



# FIX Global Technical Committee RegulatoryReportType Extension

July 10, 2020

Revision 0.1

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### For Global Technical Committee Governance Internal Use Only

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## 1 Introduction

This gap analysis proposal is a follow up to Extension Pack EP253 *Extensions for CAT/FIX Mapping*. One of the extensions proposed by the CAT/FIX mapping (<https://www.fixtrading.org/packages/mapping-cat-fix-phase-2a-equities/>) was to add RegulatoryReportType(1934) to a number of additional messages to convey the CAT event type. EP253 added new values to RegulatoryReportType(1934) but did not add the field to the messages required for CAT.

## 2 Business Requirements

### 2.1 CAT Event Mappings

A single CAT event is proposed to be explicitly mapped to a value of RegulatoryReportType(1934). The following FIX message types are required for CAT Phase 2A and currently do not have the field RegulatoryReportType(1934).

- **NewOrderSingle(35=D)**, CAT events MECOR and MEOR
- **ExecutionReport(35=8)**, CAT events MENO(S), MEOA, MEOM(S), MEOJ, MECOM, MECOC, MEIR
- **Quote(35=S)**, CAT events MENQ, MEQR
- **QuoteStatusReport(35=AI)**, CAT event MEQC

## 3 Issues and Discussion Points

NONE

## 4 Proposed Message Flow

NONE

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## 5 FIX Message Tables

### 5.1 FIX 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	Action	Mappings and Usage Comments	FIX Spec Comments
<b>Standard Header</b>		Y			MsgType=D
11	ClOrdID	Y			
2422	OrderRequestID	N			
(...truncated...)					
528	OrderCapacity	N			
529	OrderRestrictions	N			
1815	TradingCapacity	N			
1934	RegulatoryReportType	N	ADD	CAT: type	
1091	PreTradeAnonymity	N			
(...truncated...)					
<b>Standard Trailer</b>		Y			

### 5.2 FIX Message 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

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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	Action	Mappings and Usage Comments	FIX Spec Comments
<b>Standard Header</b>		Y			
Component Block					
<b>ApplicationSequenceControl</b>					
37	OrderID	Y			
2422	OrderRequestID	N			
(...truncated...)					
528	OrderCapacity	N			
529	OrderRestrictions	N			
1815	TradingCapacity	N			
1934	RegulatoryReportType	N	ADD	CAT: type	
1091	PreTradeAnonymity	N			
(...truncated...)					
<b>Standard Trailer</b>		Y			

### 5.3 FIX Message Quote(35=S)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	Quote
Message Abbreviated Name (for FIXML)	Quot
Category	QuotationNegotiation
Action	__New    _X_Change
Message Synopsis	(no change)



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Message Elaboration	(no change)
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	S
Repository Component ID	27

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	<b>Standard Header</b>	Y			MsgType =S
131	QuoteReqID	N			
117	QuotelD	Y			
(...truncated...)					
528	OrderCapacity	N			
529	OrderRestrictions	N			
1934	RegulatoryReportType	N	ADD	CAT: type	
423	PriceType	N			
(...truncated...)					
	<b>Standard Trailer</b>	Y			

#### 5.4 FIX Message QuoteStatusReport(35=AI)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	QuoteStatusReport
Message Abbreviated Name (for FIXML)	QuotStatRpt
Category	QuotationNegotiation
Action	__New      _X_Change
Message Synopsis	(no change)
Message Elaboration	(no change)
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AI
Repository Component ID	68

Tag	FieldName	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	<b>Standard Header</b>	Y			MsgType = AI
649	QuoteStatusReqID	N			
131	QuoteReqID	N			

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117	QuoteID	N			
(...truncated...)					
528	OrderCapacity	N			
529	OrderRestrictions	N			
1934	RegulatoryReportType	N	ADD	CAT: type	
297	QuoteStatus	N			
(...truncated...)					
<b>Standard Trailer</b>		Y			

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## 6 FIX Component Blocks

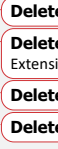
NONE

## 7 Category Changes

NONE

## Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block



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## 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

[Examples may be entered below this line]