FINANCIAL INFORMATION EXCHANGE PROTOCOL (FIX)

Version 4.4 with Errata 20030618

VOLUME 5 – FIX APPLICATION MESSAGES: POST-TRADE

Includes Errata adjustments as of June 18, 2003

Errata Purpose:

This document includes a list of minor adjustments to the FIX 4.4 Specification document due to typographical errors or ambiguities. The nature and scope of Errata adjustments do not introduce new functionality, additional fields, new values for existing fields, or new messages. **Regretably some functionality was introduced in FIX 4.4 which contained errors that required a new value or field on a specific message in order to make the intended functionality implementable. Any such exceptions to the "do not introduce", "additional fields", or "new messages" Errata rules were kept to a minimum using the "required to make the intended functionality implementable" rationale.** The list of items has been reviewed and approved by the FIX Technical Committee and Steering Committees. Implementers of FIX version 4.4 should refer to this document to ensure the most consistent implementation and clearest understanding of the FIX protocol.

The specific adjustments made to the original FIX version 4.4 specification as a result of the Errata can be seen and printed via Microsoft Word's revision feature of this document. A separate document with an itemized list of changes is available via the FIX website.

June 18, 2003

Deleted: ¶
April 30, 2003

Deleted: April30, 2003

Contents – Volume 5

Deleted: 5
Deleted: 6
Deleted: 6
Deleted: 7
Deleted: 9
Deleted: 10
Deleted: 10
Deleted: 11
Deleted: 13
Deleted: 13
Deleted: 22
Deleted: 24
Deleted: 32
Deleted: 34
Deleted: 36
Deleted: 37
Deleted: 39
Deleted: 46
Deleted: 46
Deleted: 46
Deleted: 48
Deleted: 48
Deleted: 53
Deleted: 54
Deleted: 55
Deleted: 56
Deleted: 58
Deleted: 58
Deleted: 58
Deleted: 61
Deleted: 63
Deleted: 63
Deleted: 63
Deleted: 67
Deleted: 69
Deleted: 76
Deleted: 79
Deleted: 79
Deleted: 81
Deleted: 83
Deleted: 83
Deleted: 83
Deleted: 84
Deleted: 84
Deleted: 84
Deleted: 85
Deleted: 87
Deleted: April30, 2003

Deleted: 89
Deleted: 89
Deleted: 89
Deleted: 90
Deleted: 91
Deleted: 93
Deleted: 95
Deleted: 97
Deleted: 99
Deleted: 99
Deleted: 99
Deleted: 100
Deleted: 103
Deleted: 106
Deleted: 109
Deleted: 112
Deleted: 115

Deleted: April30, 2003

FIX APPLICATION MESSAGES: POST-TRADE

Post-trade messaging is characterized as messages which are typically communicated after the placement and successful execution of an order and prior to settlement.

The specific FIX post-trade messaging categories are:

1. ALLOCATION
2. CONFIRMATION
3. SETTLEMENT INSTRUCTIONS
4. TRADE CAPTURE
5. REGISTRATION INSTRUCTIONS
6. POSITION MAINTENANCE
7. COLLATERAL MANAGEMENT

Descriptions and formats of the specific FIX post-trade application messages follow.

Deleted: April30, 2003

CATEGORY: ALLOCATION

See Volume 7 – PRODUCT: FIXED INCOME for specific usage guidance in using the allocation message set for Fixed Income.

See Volume 7 – PRODUCT: EQUITIES for specific usage guidance in using the allocation message set for Equities.

Overview - Allocation Instructions

This section provides a overview on how the FIX protocol can be used to support the process of providing an allocation instruction together with the appropriate responses.

Note in all of the following, the term 'Initiator' is taken to mean the initiator of an Allocation Instruction and the 'Respondent' to mean the receiver of that instruction. In typical bi-party scenarios involving a buyside and a sellside firm, the buyside firm is the Initiator and the sellside firm the Respondent. A similar overview is also provided at start of the Catergory on FIX Confirmations. These two overviews provide a summary on how FIX messaging can be used for booking, allocation and confirmation up to the the start of settlement processing.

Further detail and additional optional flows for Allocations are included in "Example Usage" at the end of this Category section.

Allocation instructions can be communicated by the Initiator via three different options:

1. **Pre-allocated order** – in this option the Initiator would communicate the allocation instructions within the New Order message when the order is placed with the Respondent.
2. **Pre-trade allocation** – in this option the Initiator would communicate the allocation instructions to the Respondent in a separate message using the Allocation Instruction message. The Allocation message is sent after the order is placed with the Respondent but *before the trade is completed by the Respondent.*
3. **Post-trade allocation** – in this option the Initiator would communicate the allocation instructions to the Respondent in a separate message using the Allocation Instruction message *after the trade has been completed by the Respondent.*

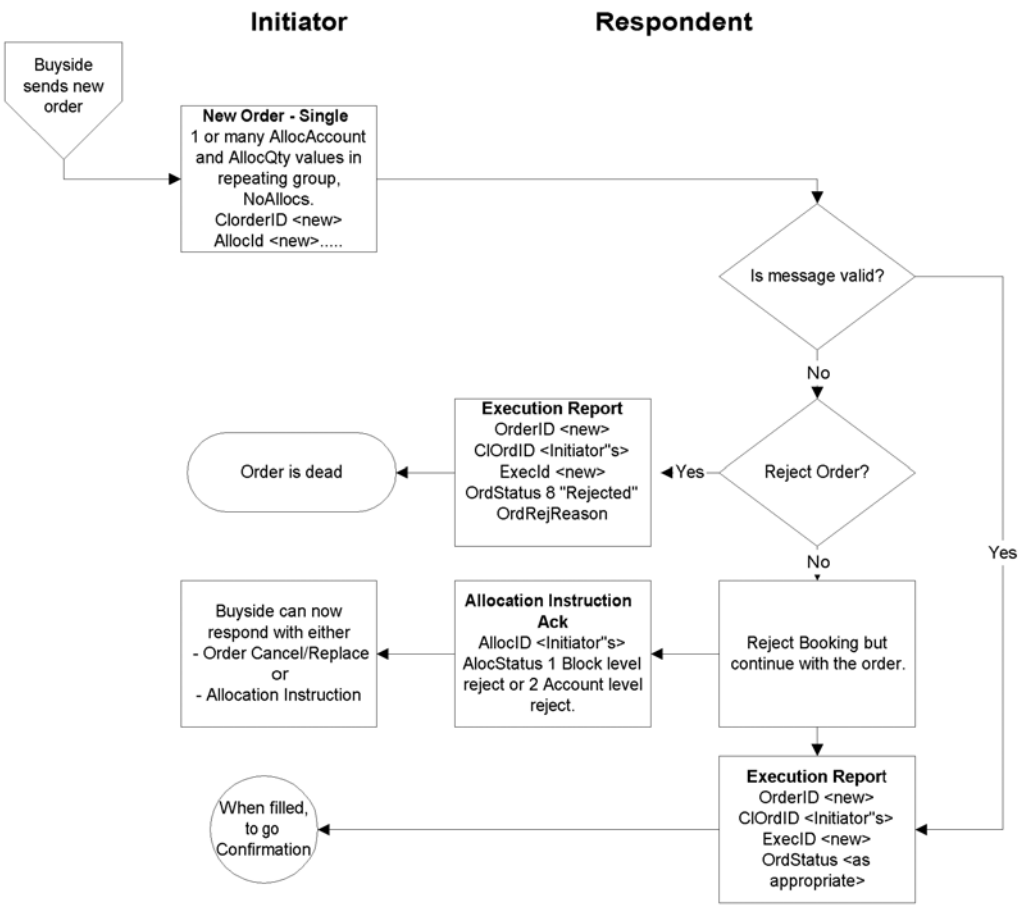
Note the use of options 1 and 2 lends itself best to scenarios where the average price can be agreed up front (e.g. principal trades, etc.) or where the allocation account details need to be communicated prior to execution in certain markets.

For the Initiator, options 2 and 3 represents the same message flow. The main difference is when the Allocation Instruction message is sent – in option 2 it is sent prior to the trade being completed and in option 3 it is sent after the trade has been completed. For the purposes of diagramming, options 2 and 3 will be represented as the same message flow diagram.

Deleted: April30, 2003

Pre-allocated order

Option 1 – Pre-allocated order: uses details on the New Order - single message



Click ***here*** to go to "Confirmation"

In the Pre-allocated order scenario the Initiator would send a New Order message that includes the allocation information needed by the Respondent to allocate the trade once the trade is completed. This scenario consists of the following steps:

- Initiator sends a New Order request message specifying one or more AllocAccount and AllocQty values within the repeating group designated by NoAllocs. This message will contain an AllocID which can be referenced in subsequent messages.
- Respondent sends Execution Report messages for the "New" and resulting fills.
- Respondent may optionally send an Allocation Instruction Ack of status 'received'.
- If there are errors in the allocation information it is possible to either:
  - reject the order

    or

Deleted: April30, 2003

- to accept the order and reject the allocation details via the use of the Allocation Instruction Ack message (see Pre-trade allocation for detail of Block Level and Account Level reject. Either is possible here).

For example - one account cannot be identified, or the quantity of one allocation instance does not meet minimum quantity/minimum increment rules for the instrument, or the sum of allocated quantities does not equal the block trade quantity.

- Respondent may optionally send an Allocation Instruction Ack of status 'accepted'.
- The next step is "Confirmation", see Confirmation section.

Note where the average price or allocation quantity cannot be agreed up front but the allocation account details do need to be communicated prior to execution (e.g. for regulatory reasons), the Allocation Instruction can optionally be used post execution in 'Ready to Book' mode to communicate the booking instruction (including average price) to the sell side. As well as providing confirmation of the average price, this also supports the combination of orders for booking and allocation. If this is done, the Respondent should respond with Allocation Instruction ACKs of status 'received', then 'accepted'.

Cancel/Replace Processing for Pre-Allocated Orders

The AllocID on the New Order message is used to define uniquely the set of allocations contained within that order. If the order is replaced, the Cancel/Replace message should be formatted as follows:

- If the order details are changing but the allocation details are not (e.g. change in limit price), the NoAllocs group should **not** be populated.
- If the allocation details are changing, the NoAllocs group should be populated with the new complete set of allocation details with a **new** AllocID. This is regardless of whether the rest of the order details are changing or not. Examples of this are:

  a) the order is being re-allocated into different accounts

  or

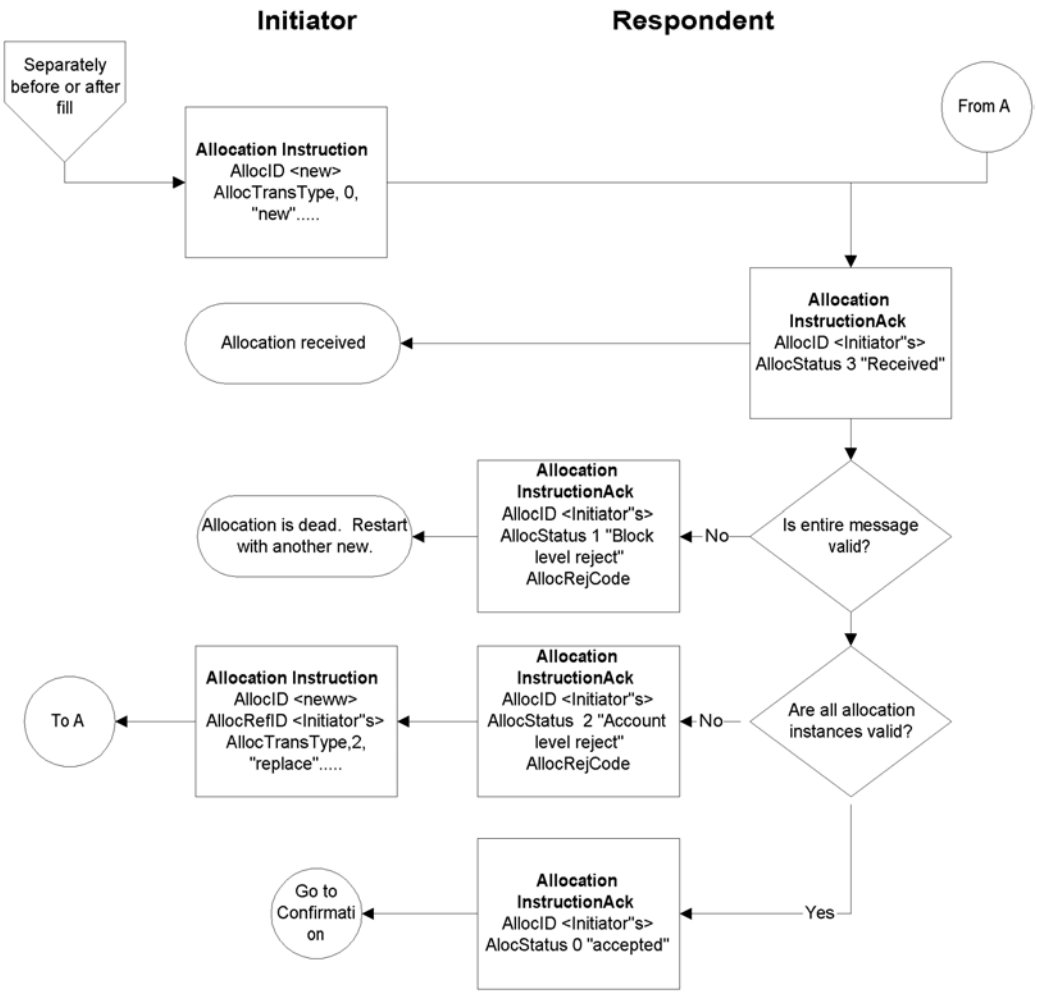
  b) the order quantity is changing (in which case the AllocShares allocated to each account will also need to change).

This ensures that AllocID is always unique on messages and therefore avoids any potential ambiguity arising from sharing different versions of allocation details for the same AllocID.

Deleted: April30, 2003

Pre-trade allocation

Option 2 & 3 – Pre-trade allocation and Post-trade allocation



Click ***here*** to go to "Confirmation"

In the Pre-trade allocation scenario, the Initiator would send the allocation instructions after placing the order but before the the order had been completed. This scenario consists of the following steps:

- Initiator sends a New Order request message (containing no allocation details)
- Initiator sends an Allocation Instruction message. If the average price has been agreed up front, this should be present on the message.
- Respondent sends Execution Report messages for the "New" and resulting fills.
- Respondent sends Allocation Instruction Ack of status 'received'.
- Before accepting the instruction, the Respondent should determine that all accounts are known, the quantity of each allocation instance meets minimum quantity/minimum increment rules for the instrument

Deleted: April30, 2003

and the sum of allocated quantities equals the block trade quantity. If any error is found the Respondent must either:

- reject the entire allocation using the Allocation Instruction Ack message with the appropriate reject reason code "Block Level reject"

  or

- reject the accounts that are in error using the Allocation Instruction Ack message reject reason code "Account level reject".

In this latter event, the Initiator can send another Allocation Instruction message with the correct instructions and information to the Respondent. This cycle can be repeated until the allocation is accepted by the Respondent.

- If the Respondent accepts the allocation, an Allocation Instruction Ack message is sent to the Initiator with an AllocStatus of "accepted".
- The next step is "Confirmation", see later section.

In the Pre-trade allocation scenario, the Allocation Instruction can be used for a number of purposes using the AllocType field to indicate the type or purpose of the message:

- Calculated (includes MiscFees and NetMoney), i.e. the flow commonly used for "US domestic equities booking and allocation model".
- Preliminary (without MiscFees and NetMoney), i.e. the flow commonly used for non-US domestic booking and allocation (the 'international equities model').
- Ready-To-Book, used to indicate to the Respondent firm that one or a combined (aggregated) set of orders are "Ready-To-Book" without specifying individual account breakdowns. This can be used to trigger post-trade allocation, matching, and settlement processing via other channels (e.g. post-trade industry utilities).
- Warehouse instruction, See Volume 7 – PRODUCT: EQUITIES for specific usage guidance on this topic.

Post-trade allocation

The Post-trade allocation scenario is very similar to that given above for Pre-trade allocation. In this scenario, the Initiator would send the allocation instructions to the Respondent after receiving the Execution Report message indicated that the trade is completed.

The Allocation Instruction can be used for a number of purposes using the AllocType field to indicate the type or purpose of the message:

- Calculated (includes MiscFees and NetMoney)
- Preliminary (without MiscFees and NetMoney)
- Ready-To-Book
- Warehouse instruction.

Post-Trade Allocation can be computed via one of two methods:

1. Using Average Price: Each AllocAccount has a single AllocAvgPx
2. Using Executed Price: Combination of each AllocAccount **and** AllocPrice (unique LastPx) (e.g. Japan)

Ready-To-Book Processing:

The Ready-To-Book capability of the Allocation Instruction message is designed to provide a clean interface between the "trading" and "booking" spaces. This allows buyside firms to both trigger and provide suitable references which can be passed down to assist in the matching process within industry utilities (e.g. Virual Matching Utilities) or bilaterally with their sellside counterparts. Bookable units can be single fills,combinations of

Deleted: April30, 2003

fills, single orders, or groups of orders for the same security, side, settlement date, etc. Automated booking instructions can be communicated either pre-trade or post-trade.

Booking instructions can be communicated **Pre-Trade** (at the time the order is being placed) to convey that as soon as the order is filled it can be considered by the Respondent as ready for booking (e.g. in particular when there is no additional quantity behind).

Booking instructions can also be communicated **Post-Trade** (after fills have been received and processed) to signal that a particular order is now ready for booking or to signal that a set of orders for the same security, side, settlement date, etc. are to be aggregated as single booking unit which is now ready for booking.

Fragmentation of Allocation Messages

FIX Allocation messages support fragmentation in a way similar to MassQuote and the List Order messages. If there are too many entries within a repeating group to fit into one physical message, the entries can be continued in subsequent messages by repeating the principal message reference and other required fields, then continuing with the repeating group. This is achieved by using an optional **TotNoAllocs** field (giving the total number of AllocAccount details across the entire allocation) that supplements the **NoAllocs** field (giving the number of AllocAccount details in a particular message fragment). The **TotNoAllocs** field is repeated with the same value in all fragments of the batch. For example, an Allocation Instruction with 200 allocation account instances could be fragmented across three messages - the first two containing TotNoAllocs=200, NoAllocs=80 and the third TotNoAllocs=200, NoAllocs=40. To help the receiver reconstitute the batch the Boolean field **LastFragment** is sent with a "Y" value in the last fragment.

For fragmented allocation events the receiving application must persist state between messages to determine whether all instances of the repeating group have been received before acting on the instruction or processing the report.

For this to work some key rules must be enforced:

1) The sender must supply a consistent value for TotNoAllocs in all related fragments and must use the same primary message reference in all fragments of the batch, e.g. AllocID in AllocationInstruction.
2) The sender must ensure that fragments are transmitted in order without intervening traffic.
3) The NoAllocs group must reach capacity only in the last fragment, and that message must contain LastFragment=Y.
4) The receiver must acknowledge every fragment received (AllocationInstructionAck with AllocStatus="received") and never reject a non-last fragment; acknowledgment of the final fragment accepts or rejects the entire set.

There are a number of design suggestions for implementing fragmentation:

1) Optional block-level fields supplied in early fragments need not be repeated in subsequent fragments. If they are repeated and the values are different, the receiver may choose to reject (on receiving the last fragment) or to apply the last received value to the event.
2) If a message supports multiple "Number of" groups, e.g. NoOrders, NoExecs, and NoAllocs in AllocationInstruction, the sender may distribute the array instances over any and all fragments, as long as the NoAllocs group is not filled before the last fragment.
3) The receiver must be able to abort collecting an incomplete array – either on expiration of a timer or the receipt of an unrelated message from the same counterparty.

FIX Message	**<Total number of>** field	related <**Number of>** field	Prinicipal message reference
AllocationInstruction	TotNoAllocs	NoAllocs (78)	AllocID (70)

Deleted: April30, 2003

AllocationReport	TotNoAllocs	NoAllocs (78)	AllocReportID (755)

Maximum message size for fragmentation purposes can be determined by using the optional MaxMessageSize field in the Logon message or by mutual agreement between counterparties.

Deleted: April30, 2003

Message Specification

Allocation Instruction -

The Allocation Instruction message provides the ability to specify how an order or set of orders should be subdivided amongst **one or more** accounts. In versions of FIX prior to version 4.4, this same message was known as the Allocation message. Note in versions of FIX prior to version 4.4, the allocation message was also used to communicate fee and expense details from the Sellside to the Buyside. This role has now been removed from the Allocation Instruction and is now performed by the new (to version 4.4) Allocation Report and Confirmation messages.,The Allocation Report message should be used for the Sell-side Initiated Allocation role as defined in previous versions of the protocol.

Note the response to the Allocation Instruction message is the Allocation Instruction Ack message. In versions of FIX prior to version 4.4, the Allocation Instruction Ack message was known as the Allocation ACK message.

Allocation is typically communicated **Post-Trade** (after fills have been received and processed). It can, however, also be communicated **Pre-Trade** (at the time the order is being placed) to specify the account(s) and their respective order quantities which make up the order. This is a regulatory requirement in certain markets and for certain types of securities.

In the context of bilateral (buyside to sellside) communication, the buyside firm should be the "Initiator" of an Allocation Instruction message and a Sellside firm would be the "Respondent". An Allocation Instruction message can be submitted with AllocTransType of new, cancel or replace. The AllocType field indicates the type or purpose of the message:

- Calculated (includes MiscFees and NetMoney)
- Preliminary (without MiscFees and NetMoney)
- Ready-To-Book
- Warehouse instruction

It is possible either to specify, in the AllocSettlInstType field, full settlement instruction details on the Allocation Instruction message, to provide a reference to a settlement instruction held on a database of such instructions or to instruct the receiving party to perform one of the following actions:

- Use default instructions
- Derive the instructions from the parameters of the trade
- Phone for instructions

General guidelines applicable to this message:

- AllocID should be unique for all Allocation messages with AllocTransType=New.
- When submitting replace or cancel AllocTransType messages, the RefAllocID and AllocCancReplaceReason fields are required.
- To reject an Allocation Instruction message, an Allocation Instruction Ack with AllocStatus 'Block level reject' or 'Account level reject' should be used. Use of 'Block level reject' means the entire message has been rejected (e.g. due to one or more of the orders not matching, average price mismatch, etc.). 'Account level reject' is used when the block level matches successfully but one or more (or all) of the constituent account level details failed validation (e.g. account not found, incorrect MiscFees, etc.). In the latter case, the rejecting party can (optionally) notify the instructing party of those allocation details that are being rejected by listing the offending account IDs in the Allocation Instruction Ack message (a new NoAllocs repeating group has been introduced for this purpose).
- The correct response to an Allocation Instruction Ack of status 'Block level reject' is a new Allocation Instruction with AllocTransType 'New' (as the previous message has been rejected in entirety). In the case of an 'Account level reject', either the original Allocation Instruction should be cancelled (a new Allocation Instruction message referencing the original in RefAllocID, with AllocTransType 'Cancel') and reinstated (a second new Allocation Instruction message with AllocTransType 'New'), or fully replaced (a new Allocation Instruction, referencing the original in RefAllocID, with AllocTransType 'Replace'). Note a

Deleted: April30, 2003

replacement allocation message (AllocTransType=Replace) must contain **all** data for the replacement allocation message. It is the responsibility of the recipient of the Replace message to identify which items have been changed.

- It is permissible (though not mandatory) for the Respondent to reject an Allocation Instruction with AllocTransType = Cancel or Replace if the Allocation Instruction ACK of status 'Accepted' has already been sent. Manual communication would then be required to effect the required changes. This approach would generally be required where the Respondent is using the generation of the 'Accepted' Allocation Instruction ACK to move the allocation details into downstream processing (e.g. confirmation generation), in which case a subsequent cancellation of or amendment to the allocation details may require the details to be retrieved from the downstream process.
- Where amendment or cancellation of an allocation instruction has taken place out of band (e.g. manually or via some other means outside FIX), an Allocation Report message can be sent from the recipient of the allocation/cancellation to confirm back to the initiator that the relevant action has taken place.
- Where settling in markets where multiple alternative settlement locations exist, it is recommended that the settlement location (equivalent to ISO15022 'PSET' field) be identified on each allocation detail within the NoAllocs repeating group. A nested parties component block is provided which can be used for this purpose.

The allocation message contains repeating fields for each order, sub-account and individual execution. The repeating fields are shown in the message definition below in typeface ***Bold-Italic*** and indented with the → symbol. The field's relative position within the repeating group in the message is important. For example, each instance of allocation must be in the order as shown in the message definition below.

- The total quantity allocated must equal the Quantity value*. If present, the total quantity in the execution section must also be equal to this value. *Note that the total quantity of the allocation does not necessarily have to equal the total quantity of the orders being allocated. Good examples of where this does not necessarily take place are GT orders, especially where multi-day average pricing is taking place (refer to the 'Equities' section of Volume 7 for more details on these flows). The quantity of each order being booked must also be specified on the message. This will be equal to the order quantity if the entire order is being booked, though can be less if only part of the order is being booked. The sum of the order booking quantities must equal the Quantity value.
- The number of sub-account instances is indicated in NoAllocs.
- Multiple orders can be combined for allocation or for AllocType=" Ready-To-Book" or for AllocType = "Warehouse instruction". Note that combined orders must refer to the same instrument and have the same trade date, settlement date and side. The identification of the orders to be combined can be achieved in one of two ways:
  - By identifying the number of orders in the NoOrders field and each individual order in the OrderID fields. The AllocNoOrdersType field is used to denote that this is happening and takes value "1=Explicit list provided". If any orders were handled outside FIX, the ClOrdID must be set to 'MANUAL'. Regardless of whether the orders were handled within or outside FIX, the order quantity and average price must also be specified for each order. This is to assist in validating the message and, for manual orders, to help identify the correct orders to book.
  - By stating that an unspecified group of orders is to be combined. The NoOrders field in this case is left blank. The AllocNoOrdersType field is set to "0=Not specified" to specify that this is happening. Note use of this approach is only recommended where either the number of orders being booked is extremely large or some kind of aggregation rule is being used.
- Multiple executions can be combined for allocation by identifying the number of executions in the NoExecs field and each individual execution in the ExecID fields. Combined executions must refer to the same instrument, trade date, settlement date and side.
- Except where AllocTransType = 'Cancel' or where AllocNoOrdersType = "Not specified", the list of orders being booked or allocated must be specified by using their ClOrdID. If any orders were handled outside FIX, the ClOrdID must be set to 'MANUAL'. Regardless of whether the orders were handled within or

Deleted: April30, 2003

outside FIX, and where the orders are specified, the order quantity and average price must also be specified for each order. This is to assist in validating the message and, for manual orders, to help identify the correct orders to book.

See "***Example Usage of Allocations and Ready-to-Book***" for more examples and details.

Allocation Instruction

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = J
70	AllocID	Y	Unique identifier for this allocation instruction message
71	AllocTransType	Y	i.e. New, Cancel, Replace
626	AllocType	Y	Specifies the purpose or type of Allocation message
793	SecondaryAllocID	N	Optional second identifier for this allocation instruction (need not be unique)
72	RefAllocID	N	Required for AllocTransType = Replace or Cancel
796	AllocCancReplaceReason	N	Required for AllocTransType = Replace or Cancel Gives the reason for replacing or cancelling the allocation instruction
808	AllocIntermedReqType	N	Required if AllocType = 8 (Request to Intermediary) Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
196	AllocLinkID	N	Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X "Netting" or "Swaps"
197	AllocLinkType	N	Can be used to link two different Allocation messages and identifies the type of link. Required if AllocLinkID is specified.
466	BookingRefID	N	Can be used with AllocType=" Ready-To-Book "
857	AllocNoOrdersType	Y	Indicates how the orders being booked and allocated by this message are identified, i.e. by explicit definition in the NoOrders group or not.
73	NoOrders	N	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
→	***11*** ***ClOrdID***	N	Order ID assigned by client if order(s) were electronically delivered and executed. If order(s) were manually delivered this field should contain string "MANUAL".Note where an order has undergone one or more cancel/replaces, this should be the ClOrdID of the most recent version of the order Required when NoOrders > 0 and must be the first repeating field in the group.

Deleted: April30, 2003

→	*37*	***OrderID***	N	
→	*198*	***SecondaryOrderID***	N	Can be used to provide order id used by exchange or executing system.
→	*526*	***SecondaryClOrdID***	N	
→	*66*	***ListID***	N	Required for List Orders.
→	***component block <NestedParties2>***		N	Insert here the set of "NestedParties2" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" This is used to identify the executing broker for step in/give in trades
→	*38*	***OrderQty***	N	
→	*799*	***OrderAvgPx***	N	Average price for this order
→	*800*	***OrderBookingQty***	N	Quantity of this order that is being booked out by this message (will be equal to or less than this order's OrderQty) Note that the sum of the OrderBookingQty values in this repeating group must equal the total quantity being allocated (in Quantity (53) field)
124	NoExecs		N	Indicates number of individual execution repeating group entries to follow. Absence of this field indicates that no individual execution entries are included. Primarily used to support step-outs.
→	*32*	***LastQty***	N	Amount of quantity (e.g. number of shares) in individual execution. Required if NoExecs > 0
→	*17*	***ExecID***	N	
→	*527*	***SecondaryExecID***	N	
→	*31*	***LastPx***	N	Price of individual execution. Required if NoExecs > 0
→	*669*	***LastParPx***	N	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx is expressed in Yield, Spread, Discount or any other price type
→	*29*	***LastCapacity***	N	Used to identify whether the trade was executed on an agency or principal basis.
570	PreviouslyReported		N	
700	ReversalIndicator		N	
574	MatchType		N	
54	Side		Y	
component block <Instrument>			Y	Insert here the set of "Instrument" (symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <InstrumentExtension>			N	Insert here the set of "InstrumentExtension" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>			N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
711	NoUnderlyings		N	

Deleted: April30, 2003

→	***component block <UnderlyingInstrument>***	***N***	Insert here the set of "UnderlyingInstrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES. Required if NoUnderlyings > 0
555	NoLegs	N	
→	***component block <InstrumentLeg>***	***N***	Insert here the set of "InstrumentLeg" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES Required if NoLegs > 0
53	Quantity	Y	Total quantity (e.g. number of shares) allocated to all accounts, or that is Ready-To-Book
854	QtyType	N	
30	LastMkt	N	Market of the executions.
229	TradeOriginationDate	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
423	PriceType	N	
6	AvgPx	Y	For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points).
860	AvgParPx	N	
component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
15	Currency	N	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted.
74	AvgPxPrecision	N	Absence of this field indicates that default precision arranged by the broker/institution is to be used
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
75	TradeDate	Y	
60	TransactTime	N	Date/time when allocation is generated
63	SettlType	N	
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
775	BookingType	N	Method for booking. Used to provide notification that this is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
381	GrossTradeAmt	N	Expressed in same currency as AvgPx. Sum of (AllocQty * AllocAvgPx or AllocPrice).
238	Concession	N	
237	TotalTakedown	N	

Deleted: April30, 2003

118	NetMoney	N	Expressed in same currency as AvgPx. Sum of AllocNetMoney.
77	PositionEffect	N	
754	AutoAcceptIndicator	N	Indicates if Allocation has been automatically accepted on behalf of the Carry Firm by the Clearing House
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
157	NumDaysInterest	N	Applicable for Convertible Bonds and fixed income
158	AccruedInterestRate	N	Applicable for Convertible Bonds and fixed income
159	AccruedInterestAmt	N	Sum of AllocAccruedInterestAmt within repeating group.
540	TotalAccruedInterestAmt	N	**(Deprecated)** use AccruedInterestAmt ~~Sum of AccruedInterestAmt within repeating group.~~
738	InterestAtMaturity	N	
920	EndAccruedInterestAmt	N	For repurchase agreements the accrued interest on termination.
921	StartCash	N	For repurchase agreements the start (dirty) cash consideration
922	EndCash	N	For repurchase agreements the end (dirty) cash consideration
650	LegalConfirm	N	
component block <Stipulations>		N	
component block <YieldData>		N	
892	TotNoAllocs	N	Indicates total number of allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented.
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
78	NoAllocs	Y**	Indicates number of allocation groups to follow. Not required for AllocTransType=Cancel Not required for AllocType=" Ready-To-Book " or "Warehouse instruction".

Deleted: 752

Deleted: TradeIDCycleCode

Deleted: N

Deleted: 753

Deleted: CabinetIndicator

Deleted: N

Deleted: Indicates Allocation on Cabinet Trade

Deleted: April30, 2003

→	*79*	***AllocAccount***	Y**	May be the same value as BrokerOfCredit if ProcessCode is step-out or soft-dollar step-out and Institution does not wish to disclose individual account breakdowns to the ExecBroker. Required if NoAllocs > 0. Must be first field in repeating group. Not required for AllocTransType=Cancel Not required for AllocType=" Ready-To-Book " or "Warehouse instruction".
→	*661*	***AllocAcctIDSource***	N	
→	*573*	***MatchStatus***	N	
→	*366*	***AllocPrice***	N	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount plus AllocPrice form a unique Allocs entry. Used in lieu of AllocAvgPx.
→	*80*	***AllocQty***	Y**	Not required for AllocTransType=Cancel Not required for AllocType=" Ready-To-Book " or "Warehouse instruction".
→	*467*	***IndividualAllocID***	N	
→	*81*	***ProcessCode***	N	
→	***component block <NestedParties>***		N	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used for NestedPartyRole=BrokerOfCredit, ClientID, Settlement location (PSET), etc. Note: this field can be used for settlement location (PSET) information.
→	*208*	***NotifyBrokerOfCredit***	N	
→	*209*	***AllocHandlInst***	N	
→	*161*	***AllocText***	N	Free format text field related to this AllocAccount
→	*360*	***EncodedAllocTextLen***	N	Must be set if EncodedAllocText field is specified and must immediately precede it.
→	*361*	***EncodedAllocText***	N	Encoded (non-ASCII characters) representation of the AllocText field in the encoded format specified via the MessageEncoding field.
→	***component block <CommissionData>***		N	Insert here the set of "CommissionData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
→	*153*	***AllocAvgPx***	N	AvgPx for this AllocAccount. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points) for this allocation. For Fixed Income always express value as "percent of par".

Deleted: April30, 2003

→	*154*	***AllocNetMoney***		N	NetMoney for this AllocAccount ((AllocQty * AllocAvgPx) - Commission - sum of MiscFeeAmt + AccruedInterestAmt) if a Sell ((AllocQty * AllocAvgPx) + Commission + sum of MiscFeeAmt + AccruedInterestAmt) if a Buy
→	*119*	***SettlCurrAmt***		N	**(Deprecated) Replaced by AllocSettlCurrAmt** AllocNetMoney in SettlCurrency for this AllocAccount if SettlCurrency is different from "overall" Currency
→	*737*	***AllocSettlCurrAmt***		N	AllocNetMoney in AllocSettlCurrency for this AllocAccount if AllocSettlCurrency is different from "overall" Currency
→	*120*	***SettlCurrency***		N	**(Deprecated) Replaced by AllocSettlCurrency** SettlCurrency for this AllocAccount if different from "overall" Currency. Required if SettlCurrAmt is specified.
→	*736*	***AllocSettlCurrency***		N	AllocSettlCurrency for this AllocAccount if different from "overall" Currency. Required if AllocSettlCurrAmt is specified.
→	*155*	***SettlCurrFxRate***		N	Foreign exchange rate used to compute AllocSettlCurrAmt from Currency to AllocSettlCurrency
→	*156*	***SettlCurrFxRateCalc***		N	Specifies whether the SettlCurrFxRate should be multiplied or divided
→	~~*159*~~	~~***AccruedInterestAmt***~~		~~N~~	~~Applicable for Convertible Bonds and fixed income~~ **(REMOVED FROM THIS LOCATION AS OF FIX 4.4, REPLACED BY AllocAccruedInterest)**
→	*742*	***AllocAccruedInterestAmt***		N	Applicable for Convertible Bonds and fixed income
→	*741*	***AllocInterestAtMaturity***		N	Applicable for securities that pay interest in lump-sum at maturity
→	~~*160*~~	~~***SettlInstMode***~~		~~N~~	~~Type of Settlement Instructions which will be provided via Settlement Instructions message (0=Default, 1=Standing Instructions, 2=Specific Allocation Account Overriding, 3=Specific Allocation Account Standing, 4= Specific Order)~~ **(REMOVED FROM THIS LOCATION AS OF FIX 4.4, REPLACED BY AllocSettlInstType AND <SettlInstructionsData> COMPONENT BLOCK)**
→	*136*	***NoMiscFees***		N	Required if any miscellaneous fees are reported. Indicates number of repeating entries. Repeating group within Alloc repeating group. **** Nested Repeating Group follows ****
→	→	*137*	***MiscFeeAmt***	N	Required if NoMiscFees > 0
→	→	*138*	***MiscFeeCurr***	N	
→	→	*139*	***MiscFeeType***	N	Required if NoMiscFees > 0
→	→	*891*	***MiscFeeBasis***	N	
→	*576*	***NoClearingInstructions***		N	**** Nested Repeating Group follows ****

Deleted: April30, 2003

→	→	*577*	***ClearingInstruction***	N	Required if NoClearingInstructions > 0
→	***635***	***ClearingFeeIndicator***		N	
→	***780***	***AllocSettlInstType***		N	Used to indicate whether settlement instructions are provided on this message, and if not, how they are to be derived. Absence of this field implies use of default instructions.
→	***component block <SettlInstructionsData>***			N	Insert here the set of "SettlInstructionsData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used to communicate settlement instructions for this AllocAccount detail. Required if AllocSettlInstType = 2 or 3.
	Standard Trailer			Y	

Note: Req'd = "Y*" indicates that the field is not required for AllocTransType=Cancel

Note: Req'd = "Y**" indicates that the field is not required for AllocTransType=Cancel, nor is it required for AllocType=" Ready-To-Book " or AllocType="Warehouse instruction.

FIXML Definition for this message – see http://www.fixprotocol.org for details
Refer to FIXML element AllocInstrctn

Deleted: April30, 2003

Allocation Instruction Ack-

In versions of FIX prior to version 4.4, this message was known as the Allocation ACK message.

The Allocation Instruction Ack message is used to acknowledge the receipt of and provide status for an Allocation Instruction message.

The status is indicated by the AllocStatus field as follows:

AllocStatus value	Description
3 = received, not yet processed	Used to acknowledge receipt of an Allocation Instruction message. This should always be followed by a second Allocation Instruction Ack of status 0, 1 or 2 as follows **or** an Allocation Report message.
0 = accepted	The Allocation Instruction has been validated and processed successfully.
1 = block level reject	The entire Allocation Instruction has been rejected. The AllocRejCode (88) field must be populated when performing a block level reject; this gives the reason for rejecting the Allocation Instruction.
2 = account level reject	The Allocation Instruction has been validated and one or more of the AllocAccount details in the NoAllocs repeating group has failed validation (e.g. account not found). In this case, it is possible (though not mandatory) to include a list of the AllocAccount details that failed validation together with reject reasons.

For an Allocation Instruction Ack message with AllocStatus of 'Accepted' in response to an Allocation Instruction with AllocType of 'Calculated, it is recommended that the MatchStatus field be used to denote whether any financial details provided in the 'Calculated' Allocation Instruction were matched by the Respondent. If a match takes place and succeeds, then the match status will be '0-Compared and affirmed'. If the match takes place and fails, or no match takes place, then the match status will be '1-Uncompared or unaffirmed'.

Allocation Instruction Ack

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = P
70	AllocID	Y	
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
793	SecondaryAllocID	N	Optional second identifier for the allocation instruction being acknowledged (need not be unique)
75	TradeDate	N	
60	TransactTime	Y	Date/Time Allocation Instruction Ack generated
87	AllocStatus	Y	Denotes the status of the allocation instruction; received (but not yet processed), rejected (at block or account level) or accepted (and processed).
88	AllocRejCode	N	Required for AllocStatus = 1 (block level reject) and for AllocStatus 2 (account level reject) if the individual accounts and reject reasons are not provided in this message
626	AllocType	N	

Deleted: April30, 2003

808	AllocIntermedReqType		N	Required if AllocType = 8 (Request to Intermediary) Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
573	MatchStatus		N	Denotes whether the financial details provided on the Allocation Instruction were successfully matched.
460	Product		N	
167	SecurityType		N	
58	Text		N	Can include explanation for AllocRejCode = 7 (other)
354	EncodedTextLen		N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText		N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
78	NoAllocs		N	This repeating group is optionally used for messages with AllocStatus = 2 (account level reject) to provide details of the individual accounts that caused the rejection, together with reject reasons. This group should not be populated when AllocStatus has any other value. Indicates number of allocation groups to follow.
→	***79***	***AllocAccount***	N	Required if NoAllocs > 0. Must be first field in repeating group.
→	***661***	***AllocAcctIDSource***	N	
→	***366***	***AllocPrice***	N	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount plus AllocPrice form a unique Allocs entry. Used in lieu of AllocAvgPx.
→	***467***	***IndividualAllocID***	N	
→	***776***	***IndividualAllocRejCode***	N	Required if NoAllocs > 0.
→	***161***	***AllocText***	N	Free format text field related to this AllocAccount (can be used here to hold text relating to the rejection of this AllocAccount)
→	***360***	***EncodedAllocTextLen***	N	Must be set if EncodedAllocText field is specified and must immediately precede it.
→	***361***	***EncodedAllocText***	N	Encoded (non-ASCII characters) representation of the AllocText field in the encoded format specified via the MessageEncoding field.
	Standard Trailer		Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to FIXML element AllocInstrctnAck

Deleted: April30, 2003

Allocation Report (aka Allocation Claim) -

Sent from sell-side to buy-side, sell-side to 3rd-party or 3rd-party to buy-side, the Allocation Report (Claim) provides account breakdown of an order or set of orders plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase. In versions of FIX prior to version 4.4, this functionality was provided through the Allocation message. Depending on the needs of the market and the timing of "confirmed" status, the role of Allocation Report can be taken over in whole or in part by the Confirmation message.

Note the response to the Allocation Report message is the Allocation Report Ack message. In versions of FIX prior to version 4.4, the Allocation ACK served this purpose.

