



FIX Global Technical Committee Regulatory Timestamps for Quotes

August 12, 2020

Revision 0.1

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Document History

Revision	Date	Author	Revision Comments
0.1	August 12, 2020	GTC, Hanno Klein	Initial Draft
	<u>Sep 7, 2020</u>	<u>GTC Technical Staff</u>	<u>Generated ASBUILT document.</u>

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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 the TrdRegTimestamps component to some of the quote messages to convey regulatory timestamp information. EP253 added new fields the TrdRegTimestamps component and new values to TrdRegTimestampType(770) but did not add the component to all messages required for CAT.

2 Business Requirements

2.1 CAT Timestamp Mappings

Regulatory timestamps are covered in FIX with the repeating group TrdRegTimestamps. CAT uses this component together with a number of values from TrdRegTimestampType(770) to convey its regulatory timestamps. The following FIX message types are required for CAT Phase 2A and currently do not have the TrdRegTimestamps component.

- **Quote(35=S)**, CAT events MENQ, MEQR
- **QuoteStatusReport(35=AI)**, CAT event MEQC

2.2 CAT Quote Attributes

The repeating group QuoteAttributeGrp is a generic component that is already part of the Quote(35=S) and QuoteAck(35=CW) messages. CAT also requires it on the QuoteStatusReport(35=AI) message to convey the quote issuer status and to identify whether a bid or ask is requested.

It is proposed to add the QuoteAttributeGrp component to the QuoteStatusReport(35=AI) message.

3 Issues and Discussion Points

NONE

4 Proposed Message Flow

NONE

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5 FIX Message Tables

5.1 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)
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
	Standard Header	Y			MsgType = S
131	QuoteReqID	N			
117	QuoteID	Y			
(...truncated...)					
60	TransactTime	N			
	Component Block TrdRegTimestamps	N	ADD	CAT: eventTimestamp quoteKeyDate priorQuoteKeyDate	
40	OrdType	N			
(...truncated...)					
	Standard Trailer	Y			

5.2 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

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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
Standard Header		Y			MsgType = AI
649	QuoteStatusReqID	N			
131	QuoteReqID	N			
117	QuoteID	N			
(...truncated...)					
Component Block		N			
QuoteQualGrp					
Component Block		N	ADD	CAT: mpStatusCode	
2830	EventInitiatorType	N			
(...truncated...)					
60	TransactTime	N			
Component Block		N	ADD	CAT: eventTimestamp quoteKeyDate	
40	OrdType	N			
(...truncated...)					
Standard Trailer		Y			

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]