments
StandardHeader		Y		MsgType = AC		
(...truncated...)						
880	TrdMatchID	N	MtchID			
1891	TrdMatchSubID	N	MtchSubID		ADD	
17	ExecID	Y	ExecID	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType(150) = 1 (Order Status)).		

(...truncated...)						
1089	MatchIncrement	N	MtchInc			
1090	MaxPriceLevels	N	MxPxLvls			
2676 TBD	MaximumPriceDeviationMaximumPricePercentage	N	MxPxDvtnPctage			NEW
<ValueChecksGrp> component		N	ValuChk			ADD
<MatchingInstructions> component		N	MtchglInst			
(...truncated...)						
522	OwnerType	N	OwnerTyp			
2679 TBD	OrderOwnershipIndicator	N	OrdOwnershplnd	Can be used to highlight change of order ownership.		NEW
<TrdRegTimestamps> component		N	TrdRegTS			
(...truncated...)						
StandardTrailer		Y				

5.8 OrderMassActionRequest(35=CA)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	OrderMassActionRequest
Message Abbreviated Name (for FIXML)	OrdMassActReq
Category	OrderMassHandling
Action	__New _X_Change
Message Synopsis	(no change)
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration)	CA
Repository Component ID	112

Tag	Field Name	Req'd	XML Name	FIX Spec Comments	Action	Gap Analysis Comments
	StandardHeader	Y	BaseHeader	MsgType = CA		
11	ClOrdID	Y	ClOrdID	Unique ID of Order Mass Action Request as assigned by the institution.		

526	SecondaryClOrdID	N	ClOrdID 2			
1373	MassActionType	Y	MassAct ionType	Specifies the type of action requested		
1374	MassActionScope	Y	MassAct ionScop e	Specifies the scope of the action		
2675 TBD	MassActionReason	N	MassAct ionRsn	Specifies the reason for the action requested.	NEW	
<...truncated...>						
<Instrument> <i>component</i>		N	Instrmt			
<UnderlyingInstrument> <i>component</i>		N	Undly			
54	Side	N	Side	Can be used to filter for orders of a single instrument.		
44	Price	N	Px	Can be used to filter for orders of a single instrument.	ADD	
60	TransactTime	Y	TxnTm			
<...truncated...>						
<i>StandardTrailer</i>		Y	Trlr			

5.9 OrderMassActionReport(35=BZ)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	OrderMassActionReport
Message Abbreviated Name (for FIXML)	OrdMassActRpt
Category	OrderMassHandling
Action	__New _X_Change
Message Synopsis	(no change)
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	BZ
Repository Component ID	111

Tag	Field Name	Re q'd	XMLNa me	FIX Spec Comments	Action	Gap Analysis Comments
	<i>StandardHeader</i>	Y	BaseHe ader	MsgType = BZ		

11	CIOrdID	N	CIOrdID	CIOrdID provided on the Order Mass Action Request.		
526	SecondaryCIOrdID	N	CIOrdID 2			
1369	MassActionReportID	Y	MassActionReportID	Unique Identifier for the Order Mass Action Report		
1373	MassActionType	Y	MassActionType	Specifies the type of action requested		
1374	MassActionScope	Y	MassActionScope	Specifies the scope of the action		
2675 TBD	MassActionReason	N	MassActionRsn	Specifies the reason for the action taken.	NEW	
1375	MassActionResponse	Y	MassActionResponse	Indicates the action taken by the counterparty order handling system as a result of the Action Request. 0 — Indicates Order Mass Action Request was rejected.	CHANGE	
1376	MassActionRejectReason	N	MassActionRejectReason	Indicates why Order Mass Action Request was rejected Required if MassActionResponse(1375) = 0 (Rejected).	CHANGE	
533	TotalAffectedOrders	N	TotAffctdOrds	Optional field used to indicate the total number of orders affected by the Order Mass Action Request		
2678 TBD	TotalNotAffectedOrders	N	TotNotAffctdOrds	Optional field used to indicate the total number of orders within the scope but not affected by the Order-Mass Action-Request(35=CA).	NEW	
893	LastFragment	N	LastFragment	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.	ADD	
<AffectedOrdGrp> <i>component</i>		N	AfctdOrd	List of orders affected by the Order Mass Action Request.		
<i><...truncated...></i>						
<Instrument> <i>component</i>		N	Instrmt			
<UnderlyingInstrument> <i>component</i>		N	Undly			
54	Side	N	Side			
44	Price	N	Px		ADD	
60	TransactTime	Y	TxnTm			
<i><...truncated...></i>						
<i>StandardTrailer</i>		Y	Trlr			

