HKEX and APAC Technical Sub-committee
Self-Match Prevention Instruction Proposal

24 March 2023
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# Document History

<table>
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<th>Date</th>
<th>Author</th>
<th>Revision Comments</th>
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<td>18 Feb 2023</td>
<td>Robert Lau (HKEX)</td>
<td>1st draft</td>
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<tr>
<td>0.2</td>
<td>17 Mar 2023</td>
<td>Robert Lau (HKEX)</td>
<td>Revised after feedback</td>
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<tr>
<td>0.3</td>
<td>22 Mar 2023</td>
<td>Hanno Klein (GTC)</td>
<td>Final revisions for GTC submissions</td>
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<tr>
<td>0.4</td>
<td>24 Mar 2023</td>
<td>Robert Lau (HKEX)</td>
<td>Removal of SMP instruction for decrement and cancel (GTC decision)</td>
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1 Introduction

FIX supports self-match prevention (SMP) where the field SelfMatchPreventionID(2362) has been introduced for this purpose. However, there is a lack of explicit field allowing the submitter to indicate SMP instruction, e.g. to specify whether to cancel the aggressive (new incoming) order or the passive (resting) order.

HKEX proposes to add a new field to indicate the SMP instruction. For completeness, HKEX requests to add this new SMP instruction along with the SelfMatchPreventionID(2362) for all messages that are already having the SelfMatchPreventionID(2362).

If order is cancelled due to SMP, HKEX will relay an unsolicited ExecutionReport(35=8) with ExecType(150)=4 (Cancelled). HKEX will leverage the ExecRestatementReason(378) in ExecutionReport(35=8) to indicate that the cancellation is due to SMP. HKEX also proposes to add new enumerations to ExecRestatementReason(378) to convey the associated SMP cancel reasons.

2 Business Requirements

HKEX supports self-match prevention (SMP) that allows submitter to specify both the SelfMatchPreventionID(2362) and SMP instruction. When HKEX detects that the incoming order will hit the resting order(s) having the same SMP ID, HKEX will, based on the SMP instruction of the incoming order, determine whether to cancel the aggressive (new incoming) order or the passive (resting) order(s):

- If the SMP instruction of the incoming order is to cancel the aggressive order:
  The incoming order will be cancelled immediately when it hits a tradable resting order with same SMP ID.

- If the SMP instruction of the incoming order is to cancel the passive order:
  The tradable resting order with the same SMP ID will be cancelled.

- If the SMP instruction of the incoming order is to cancel both the aggressive and the passive order:
  The incoming order as well as the tradeable resting order with the same SMP ID will be cancelled.

HKEX will relay order acknowledgements using ExecutionReport(35=8) for the order request. The ExecutionReport(35=8) carries the same SMP ID and SMP instruction as from the input.

When order is cancelled due to SMP instruction, HKEX will send unsolicited ExecutionReport(35=8) with ExecType(150)=4 (Cancelled) and OrdStatus(39)=4 (Canceled) to the submitter. In this ExecutionReport(35=8), HKEX will relay the SMP ID but will not convey the SMP instruction of the cancelled order. In addition, the ExecutionReport(35=8) will also include the ExecRestatementReason(378) to indicate that such cancellation is due to SMP, including the type of SMP instruction of the incoming order causing the cancellation.

In summary and for completeness, HKEX suggests to
- Add new field SMP instruction, namely SelfMatchPreventionInstruction(TBD2964), along with SelfMatchPreventionID(2362) in the following messages and component:
  - NewOrderSingle(35=D)
  - OrderCancelReplaceRequest(35=G)
  - Quote(35=S)
  - MassQuote(35=i)
  - ExecutionReport(35=8)
  - NewOrderMultileg(35=AB)
  - MultilegOrderCancelReplace(35=AC)
  - TradeReportOrderDetail (Component)

- Set up the following value for the new SelfMatchPreventionInstruction(TBD2964) field:
  1 = Cancel aggressive
  2 = Cancel passive
  3 = Cancel aggressive and passive

- Add the following new enumerations in ExecRestatementReason(378) field:
  [17] Cancel due to self-match prevention
  [TBD-18] Cancel aggressive due to self-match prevention
  [TBD-19] Cancel passive due to self-match prevention
  [TBD-20] Cancel both due to self-match prevention

3 Issues and Discussion Points

During the gap analysis discussion on the GTC monthly meeting of 23rd March, 2023, there were some undetermined areas for the original proposed addition of SMP Instruction value “Decrement & cancel”, therefore a decision was made to remove it from the SMP gap analysis proposal.

