



FIX Global Technical Committee

Previous Quote Identifier

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Document History

Revision	Date	Author	Revision Comments
0.1	February 1, 2021	GTC, Hanno Klein	Initial Draft
0.2	February 11, 2021	GTC, Hanno Klein	Incorporate internal review comments
	March 15, 2021	GTC Technical Support	Generate ASBUILT

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 ability to reference a previous quote to some of the order and quote messages. EP253 added a new value RefOrderIDSource(1081)=8 (previous quote identifier) but did not add the field to the Quote(35=S) message as required for CAT.

2 Business Requirements

2.1 CAT Previous Quote Identifier

References to related orders or quotes are covered in FIX with the two fields RefOrderID(1080) and RefOrderIDSource(1081). CAT uses these fields to convey previous quote identifiers in quotes and their executions. The following FIX message type is required for CAT Phase 2A and currently does not have these fields.

- **Quote(35=S)**, CAT events MENQ, MEQR

3 Issues and Discussion Points

NONE

4 Proposed Message Flow

NONE

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(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			
390	BidID	N			
1867	OfferID	N			
1751	SecondaryQuoteID	N			
1166	QuoteMsgID	N			
693	QuoteRespID	N			
1080	RefOrderID	N	ADD		May be used to refer to a related quote
1081	RefOrderIDSource	N	ADD		Conditionally required if RefOrderID(1080) is specified.
(...truncated...)					
	Standard Trailer	Y			

6 FIX Component Blocks

NONE

7 Category Changes

NONE

8 FIX Specification Errata

This section includes errata from prior versions and extension packs (EP) that are being implemented as corrections as part of this extension pack.

Jira Item	Affected EP/Version	Synopsis of change.
SPEC-2487	Latest	xxxSecurityIDSource fields need Reserve100Plus added

Appendix A - Data Dictionary

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

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]