



# Global Post Trade Working Group Post-Trade Processing via FIX Recommended Practices Equity Options

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## Document History

Revision	Date	Author/Editor	Revision Comments
v 0.01	11/30/2014	D. Tolman	-first draft
v 0.02	05/05/2015	D. Tolman	-cleanup
v 0.03	08/04/2015	D. Tolman	-adding commission fields, fees, NetMoney. -changed AllocType to calculated.
v 0.04	12/08/2015	D. Tolman	-added aggregation of give-ups. -added multiple commission types and removed tags"12 and 13 from allocation instruction and confirmation messages.
v 0.05	02/11/2016	D. Tolman	-added identification of FIX 5.0 or later tags.
v 0.06	02/01/2017	D. Tolman	-updated AllocationInstruction to use AllocCommissionDataGrp.
V 1.0	12/21/2017	D. Tolman	Reformatting and minor corrections (no functional changes).
	01/08/2018	D. Tolman	Continued reformatting and minor corrections (no functional changes).

## 1 Executive Summary

The purpose of the FIX Trading Community Post-Trade Processing via FIX Initiative is to define industry practices for common usage of the FIX Protocol for post-trade processing, for all asset classes, between buy-sides and sell-sides that can be used bi-laterally as well as through intermediary facilities.

This document is one of a series of Recommended Practices for Post-Trade Processing via FIX specifying guidelines for industry usage of the FIX standard to facilitate parallel implementation across buy-sides, sell-sides and intermediaries.

This document assumes an understanding of the FIX Protocol and post-trade processing in general. This document is written in the context of the Common Post-trade Framework.

*Note: While the base protocol is FIX 4.4, additional tags or additional valid values from FIX 5.0 or later have been added as needed to meet industry post-trade processing requirements. These are identified in the message format tables (“[FIX 5.0 or later]”) and may require specific exception configuration for FIX engines. The FIX Global Technical Committee has approved this as accepted practice.*

## 2 Objective

This document includes the FIX Recommended Practices for the Allocation and Confirmation phases for equity options.

## 3 Scope

The basic workflow style is post-trade-allocation.

- Placement is outside the scope of this specification with the exception of any requirements/expectations of the placement phase.
- Clearing and settlement workflows are outside the scope of this specification with the exception of data required to be passed to these phases.

*Note: complete technical details of the asset-class-independent core workflows (e.g. Confirmation status values) are not included in this document. Please refer to the Equities Recommended Practices document for complete details.*

## 4 Target Audience

Parties interested in using the FIX Protocol for post-trade processing, for all asset classes, between buy-sides and sell-sides that can be used bi-laterally as well as through intermediary facilities.

## 5 Authors

Document created by members of the FIX Global Post Trade Working Group

## 6 References

The following are the associated documents that have been completed at time of distribution. Please refer to the FIX Trading Community web site links below for the current complete set.

### 6.1 *Post-Trade via FIX Recommended Practices*

<https://www.fixtrading.org/recommended-practicesguidelines/>

#### 6.1.1 Common Framework

- PostTradeViaFIX\_RecommendedPractices\_CommonFramework

#### 6.1.2 Asset class specific

- PostTradeViaFIX\_RecommendedPractices\_Equities
- PostTradeViaFIX\_RecommendedPractices\_Equities\_ExamplesAndNotes
- PostTradeViaFIX\_RecommendedPractices\_EquitySwaps
- PostTradeViaFIX\_RecommendedPractices\_FX
- PostTradeViaFIX\_RecommendedPractices\_EquityOptions
- PostTradeViaFIX\_RecommendedPractices\_Futures

#### 6.1.3 Cross asset special cases

- PostTradeViaFIX\_RecommendedPractices\_SEF
- PostTradeViaFIX\_RecommendedPractices\_BrokerAllege\_ConfirmationRequest

#### 6.1.4 Code Lists

<https://www.fixtrading.org/standards/codelists/>

- Misc Fee Sub Types

## 7 Glossary

### **CMTA: 'CLEARING MEMBER TRADE AGREEMENT '**

An agreement by which an investor may enter derivative trades with a limited number of different brokers and later consolidate these trades with one brokerage house for clearing.