The controversial areas of SMP instruction value “Decrement & cancel” that were discussed include:

- Different execution venues might have different handlings.
- When the larger order gets decremented, will the total quantity also be decremented?
- Use ExecutionReport(35=8) with ExecType(150)=D(Restated) or other message/ExecType to convey the decremented order?
- When order is partially filled, how to define the size of the order to be decremented?
4 Proposed Message Flow

None

5 FIX Message Tables

5.1 FIX Message NewOrderSingle (35=D)

<table>
<thead>
<tr>
<th>Message Name</th>
<th>NewOrderSingle</th>
</tr>
</thead>
<tbody>
<tr>
<td>Message Abbreviated Name (for FIXML)</td>
<td>Order</td>
</tr>
<tr>
<td>Category</td>
<td>(No change)</td>
</tr>
<tr>
<td>Action</td>
<td>__New X_Change</td>
</tr>
<tr>
<td>Message Synopsis</td>
<td>(No change)</td>
</tr>
<tr>
<td>Message Elaboration</td>
<td>(No change)</td>
</tr>
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To be completed at the time of the proposal – all information provided will be stored in the repository

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<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req'd</th>
<th>Actio n</th>
<th>Mappings and Usage Comments</th>
<th>FIX Spec Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>Standard Header</td>
<td>Y</td>
<td></td>
<td></td>
<td></td>
<td>MsgType = D</td>
</tr>
<tr>
<td>(…truncated…)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2362</td>
<td>SelfMatchPreventionID</td>
<td>N</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><img src="image" alt="" /></td>
<td>SelfMatchPreventionInstruction</td>
<td>N</td>
<td>New</td>
<td></td>
<td>Indicate the instruction if self-match prevention hits, e.g. to cancel aggressive, passive or both.</td>
</tr>
<tr>
<td>DisplayInstruction component</td>
<td>N</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(…truncated…)</td>
<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>Standard Trailer</td>
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<td></td>
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</tr>
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</table>

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5.2 FIX Message OrderCancelReplaceRequest (35=G)

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

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<th>Message Name</th>
<th>OrderCancelReplaceRequest</th>
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<tbody>
<tr>
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<td>OrdCxlRplcReq</td>
</tr>
<tr>
<td>Category</td>
<td>(No change)</td>
</tr>
<tr>
<td>Action</td>
<td>__New _X_Change</td>
</tr>
<tr>
<td>Message Synopsis</td>
<td>(No change)</td>
</tr>
<tr>
<td>Message Elaboration</td>
<td>(No change)</td>
</tr>
</tbody>
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To be finalized by FPL Technical Office

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req'd</th>
<th>Action</th>
<th>Mappings and Usage Comments</th>
<th>FIX Spec Comments</th>
</tr>
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<tr>
<td></td>
<td>Standard Header</td>
<td>Y</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(...)truncated...)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2362</td>
<td>SelfMatchPreventionID</td>
<td>N</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>SelfMatchPreventionInstruction</td>
<td>N</td>
<td>New</td>
<td></td>
<td>Indicate the instruction if self-match prevention hits, e.g. to cancel aggressive, passive or both.</td>
</tr>
<tr>
<td>TBD 2964</td>
<td>DisplayInstruction</td>
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<td></td>
<td></td>
</tr>
<tr>
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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