An Allocation Report message can be submitted with AllocReportType of

- Sellside Calculated Using Preliminary (includes Misc Fees, Accrued Interest and Net Money)
- Sellside Calculated Without Preliminary (includes Misc Fees, Accrued Interest and Net Money). (AllocType=" Sellside Initiated"), e.g. where the allocations have been provided via some other mechanism or agreed earlier in the order process.
- Warehouse recap – sent unsolicited by sellside, used to communicate confirmation and current status of any warehoused position in a particular stock (see Volume 7 – PRODUCT: EQUITIES for specific usage guidance on this topic)

Settlement instructions are supported on the Allocation Report message to allow the Respondent (sell-side party or carry firm) to send an override of its own instructions to the Initiator.

General guidelines applicable to this message:

- AllocReportID should be unique for all Allocation Report messages.
- To reject an Allocation Report message, an Allocation Report Ack with AllocStatus 'Block level reject' or 'Account level reject' should be used. Use of 'Block level reject' means the entire message has been rejected (e.g. net money mismatch). 'Account level reject' is used when the block level matches successfully but one or more (or all) of the constituent account level details fails validation (e.g. account not found, incorrect MiscFees). In the latter case, the rejecting party can (optionally) notify the instructing party of those allocation details that are being rejected by listing the offending account numbers in the Allocation Instruction Ack message.
- A rejected Allocation Report must be resolved out-of-band.
- Where settling in markets where multiple alternative settlement locations exist, it is recommended that the settlement location (equivalent to ISO15022 'PSET' field) be identified on each allocation detail within the NoAllocs repeating group. A nested parties component block is provided which can be used for this purpose.

The allocation message contains repeating fields for each order, sub-account and individual execution. The repeating fields are shown in the message definition below in typeface ***Bold-Italic*** and indented with the → symbol. The field's relative position within the repeating group in the message is important. For example, each instance of allocation must be in the order as shown in the message definition below.

- The number of sub-account instances is indicated in NoAllocs.
- Multiple orders can be combined for allocation or for AllocType=" Ready-To-Book" or AllocType = "Warehouse instruction". Note that combined orders must refer to the same instrument and have the same trade date, settlement date and side. The identification of the orders to be combined can be achieved in one of two ways:
  - By identifying the number of orders in the NoOrders field and each individual order in the OrderID fields. The AllocNoOrdersType field is used to denote that this is happening and takes value "1=Explicit list provided". If any orders were handled outside FIX, the ClOrdID must be set to

Deleted: April30, 2003

'MANUAL'. Regardless of whether the orders were handled within or outside FIX, the order quantity and average price must also be specified for each order. This is to assist in validating the message and, for manual orders, to help identify the correct orders to book.

- By stating that an unspecified group of orders is to be combined. The NoOrders field in this case is left blank. The AllocNoOrdersType field is set to "0=Not specified" to specify that this is happening. Note use of this approach is only recommended where either the number of orders being booked is extremely large or some kind of aggregation rule is being used.

- Multiple executions can be combined for allocation by identifying the number of executions in the NoExecs field and each individual execution in the ExecID fields. Combined executions must refer to the same instrument, trade date, settlement date and side.

Allocation Report (aka Allocation Claim)

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AS
755	AllocReportID	Y	Unique identifier for this message
70	AllocID	N	
71	AllocTransType	Y	i.e. New, Cancel, Replace
795	AllocReportRefID	N	Required for AllocTransType = Replace or Cancel
796	AllocCancReplaceReason	N	Required for AllocTransType = Replace or Cancel Gives the reason for replacing or cancelling the allocation report
793	SecondaryAllocID	N	Optional second identifier for this allocation instruction (need not be unique)
794	AllocReportType	Y	Specifies the purpose or type of Allocation Report message
87	AllocStatus	Y	
88	AllocRejCode	N	Required for AllocStatus = 1 (rejected)
72	RefAllocID	N	Required for AllocTransType = Replace or Cancel
808	AllocIntermedReqType	N	Required if AllocReportType = 8 (Request to Intermediary) Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
196	AllocLinkID	N	Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X “Netting” or “Swaps”
197	AllocLinkType	N	Can be used to link two different Allocation messages and identifies the type of link. Required if AllocLinkID is specified.
466	BookingRefID	N	
857	AllocNoOrdersType	Y	Indicates how the orders being booked and allocated by this message are identified, i.e. by explicit definition in the NoOrders group or not.

Deleted: April30, 2003

73	NoOrders		N	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
→	***11***	***ClOrdID***	N	Order ID assigned by client if order(s) were electronically delivered and executed. If order(s) were manually delivered this field should contain string "MANUAL".Note where an order has undergone one or more cancel/replaces, this should be the ClOrdID of the most recent version of the order Required when NoOrders > 0 and must be the first repeating field in the group.
→	***37***	***OrderID***	N	
→	***198***	***SecondaryOrderID***	N	Can be used to provide order id used by exchange or executing system.
→	***526***	***SecondaryClOrdID***	N	
→	***66***	***ListID***	N	Required for List Orders.
→	***component block <NestedParties2>***		N	Insert here the set of "NestedParties2" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" This is used to identify the executing broker for step in/give in trades
→	***38***	***OrderQty***	N	
→	***799***	***OrderAvgPx***	N	Average price for this order
→	***800***	***OrderBookingQty***	N	Quantity of this order that is being booked out by this message (will be equal to or less than this order's OrderQty) Note that the sum of the OrderBookingQty values in this repeating group must equal the total quantity being allocated (in Quantity (53) field)
124	NoExecs		N	Indicates number of individual execution repeating group entries to follow. Absence of this field indicates that no individual execution entries are included. Primarily used to support step-outs.
→	***32***	***LastQty***	N	Amount of quantity (e.g. number of shares) in individual execution. Required if NoExecs > 0
→	***17***	***ExecID***	N	
→	***527***	***SecondaryExecID***	N	
→	***31***	***LastPx***	N	Price of individual execution. Required if NoExecs > 0
→	***669***	***LastParPx***	N	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx is expressed in Yield, Spread, Discount or any other price type
→	***29***	***LastCapacity***	N	Used to identify whether the trade was executed on an agency or principal basis.
570	PreviouslyReported		N	
700	ReversalIndicator		N	

Deleted: April30, 2003

574	MatchType	N	
54	Side	Y	
component block <Instrument>		Y	Insert here the set of "Instrument" (symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <InstrumentExtension>		N	Insert here the set of "InstrumentExtension" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
711	NoUnderlyings	N	
→	***component block <UnderlyingInstrument>***	***N***	Insert here the set of "UnderlyingInstrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES Required when NoUnderlyings > 0
555	NoLegs	N	
→	***component block <InstrumentLeg>***	***N***	Insert here the set of "InstrumentLeg" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES Required when NoLegs > 0
53	Quantity	Y	Total quantity (e.g. number of shares) allocated to all accounts, or that is Ready-To-Book
854	QtyType	N	
30	LastMkt	N	Market of the executions.
229	TradeOriginationDate	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
423	PriceType	N	
6	AvgPx	Y	For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points).
860	AvgParPx	N	
component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
15	Currency	N	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted.
74	AvgPxPrecision	N	Absence of this field indicates that default precision arranged by the broker/institution is to be used
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
75	TradeDate	Y	
60	TransactTime	N	Date/time when allocation is generated
63	SettlType	N	

Deleted: April30, 2003

64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
775	BookingType	N	Method for booking. Used to provide notification that this is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
381	GrossTradeAmt	N	Expressed in same currency as AvgPx. Sum of (AllocQty * AllocAvgPx or AllocPrice).
238	Concession	N	
237	TotalTakedown	N	
118	NetMoney	N	Expressed in same currency as AvgPx. Sum of AllocNetMoney.
77	PositionEffect	N	
754	AutoAcceptIndicator	N	Indicates if Allocation has been automatically accepted on behalf of the Carry Firm by the Clearing House
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
157	NumDaysInterest	N	Applicable for Convertible Bonds and fixed income
158	AccruedInterestRate	N	Applicable for Convertible Bonds and fixed income
159	AccruedInterestAmt	N	Sum of AllocAccruedInterestAmt within repeating group.
540	TotalAccruedInterestAmt	N	**(Deprecated)** use AccruedInterestAmt ~~Sum of AccruedInterestAmt within repeating group.~~
738	InterestAtMaturity	N	
920	EndAccruedInterestAmt	N	For repurchase agreements the accrued interest on termination.
921	StartCash	N	For repurchase agreements the start (dirty) cash consideration
922	EndCash	N	For repurchase agreements the end (dirty) cash consideration
650	LegalConfirm	N	
component block <Stipulations>		N	
component block <YieldData>		N	
892	TotNoAllocs	N	Indicates total number of allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented.
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.

Deleted: 752

Deleted: TradeIDCycleCode

Deleted: N

Deleted: 753

Deleted: CabinetIndicator

Deleted: N

Deleted: Indicates Allocation on Cabinet Trade

Deleted: April30, 2003

78	NoAllocs		Y**	Indicates number of allocation groups to follow. Not required for AllocTransType=Cancel Not required for AllocReportType= "Warehouse recap".
→	*79*	***AllocAccount***	Y**	May be the same value as BrokerOfCredit if ProcessCode is step-out or soft-dollar step-out and Institution does not wish to disclose individual account breakdowns to the ExecBroker. Required if NoAllocs > 0. Must be first field in repeating group. Not required for AllocTransType=Cancel Not required for AllocReportType= "Warehouse recap".
→	*661*	***AllocAcctIDSource***	N	
→	*573*	***MatchStatus***	N	
→	*366*	***AllocPrice***	N	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount plus AllocPrice form a unique Allocs entry. Used in lieu of AllocAvgPx.
→	*80*	***AllocQty***	Y**	Not required for AllocTransType=Cancel Not required for AllocReportType= "Warehouse recap".
→	*467*	***IndividualAllocID***	N	
→	*81*	***ProcessCode***	N	
→	***component block <NestedParties>***		N	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used for NestedPartyRole=BrokerOfCredit, ClientID, Settlement location (PSET), etc. Note: this field can be used for settlement location (PSET) information.
→	*208*	***NotifyBrokerOfCredit***	N	
→	*209*	***AllocHandlInst***	N	
→	*161*	***AllocText***	N	Free format text field related to this AllocAccount
→	*360*	***EncodedAllocTextLen***	N	Must be set if EncodedAllocText field is specified and must immediately precede it.
→	*361*	***EncodedAllocText***	N	Encoded (non-ASCII characters) representation of the AllocText field in the encoded format specified via the MessageEncoding field.
→	***component block <CommissionData>***		N	Insert here the set of "CommissionData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
→	*153*	***AllocAvgPx***	N	AvgPx for this AllocAccount. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points) for this allocation. For Fixed Income always express value as "percent of par".

Deleted: April30, 2003

→	*154*	***AllocNetMoney***		N	NetMoney for this AllocAccount ((AllocQty * AllocAvgPx) - Commission - sum of MiscFeeAmt + AccruedInterestAmt) if a Sell ((AllocQty * AllocAvgPx) + Commission + sum of MiscFeeAmt + AccruedInterestAmt) if a Buy
→	*119*	***SettlCurrAmt***		N	**(Deprecated) Replaced by AllocSettlCurrAmt** AllocNetMoney in SettlCurrency for this AllocAccount if SettlCurrency is different from "overall" Currency
→	*737*	***AllocSettlCurrAmt***		N	AllocNetMoney in AllocSettlCurrency for this AllocAccount if AllocSettlCurrency is different from "overall" Currency
→	*120*	***SettlCurrency***		N	**(Deprecated) Replaced by AllocSettlCurrency** SettlCurrency for this AllocAccount if different from "overall" Currency. Required if SettlCurrAmt is specified.
→	*736*	***AllocSettlCurrency***		N	AllocSettlCurrency for this AllocAccount if different from "overall" Currency. Required if AllocSettlCurrAmt is specified.
→	*155*	***SettlCurrFxRate***		N	Foreign exchange rate used to compute AllocSettlCurrAmt from Currency to AllocSettlCurrency
→	*156*	***SettlCurrFxRateCalc***		N	Specifies whether the SettlCurrFxRate should be multiplied or divided
→	*742*	***AllocAccruedInterestAmt***		N	Applicable for Convertible Bonds and fixed income
→	*741*	***AllocInterestAtMaturity***		N	Applicable for securities that pay interest in lump-sum at maturity
→	*136*	***NoMiscFees***		N	Required if any miscellaneous fees are reported. Indicates number of repeating entries. Repeating group within Alloc repeating group. **** Nested Repeating Group follows ****
→	→	*137*	***MiscFeeAmt***	N	Required if NoMiscFees > 0
→	→	*138*	***MiscFeeCurr***	N	
→	→	*139*	***MiscFeeType***	N	Required if NoMiscFees > 0
→	→	*891*	***MiscFeeBasis***	N	
→	*576*	***NoClearingInstructions***		N	**** Nested Repeating Group follows ****
→	→	*577*	***ClearingInstruction***	N	Required if NoClearingInstructions > 0
→	*635*	***ClearingFeeIndicator***		N	
→	*780*	***AllocSettlInstType***		N	Used to indicate whether settlement instructions are provided on this message, and if not, how they are to be derived. Absence of this field implies use of default instructions.

Deleted: April30, 2003

→	***component block*** <***SettlInstructionsData***>	N	Insert here the set of "SettlInstructionsData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used to communicate settlement instructions for this AllocAccount detail. Required if AllocSettlInstType = 2 or 3.
	Standard Trailer	Y	

Note: Req'd = "Y*" indicates that the field is not required for AllocTransType=Cancel

Note: Req'd = "Y**" indicates that the field is not required for AllocTransType=Cancel, nor is it required for AllocReportType="Warehouse recap".

FIXML Definition for this message – see http://www.fixprotocol.org for details
Refer to FIXML element AllocRpt

Deleted: April30, 2003

Allocation Report Ack (aka Allocation Claim Ack)-

The Allocation Report Ack message is used to acknowledge the receipt of and provide status for an Allocation Report message.

It is possible that multiple Allocation Report Ack messages can be generated for a single Allocation Report message to acknowledge the receipt and then to detail the acceptance or rejection of the Allocation Report message.

It is recommended, when appropriate, that the MatchStatus field be used in the Allocation Report Ack to denote whether any financial details provided in the Allocation Report with AllocStatus of 'Accepted' were matched by the Initiator. If a match takes place and succeeds, then the match status will be '0-Compared and affirmed'. If the match takes place and fails, or no match takes place, then the match status will be '1-Uncompared or unaffirmed'.

Allocation Report Ack (aka Allocation Claim Ack)-

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AT
755	AllocReportID	Y	
70	AllocID	Y	
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
793	SecondaryAllocID	N	Optional second identifier for the allocation report being acknowledged (need not be unique)
75	TradeDate	N	
60	TransactTime	Y	Date/Time Allocation Report Ack generated
87	AllocStatus	Y	Denotes the status of the allocation report; received (but not yet processed), rejected (at block or account level) or accepted (and processed).
88	AllocRejCode	N	Required for AllocStatus = 1 (block level reject) and for AllocStatus 2 (account level reject) if the individual accounts and reject reasons are not provided in this message
794	AllocReportType	N	
808	AllocIntermedReqType	N	Required if AllocReportType = 8 (Request to Intermediary) Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
573	MatchStatus	N	Denotes whether the financial details provided on the Allocation Report were successfully matched.
460	Product	N	
167	SecurityType	N	
58	Text	N	Can include explanation for AllocRejCode = 7 (other)
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Formatted

Deleted: April30, 2003

78	NoAllocs		N	This repeating group is optionally used for messages with AllocStatus = 2 (account level reject) to provide details of the individual accounts that caused the rejection, together with reject reasons. This group should not be populated where AllocStatus has any other value. Indicates number of allocation groups to follow.
→	***79***	***AllocAccount***	N	Required if NoAllocs > 0. Must be first field in repeating group.
→	***661***	***AllocAcctIDSource***	N	
→	***366***	***AllocPrice***	N	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount plus AllocPrice form a unique Allocs entry. Used in lieu of AllocAvgPx.
→	***467***	***IndividualAllocID***	N	
→	***776***	***IndividualAllocRejCode***	N	Required if NoAllocs > 0.
→	***161***	***AllocText***	N	Free format text field related to this AllocAccount (can be used here to hold text relating to the rejection of this AllocAccount)
→	***360***	***EncodedAllocTextLen***	N	Must be set if EncodedAllocText field is specified and must immediately precede it.
→	***361***	***EncodedAllocText***	N	Encoded (non-ASCII characters) representation of the AllocText field in the encoded format specified via the MessageEncoding field.
	Standard Trailer		Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to FIXML element AllocRptAck

Deleted: April30, 2003

Example Usage of Allocations and Ready-To-Book Messaging

The Allocation Instruction message provides the the ability to specify how an order or set of orders should be subdivided amongst **one or more** accounts.

Allocation is typically communicated **Post-Trade** (after fills have been received and processed). It can, however, also be communicated **Pre-Trade** (at the time the order is being placed) to specify the account(s) and their respective order quantities which make up the order. This is a regulatory requirement in certain markets and for certain types of securities.

The Allocation Instruction message can also be sent by the buyside firm after execution to indicate to the sellside firm that one or a combined (aggregated) set of orders are "Ready-To-Book" without specifying individual account breakdowns. This can be used to trigger post-trade allocation, matching, and settlement processing via other channels (e.g. post-trade industry utilities). See "Ready-To-Book Processing" subsection below.

Please refer to the overview section at the start of this category for more details.

Ready-To-Book Processing:

The Ready-To-Book capability of the Allocation Instruction message is designed to provide a clean interface between the "trading" and "booking" spaces. This allows buyside firms to both trigger and provide suitable references which can be passed down to assist in the matching process within industry utilities (e.g. Virual Matching Utilities) or bilaterally with their sellside counterparts. Bookable units can be single fills, combinations of fills, single orders, or groups of orders for the same security, side, settlement date, etc. Automated booking instructions can be communicated either pre-trade or post-trade.

Booking instructions can be communicated **Pre-Trade** (at the time the order is being placed) to convey that as soon as the order is filled it can be considered by the acceptor as ready for booking (e.g. in particular when there is no additional quantity behind). This can be accomplished by specifying DayBookingInst="auto" on the new order message. In addition, BookingUnit and PreallocMethod can be used to fine tune the automated booking procedure to be taken.

Booking instructions can also be communicated **Post-Trade** (after fills have been received and processed) to signal that a particular order is now ready for booking or to signal that a set of orders for the same security, side, settlement date, etc., are to be aggregated as single booking unit which is now ready for booking.

- Buyside sends a New Order request message
- Sellside sends Execution Report messages for the “New” and resulting fills.
- Sellside sends Execution Report messages with OrdStatus = “Filled" or "Done For Day".
- Buyside sends Allocation Instruction message with AllocType="Ready-To-Book "
  - The order id information from the order and execution report processing is referenced within NoOrders repeating group
  - Note that the NoAllocs repeating group (group of AllocAccount) is not required for Ready-To-Book

Example flow for AllocType="Ready-To-Book " post-trade processing which books out a single order:

Initiator	→	New Order-Single (OrderQty=35000, ClOrdID=123)	Respondent
	←	Execution Report (ExecType = “0” [New]) (ClOrdID=123, OrderID=ABC)	
	←	Execution Report (ExecType = “F”) [Trade] (ClOrdID=123, OrderID=ABC)	

Deleted: April30, 2003

		(optional Execution Report (ExecType = “3”) [Done for day] (ClOrdID=123, OrderID=ABC) (receive either OrdStatus="Filled" or "Done For Day") and buyside ready for sellside to initiate booking	
	→	Allocation Instruction (AllocType="Ready-To-Book ", NoOrders=1, OrderID=ABC, ClOrdID=123)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed")	
	←	Allocation Instruction Ack (AllocStatus="Accepted")	
	Post-Trade Matching and Allocation Processing occurs (e.g. via an industry utility)		

Example flow for AllocType="Ready-To-Book " post-trade processing which books out a number of orders as a single block:

Initiator	→	New Order-Single (OrderQty=35000, ClOrdID=123, Symbol=IBM, Side=1)	Respondent
	←	Execution Report (ExecType = “0” [New]) (ClOrdID=123, OrderID=ABC)	
	←	Execution Report (ExecType = “F”) [Trade] (ClOrdID=123, OrderID=ABC) (optional Execution Report (ExecType = “3”) [Done for day] (ClOrdID=123, OrderID=ABC)	
	→	New Order-Single (OrderQty=2000, ClOrdID=456, Symbol=IBM, Side=1)	
	←	Execution Report (ExecType = “0” [New]) (ClOrdID=456, OrderID=DEF)	
	←	Execution Report (ExecType = “F”) [Trade] (ClOrdID=456, OrderID=DEF) (optional Execution Report (ExecType = “3”) [Done for day] (ClOrdID=456, OrderID=DEF) (receive either OrdStatus="Filled" or "Done For Day") for all orders to be combined and buyside ready for sellside to initiate booking	
	→	Allocation Instruction (AllocType="Ready-To-Book ", NoOrders=2, OrderID=ABC, ClOrdID=123, OrderID=DEF, ClOrdID=456)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed")	
	←	Allocation Instruction Ack (AllocStatus="Accepted")	
	Post-Trade Matching and Allocation Processing occurs (e.g. via an industry utility)		

Deleted: April30, 2003

Pre-Trade Allocation

There are two models for pre-trade allocation in FIX

- Allocating using details on the New Order message (Pre-allocated order).
- Allocating at the time of placing the order using a separate allocation instruction message (Pre-trade allocation).