### **Prime Broker**

Generic name for a bundled package of services offered by [investment banks](#) and securities firms to [hedge funds](#) and other professional investors needing the ability to borrow securities and cash to be able to invest on a netted basis and achieve an absolute return. The prime broker provides a centralized securities clearing facility for the hedge fund so the hedge fund's collateral requirements are netted across all deals handled by the prime broker.

## 8 Key Concepts

### 8.1 Instrument Identification

Equity options are identified by RIC or OCC code.

### 8.2 Instrument identification FIX tags

1. SecurityIDSource [tag 22] = <option-symbol>
2. CFICode [tag 461] = "OPXSXX" or "OCXSXX"
3. SecurityType [tag 167] = "OPT"
4. SecurityIDSource [tag 22] = "5" or "H"
5. SecurityID [tag 48] = <RIC> or <OCCid>
6. MaturityMonthYear [tag 200] = <YYYYMM>
7. PutOrCall [tag 201] = 0-put, 1-call
8. PositionEffect [tag 77] = O-open, C-close [included in AllocationInstruction]
9. StrikePrice [tag 202] = <strike-price>
10. MaturityDay [tag 205] = <DD> (FIX 4.2 only)
11. MaturityDate [tag 541] = <YYMMDD> (FIX 4.4 only)
12. SettlType [tag 63] = "0" (regular)
13. SettlDate [tag 64] (optional) = <YYYYMMDD>

### 8.3 Pricing

Equity Options are average-priced like equities (AvgPx [tag 6]).

### 8.4 PositionEffect

PositionEffect [tag 77] is included in the AllocationInstruction.

### 8.5 Client Account Identification

Client accounts the AllocationInstruction messages are coded using an account identifier provided by the clearing broker to the buy-side (in the format provided by the clearing broker).

The following AllocationInstruction message AllocGrp FIX tags and values are used.

- **Clearing Broker:**
  - ProcessCode [tag 81]
    1. = 0 (regular) – executing broker clears
    2. = 3 (give-up, step-out) – give-up broker clears
    3. = 2 (give-in, step-in) – [STEPIN]
  - AllocAccount [tag 79]
    1. For client account allocation = <ClientOptionsAccountID>
    2. For sub-allocation = <broker-id> (to executing broker)



- AllocQty [tag80] = <quantity>
- NoNestedPartyIDs [tag 539] = 1
- ->NestedPartyIDSource [tag 525] = “C” (generally accepted market participant identifier)
- ->NestedPartyID [tag 524] = <brokerID> (see broker code appendix)
- ->NestedPartyRole [tag 538]= “4” (clearing broker)

## 8.6 Give-ups

The primary AllocationInstruction will specify give-ups at the client account level or clearing firm level. The allocating broker will aggregate these by give-up broker. These aggregations are then passed by the exchange through the OCC to the prime broker responsible for clearing the accounts. The primary allocation instruction may specify the individual account or may specify allocations aggregated by broker by specifying the <broker-id> in tag 79 rather than an account.

A secondary (step-in) Allocation Instruction is sent by the buy-side to the “give-up” firm to specify how the give-up trades should be allocated. The AllocAccount [tag 79] fields in step-in allocation instructions must contain account numbers. This may be done via FAX or email if the give-up broker does not support FIX.

## 8.7 Commissions and Fees

A commission repeating group is included to represent executing and clearing commissions.

The goal is for the party responsible for clearing to validate commissions and fees before accepting the AllocationInstruction. Not all are able to do this at this time so until they are it is expected that they will record these values and contact the buy-side off-line later if there is an issue.

For equity options the current fees are ORF and SEC. Note that these are represented using the new style MiscFeeSubType codes (US\_SEC, US-ORC).

### Primary allocation instruction

- Give-up
  - Execution commission
  - Optional clearing commission and net-money
  - All fees
- Regular
  - All commissions
  - All fees
  - Net-money

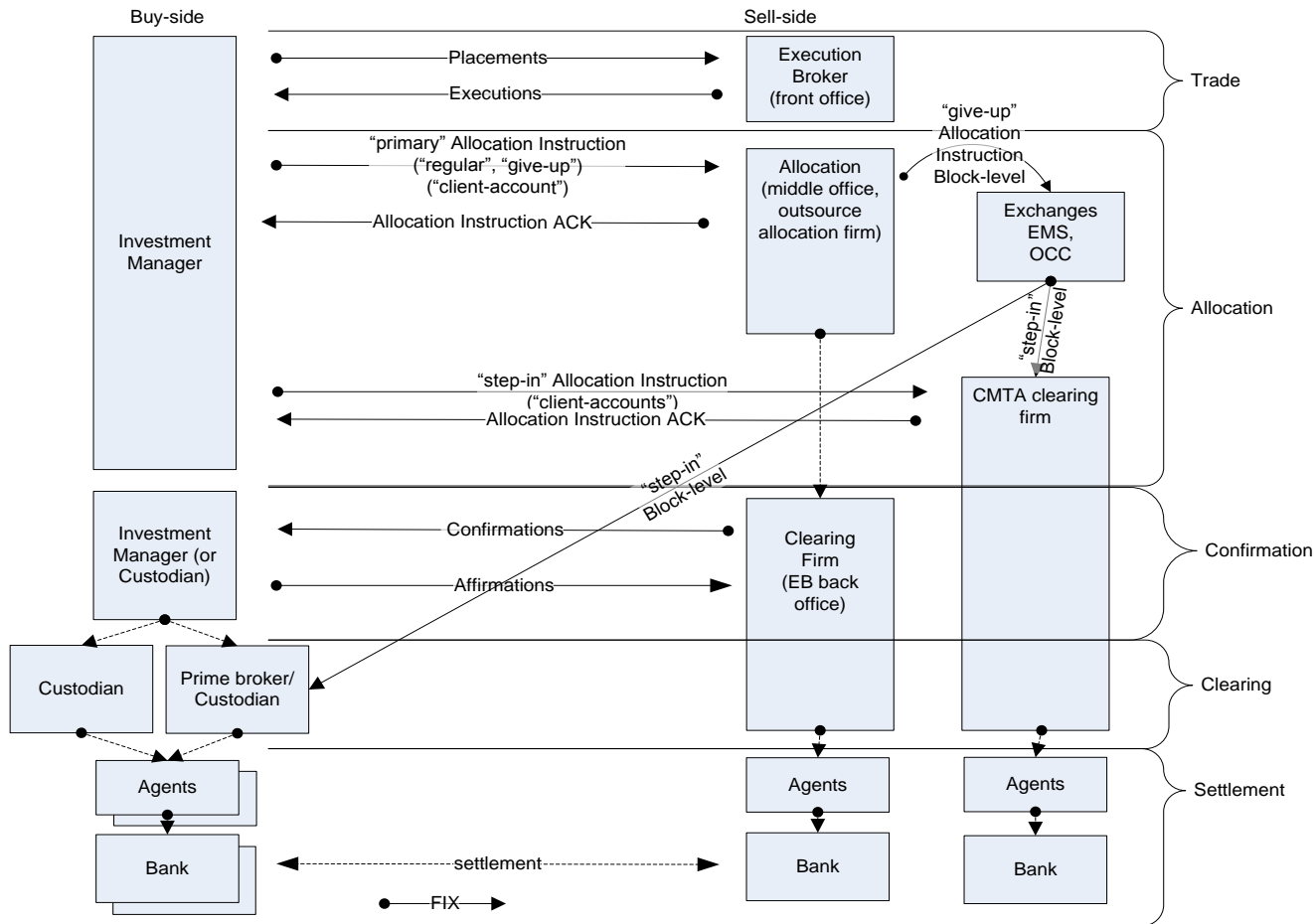
### Step-in allocation instruction

- Step-in
  - Execution and clearing commissions
  - All fees
  - Net-money

## **8.8 AllocType**

AllocationInstructions for equity options are set with AllocType [tag 626] = 1 (calculated) and include commission and fees.