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<th>Quote</th>
</tr>
</thead>
<tbody>
<tr>
<td>Message Abbreviated Name (for FIXML)</td>
<td>Quot</td>
</tr>
<tr>
<td>Category</td>
<td>(No change)</td>
</tr>
<tr>
<td>Action</td>
<td>__New __X_Change</td>
</tr>
<tr>
<td>Message Synopsis</td>
<td>(No change)</td>
</tr>
<tr>
<td>Message Elaboration</td>
<td>(No change)</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Tag</th>
<th>Field Name</th>
<th>Req’ d</th>
<th>Action</th>
<th>Mappings and Usage Comments</th>
<th>FIX Spec Comments</th>
</tr>
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<tbody>
<tr>
<td>2362</td>
<td>SelfMatchPreventionID</td>
<td>N</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>TBD 2964</td>
<td>SelfMatchPreventionInstruction</td>
<td>N</td>
<td>New</td>
<td>Indicate the instruction if self-match prevention hits, e.g. to cancel aggressive, passive or both.</td>
<td></td>
</tr>
<tr>
<td>1685</td>
<td>ThrottleInst</td>
<td>N</td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>(...truncated...)</td>
<td></td>
<td></td>
<td></td>
<td></td>
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</tr>
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To be finalized by FPL Technical Office

(MsgType(tag 35) Enumeration) $S$

Repository Component ID 27
5.4 **FIX Message MassQuote (35=i)**

<table>
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<th>Tag</th>
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<th>Actio</th>
<th>Mappings and Usage Comments</th>
<th>FIX Spec Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Standard Header</td>
<td>Y</td>
<td></td>
<td></td>
<td>Message Synopsis (No change)</td>
</tr>
<tr>
<td></td>
<td>(…truncated…)</td>
<td></td>
<td></td>
<td></td>
<td>Message Elaboration (No change)</td>
</tr>
<tr>
<td>2362</td>
<td>SelfMatchPreventionID</td>
<td>N</td>
<td></td>
<td></td>
<td>To be finalized by FPL Technical Office</td>
</tr>
<tr>
<td>TBD</td>
<td>SelfMatchPreventionInstruction</td>
<td>N</td>
<td>New</td>
<td>Indicate the instruction if self-match prevention hits, e.g., to cancel aggressive, passive or both.</td>
<td></td>
</tr>
<tr>
<td>1685</td>
<td>ThrottleInst</td>
<td>N</td>
<td></td>
<td></td>
<td>Message Synopsis (No change)</td>
</tr>
<tr>
<td></td>
<td>(…truncated…)</td>
<td></td>
<td></td>
<td></td>
<td>Message Elaboration (No change)</td>
</tr>
<tr>
<td></td>
<td>Standard Trailer</td>
<td>Y</td>
<td></td>
<td></td>
<td>Message Synopsis (No change)</td>
</tr>
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## 5.5 FIX Message ExecutionReport (35=8)

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

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<th>ExecutionReport</th>
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<tbody>
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<td>Message Abbreviated Name (for FIXML)</td>
<td>ExecRpt</td>
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<tr>
<td>Category</td>
<td>(No change)</td>
</tr>
<tr>
<td>Action</td>
<td>__New __X_Change</td>
</tr>
<tr>
<td>Message Synopsis</td>
<td>(No change)</td>
</tr>
<tr>
<td>Message Elaboration</td>
<td>(No change)</td>
</tr>
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To be finalized by FPL Technical Office

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<th>Tag</th>
<th>Field Name</th>
<th>Req’d</th>
<th>Action</th>
<th>Mappings and Usage Comments</th>
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<td>2362</td>
<td>Standard Header</td>
<td>Y</td>
<td></td>
<td>MsgType = 8</td>
</tr>
<tr>
<td>(…truncated…)</td>
<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>2362</td>
<td>SelfMatchPreventionID</td>
<td>N</td>
<td></td>
<td></td>
</tr>
<tr>
<td>2362</td>
<td>SelfMatchPreventionInstruction</td>
<td>N</td>
<td>New</td>
<td>The instruction of self-match prevention, e.g., cancel aggressive, passive or both.</td>
</tr>
<tr>
<td>2362</td>
<td></td>
<td></td>
<td></td>
<td>May be used to return the self-match prevention instruction provided on the order placement message.</td>
</tr>
<tr>
<td>2523</td>
<td>CrossedIndicator</td>
<td>N</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(…truncated…)</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2523</td>
<td>Standard Trailer</td>
<td>Y</td>
<td></td>
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## 5.6 FIX Message NewOrderMultileg(35=AB)

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

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<th>NewOrderMultileg</th>
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<tbody>
<tr>
<td>Message Abbreviated Name (for FIXML)</td>
<td>NewOrdMleg</td>
</tr>
<tr>
<td>Category</td>
<td>(No change)</td>
</tr>
<tr>
<td>Action</td>
<td>__New __X_Change</td>
</tr>
<tr>
<td>Message Synopsis</td>
<td>(No change)</td>
</tr>
<tr>
<td>Message Elaboration</td>
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To be finalized by FPL Technical Office

**(MsgType(tag 35) Enumeration**  
| AB |

| Repository Component ID | 61 |

### Tag | Field Name | Req'd | Action | Mappings and Usage Comments | FIX Spec Comments |
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<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Standard Header</td>
<td>Y</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

(...truncated...)