6 FIX Component Blocks

6.1 Component FillsGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>FillsGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>FillsGrp</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>[enter the category name here]</u>
<u>Action</u>	<u> </u> New <u> </u> X <u> </u> Change
<u>Component Synopsis</u>	
<u>Component Elaboration</u>	<u>[enter the component elaboration here]</u>
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>2112</u>

Tag	Field Name	Req'd	XML Name	FIX Spec Comments	Action	Gap Analysis Comments
1362	NoFills	N				
→	1363 FillExecID	N	FillExecID	Unique identifier of execution as assigned by sell-side (broker, exchange, ECN). Must not overlap ExecID(17). Required if NoFills(1362) > 0.	CHANGE	
→	1364 FillPx	N	FillPx	Price of this partial fill. Conditionally Required if NoFills(1362) > 0. Refer to LastPx(31).	CHANGE	
→	1365 FillQty	N	FillQty	Quantity (e.g. shares) bought/sold on this partial fill. Required if NoFills(1362) > 0.	CHANGE	
→	2673 TBD FillMatchID	N	MtchID	Can be used to refer to the related match event.	NEW	

→	2674 TBD	FillMatchSubID	N	MtchSubID	Can be used to refer to a price level (e.g. match step, clip) within the related match event.	NEW	
→	1443	FillLiquidityInd	N	LqdyInd			
→	1622	FillYieldType	N	Typ			
→	1623	FillYield	N	Yld			
→	<NestedParties4> component		N	Pty	Contraparty information		

6.2 Component NotAffectedOrdGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>NotAffectedOrdGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>NotAfctdOrd</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>[enter the category name here]</u>
<u>Action</u>	<u> </u> New <u> </u> X Change
<u>Component Synopsis</u>	
<u>Component Elaboration</u>	<u>[enter the component elaboration here]</u>
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>2111</u>

Tag	Field Name	Req'd	XML Name	FIX Spec Comments	Action	Gap Analysis Comments
1370	NoNotAffectedOrders	N				

→	1372	NotAffOrigCOrdID	N	OrigCOrdID	Required if NoNotAffectedOrders(1370) > 0 and must be the first repeating field in the group. Indicates the client order identifier of an order not affected by the request. If order(s) were manually delivered (or otherwise not delivered over FIX and not assigned a COrdID(11)) this field should contain string "MANUAL".		
→	1371	NotAffectedOrderID	N	OrdID	Contains the OrderID(37) assigned by the counterparty of an unaffected order. Not required as part of the repeating group if NotAffOrigCOrdID(1372) has a value other than "MANUAL".		
→	1825	NotAffSecondaryOrderID	N	OrdID2	Contains the SecondaryOrderID(198) assigned by the counterparty of an unaffected order. Not required as part of the repeating group.		
→	2677 TBD	NotAffectedReason	N	Rsn	Can be used to provide a reason for excluding this order from the scope of the mass action.	NEW	

6.3 Component LegOrdGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>LegOrdGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>Ord</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>[enter the category name here]</u>
<u>Action</u>	<u> </u> New <u> </u> X <u> </u> Change
<u>Component Synopsis</u>	
<u>Component Elaboration</u>	<u>[enter the component elaboration here]</u>
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>2025</u>

Tag	Field Name	Req'd	XML Name	FIX Spec Comments	Action	Gap Analysis Comments
555	NoLegs	N				
→	<InstrumentLeg> component	N	Leg	Required if NoLegs(555) > 0.		
→	685 LegOrderQty	N	OrdQty	Quantity ordered for this leg as provided during order entry.		
→	690 LegSwapType	N	SwapTyp	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.	CHANGE	
→	<LegStipulations> component	N	Stip			
→	1366 LegAllocID	N	LegAllocID			
→	<LegPreAllocGrp> component	N	PreAll			
→	2680 LegAccount TBD	N	Acct		NEW	
→	1817 LegClearingAccountType	N	ClrAcctType	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.		

→	564	LegPositionEffect	N	PosEfct	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.		
→	(...truncated...)						