## 9 Workflow



## 10 FIX Message Formats

Note: While the base protocol is FIX 4.4, additional tags or additional valid values from FIX 5.0 or later have been added as needed to meet industry post-trade processing requirements. These are identified in the message format tables (“[FIX 5.0 or later]”) and may require specific exception configuration for FIX engines. The FIX Global Technical Committee has approved this as accepted practice.

Legend for Required column

- Y = yes
- N = no
- C = conditionally with criteria in parenthesis
- Recommended, recmd = optional but recommended
- optional, opt

### 10.1 FIX 4.4 Allocation Instruction

FIX tag	FIX tag #	Valid values Allocation Instruction	Required in Primary Allocation Instruction	Step-in Allocation Instruction differences
MessageType	35	“J”	Y	
SenderSubID	50	<trader initials>	Y	
AllocID	70	<allocID >	Y	
AllocType	626	= 1 (calculated)	Y	
AllocTransType	71	0-new	Y	
AllocNoOrdersType	857	1 – Explicit List Provided	Y	
NoPtyIDs	453	>= 2	Y	
Executing broker				
->PartyID	448	= <executing broker id>	Y	
->PartyIDSource	447	=C	Y	

FIX tag	FIX tag #	Valid values Allocation Instruction	Required in Primary Allocation Instruction	Step-in Allocation Instruction differences
->PartyRole	452	=1 -Executing broker	Y	
Order Origination firm				
->PartyID	448	= <order origination firm -id>	Y	
->PartyIDSource	447	=C	Y	
->PartyRole	452	=13 – (order Origination firm)	Y	
Orders				
NoOrders	73	<integer>	Y	=1
->ClOrdID	11	ClOrdIDs of the orders	Y	“[STEPIN]”
->OrderID	37	OrderID	C	n/a
->OrderQty	38	<Quantity> (of placement at allocation time (matches the quantity associated with the ClOrdID))	C	n/a
->OrderBookingQty	800	<Quantity> (of this order to be allocated.)	C	n/a
->OrderAvgPx	799	<Average price> (of the trades (OrderBookingQty(800)) to be allocated from this placement.)	C	n/a
Instrument				
Side	54	1-Buy/2-sell	Y	
Symbol	55	<option symbol>	Y	
SecurityID	48	<RIC or OCC id>	Y	
IDSource	22	=5 (RIC), =H (clearing organization)	Y	
CFICode	461	“OCXSXX”, “OPXSXX”	Y	
SecurityType	167	“OPT”	Y	
PositionEffect	77	O-open C-close	Y	
StrikePrice	202	<strike price>		

FIX tag	FIX tag #	Valid values Allocation Instruction	Required in Primary Allocation Instruction	Step-in Allocation Instruction differences
Quantity	53	<total quantity of block>	Y	<step-in block>
AvgPx	6	<imputed weighted average price of all executions>	Y	
TradeDate	75	<date>	Y	
Allocations				
NoAllocs	78	<integer>	Y	
->AllocAccount	79	<ClearingBrokerAccountID>	Y	
->AllocQty	80	<qty>	Y	
-> IndividualAllocID	467	<the buy-side generated id>	Y	
->ProcessCode	81	= 0 regular =2 step-in =3 give-up	Y	
->NoNestedPartyIDs	539	= 1	Y	
--->NestedPartyID	524	= <brokerID> (see Broker codes table)	Y	
--->NestedPartyIDSource	525	= "C" (generally accepted market participant identifier)	Y	
--->NestedPartyRole	538	= 4 (clearing broker)	Y	