2362        | SelfMatchPreventionID | N |       |                               |                  |

TBD 2964 | SelfMatchPreventionInstruction | N | New | **Indicate the instruction if self-match prevention hits, e.g. to cancel aggressive, passive or both.** |

**DisplayInstruction** component | N |         |                  |

(...truncated...)

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5.7 **FIX Message MultilegOrderCancelReplace (35=AC)**

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</thead>
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<td>MlegOrdCxlRplc</td>
</tr>
<tr>
<td>Category</td>
<td>(No change)</td>
</tr>
<tr>
<td>Action</td>
<td>__New</td>
</tr>
<tr>
<td>Message Synopsis</td>
<td>(No change)</td>
</tr>
<tr>
<td>Message Elaboration</td>
<td>(No change)</td>
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To be finalized by FPL Technical Office

<table>
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<th>Tag</th>
<th>Field Name</th>
<th>Req'd</th>
<th>Action</th>
<th>Mappings and Usage Comments</th>
<th>FIX Spec Comments</th>
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<td></td>
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<td>MsgType = G</td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2362</td>
<td>SelfMatchPreventionID</td>
<td>N</td>
<td></td>
<td></td>
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</tr>
<tr>
<td>2964</td>
<td>SelfMatchPreventionInstruction</td>
<td>N</td>
<td>New</td>
<td>Indicate the instruction if self-match prevention hits, e.g. to cancel aggressive, passive or both.</td>
<td></td>
</tr>
<tr>
<td>DisplayInstruction component</td>
<td>N</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>...truncated...</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Standard Trailer</td>
<td>Y</td>
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</table>
6 FIX Component Blocks

6.1 Component TradeReportOrderDetail

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<th>TradeReportOrderDetail</th>
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<tbody>
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<td>TrdRptOrdDetl</td>
</tr>
<tr>
<td>Component Type</td>
<td>Group <em>X</em> Component</td>
</tr>
<tr>
<td>Category</td>
<td>(No change)</td>
</tr>
<tr>
<td>Action</td>
<td>New <em>X</em> Change</td>
</tr>
<tr>
<td>Component Synopsis</td>
<td>(no change)</td>
</tr>
<tr>
<td>Component Elaboration</td>
<td>(no change)</td>
</tr>
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| Repository Component ID | 2143 |

[Other additional text detailing usage of the component may be entered below this line]

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<tr>
<th>Component FIXML Abbreviation: TradeReportOrderDetail</th>
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<tr>
<td>-----</td>
</tr>
<tr>
<td>(...)truncated...)</td>
</tr>
<tr>
<td>2362</td>
</tr>
<tr>
<td>TBD 2964</td>
</tr>
<tr>
<td>1629</td>
</tr>
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<td>(...)truncated...)</td>
</tr>
</tbody>
</table>

</TradeReportOrderDetail>
7 Category Changes

None
## 8 FIX Specification Errata
To be used only by GTC Project Management.

<table>
<thead>
<tr>
<th>Jira Item</th>
<th>Affected EP/Version</th>
<th>Synopsis of change</th>
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</thead>
</table>
### Appendix A - Data Dictionary