6.4 Component InstrmtLegExecGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>InstrmtLegExecGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>Exec</u>
<u>Component Type</u>	<u> X Block Repeating _____ Block</u>
<u>Category</u>	<u>[enter the category name here]</u>
<u>Action</u>	<u> _____ New _____ X Change</u>
<u>Component Synopsis</u>	
<u>Component Elaboration</u>	<u>[enter the component elaboration here]</u>
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>2018</u>

Tag	Field Name	Req'd	XML Name	FIX Spec Comments	Action	Gap Analysis Comments
555	NoLegs	N				
→	<InstrumentLeg> component	N	Leg	Required if NoLegs(555) > 0.		
→	685 LegOrderQty	N	OrdQty	Quantity ordered for this leg as provided during order entry.		
→	2346 LegMidPx	N	MidPx			
→	690 LegSwapType	N	SwapTyp	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.		
→	<LegStipulations> component	N	Stip			

→	1366	LegAllocID	N	LegAllocID			
→	<LegPreAllocGrp> component		N	PreAll			
→	2680 TBD	LegAccount	N	Acct		NEW	
→	1817	LegClearingAccountType	N	ClrAcctTyp	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.	ADD	
→	564	LegPositionEffect	N	PosEfct	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.		
→	(...truncated...)						

6.5 Component TrdInstrmtLegGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	TrdInstrmtLegGrp
<u>Component Abbreviated Name (for FIXML)</u>	TrdLeg
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	[enter the category name here]
<u>Action</u>	<u> </u> New <u> </u> X Change
<u>Component Synopsis</u>	
<u>Component Elaboration</u>	[enter the component elaboration here]
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	2063

Tag	Field Name	Req'd	XML Name	FIX Spec Comments	Action	Gap Analysis Comments
555	NoLegs	N				

→	<InstrumentLeg> component		N	Leg	Required if NoLegs(555) > 0.		
→	<LegFinancingDetails> component		N	FinDetls			
→	<LegPositionAmountData> component		N	Amt			
→	685	LegOrderQty	N	OrdQty	Quantity ordered for this leg as provided during order entry.		
→	2346	LegMidPx	N	MidPx			
→	690	LegSwapType	N	SwapTyp	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.		
→	990	LegReportID	N	RptID	Additional attribute to store the trade or trade report identifier of the leg.		
→	1152	LegNumber	N	LegNo	Allow sequencing of legs for a strategy to be captured.		
→	<LegStipulations> component		N	Stip			
→	2680 TBD	LegAccount	N	Acct		NEW	
→	1817	LegClearingAccountType	N	ClrAcctType	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.	ADD	
→	564	LegPositionEffect	N	PosEfct	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.		
→	(...truncated...)						

6.6 Component AuctionTypeRuleGrp

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>AuctionTypeRuleGrp</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>AuctTypRule</u>
<u>Component Type</u>	<u>X</u> Block Repeating <u> </u> Block
<u>Category</u>	<u>[enter the category name here]</u>
<u>Action</u>	<u> </u> New <u> </u> <u>X</u> Change
<u>Component Synopsis</u>	<u>The AuctionTypeRuleGrp component is used to specify the auction rule applicable for a given product group or complex, for example.</u>
<u>Component Elaboration</u>	<u>[enter the component elaboration here]</u>
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>2253</u>

Tag	Field Name		Req'd	XML Name	FIX Spec Comments	Action	Gap Analysis Comments
2548	NoAuctionTypeRules		N				
→	1803	AuctionType	N	AuctTyp	Required if NoAuctionTypeRules(2548) > 0. Value AuctionType(1803)=0 (None) can be used to invalidate all auction types on the instrument level that are defined on a market segment level.	CHANGE	
→	2549	AuctionTypeProductComplex	N	AuctTypProductCmplx	Can be used to limit auction order type to specific product suite. Use multiple entries with the same AuctionType(1803) if multiple but not all product suites are supported.		

6.7 Component TradingSessionRules

<u>To be completed at the time of the proposal – all information provided will be included in the repository</u>	
<u>Component Name</u>	<u>TradingSessionRules</u>
<u>Component Abbreviated Name (for FIXML)</u>	<u>TrdgSesRules</u>
<u>Component Type</u>	<u>Block Repeating</u> <input checked="" type="checkbox"/> <u>Block</u>
<u>Category</u>	<u>[enter the category name here]</u>
<u>Action</u>	<u>New</u> <input type="checkbox"/> <u>Change</u> <input checked="" type="checkbox"/>
<u>Component Synopsis</u>	
<u>Component Elaboration</u>	<u>[enter the component elaboration here]</u>
<u>To be finalized by FPL Technical Office</u>	
<u>Repository Component ID</u>	<u>2129</u>