FIX tag	FIX tag #	Valid values Allocation Instruction	Required in Primary Allocation Instruction	Step-in Allocation Instruction differences
->NoAllocCommissions	2653	<b>[FIX 5.0 or later]</b> Total number of commissions	Recommended	C(if included in J)
--->AllocCommissionAmount	2654	<b>[FIX 5.0 or later]</b> Total commission amount	C (NoAlloc Commissions>1)	C(if included in J)
---> AllocCommissionAmountType	2655	<b>[FIX 5.0 or later]</b> =2 Broker [Elaboration: The executing broker's commission.] =3 Clearing broker [Elaboration: The clearing broker's commission].	C (NoAlloc Commissions>1)	C(if included in J)
--->AllocCommissionBasis	2656	<b>[FIX 5.0 or later]</b> =1 per unit =2 percent =3 absolute (recommended)	C (NoAlloc Commissions>1)	C(if included in J)
-> NoMiscFees	136	=1	Recommended	N
--->MiscFeeAmt	137	<total amount of fees>	C (NoMiscFees >0)	N
--->MiscFeeCurr	138	<currency code> (default is tag 15)	C (NoMiscFees >0)	N
--->MiscFeeType	139	=7 –Other (OTHR/MISC)	C (NoMiscFees >0)	N
---> NoMiscFeeSubTypes	2633	<b>[FIX 5.0 or later]</b> <number of sub types> <i>note: if MiscFeeSubType is specified for one fee it must be specified for all</i>	C (NoMiscFees >0)	Recmd

FIX tag	FIX tag #	Valid values Allocation Instruction	Required in Primary Allocation Instruction	Step-in Allocation Instruction differences
-----> MiscFeeSubType	2634	<b>[FIX 5.0 or later]</b> <market specific fee code> Semi-human readable market specific fee code. = US-ORF (US Options Regulatory Fee) = US-SEC (US SEC fee) See <a href="http://www.fixtradingcommunity.org/codelists#Misc_Fee_Sub_Types">http://www.fixtradingcommunity.org/codelists#Misc_Fee_Sub_Types</a> for latest code list.	C (NoMiscFees >0)	C(if 2633>0)
-----> MiscFeeSubTypeAmt	2635	<b>[FIX 5.0 or later]</b> <amount of specified MiscFee> <i>Note: Sum of all subtype amount fields must equal MiscFeeAmt(137), if different these take precedence.</i>	C (NoMiscFees >0)	C(if 2633>0)
-----> MiscFeeSubTypeDesc	2636	<b>[FIX 5.0 or later]</b> <Description> Optional human readable description of fee. <i>Note that these are there for additional clarity if there is any confusion. In the end there should be no need for these names.</i>	<b>opt</b>	<b>opt</b>



**10.2 FIX 4.4 Allocation Instruction ACK message (the buy-side or Broker)**

FIX tag	FIX tag #	Valid values	Required
MessageType	35	P	Y
AllocID	70	<id from Allocation Instruction>	Y
TradeDate	75	(from Allocation Instruction)	N
TransactTime	60		Y
AllocStatus	87	=0 - accepted =1 - reject =3 - received not yet processed =6 – pending (block is matched)	Y
AllocRejCode	88	=0 Unknown or missing account(s) =1 Incorrect or missing block quantity =2 Incorrect or missing average price =3 Unknown executing broker mnemonic =4 Incorrect or missing commission =5 Unknown OrderID (37) =6 Unknown ListID (66) =7 Other (further in Text (58)) =8 Incorrect or missing allocated quantity =9 Calculation difference =10 Unknown or stale ExecID =11 Mismatched data =12 Unknown ClOrdID =13 Warehouse request rejected =14 Duplicate or missing IndividualAllocID(467) =15 Trade not recognized =16 Trade previously	C (87=1)

FIX tag	FIX tag #	Valid values	Required
		allocated =17 Incorrect or missing instrument =18 Incorrect or missing settlement date =19 Incorrect or missing fund ID or fund name =20 Incorrect or missing settlement instructions =21 Incorrect or missing fees =22 Incorrect or missing tax =23 Unknown or missing party =24 Incorrect or missing side =25 Incorrect or missing net-money =26 Incorrect or missing trade date =27 Incorrect or missing settlement currency instructions =28 Incorrect or missing ProcessCode(81) =99 Other Use Text(58) for further reject reasons.	
Text	58	<reject explanation> (or see RejectText)	C (87=1)
RejectText	1328	<b>[FIX 5.0 or later]</b> If 87=1 the RejectText field may optionally be used for the reject reason rather than the Text(58) tag. This allows the received Text(58) to be reflected back along with the reject reason in 1328. If 1328 is included it is the reject reason.	opt

**10.3 FIX 4.4 Confirmation message**

FIX tag	FIX tag #	Valid values Confirmation Message	Required
MessageType	35	AK	Y
ConfirmID	664	= unique ID created by broker	Y
ConfirmTransType	666	= 0 (new)	Y
ConfirmType	773	= 2 (confirmation)	Y
ConfirmStatus	665	= 4 (confirmed)	Y
NoPartyIDs	453	= 2	Y
->PartyID	448	= <brokerID> (NASD code)	Y
->PartyIDSource	447	= "C"	Y
->PartyRole	452	= 1 (executing broker)	Y
->PartyID	448	= <brokerID> (see broker codes table)	Y
->PartyIDSource	447	= "C"	Y
->PartyRole	452	= 4 (clearing broker)	Y
AllocID	70	= <allocID from Allocation Instruction>	Y
IndividualAllocID	467	= <transaction-id>	Y
AllocAccount	79	= <client account>	Y
AllocQty	80	= <quantity allocated to this account>	Y
AvgPx	6	= <booking price of the executions allocated to this account>	Y
TransactTime	60	Time this message was generated	Y
TradeDate	75	= YYYYMMDD (date of allocation instruction)	Y
Side	54	1-Buy/2-sell	Y
Symbol	55	(see instrument definition)	Y
SecurityIDSource	22	(see instrument definition)	Y
SecurityID	48	(see instrument definition)	Y
SecurityType	167	(see instrument definition)	N
CFICode	461	(see instrument definition)	N

FIX tag	FIX tag #	Valid values Confirmation Message	Required
->NoCommissions	2639	<b>[FIX 5.0 or later]</b> <i>Total number of commissions</i>	N
--->CommissionAmount	2640	<b>[FIX 5.0 or later]</b> <i>Total commission amount</i>	N
--->CommissionAmountType	2641	<b>[FIX 5.0 or later]</b> =2 Broker [Elaboration: The executing broker's commission.] 3 =3 Clearing broker [Elaboration: The clearing broker's commission].	N
--->CommissionBasis	2642	<b>[FIX 5.0 or later]</b> =1 <i>per unit</i> =2 <i>percent</i> =3 <i>absolute (recommended)</i>	N
->NoMiscFees	136	=1	Recommended
--->MiscFeeAmt	137	<total amount of fees>	C (NoMiscFees >0)
--->MiscFeeCurr	138	<currency code> (default is tag 15)	C (NoMiscFees >0)
--->MiscFeeType	139	=7 – <i>Other (OTHR/MISC)</i>	C (NoMiscFees >0)
--->NoMiscFeeSubTypes	2633	<b>[FIX 5.0 or later]</b> <number of sub types> <i>note: if MiscFeeSubType is specified for one fee it must be specified for all</i>	C (NoMiscFees >0)

FIX tag	FIX tag #	Valid values Confirmation Message	Required
-----> MiscFeeSubType	2634	<b>[FIX 5.0 or later]</b> <market specific fee code> (Semi-human readable market specific fee code. ) = US-ORF (US Options Regulatory Fee) = US-SEC (US SEC fee)  See <a href="http://www.fixtradingcommunity.org/codelists#Misc_Fee_Sub_Types">http://www.fixtradingcommunity.org/codelists#Misc_Fee_Sub_Types</a> for latest code list.	C (NoMiscFees >0)
-----> MiscFeeSubTypeAmt	2635	<b>[FIX 5.0 or later]</b> <amount of specified MiscFee>  <i>Note: Sum of all subtype amount fields must equal MiscFeeAmt(137), if different these take precedence.</i>	C (NoMiscFees >0)
-----> MiscFeeSubTypeDesc	2636	<b>[FIX 5.0 or later]</b> <Description> Optional human readable description of fee.  <i>Note that these are there for additional clarity if there is any confusion. In the end there should be no need for these names.</i>	<i>opt</i>

#### 10.4 FIX 4.4 Confirm ACK message

FIX tag	FIX tag #	Valid values	Required
MessageType	35	AU	Y
ConfirmID	664	<unique ID for this message>	Y
TradeDate	75	YYYYMMDD (date of allocation instruction)	Y
TransactTime	60		Y
AffirmStatus	940	=2 rejected, =3 affirmed	Y
ConfirmRejReason	774	<b>[FIX 5.0 or later]</b> =1 - MismatchedAccount =2 -	C (940=2)

FIX tag	FIX tag #	Valid values	Required
		MissingSettlementInstructions =3 - Unknown or missing IndividualAllocID(467) =4 - Transaction not recognized =5 - Duplicate transaction =6 - Incorrect or missing instrument =7 - incorrect or missing price =8 - Incorrect or missing commission =9 - Incorrect or missing settlement date =10 - Incorrect or missing fund ID or fund name =11 - Incorrect or missing quantity =12 - Incorrect or missing fees =13 - Incorrect or missing tax =14 – Incorrect or missing party =15 – Incorrect or missing side =16 – Incorrect or missing net-money =17 – Incorrect or missing trade date =18 – Incorrect or missing settlement currency instructions =19 – Incorrect or missing capacity =99 – Other (see Text(58))	
Text	58	<reject reason> (or mirrored text – see RejectText field usage)	C(940=2)
RejectText	1328	<b>[FIX 5.0 or later]</b> If 940=2 the RejectText field may optionally be used for the reject reason rather than the Text(58) tag. This allows the received Text(58) to be reflected back along with the reject reason in 1328. If 1328 is included it is the reject reason.	opt

## 11 Appendices

### 11.1 FIX 5.0 and Later Tags and Valid Values

Tag	Field	Valid Values	FIX Version	EP
22	SecurityIDSource	H - Clearing Organization	5.0 SP2	119
167	SecurityType	OOF - Options on Futures	4.4	19
167	SecurityType	TRS - Total return swap ERS - Equity Return Swap FLA - Future look-alike	5.0 SP2	161
88	AllocRejectCode	14 - Duplicate or missing IndividualAllocID(467) 15 - Trade not recognized 16 - Trade previously allocated [DuplicateTrade] 17 - Incorrect or missing instrument 18 - Incorrect or missing settlement date 19 - Incorrect or missing fund ID or fund name 20 - Incorrect or missing settlement instructions 21 - Incorrect or missing fees 22 - Incorrect or missing tax 23 - Unknown or missing party 24 - Incorrect or missing side 25 - Incorrect or missing net-money 26 - Incorrect or missing trade date 27 - Incorrect or missing settlement currency instructions 28 - Incorrect or missing ProcessCode	5.0 SP2	170
774	ConfirmRejReason	1 - MismatchedAccount 2 - MissingSettlementInstructions 3 - Unknown or missing IndividualAllocID(467) 4 - Transaction not recognized 5 - Duplicate transaction 6 - Incorrect or missing instrument	5.0 SP2	170

Tag	Field	Valid Values	FIX Version	EP
		7 - incorrect or missing price 8 - Incorrect or missing commission 9 - Incorrect or missing settlement date 10 - Incorrect or missing fund ID or fund name 11 - Incorrect or missing quantity 12 - Incorrect or missing fees 13 - Incorrect or missing tax 14 – Incorrect or missing party 15 – Incorrect or missing side 16 – Incorrect or missing net-money 17 – Incorrect or missing trade date 18 – Incorrect or missing settlement currency instructions 19 – Incorrect or missing capacity		
1328	RejectText	N/A	5.0 SP2	EP103
447	PartyIDSource	M - CFTC reporting firm identifier	5.0 SP2	140
452	PartyRole	52 - LargeTraderReportableAccount	4.4	8
538	NestedPartyRole	52 - Large TraderReportable Account	4.4	8
447	PartyIDSource	N - Legal Entity Identifier (ISO 17442) LEI	5.0 SP2	140
528	OrderCapacity	M - Mixed capacity	5.0 SP2	170
1031	CustOrderHandlingInst	<FIA Execution Source Code> values	5.0 SP2	133
1032	OrderHandlingInstSource	2 - FIA Execution Source Code	5.0 SP2	133
2300	AllocGrossTradeAmt	<AvgPx or AllocAvgPx times AllocQty>	5.0 SP2	170
2633	NoMiscFeeSubTypes	N/A	5.0 SP2	196
2634	MiscFeeSubType	<market specific fee code> values	5.0 SP2	196
2635	MiscFeeSubTypeAmt	N/A	5.0 SP2	196
2636	MiscFeeSubTypeDesc	N/A	5.0 SP2	196
2639	NoCommissions	N/A	5.0 SP2	204
2640	CommissionAmount	N/A	5.0 SP2	204
2641	CommissionAmountType	2 - Broker 3 - Clearing broker	5.0 SP2	204
2642	CommissionBasis	1 - per unit 2 - percent	5.0 SP2	204



Tag	Field	Valid Values	FIX Version	EP
		3 - absolute		
1832	ClearedIndicator	0 - not-cleared 1 - cleared 2 - submitted 3 - rejected	5.0 SP2	196
1907	NoRegulatoryTradeIDs	<Count>	5.0 SP2	161
1903	RegulatoryTradeID	<unique ID in context of TradeIDSource> (USI or UTI)	5.0 SP2	161
1905	RegulatoryTradeIDSource	ID of reporting entity assigned by regulatory agency	5.0 SP2	161
1904	RegulatoryTradeIDEvent	Event causing origination of the ID. 0 (Initial block trade) 1 (allocation, or determination that the block trade will not be further allocated) 2 (Clearing) 3 Compression 4 Novation 5 Termination	5.0 SP2	161
1906	RegulatoryTradeIDType	Position of ID in trade hierarchy. 0 Current 1 Previous (e.g. when reporting a cleared trade or novation of a previous trade) 2 Block (e.g. when reporting an allocated sub-trade) 3 Related (e.g. when reporting a mixed swap)	5.0 SP2	161
2104	NoAttachments	= <number of attached disclosures>	5.0 SP2	167
2105	AttachmentName	Name of the disclosure document	5.0 SP2	167
2106	AttachmentMediaType	The following mime types are currently part of the guidelines - "text/plain" (.txt) - "text/rtf" (.rtf) - "application/msword" (.doc) - "application/vnd.openxmlformats-officedocument.wordprocessingml.document" (.docx) - "application/pdf" (.pdf)	5.0 SP2	167

Tag	Field	Valid Values	FIX Version	EP
2108	AttachmentExternalURL	Used to specify an external URL where the attachment can be obtained.	5.0 SP2	167
2109	AttachmentEncodingType	The encoding type of the content provided in EncodedAttachment.  Valid values: 0 - Base64 1 - Raw binary (Elaboration: Unencoded binary content.)	5.0 SP2	167
2111	EncodedAttachmentLen	Byte length of EncodedAttachment field.	5.0 SP2	167
2112	EncodedAttachment	The content of the attachment in the encoding format specified in the AttachmentEncodingType field.	5.0 SP2	167