Example flow for Pre-allocated order

Initiator			Respondent
	→	New Order-Single (OrderQty=35000, NoAllocs=2, AllocID=50, AllocAccount=ACCT1, AllocQty=10000, AllocAccount=ACCT2, AllocQty=25000)	
	←	Execution Report (ExecType = "0" [New]	
	←	Execution Report (ExecType = "F") [Trade] (optional Execution Report (ExecType = "3") [Done for day]	
	→	These three messages are optional – used for buyside ready to book notification, e.g. to agree average price, quantity to book or any order combination requirements. Allocation Instruction (AllocType=" Preliminary", AllocAccounts provided without MiscFees or NetMoney)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted)	
	←	These three messages are optional – used for sellside notification. Allocation Report (AllocReportType="Sellside Calculated using Preliminary", AllocStatus=Accepted)	
	→	Allocation Report Ack (AllocStatus=Received Not Yet Processed)	
	→	Allocation Report Ack (AllocStatus=Accepted or Rejected)	

Note this same flow can be used for other kinds of New Order message, e.g. New Order List.

Example flow for rejection of Pre-allocated order

There are two ways to reject the allocation details on a pre-allocated order. The first is simply to reject the entire order:

Initiator			Respondent
	→	New Order-Single (OrderQty=35000, NoAllocs=2, AllocID = 100, AllocAccount=ACCT1, AllocQty=10000, AllocAccount=ACCT2, AllocQty=25000)	

Deleted: April30, 2003

	←	Execution Report (ExecType = “8” [Rejected]	

The second is to send an Allocation Instruction Ack message:

Initiator	→	New Order-Single (OrderQty=35000, NoAllocs=2, AllocID = 100, AllocAccount=ACCT1, AllocQty=10000, AllocAccount=ACCT2, AllocQty=25000)	Respondent
	←	Execution Report (ExecType = “0” [New]	
	←	Execution Report (ExecType = “F”) [Trade] (optional Execution Report (ExecType = “3”) [Done for day]	
	←	Allocation Instruction Ack (AllocID = 100, AllocStatus=Received)	
	←	Allocation Instruction Ack (AllocID = 100, AllocStatus=Block level reject or Account level reject)	

Example flow for Pre-Trade Allocation (using Allocation Instruction message)

Initiator	→	New Order-Single (OrderQty=35000)	Respondent
	←	Execution Report (ExecType = “0” [New]	
	→	Allocation Instruction (AllocType=" Preliminary", AllocAccounts provided without MiscFees or NetMoney)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted)	
	←	Execution Report (ExecType = “F”) [Trade] (optional Execution Report (ExecType = “3”) [Done for day]	

Note the Allocation Instruction can be sent any time after the New Order message, at the same time or even before (though only if the sellside is able to queue the message until the order arrives).

The message initiator may optionally send an Allocation Instruction message of type 'Ready to book' (if this is provided, the respondent should respond by accepting or rejecting the message before proceeding to the next step). The purpose of this message is to confirm the average price and quantity to allocate (especially if multiple orders are to be combined for booking).

Message flows for rejection of allocation details when communicated pre-trade are the same as for post-trade allocations and are covered in the next section.

Deleted: April30, 2003

Post-Trade Allocation

Post trade allocations can be computed via one of two methods:

1. **Using Average Price:** Each AllocAccount has a single AllocAvgPx (e.g. US and European) (see examples 1-1, 2-1, 3-1)
2. **Using Executed Price:** Combination of each AllocAccount **and** AllocPrice (unique LastPx) (e.g. Japan) (see examples 1-2, 2-2, 3-2)

Post-Trade Allocation supports three different message flows:

1. **Buyside initiated with buyside-computed Misc Fees and NetMoney (see examples 1-1 and 1-2)**

   The typical flow for US domestic trading (withNetMoney and MiscFees provided by the buyside) is as follows:

Initiator			Respondent
	→	Allocation Instruction (AllocType=" Calculated")	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted)	

2. **Buyside-initiated with Misc Fee computation by the sellside firm (see examples 2-1 and 2-2)**

   The typical flow for international equity trading is as follows:

Initiator			Respondent
	→	Allocation Instruction (AllocType=" Preliminary", AllocAccounts provided without MiscFees or NetMoney)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction ACK (AllocStatus=Accepted)	

3. **Sellside-initiated (see examples 3-1 and 3-2)**

   The typical flow for sellside-initiated (unsolicited by the buyside) is as follows:

Initiator			Respondent
	←	Allocation Report (AllocReportType="Sellside Calculated without Preliminary"	
	→	Allocation Report Ack (AllocStatus=Received Not Yet Processed)	
	→	Allocation Report Ack (AllocStatus=Accepted)	

Note in all three of these flows, the following should be noted:

- The buyside may send fee and expense information (MiscFees) on the allocation instruction, or may elect not to do this. Either way, the sellside does not respond back with fee and expense information on the Allocation Instruction Ack; such information is transmitted via the Confirmation message. This is different to the flows used in earlier versions of FIX where the sellside was able to respond using an allocation message populated with the MiscFees.
- Settlement instructions have been removed from the flow (see Settlement Instructions section for further details). However, there is a Parties block in the NoAllocs group of the Allocation Instruction message which can be used to transmit settlement location information (equivalent to ISO15022 PSET field).

Deleted: April30, 2003

Rejection Scenarios

To reject an entire Allocation Instruction, use an Allocation Instruction Ack of status 'Block level reject'.

Initiator			Respondent
	→	Allocation Instruction (AllocTransType = New)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Block level reject)	
	→	The corrected allocation details are communicated using a new Allocation Instruction Allocation Instruction (AllocTransType = New)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted)	

To reject one or more of the allocation account details in an Allocation Instruction, use an Allocation Instruction Ack of status 'Account level reject'.

Initiator			Respondent
	→	Allocation Instruction (AllocTransType = New)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Account level reject)	
		The corrected allocation details are communicated either by using a 'replace' Allocation Instruction	
	→	Allocation Instruction (AllocTransType = Replace)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted)	
		OR by cancelling the original Allocation Instruction and submitting a new one	
	→	Allocation Instruction (AllocTransType = Cancel)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted)	
	→	Allocation Instruction (AllocTransType = New)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted)	

Deleted: April30, 2003

Example 1-1: Buyside-initiated flow withbuyside calculated NetMoney and MiscFees, using Average Price (all AllocAccounts with same AvgPx)

Initiator	→	New Order-Single	Respondent
	←	Execution Report (ExecType = "0" [New]	
	←	Execution Report (ExecType = "F") [Trade] (optional Execution Report (ExecType = "3") [Done for day]	
Allocate			
	→	Allocation Instruction (AllocType=" Calculated")	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted , Block level reject or Account level reject)	

Symbol	B/S	Mkt	**Order Message**			**Execution Rpt Messages**		
			Account	OrdID	ClOrdID	ExecID	LastPx	LastQty
IBM	Buy	N		520	20	300	100.00	3000
						301	100.25	1000
						302	100.00	3000
						303	100.50	2000

Allocation Instruction Msg ↓

Symbol	B/S	Mkt	Order section			***AvgPx***	Repeating fields				Repeating fields	
			ID	OrdID	ClOrdID		ExecID	LastPx	LastQty	***AllocAccount***	AllocQty	Commission
IBM	Buy	N	999	520	20	***100.1389***	300	100.00	3000	***F1***	3000	150
							301	100.25	1000	***F2***	3000	150
							302	100.00	3000	***F3***	3000	150
							303	100.50	2000			

Deleted: April30, 2003

Example 1-2: Buyside-initiated flow withbuyside calculated NetMoney and MiscFees, using Executed Price

Initiator	→	New Order-Single	Respondent
	←	Execution Report (ExecType = "0" [New]	
	←	Execution Report (ExecType = "F") [Trade] (optional Execution Report (ExecType = "3") [Done for day]	
Allocate			
	→	Allocation Instruction (AllocType=" Calculated")	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted, Block level reject or Account level reject)	

Symbol	B/S	Mkt	Order Message			Execution Rpt Messages		
			Account	OrdID	ClOrdID	ExecID	LastPx	LastQty
IBM	Buy	N		520	20	300	100.00	3000
						301	100.25	1000
						302	100.00	3000
						303	100.50	2000

Allocation Instruction Msg

Symbol	B/S	Mkt	Order section			Repeating fields			Repeating fields			
			ID	OrdID	ClOrdID	ExecID	***LastPx***	LastQty	***AllocAccount***	***AllocPrice***	AllocQty	Commission
IBM	Buy	N	999	520	20	300	**100.00**	3000	***F1***	***100.00***	2000	100
						301	**100.25**	1000	***F1***	***100.25***	1000	50
						302	**100.00**	3000	***F2***	***100.00***	2000	100
						303	**100.50**	2000	***F2***	***100.50***	1000	50
									F3	***100.00***	2000	100
									F3	***100.50***	1000	50

Deleted: April30, 2003

Example 2-1: Buyside-initiated flow without buyside calculated NetMoney and MiscFees, using Average Price (all AllocAccounts with same AvgPx)

Initiator	→	New Order-Single	Respondent
	←	Execution Report (ExecType = "0" [New]	
	←	Execution Report (ExecType = "F") [Trade] (optional Execution Report (ExecType = "3") [Done for day]	
Allocate			
	→	Allocation Instruction (AllocType=" Preliminary", AllocAccounts provided without MiscFees or NetMoney)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted, Block level reject or Account level reject)	

Symbol	B/S	Mkt	**Order Message**			**Execution Rpt Messages**		
			Account	OrdID	ClOrdID	ExecID	LastPx	LastQty
HNS.L	Buy	L		520	20	300	3.9809	100000
						301	3.9809	25000

Allocation Instruction Msg ↓

Symbol	B/S	Mkt	Order section			Repeating fields			Repeating fields			
			ID	OrdID	ClOrdID	ExecID	LastPx	LastQty	***AllocAccount***	AllocQty	Commission	Repeating fields (NoMiscFees=2)
HNS.L	Buy	L	999	520	20	300	3.9809	100000				MiscFeeType: MiscFeeAmt
						301	3.9809	25000	***F1***	42200	335.988	5: 830.9699
												6: .25
									F2	82800	652.937	5: 1648.0926
												6: .25

Example 2-2: Buyside-initiated flow with MiscFee computation, using Executed Price

Initiator	→	New Order-Single	Respondent
	←	Execution Report (ExecType = "0" [New]	

Deleted: April30, 2003

	←	Execution Report (ExecType = "F") [Trade] (optional Execution Report (ExecType = "3") [Done for day]	
Allocate			
	→	Allocation Instruction (AllocType=" Preliminary", AllocAccounts provided without MiscFees or NetMoney)	
	←	Allocation Instruction Ack (AllocStatus=Received Not Yet Processed)	
	←	Allocation Instruction Ack (AllocStatus=Accepted, Block level reject or Account level reject)	

Symbol	B/S	Mkt	**Order Message**			**Execution Rpt Messages**		
			Account	OrdID	ClOrdID	ExecID	LastPx	LastQty
1234	Buy	T		520	20	300	1300	3000
						301	1313	1000
						302	1300	3000
						303	1320	2000

Allocation Instruction Msg ↓

Symbol	B/S	Mkt	Order section			Repeating fields			Repeating fields					
			ID	OrdID	ClOrdID	ExecID	***LastPx***	LastQty	***AllocAccount***	***AllocPrice***	AllocQty	Commission	Repeating fields (NoMiscFees=1)	
1234	Buy	T	999	520	20	300	***1300***	3000					MiscFeeType	MiscFeeAmt
						301	***1313***	1000	***F1***	***1300***	2000	25061	9	1253
						302	***1300***	3000	***F1***	***1313***	1000	12656	9	632
						303	***1320***	2000	***F2***	***1300***	2000	25058	9	1252
									F2	***1320***	1000	12722	9	636
									F3	***1300***	2000	25058	9	1252
									F3	***1320***	1000	12722	9	636

Note: This example's values are for a Japanese Domestic Trade, and for actual use, you need to set any other required fields.

Deleted: April30, 2003

Example 3-1: Sellside-initiated flow, single Account, using Average Price

Initiator	→	New Order-Single	Respondent
	←	Execution Report (ExecType = "0" [New]	
	←	Execution Report (ExecType = "F") [Trade] (optional Execution Report (ExecType = "3") [Done for day]	
Allocate			
			Commission/ Fee Calc
	←	Allocation Report (AllocType="Sellside Calculated without Preliminary", optional MiscFees and NetMoney provided by AllocAccount)	
	→	Allocation Report Ack (AllocStatus=Received Not Yet Processed)	
	→	Allocation Report Ack (AllocStatus=Accepted , Block level reject or Account level reject)	

Symbol	B/S	Mkt	**Order Message**			**Execution Rpt Messages**		
			Account	OrdID	ClOrdID	ExecID	LastPx	LastQty
IBM	Buy	N	***F1***	520	20	300	1300	3000
						301	1313	1000
						302	1300	3000
						303	1320	2000

Allocation Report Msg ↓

Symbol	B/S	Mkt	Order section			***AvgPx***	Repeating fields				Repeating fields	
			ID	OrdID	ClOrdID		ExecID	LastPx	LastQty	***AllocAccount***	AllocQty	Commission
IBM	Buy	N	999	520	20	***1305.889***	300	1300	3000	***F1***	9000	113277
							301	1313	1000			
							302	1300	3000			
							303	1320	2000			

Deleted: April30, 2003

Example 3-2: Sellside-initiated flow, single Account, using Executed Price

Initiator	→	New Order-Single	Respondent
	←	Execution Report (ExecType = "0" [New]	
	←	Execution Report (ExecType = "F") [Trade] (optional Execution Report (ExecType = "3") [Done for day]	
Allocate			
			Commission/ Fee Calc
	←	Allocation Report (AllocType="Sellside Calculated without Preliminary", optional MiscFees and NetMoney provided by AllocAccount)	
	→	Allocation Report Ack (AllocStatus=Received Not Yet Processed)	
	→	Allocation Report Ack (AllocStatus=Accepted , Block level reject or Account level reject)	

Symbol	B/S	Mkt	Order Message			Execution Rpt Messages		
			Account	OrdID	ClOrdID	ExecID	LastPx	LastQty
1234	Buy	T	***F1***	520	20	300	1300	3000
						301	1313	1000
						302	1300	3000
						303	1320	2000

Allocation Report Msg ↓

Symbol	B/S	Mkt	Order section			Repeating fields			Repeating fields					
			ID	OrdID	ClOrdID	ExecID	***LastPx***	LastQty	***AllocAccount***	***AllocPrice***	AllocQty	Commission	Repeating fields (NoMiscFees=1)	
1234	Buy	T	999	520	20	300	***1300***	3000					MiscFeeType	MiscFeeAmt
						301	***1313***	1000	***F1***	***1300***	6000	61441	9	3072
						302	***1300***	3000	***F1***	***1313***	1000	10342	9	517
						303	***1320***	2000	***F1***	***1320***	2000	20796	9	1039

Note: This example's values are for a Japanese Domestic Trade, and for actual use, you need to set any other required fields.

Deleted: April30, 2003

CATEGORY: CONFIRMATION

Overview

This section provides a overview on how the FIX protolcol can be used to support the process of Confirmation together with the appropriate responses.

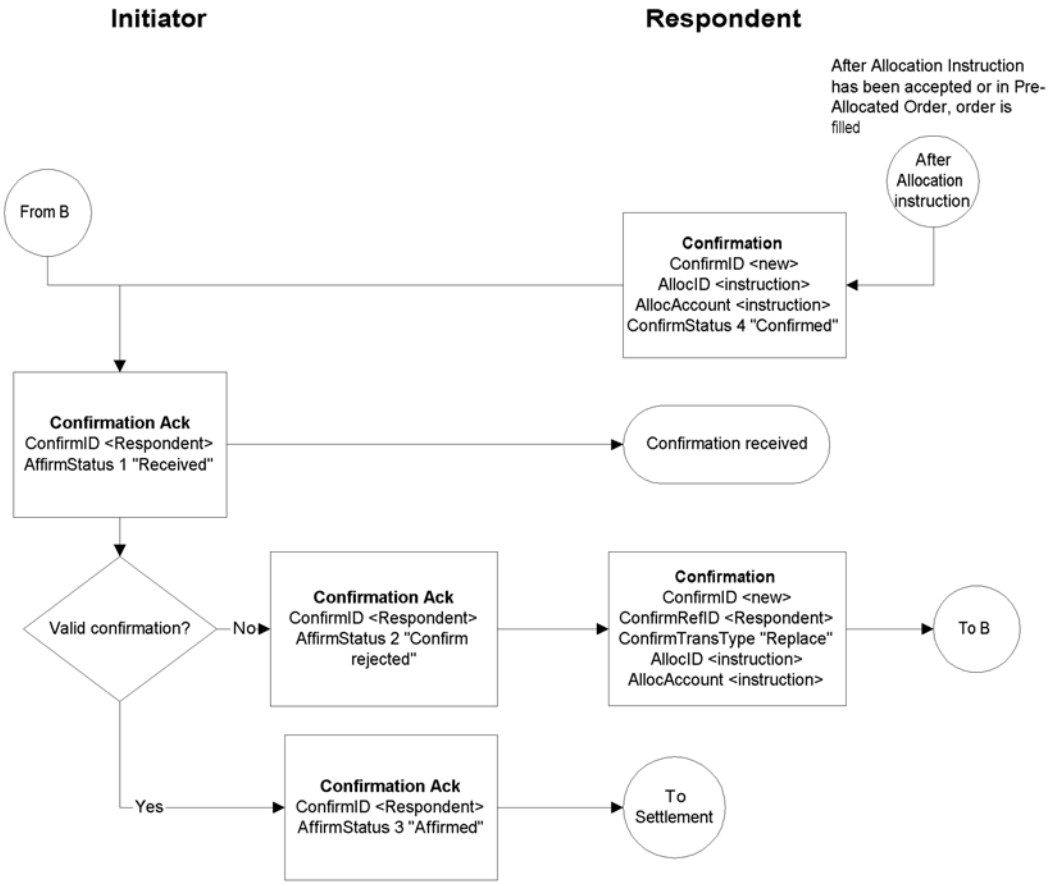
A similar overview is also provided at start of the Category on FIX Allocations. These two overviews provide a summary on how FIX messaging can be used for booking, allocation and confirmation up to the the start of settlement processing.

Further detail and additional optional flows for Confirmation are included in the Example Usage at the end of this category.

Confirmation via FIX

Confirmation processing within FIX takes place at an allocation account level, i.e. a single message for every account. Thus if the Allocation Instruction message was used to split a block into multiple accounts, then multiple FIX Confirmation messages would result. The Confirmation message can also be used as a trade status message in response to a Confirmation Request message.

Confirmation



It is always the Respondent that generates the FIX Confirmation message.

Deleted: April30, 2003

In the Pre-trade allocation scenario the Initiator would send the allocation instructions, after placing the order but before the Execution Report message indicated that the trade is completed, to the Respondent using a separate message - the Allocation Instruction message type. This scenario consists of the following steps:

- Respondent performs the calculation (i.e. net monies, etc.), and generate a FIX Confirmation message for each Allocation/Account within the validated Allocation Instruction.
- The Initiator can reject the validated/calculated confirmation, e.g. due to differences in calculations of net money, gross amounts, etc., for each of the allocated accounts.
- The Respondent can either:
    - Send a Confirmation message of type “cancel” followed by one of type “new”

      or

    - Send a Confirmation message of type “replace”
- Alternatively the Initiator can acknowledge back to the Respondent that the Confirmation is affirmed.
- At this point the message flow can be considered completed and all required information should have been collected and validated in order to proceeed to settlement processing.

The Confirmation message can also be used as a trade status message that allows the Respondent to report to the Initiator the status of each of the allocation or account as they work on it. The Initiator can request a booking status on an allocation or account using the optional Confirmation Request. This request could be raised when a confirmation has not been received for an allocation or account within an Allocation Instruction ("block") message.

Deleted: April30, 2003

Message Specification

Confirmation -

The Confirmation messages are used to provide individual trade level confirmations from the sell side to the buy side. In versions of FIX prior to version 4.4, this role was performed by the allocation message. Unlike the allocation message, the confirmation message operates at an allocation account (trade) level rather than block level, allowing for the affirmation or rejection of individual confirmations.

This message is also used to report back, confirm or exception, the booking status of each allocation instance. When the buy-side, in response, "affirms" with the ConfirmationAck message, the trade is ready to settle.

Because each message reports the details of a single "ticket", Account names, fees, net money, and settlement information are reported using fields designated for single-account trades.

Every Confirmation message has a unique ConfirmID. It is recommended that the sellside system trade reference be used as ConfirmID where possible, in order to enable the ConfirmID to be used as a mutually understood trade reference (e.g. for use in manual conversations regarding specific trades).

The capacity or capacities of the firm executing the order or orders covered by this confirmation is represented in a repeating group. This is to support confirmations covering orders executed under more than one capacity (e.g. a mixture of agency and principal execution). The OrderCapacityQty field (inside this repeating group) gives the quantity executed under each OrderCapacity. The sum of the OrderCapacityQty values must equal the confirmation's AllocQty (field 80).

Confirmation

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AK
664	ConfirmID	Y	Unique ID for this message
772	ConfirmRefID	N	Mandatory if ConfirmTransType is Replace or Cancel
859	ConfirmReqID	N	Only used when this message is used to respond to a confirmation request (to which this ID refers)
666	ConfirmTransType	Y	New, Cancel or Replace
773	ConfirmType	Y	Denotes whether this message represents a confirmation or a trade status message
797	CopyMsgIndicator	N	Denotes whether or not this message represents copy confirmation (or status message) Absence of this field indicates message is not a drop copy.
650	LegalConfirm	N	Denotes whether this message represents the legally binding confirmation Absence of this field indicates message is not a legal confirm.
665	ConfirmStatus	Y	

Deleted: April30, 2003

component block <Parties>			N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required for fixed income Also to be used in associated with ProcessCode for broker of credit (e.g. for directed brokerage trades) Also to be used to specify party-specific regulatory details (e.g. full legal name of contracting legal entity, registered address, regulatory status, any registration details)
73	NoOrders		N	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
→	*11*	*ClOrdID*	N	Order ID assigned by client if order(s) were electronically delivered and executed. If order(s) were manually delivered this field should contain string "MANUAL".Note where an order has undergone one or more cancel/replaces, this should be the ClOrdID of the most recent version of the order Required when NoOrders > 0 and must be the first repeating field in the group.
→	*37*	*OrderID*	N	
→	*198*	*SecondaryOrderID*	N	Can be used to provide order id used by exchange or executing system.
→	*526*	*SecondaryClOrdID*	N	
→	*66*	*ListID*	N	Required for List Orders.
→	*component block <NestedParties2>*		N	Insert here the set of "NestedParties2" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" This is used to identify the executing broker for step in/give in trades
→	*38*	*OrderQty*	N	
→	*799*	*OrderAvgPx*	N	Average price for this order
→	*800*	*OrderBookingQty*	N	Quantity of this order that is being booked out by this message (will be equal to or less than this order's OrderQty) Note that the sum of the OrderBookingQty values in this repeating group must equal the total quantity being allocated (in Quantity (53) field)
70	AllocID		N	Used to refer to an earlier Allocation Instruction.
793	SecondaryAllocID		N	Used to refer to an earlier Allocation Instruction via its secondary identifier
467	IndividualAllocID		N	Used to refer to an allocation account within an earlier Allocation Instruction.
60	TransactTime		Y	Represents the time this message was generated
75	TradeDate		Y	

Deleted: April30, 2003

component block <TrdRegTimestamps>			N	Time of last execution being confirmed by this message
component block <Instrument>			Y	Insert here the set of "Instrument" (symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <InstrumentExtension>			N	Insert here the set of "InstrumentExtension" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>			N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
711	NoUnderlyings		Y	Indicates number of repeating entries. **** Nested Repeating Group follows ****
→	***component block <UnderlyingInstrument>***		N	Insert here the set of "UnderlyingInstrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES
555	NoLegs		Y	Indicates number of repeating entries. **** Nested Repeating Group follows ****
→	***component block <InstrumentLeg>***		N	Insert here the set of "InstrumentLeg" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES
component block <YieldData>			N	If traded on Yield, price must be calculated "to worst" and the <Yield> component block must specify how calculated, redemption date and price (if not par). If traded on Price, the <Yield> component block must specify how calculated – "Worst", and include redemptiondate and price (if not par).
80	AllocQty		Y	The quantity being confirmed by this message (this is at a trade level, not block or order level)
854	QtyType		N	
54	Side		Y	
15	Currency		N	
30	LastMkt		N	
862	NoCapacities		Y	Indicates number of repeating entries. **** Nested Repeating Group follows ****
→	***528***	***OrderCapacity***	Y	Specifies the capacity of the firm executing the order(s)
→	***529***	***OrderRestrictions***	N	
→	***863***	***OrderCapacityQty***	Y	The quantity that was executed under this capacity (e.g. quantity executed as agent, as principal etc.). Sum of OrderCapacityQty values must equal this message's AllocQty.
79	AllocAccount		Y	Account number for the trade being confirmed by this message
661	AllocAcctIDSource		N	
798	AllocAccountType		N	
6	AvgPx		Y	Gross price for the trade being confirmed Always expressed in percent-of-par for Fixed Income
74	AvgPxPrecision		N	Absence of this field indicates that default precision arranged by the broker/institution is to be used
423	PriceType		N	Price type for the AvgPx field

Deleted: April30, 2003

860	AvgParPx	N	
component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
861	ReportedPx	N	Reported price (may be different to AvgPx in the event of a marked-up or marked-down principal trade)
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
81	ProcessCode	N	Used to identify whether the trade was a soft dollar trade, step in/out etc. Broker of credit, where relevant, can be specified using the Parties nested block above.
381	GrossTradeAmt	Y	
157	NumDaysInterest	N	
230	ExDate	N	Optional “next coupon date” for Fixed Income
158	AccruedInterestRate	N	
159	AccruedInterestAmt	N	Required for Fixed Income products that trade with accrued interest
738	InterestAtMaturity	N	Required for Fixed Income products that pay lump sum interest at maturity
920	EndAccruedInterestAmt	N	For repurchase agreements the accrued interest on termination.
921	StartCash	N	For repurchase agreements the start (dirty) cash consideration
922	EndCash	N	For repurchase agreements the end (dirty) cash consideration
238	Concession	N	
237	TotalTakedown	N	
118	NetMoney	Y	
890	MaturityNetMoney	N	Net Money at maturity if Zero Coupon and maturity value is different from par value
119	SettlCurrAmt	N	
120	SettlCurrency	N	
155	SettlCurrFxRate	N	
156	SettlCurrFxRateCalc	N	
63	SettlType	N	
64	SettlDate	N	
component block <SettlInstructionsData>		N	Insert here the set of "SettlInstructionsData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used to communicate settlement instructions for this Confirmation.
component block <CommissionData>		N	

Deleted: April30, 2003

858	SharedCommission		N	Used to identify any commission shared with a third party (e.g. directed brokerage)
component block <Stipulations>			N	
136	NoMiscFees		N	Required if any miscellaneous fees are reported. Indicates number of repeating entries. Repeating group. **** Nested Repeating Group follows ****
→	***137***	***MiscFeeAmt***	N	Required if NoMiscFees > 0
→	***138***	***MiscFeeCurr***	N	
→	***139***	***MiscFeeType***	N	Required if NoMiscFees > 0
→	***891***	***MiscFeeBasis***	N	
	Standard Trailer		Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element Cnfm

Deleted: April30, 2003

Confirmation Ack (aka Affirmation) -

The Confirmation Ack (aka Affirmation) message is used to respond to a Confirmation message.

Confirmation Ack (aka Affirmation)

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AU
664	ConfirmID	Y	
75	TradeDate	Y	
60	TransactTime	Y	Date/Time Allocation Instruction Ack generated
940	AffirmStatus	Y	
774	ConfirmRejReason	N	Required for ConfirmStatus = 1 (rejected)
573	MatchStatus	N	Denotes whether the financial details provided on the Confirmation were successfully matched.
58	Text	N	Can include explanation for AllocRejCode = 7 (other)
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element CnfmAck

Deleted: April30, 2003

Confirmation Request

The Confirmation Request message is used to request a Confirmation message.

Confirmation Request

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = BH
859	ConfirmReqID	Y	Unique identifier for this message
773	ConfirmType	Y	Denotes whether this message is being used to request a confirmation or a trade status message
73	NoOrders	N	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
→	***11*** ***ClOrdID***	N	Order ID assigned by client if order(s) were electronically delivered and executed. If order(s) were manually delivered this field should contain string "MANUAL".Note where an order has undergone one or more cancel/replaces, this should be the ClOrdID of the most recent version of the order Required when NoOrders > 0 and must be the first repeating field in the group.
→	***37*** ***OrderID***	N	
→	***198*** ***SecondaryOrderID***	N	Can be used to provide order id used by exchange or executing system.
→	***526*** ***SecondaryClOrdID***	N	
→	***66*** ***ListID***	N	Required for List Orders.
→	***component block <NestedParties2>***	N	Insert here the set of "NestedParties2" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" This is used to identify the executing broker for step in/give in trades
→	***38*** ***OrderQty***	N	
→	***799*** ***OrderAvgPx***	N	Average price for this order
→	***800*** ***OrderBookingQty***	N	Quantity of this order that is being booked out by this message (will be equal to or less than this order's OrderQty) Note that the sum of the OrderBookingQty values in this repeating group must equal the total quantity being allocated (in Quantity (53) field)
70	AllocID	N	Used to refer to an earlier Allocation Instruction.
793	SecondaryAllocID	N	Used to refer to an earlier Allocation Instruction via its secondary identifier
467	IndividualAllocID	N	Used to refer to an allocation account within an earlier Allocation Instruction.
60	TransactTime	Y	Represents the time this message was generated

Deleted: April30, 2003

79	AllocAccount	N	Account number for the trade being confirmed by this message
661	AllocAcctIDSource	N	
798	AllocAccountType	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element CnfmReq

Example usage of Confirmations

The Confirmation message can be used in three ways:

1. As an electronic trade confirmation message (which requires affirmation or rejection from the recipient).
2. As an electronic copy of a confirmation to be sent to a third party (which does not require affirmation or rejection).
3. As a status message, to provide information regarding the state of an allocation level trade.

In all three cases, the final (successful) status of the Confirmation is "Affirmed" which can be taken to mean that the trade is ready to settle.

Affirmed Confirmation

Model 1 – Electronic Trade Confirmation Message

Initiator	←	Confirmation, (ConfirmType = "2" [Confirm], CopyMsgIndicator = "N", ConfirmTransType = "New", ConfirmStatus = "Confirmed"	Respondent
	→	Confirmation Ack (AffirmStatus = "Received")	
	→	Confirmation Ack (AffirmStatus = "Affirmed"	

Model 2 – Copy Confirmation Message

Initiator or 3rd party	←	Confirmation, (ConfirmType = "2" [Confirm], CopyMsgIndicator = "Y", ConfirmTransType = "New", ConfirmStatus = "Confirmed"	Respondent
	→	Confirmation Ack (AffirmStatus = "Received")	

Where a copy confirm is to be sent to another interested third party (or even as a copy to the buyside), and the buyside is using Model 1 for electronic trade confirmation, the copy confirm should not be sent until the main confirm has been affirmed. In other words, the Model 2 flow should simply follow on from the end of the Model 1 flow. Note that the recipient of the copy confirm does not have the power to affirm or reject the message for business reasons (though a more technical level rejection is possible e.g. in the event of system failure and should read to mean message transmission/processing failure rather than rejection of content).

Model 3 – Trade Status Message

Deleted: April30, 2003

Initiator	←	Confirmation, (ConfirmType = "1" [Status], ConfirmTransType = "New", ConfirmStatus = "Confirmed", "Mismatched account", "Missing SSI" etc.	Respondent
	→	Confirmation Ack (AffirmStatus = "Received")	

This flow is used to report back, affirm or exception the booking status of each trade. A typical example of this flow would be where an order had been booked out and allocated successfully, but on attempting to enrich the trades with details required to produce a confirmation, some key information (e.g. settlement instructions) may be missing or incomplete. Should the sellside wish to notify the buyside of this electronically, this is the flow to use.

In all three cases, the sellside can cancel or replace the Confirmation message using ConfirmTransType of "Cancel" or "Replace" as appropriate.

Usage of the Confirmation Request Message

The Confirmation message can be used to request a specific confirmation message based on its AllocID and AllocAccount details.

Initiator			Respondent
	→	Confirmation Request	
	←	Confirmation, (ConfirmTransType = "New", ConfirmStatus = "Confirmed", ConfirmReqID = that of Confirmation Request message)	
	→	Confirmation Ack (AffirmStatus = "Received")	
	→	Confirmation Ack (AffirmStatus = "Affirmed"	

Rejected Confirmations

If the Confirmation is rejected by the buyside, The sellside can respond by either:

- sending a “cancel” for the original followed by a “new”
  or
- sending a replace message.

Example flow using a "Cancel".

Initiator			Respondent
	←	Confirmation, (ConfirmType = "2" [Confirm], CopyMsgIndicator = "N", ConfirmTransType = "New", ConfirmStatus = "Confirmed"	
	→	Confirmation Ack (AffirmStatus = "Received")	
OR	→	Confirmation Ack (AffirmedStatus = "Confirm Rejected")	
		Cancelling the original Allocation Instruction and submitting a new one	
	←	Confirmation, (ConfirmType = "2" [Confirm], CopyMsgIndicator = "N", ConfirmTransType = "Cancel", ConfirmStatus = "Confirmed"	
	←	Confirmation, (ConfirmType = "2" [Confirm], CopyMsgIndicator = "N", ConfirmTransType = "New", ConfirmStatus = "Confirmed"	
	→	Confirmation Ack (AffirmedStatus = "Received")	
OR	→	Confirmation Ack (AffirmedStatus = "Confirm Rejected")	

Deleted: April30, 2003

Example flow using a "Replace" and "New"

Initiator			Respondent
	←	Confirmation, (ConfirmType = "2" [Confirm], CopyMsgIndicator = "N", ConfirmTransType = "New", ConfirmStatus = "Confirmed"	
	→	Confirmation Ack (AffirmedStatus = "Received")	
OR	→	Confirmation Ack (AffirmedStatus = "Confirm Rejected")	
		The corrected confirmation details are communicated by using a 'replace'	
	←	Confirmation, (ConfirmType = "2" [Confirm], CopyMsgIndicator = "N", ConfirmTransType = "Replace", ConfirmStatus = "Confirmed"	
	→	Confirmation Ack (AffirmStatus = "Received")	
OR	→	Confirmation Ack (AffirmStatus = "Confirm Rejected")	

Deleted: April30, 2003

CATEGORY: SETTLEMENT INSTRUCTIONS

Overview - Settlement Instructions

Settlement Instructions -

The Settlement Instructions message provides the broker's, the institution's, or the intermediary's instructions for trade settlement. This message has been designed so that it can be sent from the broker to the institution, from the institution to the broker, or from either to an independent "standing instructions" database or matching system or, for CIV, from an intermediary to a fund manager.

Deleted: The SettlInstSource field indicates if the settlement instructions are the broker's, the institution's, or the intermediary's.

The Settlement Instructions message can be used in one of three modes (SettlInstMode):

1) To provide "standing instructions" for the settlement of trades occurring in the future. The message could either be sent in an 'unsolicited' fashion (i.e. a 'push'-style update from one firm to that firm's counterparties) or in response to a Settlement Instruction Request message. In either of these scenarios, this message can provide multiple settlement instructions.

2) To reject a Settlement Instruction Request message (e.g. unable to process request, no matching settlement instructions found).

3) To provide settlement instructions for a specific Order with a single account either as overriding or standing instructions to support matching. The ClOrdID field should be used to link the settlement instructions to the corresponding Order message.

See VOLUME 7 - "PRODUCT: COLLECTIVE INVESTMENT VEHICLES"

The Settlement Instruction detail can be either explicitly specified (via the SettlInstructionsData component block) or can exist within an independent standing instructions database and can be referenced via the StandInstDbType, StandInstDbName, and StandInstDbID fields. See Volume 6 – Appendix 6-H for further details regarding the construction and formatting of settlement instruction details.

Settlement Instructions

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = T
777	SettlInstMsgID	Y	Unique identifier for this message
791	SettlInstReqID	N	Only used when this message is used to respond to a settlement instruction request (to which this ID refers)
160	SettlInstMode	Y	1=Standing Instructions, ~~2=Specific Allocation Account Overriding, 3=Specific Allocation Account Standing~~, 4=Specific Order, 5=Reject SSI request
792	SettlInstReqRejCode	N	Required for SettlInstMode = 5. Used to provide reason for rejecting a Settlement Instruction Request message.
58	Text	N	Can be used to provide any additional rejection text where rejecting a Settlement Instruction Request message.
354	EncodedTextLen	N	
355	EncodedText	N	
~~165~~	~~SettlInstSource~~	~~N~~	~~1=Broker's Settlement Instructions, 2=Institution's Settlement Instructions , 3=Investor~~ ~~Required except where SettlInstMode is 5=Reject SSI request~~

Formatted

Deleted: April30, 2003

11	ClOrdID		N	Required for SettlInstMode=4.
60	TransactTime		Y	Date/time this message was generated
778	NoSettlInst		N	Required except where SettlInstMode is 5=Reject SSI request
→	***162***	***SettlInstID***	N	Unique ID for this settlement instruction. Required except where SettlInstMode is 5=Reject SSI request
→	***163***	***SettlInstTransType***	N	New, Replace, Cancel or Restate Required except where SettlInstMode is 5=Reject SSI request
→	***214***	***SettlInstRefID***	N	Required where SettlInstTransType is Cancel or Replace
→	***component block <Parties>***		N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used here for settlement location. Also used for executing broker for CIV settlement instructions
→	***54***	***Side***	N	Can be used for SettleInstMode 1 if SSIs are being provided for a particular side.
→	***460***	***Product***	N	Can be used for SettleInstMode 1 if SSIs are being provided for a particular product.
→	***167***	***SecurityType***	N	Can be used for SettleInstMode 1 if SSIs are being provided for a particular security type (as alternative to CFICode).
→	***461***	***CFICode***	N	Can be used for SettleInstMode 1 if SSIs are being provided for a particular security type (as identified by CFI code).
→	***168***	***EffectiveTime***	N	Effective (start) date/time for this settlement instruction. Required except where SettlInstMode is 5=Reject SSI request
→	***126***	***ExpireTime***	N	Termination date/time for this settlement instruction.
→	***779***	***LastUpdateTime***	N	Date/time this settlement instruction was last updated (or created if not updated since creation). Required except where SettlInstMode is 5=Reject SSI request
→	***Component block <SettlInstructionsData>***		N	Insert here the set of "SettlInstructionsData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
→	***492***	***PaymentMethod***	N	For use with CIV settlement instructions
→	***476***	***PaymentRef***	N	For use with CIV settlement instructions
→	***488***	***CardHolderName***	N	For use with CIV settlement instructions
→	***489***	***CardNumber***	N	For use with CIV settlement instructions
→	***503***	***CardStartDate***	N	For use with CIV settlement instructions
→	***490***	***CardExpDate***	N	For use with CIV settlement instructions
→	***491***	***CardIssNum***	N	For use with CIV settlement instructions
→	***504***	***PaymentDate***	N	For use with CIV settlement instructions
→	***505***	***PaymentRemitterID***	N	For use with CIV settlement instructions
	Standard Trailer		Y	

Deleted: April30, 2003

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element SettlInstrctns

Deleted: April30, 2003

Settlement Instruction Request -

The Settlement Instruction Request message is used to request standing settlement instructions from another party. This could be:

- A buyside firm requesting standing instructions from a sellside firm.
- A sellside firm requesting standing instructions from a buyside firm.
- A sellside or buyside firm requesting standing instructions from a third party central static data database.
- A third party central static data database requesting standing instructions from a sellside or buyside firm.

Settlement instructions can be requested for any combination of the following parameters (in addition to the party whose instructions are being requested):

- AllocAccount
- Country (of settlement)
- Side
- SecurityType (and/or CFI code)
- SettlDeliveryType (i.e. DVP vs. FOP)
- EffectiveTime (i.e. all instructions valid at any time from this date/time)
- Expiry Time (i.e. all instructions valid until this date/time)
- Last update time (i.e. all instructions created or updated since this date/time)

Alternatively, settlement instructions can be queried by reference to a database of standing instructions using the identifiers of that database as follows:

- Database id
- Database name
- Id of the settlement instructions on this database

The response to such a request should be a Settlement Instruction message with SettlInstTransType "New" containing all SSIs meeting the criteria specified in the Settlement Instruction request. If the request cannot be processed, the request should be rejected with a Settlement Instruction message with SettlInstTransType "Request rejected". Similarly, if the request returns no data, the request should be rejected with a Settlement Instruction message with SettlInstTransType "No matching data found".

Settlement Instruction Request

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AV
791	SettlInstReqID	Y	Unique message ID
60	TransactTime	Y	Date/Time this request message was generated
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used here for party whose instructions this message is requesting and (optionally) for settlement location Not required if database identifiers are being used to request settlement instructions. Required otherwise.

Deleted: April30, 2003

79	AllocAccount	N	Should not be populated if StandInstDbType is populated
661	AllocAcctIDSource	N	Required if AllocAccount populated Should not be populated if StandInstDbType is populated
54	Side	N	Should not be populated if StandInstDbType is populated
460	Product	N	Should not be populated if StandInstDbType is populated
167	SecurityType	N	Should not be populated if StandInstDbType is populated
461	CFICode	N	Should not be populated if StandInstDbType is populated
168	EffectiveTime	N	Should not be populated if StandInstDbType is populated
126	ExpireTime	N	Should not be populated if StandInstDbType is populated
779	LastUpdateTime	N	Should not be populated if StandInstDbType is populated
169	StandInstDbType	N	Should not be populated if any of AllocAccount through to LastUpdateTime are populated
170	StandInstDbName	N	Should not be populated if any of AllocAccount through to LastUpdateTime are populated
171	StandInstDbID	N	The identifier of the standing instructions within the database specified in StandInstDbType Required if StandInstDbType populated Should not be populated if any of AllocAccount through to LastUpdateTime are populated
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element SettlInstrctnReq

Deleted: April30, 2003

CATEGORY: TRADE CAPTURE ("STREETSIDE") REPORTING

Overview:

Trade Capture Reporting allows sell-side firms (broker, exchange, ECN) to provide timely reporting of completed trades to an external entity not involved in the execution of the trade. For example, in the United States sell-side firms report completed trades to the DTC (Depository Trust Corporation) for the purpose of matching, trade guarantee, delivery, netting, etc. As settlement cycles reduce, such communication must be closer to real-time vs. an end-of-the day batch process. The Trade Capture Report and Trade Capture Report Request messages have been designed to facilitate such communication.

Trade Capture Reporting has been expanded to include support for two party (sell side - buy side) and three party (sell side - exchange/clearing house/VMU - buy side) communication.

Support for matched trades, unmatched trades, transfer, block trades, and exchange for physical (EFP) trades are supported.

Trade Capture Report Request

The Trade Capture Report Request can be used to:

- Request one or more trade capture reports based upon selection criteria provided on the trade capture report request
- Subscribe for trade capture reports based upon selection criteria provided on the trade capture report request.

The following criteria can be specified on the Trade Capture Report Request:

- All trades matching specified trade identification: TradeReportID, SecondaryTradeReportID
- All trades matching specified trade types: TrdType, TrdSubType, TransferReason, SecondaryTrdType, TradeLinkID
- All trades matching the order identification information: OrderId, ClOrdID, ExecID
- Trades that have specified MatchStatus
- All trades for the party defined in the component block <Parties>
  - This can be a trader id, firm, broker id, clearing firm
- All trades for a specific instrument, specified using the component block <Instrument>, the component block <UnderlyingInstrument>, and/or the component block <InstrumentLeg>.
- All unreported trades – Executions that have not been sent
- All unmatched trades – Trades that have not been matched
- All trades matching specific date and trading session criteria
- Trades entered via a specific TradeInputSource
- Trades entered via a specific TradeInputDevice
- All Advisories

Each field in the Trade Capture Report Request (other than TradeRequestID and SubscriptionRequestType) identify filters - trade reports that satisfy all Specified filters will be returned. Note that the filters are combined using an implied "and" - a trade report must satisfy every specified filter to be returned.

The optional date or time range-specific filter criteria (within NoDates repeating group) can be used in one of two modes:

- "Since" a time period. NoDates=1 with first TradeDate (and optional TransactTime) indicating the "since" (greater than or equal to operation) point in time.

Deleted: April30, 2003

- "Between" time periods. NoDates=2 with first TradeDate (and optional TransactTime) indicating the "beginning" (greater than or equal to operation) point in time and the second TradeDate (and optional TransactTime) indicating the "ending" (less than or equal to operation) point in time.

Trade Capture Report messages are the normal return type to a Trade Capture Report Request.

The response to a Trade Capture Report Request can be:

- One or more Trade Capture Reports
- A Trade Capture Report Request Ack followed by one or more Trade Capture Reports in two specific cases:
  - When the Trade Capture Reports are being delivered out of band (such as a file transfer),
  - When there is a processing delay between the time of the request and when the reports will be sent (for instance in a distributed trading environment where trades are distributed across multiple trading systems).
- A Trade Capture Report Ack only
- When no trades are found that match the selection criteria specified on the Trade Capture Report Request
- When the Trade Capture Report Request was deemed invalid for business reasons by the counterparty

Trade Capture Report Request

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AD
568	TradeRequestID	Y	Identifier for the trade request
569	TradeRequestType	Y	
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default (snapshot only - no subscription)
571	TradeReportID	N	To request a specific trade report
818	SecondaryTradeReportID	N	To request a specific trade report
17	ExecID	N	
150	ExecType	N	To requst all trades of a specific execution type
37	OrderID	N	
11	ClOrdID	N	
573	MatchStatus	N	
828	TrdType	N	To request all trades of a specific trade type
829	TrdSubType	N	To request all trades of a specific trade sub type
830	TransferReason	N	To request all trades for a specific transfer reason
855	SecondaryTrdType	N	To request all trades of a specific trade sub type
820	TradeLinkID	N	To request all trades of a specific trade link id
880	TrdMatchID	N	To request a trade matching a specific TrdMatchID

Deleted: April30, 2003

component block <Parties>			N	Used to specify the parties for the trades to be returned (clearing firm, execution broker, trader id, etc.) ExecutingBroker ClearingFirm ContraBroker ContraClearingFirm SettlementLocation - depository, CSD, or other settlement party ExecutingTrader InitiatingTrader OrderOriginator
component block <Instrument>			N	Insert here the set of "Instrument" (symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <InstrumentExtension>			N	Insert here the set of "InstrumentExtension" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>			N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
711	NoUnderlyings		N	Indicates number of repeating entries. **** Nested Repeating Group follows ****
→	***component block <UnderlyingInstrument>***		N	Required if NoUnderlyings > 0 Insert here the set of "UnderlyingInstrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES
555	NoLegs		N	Indicates number of repeating entries. **** Nested Repeating Group follows ****
→	***component block <InstrumentLeg>***		N	Required if NoLegs > 0 Insert here the set of "InstrumentLeg" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES
580	NoDates		N	Number of date ranges provided (must be 1 or 2 if specified)
→	***75***	***TradeDate***	N	Used when reporting other than current day trades. Conditionally required if NoDates > 0
→	***60***	***TransactTime***	N	To request trades for a specific time.
715	ClearingBusinessDate		N	To request trades for a specific clearing business date.
336	TradingSessionID		N	To request trades for a specific trading session.
625	TradingSessionSubID		N	To request trades for a specific trading session.
943	TimeBracket		N	To request trades within a specific time bracket.
54	Side		N	To request trades for a specific side of a trade.
442	MultiLegReportingType		N	Used to indicate if trades are to be returned for the individual legs of a multileg instrument or for the overall instrument.
578	TradeInputSource		N	To requests trades that were submitted from a specific trade input source.
579	TradeInputDevice		N	To request trades that were submitted from a specific trade input device.
725	ResponseTransportType		N	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.

Deleted: April30, 2003

726	ResponseDestination	N	URI destination name. Used if ResponseTransportType is out-of-band.
58	Text	N	Used to match specific values within Text fields
354	EncodedTextLen	N	
355	EncodedText	N	
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element TrdCaptRptReq

Deleted: s

Deleted: 578

Deleted: TradeInputSource

Deleted: N

Deleted: 579

Deleted: TradeInputDevice

Deleted: N

Deleted: April30, 2003

Trade Capture Report Request Ack

The Trade Capture Request Ack message is used to:

- Provide an acknowledgement to a Trade Capture Report Request in the case where the Trade Capture Report Request is used to specify a subscription or delivery of reports via an out-of-band ResponseTransmissionMethod.
- Provide an acknowledgement to a Trade Capture Report Request in the case when the return of the Trade Capture Reports matching that request will be delayed or delivered asynchronously. This is useful in distributed trading system environments.
- Indicate that no trades were found that matched the selection criteria specified on the Trade Capture Report Request
- The Trade Capture Request was invalid for some business reason, such as request is not authorized, invalid or unknown instrument, party, trading session, etc.

NOTE: A Trade Capture Report Request Ack is not required if one or more Trade Capture Reports will be returned in-band immediately.

Trade Capture Report Request Ack

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AQ
568	TradeRequestID	Y	Identifier for the trade request
569	TradeRequestType	Y	
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
748	TotNumTradeReports	N	Number of trade reports returned
749	TradeRequestResult	Y	Result of Trade Request
750	TradeRequestStatus	Y	Status of Trade Request
component block <Instrument>		Y	Insert here the set of "Instrument" (symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
711	NoUnderlyings	N	
→	***component block <UnderlyingInstrument>***	**N**	Required when NoUnderlyings > 0
555	NoLegs	N	Number of legs NoLegs > 0 identifies a Multi-leg Execution
→	***component block <InstrumentLeg>***	N	Must be provided if NoLegs > 0
442	MultiLegReportingType	N	Specify type of multileg reporting to be returned.
725	ResponseTransportType	N	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
726	ResponseDestination	N	URI destination name. Used if ResponseTransportType is out-of-band.

Deleted: ResponseTransmissionMethod

Deleted: April30, 2003

58	Text	N	May be used by the executing market to record any execution Details that are particular to that market
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element TrdCaptRptReqAck

Deleted: ¶

Deleted: April30, 2003

Trade Capture Report

The Trade Capture Report message can be:

- Used to report trades between counterparties.
- Used to report trades to a trade matching system
- Can be sent unsolicited between counterparties.
- Sent as a reply to a Trade Capture Report Request.
- Can be used to report unmatched and matched trades.

Trade Capture Report

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Unique identifier for the Trade Capture Report
487	TradeReportTransType	N	Identifies Trade Report message transaction type.
856	TradeReportType	N	
568	TradeRequestID	N	Request ID if the Trade Capture Report is in response to a Trade Capture Report Request
828	TrdType	N	
829	TrdSubType	N	
855	SecondaryTrdType	N	
830	TransferReason	N	
150	ExecType	N	Type of Execution being reported: Uses subset of ExecType for Trade Capture Reports
748	TotNumTradeReports	N	Number of trade reports returned - if this report is part of a response to a Trade Capture Report Request
912	LastRptRequested	N	Indicates if this is the last report in the response to a Trade Capture Report Request
325	UnsolicitedIndicator	N	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
572	TradeReportRefID	N	The TradeReportID that is being referenced for some action, such as correction or cancelation
881	SecondaryTradeReportRefID	N	
818	SecondaryTradeReportID	N	
820	TradeLinkID	N	Used to associate a group of trades together. Useful for average price calculations.
880	TrdMatchID	N	
17	ExecID	N	Exchanged assigned Execution ID (Trade Identifier)
39	OrdStatus	N	Status of order as of this trade report

Deleted: April30, 2003

527	SecondaryExecID	N	
378	ExecRestatementReason	N	Reason for restatement
570	PreviouslyReported	Y	Indicates if the trade capture report was previously reported to the counterparty
423	PriceType	N	Can be used to indicate cabinet trade pricing
component block <Instrument>		Y	Insert here the set of "Instrument" (symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <OrderQtyData>		N	Insert here the set of "OrderQtyData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Note: OrderQty field is required unless rejecting or an order ack for a CashOrderQty or PercentOrder.
854	QtyType	N	
component block <YieldData>		N	Insert here the set of "YieldData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
711	NoUnderlyings	N	
→	***component block <UnderlyingInstrument>***	**N**	Required when NoUnderlyings > 0
822	UnderlyingTradingSessionID	N	
823	UnderlyingTradingSessionSubID	N	
32	LastQty	Y	Trade Quantity.
31	LastPx	Y	Trade Price.
669	LastParPx	N	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx is expressed in Yield, Spread, Discount or any other price type that is not percent-of-par.
194	LastSpotRate	N	Applicable for F/X orders
195	LastForwardPoints	N	Applicable for F/X orders
30	LastMkt	N	
75	TradeDate	Y	Used when reporting other than current day trades.
715	ClearingBusinessDate	N	
6	AvgPx	N	Average Price - if present then the LastPx will contain the original price on the execution
component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
819	AvgPxIndicator	N	Average Pricing indicator

Deleted: April30, 2003

component block <PositionAmountData>			N	Used to report mark to market and residual amount
442	MultiLegReportingType		N	Type of report if multileg instrument. Provided to support a scenario for trades of multileg instruments between two parties.
824	TradeLegRefID		N	Reference to the leg of a multileg instrument to which this trade refers Used when MultiLegReportingType = 2 (Single Leg of a Multileg security)
555	NoLegs		N	Number of legs Identifies a Multi-leg Execution if present and non-zero.
→	***component block <InstrumentLeg>***		N	Must be provided if Number of legs > 0
→	***687***	***LegQty***	N	
→	***690***	***LegSwapType***	N	Instead of LegQty – requests that the sellside calculate LegQty based on opposite Leg
→	***component block <LegStipulations>***		N	
→	***564***	***LegPositionEffect***	N	Provide if the PositionEffect for the leg is different from that specified for the overall multileg security
→	***565***	***LegCoveredOrUncovered***	N	Provide if the CoveredOrUncovered for the leg is different from that specified for the overall multileg security.
→	***component block <NestedParties>***		N	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used for NestedPartyRole=Leg Clearing Firm/Account, Leg Account/Account Type
→	***654***	***LegRefID***	N	Used to identify a specific leg.
→	***566***	***LegPrice***	N	Provide only if a Price is required for a specific leg. Used for anchoring the overall multileg security price to a specific leg Price.
→	***587***	***LegSettlType***	N	
→	***588***	***LegSettlDate***	N	Takes precedence over LegSettlmntTyp value and conditionally required/omitted for specific LegSettlType values.
→	***637***	***LegLastPx***	N	Used to report the execution price assigned to the leg of the multileg instrument
60	TransactTime		Y	Time the transaction represented by this Trade Capture Report occurred
component block <TrdRegTimestamps>			N	
63	SettlType		N	
64	SettlDate		N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.

Deleted: April30, 2003

573	MatchStatus		N	
574	MatchType		N	
552	NoSides		Y	Number of sides
→	***54***	***Side***	Y	
→	***37***	***OrderID***	Y	OrderID is required to be unique for each chain of orders.
→	***198***	***SecondaryOrderID***	N	Can be used to provide order id used by exchange or executing system.
→	***11***	***ClOrdID***	N	Required for executions against electronically submitted orders which were assigned an ID by the institution or intermediary. Not required for orders manually entered by the broker or fund manager (for CIV orders).
→	***526***	***SecondaryClOrdID***	N	Can be used to provide secondary client order identifiers associated with this trade.
→	***66***	***ListID***	N	
→	***component block <Parties>***		N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Range of values on report:
→	***1***	***Account***	N	Required for executions against electronically submitted orders *which were assigned an account by the institution or intermediary*
→	***660***	***AcctIDSource***	N	
→	***581***	***AccountType***	N	Specifies type of account
→	***81***	***ProcessCode***	N	Used to specify Step-out trades
→	***575***	***OddLot***	N	
→	***576***	***NoClearingInstructions***	N	
→	→	***577*** ***ClearingInstruction***	N	
→	***635***	***ClearingFeeIndicator***	N	
→	***578***	***TradeInputSource***	N	
→	***579***	***TradeInputDevice***	N	
→	***821***	***OrderInputDevice***	N	
→	***15***	***Currency***	N	
→	***376***	***ComplianceID***	N	
→	***377***	***SolicitedFlag***	N	
→	***528***	***OrderCapacity***	N	The capacity of the participant for this trade (principal or agent for example).
→	***529***	***OrderRestrictions***	N	Restrictions associated with the participant and their capacity for this trade.
→	***582***	***CustOrderCapacity***	N	The customer capacity for this trade

Deleted: April30, 2003

→	*40*	***OrdType***	N	Order type from the order associated with the trade
→	*18*	***ExecInst***	N	Execution Instruction from the order associated with the trade
→	*483*	***TransBkdTime***	N	A date and time stamp to indicate when this order was booked. For Equities, this is the time at which an order was received by an Exchange or Marketplace. For CIV, this is the time that a Fund Manager booked an order for execution at the next valuation point.
→	*336*	***TradingSessionID***	N	
→	*625*	***TradingSessionSubID***	N	
→	*943*	***TimeBracket***	N	
→	***Component block <CommissionData>***		N	Insert here the set of "CommissionData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Note: On a fill/partial fill messages, it represents value for that fill/partial fill, on ExecType=Calculated, it represents cumulative value for the order. Monetary commission values are expressed in the currency reflected by the Currency field.
→	*381*	***GrossTradeAmt***	N	
→	*157*	***NumDaysInterest***	N	
→	*230*	***ExDate***	N	
→	*158*	***AccruedInterestRate***	N	
→	*159*	***AccruedInterestAmt***	N	
→	*738*	***InterestAtMaturity***	N	
→	*920*	***EndAccruedInterestAmt***	N	For repurchase agreements the accrued interest on termination.
→	*921*	***StartCash***	N	For repurchase agreements the start (dirty) cash consideration
→	*922*	***EndCash***	N	For repurchase agreements the end (dirty) cash consideration
→	*238*	***Concession***	N	
→	*237*	***TotalTakedown***	N	
→	*118*	***NetMoney***	N	Note: On a fill/partial fill messages, it represents value for that fill/partial fill, on ExecType=Calculated, it represents cumulative value for the order. Value expressed in the currency reflected by the Currency field.
→	*119*	***SettlCurrAmt***	N	Used to report results of forex accommodation trade
→	*120*	***SettlCurrency***	N	Used to report results of forex accommodation trade
→	*155*	***SettlCurrFxRate***	N	Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency
→	*156*	***SettlCurrFxRateCalc***	N	Specifies whether the SettlCurrFxRate should be multiplied or divided
→	*77*	***PositionEffect***	N	For use in derivatives omnibus accounting
→	*58*	***Text***	N	May be used by the executing market to record any execution Details that are particular to that market

Deleted: April30, 2003

→	*354*	***EncodedTextLen***		N	Must be set if EncodedText field is specified and must immediately precede it.
→	*355*	***EncodedText***		N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
→	*752*	***SideMultiLegReportingType***		N	Default is a single security if not specified. Provided to support the scenario where a single leg instrument trades against an individual leg of a multileg instrument.
→	*518*	***NoContAmts***		N	Number of contract details in this message **** Nested Repeating Group follows ****
→	→	*519*	***ContAmtType***	N	Must be first field in the repeating group.
→	→	*520*	***ContAmtValue***	N	
→	→	*521*	***ContAmtCurr***	N	
→	component block <Stipulations>			N	
→	*136*	***NoMiscFees***		N	Required if any miscellaneous fees are reported. Indicates number of repeating entries **** Nested Repeating Group follows ****
→	→	*137*	***MiscFeeAmt***	N	Required if NoMiscFees > 0
→	→	*138*	***MiscFeeCurr***	N	
→	→	*139*	***MiscFeeType***	N	Required if NoMiscFees > 0
→	→	*891*	***MiscFeeBasis***	N	
→	*825*	***ExchangeRule***		N	Used to report any exchange rules that apply to this trade.
→	*826*	***TradeAllocIndicator***		N	Identifies if the trade is to be allocated
→	*591*	***PreallocMethod***		N	
→	*70*	***AllocID***		N	Used to assign an ID to the block of preallocations
→	*78*	***NoAllocs***		N	Number of repeating groups for trade allocation
→	→	*79*	***AllocAccount***	N	Required if NoAllocs > 0. Must be first field in repeating group.
→	→	*661*	***AllocAcctIDSource***	N	
→	→	*736*	***AllocSettlCurrency***	N	
→	→	*467*	***IndividualAllocID***	N	
→	→	***Component block <NestedParties2>***		N	Insert here the set of "NestedParties2" (firm identification "nested" within additional repeating group) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
→	→	*80*	***AllocQty***	N	
797	CopyMsgIndicator			N	Indicates drop copy.

Deleted:

Deleted: ¶

Deleted: April30, 2003

852	PublishTrdIndicator	N	
853	ShortSaleReason	N	
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element TrdCaptRpt

Deleted: April30, 2003

Trade Capture Report Ack

The Trade Capture Report Ack message can be:

- Used to acknowledge trade capture reports received from a counterparty
- Used to reject a trade capture report received from a counterparty

Trade Capture Report Ack

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AR
571	TradeReportID	Y	Unique identifier for the Trade Capture Report
487	TradeReportTransType	N	Identifies Trade Report message transaction type.
856	TradeReportType	N	Indicates action to take on trade
828	TrdType	N	
829	TrdSubType	N	
855	SecondaryTrdType	N	
830	TransferReason	N	
150	ExecType	Y	Type of Execution being reported: Uses subset of ExecType for Trade Capture Reports
572	TradeReportRefID	N	The TradeReportID that is being referenced for some action, such as correction or cancelation
881	SecondaryTradeReportRefID	N	The SecondaryTradeReportID that is being referenced for some action, such as correction or cancelation
939	TrdRptStatus	N	Status of Trade Report
751	TradeReportRejectReason	N	Reason for Rejection of Trade Report
818	SecondaryTradeReportID	N	
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
820	TradeLinkID	N	Used to associate a group of trades together. Useful for average price calculations.
880	TrdMatchID	N	
17	ExecID	N	Exchanged assigned Execution ID (Trade Identifier)
527	SecondaryExecID	N	
component block <Instrument>		Y	Insert here the set of "Instrument" (symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
60	TransactTime	N	Time ACK was issued by matching system, trading system or counterparty
component block <TrdRegTimestamps>		N	

Deleted: April30, 2003

725	ResponseTransportType		N	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
726	ResponseDestination		N	URI destination name. Used if ResponseTransportType is out-of-band.
58	Text		N	May be used by the executing market to record any execution Details that are particular to that market
354	EncodedTextLen		N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText		N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
555	NoLegs		N	Number of legs Identifies a Multi-leg Execution if present and non-zero.
→	***component block <InstrumentLeg>***		N	Must be provided if Number of legs > 0
→	***687***	***LegQty***	N	
→	***690***	***LegSwapType***	N	Instead of LegQty – requests that the sellside calculate LegQty based on opposite Leg
→	***component block <LegStipulations>***		N	
→	***564***	***LegPositionEffect***	N	Provide if the PositionEffect for the leg is different from that specified for the overall multileg security
→	***565***	***LegCoveredOrUncovered***	N	Provide if the CoveredOrUncovered for the leg is different from that specified for the overall multileg security.
→	***component block <NestedParties>***		N	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used for NestedPartyRole=Leg Clearing Firm/Account, Leg Account/Account Type
→	***654***	***LegRefID***	N	Used to identify a specific leg.
→	***566***	***LegPrice***	N	Provide only if a Price is required for a specific leg. Used for anchoring the overall multileg security price to a specific leg Price.
→	***587***	***LegSettlType***	N	
→	***588***	***LegSettlDate***	N	Takes precedence over LegSettlType value and conditionally required/omitted for specific LegSettlType values.
→	***637***	***LegLastPx***	N	Used to report the execution price assigned to the leg of the multileg instrument
635	ClearingFeeIndicator		N	
528	OrderCapacity		N	The capacity of the participant for this trade (principal or agent for example).

Deleted: April30, 2003

529	OrderRestrictions		N	Restrictions associated with the participant and their capacity for this trade.
582	CustOrderCapacity		N	The customer capacity for this trade
1	Account		N	Required for executions against electronically submitted orders *which were assigned an account by the institution or intermediary*
660	AcctIDSource		N	
581	AccountType		N	Specifies type of account
77	PositionEffect		N	For use in derivatives omnibus accounting
591	PreallocMethod		N	
78	NoAllocs		N	Number of repeating groups for trade allocation
→	***79***	***AllocAccount***	N	Required if NoAllocs > 0. Must be first field in repeating group.
→	***661***	***AllocAcctIDSource***	N	
→	***736***	***AllocSettlCurrency***	N	
→	***467***	***IndividualAllocID***	N	
→	***component block <NestedParties2>***		N	Insert here the **second instance** set of "Nested Parties #2" (firm identification "nested" within additional repeating group) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used for NestedPartyRole=Clearing Firm
→	***80***	***AllocQty***	N	
	Standard Trailer		Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element TrdCaptRptAck

Deleted: April30, 2003

CATEGORY: REGISTRATION INSTRUCTIONS

Registration Instructions

The Registration Instructions message type may be used by institutions or retail intermediaries wishing to electronically submit registration information to a broker or fund manager (for CIV) for an order or for an allocation.

A Registration Instructions message can be submitted as new, cancel or replace. The RegistTransType field indicates the purpose of the message. When submitting replace or cancel RegistTransType messages the RegistRefID field is required. Replacement Registration Instructions messages must contain all data for the replacement registration.

See VOLUME 7 - "PRODUCT: COLLECTIVE INVESTMENT VEHICLES"

The Registration Instructions message contains repeating fields for each of several joint registrants. The number of registration details instances is indicated in NoRegistDtls. The repeating fields are shown in the message definition below in typeface ***Bold-Italic*** and indented with the → symbol. The field's relative position within the repeating group in the message is important. For example, each instance of registration must be in the order as shown in the message definition below.

The format of the Registration Instructions message is as follows:

Registration Instructions

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = o (lowercase O)
513	RegistID	Y	
514	RegistTransType	Y	
508	RegistRefID	Y	Required for Cancel and Replace RegistTransType messages
11	ClOrdID	N	Unique identifier of the order as assigned by institution or intermediary to which Registration relates
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
1	Account	N	
660	AcctIDSource	N	
493	RegistAcctType	N	
495	TaxAdvantageType	N	
517	OwnershipType	N	
473	NoRegistDtls	N	Number of registration details in this message (number of repeating groups to follow)
→	***509 RegistDtls***	N	Must be first field in the repeating group
→	***511 RegistEmail***	N	
→	***474 MailingDtls***	N	

Deleted: April30, 2003

→	*482*	***MailingInst***	N	
→	***component block <NestedParties>***		N	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Used for NestedPartyRole=InvestorID
→	*522*	***OwnerType***	N	
→	*486*	***DateOfBirth***	N	
→	*475*	***InvestorCountryOfResidence***	N	
510	NoDistribInsts		N	Number of Distribution instructions in this message (number of repeating groups to follow)
→	*477*	***DistribPaymentMethod***	N	Must be first field in the repeating group if NoDistribInsts > 0.
→	*512*	***DistribPercentage***	N	
→	*478*	***CashDistribCurr***	N	
→	*498*	***CashDistribAgentName***	N	
→	*499*	***CashDistribAgentCode***	N	
→	*500*	***CashDistribAgentAcctNumber***	N	
→	*501*	***CashDistribPayRef***	N	
→	*502*	***CashDistribAgentAcctName***	N	
	Standard Trailer		Y	

Deleted: *517*

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element RgstInstrctns

Deleted: April30, 2003

Registration Instructions Response

The Registration Instructions Response message type may be used by broker or fund manager (for CIV) in response to a Registration Instructions message submitted by an institution or retail intermediary for an order or for an allocation.

The Registration Instructions Response message is used to:

1. confirm the receipt of a Registration Instructions message
2. confirm changes to an existing Registration Instructions message (i.e. accept cancel and replace requests)
3. relay Registration Instructions status information
4. relay assigned client and account Ids for Registration Instructions messages with RegTransType=New
5. reject Registration Instructions message

Each Registration Instructions Response message contains a RegistStatus field which is used to communicate the current state of the Registration Instructions as understood by the broker or fund manager. The Registration Instruction statuses are as follows (in highest to lowest precedence):

RegistStatus	**Description**
Accepted	Registration details are acceptable to the receiving broker, intermediary or fund manager. Assigned client and account Ids may be returned.
Rejected	Registration details have been rejected by the receiving broker, intermediary or fund manager.
Held	Registration details have been held by the receving broker, intermediary or fund manager. Assigned (possibly provisional) client and account Ids may be returned.

The format of the Registration Instructions Response message is as follows:

Registration Instructions Response

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = p (lowercase P)
513	RegistID	Y	Unique identifier of the original Registration Instructions details
514	RegistTransType	Y	Identifies original Registration Instructions transaction type
508	RegistRefID	Y	Required for Cancel and Replace RegistTransType messages
11	ClOrdID	N	Unique identifier of the order as assigned by institution or intermediary.
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
1	Account	N	
660	AcctIDSource	N	
506	RegistStatus	Y	
507	RegistRejReasonCode	N	

Deleted: April30, 2003

496	RegistRejReasonText	N	
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element RgstInstrctnsRsp

Deleted: April30, 2003

CATEGORY: POSITIONS MAINTENANCE

Overview

Clearing Services for Position Management

The Position Management Clearing Services can be used to invoke the following business functions. If requested, message-based response confirmations will be provided to the client.

1. Position Change Submission (Final Position Instructions)
2. Position Adjustment
3. Exercise Notice
4. Abandonment Notice
5. Margin Disposition
6. Position Pledge
7. Request for Position

Clearing Services for Post-Trade Processing

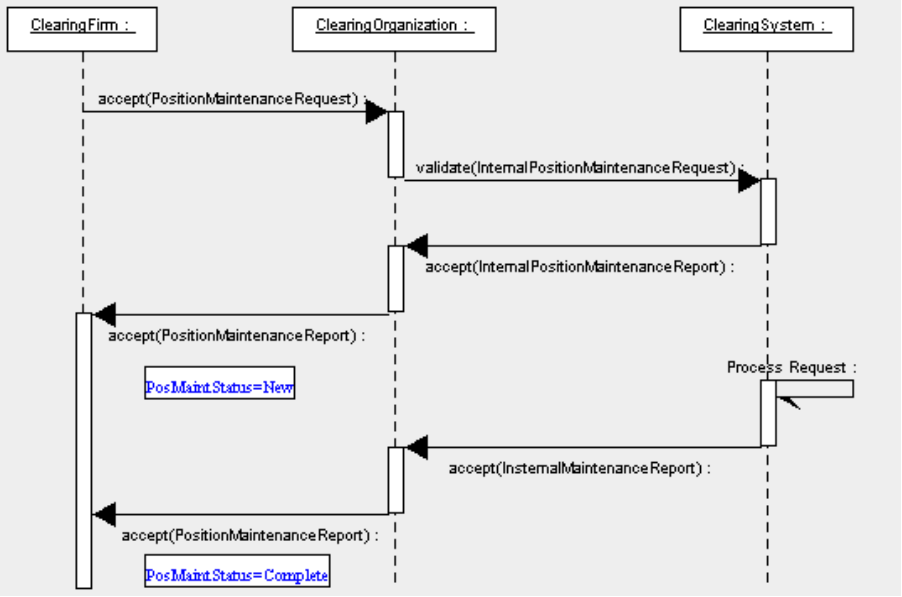
The Post-Trade Processing Clearing Services can be used to invoke the following business functions. If requested, message-based response confirmations will be provided to the client.

1. ETP message format: Trade Change
2. Give-up message format: Allocation, Accept, Reject, Release, Change, Delete
3. Exchange for Physical (EFP) message format: Allocation, Accept, Reject, Change, Delete
4. Average Price (APS) message format: Allocation, Accept, Change, Delete
5. Mutual Offset (MOS) message format: Allocation, Accept, Reject, Change, Delete
6. Trade Entry Edit message format: Trade Add, Transfer, Change

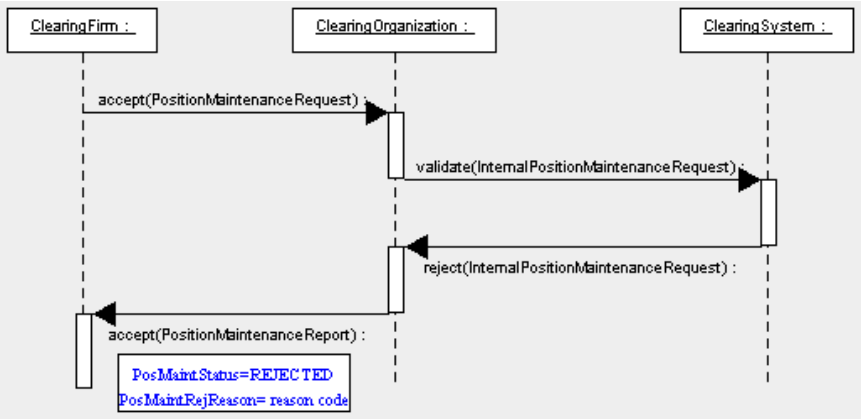
Deleted: April30, 2003

Position Maintenance Sequence Diagrams

Nominal Scenario - Valid Position Maintenance Request Accepted



Alternative Scenario - Invalid Position Maintenance Request - Rejected



Deleted: April30, 2003

Position Maintenance Request

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AL
710	PosReqID	Y	Unique identifier for the position maintenance request as assigned by the submitter
709	PosTransType	Y	
712	PosMaintAction	Y	
713	OrigPosReqRefID	N	Reference to the PosReqID of a previous maintenance request that is being replaced or canceled.
714	PosMaintRptRefID	N	Reference to a PosMaintRptID from a previous Position Maintenance Report that is being replaced or canceled.
715	ClearingBusinessDate	Y	The Clearing Business Date referred to by this maintenance request
716	SettlSessID	N	
717	SettlSessSubID	N	
component block <Parties>		Y	The Following PartyRoles can be specified: ClearingOrganization Clearing Firm Position Account
1	Account	Y	
660	AcctIDSource	N	
581	AccountType	Y	Type of account associated with the order (Origin)
component block <Instrument>		Y	
15	Currency	N	
555	NoLegs	N	Specifies the number of legs that make up the Security
→	***component block <InstrumentLeg>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings	N	Specifies the number of underlying legs that make up the Security
→	***component block <UnderlyingInstrument>***	N	Insert here the set of "Underlying Instrument" (underlying symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
386	NoTradingSessions	N	Specifies the number of repeating TradingSessionIDs
→	***336 TradingSessionID***	N	Required if NoTradingSessions is > 0.
→	***625 TradingSessionSubID***	N	
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.

Deleted: April30, 2003

component block <PositionQty>		Y	
718	AdjustmentType	N	Type of adjustment to be applied, used for PCS & PAJ Delta_plus, Delta_minus, Final, If Adjustment Type is null, the request will be processed as Margin Disposition
719	ContraryInstructionIndicator	N	Boolean - if Y then indicates you are requesting a position maintenance that acting
720	PriorSpreadIndicator	N	Boolean – Y indicates you are requesting rollover of prior day's spread submissions
834	ThresholdAmount	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element PosMntReq

Deleted: April30, 2003

Position Maintenance Report

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AM
721	PosMaintRptID	Y	Unique identifier for this position report
709	PosTransType	Y	
710	PosReqID	N	Unique identifier for the position maintenance request associated with this report
712	PosMaintAction	Y	
713	OrigPosReqRefID	Y	Reference to the PosReqID of a previous maintenance request that is being replaced or canceled.
722	PosMaintStatus	Y	Status of Position Maintenance Request
723	PosMaintResult	N	
715	ClearingBusinessDate	Y	The Clearing Business Date covered by this request
716	SettlSessID	N	Intraday(ITD), Regular Trading Hours(EOD),
717	SettlSessSubID	N	
component block <Parties>		N	Position Account
1	Account	Y	
660	AcctIDSource	N	
581	AccountType	Y	Type of account associated with the order (Origin)
component block <Instrument>		Y	
15	Currency	N	
555	NoLegs	N	Specifies the number of legs that make up the Security
→	***component block <InstrumentLeg>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings	N	Specifies the number of underlying legs that make up the Security
→	***component block <UnderlyingInstrument>***	N	Insert here the set of "Underlying Instrument" (underlying symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
386	NoTradingSessions	N	Specifies the number of repeating TradingSessionIDs
→	***336 TradingSessionID***	N	Required if NoTradingSessions is > 0.
→	***625 TradingSessionSubID***	N	

Deleted: 723

Deleted: PosMaintResult

Deleted: N

Deleted: April30, 2003

60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.
component block <PositionQty>		Y	See definition for Position Quantity in the Proposed Component Block section above
component block <PositionAmountData>		Y	See definition for Position Amount Data in the Proposed Component Block section above
718	AdjustmentType	N	Type of adjustment to be applied Delta_plus, Delta_minus, Final. If Adjustment Type is null, the PCS request will be processed as Margin Disposition only
834	ThresholdAmount	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

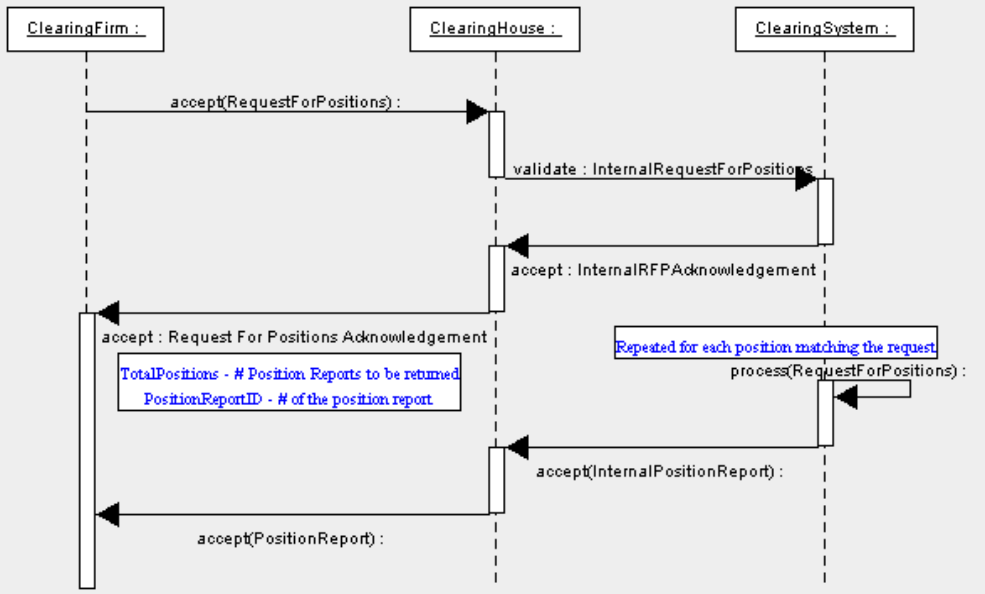
FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element PosMntRpt

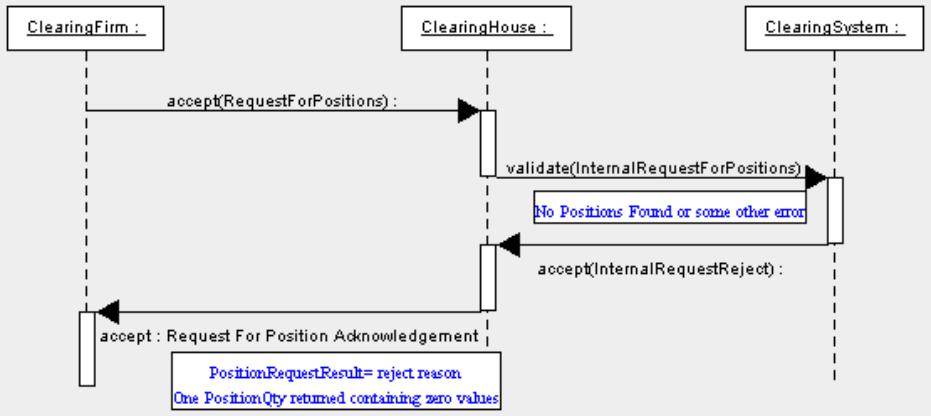
Deleted: April30, 2003

Request for Positions Sequence Diagrams

Nominal Scenario - Request for Positions

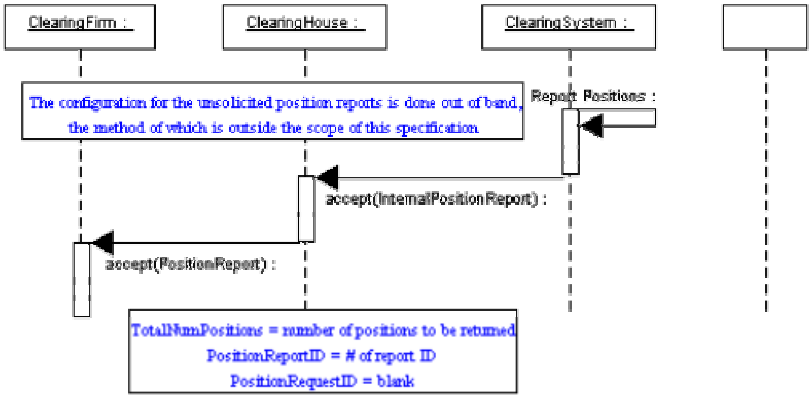


Alternative Scenario - Invalid Request for Positions



Deleted: April30, 2003

Alternative Scenario - Unsolicited Position Reports



Deleted: April30, 2003

Request For Positions

Request For Positions

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AN
710	PosReqID	Y	Unique identifier for the Request for Positions as assigned by the submitter
724	PosReqType	Y	
573	MatchStatus	N	
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
Component block <Parties>		Y	Position Account
1	Account	Y	
660	AcctIDSource	N	
581	AccountType	Y	Type of account associated with the order (Origin)
component block <Instrument>		N	
15	Currency	N	
555	NoLegs	N	Specifies the number of legs that make up the Security
→	***component block <InstrumentLeg>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings	N	Specifies the number of underlying legs that make up the Security
→	***component block <UnderlyingInstrument>***	N	Insert here the set of "Underlying Instrument" (underlying symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
715	ClearingBusinessDate	Y	The Clearing Business Date referred to by this request
716	SettlSessID	N	Intraday(ITD), Regular Trading Hours(EOD)
717	SettlSessSubID	N	
386	NoTradingSessions	N	Specifies the number of repeating TradingSessionIDs
→	***336 TradingSessionID***	N	Required if NoTradingSessions is > 0.
→	***625 TradingSessionSubID***	N	
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.
725	ResponseTransportType	N	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.

Deleted: April30, 2003

726	ResponseDestination	N	URI destination name. Used if ResponseTransportType is out-of-band.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element ReqForPoss

Deleted: April30, 2003

Request for Positions Ack

Number of Positions Returned

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AO
721	PosMaintRptID	Y	Unique identifier for this position report
710	PosReqID	N	Unique identifier for the Request for Position associated with this report This field should not be provided if the report was sent unsolicited.
727	TotalNumPosReports	N	Total number of Position Reports being returned
325	UnsolicitedIndicator	N	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.
728	PosReqResult	Y	
729	PosReqStatus	Y	
component block <Parties>		Y	Position Account
1	Account	Y	
660	AcctIDSource	N	
581	AccountType	Y	Type of account associated with the order (Origin)
component block <Instrument>		N	
15	Currency	N	
555	NoLegs	N	Specifies the number of legs that make up the Security
→	***component block <InstrumentLeg>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings	N	Specifies the number of underlying legs that make up the Security
→	***component block <UnderlyingInstrument>***	N	Insert here the set of "Underlying Instrument" (underlying symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
725	ResponseTransportType	N	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
726	ResponseDestination	N	URI destination name. Used if ResponseTransportType is out-of-band.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.

Deleted: Transport

Deleted: April30, 2003

355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element ReqForPossAck

Deleted: April30, 2003

Position Report

Position Report

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AP
721	PosMaintRptID	Y	Unique identifier for this position report
710	PosReqID	N	Unique identifier for the Request for Positions associated with this report This field should not be provided if the report was sent unsolicited.
724	PosReqType	N	
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
727	TotalNumPosReports	N	Total number of Position Reports being returned
325	UnsolicitedIndicator	N	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.
728	PosReqResult	Y	
715	ClearingBusinessDate	Y	The Clearing Business Date referred to by this maintenance request
716	SettlSessID	N	
717	SettlSessSubID	N	
component block <Parties>		Y	Position Account
1	Account	Y	
660	AcctIDSource	N	
581	AccountType	Y	Type of account associated with the order (Origin)
component block <Instrument>		N	
15	Currency	N	
730	SettlPrice	Y	
731	SettlPriceType	Y	Values = Final, Theoretical
734	PriorSettlPrice	Y	
555	NoLegs	N	Specifies the number of legs that make up the Security
→	***component block <InstrumentLeg>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings	N	Specifies the number of underlying legs that make up the Security

Deleted: April30, 2003

→	***component block <UnderlyingInstrument>***		N	Insert here the set of "Underlying Instrument" (underlying symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
→	*732*	***UnderlyingSettlPrice***	Y	
→	*733*	***UnderlyingSettlPriceType***	Y	Values = Final, Theoretical
component block <PositionQty>			Y	See definition for Position Quantity in the Proposed Component Block section above
component block <PositionAmountData>			Y	See definition for Position Amount Data in the Proposed Component Block section above
506	RegistStatus		N	RegNonRegInd
743	DeliveryDate		N	
58	Text		N	
354	EncodedTextLen		N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText		N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer		Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element PosRpt

Deleted: April30, 2003

Assignment Report

Assignment Reports are sent from a clearing house to counterparties, such as a clearing firm as a result of the assignment process.Communication Scenarios

Assignment Report can be sent unsolicited from the clearing house to a clearing firm.

Assignment Report can be returned in response to a Request for Positions message with a PosReqType(tag 724) set to 3 (Assignment).

Assignment Report

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AW
833	AsgnRptID	Y	Unique identifier for the Assignment report
832	TotNumAssignmentReports	N	Total Number of Assignment Reports being returned to a firm
912	LastRptRequested	N	
component block <Parties>		Y	Clearing Organization Clearing Firm Contra Clearing Organization Contra Clearing Firm Position Account
1	Account	N	Customer Account
581	AccountType	Y	Type of account associated with the order (Origin)
component block <Instrument>		N	CFI Code – Market Indicator (col 4) used to indicate Market of Assignment
15	Currency	N	
555	NoLegs	N	Number of legs that make up the Security
→	***component block <InstrumentLeg>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings	N	Number of legs that make up the Security
→	***component block <UnderlyingInstrument>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
component block <PositionQty>		Y	See definition for Position Quantity in the Proposed Component Block section above AS – Assignment Quantity
component block <PositionAmountData>		Y	See definition for Position Amount in the Proposed Component Block section above FMTM – Final Mark-to-Market for Assignment
834	ThresholdAmount	N	
730	SettlPrice	Y	Settlement Price of Option

Deleted: →

Deleted: *318*

Deleted: *UnderlyingCurrency*

Deleted: N

Deleted: uanti

Deleted: April30, 2003

731	SettlPriceType	Y	Values = Final, Theoretical
732	UnderlyingSettlPrice	Y	Settlement Price of Underlying
432	ExpireDate	N	Expiration Date of Option
744	AssignmentMethod	Y	Method under which assignment was conducted Values = Random, ProRata
745	AssignmentUnit	N	Quantity Increment used in performing assignment
746	OpenInterest	Y	Open interest that was eligible for assignment
747	ExerciseMethod	Y	Exercise Method used to in performing assignment Values = Automatic, Manual
716	SettlSessID	Y	Settlement Session – EOD or Intraday
717	SettlSessSubID	Y	Settlement Session enumerator
715	ClearingBusinessDate	Y	Business date of assignment
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element AsgnRpt

Deleted: April30, 2003

CATEGORY: COLLATERAL MANAGEMENT

Overview

A set of collateral management messages are provided to manage collateral associated with positions resulting from trading activity. The Collateral Management messages have been designed to address both two party and three party interaction. The two party model addresses communication between two counterparties to a trade. The three party model supports communication involving an intermediary acting as a facilitator or guarantor to the trade, such as a clearing house or ATS.

The following messages are provided to support collateral management transactions.

Collateral Request

Request collateral from counterparty

The response to the Collateral Request message is a Collateral Assignment message

Collateral Assignment

Used to make assignment, replenishment, or substitution to collateral for a trade

The response to a Collateral Assignment message is a Collateral Response message

Collateral Response

Reply from recipient (or market) to a Collateral Assignment message

Collateral Report

Reports status of collateral

Collateral Inquiry

Query collateral

Multiple criteria supported

The response to a Collateral Inquiry is one or more Collateral Report messages

Collateral Management Usage

Collateral management messages have been designed for the following uses:

Securities financing (such as Repurchase Agreements and Securities lending)

Clearing House collateralization

Deleted: April30, 2003

Collateral Request

An initiator that requires collateral from a respondent sends a Collateral Request. The initiator can be either counterparty to a trade in a two party model or an intermediary such as an ATS or clearinghouse in a three party model. A Collateral Assignment is expected as a response to a request for collateral.

Collateral Request

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AX
894	CollReqID	Y	Unique identifier for collateral request
895	CollAsgnReason	Y	Reason collateral assignment is being requested
60	TransactTime	Y	
126	ExpireTime	N	Time until when Respondent has to assign collateral
component block <Parties>		N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier fo order for which collateral is required
37	OrderID	N	Identifier fo order for which collateral is required
198	SecondaryOrderID	N	Identifier fo order for which collateral is required
526	SecondaryClOrdID	N	Identifier fo order for which collateral is required
124	NoExecs	N	Executions for which collateral is required
→	***17 ExecID***	N	Required if NoExecs > 0
897	NoTrades	N	Trades for which collateral is required
→	***571 TradeReportID***	N	Required if NoTrades > 0
→	***818 SecondaryTradeReportID***	N	
component block <Instrument>		N	Instrument that was traded for which collateral is required
component block <FinancingDetails>		N	Details of the Agreement and Deal
64	SettlDate	N	
53	Quantity	N	
854	QtyType	N	
15	Currency	N	
555	NoLegs	N	Number of legs that make up the Security
→	***component block <InstrumentLeg>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0

Deleted: 125

Deleted: April30, 2003

711	NoUnderlyings		N	Number of legs that make up the Security
→	***component block <UnderlyingInstrument>***		N	Insert here the set of "Underlying Instrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
→	944	CollAction	N	Required if NoUnderlyings > 0
899	MarginExcess		N	
900	TotalNetValue		N	
901	CashOutstanding		N	
component block <TrdRegTimestamps>			N	Insert here the set of "TrdRegTimestamps" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
54	Side		N	
136	NoMiscFees		N	Required if any miscellaneous fees are reported. Indicates number of repeating entries **** Nested Repeating Group follows ****
→	***137***	***MiscFeeAmt***	N	Required if NoMiscFees > 0
→	***138***	***MiscFeeCurr***	N	
→	***139***	***MiscFeeType***	N	Required if NoMiscFees > 0
→	***891***	***MiscFeeBasis***	N	
44	Price		N	
423	PriceType		N	
159	AccruedInterestAmt		N	
920	EndAccruedInterestAmt		N	
921	StartCash		N	
922	EndCash		N	
component block <SpreadOrBenchmarkCurveData>			N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <Stipulations>			N	Insert here the set of "Stipulations" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
336	TradingSessionID		N	Trading Session in which trade occurred
625	TradingSessionSubID		N	Trading Session Subid in which trade occurred
716	SettlSessID		N	
717	SettlSessSubID		N	
715	ClearingBusinessDate		N	
58	Text		N	

Deleted: 15

Deleted: Currency

Deleted: N

Deleted: April30, 2003

354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element CollReq

Deleted: April30, 2003

Collateral Assignment

Used to assign collateral to cover a trading position. This message can be sent unsolicited or in reply to a Collateral Request message.

The Collateral Assignment message can be used to perform the following:

- Assign initial collateral
- Replace collateral

Collateral Assignment

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = AY
902	CollAsgnID	Y	Unique Identifer for collateral assignment
894	CollReqID	N	Identifer of CollReqID to which the Collateral Assignment is in response
895	CollAsgnReason	Y	Reason for collateral assignment
903	CollAsgnTransType	Y	Collateral Transaction Type
907	CollAsgnRefID	N	Collateral assignment to which this transaction refers
60	TransactTime	Y	
126	ExpireTime	N	For an Initial assignment, time by which a response is expected
component block <Parties>		N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier fo order for which collateral is required
37	OrderID	N	Identifier fo order for which collateral is required
198	SecondaryOrderID	N	Identifier fo order for which collateral is required
526	SecondaryClOrdID	N	Identifier fo order for which collateral is required
124	NoExecs	N	Executions for which collateral is required
→	*17* ***ExecID***	N	Required if NoExecs > 0
897	NoTrades	N	Trades for which collateral is required
→	*571* ***TradeReportID***	N	Required if NoTrades > 0
→	*818* ***SecondaryTradeReportID***	N	
component block <Instrument>		N	Insert here the set of "Instrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
64	SettlDate	N	

Deleted: 900

Deleted: Time when response is expected check wording

Deleted: 125

Deleted: April30, 2003

53	Quantity		N	
854	QtyType		N	
15	Currency		N	
555	NoLegs		N	Number of legs that make up the Security
→	***component block <InstrumentLeg>***		N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings		N	Number of legs that make up the Security
→	***component block <UnderlyingInstrument>***		N	Insert here the set of "Underlying Instrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
→	944	CollAction	N	Required if NoUnderlyings > 0 **and** CollStatus = "Assignment Proposed", otherwise this field should not be used.
899	MarginExcess		N	
900	TotalNetValue		N	
901	CashOutstanding		N	
component block <TrdRegTimestamps>			N	Insert here the set of "TrdRegTimestamps" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
54	Side		N	
136	NoMiscFees		N	Required if any miscellaneous fees are reported. Indicates number of repeating entries **** Nested Repeating Group follows ****
→	***137***	***MiscFeeAmt***	N	Required if NoMiscFees > 0
→	***138***	***MiscFeeCurr***	N	
→	***139***	***MiscFeeType***	N	Required if NoMiscFees > 0
→	***891***	***MiscFeeBasis***	N	
44	Price		N	
423	PriceType		N	
159	AccruedInterestAmt		N	
920	EndAccruedInterestAmt		N	
921	StartCash		N	
922	EndCash		N	

Deleted: 15

Deleted: Currency

Deleted: N

Deleted: April30, 2003

component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <Stipulations>		N	Insert here the set of "Stipulations" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <SettlInstructionsData>		N	Insert here the set of "SettlInstructionsData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
336	TradingSessionID	N	Trading Session in which trade occurred
625	TradingSessionSubID	N	Trading Session Subid in which trade occurred
716	SettlSessID	N	
717	SettlSessSubID	N	
715	ClearingBusinessDate	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element CollAsgn

Deleted: April30, 2003

Collateral Response

Used to respond to a Collateral Assignment message.

Collateral Response

Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType = AZ
904	CollRespID	Y	Unique identifer for the collateral response
902	CollAsgnID	Y	Collateral assignment to which this response refers
894	CollReqID	N	Identifer of CollReqID to which the Collateral Assignment is in response
895	CollAsgnReason	Y	Reason collateral assignment is being requested
903	CollAsgnTransType	N	Collateral Transaction Type - not recommended because it causes confusion
905	CollAsgnRespType	Y	Collateral Assignment Response Type
906	CollAsgnRejectReason	N	Reason Colllateral Assignment was rejected
60	TransactTime	Y	
component block <Parties>		N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier fo order for which collateral is required
37	OrderID	N	Identifier fo order for which collateral is required
198	SecondaryOrderID	N	Identifier fo order for which collateral is required
526	SecondaryClOrdID	N	Identifier fo order for which collateral is required
124	NoExecs	N	Executions for which collateral is required
→	***17*** ***ExecID***	N	Required if NoExecs > 0
897	NoTrades	N	Trades for which collateral is required
→	***571*** ***TradeReportID***	N	Required if NoTrades > 0
→	***818*** ***SecondaryTradeReportID***	N	
component block <Instrument>		N	Insert here the set of "Instrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
64	SettlDate	N	
53	Quantity	N	
854	QtyType	N	

Deleted: 900

Deleted: 125

Deleted: April30, 2003

15	Currency		N	
555	NoLegs		N	Number of legs that make up the Security
→	***component block <InstrumentLeg>***		N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings		N	Number of legs that make up the Security
→	***component block <UnderlyingInstrument>***		N	Insert here the set of "Underlying Instrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
→	944	CollAction	N	Required if NoUnderlyings > 0
899	MarginExcess		N	
900	TotalNetValue		N	
901	CashOutstanding		N	
component block <TrdRegTimestamps>			N	Insert here the set of "TrdRegTimestamps" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
54	Side		N	
136	NoMiscFees		N	Required if any miscellaneous fees are reported. Indicates number of repeating entries **** Nested Repeating Group follows ****
→	***137***	***MiscFeeAmt***	N	Required if NoMiscFees > 0
→	***138***	***MiscFeeCurr***	N	
→	***139***	***MiscFeeType***	N	Required if NoMiscFees > 0
→	***891***	***MiscFeeBasis***	N	
44	Price		N	
423	PriceType		N	
159	AccruedInterestAmt		N	
920	EndAccruedInterestAmt		N	
921	StartCash		N	
922	EndCash		N	
component block <SpreadOrBenchmarkCurveData>			N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <Stipulations>			N	Insert here the set of "Stipulations" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"

Deleted: component block <AgreementDetails>

Deleted: N

Deleted: Insert here the set of "AgreementDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"

Deleted: 15

Deleted: Currency

Deleted: N

Deleted: April30, 2003

58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element CollRsp

Deleted: April30, 2003

Collateral Report

Used to report collateral status when responding to a Collateral Inquiry message.

Collateral Report

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = BA
908	CollRptID	Y	Unique Identifer for collateral report
909	CollInquiryID	N	Identifier for the collateral inquiry to which this message is a reply
910	CollStatus	Y	Collateral status
911	TotNumReports	N	
912	LastRptRequested	N	
component block <Parties>		N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier fo order for which collateral is required
37	OrderID	N	Identifier fo order for which collateral is required
198	SecondaryOrderID	N	Identifier fo order for which collateral is required
526	SecondaryClOrdID	N	Identifier fo order for which collateral is required
124	NoExecs	N	Executions for which collateral is required
→	***17*** ***ExecID***	N	Required if NoExecs > 0
897	NoTrades	N	Trades for which collateral is required
→	***571*** ***TradeReportID***	N	Required if NoTrades > 0
→	***818*** ***SecondaryTradeReportID***	N	
component block <Instrument>		N	Insert here the set of "Instrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
64	SettlDate	N	
53	Quantity	N	
854	QtyType	N	
15	Currency	N	
555	NoLegs	N	Number of legs that make up the Security

Deleted: 125

Deleted: April30, 2003

→	***component block <InstrumentLeg>***		N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings		N	Number of legs that make up the Security
→	***component block <UnderlyingInstrument>***		N	Insert here the set of "Underlying Instrument"fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
899	MarginExcess		N	
900	TotalNetValue		N	
901	CashOutstanding		N	
component block <TrdRegTimestamps>			N	Insert here the set of "TrdRegTimestamps" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
54	Side		N	
136	NoMiscFees		N	Required if any miscellaneous fees are reported. Indicates number of repeating entries **** Nested Repeating Group follows ****
→	***137***	***MiscFeeAmt***	N	Required if NoMiscFees > 0
→	***138***	***MiscFeeCurr***	N	
→	***139***	***MiscFeeType***	N	Required if NoMiscFees > 0
→	***891***	***MiscFeeBasis***	N	
44	Price		N	
423	PriceType		N	
159	AccruedInterestAmt		N	
920	EndAccruedInterestAmt		N	
921	StartCash		N	
922	EndCash		N	
component block <SpreadOrBenchmarkCurveData>			N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <Stipulations>			N	Insert here the set of "Stipulations" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <SettlInstructionsData>			N	Insert here the set of "SettlInstructionsData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
336	TradingSessionID		N	Trading Session in which trade occurred
625	TradingSessionSubID		N	Trading Session Subid in which trade occurred

Deleted: 15

Deleted: Currency

Deleted: N

Deleted: April30, 2003

716	SettlSessID	N	
717	SettlSessSubID	N	
715	ClearingBusinessDate	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element CollRpt

Deleted: April30, 2003

Collateral Inquiry

Used to inquire for collateral status.

Collateral Inquiry

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = BB
909	CollInquiryID	N	Identifier for the collateral inquiry to which this message is a reply
938	NoCollInquiryQualifier	N	Number of qualifiers to inquiry
→	***896*** ***CollInquiryQualifier***	N	Required if NoCollInquiryQualifier > 0 Type of collateral inquiry
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for collateral status reports. If the field is absent, the default will be snapshot request only - no subscription.
725	ResponseTransportType	N	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
726	ResponseDestination	N	URI destination name. Used if ResponseTransportType is out-of-band.
component block <Parties>		N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier fo order for which collateral is required
37	OrderID	N	Identifier fo order for which collateral is required
198	SecondaryOrderID	N	Identifier fo order for which collateral is required
526	SecondaryClOrdID	N	Identifier fo order for which collateral is required
124	NoExecs	N	Executions for which collateral is required
→	***17*** ***ExecID***	N	Required if NoExecs > 0
897	NoTrades	N	Trades for which collateral is required
→	***571*** ***TradeReportID***	N	Required if NoTrades > 0
→	***818*** ***SecondaryTradeReportID***	N	
component block <Instrument>		N	Insert here the set of "Instrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
64	SettlDate	N	

Deleted: 125

Deleted: April30, 2003

53	Quantity	N	
854	QtyType	N	
15	Currency	N	
555	NoLegs	N	Number of legs that make up the Security
→	***component block <InstrumentLeg>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings	N	Number of legs that make up the Security
→	***component block <UnderlyingInstrument>***	N	Insert here the set of "UnderlyingInstrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
899	MarginExcess	N	
900	TotalNetValue	N	
901	CashOutstanding	N	
component block <TrdRegTimestamps>		N	Insert here the set of "TrdRegTimestamps" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
54	Side	N	
44	Price	N	
423	PriceType	N	
159	AccruedInterestAmt	N	
920	EndAccruedInterestAmt	N	
921	StartCash	N	
922	EndCash	N	
component block <SpreadOrBenchmarkCurveData>		N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <Stipulations>		N	Insert here the set of "Stipulations" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <SettlInstructionsData>		N	Insert here the set of "SettlInstructionsData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
336	TradingSessionID	N	Trading Session in which trade occurred
625	TradingSessionSubID	N	Trading Session Subid in which trade occurred
716	SettlSessID	N	
717	SettlSessSubID	N	

Deleted: 15

Deleted: Currency

Deleted: N

Deleted: April30, 2003

715	ClearingBusinessDate	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element CollInq

Deleted: April30, 2003

Collateral Inquiry Ack

Used to respond to a Collateral Inquiry in the following situations:

- When the CollateralInquiry will result in an out of band response (such as a file transfer).
- When the inquiry is otherwise valid but no collateral is found to match the criteria specified on the Collateral Inquiry message.
- When the Collateral Inquiry is invalid based upon the business rules of the counterparty.

Collateral Inquiry Ack

Tag	*Field Name*	*Req'd*	*Comments*
	Standard Header	Y	MsgType = BG
909	CollInquiryID	Y	Identifier for the collateral inquiry to which this message is a reply
945	CollInquiryStatus	Y	Status of the Collateral Inquiry referenced by CollInquiryID
946	CollInquiryResult	N	Result of the Collateral Inquriy referenced by CollInquiryID - specifies any errors or warnings
938	NoCollInquiryQualifier	N	Number of qualifiers to inquiry
→	***896*** ***CollInquiryQualifier***	N	Required if NoCollInquiryQualifier > 0. Type of collateral inquiry
911	TotNumReports	N	Total number of reports generated in response to this inquiry
component block <Parties>		N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier fo order for which collateral is required
37	OrderID	N	Identifier fo order for which collateral is required
198	SecondaryOrderID	N	Identifier fo order for which collateral is required
526	SecondaryClOrdID	N	Identifier fo order for which collateral is required
124	NoExecs	N	Executions for which collateral is required
→	***17*** ***ExecID***	N	Required if NoExecs > 0
897	NoTrades	N	Trades for which collateral is required
→	***571*** ***TradeReportID***	N	Required if NoTrades > 0
→	***818*** ***SecondaryTradeReportID***	N	
component block <Instrument>		N	Insert here the set of "Instrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
component block <FinancingDetails>		N	Insert here the set of "FinancingDetails" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
64	SettlDate	N	

Deleted: 125

Deleted: April30, 2003

53	Quantity	N	
854	QtyType	N	
15	Currency	N	
555	NoLegs	N	Number of legs that make up the Security
→	***component block <InstrumentLeg>***	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoLegs > 0
711	NoUnderlyings	N	Number of legs that make up the Security
→	***component block <UnderlyingInstrument>***	N	Insert here the set of "UnderlyingInstrument" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES" Required if NoUnderlyings > 0
336	TradingSessionID	N	Trading Session in which trade occurred
625	TradingSessionSubID	N	Trading Session Subid in which trade occurred
716	SettlSessID	N	
717	SettlSessSubID	N	
715	ClearingBusinessDate	N	
725	ResponseTransportType	N	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
726	ResponseDestination	N	URI destination name. Used if ResponseTransportType is out-of-band.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
	Standard Trailer	Y	

FIXML Definition for this message – see http://www.fixprotocol.org for details

Refer to the FIXML element CollInqAck

Deleted: April30, 2003