Tag	Field Name	Req'd	XML Name	FIX Spec Comments	Action	Gap Analysis Comments
<OrderTypeRules> component		N	OrdTypRules	Specifies the order types that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.		
<TimeInForceRules> component		N	TmInForceRules	Specifies the time in force rules that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.	CHANGE	
<ExecInstRules> component		N	ExecInstRules	Specifies the execution instructions that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.	CHANGE	

<p><AuctionTypeRuleGrps> component</p>	<p>N</p>	<p>AuctTypR ules</p>	<p>Specifies the auction order types that are valid for trading on the identified. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.</p>	<p>ADD</p>	
<p><MatchRules> component</p>	<p>N</p>	<p>MtchRule s</p>	<p>Specifies the matching rules that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.</p>	<p>CHANGE</p>	
<p><MarketDataFeedTypes> component</p>	<p>N</p>	<p>MDFeedT yps</p>	<p>Specifies the market data feed types that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.</p>	<p>CHANGE</p>	

7 Category Changes

NONE

Appendix A – Data Dictionary

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2672 TBD	CrossRequestID	NEW	String	Unique message identifier for a cross request as assigned by the submitter of the request.	CrssReqID	Add to new messages CrossRequest CrossRequestAck
2673 TBD	FillMatchID	NEW	String	Identifier assigned by a matching system to a match event containing multiple executions.	MtchID	Add to component <FillsGrp>
2674 TBD	FillMatchSubID	NEW	String	Identifier assigned by a matching system to a price level (e.g. match step, clip) within a match event containing multiple executions.	MtchSubID	Add to component <FillsGrp>
2675 TBD	MassActionReason	NEW	int Reserved100 Plus	Reason for submission of mass action. Valid values: 0=No special reason (default) 1=Trading rRisk cControl [Elaboration: General violation of trading rules. Can be used if specific reason is unavailable or must not be disclosed.] 2=Clearing rRisk cControl [Elaboration: General violation of clearing rules. Can be used if specific reason is unavailable or must not be disclosed.]	MassActnRsn	Add to messages OrderMassActionRequest OrderMassActionReport

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>3=Market mMaker pProtection [Elaboration: Specific action taken to prevent further executions for a market maker.]</p> <p>4=Stop tTrading [Elaboration: Specific action taken in conjunction with the prevention of further trading. Scope can be defined with TargetParties component.]</p> <p>5=Emergency aAction [Elaboration: Specific action taken due to an emergency condition. Scope can be defined with TargetParties component.]</p> <p>6=Session loss or logout [Elaboration: Protection of trader or firm after having lost connectivity.]</p> <p>7=Duplicate login [Elaboration: Trader only allowed to login once.]</p> <p>8=Product not traded [Elaboration: Product not available for trading, e.g. in a halted state.]</p> <p>9=Instrument not traded [Elaboration: Instrument not available for trading, e.g. due to intra-day expiration.]</p> <p>10=Complex instrument deleted [Elaboration: Removal of complex instrument, e.g. due to expiry, leading to mass action on open orders.]</p>		

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				11=Circuit breaker activated [Elaboration: Trading interruption leading to mass action on open orders.] 99=Other		
2676 TBD	MaximumPricePercentageMaximumPriceDeviation	NEW	Percentage	Maximum deviation, in percentage terms, of an execution price from a reference price, e.g. the initial price of a match event.	MaxPxDvtnPercentage	Add to messages NewOrderSingle NewOrderMultileg OrderCancelReplaceRequest MultilegOrderCancelReplace ExecutionReport
2677 TBD	NotAffectedReason	NEW	int Reserved100 Plus	Reason for order being unaffected by mass action even though it belongs to the orders covered by MassActionScope(1374). Valid values: 0=Order suspended 1=Instrument suspended	Rsn	Add to component <NotAffectedOrdersGrp>
2678 TBD	TotalNotAffectedOrders	NEW	int	Total number of orders unaffected by either the OrderMassActionRequest(35MsgType=CA) or OrderMassCancelRequest(35MsgType=Q).	TotNotAffctdOrds	Add to message OrderMassActionReport
2679 TBD	OrderOwnershipIndicator	NEW	int	Change of ownership of an order to a specific party. Valid values:	OrdOwnershipInd	Add to messages OrderCancelReplaceRequest MultilegOrderCancelReplace

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>0=No change of ownership (default)</p> <p>1=Change of ownership to executing party</p> <p>[Elaboration: Executing party can be given either implicitly via session attributes or explicitly via Parties component. The party taking over ownership must also be the one submitting the request.]</p> <p>2=Change of ownership to entering party</p> <p>Elaboration: Entering party can be given either implicitly via session attributes or explicitly via Parties component. The party taking over ownership must also be the one submitting the request.]</p> <p>3=Change of ownership to specified party</p> <p>[Elaboration: Ownership is transferred by a third party from/to the parties specified via Parties component together with PartyRoleQualifier(2376) = Current(18) and New(19).]</p>		<p>ace</p> <p>ExecutionReport</p>
2680 FBD	LegAccount	NEW	String	Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.	Acct	Add to components <LegOrdGrp> <InstrmtLegExecGrp> <TrdInstrmtLegGrp>
770	TrdRegTimestampType	CHANGE	int	<p>Trading / Regulatory timestamp type.</p> <p>Valid values:</p>		N/A

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				1=Execution time ... 26TBD = Previous time priority [Elaboration: Can be used in conjunction with value TrdRegTimestampType(770)=8 (Time priority) to provide the current and last priority timestamp in a single message.]		
836	PegOffsetValue	CHANGE	int	Type of Peg Offset value. Valid values: 0=Price (default) 1=Basis Points 2=Ticks 3=Price Tier / Level 4TBD =Percentage		N/A
851	LastLiquidityInd	CHANGE	int	Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled. Valid values: 1=Added Liquidity 2=Removed Liquidity 3=Liquidity Routed Out 4=Auction 5TBD =Triggered sStop oOrder [Elaboration: Fill was the result of a		N/A

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				<p>stop order being triggered and immediately executed.]</p> <p>6TBD=Triggered cContingency oOrder</p> <p>[Elaboration: Fill was the result of a contingency order (OCO, OTO, OOU) becoming active (after cancelling or updating another order) and being immediately executed.]</p> <p>7TBD=Triggered mMarket oOrder</p> <p>[Elaboration: Fill was the result of a market order being triggered due to an executable orderbook situation.]</p>		
452	PartyRole	CHANGE	int	<p>Identifies the type or role of the PartyID (448) specified. See "Appendix 6-G – Use of <Parties> Component Block" (see Volume : "Glossary" for value definitions).</p> <p><capitalize subsequent term(s)></p> <p>33=Interested party 34=Regulatory body 35=Liquidity provider 36=Entering trader 37=Contra trader 53=Trader mnemonic 61=Quote originator 62=Report originator 63=Systematic internaliser 74=Market data entry originator</p>		N/A

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				77=Market data market 91=Settlement account 95=Give-up (trading) firm 96=Take-up (trading) firm 97=Give-up (clearing) firm 98=Take-up (clearing) firm 100=Margin account 101=Collateral asset account 102=Data repository 103=Calculation agent 104=Sender of exercise notice 105=Receiver of exercise notice 106=Rate reference bank 109=Beneficiary's bank or depository institution 111=Primary obligator 113=Excluded reference entity 114=Determining party 115=Hedging party 116=Reporting entry 117=Sales person <insert blanks between terms> 81=Broker_cClient_ID		

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1674	PartyDetailRoleQualifier	CHANGE	int	<p>Qualifies the value of PartyDetailRole(452)(1693).</p> <p>—For party role 4 (Clearing Firm) —</p> <p>—For party role PartyRole(452) = 1 (Executing Firm) —</p> <p>— For party role 11 (Order Origination Trader, 12 (Executing Trader), 36 (Entering Trader), 37 (Contra Trader) —</p> <p>25TBD=Regular TTrader [Elaboration: Standard trader profile.]</p> <p>26TBD=Head TTrader [Elaboration: Senior trader leading a group of regular traders.]</p> <p>27TBD=Supervisor [Elaboration: Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.]</p>		N/A
1815	TradingCapacity	CHANGE	int	<p>Designates the capacity in which the order is submitted for trading by the market participant.</p> <p>Valid values: 1=Customer 2=Customer professional 3=Broker-dealer</p>		N/A

Tag	Field Name	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				4= Customer broker-dealer 5=Principal 6=Market maker 7=Away market maker 8TBD=Systematic internaliser		
1803	AuctionType	CHANGE	int Reserved100 Plus	Type of auction order. Valid values: 0=None 1=Block order auction ...		N/A

Appendix B - Glossary Entries

Term	Definition	Field where used

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used

Appendix D - Usage Examples