<table>
<thead>
<tr>
<th>Tag</th>
<th>FieldName</th>
<th>Action</th>
<th>Datatype</th>
<th>Description</th>
<th>FIXML Abbreviation</th>
<th>Add to / Deprecate from Message type or Component block</th>
</tr>
</thead>
<tbody>
<tr>
<td>TBD</td>
<td>SelfMatchPreventio</td>
<td>New</td>
<td>Int</td>
<td>Indicate the instruction for self-match prevention when the incoming (aggressive) order has the same SelfMatchPreventionID(2362) as a resting (passive) order.</td>
<td>SlfMtchPrvntnInst</td>
<td>NewOrderSingle(35=D) OrderCancelReplaceRequest(35=G) Quote(35=S) MassQuote(35=I) ExecutionReport(35=8) NewOrderMultileg(35=AB) MultilegOrderCancelReplace(35=AC) TradeReportOrderDetail(Compo nent)</td>
</tr>
<tr>
<td>2964</td>
<td>nInstruction</td>
<td></td>
<td></td>
<td>Valid values: 1 = Cancel aggressive [Elaboration: Cancel incoming order.] 2 = Cancel passive [Elaboration: Cancel resting order with the same SelfMatchPreventionID(2362).] 3 = Cancel aggressive and passive [Elaboration: Cancel both incoming and resting order with the same SelfMatchPreventionID(2362).]</td>
<td></td>
<td></td>
</tr>
<tr>
<td>378</td>
<td>ExecRestatementRea</td>
<td>Change</td>
<td>Int</td>
<td>The reason for restatement when an ExecutionReport(35=8) or TradeCaptureReport(35=AE) message is sent with ExecType(150) = D (Restated) or used when communicating an unsolicited cancel. ExecRestatementReasonCodeSet 0 = GT corporate action (...truncated...)</td>
<td>ExecRstmtRsn</td>
<td></td>
</tr>
<tr>
<td>Tag</td>
<td>FieldName</td>
<td>Action</td>
<td>Datatype</td>
<td>Description</td>
<td>FIXML Abbreviation</td>
<td>Add to / Deprecate from Message type or Component block</td>
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<td>------------------------------------------------------</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>16 = Cancelled, Cross Imbalance</td>
<td>TBD17 = Cancelled, self-match prevention</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>[Elaboration: Cancelled order based on standing rules for self-match prevention (i.e. SelfMatchPreventionInstruction(TBD2964) not specified or used).]</td>
<td>[SymbolicName: CxldSMP]</td>
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</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>TBD 18 = Cancelled, self-match prevention aggressive order</td>
<td>TBD 18 = Cancelled, self-match prevention aggressive order</td>
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</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>[Elaboration: Cancelled due to incoming order with the same SelfMatchPreventionID(2362) and SelfMatchPreventionInstruction(TBD2964) =1 (Cancel aggressive).]</td>
<td>[SymbolicName: CxldSMPAggressive]</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>TBD 19 = Cancelled, self-match prevention passive orders</td>
<td>TBD 19 = Cancelled, self-match prevention passive orders</td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td>[Elaboration: Cancelled due to incoming order with the same SelfMatchPreventionID(2362) and SelfMatchPreventionInstruction(TBD2964) =2 (Cancel passive).]</td>
<td>[SymbolicName: CxldSMPPassive]</td>
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<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>TBD 20 = Cancelled, self-match prevention aggressive and passive orders</td>
<td>TBD 20 = Cancelled, self-match prevention aggressive and passive orders</td>
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<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>[Elaboration: Cancelled due to incoming</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Tag</td>
<td>FieldName</td>
<td>Action</td>
<td>Datatype</td>
<td>Description</td>
<td>FIXML Abbreviation</td>
<td>Add to / Deprecate from Message type or Component block</td>
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<td>------------------------------------------------------</td>
</tr>
<tr>
<td></td>
<td>order with the same SelfMatchPreventionID(2362) and SelfMatchPreventionInstruction(TBD2964) = 3 (Cancel aggressive and passive).</td>
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<td></td>
</tr>
<tr>
<td></td>
<td>[SymbolicName: CxIdSMPAggressivePassive]</td>
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<tr>
<td></td>
<td>99 = Other</td>
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Appendix B - Glossary Entries

<table>
<thead>
<tr>
<th>Term</th>
<th>Definition</th>
<th>Field where used</th>
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Appendix C - Abbreviations

<table>
<thead>
<tr>
<th>Term</th>
<th>Proposed Abbreviation</th>
<th>Proposed Messages, Components, Fields where used</th>
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</tbody>
</table>

Appendix D - Usage Examples

None

Appendix E – Disposition of Public Comments

E.1. Public comments from [forum user] on [date of post]

GTC Resolution:

E.2. Public comments from [forum user] on [date of post]

GTC Resolution: