FINANCIAL INFORMATION EXCHANGE (FIX)

FIX APPLICATION LAYER

Business Area: Post-Trade

FIX Latest

As of EP284, November 2023

FIX Global Technical Committee

Table of Contents

Table of Tables

Table of Figures

DISCLAIMER

THE INFORMATION CONTAINED HEREIN AND THE FINANCIAL INFORMATION EXCHANGE PROTOCOL (COLLECTIVELY, THE "FIX PROTOCOL") ARE PROVIDED "AS IS" AND NO PERSON OR ENTITY ASSOCIATED WITH THE FIX PROTOCOL MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, AS TO THE FIX PROTOCOL (OR THE RESULTS TO BE OBTAINED BY THE USE THEREOF) OR ANY OTHER MATTER AND EACH SUCH PERSON AND ENTITY SPECIFICALLY DISCLAIMS ANY WARRANTY OF ORIGINALITY, ACCURACY, COMPLETENESS, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE. SUCH PERSONS AND ENTITIES DO NOT WARRANT THAT THE FIX PROTOCOL WILL CONFORM TO ANY DESCRIPTION THEREOF OR BE FREE OF ERRORS. THE ENTIRE RISK OF ANY USE OF THE FIX PROTOCOL IS ASSUMED BY THE USER.

NO PERSON OR ENTITY ASSOCIATED WITH THE FIX PROTOCOL SHALL HAVE ANY LIABILITY FOR DAMAGES OF ANY KIND ARISING IN ANY MANNER OUT OF OR IN CONNECTION WITH ANY USER'S USE OF (OR ANY INABILITY TO USE) THE FIX PROTOCOL, WHETHER DIRECT, INDIRECT, INCIDENTAL, SPECIAL OR CONSEQUENTIAL (INCLUDING, WITHOUT LIMITATION, LOSS OF DATA, LOSS OF USE, CLAIMS OF THIRD PARTIES OR LOST PROFITS OR REVENUES OR OTHER ECONOMIC LOSS), WHETHER IN TORT (INCLUDING NEGLIGENCE AND STRICT LIABILITY), CONTRACT OR OTHERWISE, WHETHER OR NOT ANY SUCH PERSON OR ENTITY HAS BEEN ADVISED OF, OR OTHERWISE MIGHT HAVE ANTICIPATED THE POSSIBILITY OF, SUCH DAMAGES.

No proprietary or ownership interest of any kind is granted with respect to the FIX Protocol (or any rights therein), except as expressly set out in FIX Protocol Limited's Copyright and Acceptable Use Policy.

1 Introduction

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
8. MARGIN REQUIREMENT MANAGEMENT
9. ACCOUNT REPORTING
10. TRADE MANAGEMENT
11. PAY MANAGEMENT
12. SETTLEMENT STATUS MANAGEMENT

Descriptions of the specific FIX post-trade application messages follow. There is a diagram for each of the messages depicting its components. Required components are shown with a red outline and repeating groups contain an arrow symbol. Some messages do not have any components. The detailed layout of all messages and components is provided in the appendix.

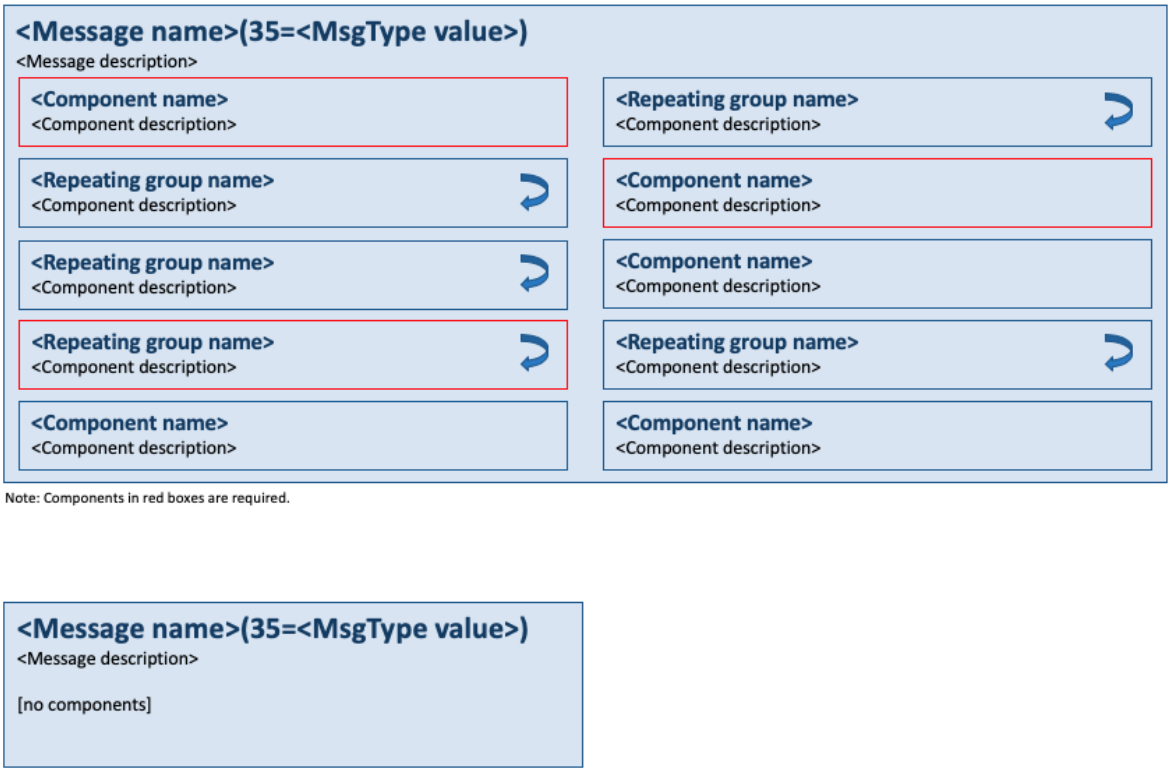

Figure 1: Message Diagram Templates

2 List of Messages and Components for Post-Trade

2.1 Messages

This section lists the post-trade messages and the category each of them belongs to.

Table 1: Messages for Post-Trade Business Area

MsgType(35)	Name	Category
CQ	AccountSummaryReport	Account Reporting
BL	AdjustedPositionReport	Position Maintenance
J	AllocationInstruction	Allocation
P	AllocationInstructionAck	Allocation
BM	AllocationInstructionAlert	Allocation
DU	AllocationInstructionAlertRequest	Allocation
DV	AllocationInstructionAlertRequestAck	Allocation
AS	AllocationReport	Allocation
AT	AllocationReportAck	Allocation
AW	AssignmentReport	Position Maintenance
AY	CollateralAssignment	Collateral Management
BB	CollateralInquiry	Collateral Management
BG	CollateralInquiryAck	Collateral Management
BA	CollateralReport	Collateral Management
DQ	CollateralReportAck	Collateral Management
AX	CollateralRequest	Collateral Management
AZ	CollateralResponse	Collateral Management
AK	Confirmation	Confirmation
AU	ConfirmationAck	Confirmation
BH	ConfirmationRequest	Confirmation
BO	ContraryIntentionReport	Position Maintenance
CH	MarginRequirementInquiry	Margin Requirement Management
CI	MarginRequirementInquiryAck	Margin Requirement Management
CJ	MarginRequirementReport	Margin Requirement Management
EA	PayManagementReport	Pay Management
EB	PayManagementReportAck	Pay Management
DY	PayManagementRequest	Pay Management
DZ	PayManagementRequestAck	Pay Management
AM	PositionMaintenanceReport	Position Maintenance
AL	PositionMaintenanceRequest	Position Maintenance
AP	PositionReport	Position Maintenance

MsgType(35)	Name	Category
DL	PositionTransferInstruction	Position Maintenance
DM	PositionTransferInstructionAck	Position Maintenance
DN	PositionTransferReport	Position Maintenance
o	RegistrationInstructions	Registration Instruction
p	RegistrationInstructionsResponse	Registration Instruction
AN	RequestForPositions	Position Maintenance
AO	RequestForPositionsAck	Position Maintenance
AV	SettlementInstructionRequest	Settlement Instruction
T	SettlementInstructions	Settlement Instruction
BQ	SettlementObligationReport	Settlement Instruction
EE	SettlementStatusReport	Settlement Status Management
EF	SettlementStatusReportAck	Settlement Status Management
EC	SettlementStatusRequest	Settlement Status Management
ED	SettlementStatusRequestAck	Settlement Status Management
DX	TradeAggregationReport	Trade Management
DW	TradeAggregationRequest	Trade Management
AE	TradeCaptureReport	Trade Capture Reporting
AR	TradeCaptureReportAck	Trade Capture Reporting
AD	TradeCaptureReportRequest	Trade Capture Reporting
AQ	TradeCaptureReportRequestAck	Trade Capture Reporting
DC	TradeMatchReport	Trade Capture Reporting
DD	TradeMatchReportAck	Trade Capture Reporting

2.2 Components

This section lists components used by post-trade messages defined in this part of the FIX specification. Some of these are *Common Components* used by more than one category in this area. Messages may also reference *Global Components*, which are components used by messages across more than one area. *Global Components* are defined in the overall Introduction to the FIX specification.

Components can be either non-repeating or repeating (a.k.a. a “group”), i.e. contain multiple instances of a set of fields. Components can be nested to any level.

Table 2: Components for Post-Trade Business Area

Type	Name	Category
Repeating	AllocAckGrp	Allocation
Repeating	AllocCommissionDataGrp	Common Components
Repeating	AllocGrp	Allocation
Repeating	AllocRegulatoryTradeIDGrp	Common Components

Type	Name	Category
Non-Repeating	AveragePriceDetail	Trade Capture Reporting[1]
Repeating	ClrInstGrp	Common Components
Repeating	CollateralAmountGrp	Common Components
Repeating	CollateralReinvestmentGrp	Common Components
Repeating	CollInqQualGrp	Collateral Management
Repeating	CpctyConfGrp	Confirmation
Repeating	DlvyInstGrp	Common Components
Repeating	ExecAllocGrp	Common Components
Repeating	ExecCollGrp	Collateral Management
Repeating	ExecutionAggregationGrp	Trade Management[2]
Repeating	ExpirationQty	Position Maintenance
Repeating	FundingSourceGrp	Collateral Management[3]
Repeating	InstrmtMatchSideGrp	Trade Capture Reporting
Repeating	LegPositionAmountData	Trade Capture Reporting
Repeating	MandatoryClearingJurisdictionGrp	Trade Capture Reporting[4]
Repeating	MarginAmount	Common Components
Repeating	MarginReqmtInqQualGrp	Margin Requirement Management
Repeating	MatchExceptionGrp	Confirmation[5]
Repeating	MatchingDataPointGrp	Confirmation[6]
Repeating	OrdAllocGrp	Common Components
Repeating	OrderAggregationGrp	Trade Management[7]
Repeating	PayCollectGrp	Account Reporting
Repeating	PosUndInstrmtGrp	Position Maintenance
Repeating	PositionAmountData	Common Components
Repeating	PositionQty	Position Maintenance[8]
Non-Repeating	PostTradePayment	Pay Management
Repeating	RelatedPositionGrp	Trade Capture Reporting[9]
Repeating	RgstDistInstGrp	Registration Instruction
Repeating	RgstDtlsGrp	Registration Instruction
Repeating	SettlDetails	Common Components

[1] AveragePriceDetail added as common with EP240 but only used in the category *Trade Capture Reporting*.
[2] ExecutionAggregationGrp added as common with EP247 but only used in the category *Trade Management*.
[3] FundingSourceGrp added as common with EP254 but only used in the category *Collateral Management*.
[4] MandatoryClearingJurisdictionGrp added as common with EP169 but only used in the category *Trade Capture Reporting*.
[5] MatchExceptionGrp added as common with EP240 but only used in the category *Confirmation*.
[6] MatchingDataPointGrp added as common with EP240 but only used in the category *Confirmation*.
[7] OrderAggregationGrp added as common with EP247 but only used in the category *Trade Management*.
[8] PositionQty added as common with FIX 4.4 but only used in the category *Position Maintenance*.
[9] RelatedPositionGrp added as common with EP142 but only used in the category *Trade Capture Reporting*.

Type	Name	Category
Repeating	SettlementAmountGrp	Account Reporting
Repeating	SettlInstGrp	Settlement Instruction
Non-Repeating	SettlInstructionsData	Common Components
Repeating	SettlObligationInstructions	Settlement Instruction
Repeating	SettlParties	Common Components
Repeating	SettlPtysSubGrp	Common Components
Non-Repeating	SettlTradeDetails	Settlement Status Management
Repeating	SideCollateralAmountGrp	Trade Capture Reporting[10]
Repeating	SideCollateralReinvestmentGrp	Trade Capture Reporting[11]
Repeating	SideRegulatoryTradeIDGrp	Trade Capture Reporting[12]
Repeating	SideTrdRegTS	Trade Capture Reporting
Repeating	TradeAllocAmtGrp	Common Components
Repeating	TradePositionQty	Trade Capture Reporting[13]
Repeating	TradeQtyGrp	Trade Capture Reporting[14]
Non-Repeating	TradeReportOrderDetail	Trade Capture Reporting
Repeating	TransactionAttributeGrp	Common Components
Repeating	TrdAllocGrp	Trade Capture Reporting
Repeating	TrdCapDtGrp	Trade Capture Reporting
Repeating	TrdCapRptAckSideGrp	Trade Capture Reporting
Repeating	TrdCapRptSideGrp	Trade Capture Reporting
Repeating	TrdCollGrp	Collateral Management
Repeating	TrdInstrmtLegExecGrp	Trade Capture Reporting
Repeating	TrdInstrmtLegGrp	Trade Capture Reporting
Repeating	TrdMatchSideGrp	Trade Capture Reporting
Repeating	TrdRepIndicatorsGrp	Trade Capture Reporting
Repeating	UndInstrmtCollGrp	Collateral Management
Repeating	UnderlyingAmount	Position Maintenance

[10] SideCollateralAmountGrp added as common with EP227 but only used in the category *Trade Capture Reporting*.
[11] SideCollateralReinvestmentGrp added as common with EP254 but only used in the category *Trade Capture Reporting*.
[12] SideRegulatoryTradeIDGrp added as common with EP162 but only used in the category *Trade Capture Reporting*.
[13] TradePositionQty added as common with EP141 but only used in the category *Trade Capture Reporting*.
[14] TradeQtyGrp added as common with EP141 but only used in the category *Trade Capture Reporting*.

3 Category – Allocation

This section provides an overview on how the FIX Protocol may 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 AllocationInstruction(35=J) message and the 'Respondent' to mean the receiver of that message.

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 NewOrderSingle(35=D) 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 AllocationInstruction(35=J) message. The AllocationInstruction(35=J) 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 AllocationInstruction(35=J) 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) or where the allocation account details need to be communicated prior to execution in certain markets.

3.1 Pre-Allocated Orders

In the pre-allocated order scenario, the Initiator would send a NewOrderSingle(35=D) 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 NewOrderSingle(35=D) message specifying one or more AllocAccount(79) and AllocQty(80) values within the repeating group PreAllocGrp. The entire message will contain a single AllocID(70) which can be referenced in subsequent messages.
- Respondent sends ExecutionReport(35=8) messages for the "New" (ExecType(150) = 0 (New)) and resulting fills (ExecType(150) = F (Trade)).
- Respondent may optionally send an AllocationInstructionAck(35=P) with AllocStatus(87) = 3 (Received).
- If there are errors in the allocation information it is possible to either:
  - reject the order or
  - to accept the order and reject the allocation details via the use of the AllocationInstructionAck(35=P) message (see pre-trade allocation option 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 AllocationInstructionAck(35=P) with AllocStatus(87) = 0 (Accepted).
- The next step is "Confirmation", see Confirmation category.

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 AllocationInstruction(35=J) 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 AllocationInstructionAck(35=P) messages with AllocStatus(87) = 3 (Received), then 0 (Accepted).

3.1.1 Cancel/Replace Processing for Pre-Allocated Orders

The AllocID(70) on the NewOrderSingle(35=D) message is used to uniquely define the set of allocations contained within that order. If the order is replaced, the OrderCancelReplaceRequest(35=G) 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 repeating group PreAllocGrp should **not** be populated.
- If the allocation details are changing, the repeating group PreAllocGrp should be populated with the new complete set of allocation details with a **new** AllocID(70) value. This is regardless of whether the rest of the order details are changing or not. Examples of this are:
  - the order is being re-allocated into different accounts or
  - the order quantity (OrderQty(38)) is changing (in which case the AllocQty(80) allocated to each account will also need to change).

  This ensures that AllocID(70) is always unique on messages and therefore avoids any potential ambiguity arising from sharing different versions of allocation details for the same AllocID(70).

3.2 Pre-Trade Allocation

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

- Initiator sends a NewOrderSingle(35=D) message (containing no allocation details).
- Initiator sends an AllocationInstruction(35=J) message. If the average price has been agreed up front, this should be present on the message (AvgPx(6)).
- Respondent sends ExecutionReport(35=8) messages for the “New” (ExecType(150) = 0 (New)) and resulting fills (ExecType(150) = F (Trade)).
- Respondent sends AllocationInstructionAck(35=P) with AllocStatus(87) = 3 (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 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 AllocationInstructionAck(35=P) message with the appropriate reject reason code in AllocRejCode(88) together with AllocStatus(87) = 1 (Block level reject) or
  - reject the accounts that are in error using the AllocationInstructionAck(35=P) message with the appropriate reject reason code in AllocRejCode(88) together with AllocStatus(87) = 2 (Account level reject).

  In this latter event, the Initiator can send another AllocationInstruction(35=J) 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 AllocationInstructionAck(35=P) message is sent to the Initiator with AllocStatus(87) = 0 (Accepted).
- The next step is “Confirmation”,

In the pre-trade allocation scenario, the AllocationInstruction(35=J) message may be used for a number of purposes using AllocType(626) to indicate the type or purpose of the message, see FIXimate for details.

Note that the US domestic equities booking and allocation model (AllocType(626) = 1) includes the MiscFeesGrp component and NetMoney(118) whereas the non-US domestic booking and allocation model (AllocType(626) = 2 a.k.a. the “international equities model”) does not. AllocType(626) = 5 (Ready-To-Book single order) is 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 may be used to trigger post-trade allocation, matching, and settlement processing via other channels (e.g. post-trade industry utilities).

3.3 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 ExecutionReport(35=8) message indicating that the trade is completed.

The AllocationInstruction(35=J) message may be used for a number of purposes using AllocType(626) to indicate the type or purpose of the message, see FIXimate for details.

Post-trade allocation can be computed via one of two methods:

1. Using average price: each AllocAccount(79) has a single AllocAvgPx(153)
2. Using executed price: combination of each AllocAccount(79) **and** AllocPrice(366) (unique LastPx(31)) (e.g. Japan)

3.4 Ready-To-Book Processing

The Ready-To-Book capability of the AllocationInstruction(35=J) message is designed to provide a clean interface between the "trading" and "booking" spaces. This allows buy-side firms to both trigger and provide suitable references which can be passed down to assist in the matching process within industry utilities (e.g. Virtual Matching Utilities) or bilaterally with their sell-side 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 Respondent as ready for booking (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. is to be aggregated as single booking unit which is now ready for booking.

3.5 Fragmentation of Allocation Messages

FIX allocation messages support fragmentation in a way similar to MassQuote(35=i) and the program trading messages, e.g. NewOrderList(35=E) 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 optionally using **TotNoAllocs(892)** (giving the total number of AllocAccount(79) details across the entire allocation) that supplements **NoAllocs(78)** (giving the number of AllocAccount(79) details in a particular message fragment). **TotNoAllocs(892)** is repeated with the same value in all fragments of the batch. For example, an AllocationInstruction(35=J) message with 200 allocation account instances could be fragmented across three messages - the first two containing TotNoAllocs(892) = 200, NoAllocs(78) = 80 and the third TotNoAllocs(892) = 200, NoAllocs(78) = 40. To help the receiver reconstitute the batch **LastFragment(893)** = Y (boolean field) is sent 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(892) in all related fragments and must use the same primary message reference in all fragments of the batch, e.g. AllocID(70) in AllocationInstruction(35=J).
2. The sender must ensure that fragments are transmitted in order without intervening traffic.
3. The repeating group AllocGrp must reach capacity only in the last fragment, and that message must contain LastFragment(893) = Y.
4. The receiver must acknowledge every fragment received (AllocationInstructionAck(35=P) with AllocStatus(87) = 3 (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 repeating groups, e.g. OrdAllocGrp, ExecAllocGrp, AllocGrp in AllocationInstruction(35=J), the sender may distribute the array instances over any and all fragments, as long as the repeating group AllocGrp 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	Principal message reference
AllocationInstruction(35=J)	TotNoAllocs(892)	NoAllocs(78)	AllocID(70)
AllocationReport(35=AS)	TotNoAllocs(892)	NoAllocs(78)	AllocReportID(755)

Maximum message size for fragmentation purposes can be determined by using the optional MaxMessageSize(383) in the Logon(35=A) message or by mutual agreement between counterparties.

3.6 Messages

3.6.1 Allocation Instructions

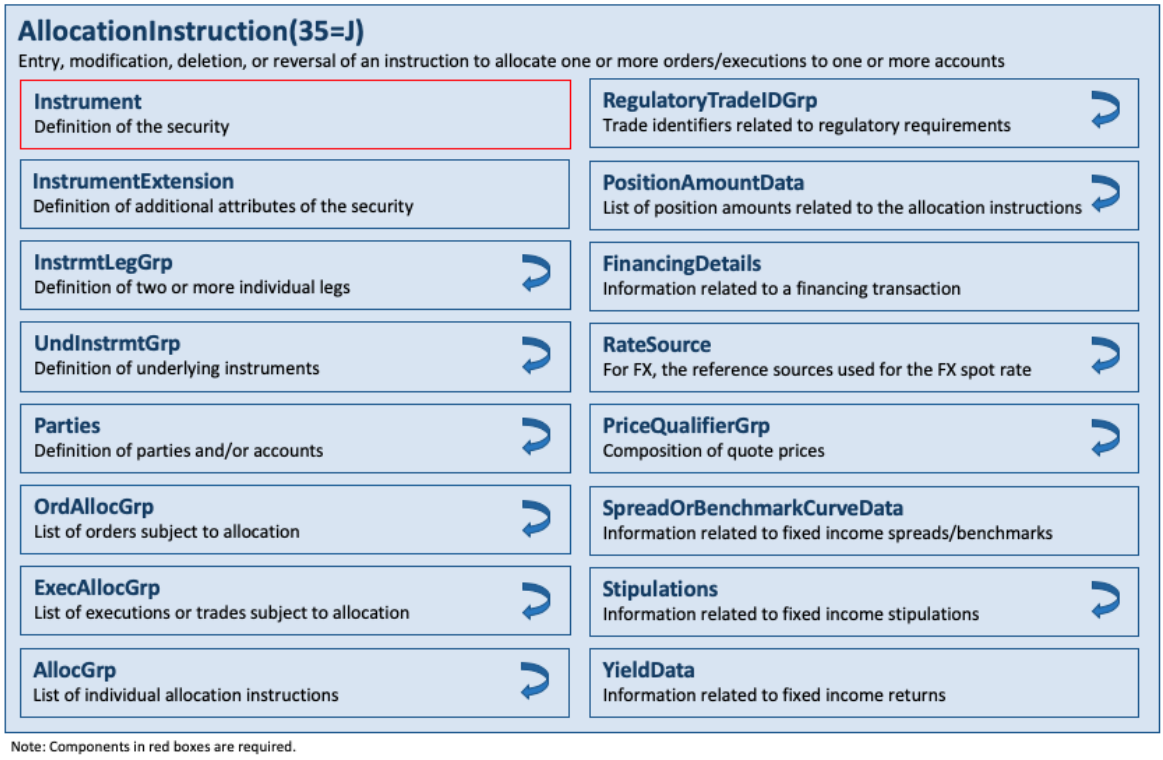

Figure 2: Message AllocationInstruction(35=J)

The AllocationInstruction(35=J) message provides the ability to specify how an order, set of orders or set of fills should be subdivided amongst one or more accounts. AllocationInstruction(35=J) messages are typically sent by the participant (i.e. Initiator) who had placed orders, e.g. buy-side institutions communicating with their executing brokers, clearing firms communicating with their clearing house. It may also be used in workflows where 3rd party intermediaries facilitate the communication between participants. The AllocationReport(35=AS) message should be used for allocation activities initiated by the Respondent.

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 (buy-side to sell-side) communication, the buy-side firm should be the "Initiator" of an AllocationInstruction(35=J) message and a sell-side firm would be the "Respondent". An AllocationInstruction(35=J) message can be submitted with AllocTransType(71) = 0 (New), 1 (Replace) or 2 (Cancel). The AllocType(626) field indicates the type or purpose of the message, see FIXimate for details.

It is possible either to specify, in AllocSettlInstType(780) as part of the AllocGrp component, full settlement instruction details on the AllocationInstruction(35=J) message, to provide a reference to a settlement instruction held on a database of such instructions or to instruct the receiving party to perform a specific action, see FIXimate for details.

General guidelines applicable to this message:

- AllocID(70) should be unique for all allocation messages with AllocTransType(71) = 0 (New).
- When submitting messages with AllocTransType(71) = 1 (Replace) or 2 (Cancel), RefAllocID(72) and AllocCancReplaceReason(796) are required.
- To reject an AllocationInstruction(35=J) message, an AllocationInstructionAck(35=P) message with AllocStatus(87) = 1 (Block level reject) or 2 (Account level reject) should be used. AllocStatus(87) = 1 (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). AllocStatus(87) = 2 (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 fees). 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 repeating group AllocAckGrp of the AllocationInstructionAck(35=P) message.
- The correct response to an AllocationInstructionAck(35=P) message with AllocStatus(87) = 1 (Block level reject) is a new AllocationInstruction(35=J) message with AllocTransType(71) = 0 (New) (as the previous message has been rejected in its entirety). In the case of AllocStatus(87) = 2 (Account level reject), either the original AllocationInstruction(35=J) message should be cancelled (a new AllocationInstruction(35=J) message referencing the original in RefAllocID(72), with AllocTransType(71) = 2 (Cancel)) and reinstated (a second new AllocationInstruction(35=J) message with AllocTransType(71) = 0 (New)), or fully replaced (a new AllocationInstruction(35=J), referencing the original in RefAllocID(72), with AllocTransType(71) = 1 (Replace)). Note a replacement allocation message (AllocTransType(71) = 2 (Replace)) must contain **all** data for the replacement allocation message. It is the responsibility of the recipient of this message to identify which items have been changed.
- It is permissible (though not mandatory) for the Respondent to reject an AllocationInstruction(35=J) message with AllocTransType(71) = 2 (Cancel) or 1 (Replace) if the AllocationInstructionAck(35=P) message with AllocStatus(87) = 0 (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 AllocationInstructionAck(35=P) message with AllocStatus(87) = 0 (Accepted) 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 AllocationInstruction(35=J) message has taken place out-of-band (i.e. manually or via some other means outside FIX), an AllocationReport(35=AS) 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 repeating group AllocGrp. A NestedParties component is provided, which may be used for this purpose.

The allocation message contains repeating fields for each order, sub-account and individual execution. The following specific guidelines are applicable to this message:

- The total quantity allocated must equal the value in Quantity(53). If present, the total quantity in the execution section (repeating group ExecAllocGrp) 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 (repeating group OrdAllocGrp). Good examples of where this does not necessarily take place are GT (Good Till) orders, especially where multi-day average pricing is taking place. The quantity of each order being booked (OrderBookingQty(800)) must also be specified on the message. This will be equal to the order quantity (OrderQty(38)) 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 value in AllocQty(80).
- The number of sub-account instances is indicated in NoAllocs(78).
- Multiple orders can be combined for allocation for AllocType(626) = 5 (Ready-To-Book) or 7 (Warehouse instruction). Note that combined orders must refer to the same instrument and have the same trade date, settlement date and side. The Instrument component as well as TradeDate(75), SettlDate(64), and Side(54) are hence on the root level of the message and not part of the repeating group OrdAllocGrp. The identification of the orders to be combined can be achieved in one of two ways:
  - By identifying the number of orders in NoOrders(73) and each individual order in OrderID(37). AllocNoOrdersType(857) = 1 (Explicit list provided) is used to denote that this is happening. If any orders were handled outside FIX, ClOrdID(11) must be set to 'MANUAL'. Regardless of whether the orders were handled within or outside FIX, OrderQty(38) and OrderAvgPx(799) 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, e.g. when orders were manually delivered or otherwise not delivered over FIX. In this case set AllocNoOrdersType(857) = 1 (Explicit list provided) and NoOrders(73) = 1 with a single instance having ClOrdID(11) = "MANUAL". Note that 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 NoExecs(124) and each individual execution in ExecID(17). Combined executions must refer to the same instrument, trade date, settlement date and side. The Instrument component as well as TradeDate(75), SettlDate(64), and Side(54) are hence on the root level of the message and not part of the repeating group ExecAllocGrp.
- Except where AllocTransType(71) = 2 (Cancel) or where AllocNoOrdersType(857) = 0 (Not specified), the list of orders being booked or allocated must be specified by using their ClOrdID(11). If any orders were handled outside FIX, ClOrdID(11) must be set to 'MANUAL'. Regardless of whether the orders were handled within or outside FIX, and where the orders are specified, OrderQty(38) and OrderAvgPx(799) 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.

The message layout is available here.

3.6.2 Allocation Instruction Acknowledgements

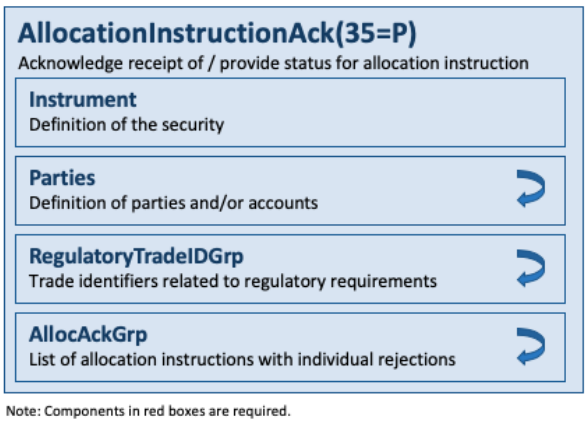

Figure 3: Message AllocationInstructionAck(35=P)

The AllocationInstructionAck(35=P) message is used to acknowledge the receipt of and provide status for an AllocationInstruction(35=J) message.

The status is indicated by AllocStatus(87) as follows:

AllocStatus(87)	Description
3 = Received, not yet processed	Used to acknowledge receipt of an AllocationInstruction(35=J) message. This should always be followed by a second AllocationInstructionAck(35=P) message with AllocStatus(87) = 0, 1 or 2 as follows **or** an AllocationReport(35=AS) message.
0 = Accepted	The AllocationInstruction(35=J) message has been validated and processed successfully.
1 = Block level reject	The entire AllocationInstruction(35=J) message has been rejected. AllocRejCode(88) must be populated when performing a block level reject; this gives the reason for rejecting the AllocationInstruction(35=J) message.
2 = Account level reject	The AllocationInstruction(35=J) message has been validated and one or more of the constituent account level details in the repeating group AllocGrp has failed validation (e.g. account not found). In this case, it is possible (though not mandatory) to include a list of the account level details that failed validation together with reject reasons.

For an AllocationInstructionAck(35=P) message with AllocStatus(87) = 0 (Accepted) in response to an AllocationInstruction(35=J) message with AllocType(626) = 1 (Calculated), it is recommended that MatchStatus(573) be used to denote whether any financial details provided in the AllocationInstruction(35=J) message were matched by the Respondent. If a match takes place and succeeds, then MatchStatus = 0 (Compared, matched, or affirmed). If the match takes place and fails, or no match takes place, then MatchStatus = 1 (Uncompared, unmatched, or unaffirmed).

The message layout is available here.

3.6.3 Allocation Instruction Alerts

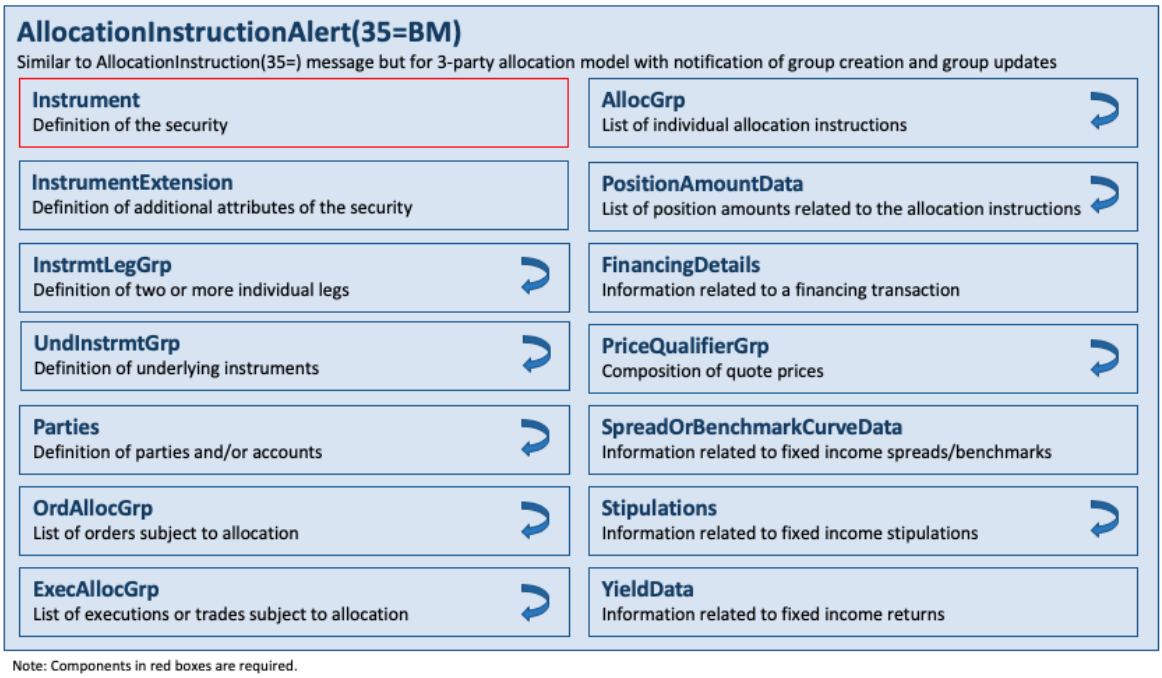

Figure 4: Message AllocationInstructionAlert(35=BM)

The AllocationInstructionAlert(35=BM) message is used in a 3-party allocation model where notification of group creation and group updates to counterparties is needed. The message will also carry trade information that comprised the group to the counterparties. The message layout is available here.

3.6.4 Allocation Instruction Alert Requests

Figure 5: Message AllocationInstructionAlertRequest(35=DU)

The AllocationInstructionAlertRequest(35=DU) message is used in a clearing house 3-party allocation model to request for AllocationInstructionAlert(35=BM) messages from the clearing house. The request may be used to obtain a one-time notification of the status of an allocation group. The message layout is available here.

3.6.5 Allocation Instruction Alert Request Acknowledgements

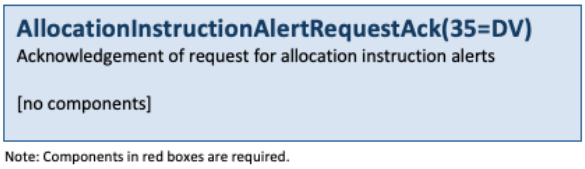

Figure 6: Message AllocationInstructionAlertRequestAck(35=DV)

The AllocationInstructionAlertRequestAck(35=DV) message is used in a clearing house 3-party allocation model to acknowledge a AllocationInstructionAlertRequest(35=DU) message for an AllocationInstructionAlert(35=BM) message from the clearing house. The message layout is available here.

3.6.6 Allocation Reports

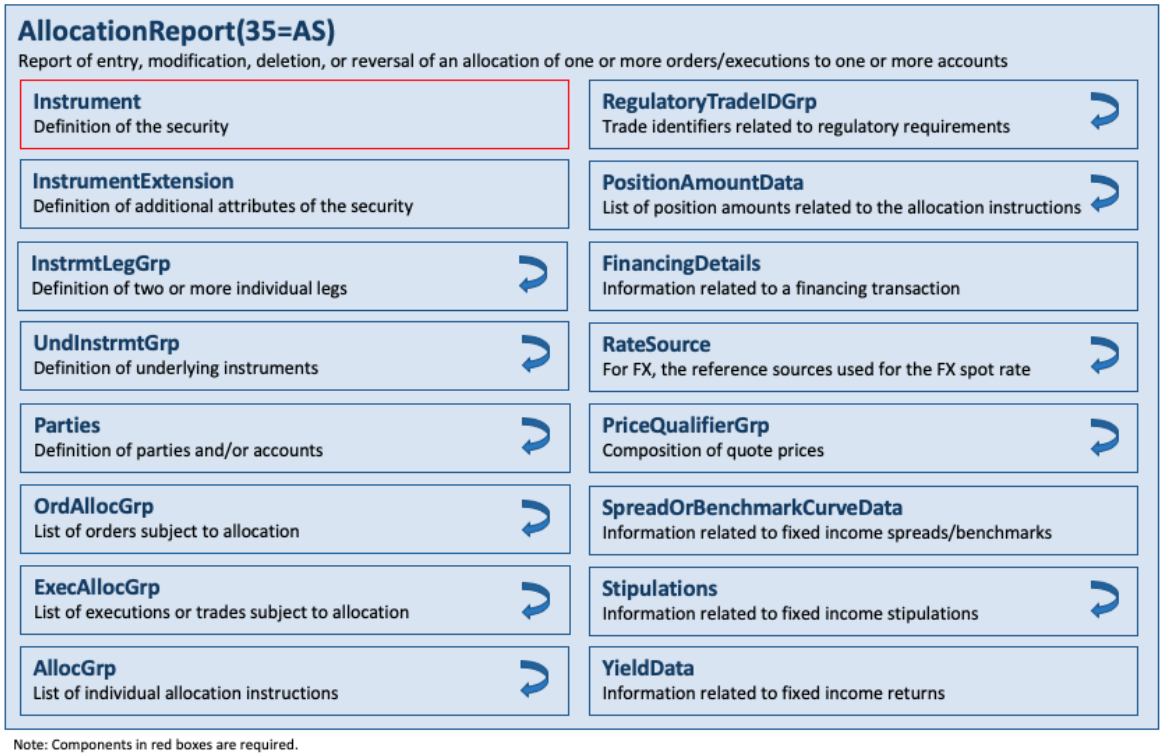

Figure 7: Message AllocationReport(35=AS)

AllocationReport(35=AS) messages are typically sent by the receiving participant (i.e. Respondent) who has to take action based on instructions conveyed via the AllocationInstruction(35=J). Respondents may include sell-sides, clearing houses, 3rd-party intermediaries that facilitates communication between participants.

The AllocationReport(35=AS) message (a.k.a. “Allocation Claim”) provides an account breakdown of an order, set of orders or set of fills plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase. Depending on the supported workflow, needs of the market, and the timing of “confirmed” status, the role of AllocationReport(35=AS) can be taken over in whole or in part by the Confirmation(35=AK) message.

An AllocationReport(35=AS) message can be submitted with different values of AllocReportType(794), such as the following examples.

- 3 (Sell-side calculated using preliminary) which includes repeating group MiscFeesGrp (as part of repeating group AllocGrp), AccruedInterestAmt(159) and NetMoney(118)
- 4 (Sell-side calculated without preliminary) which includes repeating group MiscFeesGrp (as part of repeating group AllocGrp), AccruedInterestAmt(159) and NetMoney(118). (AllocType(626) = 4 (…sent unsolicited by sell-side…) in versions of FIX prior to version 4.4, i.e. where the allocations have been provided via some other mechanism or agreed earlier in the order process.)
- 5 (Warehouse recap) – sent unsolicited by sell-side, used to communicate confirmation and current status of any warehoused position in a particular stock

Settlement instructions are supported on the AllocationReport(35=AS) 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(755) should be unique for all AllocationReport(35=AS) messages.
- To reject an AllocationReport(35=AS) message, an AllocationReportAck(AT) message with AllocStatus(87) = 1 (Block level reject) or 2 (Account level reject) should be used. AllocStatus(87) = 1 (Block level reject) means the entire message has been rejected (e.g. net money mismatch). AllocStatus(87) = 2 (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 fees). 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 repeating group AllocAckGrp of the AllocationInstructionAck(35=AT) message.
- A rejected AllocationReport(35=AS) 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 repeating group AllocGrp. NestedParties component is provided, which may be used for this purpose.

The allocation message contains repeating fields for each order, sub-account and individual execution. The following specific guidelines are applicable to this message:

- The number of sub-account instances is indicated in NoAllocs(78).
- Multiple orders can be combined for allocation for AllocType(626) = 5 (Ready-To-Book) or 7 (Warehouse instruction). Note that combined orders must refer to the same instrument and have the same trade date, settlement date and side. The Instrument component as well as TradeDate(75), SettlDate(64), and Side(54) are hence on the root level of the message and not part of the repeating group OrdAllocGrp. The identification of the orders to be combined can be achieved in one of two ways:
  - By identifying the number of orders in NoOrders(73) and each individual order in OrderID(37). AllocNoOrdersType(857) = 1 (Explicit list provided) is used to denote that this is happening. If any orders were handled outside FIX, ClOrdID(11) must be set to ‘MANUAL’. Regardless of whether the orders were handled within or outside FIX, OrderQty(38) and OrderAvgPx(799) 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, e.g. when orders were manually delivered or otherwise not delivered over FIX. In this case set AllocNoOrdersType(857) = 1 (Explicit list provided) and NoOrders(73) = 1 with a single instance having ClOrdID(11) = “MANUAL”. Note

that 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 NoExecs(124) and each individual execution in ExecID(17). Combined executions must refer to the same instrument, trade date, settlement date and side. The Instrument component as well as TradeDate(75), SettlDate(64), and Side(54) are hence on the root level of the message and not part of the repeating group ExecAllocGrp.

The message layout is available here.

3.6.7 Allocation Report Acknowledgements

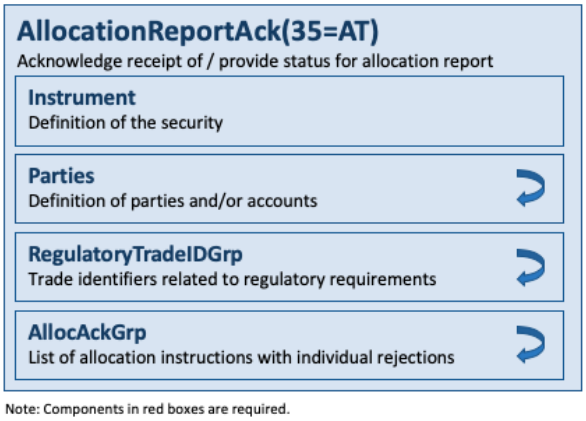

Figure 8: Message AllocationReportAck(35=AT)

The AllocationReportAck(35=AT) message is used to acknowledge the receipt of and provide status for an AllocationReport(35=AS) message.

It is possible that multiple AllocationReportAck(35=AT) messages can be generated for a single AllocationReport(35=AS) message to acknowledge the receipt and then to detail the acceptance or rejection of the AllocationReport(35=AS) message.

It is recommended, when appropriate, that MatchStatus(573) be used in the AllocationReportAck(35=AT) message to denote whether any financial details provided in the AllocationReport(35=AS) message with AllocStatus(87) = 0 (Accepted) were matched by the Initiator. If a match takes place and succeeds, then MatchStatus = 0 (Compared, matched, or affirmed). If the match takes place and fails, or no match takes place, then MatchStatus = 1 (Uncompared, unmatched, or unaffirmed).

The message layout is available here.

3.7 Components

3.7.1 AllocAckGrp

Figure 9: Component AllocAckGrp

This component is a repeating group that is used in messages with AllocStatus(87) = 2 (Account level reject), to provide details of the individual accounts that were accepted or rejected. In the case of a reject, the reasons for the rejection should be specified. The component layout is available here.

3.7.2 AllocGrp

Figure 10: Component AllocGrp

This component is a repeating group that is part of the main allocation messages and conveys one or more allocation instructions. Each of these instructions can convey parties (e.g. settlement location), commissions and fees as well as clearing and settlement instructions. The component layout is available here.

4 Category – Confirmation

The Confirmation messages are typically used in workflows that are primarily between buy-side and sell-side institutions, with optional 3rd-party intermediaries involved who may provide additional services in this pre-settlement workflow. This is the next step in the buy-side and sell-side oriented pre-settlement workflow following the block trade allocation process.

This section provides an overview on how the FIX Protocol may be used to support the process of Confirmation together with the appropriate responses.

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

4.1 Messages

4.1.1 Confirmations

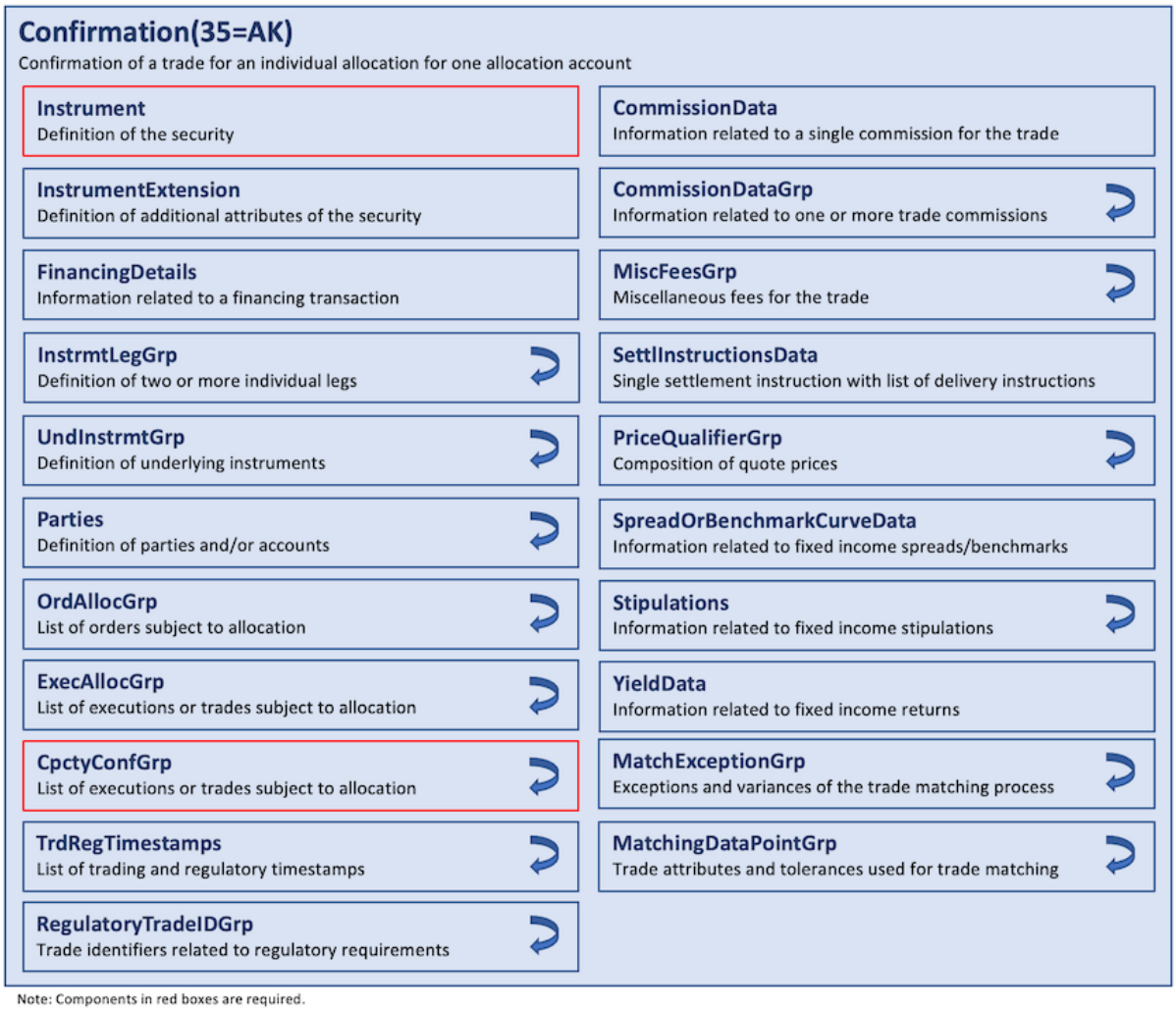

Figure 11: Message Confirmation(35=AK)

The Confirmation(35=AK) messages are used to provide individual account level trade confirmation or booking status, prior to settlement, from the sell-side to the buy-side. Unlike the AllocationInstruction(35=J) message, the Confirmation(35=AK) message operates at an allocation account (trade) level rather than block trade level, allowing for the affirmation or rejection of individual confirmations. Each Confirmation(35=AK) message reports the details of a single “ticket” with details such as account names, fees, net money, and settlement information being included using

fields designated for single-account trades. When the buy-side, in response, “affirms” with the ConfirmationAck(35=AU) message, the trade is ready to settle.

Every Confirmation(35=AK) message has a unique ConfirmID(664). It is recommended that the sell-side system trade reference be used as ConfirmID(664) where possible, in order to enable the ConfirmID(664) 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 the repeating group CpctyConfGrp. This is to support confirmations covering orders executed under more than one capacity (e.g. a mixture of agency and principal execution). OrderCapacityQty(863) (inside this repeating group) gives the quantity executed under each OrderCapacity(528). The sum of the OrderCapacityQty(863) values must equal the confirmation’s AllocQty(80).

The message layout is available here.

4.1.2 Confirmation Acknowledgements

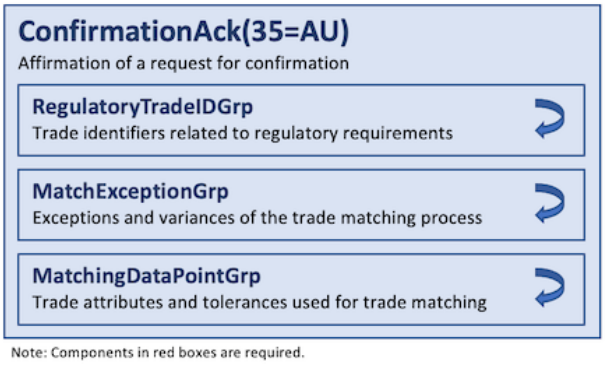

Figure 12: Message ConfirmationAck(35=AU)

The ConfirmationAck(35=AU) (a.k.a. “Affirmation”) message is used to respond to a Confirmation(35=AK) message. The message may be used to “reject” a Confirmation(35=AK) rather than “affirm”, for example in situations where the details of the Confirmation(35=AK) message are in disagreement. The message layout is available here.

4.1.3 Confirmation Requests

Figure 13: Message ConfirmationRequest(35=BH)

The ConfirmationRequest(35=BH) message is used to request a Confirmation(35=AK) message. The message layout is available here.

4.2 Components

4.2.1 CpctyConfGrp

This component is a repeating group that is used to convey the (possibly) different capacities of the firm executing the orders together with the related quantities. The component layout is available here.

4.2.2 MatchExceptionGrp

This component is a repeating group that is used to detail the matching exceptions and variances identified during the matching process based on the defined matching criteria and tolerances. The component layout is available here.

4.2.3 MatchingDataPointGrp

This component is a repeating group that is used to detail all the trade attributes and tolerances used for trade matching. The component layout is available here.

5 Category – Settlement Instruction

5.1 Messages

5.1.1 Settlement Instruction Requests

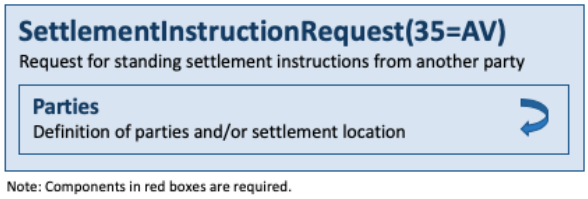

Figure 14: Message SettlementInstructionRequest(35=AV)

The SettlementInstructionRequest(35=AV) message is used to request standing settlement instructions from another party. For example, this could be:

- A buy-side firm requesting standing instructions from a sell-side firm.
- A sell-side firm requesting standing instructions from a buy-side firm.
- A sell-side or buy-side firm requesting standing instructions from a third party central standing settlement instructions database.
- A third party central standing settlement instructions database requesting standing instructions from a sell-side or buy-side firm.

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

- AllocAccount(79)
- Country (of settlement) via Parties component (PartyID(448) with PartyIDSource(447) = E (ISO Country Code) and PartyRole(452) = 10 (Settlement location))
- Side(54)
- SecurityType(167) (and/or CFIcode(461))
- SettlCurrency(120)
- EffectiveTime(168) (i.e. all instructions valid at any time from this date/time)
- ExpiryTime(126) (i.e. all instructions valid until this date/time)
- LastUpdateTime(779) (i.e. all instructions created or updated since this date/time)

The specified parameters will act as filtering criteria for the request.

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

- StandInstDbType(169) - Database identifier (e.g. DTC SID)
- StandInstDbName(170) - Database name (e.g. the Global Custodian's name)
- StandInstDbID(171) - ID of the settlement instructions on this database

The response to such a request should be a SettlementInstructions(35=T) message with SettlInstTransType(163) = N (New) containing all SSIs meeting the criteria specified in the SettlementInstructionRequest(35=AV) message. If the request cannot be processed, the request should be rejected with a SettlementInstruction(35=T) message with SettlInstMode(160) = 5 (Request reject). Similarly, if the request returns no data, the request should be rejected with a SettlementInstruction(35=T) message with SettlInstReqRejCode(792) = 2 (No matching settlement instructions found).

The message layout is available here.

5.1.2 Settlement Instructions

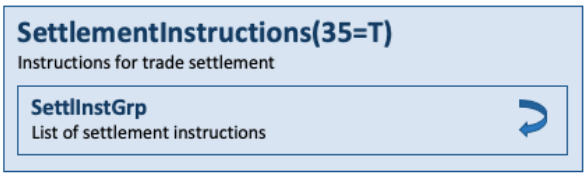

Figure 15: Message SettlementInstructions(35=T)

The SettlementInstructions(35=T) 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.

The SettlementInstructions(35=T) message may be used in one of three modes (SettlInstMode(160)):

1. SettlInstMode(160) = 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 SettlementInstructionRequest(35=AV) message. In either of these scenarios, this message can provide multiple settlement instructions.
2. SettlInstMode(160) = 5 to reject a SettlementInstructionRequest(35=AV) message (e.g. unable to process request, no matching settlement instructions found).
3. SettlInstMode(160) = 4 to provide settlement instructions for a specific order with a single account either as overriding or standing instructions to support matching. ClOrdID(11) should be used to link the settlement instructions to the corresponding order.

The SettlementInstructions(35=T) message detail can be either explicitly specified (via the SettlInstructionsData component as part of the repeating group SettlInstGrp) or can exist within an independent standing instructions database and can be referenced via StandInstDbType(169), StandInstDbName(170), and StandInstDbID(171).

The message layout is available here.

5.1.3 Settlement Obligation Reports

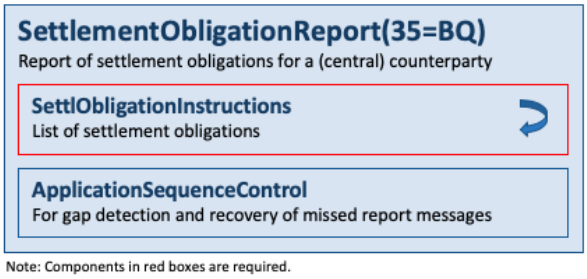

Figure 16: Message SettlementObligationReport(35=BQ)

The SettlementObligationReport(35=BQ) message provides a central counterparty, institution, or individual counterparty with a capacity for reporting the final details of a currency settlement obligation. The settlement obligation is intended to be used for auxiliary reporting of settlement details that will be conducted over SWIFT or CLS in order to affect the instructions. The SettlementObligationReport(35=BQ) message is designed to allow multiple FX deals to be aggregated and netted into a single instruction to simplify the reporting process.

The SettlementObligationReport(35=BQ) message may be used in one of two modes:

1. SettlObligMode(1159) = 1 (Preliminary) – the instructions have been generated prior to final cutoff and information is still subject to change up until cutoff has been reached
2. SettlObligMode(1159) = 2 (Final) – the instructions have been generated with final settlement information which cannot subsequently be changed for the current settlement period

The message layout is available here.

5.2 Components

5.2.1 SettlInstGrp

Figure 17: Component SettlInstGrp

This component is a repeating group that is used to convey one or more settlement instructions and contains the Parties component as well as the SettlInstructionsData component. It provides the ability to maintain settlement instructions with the SettlInstTransType(163) field. The component layout is available here.

5.2.2 SettlObligationInstructions

Figure 18: Component SettlObligationInstructions

This component is a repeating group that is used to convey one or more settlement obligations. It contains the Instrument and Parties components as well as the SettlDetails component to convey settlement account details. The component layout is available here.

6 Category – Trade Capture Reporting

Trade capture (a.k.a. “Streetside”) reporting allows sell-side firms (broker, exchange, ECN, central counter parties) to provide timely reporting of completed trades to parties involved in a trade as well as to external entities not involved in the execution of the trade. Trade capture reporting has been designed for several uses including sell-side trade reporting into an exchange or ECN, trade confirmation reporting by an exchange or clearing organization, and end of day trade reporting via static data files. For example, in the United States OCC (Options Clearing Corporation) and CME (Chicago Mercantile Exchange) both make extensive use of the TradeCaptureReport(35=AE) message for trade management, trade confirmation reporting, and end of day trade reconciliation via static data file. As settlement cycles reduce, such communication must be closer to real-time vs. an end-of-the day batch process. The TradeCaptureReport(35=AE) and TradeCaptureReportRequest(35=AD) 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. Matched trades, unmatched trades, transfer, block trades, and exchange for physical (EFP) trades are supported.

6.1 Trade Capture Report Usages

TradeCaptureReport(35=AE) messages are used for various purposes including:

- Relaying confirmed trades to various parties not directly involved in the execution, e.g. CSD’s, clearing houses, clearing firms and regulatory bodies. Those messages are **outbound** (from the marketplace).
- Relaying confirmed trades to counterparties of the trade. Where ExecutionReport(35=8) messages may be sufficient for front-office purposes, TradeCaptureReport(35=AE) messages can serve more demanding back-office processes better. Those messages are **outbound** (from the marketplace).
- Reporting of privately negotiated (“street-side”) trades, i.e. trades formed outside of the marketplace. Those messages are **inbound** (to the marketplace) but may also be used as **outbound** (when the marketplace relays them to counterparties).
- Reporting of trades executed on the floor or from an automated order routing mechanism. These messages are **inbound**.
- Requesting a cancellation or amendment of a confirmed trade. Those messages are **inbound** (to the marketplace) but may also be used as **outbound** (when the marketplace relays them to counterparties).

In Exchange, ECN and Central Counter Party models, a trade capture report process ends with a confirmed trade. The process is triggered by a request to register a new trade, replace a trade or cancel a trade. The process can involve the counterparty and / or a marketplace official acknowledgement and can therefore take some time. During this time, the initiator may change his mind and withdraw or request a change to the request.

The following rules apply to TradeCaptureReport(35=AE) message identifiers:

- TradeReportID(571) is assigned by the submitter of the message and used as a pure message identifier.
- TradeID(1003) is assigned by the marketplace when it records a confirmed trade. It should be noted that some marketplaces will assign the TradeID(1003) earlier in the process, meaning that (in the case of sequential ID assignment) there will be gaps when a trade is not completed.
- TradeReportRefID(572) is assigned by the submitter when it wants to link a new message to a previous message. This would normally apply only when it requests a replace or cancel of an ongoing process (i.e. the marketplace has not yet recorded the confirmed trade) and when the marketplace issues confirmed trades ending the process of reporting and acknowledging a privately negotiated trade.
- SecondaryTradeID(1040) can be assigned by the marketplace as an identifier for the process leading to a confirmed trade. It may be used by the submitter as an alternative to TradeReportRefID(572) in a cancel or replace. Note that a prerequisite to use the SecondaryTradeID(1040) is that the marketplace issues TradeCaptureReportAck(35=AR) messages providing that tag.

6.2 Messages

6.2.1 Trade Capture Report Requests

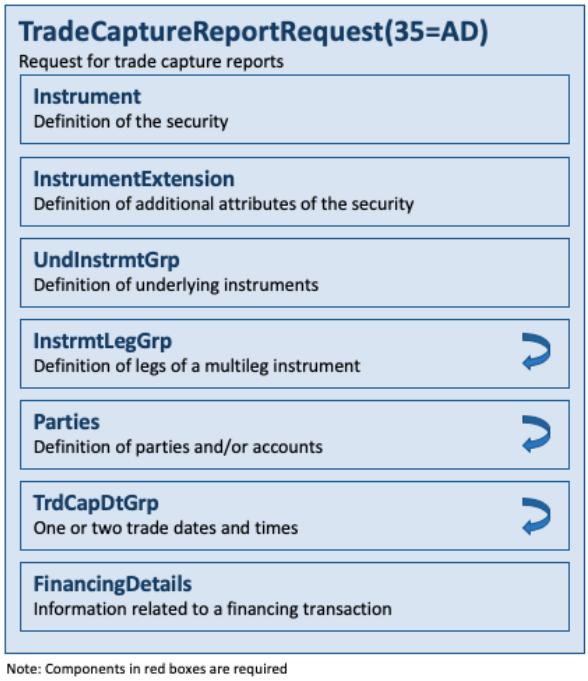

Figure 19: Message TradeCaptureReportRequest(35=AD)

The TradeCaptureReportRequest(35=AD) message may 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.

Fields specified in the request message serves as filter criteria for the request results.

The following (non-exhaustive) list of criteria can be specified on the TradeCaptureReportRequest(35=AD) message:

- All trades matching specified trade identification: TradeReportID(571), TradeID(1003), SecondaryTradeID(1040), FirmTradeID(1041), SecondaryFirmTradeID(1042)
- All trades matching specified trade types: TrdType(828), TrdSubType(829), TransferReason(830), SecondaryTrdType(855), TradeLinkID(820)
- All trades matching the order identification information: OrderID(37), ClOrdID(11), ExecID(17)
- Trades that have specified MatchStatus(573)
- All trades for the party defined in the Parties component (use PartyID(448) and PartyIDSource(447))
  - This can be a trader id, firm, broker id, clearing firm (use mandatory PartyRole(452) to define the kind of party)
- All trades for a specific instrument, specified using the Instrument component, the UnderlyingInstrument component, and/or the InstrumentLeg component inside the InstrmtLegGrp component.
- All unreported trades (TradeRequestType(569) = 3) – Executions that have not been sent
- All unmatched trades (TradeRequestType(569) = 2) – Trades that have not been matched
- All trades matching specific date (ClearingBusinessDate(715)) and trading session criteria (TradingSessionID(336) and TradingSessionSubID(625))
- Trades entered via a specific TradeInputSource(578)
- Trades entered via a specific TradeInputDevice(579)

- All advisories (TradeRequestType(569) = 4)

When using TradeRequestType(569) = 1, each field in the TradeCaptureReportRequest(35=AD) (other than TradeRequestID(568) and SubscriptionRequestType(263)) 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 repeating group TrdCapDtGrp) may be used in one of two modes:

- "Since" a time period. NoDates(580) = 1 with first TradeDate(75) (and optional TransactTime(60)) indicating the "since" (greater than or equal to operation) point in time.
- "Between" time periods. NoDates(580) = 2 with first TradeDate(75) (and optional TransactTime(60)) indicating the "beginning" (greater than or equal to operation) point in time and the second TradeDate(75) (and optional TransactTime(60)) indicating the "ending" (less than or equal to operation) point in time.

TradeCaptureReport(35=AE) messages are the normal return type to a TradeCaptureReportRequest(35=AD) message.

The response to a TradeCaptureReportRequest(35=AD) message can be:

- One or more TradeCaptureReport(35=AE) messages
- A TradeCaptureReportRequestAck(35=AQ) message followed by zero or more TradeCaptureReport(35=AE) messages in two specific cases:
  - When the TradeCaptureReport(35=AE) messages 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 TradeCaptureReportRequestAck(35=AQ) message only
  - When no trades are found that match the selection criteria specified on the TradeCaptureReportRequest(35=AD) message,
  - When the TradeCaptureReportRequest(35=AD) message was deemed invalid for business reasons by the counterparty.

The message layout is available here.

6.2.2 Trade Capture Report Request Acknowledgements

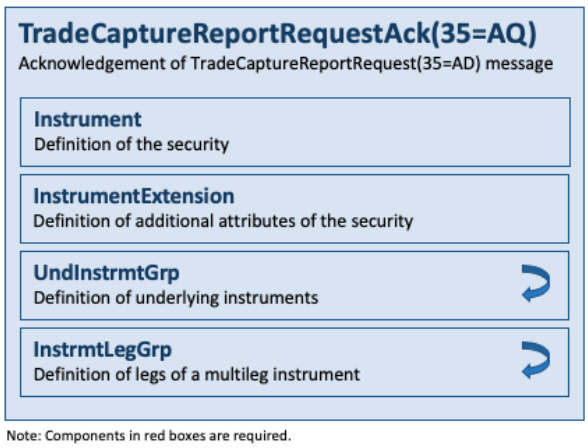

Figure 20: Message TradeCaptureReportRequestAck(35=AQ)

The TradeCaptureReportRequestAck(35=AQ) message is used to:

- Provide an acknowledgement to a TradeCaptureReportRequest(35=AD) message in the case where theTradeCaptureReportRequest(35=AD) message is used to specify a subscription or delivery of reports via an out-of-band response transmission method.
- Provide an acknowledgement to a TradeCaptureReportRequest(35=AD) message in the case when the return of the TradeCaptureReport(35=AE) messages 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 TradeCaptureReportRequest(35=AD) message (TotNumTradeReports(748) = 0).
- The TradeCaptureReportRequest(35=AD) message was invalid for some business reason, such as request is not authorized, invalid or unknown instrument, party, trading session, etc. (use TradeRequestResult(749)).

NOTE: A TradeCaptureReportRequestAck(35=AQ) message is not required if one or more TradeCaptureReports(35=AE) will be returned in-band immediately.

The message layout is available here.

6.2.3 Trade Capture Reports

Figure 21: Message TradeCaptureReport(35=AE)

The TradeCaptureReport(35=AE) message can be:

- Used to report trades between counterparties

- Used to report trades to a trade matching system
- Sent unsolicited between counterparties
- Sent as a reply to a TradeCaptureReportRequest(35=AD) message
- Used to communicate unmatched and matched trades
- Used to report trades to trade repositories
- Used to report trades to regulatory agencies to comply with regulatory reporting

The message layout is available here.

6.2.4 Trade Capture Report Acknowledgements

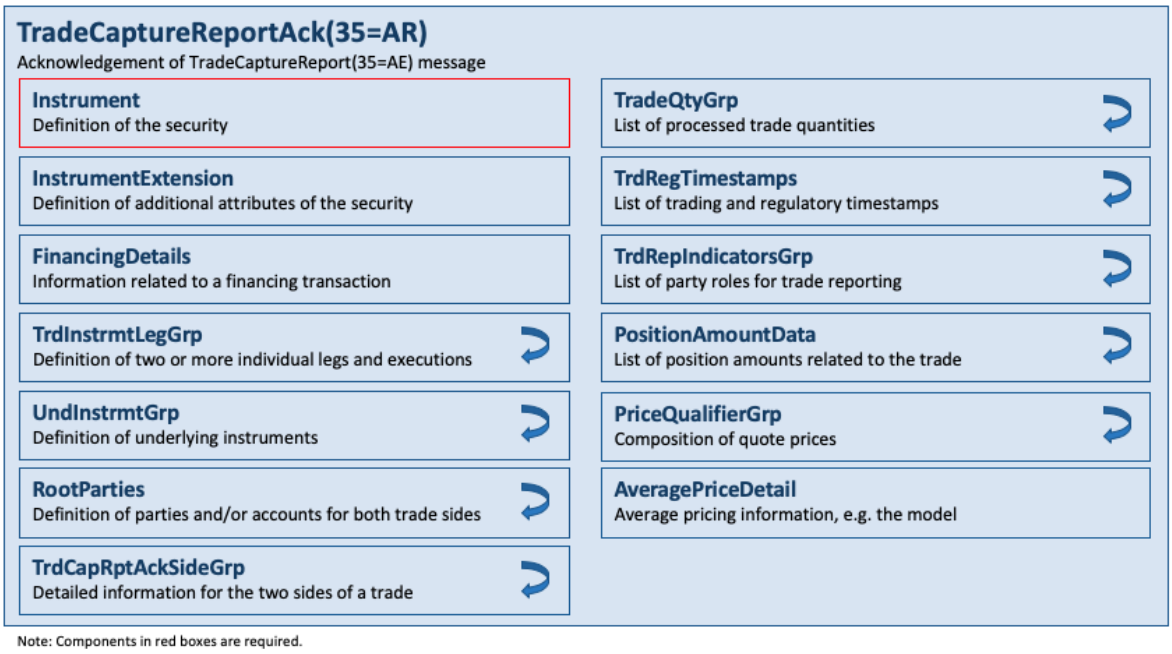

Figure 22: Message TradeCaptureReportAck(35=AR)

The TradeCaptureReportAck(35=AR) message can be:

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

The message layout is available here.

6.2.5 Trade Match Reports

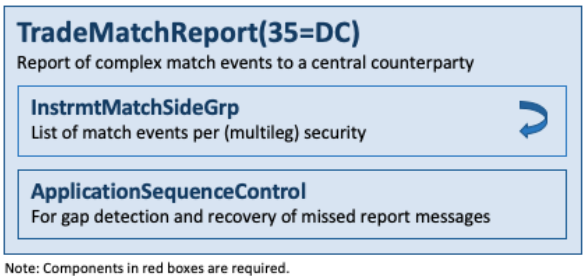

Figure 23: Message TradeMatchReport(35=DC)

The TradeMatchReport(35=DC) message is used by exchanges, trading venues and ECNs to report matched trades as an atomic event, for example to clearing houses. The message is used to express the one-to-one, one-to-many and many-to-many matches as well as implied matches in which more complex instruments can match with simpler instruments. The message layout is available here.

6.2.6 Trade Match Report Acknowledgements

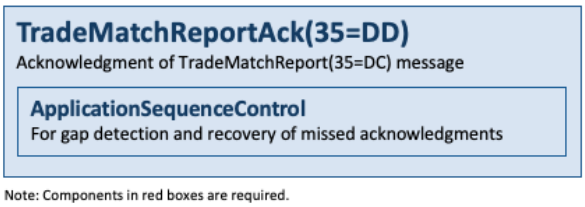

Figure 24: Message TradeMatchReportAck(35=DD)

The TradeMatchReportAck(35=DD) is used to respond to the TradeMatchReport(35=DC) message. It may be used to report on the status of the request (e.g. accepting the request or rejecting the request). The message layout is available here.

6.3 Components

6.3.1 AveragePriceDetail

This component may be used to provide average pricing details in a trade report, including the average pricing model used and the start and end times of the averaging period. The component layout is available here.

6.3.2 InstrmtMatchSideGrp

Figure 25: Component InstrmtMatchSideGrp

This component is a repeating group used to convey all trades for a given match event reported by instrument and trade side. Each trade match report can contain any number of trades for any number of instruments. This component contains all instruments together with all of the trade sides (possibly more than two) that occurred for each instrument within the same match event. The component layout is available here.

6.3.3 LegPositionAmountData

This component is a repeating group that is conceptually identical to PositionAmountData. It is used to report netted amounts associated with position quantities at the instrument leg level. In the listed derivatives market the amount is generally expressing a type of futures variation or option premium. In the equities market this may be the net pay or collect on a given position. The component layout is available here.

6.3.4 MandatoryClearingJurisdictionGrp

This component is a repeating group that may be used to specify the set of jurisdictions to which mandatory clearing applies. The component layout is available here.

6.3.5 RelatedPositionGrp

This component is a repeating group that is part of the TrdCapRptSideGrp component. It may be used to identify positions that are related to each other or to other trades. This should not be used in lieu of explicit FIX fields that denote specific semantic relationships, but rather should be used when no such fields exist. The component layout is available here.

6.3.6 SideCollateralAmountGrp

Figure 26: Component SideCollateralAmountGrp

This component is a repeating group that is part of the TrdCapRptSideGrp component. It is used to provide the current value of the collateral type on deposit for a side of the trade report. The currency of the collateral value may be optionally included. The component layout is available here.

6.3.7 SideCollateralReinvestmentGrp

This component is a repeating group that is part of the SideCollateralAmountGrp component. It may be used to provide a breakdown of the cash collateral's reinvestment types and amounts (e.g. SideCollateralType(2701)="CASH"). The component layout is available here.

6.3.8 SideRegulatoryTradeIDGrp

This component is a repeating group that is part of the TrdCapRptSideGrp component and conceptually identical to the RegulatoryTradeIDGrp component. The component layout is available here.

6.3.9 SideTrdRegTS

This component is a repeating group that may be used to convey trading or regulatory timestamps specific to one side of the trade. It is a subset of the TrdRegTimestamps component. The component layout is available here.

6.3.10 TradePositionQty

This component is a repeating group that is used to specify, for a single trade side, the various types of position quantities in the position's life-cycle including start-of-day, intraday, trade, adjustments, and end-of-day position quantities. The component layout is available here.

6.3.11 TradeQtyGrp

This component is a repeating group that is used to convey quantities of the trade that have been processed and the type of processing that has occurred for that trade quantity. The component layout is available here.

6.3.12 TradeReportOrderDetail

Figure 27: Component TradeReportOrderDetail

This component is used to convey some of the attributes of the order that was executed and resulted in the given trade side. It supports individual attributes such as order identifiers and a list of related orders (RelatedOrderGrp component). The component layout is available here.

6.3.13 TrdAllocGrp

Figure 28: Component TrdAllocGrp

This component is used to convey one or more trade allocations for a given side of the trade. It is small subset of the AllocGrp supporting basic allocation information, including the NestedParties2 component for parties and/or accounts in addition to AllocAccount(79). The component layout is available here.

6.3.14 TrdCapDtGrp

This component is a repeating group that is used to convey one or two dates and (optional) timestamps as filter criteria for the request. Two dates (possibly with times) represent a time range. The component layout is available here.

6.3.15 TrdCapRptAckSideGrp

Figure 29: Component TrdCapRptAckSideGrp

This component is a repeating group that is used to acknowledge the information received for one or both sides of a single or multileg trade. It is almost identical to the TrdCapRptSideGrp component but formally only a subset. The component layout is available here.

6.3.16 TrdCapRptSideGrp

Figure 30: Component TrdCapRptSideGrp

This component is a repeating group that is used to convey one or both trade sides of a single or multileg instrument transaction. It contains a large number of components to convey information such as parties, allocations, commissions, fees, stipulations, clearing instructions, settlement details, timestamps as well as information related to the order that was traded. The component layout is available here.

6.3.17 TrdInstrmtLegExecGrp

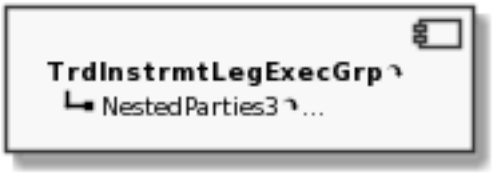

Figure 31: Component TrdInstrmtLegExecGrp

This component is a repeating group that comprises individual executions for legs of the trade side of a trade match report for a specific instrument. The component layout is available here.

6.3.18 TrdInstrmtLegGrp

Figure 32: Component TrdInstrmtLegGrp

This component is a repeating group that is used to convey execution or trade information of a multileg instrument on an instrument leg level. It is similar to the InstrmtLegExecGrp component in the ExecutionReport(35=8) message. The component layout is available here.

6.3.19 TrdMatchSideGrp

Figure 33: Component TrdMatchSideGrp

This component is a repeating group used to convey all trade sides for a single instance of the InstrmtMatchSideGrp component. The component layout is available here.

6.3.20 TrdRepIndicatorsGrp

This component is a repeating group that is used to convey one or more types of parties (TrdRepPartyRole(1388)) to whom the trade should be reported or not. It supports a white list as well as a black list of recipient types. It does not identify individual parties. The component layout is available here.

7 Category – Registration Instruction

7.1 Messages

7.1.1 Registration Instructions

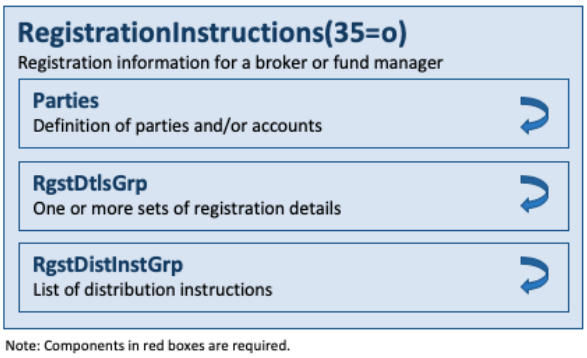

Figure 34: Message RegistrationInstructions(35=o)

The RegistrationInstructions(35=o) 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 RegistrationInstructions(35=o) message can be submitted with RegistTransType(514) = 0 (New), 1 (Replace), or 2 (Cancel). The RegistTransType(514) field indicates the purpose of the message. RegistRefID(508) is required when replacing or cancelling registration instructions. Replacement RegistrationInstructions(35=o) messages must contain all data for the replacement registration.

The RegistrationInstructions(35=o) message contains the repeating group RgstDtlsGrp for multiple joint registrants. The number of registration details instances is indicated in NoRegistDtls(473).

The message layout is available here.

7.1.2 Registration Instructions Responses

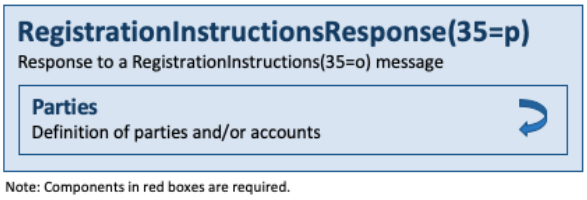

Figure 35: Message RegistrationInstructionsResponse(35=p)

The RegistrationInstructionsResponse(35=p) message type may be used by broker or fund manager (for CIV) in response to a RegistrationInstructions(35=o) message submitted by an institution or retail intermediary for an order or for an allocation.

The RegistrationInstructionsResponse(35=p) message is used to:

1. confirm the receipt of a RegistrationInstructions(35=o) message
2. confirm changes to an existing RegistrationInstructions(35=o) message (i.e. accept cancel and replace requests)
3. relay registration instructions status information
4. relay assigned client and account IDs for RegistrationInstructions(35=o) messages with RegistTransType(514) = 0 (New)
5. reject RegistrationInstructions(35=o) messages

Each RegistrationInstructionsResponse(35=p) message contains RegistStatus(506) 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(506)	Description
A = Accepted	Registration details are acceptable to the receiving broker, intermediary or fund manager. Assigned client and account IDs may be returned.
R = Rejected	Registration details have been rejected by the receiving broker, intermediary or fund manager.
H = Held	Registration details have been held by the receiving broker, intermediary or fund manager. Assigned (possibly provisional) client and account Ids may be returned.
N = Reminder	Registration details are still outstanding.

The message layout is available here.

7.2 Components

7.2.1 RgstDistInstGrp

This component is a repeating group that is used to convey one or more distribution instructions containing information such as the payment method and various attributes of a cash distribution involving an agent bank. The component layout is available here.

7.2.2 RgstDtlsGrp

Figure 36: Component RgstDtlsGrp

This component is a repeating group that is used to convey one or more registration details such as contact information. Note that some of the individual fields in this component such as address details are redundant when using the embedded NestedParties component. The component layout is available here.

8 Category – Position Maintenance

8.1 Clearing Services for Position Management

The Position Management Clearing Services may 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

8.2 Clearing Services for Post-Trade Processing

The Post-Trade Processing Clearing Services may 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

8.3 Messages

8.3.1 Assignment Reports

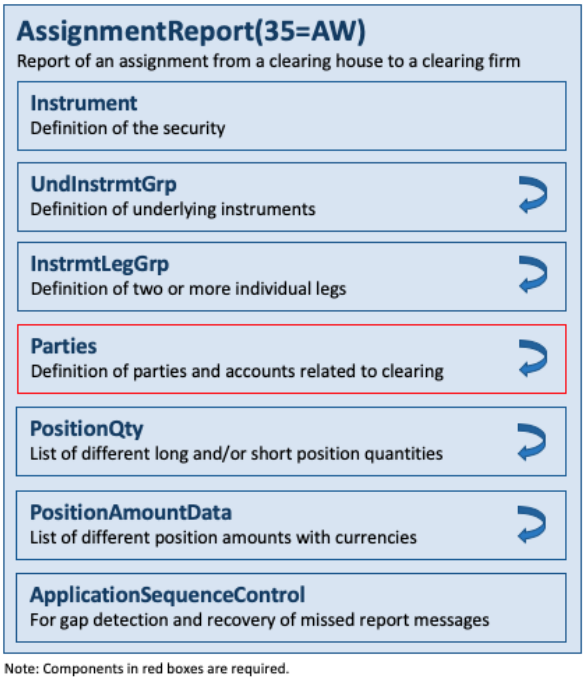

Figure 37: Message AssignmentReport(35=AW)

AssignmentReport(35=AW) messages are sent from a clearing house to counterparties, such as a clearing firm as a result of the assignment process.

AssignmentReport(35=AW) messages can be sent unsolicited from the clearing house to a clearing firm.

AssignmentReport(35=AW) messages can be returned in response to a RequestForPositions(35=AN) message with PosReqType(724) = 3 (Assignments).

The message layout is available here.

8.3.2 Contrary Intention Reports

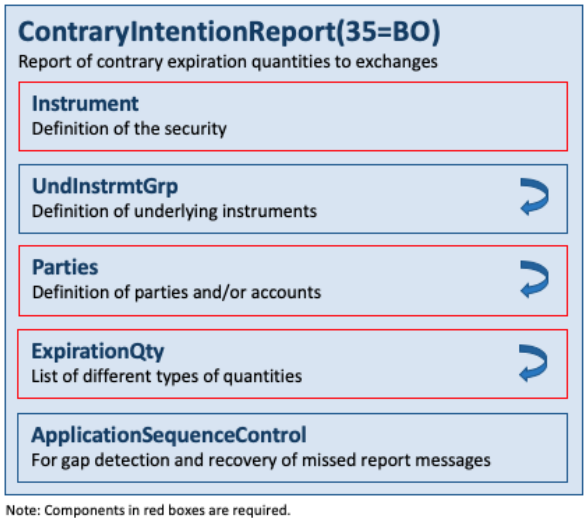

Figure 38: Message ContraryIntentionReport(35=BO)

The ContraryIntentionReport(35=BO) message is used for reporting of contrary expiration quantities for options expiring on a Saturday. This information is required by options exchanges for regulatory purposes. The message layout is available here.

8.3.3 Position Maintenance Requests

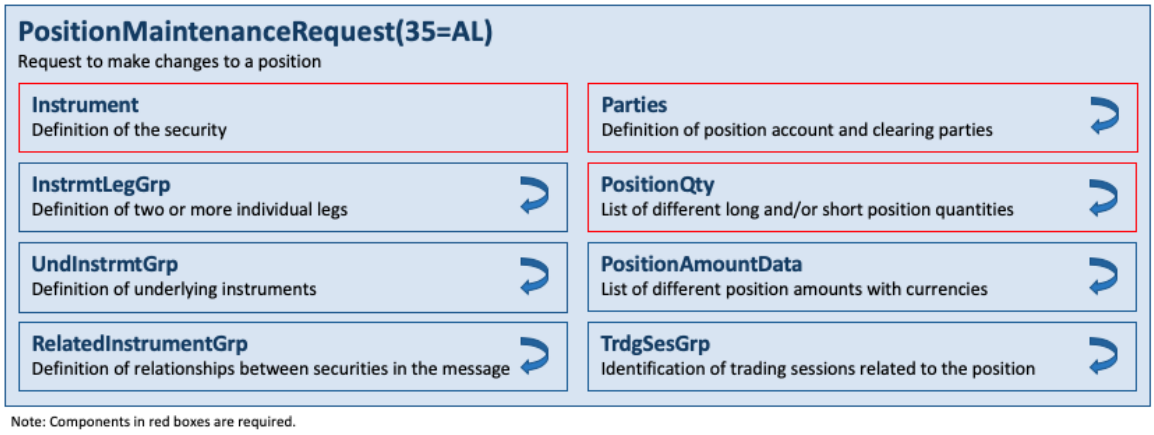

Figure 39: Message PositionMaintenanceRequest(35=AL)

The PositionMaintenanceRequest(35=AL) message allows the position owner to submit requests to the holder of a position which will result in a specific action being taken which will affect the position. Generally, the holder of the position is a central counter party or clearing organization but can also be a 3rd party providing investment or asset-servicing services. Submission of a maintenance request may result in the following (but not limited to these examples):

- adjustment of both the long and short start of day position quantity
- exercise of an option position into a position in the instrument underlying the option

- abandonment of an option position that would otherwise exercise
- netting of current day trades to change to the end of day long and short position
- spreading of a position against other position in order to reduce margin requirements
- pledge of a position for collateral purposes
- large trader submission of the long and short quantities

The request may be submitted with PosMaintAction(712) = 1 (New), 2 (Replace), 3 (Cancel), or 4 (Reverse) and may refer to a specific position or a previously submitted message (OrigPosReqRefID(713) or PosMaintRptRefID(714)). The request is always submitted as of a specific date (ClearingBusinessDate(715)) which is therefore required. The parties both owning and holding the position are specified in the Parties component.

The message layout is available here.

8.3.4 Position Maintenance Reports

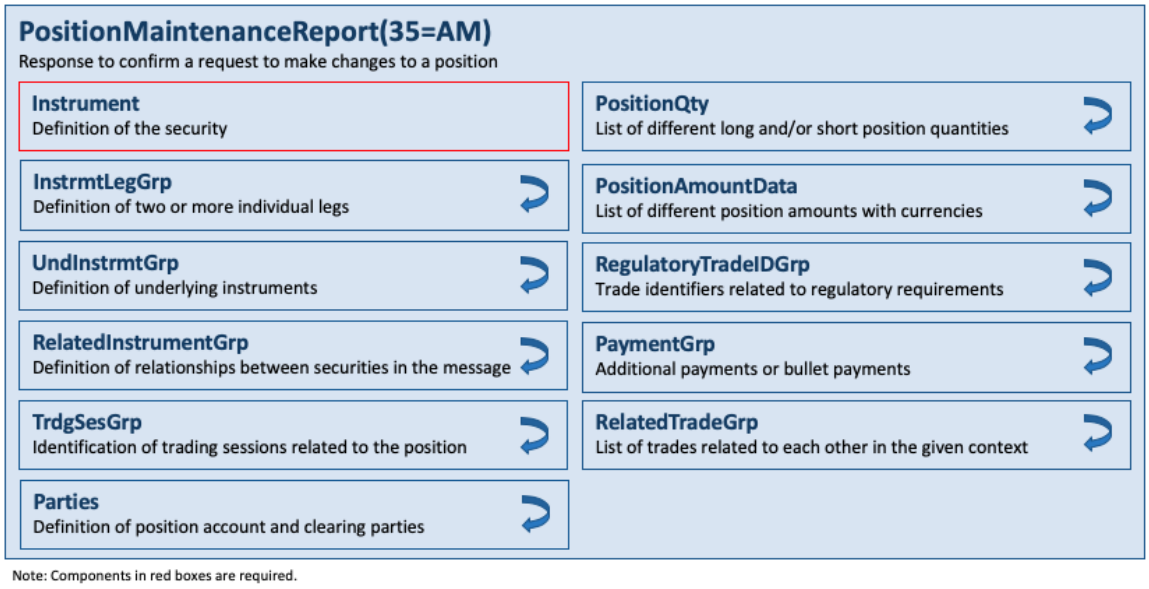

Figure 40: Message PositionMaintenanceReport(35=AM)

The PositionMaintenanceReport(35=AM) message is sent by the holder of a position in response to a PositionMaintenanceRequest(35=AL) message and is used to confirm that a request has been successfully processed or rejected (PosMaintStatus(722)). The message layout is available here.

8.3.5 Position Reports

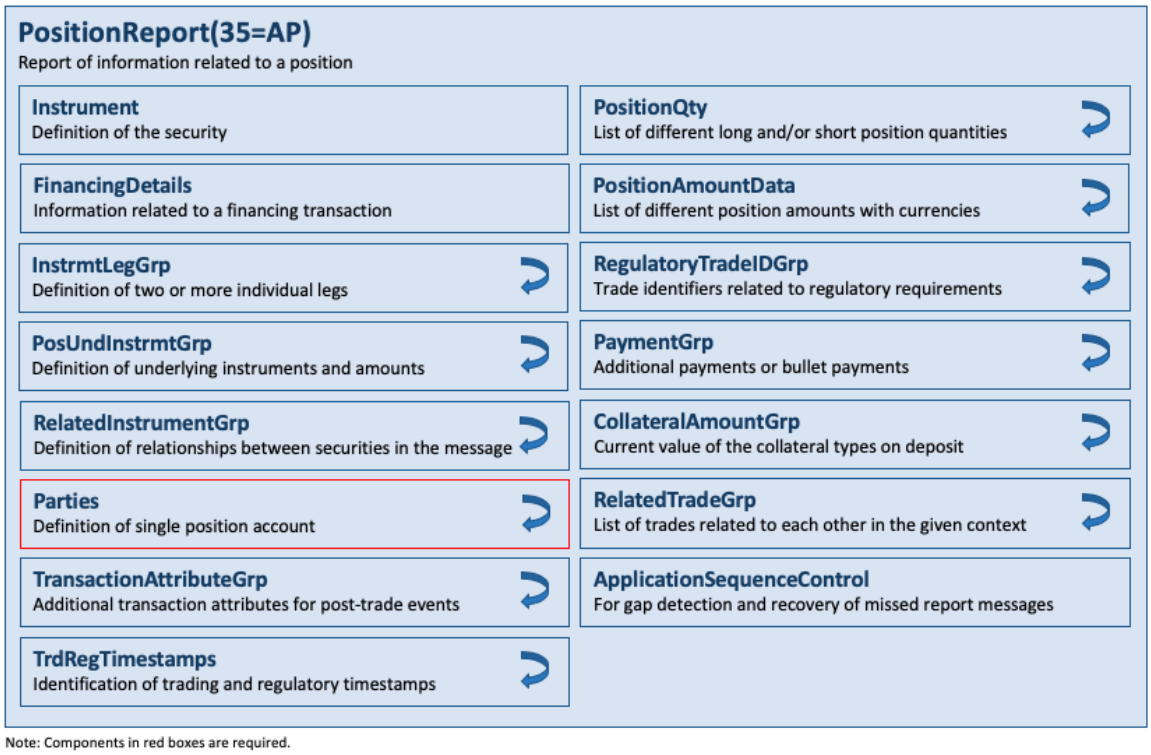

Figure 41: Message PositionReport(35=AP)

The PositionReport(35=AP) message is returned by the holder of a position in response to a RequestForPositions(35=AN) message. The purpose of the message is to report all aspects of a position and may be provided on a standing basis to report end of day positions to an owner.

The PositionReport(35=AP) message may also be used to report positions to satisfy regulatory reporting of positions.

The message layout is available here.

8.3.6 Position Report Adjustments

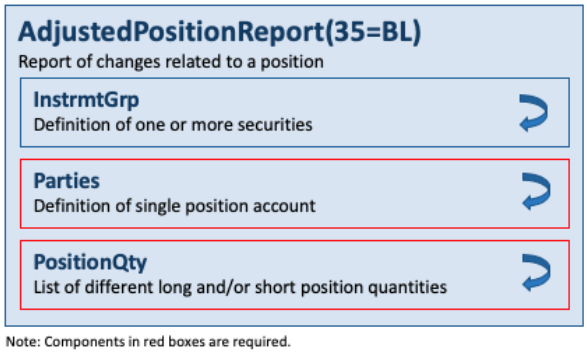

Figure 42: Message AdjustedPositionReport(35=BL)

The AdjustedPositionReport(35=BL) message is used to report changes in position, primarily in equity options, due to modifications to the underlying due to corporate actions. The message layout is available here.

8.3.7 Position Transfer Instructions

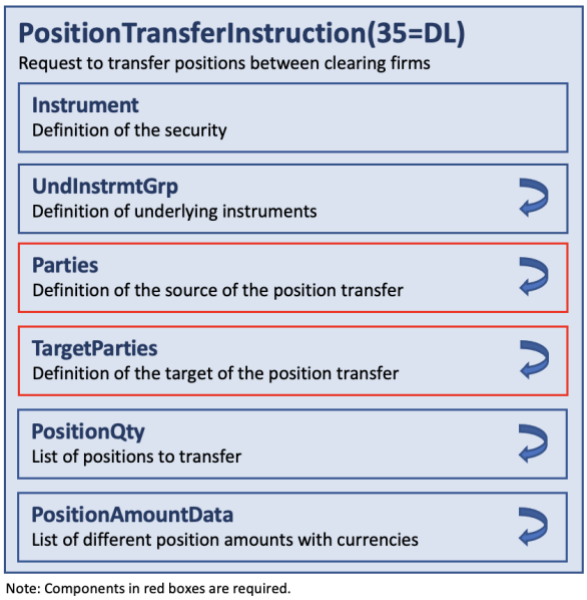

Figure 43: Message PositionTransferInstruction(35=DL)

The PositionTransferInstruction(35=DL) message is sent by clearing firms to CCPs to initiate position transfers, or to accept or decline position transfers. The message layout is available here.

8.3.8 Position Transfer Instruction Acknowledgements

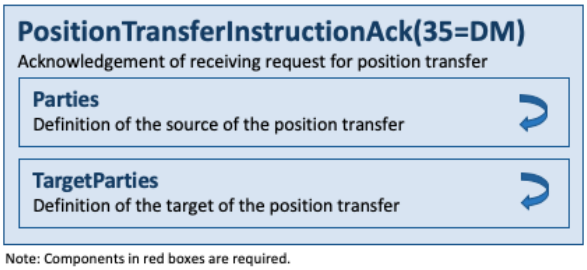

Figure 44: Message PositionTransferInstructionAck(35=DM)

The PositionTransferInstructionAck(35=DM) message is sent by CCPs to clearing firms to acknowledge position transfer instructions, and to report errors processing position transfer instructions. It is intended to be a technical acknowledgment, not a business level acknowledgment which would instead be provided by the PositionTransferReport(35=DN) message. As such, TransferID(2437), a business level ID assigned by the CCP, need not be assigned when providing a technical acknowledgment to a new or rejected position transfer request. The message layout is available here.

8.3.9 Position Transfer Reports

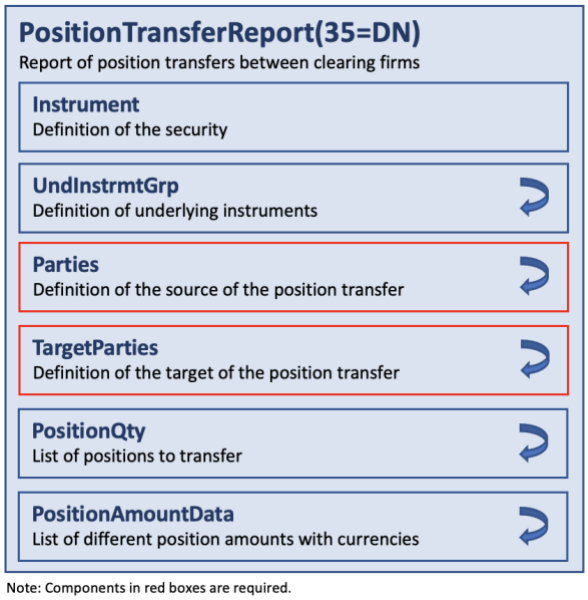

Figure 45: Message PositionTransferReport(35=DN)

The PositionTransferReport(35=DN) message is sent by CCPs to clearing firms indicating of positions that are to be transferred to the clearing firm, or to report on the status of the transfer to the clearing firms involved in the transfer process. The message layout is available here.

8.3.10 Requests For Positions

Figure 46: Message RequestForPositions(35=AN)

The RequestForPositions(35=AN) message is used by the owner of a position to request a PositionReport(35=AP) message from the holder of the position, usually the central counter party, clearing organization or 3rd party providing investment or asset-servicing services. The request can be made at several levels of granularity (e.g. only positions, trades, exercises, assignments, settlement activity) by means of PosReqType(724).

The message is used to request a one time snapshot of positions or to subscribe to updates as they occur using the SubscriptionRequestType(263). The ResponseTransportType(725) may be used to specify if the reports are to be sent in-band over the session transport or out-of-band over an alternative transport such as FTP.

The message layout is available here.

8.3.11 Request for Positions Acknowledgements

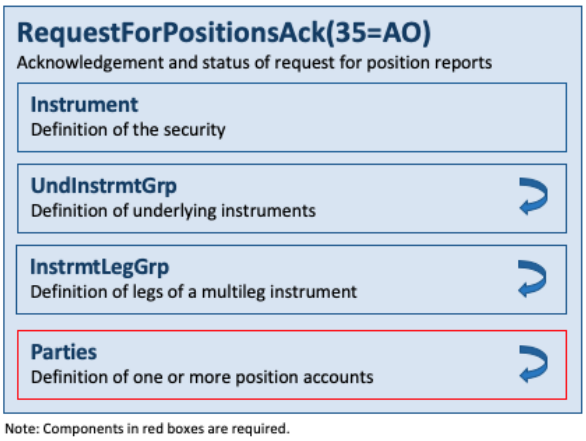

Figure 47: Message RequestForPositionsAck(35=AO)

The RequestForPositionsAck(35=AO) message is returned by the holder of the position in response to a RequestForPositions(35=AN) message. The purpose of the message is to acknowledge that a request has been received and is being processed. The message layout is available here.

8.4 Components

8.4.1 ExpirationQty

This component is a repeating group that is used to convey one or more types of contrary expiration quantities when expiring options are to be exercised differently from the normal assignment process. The component layout is available here.

8.4.2 PositionQty

Figure 48: Component PositionQty

This component is a repeating group that is part of various position and assignment messages, and is required in many of these messages. It specifies the various types of position quantity in the position maintenance life-cycle including start-of-day, intraday, trade, adjustments, and end-of-day position quantities. Quantities are expressed in terms of long and short quantities. It also contains the NestedParties component to associate or distribute a position to a specific party other than the party that currently owns the position. The component layout is available here.

8.4.3 PosUndInstrmtGrp

Figure 49: Component PosUndInstrmtGrp

This component is a repeating group that is used to convey one or more underlying instruments for the main instrument in the message. It is similar to the UndInstrmtGrp component but can contain additional information related to the settlement as well as to pay and collect amounts. The component layout is available here.

8.4.4 UnderlyingAmount

This component is a repeating group within the PosUndInstrmtGrp component that is used to convey the pay and collect amounts associated with the underlying instrument, settlement dates, settlement status and method for derivative positions. The component layout is available here.

9 Category – Collateral Management

The set of collateral management messages is used to manage collateral associated with positions resulting from trading activity that requires collateralization or margin accounts. The collateral management messages have been designed to address both two-party and three-party interactions. 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 alternative trading system (ATS).

9.1 Collateral Management Usage

Collateral management messages have been designed for the following uses:

- Securities financing (such as repurchase agreements and securities lending) collateralization
- Clearing house collateralization

9.2 Messages

9.2.1 Collateral Requests

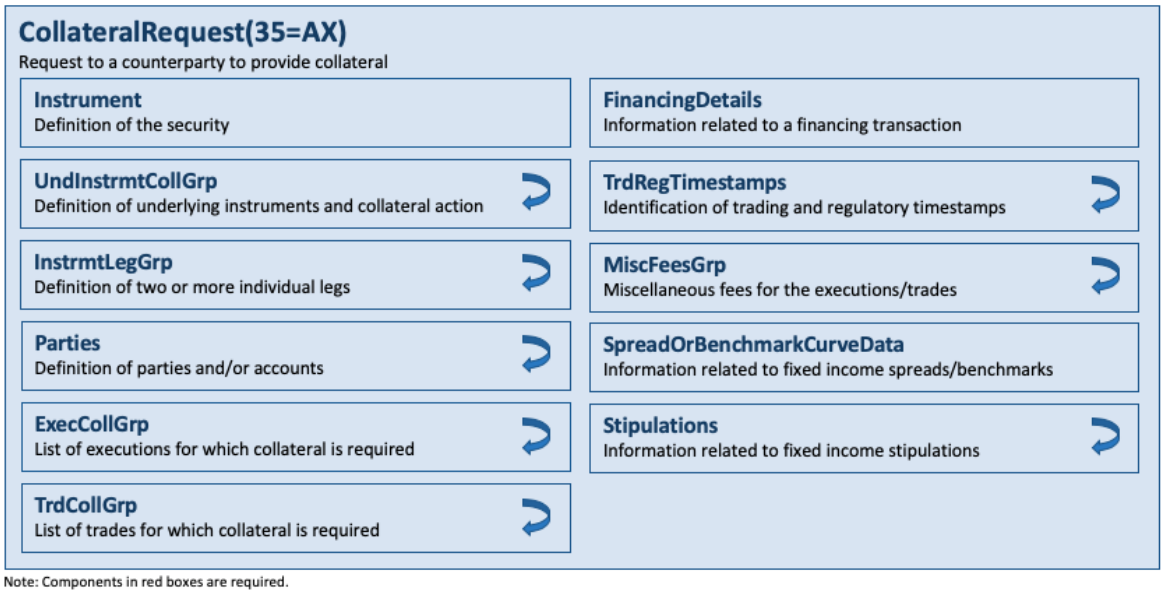

Figure 50: Message CollateralRequest(35=AX)

An initiator that requires collateral from a respondent sends a CollateralRequest(35=AX) message. The initiator can be either counterparty to a trade in a two-party model or an intermediary, such as an ATS or clearing house, in a three-party model. A CollateralAssignment(35=AY) message is expected as a response to a request for collateral. The message layout is available here.

9.2.2 Collateral Assignments

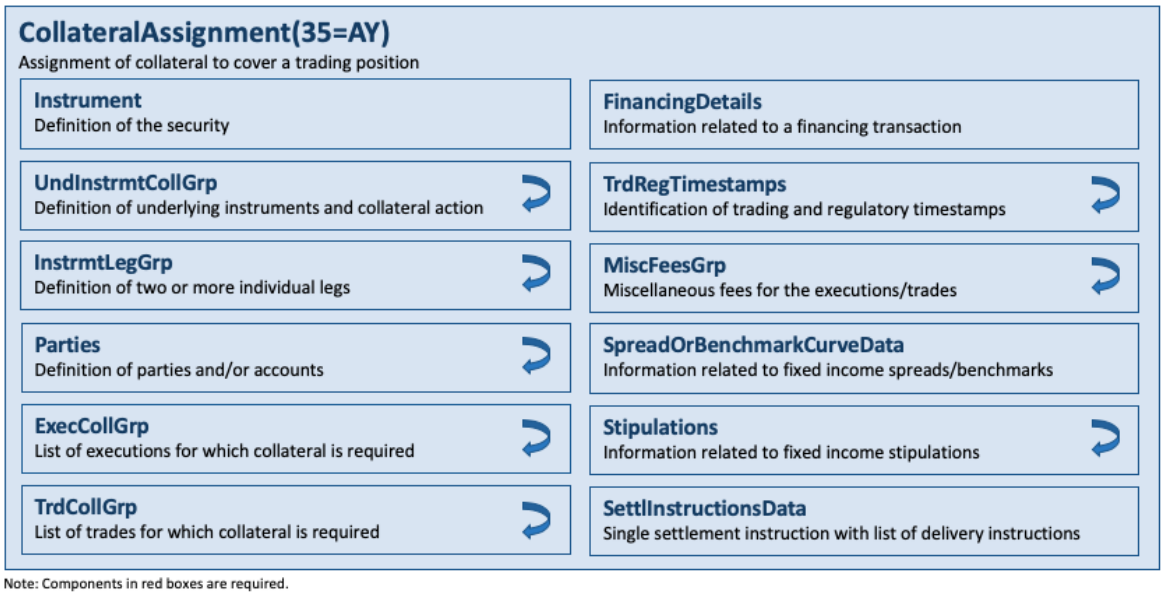

Figure 51: Message CollateralAssignment(35=AY)

A CollateralAssignment(35=AY) message is used to assign collateral to cover a trading position or margin account. This message can be sent unsolicited or in reply to a CollateralRequest(35=AX) message. The response to a CollateralAssignment(35=AY) message is a CollateralResponse(35=AZ) message.

The CollateralAssignment(35=AY) message may be used to perform the following:

- Assign initial collateral
- Replenish collateral
- Replace/substitute collateral

The message layout is available here.

9.2.3 Collateral Responses

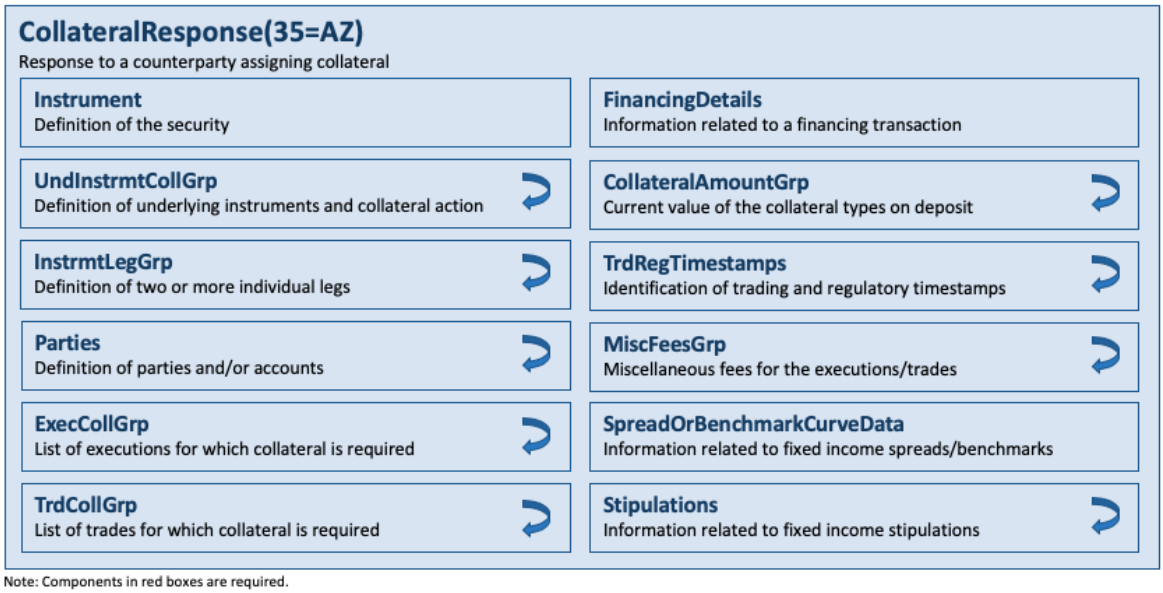

Figure 52: Message CollateralResponse(35=AZ)

A CollateralResponse(35=AZ) message is used to respond to a CollateralAssignment(35=AY) message. The message layout is available here.

9.2.4 Collateral Reports

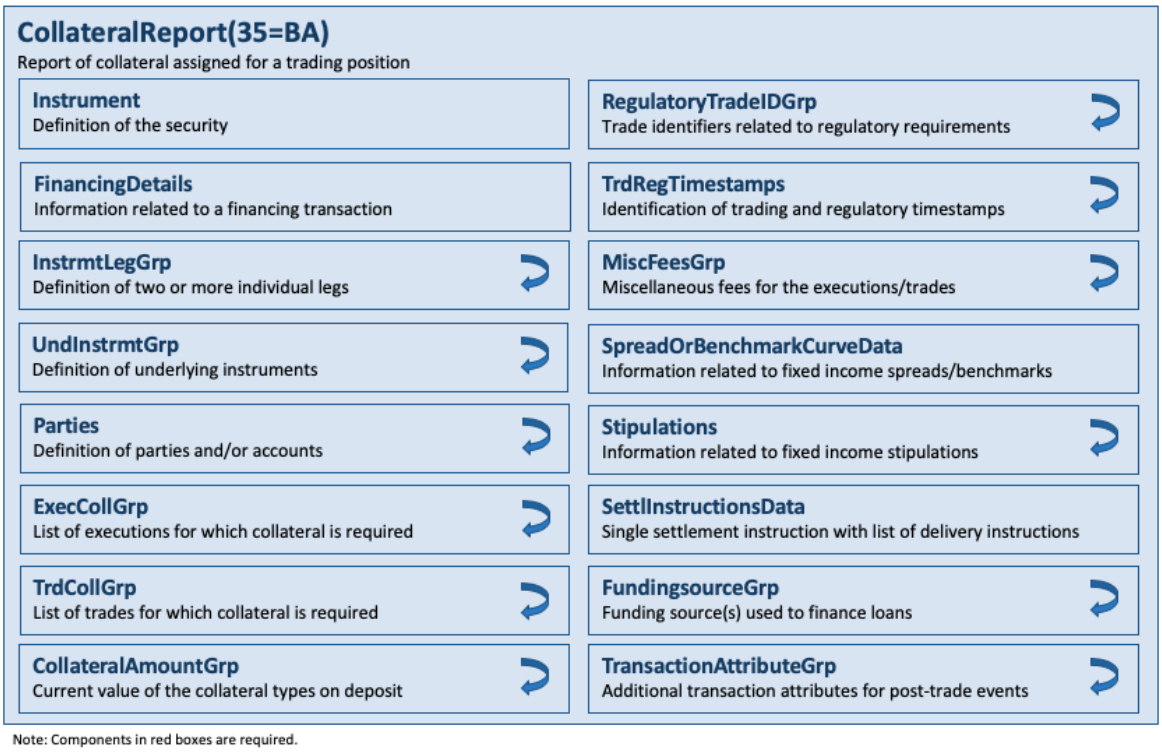

Figure 53: Message CollateralReport(35=BA)

A CollateralReport(35=BA) message is used to report collateral status when responding to a CollateralInquiry(35=BB) message. It may also be sent out without an explicit inquiry. This message may also be used for regulatory reporting of collateralized margin accounts or transactions. The message layout is available here.

9.2.5 Collateral Report Acknowledgements

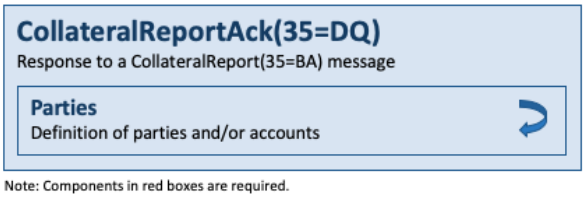

Figure 54: Message CollateralReportAck(35=DQ)

A CollateralReportAck(35=DQ) message is used as a response to the CollateralReport(35=BA) message. It may be used to reject a CollateralReport(35=BA) message when the content of the report is invalid based on the business rules of the receiver. The message may also be used to acknowledge receipt of a valid CollateralReport(35=BA) message. The message layout is available here.

9.2.6 Collateral Inquiries

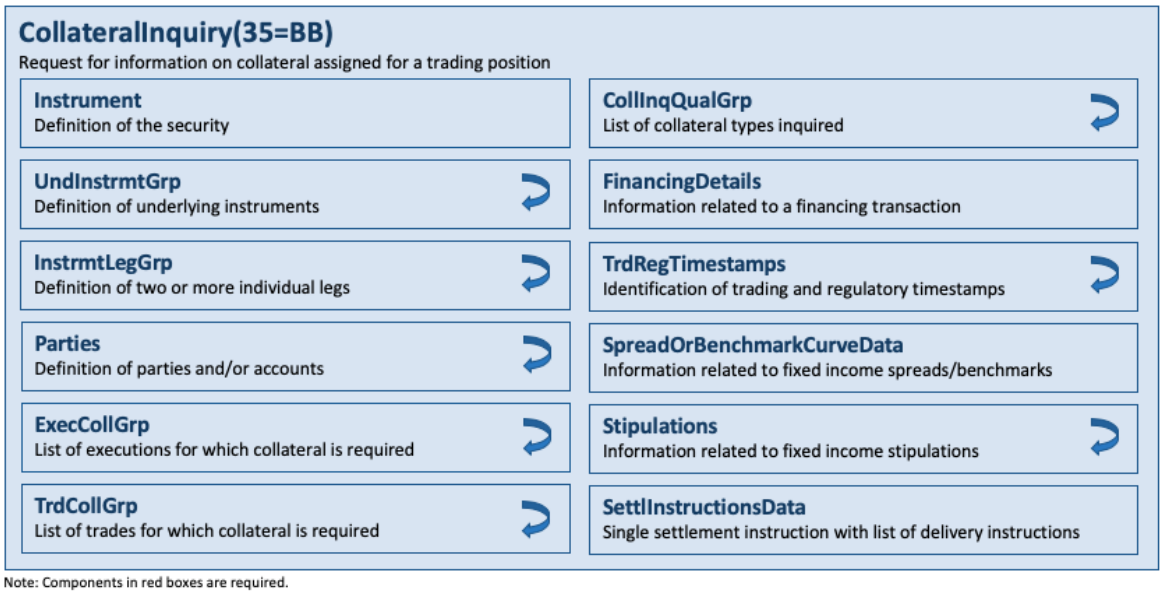

Figure 55: Message CollateralInquiry(35=BB)

A CollateralInquiry(35=BB) message is used to inquire for collateral status. It supports multiple criteria. The response to a CollateralInquiry(35=BB) is one or more CollateralReport(35=BA) messages. The message layout is available here.

9.2.7 Collateral Inquiry Acknowledgements

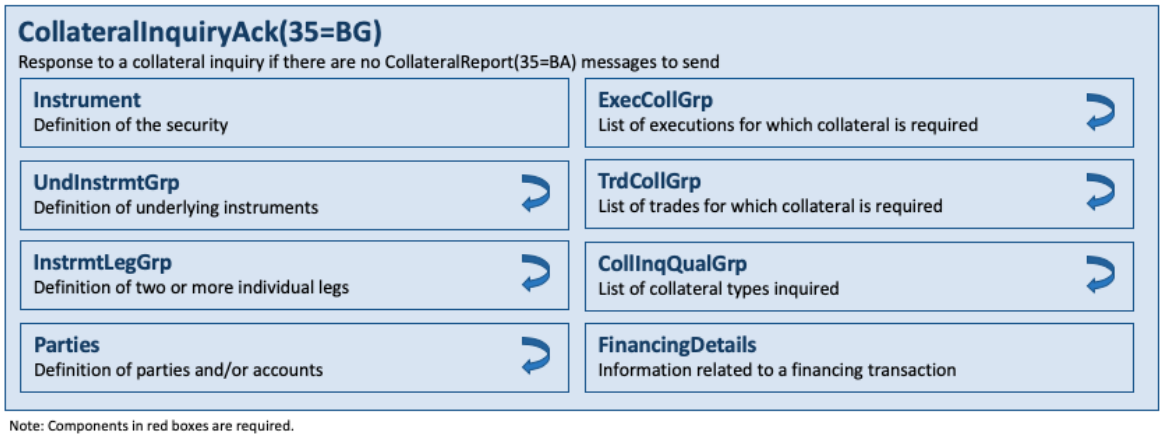

Figure 56: Message CollateralInquiryAck(35=BG)

A CollateralInquiryAck(35=BG) message is used to respond to a CollateralInquiry(35=BB) message in the following situations:

- When the CollateralInquiry(35=BB) message 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 CollateralInquiry(35=BB) message.
- When the CollateralInquiry(35=BB) message is invalid based upon the business rules of the counterparty.

The message layout is available here.

9.3 Components

9.3.1 CollInqQualGrp

This component is a repeating group that is used to convey one or more qualifiers as filter criteria by means of CollInquiryQualifier(896). The component layout is available here.

9.3.2 ExecCollGrp

This component is a repeating group that is part of the various collateral messages to convey one or more references to executions. The component layout is available here.

9.3.3 FundingSourceGrp

This component is a repeating group that is used to specify the funding source(s) used to finance a margin loan or collateralized loan. The component layout is available here.

9.3.4 TrdCollGrp

This component is a repeating group that is part of the various collateral messages to convey one or more references to trades. The component layout is available here.

9.3.5 UndInstrmtCollGrp

Figure 57: Component UndInstrmtCollGrp

This component is a repeating group that is used to convey one or more underlying collateral instruments for the transaction's instrument in the main level of the messages where this component is used. It is an extension of the UndInstrmtGrp component as it provides the additional ability to maintain the underlying collateral instruments with the CollAction(944) field. The component layout is available here.

10 Category – Margin Requirement Management

The set of messages in this category is used to manage margin requirements and communicate the risk of a portfolio held, for example, at a central counterparty (CCP). The margin (e.g. total liability or performance bond) reflects this risk.

10.1 Messages

10.1.1 Margin Requirement Inquiries

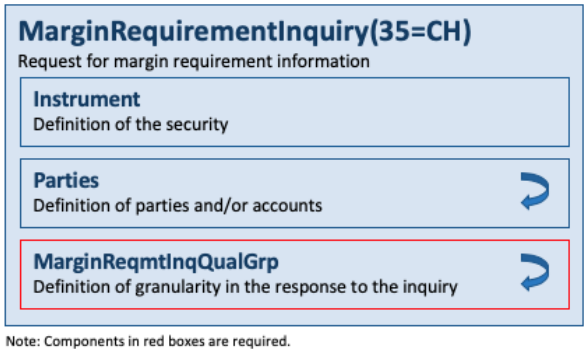

Figure 58: Message MarginRequirementInquiry(35=CH)

A MarginRequirementInquiry(35=CH) message is used to initiate a margin requirement inquiry for a margin account. The inquiry may be submitted with varying levels of detail such that the results would be reported back at an aggregate level or at a detail level. It can also be used to inquire for margin excess/deficit or net position information. The successful result of an inquiry is one or more MarginRequirementReport(35=CJ) messages.

Margin excess/deficit inquiries will provide information about the surplus or shortfall compared to a point in time from the past, e.g. the previous trading day or a more recent margin calculation. An inquiry for net position information will trigger one or more PositionReport(35=AP) messages instead of one or more MarginRequirementReport(35=CJ) messages.

If the inquiry is made at the detail level, the instrument must be specified with the desired level of detail. If the inquiry is made at the summary level, the instrument is not provided, implying a summary request is being made. For example, if the inquiring firm specifies SecurityType(167) = “FUT” in the Instrument component, then a detail report will be generated containing the margin requirements for all futures positions for the inquiring account. Similarly, if the inquiry is made at the summary level, the report will contain the total margin requirement aggregated to the level of each of the margin accounts.

The message layout is available here.

10.1.2 Margin Requirement Inquiry Acknowledgements

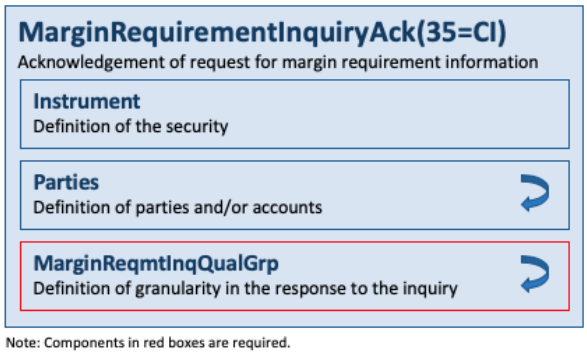

Figure 59: Message MarginRequirementInquiryAck(35=CI)

A MarginRequirementInquiryAck(35=CI) message is used to respond to a MarginRequirementInquiry(35=CH) message, providing the status of the request with MarginReqmtInqStatus(1640). In case of an inquiry that cannot be fulfilled, the reasons for rejecting the inquiry are provided with MarginReqmtInqResult(1641). The message layout is available here.

10.1.3 Margin Requirement Reports

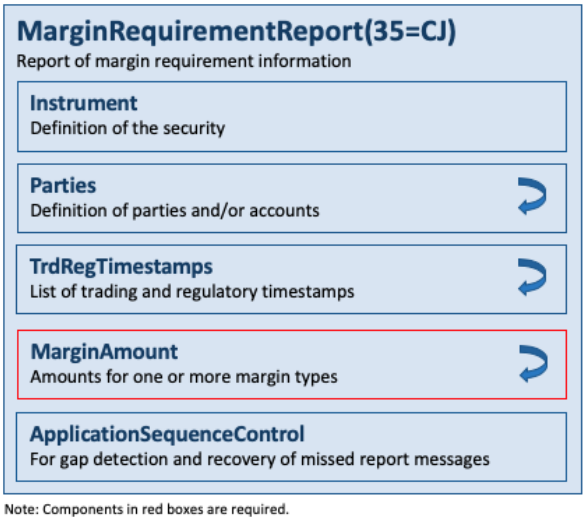

Figure 60: Message MarginRequirementReport(35=CJ)

The MarginRequirementReport(35=CJ) message is used to as a response to a successful MarginRequirementInquiry(35=CH) message, returning information about margin requirements either as on overview across all margin accounts or on a detailed level due to the inquiry making use of the optional Instrument component. This message may also be used to report margin account information to regulators. Application sequencing may be used to support the re-request of a range of reports. The message layout is available here.

10.2 Components

10.2.1 MarginReqmtInqQualGrp

This component is a repeating group that is used to convey the type of requested content of the MarginRequirementReport(35=CJ) messages in response to a margin inquiry. The component layout is available here.

11 Category – Account Reporting

The messages in this category are used to manage account type level reporting; typically communicated to clearing firms by the clearing house.

11.1 Messages

11.1.1 Account Summary Reports

Figure 61: Message AccountSummaryReport(35=CQ)

The AccountSummaryReport(35=CQ) message is provided by the clearing house to its clearing firms on a daily basis. It contains margin, settlement, collateral and pay/collect data for each clearing firm level account type. Clearing firm account types will be described through use of the Parties component and PtysSubGrp sub-component.

In certain usages, the clearing firms may send the AccountSummaryReport(35=CQ) message to the clearing house as needed. For example, clearing firms can send this message to the clearing house to identify the value of collateral for each customer (to satisfy CFTC Legally Segregated Operationally Commingled (LSOC) regulatory reporting obligations).

Clearing houses may also send the AccountSummaryReport(35=CQ) message to regulators to meet regulatory reporting obligations. For example, clearing houses can use this message to submit daily reports for each clearing firm by house origin and by each customer origin for all futures, options, and swaps positions, and all securities positions held in a segregated account or pursuant to a cross margining agreement, to a regulator (e.g. to the CFTC to meet Part 39, Section 39.19 reporting obligations).

The Parties component and PtysSubGrp sub-component are used to identify the clearing firm number and account type for that report. Net settlement amount or amounts are provided using the SettlementAmountGrp component. Margin requirement amounts are provided using the MarginAmount component.

The current collateral values for each valid collateral type is provided using the CollateralAmountGrp component. Likewise pay/collect information is provided using the PayCollectGrp component. Margin and pay/collect amounts can optionally be tied to markets and market segments for clearing houses that support multiple markets and market segments.

The message layout is available here.

11.2 Components

11.2.1 PayCollectGrp

This component is a repeating group that is intended to report individual pay/collect items to be considered when calculating net settlement.

A Pay/Collect is a payment or collection of funds by the clearing house to/from a clearing firm for a specific reason. Pay/Collects are typically netted to a single amount and factored into the clearing firm's daily net settlement with the clearing house. The currency of the pay/collect amount may be optionally included.

The component layout is available here.

11.2.2 SettlementAmountGrp

This component is a repeating group of settlement amounts for an account. The component layout is available here.

12 Category – Trade Management

Trade Management messages are used to manage trades as part of post-trade workflows.

12.1 Messages

12.1.1 Trade Aggregation Requests

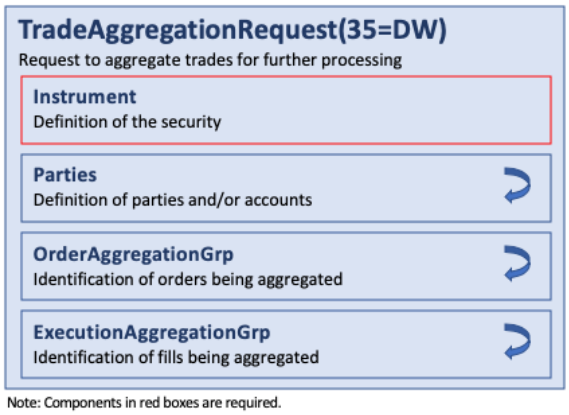

Figure 62: Message TradeAggregationRequest(35=DW)

The TradeAggregationRequest(35=DW) message is used to request that the identified trades and/or orders between the initiator and respondent be aggregated together for further processing. The message layout is available here.

12.1.2 Trade Aggregation Reports

Figure 63: Message TradeAggregationReport(35=DX)

The TradeAggregationReport(35=DX) message is used to respond to the TradeAggregationRequest(35=DW) message. It provides the status of the request (e.g. accepted or rejected) and may also provide additional information supplied by the respondent. The message layout is available here.

12.2 Components

12.2.1 ExecutionAggregationGrp

This component is a repeating group that identifies the execution fills being aggregated together. The component layout is available here.

12.2.2 OrderAggregationGrp

This component is a repeating group that identifies the orders being aggregated together. The component layout is available here.

13 Category – Pay Management

These messages are used to initiate and confirm expected or future payments to be made or received related to servicing of contracts or transactions after trade settlement. These messages are not intended to instruct or initiate remittance of funds transfers with banks.

13.1 Messages

13.1.1 Pay Management Requests

Figure 64: Message PayManagementRequest(35=DY)

The PayManagementRequest(35=DY) message is used to communicate a future or expected payment to be made or received related to a trade or contract after its settlement.

It should be noted that this message, in the context of operational communication between investment managers and their brokers, is intended to agree and confirm on payment(s) to be made or received during the life of a contract.

The message layout is available here.

13.1.2 Pay Management Request Acknowledgements

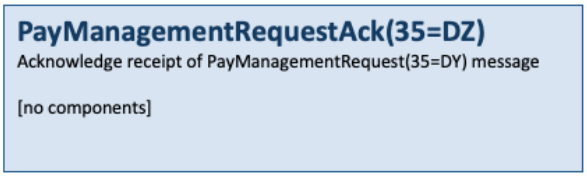

Figure 65: Message PayManagementRequestAck(35=DZ)

The PayManagementRequestAck(35=DZ) message is used to acknowledge the receipt of the PayManagementRequest(35=DY) message (i.e. a technical acknowledgement of receipt). Acceptance or rejection of the request is reported in the corresponding PayManagementReport(35=EA). The message layout is available here.

13.1.3 Pay Management Reports

Figure 66: Message PayManagementReport(35=EA)

The PayManagementReport(35=EA) message may be used to respond to the PayManagementRequest(35=DY) message. It provides the status of the request (e.g. accepted, disputed) and may provide additional information related to the request.

The PayManagementReport(35=EA) message may also be sent unsolicited by the respondent (e.g. broker) to the initiator (e.g. broker's client). In which case the receiving party (e.g. client) may acknowledge and resolve disputes out-of-band or with a simple PayManagementReportAck(35=EB) message.

The PayManagementReport(35=EA) message may also be sent unsolicited to report the progress status of the payment itself with PayReportTransType(2804)=2 (Status).

It should be noted that this message, in the context of operational communication between investment managers and their brokers, is intended to agree and confirm on payment(s) to be made or received during the life of a contract.

The message layout is available here.

13.1.4 Pay Management Report Acknowledgements

Figure 67: Message PayManagementReportAck(35=EB)

The PayManagementReportAck(35=EB) message is used as a response to the PayManagementReport(35=EA) message. It may be used to accept, reject or dispute the details of the PayManagementReport(35=EA) message depending on the business rules of the receiver. This message may also be used to acknowledge the receipt of a PayManagementReport(35=EA) message. The message layout is available here.

13.2 Components

13.2.1 PostTradePayment

This component specifies the details of a payment between the parties involved. The component layout is available here.

14 Category – Settlement Status Management

These messages are used for the communication of securities settlement status from a broker/dealer, custodian or some other outsourcer to the buy-side or investment/asset management community in near real-time. These messages are not intended to instruct or initiate settlement.

14.1 Messages

14.1.1 Settlement Status Requests

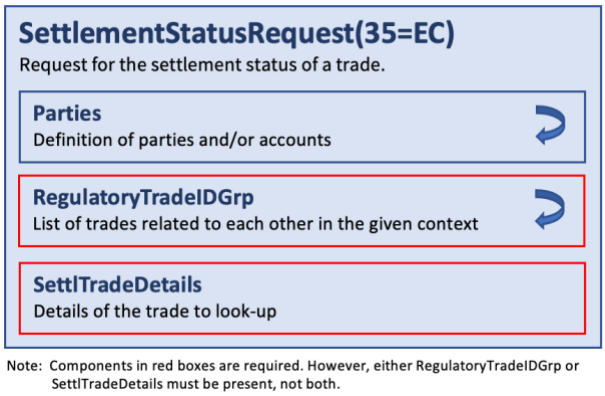

Figure 68: Message SettlementStatusRequest(35=EC)

The SettlementStatusRequest(35=EC) message is used to request for the settlement status of a trade.

The message layout is available here.

14.1.2 Settlement Status Request Acknowledgements

Figure 69: Message SettlementStatusRequestAck(35=ED)

The SettlementStatusRequestAck(35=ED) message is used to acknowledge the receipt of the SettlementStatusRequest(35=EC) message (i.e. a technical acknowledgement of receipt). Acceptance or rejection of the request is reported in the corresponding SettlementStatusReport(35=EE). The message layout is available here.

14.1.3 Settlement Status Reports

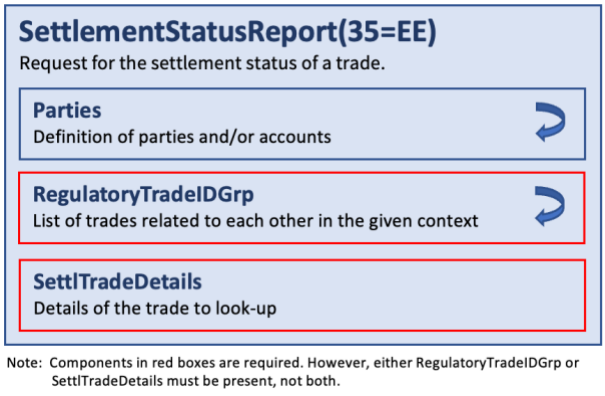

Figure 70: Message SettlementStatusReport(35=EE)

The SettlementStatusReport(35=EE) message may be used to respond to the SettlementStatusRequest(35=EC) message. It provides the status of the request (e.g. accepted, disputed) and may provide additional information related to the request.

The SettlementStatusReport(35=EE) message may also be sent unsolicited without an explicit request message by the party able to provide the settlement status for the trade identified in the report message.

The message layout is available here.

14.1.4 Settlement Status Report Acknowledgements

Figure 71: Message SettlementStatusReportAck(35=EF)

The SettlementStatusReportAck(35=EF) message is used as a response to the SettlementStatusReport(35=EE) message. It may be used to acknowledge or reject the SettlementStatusReport(35=EE) message. The message layout is available here.

14.2 Components

14.2.1 SettlTradeDetails

Figure 72: Component SettlTradeDetails

This component specifies the details which can be used to look up a single trade. The component layout is available here.

15 Common Components

Common components are components that are used within a single business area but across two or more categories. Common components are global if they are used across two or more business areas and are described in the overall Introduction of the normative specification of the application layer.

15.1 AllocCommissionDataGrp

This component a repeating group that is conceptually identical to the CommissionDataGrp component. It is used to carry commission information such as the type of commission and the rate at the allocation level. It provides a means to express commission applicable for the specified allocation account.

In messages where the CommissionDataGrp or CommissionData component exists at a "higher" level in the message than the allocation, those components should only be used for overall commission. The AllocCommissionLegRefID(2663) field is used to reference the LegID(1788) within the InstrumentLeg component, allowing for specifying instrument leg specific commission values when a multilegged security is fully expressed in the same message.

The component layout is available here.

15.2 AllocRegulatoryTradeIDGrp

This component is a repeating group that is conceptually identical to the RegulatoryTradeIDGrp component. It is used to report the source, value and relationship of multiple trade identifiers for the same trade allocation instance. This component may be used to meet regulatory trade reporting requirements where identifiers such as the Unique Trade Identifier (UTI) are required to be reported, showing the chaining of these identifiers as needed. The component layout is available here.

15.3 ClrInstGrp

This component is a repeating group that provides a simple list of ClearingInstructions(577) values. The component layout is available here.

15.4 CollateralAmountGrp

Figure 73: Component AllocAckGrp

This component is a repeating group that may be used to provide the current value of the collateral type on deposit. The currency of the collateral value may be optionally included. The component layout is available here.

15.5 CollateralReinvestmentGrp

This component is a repeating group that may be used to provide a breakdown of the cash collateral's reinvestment types and amounts (e.g. CollateralType(1704)="CASH"). The component layout is available here.

15.6 DlvyInstGrp

Figure 74: Component AllocAckGrp

This component is a repeating group that is used to convey one or more settlement delivery instructions, including party and/or account information (SettlParties component). The component layout is available here.

15.7 ExecAllocGrp

Figure 75: Component AllocAckGrp

This component is a repeating group that is part of the allocation and confirmation messages. It allows a list of execution (i.e. fills) and/or trade references along with additional attributes such as the quantity, price, and capacity, to be provided that applies to the allocation or confirmation. The component layout is available here.

15.8 MarginAmount

This component is a repeating group that is used to convey one or more margin amounts for different margin types. The component layout is available here.

15.9 OrdAllocGrp

Figure 76: Component AllocAckGrp

This component is a repeating group that is part of the allocation and confirmation messages. It allows a list of different types of order references along with additional attributes, such as the quantity or average price of the orders, to be provided that applies to the allocation or confirmation. The component layout is available here.

15.10 PositionAmountData

This component is a repeating group that is used to report netted amounts associated with different position types and their quantities. In the listed derivatives market the amount is generally expressing a type of futures variation or option premium. In the equities market this may be the net pay or collect on a given position. The component layout is available here.

15.11 SettlDetails

This component is a repeating group that is used to identify settlement instruction information. The settlement instructions can be provided via a reference to a standing instruction database or by providing explicit settlement account information via the SettlParties component. It also provides a means to indicate where the settlement instructions originated, e.g. from the broker. The component layout is available here.

15.12 SettlInstructionsData

This component is part of various collateral and confirmation messages and used to convey key information regarding standing settlement and delivery instructions. It also provides a reference to standing settlement details regarding the source, delivery instructions, and settlement parties. The component layout is available here.

15.13 SettlParties

Figure 77: Component AllocAckGrp

This component is a repeating group that is conceptually identical to the Parties component. It is used within the context of settlement instruction messages to distinguish between parties involved in the settlement and parties who are expected to execute the settlement process. The component layout is available here.

15.14 SettlPtysSubGrp

This component is a repeating group that is part of the SettlParties component and conceptually identical to the PtysSubGrp. It is used to provide additional or supplemental information related to the instance of the settlement party identifier it is attached to. The component layout is available here.

15.15 TradeAllocAmtGrp

This component is a repeating group that is used to communicate the monetary amounts associated with allocated positions. This is the per-allocation portion of the per-trade amount specified in the PositionAmountData component. The component layout is available here.

15.16 TransactionAttributeGrp

This component is a repeating group that may be used to provide additional transaction attributes for the trade and other post-trade events. The component layout is available here.

16 Appendix – AccountReporting Category

16.1 Messages

16.1.1 AccountSummaryReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CQ
Component	**ApplicationSequenceControl**	N	
1699	AccountSummaryReportID	Y	
715	ClearingBusinessDate	Y	
15	Currency	N	Identifies the base reporting currency used in this report.
900	TotalNetValue	N	
899	MarginExcess	N	
716	SettlSessID	N	
717	SettlSessSubID	N	
60	TransactTime	N	
Component	**SettlementAmountGrp**	N	
Component	**MarginAmount**	N	
Component	**Parties**	Y	Used to identify the parties for the account (clearing organization, clearing firm, account type, etc.)
Component	**CollateralAmountGrp**	N	
Component	**PayCollectGrp**	N	
Component	**PositionAmountData**	N	Can be used to identify mark to market information for the position.
Component	**StandardTrailer**	N	

16.2 Components

16.2.1 PayCollectGrp

Tag	Name	Req'd	Description
1707	NoPayCollects	N	
→1708	PayCollectType	N	Required if NoPayCollects > 0.
→1709	PayCollectCurrency	N	Can be used to specify the base settlement currency if Currency(15) is not specified.
→2955	PayCollectCurrencyCodeSource	N	
→2094	PayCollectFXRate	N	
→2095	PayCollectFXRateCalc	N	
→1710	PayAmount	N	
→1711	CollectAmount	N	

Tag	Name	Req'd	Description
→1712	PayCollectMarketSegmentID	N	
→1713	PayCollectMarketID	N	

16.2.2 SettlementAmountGrp

Tag	Name	Req'd	Description
1700	NoSettlementAmounts	N	
→1701	SettlementAmount	N	Required if NoSettlementAmounts > 0.
→1702	SettlementAmountCurrency	N	
→2903	SettlementAmountCurrencyCodeSource	N	

17 Appendix – Allocation Category

17.1 Messages

17.1.1 AllocationReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AS
755	AllocReportID	Y	Unique identifier for this message
70	AllocID	N	
2758	AllocRequestID	N	May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU).
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)
1730	AllocGroupID	N	Group identifier assigned by the clearinghouse
2771	PreviousAllocGroupID	N	May be used to identify the previous AllocGroupID(1730) being changed by this message when AllocGroupStatus(2767)=3 (Changed).
2759	GroupAmount	N	
2767	AllocGroupStatus	N	
1728	FirmGroupID	N	Firm assigned entity identifier for the allocation
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
1738	AllocReversalStatus	N	Can be used for reporting on status of reversal transaction when AllocReportType(794) is 18 (Alleged reversal) or 17 (Reversal).
808	AllocIntermedReqType	N	Required if AllocReportType = 8 (Request to Intermediary)

Tag	Name	Req'd	Description
			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	
715	ClearingBusinessDate	N	Indicates Clearing Business Date for which transaction will be settled.
828	TrdType	N	Indicates Trade Type of Allocation.
829	TrdSubType	N	Indicates TradeSubType of Allocation. Necessary for defining groups.
855	SecondaryTrdType	N	
1937	TradeContinuation	N	
2374	TradeContinuationText	N	
2372	EncodedTradeContinuationTextLen	N	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
2371	EncodedTradeContinuationText	N	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
442	MultiLegReportingType	N	Indicates MultiLegReportType of original trade marked for allocation.
582	CustOrderCapacity	N	Indicates CTI of original trade marked for allocation.
578	TradeInputSource	N	Indicates input source of original trade marked for allocation.
991	RndPx	N	Specifies the rounded price to quoted precision.
1011	MessageEventSource	N	Used to identify the event or source which gave rise to a message.
579	TradeInputDevice	N	Specific device number, terminal number or station where trade was entered
819	AvgPxIndicator	N	Indicates if an allocation is to be average priced. Is also used to indicate if average price allocation group is complete or incomplete.

Tag	Name	Req'd	Description
1731	AvgPxGroupID	N	Firm designated group identifier for average pricing
857	AllocNoOrdersType	N	Indicates how the orders being booked and allocated by an AllocationInstruction or AllocationReport message are identified, e.g. by explicit definition in the OrdAllocGrp or ExecAllocGrp components, or not identified explicitly.
Component	**OrdAllocGrp**	N	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
Component	**ExecAllocGrp**	N	Indicates number of individual execution or trade entries. Absence indicates that no individual execution or trade entries are included. Primarily used to support step-outs.
570	PreviouslyReported	N	
700	ReversalIndicator	N	
574	MatchType	N	
54	Side	Y	
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”. For NDFs, fixing date (specified in MaturityDate(541)) is required. Fixing time (specified in MaturityTime(1079)) is optional.
Component	**InstrumentExtension**	N	Insert here the set of “InstrumentExtension” fields defined in “Common Components of Application Messages”
Component	**FinancingDetails**	N	Insert here the set of “FinancingDetails” fields defined in “Common Components of Application Messages”
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
53	Quantity	Y	Total quantity (e.g. number of shares) allocated to all accounts, or that is Ready-To-Book
854	QtyType	N	
1736	AllocGroupQuantity	N	
1737	AllocGroupRemainingQuantity	N	
30	LastMkt	N	Market of the executions.

Tag	Name	Req'd	Description
229	TradeOriginationDate	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
423	PriceType	N	
Component	**PriceQualifierGrp**	N	
6	AvgPx	Y	For FX orders, should be the "all-in" rate (spot rate adjusted for forward points), expressed in terms of Currency(15).
860	AvgParPx	N	
Component	**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.
2897	CurrencyCodeSource	N	
74	AvgPxPrecision	N	Absence of this field indicates that default precision arranged by the broker/institution is to be used
Component	**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. Required for NDFs to specify the "value date".
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(6). (Quantity(53) * AvgPx(6) or AvgParPx(860)) or sum of (AllocQty(80) * AllocAvgPx(153) or AllocPrice(366)). For Fixed Income, AvgParPx(860) is used when AvgPx(6) is not expressed as "percent of par" price.
238	Concession	N	

Tag	Name	Req'd	Description
237	TotalTakedown	N	
118	NetMoney	N	Expressed in same currency as AvgPx. Sum of AllocNetMoney. For FX expressed in terms of Currency(15).
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.
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	**Stipulations**	N	
Component	**YieldData**	N	
Component	**RegulatoryTradeIDGrp**	N	
Component	**PositionAmountData**	N	Insert here here the set of “Position Amount Data” fields defined in “Common Components of Application Messages”
1031	CustOrderHandlingInst	N	
1032	OrderHandlingInstSource	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.

Tag	Name	Req'd	Description
			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.
Component	**AllocGrp**	N	Conditionally required except when AllocTransType = Cancel, or when AllocType = "Ready-to-book" or "Warehouse instruction"
Component	**RateSource**	N	
1430	VenueType	N	Used to identify on what kind of venue the trade originated when communicating with a party that may not have access to all trade details, e.g. a clearing organization.
2334	RefRiskLimitCheckID	N	Conditionally required when RefRiskLimitCheckIDType(2335) is specified.
2335	RefRiskLimitCheckIDType	N	Conditionally required when RefRiskLimitCheckID(2334) is specified.
2343	RiskLimitCheckStatus	N	
Component	**StandardTrailer**	Y	

17.1.2 AllocationReportAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AT
755	AllocReportID	Y	
70	AllocID	N	
2758	AllocRequestID	N	May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU) message.
715	ClearingBusinessDate	N	Indicates Clearing Business Date for which transaction will be settled.
819	AvgPxIndicator	N	Indicates if an allocation is to be average priced. Is also used to indicate if average price allocation group is complete or incomplete.
53	Quantity	N	
71	AllocTransType	N	
Component	**Instrument**	N	
Component	**Parties**	N	

Tag	Name	Req'd	Description
793	SecondaryAllocID	N	Optional second identifier for the allocation report being acknowledged (need not be unique)
1730	AllocGroupID	N	Group identifier assigned by the clearinghouse
1728	FirmGroupID	N	Firm assigned entity identifier for the allocation
1731	AvgPxGroupID	N	Firm designated group identifier for average pricing
75	TradeDate	N	
60	TransactTime	N	Date/Time Allocation Report Ack generated
87	AllocStatus	N	Denotes the status of the allocation report; received (but not yet processed), rejected (at block or account level) or accepted (and processed). AllocStatus will be conditionally required in a 2-party model when used by a counterparty to convey a change in status. It will be optional in a 3-party model in which only the central counterparty may issue the status of an allocation
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.
1031	CustOrderHandlingInst	N	
1032	OrderHandlingInstSource	N	
58	Text	N	Can include explanation for AllocRejCode = 7 (other)
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
1328	RejectText	N	

Tag	Name	Req'd	Description
1664	EncodedRejectTextLen	N	EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Component	**RegulatoryTradeIDGrp**	N	
Component	**AllocAckGrp**	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.
Component	**StandardTrailer**	Y	

17.1.3 AllocationInstructionAlert Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BM
70	AllocID	Y	Unique identifier for this allocation instruction alert message
71	AllocTransType	Y	i.e. New, Cancel, Replace
626	AllocType	Y	Specifies the purpose or type of Allocation message
2758	AllocRequestID	N	Identifier of the request this message is responding to when responding to an AllocationInstructionAlertRequest(35=DU) .
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

Tag	Name	Req'd	Description
			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.
1730	AllocGroupID	N	Group identifier assigned by the clearinghouse
1728	FirmGroupID	N	Firm assigned entity identifier for the allocation
466	BookingRefID	N	Can be used with AllocType= “Ready-To-Book”
857	AllocNoOrdersType	N	Indicates how the orders being booked and allocated by an Allocation Instruction or Allocation Report message are identified, e.g. by explicit definition in the OrdAllocGrp or ExecAllocGrp components , or not identified explicitly.
Component	**OrdAllocGrp**	N	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
Component	**ExecAllocGrp**	N	Indicates number of individual execution or trade entries. Absence indicates that no individual execution or trade entries are included. Primarily used to support step-outs.
570	PreviouslyReported	N	
700	ReversalIndicator	N	
574	MatchType	N	
54	Side	Y	
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “common components of application messages”
Component	**InstrumentExtension**	N	Insert here the set of “InstrumentExtension” fields defined in “common components of application messages”
Component	**FinancingDetails**	N	Insert here the set of “FinancingDetails” fields defined in “common components of application messages”
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
53	Quantity	N	When not using allocation groups, this is the total quantity (e.g. number of shares)

Tag	Name	Req'd	Description
			allocated to all accounts, or that is Ready-To-Book. When using allocation groups, this is the quantity added or removed when trades are added to or removed from an allocation group. To remove quantity from the allocation group a negative value is specified in Quantity(53). When the allocation group quantity is unchanged, such as when AllocType(626) changes from 12(Incomplete group) to 13(Complete group) , the value for Quantity(53) should be zero (0).
854	QtyType	N	
1736	AllocGroupQuantity	N	
1737	AllocGroupRemainingQuantity	N	
2759	GroupAmount	N	
2760	GroupRemainingAmount	N	
30	LastMkt	N	Market of the executions.
229	TradeOriginationDate	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
423	PriceType	N	
Component	**PriceQualifierGrp**	N	
6	AvgPx	N	For F/X orders, should be the “all-in” rate (spot rate adjusted for forward points). For 3rd party allocations used to convey either basic price or averaged price Optional for average price allocations in the listed derivatives markets where the central counterparty calculates and manages average price across an allocation group.
860	AvgParPx	N	
332	HighPx	N	Maybe used to indicate the highest price within the specified allocation group.
333	LowPx	N	Maybe used to indicate the lowest price within the specified allocation group.
Component	**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.
2897	CurrencyCodeSource	N	

Tag	Name	Req'd	Description
74	AvgPxPrecision	N	Absence of this field indicates that default precision arranged by the broker/institution is to be used
Component	**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
87	AllocStatus	N	Identifies status of allocation.
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	
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	Applicable for Convertible Bonds and fixed income (REMOVED FROM THIS LOCATION AS OF FIX 4.4, REPLACED BY AllocAccruedInterest)

Tag	Name	Req'd	Description
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	**Stipulations**	N	
Component	**YieldData**	N	
Component	**PositionAmountData**	N	Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
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.
Component	**AllocGrp**	N	Indicates number of allocation groups to follow. Not required for AllocTransType=Cancel Not required for AllocType= "Ready-To-Book" or "Warehouse instruction".
819	AvgPxIndicator	N	Indicates if an allocation is to be average priced. Is also used to indicate if average price allocation group is complete or incomplete.
1731	AvgPxGroupID	N	Firm designated group identifier for average pricing.
715	ClearingBusinessDate	N	Indicates Clearing Business Date for which transaction will be settled.
828	TrdType	N	Indicates Trade Type of Allocation.
829	TrdSubType	N	Indicates TradeSubType of Allocation. Necessary for defining groups.
582	CustOrderCapacity	N	Indicates CTI of original trade marked for allocation.
578	TradeInputSource	N	Indicates input source of original trade marked for allocation.

Tag	Name	Req'd	Description
442	MultiLegReportingType	N	Indicates MultiLegReportType of original trade marked for allocation.
1011	MessageEventSource	N	Used to identify the event or source which gave rise to a message.
991	RndPx	N	Specifies the rounded price to quoted precision.
1031	CustOrderHandlingInst	N	
1032	OrderHandlingInstSource	N	
Component	**StandardTrailer**	Y	

17.1.4 AllocationInstructionAlertRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType(35)=DU
2758	AllocRequestID	N	Unique identifier for this message. If used, other allocation messages may link to the request through this field.
1730	AllocGroupID	N	
1731	AvgPxGroupID	N	
75	TradeDate	N	
Component	**Parties**	N	
Component	**StandardTrailer**	Y	

17.1.5 AllocationInstructionAlertRequestAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DV
2758	AllocRequestID	Y	Used when responding to an AllocationInstructionAlertRequest(35=DU).
2768	AllocRequestStatus	Y	
1328	RejectText	N	May be used to further describe rejection reasons when AllocRequestStatus(2768)=1 (Rejected).
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

17.1.6 AllocationInstruction Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = J

Tag	Name	Req'd	Description
70	AllocID	Y	Unique identifier for this allocation instruction message
2758	AllocRequestID	N	May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU) 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.
1730	AllocGroupID	N	Group identifier assigned by the clearinghouse
1728	FirmGroupID	N	Group identifier assigned by the firm.
466	BookingRefID	N	Can be used with AllocType= “Ready-To-Book”
857	AllocNoOrdersType	N	Indicates how the orders being booked and allocated by an AllocationInstruction or AllocationReport message are identified, e.g. by explicit definition in the OrdAllocGrp or ExecAllocGrp components, or not identified explicitly.
Component	**OrdAllocGrp**	N	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1

Tag	Name	Req'd	Description
Component	**ExecAllocGrp**	N	Indicates number of individual execution or trade entries. Absence indicates that no individual execution or trade entries are included. Primarily used to support step-outs.
570	PreviouslyReported	N	
700	ReversalIndicator	N	
574	MatchType	N	
54	Side	Y	
Component	**Instrument**	Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". For NDFs fixing date and time can be optionally specified using MaturityDate and MaturityTime.
Component	**InstrumentExtension**	N	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
Component	**FinancingDetails**	N	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
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	
Component	**PriceQualifierGrp**	N	
6	AvgPx	N	For FX orders, should be the "all-in" rate (spot rate adjusted for forward points), expressed in terms of Currency(15). For 3rd party allocations used to convey either basic price or averaged price Optional for average price allocations in the listed derivatives markets where the central counterparty calculates and manages average price across an allocation group.

Tag	Name	Req'd	Description
860	AvgParPx	N	
Component	**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.
2897	CurrencyCodeSource	N	
74	AvgPxPrecision	N	Absence of this field indicates that default precision arranged by the broker/institution is to be used
2795	OffshoreIndicator	N	
Component	**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. Required for NDFs to specify the "value date".
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(6). (Quantity(53) * AvgPx(6) or AvgParPx(860)) or sum of (AllocQty(80) * AllocAvgPx(153) or AllocPrice(366)). For Fixed Income, AvgParPx(860) is used when AvgPx(6) is not expressed as "percent of par" price.
238	Concession	N	
237	TotalTakedown	N	
118	NetMoney	N	Expressed in same currency as AvgPx. Sum of AllocNetMoney. For FX, if specified, expressed in terms of Currency(15).
77	PositionEffect	N	

Tag	Name	Req'd	Description
754	AutoAcceptIndicator	N	Indicates if Allocation has been automatically accepted on behalf of the Take-up 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	Applicable for Convertible Bonds and fixed income
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	**Stipulations**	N	
Component	**YieldData**	N	
Component	**RegulatoryTradeIDGrp**	N	
Component	**PositionAmountData**	N	Insert here here the set of “Position Amount Data” fields defined in “Common Components of Application Messages”
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.
Component	**AllocGrp**	N	Conditionally required except when AllocTransType = Cancel, or when

Tag	Name	Req'd	Description
			AllocType = “Ready-to-book” or “Warehouse instruction”
819	AvgPxIndicator	N	Indicates if an allocation is to be average priced. Is also used to indicate if average price allocation group is complete or incomplete.
1731	AvgPxGroupID	N	Firm designated group identifier for average pricing
715	ClearingBusinessDate	N	Indicates Clearing Business Date for which transaction will be settled.
828	TrdType	N	Indicates Trade Type of Allocation.
829	TrdSubType	N	Indicates TradeSubType of Allocation. Necessary for defining groups.
855	SecondaryTrdType	N	
1937	TradeContinuation	N	
2374	TradeContinuationText	N	
2372	EncodedTradeContinuationTextLen	N	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
2371	EncodedTradeContinuationText	N	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
582	CustOrderCapacity	N	Indicates CTI of original trade marked for allocation.
578	TradeInputSource	N	Indicates input source of original trade marked for allocation.
442	MultiLegReportingType	N	Indicates MultiLegReportType of original trade marked for allocation.
1011	MessageEventSource	N	Used to identify the event or source which gave rise to a message.
991	RndPx	N	Specifies the rounded price to quoted precision.
Component	**RateSource**	N	
1430	VenueType	N	Used to identify on what kind of venue the trade originated when communicating with a party that may not have access to all trade details, e.g. a clearing organization.
2334	RefRiskLimitCheckID	N	Conditionally required when RefRiskLimitCheckIDType(2335) is specified.

Tag	Name	Req'd	Description
2335	RefRiskLimitCheckIDType	N	Conditionally required when RefRiskLimitCheckID(2334) is specified.
2343	RiskLimitCheckStatus	N	
Component	**StandardTrailer**	Y	

17.1.7 AllocationInstructionAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = P
70	AllocID	Y	
2758	AllocRequestID	N	May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU) message.
Component	**Instrument**	N	
Component	**Parties**	N	
793	SecondaryAllocID	N	Optional second identifier for the allocation instruction being acknowledged (need not be unique)
1730	AllocGroupID	N	Group identifier assigned by the clearinghouse
1728	FirmGroupID	N	Firm assigned entity identifier for the allocation
1731	AvgPxGroupID	N	Firm designated group identifier for average pricing
75	TradeDate	N	
60	TransactTime	N	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	
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.

Tag	Name	Req'd	Description
58	Text	N	Can include explanation for AllocRejCode = 7 (other)
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
1328	RejectText	N	
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Component	**RegulatoryTradeIDGrp**	N	
Component	**AllocAckGrp**	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.
Component	**StandardTrailer**	Y	

17.2 Components

17.2.1 AllocAckGrp

Tag	Name	Req'd	Description
78	NoAllocs	N	
→79	AllocAccount	N	Required if NoAllocs(78) > 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(79) plus AllocPrice(366) form a unique Allocs entry. Used in lieu of AllocAvgPx(153).
→1047	AllocPositionEffect	N	

Tag	Name	Req'd	Description
→467	IndividualAllocID	N	
→1593	ParentAllocID	N	
→1729	FirmMnemonic	N	
→1832	ClearedIndicator	N	Used to communicate the status of central clearing workflow.
→2727	AllocLegRefID	N	The field may not be used in any message where there are no legs.
→**Component**	**AllocRegulatoryTradeIDGrp**	N	
→776	IndividualAllocRejCode	N	Required if NoAllocs(78) > 0 and AllocStatus(87) = 2 (Account level reject).
→**Component**	**NestedParties**	N	
→209	AllocHandlInst	N	
→161	AllocText	N	Can be used here to hold text relating to the rejection of this AllocAccount(366))
→360	EncodedAllocTextLen	N	Must be set if EncodedAllocText(361) field is specified and must immediately precede it.
→361	EncodedAllocText	N	Encoded (non-ASCII characters) representation of the AllocText(161) field in the encoded format specified via the MessageEncoding(347) field.
→1732	FirmAllocText	N	
→1733	EncodedFirmAllocTextLen	N	Must be set if EncodedFirmAllocText(1734) field is specified and must immediately precede it.
→1734	EncodedFirmAllocText	N	Encoded (non-ASCII characters) representation of the FirmAllocText(1732) field in the encoded format specified via the MessageEncoding(347) field.
→989	SecondaryIndividualAllocID	N	
→993	AllocCustomerCapacity	N	
→992	IndividualAllocType	N	
→80	AllocQty	N	
→2515	AllocCalculatedCcyQty	N	

Tag	Name	Req'd	Description
→1752	CustodialLotID	N	Only used for specific lot trades.
→1753	VersusPurchaseDate	N	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
→1754	VersusPurchasePrice	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.
→1755	CurrentCostBasis	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified
→2770	AllocAvgPxGroupID	N	
→2769	AllocAvgPxIndicator	N	

17.2.2 AllocGrp

Tag	Name	Req'd	Description
78	NoAllocs	N	
→79	AllocAccount	N	May specify the broker of credit if ProcessCode(81) is step-out or soft-dollar step-out and Institution does not wish to disclose individual account breakdowns to the executing broker. Required if NoAllocs(78) > 0. Must be first field in repeating group. Conditionally required except when for AllocTransType(71) = 2 (Cancel), or when AllocType(626) = 5 (Ready-To-Book single order) or 7 (Warehouse instruction).
→661	AllocAcctIDSource	N	
→573	MatchStatus	N	
→366	AllocPrice	N	Used when performing “executed price” vs. “average price” allocations (e.g. Japan). AllocAccount(79) plus AllocPrice(366) form a unique Allocs entry. Used in lieu of AllocAvgPx(153).
→80	AllocQty	N	Conditionally required except when for AllocTransType=“Cancel”, or when AllocType= “Ready-To-Book” or “Warehouse instruction”.
→2515	AllocCalculatedCcyQty	N	

Tag	Name	Req'd	Description
→1752	CustodialLotID	N	Only used for specific lot trades.
→1753	VersusPurchaseDate	N	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
→1754	VersusPurchasePrice	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.
→1755	CurrentCostBasis	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified
→467	IndividualAllocID	N	
→1729	FirmMnemonic	N	Allocation identifier assigned by the Firm submitting the allocation for an individual allocation instruction (as opposed to the overall message level identifier).
→1593	ParentAllocID	N	
→2727	AllocLegRefID	N	The field may not be used in any message where there are no legs.
→**Component**	**AllocRegulatoryTradeIDGrp**	N	
→81	ProcessCode	N	
→989	SecondaryIndividualAllocID	N	Can be used by an intermediary to specify an allocation ID assigned by the intermediary's system.
→1002	AllocMethod	N	Specifies the method under which a trade quantity was allocated.
→1735	AllocationRollupInstruction	N	An indicator to override the normal procedure to roll up allocations for the same Carry Firm.
→993	AllocCustomerCapacity	N	Can be used for granular reporting of separate allocation detail within a single trade report or allocation message.
→1047	AllocPositionEffect	N	
→992	IndividualAllocType	N	
→**Component**	**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,

Tag	Name	Req'd	Description
			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.
→1732	FirmAllocText	N	
→1733	EncodedFirmAllocTextLen	N	
→1734	EncodedFirmAllocText	N	
→**Component**	**CommissionData**	N	
→**Component**	**AllocCommissionDataGrp**	N	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
→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, expressed in terms of Currency(15). For Fixed Income always express value as "percent of par".
→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. For FX, if specified, expressed in terms of Currency(15).
→2300	AllocGrossTradeAmt	N	
→737	AllocSettlCurrAmt	N	AllocNetMoney in AllocSettlCurrency for this AllocAccount if AllocSettlCurrency is different from "overall" Currency
→736	AllocSettlCurrency	N	AllocSettlCurrency for this AllocAccount if different from

Tag	Name	Req'd	Description
			"overall" Currency. Required if AllocSettlCurrAmt is specified. Required for NDFs.
→2927	AllocSettlCurrencyCodeSource	N	
→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
→**Component**	**MiscFeesGrp**	N	
→**Component**	**ClrInstGrp**	N	
→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**	**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.
→2392	AllocRefRiskLimitCheckID	N	Conditionally required when AllocRefRiskLimitCheckIDType(2393) is specified.
→2393	AllocRefRiskLimitCheckIDType	N	Conditionally required when AllocRefRiskLimitCheckID(2392) is specified.
→2483	AllocRiskLimitCheckStatus	N	
→2761	AllocGroupAmount	N	
→2770	AllocAvgPxGroupID	N	
→2769	AllocAvgPxIndicator	N	
→**Component**	**TradeAllocAmtGrp**	N	

18 Appendix – CollateralManagement Category

18.1 Messages

18.1.1 CollateralRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	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	**Parties**	N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier of order for which collateral is required
37	OrderID	N	Identifier of order for which collateral is required
198	SecondaryOrderID	N	Identifier of order for which collateral is required
526	SecondaryClOrdID	N	Identifier of order for which collateral is required
Component	**ExecCollGrp**	N	Executions for which collateral is required
Component	**TrdCollGrp**	N	Trades for which collateral is required
Component	**Instrument**	N	Instrument that was traded for which collateral is required
Component	**FinancingDetails**	N	Details of the Agreement and Deal
64	SettlDate	N	
53	Quantity	N	
854	QtyType	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
Component	**InstrmtLegGrp**	N	Number of legs that make up the Security
Component	**UndInstrmtCollGrp**	N	Number of legs that make up the Security
899	MarginExcess	N	
900	TotalNetValue	N	
901	CashOutstanding	N	
Component	**TrdRegTimestamps**	N	Insert here the set of “TrdRegTimestamps” fields defined in “Common Components of Application Messages”
54	Side	N	
Component	**MiscFeesGrp**	N	Required if any miscellaneous fees are reported.
44	Price	N	

Tag	Name	Req'd	Description
423	PriceType	N	
159	AccruedInterestAmt	N	
920	EndAccruedInterestAmt	N	
921	StartCash	N	
922	EndCash	N	
Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Component	**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	
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.
Component	**StandardTrailer**	Y	

18.1.2 CollateralAssignment Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	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	**Parties**	N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier of order for which collateral is required

Tag	Name	Req'd	Description
37	OrderID	N	Identifier of order for which collateral is required
198	SecondaryOrderID	N	Identifier of order for which collateral is required
526	SecondaryClOrdID	N	Identifier of order for which collateral is required
Component	**ExecCollGrp**	N	Executions for which collateral is required
Component	**TrdCollGrp**	N	Trades for which collateral is required
Component	**Instrument**	N	
Component	**FinancingDetails**	N	
64	SettlDate	N	Can be used to provide the value date of the collateral transaction where the deposit or withdrawal is for a specific future date.
53	Quantity	N	
854	QtyType	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
Component	**InstrmtLegGrp**	N	Number of legs that make up the Security
Component	**UndInstrmtCollGrp**	N	Number of legs that make up the Security
899	MarginExcess	N	
900	TotalNetValue	N	
901	CashOutstanding	N	
Component	**TrdRegTimestamps**	N	Insert here the set of “TrdRegTimestamps” fields defined in “Common Components of Application Messages”
54	Side	N	
Component	**MiscFeesGrp**	N	Required if any miscellaneous fees are reported.
44	Price	N	
423	PriceType	N	
159	AccruedInterestAmt	N	
920	EndAccruedInterestAmt	N	
921	StartCash	N	
922	EndCash	N	
Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of “SpreadOrBenchmarkCurveData” fields defined in “Common Components of Application Messages”
Component	**Stipulations**	N	Insert here the set of “Stipulations” fields defined in “Common Components of Application Messages”
Component	**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

Tag	Name	Req'd	Description
716	SettlSessID	N	
717	SettlSessSubID	N	
2486	WireReference	N	
75	TradeDate	N	
2485	TransactionID	N	The unique transaction entity identifier assigned by counterparty to the transaction receiving this message, if known.
2484	FirmTransactionID	N	The unique transaction entity identifier assigned by the firm sending the CollateralAssignment(35=AY).
715	ClearingBusinessDate	N	The clearing business date of the collateral assignment.
2517	CollateralRequestLinkID	N	
2519	TotNumCollateralRequests	N	
2518	CollateralRequestNumber	N	
2516	CollateralRequestInstruction	N	Values are custom to a particular implementation and will be maintained externally.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

18.1.3 CollateralResponse Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AZ
904	CollRespID	Y	Unique identifer for the collateral response
902	CollAsgnID	N	Conditionally required when responding to a Collateral Assignment message
894	CollReqID	N	Identifer of CollReqID to which the Collateral Assignment is in response
895	CollAsgnReason	N	Conditionally required when responding to a Collateral Assignment message
903	CollAsgnTransType	N	Collateral Transaction Type - not recommended because it causes confusion
905	CollAsgnRespType	Y	Collateral Assignment Response Type
906	CollAsgnRejectReason	N	Conditionally required when CollAsgnRespType(905) = 3 (Rejected).
60	TransactTime	Y	
1043	CollApplType	N	

Tag	Name	Req'd	Description
291	FinancialStatus	N	Tells whether security has been restricted.
715	ClearingBusinessDate	N	The clearing business date of the assignment. The date on which the transaction was entered.
Component	**Parties**	N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier of order for which collateral is required
37	OrderID	N	Identifier of order for which collateral is required
198	SecondaryOrderID	N	Identifier of order for which collateral is required
526	SecondaryClOrdID	N	Identifier of order for which collateral is required
Component	**ExecCollGrp**	N	Executions for which collateral is required
Component	**TrdCollGrp**	N	Trades for which collateral is required
Component	**Instrument**	N	
Component	**FinancingDetails**	N	
64	SettlDate	N	Can be used to specify the value date of the collateral transaction where the transaction is for a specific future date (e.g. to be “settled” on a future date).
53	Quantity	N	
854	QtyType	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
Component	**InstrmtLegGrp**	N	Number of legs that make up the Security
Component	**UndInstrmtCollGrp**	N	Number of legs that make up the Security
899	MarginExcess	N	
900	TotalNetValue	N	
901	CashOutstanding	N	
Component	**CollateralAmountGrp**	N	
Component	**TrdRegTimestamps**	N	
54	Side	N	
Component	**MiscFeesGrp**	N	Required if any miscellaneous fees are reported.
44	Price	N	
423	PriceType	N	
159	AccruedInterestAmt	N	
920	EndAccruedInterestAmt	N	
921	StartCash	N	
922	EndCash	N	
Component	**SpreadOrBenchmarkCurveData**	N	

Tag	Name	Req'd	Description
Component	**Stipulations**	N	
2486	WireReference	N	
75	TradeDate	N	
2485	TransactionID	N	The unique transaction entity identifier assigned by the firm sending the CollateralResponse(35=AZ).
2484	FirmTransactionID	N	The unique transaction entity identifier assigned by the counterparty to the transaction, if known. Echoes the value from CollateralAssignment(35=AY) if provided.
2517	CollateralRequestLinkID	N	
2519	TotNumCollateralRequests	N	
2518	CollateralRequestNumber	N	
2516	CollateralRequestInstruction	N	Values are custom to a particular implementation and will be maintained externally.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
2520	WarningText	N	Conditionally required when CollAsgnRespType(905) = 5 (Completed with warning).
2522	EncodedWarningTextLen	N	Must be set if EncodedWarningText(2521) field is specified and must immediately precede it.
2521	EncodedWarningText	N	Encoded (non-ASCII characters) representation of the WarningText(2520) field in the encoded format specified via the MessageEncoding field.
1328	RejectText	N	Conditionally required when CollAsgnRespType(905) = 3 (Rejected).
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

18.1.4 CollateralReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	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
60	TransactTime	N	

Tag	Name	Req'd	Description
1043	CollApplType	N	Differentiates collateral pledged specifically against a position from collateral pledged against an entire portfolio on a valued basis.
291	FinancialStatus	N	Tells whether security has been restricted.
910	CollStatus	Y	Collateral status
911	TotNumReports	N	
912	LastRptRequested	N	
Component	**Parties**	N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier of order for which collateral is required
37	OrderID	N	Identifier of order for which collateral is required
198	SecondaryOrderID	N	Identifier of order for which collateral is required
526	SecondaryClOrdID	N	Identifier of order for which collateral is required
Component	**ExecCollGrp**	N	Executions for which collateral is required
Component	**TrdCollGrp**	N	Trades for which collateral is required
Component	**Instrument**	N	
Component	**FinancingDetails**	N	
64	SettlDate	N	
53	Quantity	N	
854	QtyType	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
Component	**InstrmtLegGrp**	N	
Component	**UndInstrmtGrp**	N	
899	MarginExcess	N	
900	TotalNetValue	N	
901	CashOutstanding	N	
Component	**CollateralAmountGrp**	N	
2868	CollateralizationValueDate	N	
1936	TradeCollateralization	N	
Component	**RegulatoryTradeIDGrp**	N	
Component	**TrdRegTimestamps**	N	
54	Side	N	
Component	**MiscFeesGrp**	N	Required if any miscellaneous fees are reported.
44	Price	N	

Tag	Name	Req'd	Description
423	PriceType	N	
159	AccruedInterestAmt	N	
920	EndAccruedInterestAmt	N	
921	StartCash	N	
922	EndCash	N	
Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Component	**Stipulations**	N	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
Component	**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	
1934	RegulatoryReportType	N	
2869	RegulatoryReportTypeBusinessDate	N	May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
715	ClearingBusinessDate	N	The clearing business date of the report.
2486	WireReference	N	
75	TradeDate	N	
2485	TransactionID	N	The unique transaction entity identifier assigned by the firm sending the CollateralReport(35=BA).
2484	FirmTransactionID	N	The unique transaction entity identifier assigned by the counterparty to the transaction receiving this message, if known.
Component	**FundingSourceGrp**	N	
Component	**TransactionAttributeGrp**	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

18.1.5 CollateralInquiry Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BB
909	CollInquiryID	Y	Unique identifier for this message.
Component	**CollInqQualGrp**	N	Number of qualifiers to 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	**Parties**	N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier of order for which collateral is required
37	OrderID	N	Identifier of order for which collateral is required
198	SecondaryOrderID	N	Identifier of order for which collateral is required
526	SecondaryClOrdID	N	Identifier of order for which collateral is required
Component	**ExecCollGrp**	N	Executions for which collateral is required
Component	**TrdCollGrp**	N	Trades for which collateral is required
Component	**Instrument**	N	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”.
Component	**FinancingDetails**	N	Insert here the set of “FinancingDetails” fields defined in “Common Components of Application Messages”
64	SettlDate	N	
53	Quantity	N	

Tag	Name	Req'd	Description
854	QtyType	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
Component	**InstrmtLegGrp**	N	Number of legs that make up the Security
Component	**UndInstrmtGrp**	N	Number of legs that make up the Security
899	MarginExcess	N	
900	TotalNetValue	N	
901	CashOutstanding	N	
Component	**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	**SpreadOrBenchmarkCurveData**	N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Component	**Stipulations**	N	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
Component	**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	

Tag	Name	Req'd	Description
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.
Component	**StandardTrailer**	Y	

18.1.6 CollateralInquiryAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	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
Component	**CollInqQualGrp**	N	Number of qualifiers to inquiry
911	TotNumReports	N	Total number of reports generated in response to this inquiry
Component	**Parties**	N	
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
11	ClOrdID	N	Identifier of order for which collateral is required
37	OrderID	N	Identifier of order for which collateral is required
198	SecondaryOrderID	N	Identifier of order for which collateral is required
526	SecondaryClOrdID	N	Identifier of order for which collateral is required
Component	**ExecCollGrp**	N	Executions for which collateral is required
Component	**TrdCollGrp**	N	Trades for which collateral is required
Component	**Instrument**	N	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”.
Component	**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	
2897	CurrencyCodeSource	N	

Tag	Name	Req'd	Description
Component	**InstrmtLegGrp**	N	Number of legs that make up the Security
Component	**UndInstrmtGrp**	N	Number of legs that make up the Security
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.
Component	**StandardTrailer**	Y	

18.1.7 CollateralReportAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	
908	CollRptID	Y	Identifer of the CollateralReport(35=BA) being acknowledged.
60	TransactTime	N	
2488	CollRptStatus	Y	
2487	CollRptRejectReason	N	Conditionally required when CollRptStatus(2488) = 2 (Rejected).
1328	RejectText	N	Conditionally required when CollRptStatus(2488) = 2 (Rejected).
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Component	**Parties**	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

18.2 Components

18.2.1 CollInqQualGrp

Tag	Name	Req'd	Description
938	NoCollInquiryQualifier	N	
→896	CollInquiryQualifier	N	Required if NoCollInquiryQualifier > 0 Type of collateral inquiry

18.2.2 ExecCollGrp

Tag	Name	Req'd	Description
124	NoExecs	N	
→17	ExecID	N	Required if NoExecs > 0

18.2.3 FundingSourceGrp

Tag	Name	Req'd	Description
2849	NoFundingSources	N	
→2846	FundingSource	N	Required if NoFundingSources(2849) > 0.
→2848	FundingSourceMarketValue	N	
→2847	FundingSourceCurrency	N	
→2954	FundingSourceCurrencyCodeSource	N	

18.2.4 TrdCollGrp

Tag	Name	Req'd	Description
897	NoTrades	N	
→571	TradeReportID	N	Required if NoTrades > 0

18.2.5 UndInstrmtCollGrp

Tag	Name	Req'd	Description
711	NoUnderlyings	N	
→**Component**	**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

19 Appendix – Confirmation Category

19.1 Messages

19.1.1 Confirmation Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	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	
573	MatchStatus	N	
940	AffirmStatus	N	Used to communicate an “affirmed” Confirmation(35=AK) status message (i.e. when ConfirmType(773) = 1 (Status)) to interested parties that need to or should receive such confirmation status message. This field must not be used when sending a Confirmation(35=AK) message that needs to be affirmed.
Component	**RegulatoryTradeIDGrp**	N	
2390	TradeConfirmationReferenceID	N	
1832	ClearedIndicator	N	Used to communicate the status of the central clearing workflow.
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “Common Components of Application Messages” Required for fixed income

Tag	Name	Req'd	Description
			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)
Component	**OrdAllocGrp**	N	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
Component	**ExecAllocGrp**	N	
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.
828	TrdType	N	
829	TrdSubType	N	
855	SecondaryTrdType	N	
1937	TradeContinuation	N	
2374	TradeContinuationText	N	
2372	EncodedTradeContinuationTextLen	N	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
2371	EncodedTradeContinuationText	N	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
574	MatchType	N	
60	TransactTime	Y	Represents the time this message was generated
75	TradeDate	Y	
Component	**TrdRegTimestamps**	N	Time of last execution being confirmed by this message. Use ExecutionTimestamp(2749) in ExecAllocGrp component when there are multiple trades.

Tag	Name	Req'd	Description
Component	**Instrument**	Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
Component	**InstrumentExtension**	N	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
Component	**FinancingDetails**	N	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
Component	**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	
2897	CurrencyCodeSource	N	
30	LastMkt	N	
Component	**CpctyConfGrp**	Y	
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

Tag	Name	Req'd	Description
Component	**PriceQualifierGrp**	N	
860	AvgParPx	N	
Component	**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	Gross trade amount for the allocated account being confirmed.
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	

Tag	Name	Req'd	Description
2899	SettlCurrencyCodeSource	N	
155	SettlCurrFxRate	N	
156	SettlCurrFxRateCalc	N	
63	SettlType	N	
64	SettlDate	N	
Component	**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	**CommissionData**	N	
858	SharedCommission	N	Used to identify any commission shared with a third party (e.g. directed brokerage)
Component	**CommissionDataGrp**	N	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
Component	**Stipulations**	N	
Component	**MiscFeesGrp**	N	Required if any miscellaneous fees are reported.
Component	**MatchExceptionGrp**	N	
Component	**MatchingDataPointGrp**	N	
Component	**StandardTrailer**	Y	

19.1.2 ConfirmationAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AU
664	ConfirmID	Y	
75	TradeDate	Y	
60	TransactTime	Y	Date/Time Allocation Instruction Ack generated
940	AffirmStatus	Y	
Component	**RegulatoryTradeIDGrp**	N	
2390	TradeConfirmationReferenceID	N	
774	ConfirmRejReason	N	Conditionally required for AffirmStatus(940) = 2 (Confirm rejected).
573	MatchStatus	N	Denotes whether the financial details provided on the Confirmation were successfully matched.
Component	**MatchExceptionGrp**	N	
Component	**MatchingDataPointGrp**	N	

Tag	Name	Req'd	Description
58	Text	N	Can include explanation for ConfirmRejReason(774) = 99 (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.
Component	**StandardTrailer**	Y	

19.1.3 ConfirmationRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	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
Component	**OrdAllocGrp**	N	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
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
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	
Component	**StandardTrailer**	Y	

19.2 Components

19.2.1 CpctyConfGrp

Tag	Name	Req'd	Description
862	NoCapacities	N	
→528	OrderCapacity	Y	Specifies the capacity of the firm executing the order(s)
→529	OrderRestrictions	N	

Tag	Name	Req'd	Description
→863	OrderCapacityQty	N	The quantity that was executed under this capacity (e.g. quantity executed as agent, as principal etc.). If any are specified, all entries in the component must have OrderCapacityQty specified and the sum of OrderCapacityQty values must equal this message's AllocQty.

19.2.2 MatchExceptionGrp

Tag	Name	Req'd	Description
2772	NoMatchExceptions	N	
→2773	MatchExceptionType	N	Required if NoMatchExceptions(2772) > 0.
→2774	MatchExceptionElementType	N	Required if NoMatchExceptions(2772) > 0.
→2775	MatchExceptionElementName	N	
→2776	MatchExceptionAllocValue	N	
→2777	MatchExceptionConfirmValue	N	
→2778	MatchExceptionToleranceValue	N	
→2779	MatchExceptionToleranceValueType	N	
→2780	MatchExceptionText	N	
→2797	EncodedMatchExceptionTextLen	N	Must be set if EncodedMatchExceptionText(2780) field is specified and must immediately precede it.
→2798	EncodedMatchExceptionText	N	Encoded (non-ASCII characters) representation of the MatchExceptionText(2780) field in the encoded format specified via the MessageEncoding(347) field.

19.2.3 MatchingDataPointGrp

Tag	Name	Req'd	Description
2781	NoMatchingDataPoints	N	
→2782	MatchingDataPointIndicator	N	Required if NoMatchingDataPoints(2781) > 0.
→2783	MatchingDataPointValue	N	Required if NoMatchingDataPoints(2781) > 0.
→2784	MatchingDataPointType	N	Required if NoMatchingDataPoints(2781) > 0.
→2785	MatchingDataPointName	N	

20 Appendix – MarginRequirementManagement Category

20.1 Messages

20.1.1 MarginRequirementInquiry Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CH
1635	MarginReqmtInqID	Y	Unique identifier for this message
Component	**MarginReqmtInqQualGrp**	Y	Type of margin requirement inquiry
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for margin requirement 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	**Parties**	N	
715	ClearingBusinessDate	N	Indicates the date for which the margin is to be calculated
716	SettlSessID	N	Indicates the settlement session for which the margin is to be calculated – End Of Day or Intraday
717	SettlSessSubID	N	
1639	MarginClass	N	Used to identify a group of instruments with similar risk profile.
Component	**Instrument**	N	
60	TransactTime	N	Represents the time the inquiry was submitted
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.
Component	**StandardTrailer**	Y	

20.1.2 MarginRequirementInquiryAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CI
1635	MarginReqmtInqID	Y	Unique identifier for this message
Component	**MarginReqmtInqQualGrp**	Y	Type of margin requirement inquiry
1640	MarginReqmtInqStatus	Y	Status of the Margin Requirement Inquiry referenced by MarginReqmtInqID
1641	MarginReqmtInqResult	N	Result of the Margin Requirement Inquiry referenced by MarginReqmtInqID – specifies any errors or warnings
911	TotNumReports	N	Total number of reports generated in response to this inquiry

Tag	Name	Req'd	Description
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for margin requirement 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	**Parties**	N	
715	ClearingBusinessDate	N	Indicates the date for which the margin is to be calculated
716	SettlSessID	N	Indicates the settlement session for which the margin is to be calculated – End Of Day or Intraday
717	SettlSessSubID	N	
1639	MarginClass	N	Used to identify a group of instruments with similar risk profile.
Component	**Instrument**	N	
60	TransactTime	N	Represents the time this message was generated
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.
Component	**StandardTrailer**	Y	

20.1.3 MarginRequirementReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CJ
Component	**ApplicationSequenceControl**	N	
1642	MarginReqmtRptID	Y	Unique identifier for this margin requirement report
1635	MarginReqmtInqID	N	Unique identifier for the inquiry associated with this report. This field should not be provided if the report was sent unsolicited.
1638	MarginReqmtRptType	Y	Type of report provided
911	TotNumReports	N	Total number of reports generated in response to inquiry referenced by MarginReqmtInqID
912	LastRptRequested	N	
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 Margin Requirement Inquiry.
Component	**Parties**	N	
1934	RegulatoryReportType	N	
2869	RegulatoryReportTypeBusinessDate	N	May be used when the business event date differs from when the regulatory report is actually being

Tag	Name	Req'd	Description
			submitted (typically specified in TrdRegTimestamps component).
Component	**TrdRegTimestamps**	N	
715	ClearingBusinessDate	N	Indicates the date for which the margin is to be calculated
2870	ClearingPortfolioID	N	
716	SettlSessID	N	Indicates the settlement session for which the margin is to be calculated – End Of Day or Intraday
717	SettlSessSubID	N	
1639	MarginClass	N	Used to identify a group of instruments with similar risk profile.
15	Currency	N	Base currency of the margin requirement
2897	CurrencyCodeSource	N	
Component	**Instrument**	N	
Component	**MarginAmount**	Y	Margin requirement amounts
60	TransactTime	N	Represents the time this message was generated
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.
Component	**StandardTrailer**	Y	

20.2 Components

20.2.1 MarginReqmtInqQualGrp

Tag	Name	Req'd	Description
1636	NoMarginReqmtInqQualifier	N	
→1637	MarginReqmtInqQualifier	N	

21 Appendix – PayManagement Category

21.1 Messages

21.1.1 PayManagementRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DY
2812	PayRequestID	Y	
2811	PayRequestTransType	Y	
2810	PayRequestRefID	N	Required for PayRequestTransType(2811)=1 (Cancel).
2807	CancelText	N	May be used to provide reason for PayRequestTransType(2811)=1 (Cancel).
2809	EncodedCancelTextLen	N	Must be set if EncodedCancelText(2808) field is specified and must immediately precede it.
2808	EncodedCancelText	N	Encoded (non-ASCII characters) representation of the CancelText(2807) field in the encoded format specified via the MessageEncoding(347) field.
715	ClearingBusinessDate	N	The business date of the request. This may carry the same date as the payment calculation date in PostTradePaymentCalculationDate(2825).
60	TransactTime	Y	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**Instrument**	N	May be included with minimal detail to identify the security or contract for which payments are to be made.
Component	**RelatedTradeGrp**	N	May be included to identify the trade(s) for which payments are to be made. Each instance identifies a separate trade.
Component	**Parties**	N	Identifies the parties to the contracts or trades. The account to be debited or credited is identified in the PostTradePayment component.
Component	**PostTradePayment**	Y	
Component	**SettlDetails**	N	
Component	**StandardTrailer**	Y	

21.1.2 PayManagementRequestAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgTyp=DZ
2812	PayRequestID	Y	

Tag	Name	Req'd	Description
2813	PayRequestStatus	Y	Only PayRequestStatus(2813)=0 (Received) is applicable in this message.
Component	**StandardTrailer**	Y	

21.1.3 PayManagementReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=EA
2799	PayReportID	Y	
2812	PayRequestID	N	Conditionally required when responding to PayManagementRequest(35=DY).
2804	PayReportTransType	Y	
2803	PayReportRefID	N	Required for PayReportTransType(2804)=1 (Replace).
2805	ReplaceText	N	May be used to provide reason for PayReportTransType(2804)=1 (Replace).
2802	EncodedReplaceTextLen	N	Must be set if EncodedReplaceText(2801) field is specified and must immediately precede it.
2801	EncodedReplaceText	N	Encoded (non-ASCII characters) representation of the ReplaceText(2805) field in the encoded format specified via the MessageEncoding(347) field.
2813	PayRequestStatus	N	PayRequestStatus(2813)=0 (Received) is not applicable in this message.
2800	PayDisputeReason	N	May be used to provide reason for PayRequestStatus(2813)=3 (Disputed).
1328	RejectText	N	May be used to elaborate the reason for rejection or dispute.
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
715	ClearingBusinessDate	N	Echos back the business date of the PayManagementRequest(35=DY) message if this report is responding to a request. When the report is sent unsolicited, this is the business date of the report. This may carry the same date as the payment calculation date in PostTradePaymentCalculationDate(2825).
60	TransactTime	Y	

Tag	Name	Req'd	Description
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**Instrument**	N	May be included with minimal detail to identify the security or contract for which payments are to be made.
Component	**RelatedTradeGrp**	N	May be included to identify the trade(s) for which payments are to be made. Each instance identifies a separate trade.
Component	**Parties**	N	Identifies the parties to the contracts or trades. The account to be debited or credited is identified in the PostTradePayment component.
Component	**PostTradePayment**	Y	
Component	**SettlDetails**	N	
Component	**StandardTrailer**	Y	

21.1.4 PayManagementReportAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	N	MsgType=EB
2799	PayReportID	Y	
2806	PayReportStatus	Y	
2800	PayDisputeReason	N	May be used to provide reason for PayReportStatus(2806)=3 (Disputed).
1328	RejectText	N	May be used to elaborate the reason for rejection or dispute.
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

21.2 Components

21.2.1 PostTradePayment

Tag	Name	Req'd	Description
2824	PostTradePaymentType	Y	
2817	PostTradePaymentAmount	Y	

Tag	Name	Req'd	Description
2818	PostTradePaymentCurrency	N	
2956	PostTradePaymentCurrencyCodeSource	N	
2825	PostTradePaymentCalculationDate	Y	The date payment calculations are made. This may be earlier than the date in ClearingBusinessDate(715). When the report is sent unsolicited, this is the payment calculation date as determined by report sender.
2826	PostTradePaymentValueDate	Y	The date the payment is legally confirmed to settle.
2827	PostTradePaymentFinalValueDate	N	The actual payment date in the event it differs from the date specified in PostTradePaymentValueDate(2826).
2819	PostTradePaymentDebitOrCredit	Y	
2816	PostTradePaymentAccount	Y	
2821	PostTradePaymentID	N	
2820	PostTradePaymentDesc	N	
2815	EncodedPostTradePaymentDescLen	N	Must be set if EncodedPostTradePaymentDesc(2814) field is specified and must immediately precede it.
2814	EncodedPostTradePaymentDesc	N	Encoded (non-ASCII characters) representation of the PostTradePaymentDesc(2820) field in the encoded format specified via the MessageEncoding(347) field.
2822	PostTradePaymentLinkID	N	
2823	PostTradePaymentStatus	N	Used when PayReportTransType(2804)=2 (Status) to report actual payment status from payment service (i.e. after payment or remittance instruction with payment service).

22 Appendix – PositionMaintenance Category

22.1 Messages

22.1.1 PositionMaintenanceRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AL
710	PosReqID	N	Unique identifier for the position maintenance request as assigned by the submitter. Conditionally required when used in a request/reply scenario (i.e. not required in batch scenario)
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
64	SettlDate	N	
716	SettlSessID	N	
717	SettlSessSubID	N	
Component	**Parties**	Y	The Following PartyRoles can be specified: ClearingOrganization Clearing Firm Position Account
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	Type of account associated with the order (Origin)
Component	**Instrument**	Y	
15	Currency	N	
2897	CurrencyCodeSource	N	

Tag	Name	Req'd	Description
Component	**InstrmtLegGrp**	N	Specifies the number of legs that make up the Security
Component	**RelatedInstrumentGrp**	N	
Component	**UndInstrmtGrp**	N	Specifies the number of underlying legs that make up the Security
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs
60	TransactTime	N	Time this order request was initiated/released by the trader, trading system, or intermediary.
Component	**PositionQty**	Y	
Component	**PositionAmountData**	N	
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.
120	SettlCurrency	N	
2899	SettlCurrencyCodeSource	N	
Component	**StandardTrailer**	Y	

22.1.2 PositionMaintenanceReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AM
721	PosMaintRptID	Y	Unique identifier for this position report
709	PosTransType	Y	
2618	PositionID	N	Unique identifier for this position entity.
710	PosReqID	N	Unique identifier for the position maintenance request associated with this report
712	PosMaintAction	Y	
713	OrigPosReqRefID	N	Reference to the PosReqID of a previous maintenance request that is being replaced or canceled.
722	PosMaintStatus	N	Status of PositionMaintenanceRequest. Condtionally required when responding to a PositionMaintenanceRequest.
723	PosMaintResult	N	
715	ClearingBusinessDate	Y	The Clearing Business Date covered by this request
2084	PreviousClearingBusinessDate	N	The business date previous to the clearing business date referred to by this maintenance request.
2085	ValuationDate	N	Valuation date of the position(s) in this report.
2086	ValuationTime	N	Valuation time of the position(s) in this report.
2087	ValuationBusinessCenter	N	Business center of ValuationDate(2085) and ValuationTime(2086). Single value only.
1592	DiscountFactor	N	For a forward position this is an appropriate value to discount the mark to market amount from the contract's maturity date back to present value.
1328	RejectText	N	
1664	EncodedRejectTextLen	N	
1665	EncodedRejectText	N	
716	SettlSessID	N	

Tag	Name	Req'd	Description
717	SettlSessSubID	N	
1832	ClearedIndicator	N	
1833	ContractRefPosType	N	
1834	PositionCapacity	N	
2101	TerminatedIndicator	N	
979	InputSource	N	
Component	**Parties**	N	Position Account
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	Type of account associated with the order (Origin)
714	PosMaintRptRefID	N	Reference to a PosMaintRptID (Tag 721) from a previous Position Maintenance Report that is being replaced or canceled
Component	**Instrument**	Y	
15	Currency	N	
2897	CurrencyCodeSource	N	
64	SettlDate	N	
120	SettlCurrency	N	
2899	SettlCurrencyCodeSource	N	
719	ContraryInstructionIndicator	N	Can be set to true when a position maintenance request is being performed contrary to current money position, i.e. for an exercise of an out of the money position or an abandonement (do not exercise) of an in the money position
720	PriorSpreadIndicator	N	
Component	**InstrmtLegGrp**	N	Specifies the number of legs that make up the Security
Component	**RelatedInstrumentGrp**	N	
Component	**UndInstrmtGrp**	N	Specifies the number of underlying legs that make up the Security
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs
60	TransactTime	N	Time this order request was initiated/released by the trader, trading system, or intermediary.

Tag	Name	Req'd	Description
			Conditionally required except when requests for reports are processed in batch, transaction time is not available, or when PosReqID is not present.
Component	**PositionQty**	N	Conditionally required when PosMaintAction(712) = 1(New), 2(Replace) or 4(Reverse).
Component	**PositionAmountData**	N	Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
Component	**RegulatoryTradeIDGrp**	N	The source, value and relationship of multiple trade identifiers for the same trade, e.g. Unique Swap Identifiers.
Component	**PaymentGrp**	N	Additional payments or bullet payments.
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	
Component	**RelatedTradeGrp**	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.
Component	**StandardTrailer**	Y	

22.1.3 RequestForPositions Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AN
710	PosReqID	Y	Unique identifier for the Request for Positions as assigned by the submitter
724	PosReqType	Y	
573	MatchStatus	N	

Tag	Name	Req'd	Description
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
120	SettlCurrency	N	
2899	SettlCurrencyCodeSource	N	
Component	**Parties**	Y	Position Account
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	Type of account associated with the order (Origin)
Component	**Instrument**	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
Component	**InstrmtLegGrp**	N	Specifies the number of legs that make up the Security
Component	**UndInstrmtGrp**	N	Specifies the number of underlying legs that make up the Security
715	ClearingBusinessDate	Y	The Clearing Business Date referred to by this request
64	SettlDate	N	
716	SettlSessID	N	
717	SettlSessSubID	N	
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs
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.
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.

Tag	Name	Req'd	Description
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

22.1.4 RequestForPositionsAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	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.
911	TotNumReports	N	
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	
724	PosReqType	N	
573	MatchStatus	N	
715	ClearingBusinessDate	N	
263	SubscriptionRequestType	N	
716	SettlSessID	N	
717	SettlSessSubID	N	
120	SettlCurrency	N	
2899	SettlCurrencyCodeSource	N	
Component	**Parties**	Y	Position Account
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	Type of account associated with the order (Origin)
Component	**Instrument**	N	
15	Currency	N	

Tag	Name	Req'd	Description
2897	CurrencyCodeSource	N	
Component	**InstrmtLegGrp**	N	Specifies the number of legs that make up the Security
Component	**UndInstrmtGrp**	N	Specifies the number of underlying legs that make up the Security
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.
Component	**StandardTrailer**	Y	

22.1.5 PositionReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AP
Component	**ApplicationSequenceControl**	N	
721	PosMaintRptID	Y	Unique identifier for this position report
2618	PositionID	N	Unique identifier for this position entity.
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	Will be 7=Net Position if the report contains net position information for margin requirements.
2364	PosReportAction	N	
1635	MarginReqmtInqID	N	Unique identifier for the inquiry associated with this report. This

Tag	Name	Req'd	Description
			field should not be provided if the report was sent unsolicited.
263	SubscriptionRequestType	N	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
911	TotNumReports	N	
912	LastRptRequested	N	
728	PosReqResult	N	Result of a Request for Position
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.
1934	RegulatoryReportType	N	
2869	RegulatoryReportTypeBusinessDate	N	May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
Component	**TransactionAttributeGrp**	N	
Component	**TrdRegTimestamps**	N	
715	ClearingBusinessDate	Y	The Clearing Business Date referred to by this maintenance request
2084	PreviousClearingBusinessDate	N	The business date previous to the clearing business date referred to by this maintenance request.
2870	ClearingPortfolioID	N	
716	SettlSessID	N	
717	SettlSessSubID	N	
423	PriceType	N	
120	SettlCurrency	N	
2899	SettlCurrencyCodeSource	N	
1011	MessageEventSource	N	Used to identify the event or source which gave rise to a message
1832	ClearedIndicator	N	
1833	ContractRefPosType	N	
1834	PositionCapacity	N	
2101	TerminatedIndicator	N	
2878	TerminationDate	N	
2373	IntraFirmTradeIndicator	N	

Tag	Name	Req'd	Description
1937	TradeContinuation	N	
2374	TradeContinuationText	N	
2372	EncodedTradeContinuationTextLen	N	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
2371	EncodedTradeContinuationText	N	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
1936	TradeCollateralization	N	
Component	**Parties**	Y	Position Account
1	Account	N	Account may also be specified through via Parties Block using Party Role 27 which signifies Account
660	AcctIDSource	N	
581	AccountType	N	Type of account associated with the order (Origin). Account may also be specified through via Parties Block using Party Role 27 which signifies Account
2375	TaxonomyType	N	
Component	**Instrument**	N	
Component	**FinancingDetails**	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
64	SettlDate	N	Position Settlement Date
730	SettlPrice	N	
2366	SettlPriceFxRateCalc	N	Expresses whether to multiply or divide SettlPrice(730) to arrive at the amount reported in PosAmt(708).
2365	SettlForwardPoints	N	
1886	SettlPriceUnitOfMeasure	N	
1887	SettlPriceUnitOfMeasureCurrency	N	
2960	SettlPriceUnitOfMeasureCurrencyCodeSource	N	
731	SettlPriceType	N	Values = Final, Theoretical
734	PriorSettlPrice	N	

Tag	Name	Req'd	Description
1595	PositionContingentPrice	N	
1592	DiscountFactor	N	For a forward position this is an appropriate value to discount the mark to market amount from the contract's maturity date back to present value.
2085	ValuationDate	N	Valuation date of the position(s) in this report
2086	ValuationTime	N	Valuation time of the position(s) in this report
2087	ValuationBusinessCenter	N	Business center of ValuationDate(2085) and ValuationTime(2086). Single value only.
573	MatchStatus	N	Used to indicate if a Position Report is matched or unmatched
Component	**InstrmtLegGrp**	N	Specifies the number of legs that make up the Security
Component	**RelatedInstrumentGrp**	N	
Component	**CollateralAmountGrp**	N	
2868	CollateralizationValueDate	N	
Component	**PosUndInstrmtGrp**	N	Specifies the number of underlying legs that make up the Security
60	TransactTime	N	
Component	**PositionQty**	N	Insert here the set of "Position Qty" fields defined in "Common Components of Application Messages"
Component	**PositionAmountData**	N	Insert here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
Component	**RegulatoryTradeIDGrp**	N	
Component	**PaymentGrp**	N	
506	RegistStatus	N	RegNonRegInd
743	DeliveryDate	N	
1434	ModelType	N	
811	PriceDelta	N	
Component	**RelatedTradeGrp**	N	
58	Text	N	

Tag	Name	Req'd	Description
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.
Component	**StandardTrailer**	Y	

22.1.6 AssignmentReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AW
Component	**ApplicationSequenceControl**	N	
833	AsgnRptID	Y	Unique identifier for the Assignment report
710	PosReqID	N	If specified,the identifier of the RequestForPositions(MsgType=AN) to which this message is sent in response.
832	TotNumAssignmentReports	N	Total Number of Assignment Reports being returned to a firm
912	LastRptRequested	N	
Component	**Parties**	Y	Clearing Organization Clearing Firm Contra Clearing Organization Contra Clearing Firm Position Account
1	Account	N	Customer Account
581	AccountType	N	Type of account associated with the order (Origin)
Component	**Instrument**	N	CFI Code - Market Indicator (col 4) used to indicate Market of Assignment
15	Currency	N	
2897	CurrencyCodeSource	N	
Component	**InstrmtLegGrp**	N	Number of legs that make up the Security
Component	**UndInstrmtGrp**	N	Number of legs that make up the Security
Component	**PositionQty**	N	Insert here here the set of "PositionQty" fields defined in "Common Components of Application Messages."

Tag	Name	Req'd	Description
Component	**PositionAmountData**	N	Insert here the set of "PositionAmountData" fields defined in "Common Components of Application Messages."
834	ThresholdAmount	N	
730	SettlPrice	N	Settlement Price of Option
731	SettlPriceType	N	Values = Final, Theoretical
732	UnderlyingSettlPrice	N	Settlement Price of Underlying
734	PriorSettlPrice	N	
1595	PositionContingentPrice	N	
432	ExpireDate	N	Expiration Date of Option
744	AssignmentMethod	N	Method under which assignment was conducted
745	AssignmentUnit	N	Quantity Increment used in performing assignment
746	OpenInterest	N	Open interest that was eligible for assignment
747	ExerciseMethod	N	Exercise Method used to in performing assignment Values = Automatic, Manual
716	SettlSessID	N	
717	SettlSessSubID	N	
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.
Component	**StandardTrailer**	Y	

22.1.7 AdjustedPositionReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BL
721	PosMaintRptID	Y	Unique identifier for this Adjusted Position report
724	PosReqType	N	
715	ClearingBusinessDate	Y	The Clearing Business Date referred to by this maintenance request
716	SettlSessID	N	
714	PosMaintRptRefID	N	

Tag	Name	Req'd	Description
Component	**Parties**	Y	Position Account
Component	**PositionQty**	Y	Insert here here the set of "Position Qty" fields defined in "Common Components of Application Messages"
Component	**InstrmtGrp**	N	
730	SettlPrice	N	Settlement Price
734	PriorSettlPrice	N	Prior Settlement Price
Component	**StandardTrailer**	Y	

22.1.8 ContraryIntentionReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BO
Component	**ApplicationSequenceControl**	N	
977	ContIntRptID	Y	Unique identifier for the Contrary Intention report
60	TransactTime	N	Time the contrary intention was received by clearing organization.
978	LateIndicator	N	Indicates if the contrary intention was received after the exchange imposed cutoff time
979	InputSource	N	Source of the contrary intention
715	ClearingBusinessDate	Y	Business date of contrary intention
Component	**Parties**	Y	Clearing Organization Clearing Firm Position Account
Component	**ExpirationQty**	Y	Expiration Quantities
Component	**Instrument**	Y	
Component	**UndInstrmtGrp**	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

Tag	Name	Req'd	Description
			the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

22.1.9 PositionTransferInstruction Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = DL
2436	TransferInstructionID	Y	Submitting, cancelling, changing, accepting, and declining a transfer are all considered separate instructions, and each must have a unique ID. Chaining of firm generated IDs is not supported; TransferID(2437) assigned by the CCP must be used when sending an instruction referencing a previously submitted transfer.
2437	TransferID	N	Conditionally required when responding to a PositionTransferReport(35=DN) message (e.g. when accepting or declining a transfer) or performing an action on a transfer (e.g. cancel or replace).
2439	TransferTransType	N	
2440	TransferType	N	
2441	TransferScope	N	
Component	**Parties**	Y	Specifies the source of the position transfer, e.g. the transferor.
Component	**TargetParties**	Y	Specifies the target of the position transfer.
715	ClearingBusinessDate	N	Business date the transfer would clear.
75	TradeDate	N	Trade date associated with the position being transferred.
60	TransactTime	N	
Component	**Instrument**	N	If not specified, indicates the transfer is for all instruments.
Component	**UndInstrmtGrp**	N	
Component	**PositionQty**	N	Position to transfer from the perspective of the source party prior to the transfer. If not specified, indicates transfer of

Tag	Name	Req'd	Description
			all positions for a specified instrument, if Instrument is specified, or transfer of all positions if Instrument is not specified.
1596	ClearingTradePrice	N	Price at which the position is transferred.
15	Currency	N	
2897	CurrencyCodeSource	N	
423	PriceType	N	
Component	**PositionAmountData**	N	Optionally used to include cash residuals, etc., from the perspective of the source party prior to the transfer.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

22.1.10 PositionTransferInstructionAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DM
2436	TransferInstructionID	Y	The identifier of the PositionTransferInstruction(35=DL) this message is responding to.
2437	TransferID	N	Optional when responding to a “new” transfer. When responding to a PositionTransferInstruction(35=DM) accepting, declining, or cancelling a transfer already initiated, this field can echo the TransferID(2437) sent.
2439	TransferTransType	N	
2440	TransferType	N	
2442	TransferStatus	N	
2443	TransferRejectReason	N	Conditionally required when TransferStatus(2442) = 1(Rejected by intermediary).
2441	TransferScope	N	
Component	**Parties**	N	Specifies the source of the position transfer, e.g. the transferor.
Component	**TargetParties**	N	Specifies the target of the position transfer.
60	TransactTime	N	
1328	RejectText	N	

Tag	Name	Req'd	Description
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

22.1.11 PositionTransferReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = DN
2436	TransferInstructionID	N	Conditionally required when sent in response to a PositionTransferInstruction(35=DM).
2438	TransferReportID	Y	
2437	TransferID	Y	
2439	TransferTransType	Y	
2444	TransferReportType	Y	
2442	TransferStatus	Y	
2443	TransferRejectReason	N	Conditionally required when TransferStatus(2422) = 1(Rejected by intermediary).
2441	TransferScope	N	
Component	**Parties**	Y	Specifies the source of the position transfer, e.g. the transferor.
Component	**TargetParties**	Y	Specifies the target of the position transfer.
715	ClearingBusinessDate	N	Business date the transfer would clear.
75	TradeDate	N	Trade date associated with the position being transferred.
60	TransactTime	N	
Component	**Instrument**	N	If not specified, indicates the transfer is for all instruments.
Component	**UndInstrmtGrp**	N	
Component	**PositionQty**	N	Position to transfer from the perspective of the source party prior to the transfer. If not specified, indicates transfer of all

Tag	Name	Req'd	Description
			positions for a specified instrument, if Instrument is specified, or transfer of all positions if Instrument is not specified.
1596	ClearingTradePrice	N	Price at which the position is transferred.
15	Currency	N	
2897	CurrencyCodeSource	N	
423	PriceType	N	
Component	**PositionAmountData**	N	Optionally used to include cash residuals, etc., from the perspective of the source party prior to the transfer.
1328	RejectText	N	
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	N	

22.2 Components

22.2.1 ExpirationQty

Tag	Name	Req'd	Description
981	NoExpiration	N	
→982	ExpirationQtyType	N	Required if NoExpiration > 1
→983	ExpQty	N	

22.2.2 PosUndInstrmtGrp

Tag	Name	Req'd	Description
711	NoUnderlyings	N	
→**Component**	**UnderlyingInstrument**	N	Insert here the set of "Underlying Instrument" (underlying

Tag	Name	Req'd	Description
			symbology) fields defined in "Common Components of Application Messages" Required if NoUnderlyings > 0
→732	UnderlyingSettlPrice	N	
→733	UnderlyingSettlPriceType	N	Values = Final, Theoretical
→1037	UnderlyingDeliveryAmount	N	
→**Component**	**UnderlyingAmount**	N	Insert here the set of "Underlying Amount" fields defined in "Common Components of Application Messages"

22.2.3 PositionQty

Tag	Name	Req'd	Description
702	NoPositions	N	
→703	PosType	N	Required if NoPositions > 1
→704	LongQty	N	
→705	ShortQty	N	
→1654	CoveredQty	N	Short quantity that is considered covered, e.g. used for short option position
→706	PosQtyStatus	N	
→976	QuantityDate	N	Date associated with the quantity being reported
→1836	PosQtyUnitOfMeasure	N	
→1835	PosQtyUnitOfMeasureCurrency	N	
→2936	PosQtyUnitOfMeasureCurrencyCodeSource	N	
→**Component**	**NestedParties**	N	Optional repeating group - used to associate or distribute position to a specific party other than the party that currently owns the position.

22.2.4 UnderlyingAmount

Tag	Name	Req'd	Description
984	NoUnderlyingAmounts	N	
→985	UnderlyingPayAmount	N	Amount to pay in order to receive the underlying instrument.
→986	UnderlyingCollectAmount	N	Amount to collect in order to deliver the underlying instrument.

Tag	Name	Req'd	Description
→987	UnderlyingSettlementDate	N	Date the underlying instrument will settle. Used for derivatives that deliver into more than one underlying instrument. Settlement dates can vary across underlying instruments.
→988	UnderlyingSettlementStatus	N	Settlement status of the underlying instrument. Used for derivatives that deliver into more than one underlying instrument. Settlement can be delayed for an underlying instrument.

23 Appendix – RegistrationInstruction Category

23.1 Messages

23.1.1 RegistrationInstructions Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = o (lowercase O)
513	RegistID	Y	
715	ClearingBusinessDate	N	
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	**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	
Component	**RgstDtlsGrp**	N	Number of registration details in this message (number of repeating groups to follow)
Component	**RgstDistInstGrp**	N	Number of Distribution instructions in this message (number of repeating groups to follow)
Component	**StandardTrailer**	Y	

23.1.2 RegistrationInstructionsResponse Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	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	**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	

Tag	Name	Req'd	Description
496	RegistRejReasonText	N	
Component	**StandardTrailer**	Y	

23.2 Components

23.2.1 RgstDistInstGrp

Tag	Name	Req'd	Description
510	NoDistribInsts	N	
→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	

23.2.2 RgstDtlsGrp

Tag	Name	Req'd	Description
473	NoRegistDtls	N	
→509	RegistDtls	N	Must be first field in the repeating group
→511	RegistEmail	N	
→474	MailingDtls	N	
→482	MailingInst	N	
→**Component**	**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	

24 Appendix – SettlementInstruction Category

24.1 Messages

24.1.1 SettlementInstructionRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AV
791	SettlInstReqID	Y	Unique message ID
60	TransactTime	Y	Date/Time this request message was generated
Component	**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.
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

Tag	Name	Req'd	Description
461	CFICode	N	Should not be populated if StandInstDbType is populated
2891	UPICode	N	Should not be populated if StandInstDbType is populated
120	SettlCurrency	N	Should not be populated if StandInstDbType is populated
2899	SettlCurrencyCodeSource	N	
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
Component	**StandardTrailer**	Y	

24.1.2 SettlementObligationReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BQ
Component	**ApplicationSequenceControl**	N	
715	ClearingBusinessDate	N	
1153	SettlementCycleNo	N	Settlement cycle in which the settlement obligation was generated
1160	SettlObligMsgID	Y	Unique identifier for this message
1159	SettlObligMode	Y	Used to identify the reporting mode of the settlement obligation which is either preliminary or final
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	
60	TransactTime	N	Time when the Settlemnt Obligation Report was created.
Component	**SettlObligationInstructions**	Y	
Component	**StandardTrailer**	Y	

24.1.3 SettlementInstructions Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	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	
11	ClOrdID	N	Required for SettlInstMode(160) = 4 and when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID.
60	TransactTime	Y	Date/time this message was generated
Component	**SettlInstGrp**	N	Required except where SettlInstMode is 5=Reject SSI request
Component	**StandardTrailer**	Y	

24.2 Components

24.2.1 SettlInstGrp

Tag	Name	Req'd	Description
778	NoSettlInst	N	
→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**	**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 CFI (as identified by CFI code).
→2891	UPICode	N	Can be used for SettleInstMode 1 if SSIs are being provided for a particular UPI (as identified by UPI code).

Tag	Name	Req'd	Description
→120	SettlCurrency	N	Can be used for SettleInstMode 1 if SSIs are being provided for a particular settlement currency
→2899	SettlCurrencyCodeSource	N	
→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**	**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

24.2.2 SettlObligationInstructions

Tag	Name	Req'd	Description
1165	NoSettlOblig	N	

Tag	Name	Req'd	Description
→430	NetGrossInd	N	
→1161	SettlObligID	N	Unique ID for this settlement instruction
→1162	SettlObligTransType	N	New, Replace, Cancel, or Restate
→1163	SettlObligRefID	N	Required where SettlObligTransType(1162) is Cancel or Replace. The SettlObligID(1161) of the settlement obligation being canceled or replaced.
→1157	CcyAmt	N	Net flow of currency 1
→119	SettlCurrAmt	N	Net flow of currency 2
→15	Currency	N	Currency 1 in the stated currency pair, the dealt currency
→2897	CurrencyCodeSource	N	
→120	SettlCurrency	N	Currency 2 in the stated currency pair, the contra currency
→2899	SettlCurrencyCodeSource	N	
→155	SettlCurrFxRate	N	Derived rate of Ccy2 per Ccy1 based on netting
→64	SettlDate	N	Value Date
→**Component**	**Instrument**	N	Used to express the instrument in which settlement is taking place
→**Component**	**Parties**	N	
→168	EffectiveTime	N	Effective (start) date/time for this settlement instruction
→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).
→**Component**	**SettlDetails**	N	Conveys settlement account details reported as part of obligation

25 Appendix – SettlementStatusManagement Category

25.1 Messages

25.1.1 SettlementStatusRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType(35)=EC
2965	SettlStatusRequestID	Y	Unique identifier assigned by sender of this message.
263	SubscriptionRequestType	Y	
Component	**Parties**	N	
Component	**RegulatoryTradeIDGrp**	N	May be used to specify the UTI (ISO 23897) of the trade this status request is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.
Component	**SettlTradeDetails**	N	May be used to provide trade details to look-up the trade this status request is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.
60	TransactTime	Y	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

25.1.2 SettlementStatusRequestAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType(35)=ED
2965	SettlStatusRequestID	Y	Identifier of SettlementStatusRequest(35=EC) message being responded to.

Tag	Name	Req'd	Description
2966	SettlStatusRequestStatus	Y	
1328	RejectText	N	
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

25.1.3 SettlementStatusReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType(35)=EE
2967	SettlStatusReportID	Y	Unique identifier assigned by sender of this message.
2965	SettlStatusRequestID	N	Identifier of SettlementStatusRequest(35=EC) message being responded to.
2968	SettlStatus	Y	
2969	SettlStatusReason	N	May be used when additional settlement status reason is available.
2970	SettlStatusReasonText	N	May be used to provide additional textual status reason accompanying SettlStatusReason(2969).
2971	EncodedSettlStatusReasonTextLen	N	Must be set if EncodedSettlStatusReasonText(2972) is specified and must immediately precede it.
2972	EncodedSettlStatusReasonText	N	Encoded (non-ASCII characters) representation of SettlStatusReasonText(2970) field in the encoded format specified via the MessageEncoding(347) field.
Component	**Parties**	N	
Component	**RegulatoryTradeIDGrp**	N	May be used to specify the UTI (ISO 23897) of the trade this status report is for. Either RegulatoryTradeIDGrp or SettleTradeDetails must be present.
Component	**SettlTradeDetails**	N	May be used to provide trade details this status report is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.
60	TransactTime	Y	
58	Text	N	

Tag	Name	Req'd	Description
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

25.1.4 SettlementStatusReportAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType(35)=EF
2967	SettlStatusReportID	Y	Identifier of SettlementStatusReport(35=EE) message being responded to.
2973	SettlStatusReportStatus	Y	
1328	RejectText	N	
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	N	

25.2 Components

25.2.1 SettlTradeDetails

Tag	Name	Req'd	Description
664	ConfirmID	N	May be used to identify the trade via the known Confirmation(35=AK) message.
70	AllocID	N	May be used to identify the trade via the known AllocationInstruction(35=J) message.
467	IndividualAllocID	N	May be used to identify the trade via a specific allocated account instance of an AllocationInstruction(35=J) this IndividualAllocID(467) is part of. If specified AllocID(70) should be specified.
793	SecondaryAllocID	N	May be used to identify the trade via a specific allocated account instance of an AllocationInstruction(35=J) this SecondaryAllocID(793) is part of. If specified AllocID(70) should be specified.
79	AllocAccount	N	
75	TradeDate	N	
Component	**Instrument**	N	
80	AllocQty	N	

Tag	Name	Req'd	Description
54	Side	N	
6	AvgPx	N	
423	PriceType	N	
860	AvgParPx	N	
381	GrossTradeAmt	N	
118	NetMoney	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
854	QtyType	N	
Component	**NestedParties**	N	
64	SettlDate	N	
119	SettlCurrAmt	N	
120	SettlCurrency	N	
2899	SettlCurrencyCodeSource	N	
Component	**SettlInstructionsData**	N	

26 Appendix – TradeCapture Category

26.1 Messages

26.1.1 TradeCaptureReportRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AD
568	TradeRequestID	Y	Unique identifier for the trade request.
1003	TradeID	N	
1040	SecondaryTradeID	N	
1041	FirmTradeID	N	
1042	SecondaryFirmTradeID	N	
569	TradeRequestType	Y	
263	SubscriptionRequestType	N	If the field is absent, SubscriptionRequestType(263)=0(Snapshot) will be the default.
571	TradeReportID	N	Can be used to request a specific trade report.
527	SecondaryExecID	N	To request all trades based on secondary execution identifier
17	ExecID	N	
150	ExecType	N	Can be used to request all trades of a specific execution type.
37	OrderID	N	
11	ClOrdID	N	
573	MatchStatus	N	
828	TrdType	N	Can be used to request all trades of a specific trade type.
829	TrdSubType	N	Can be used to request all trades of a specific trade sub type.
1849	OffsetInstruction	N	
1123	TradeHandlingInstr	N	
830	TransferReason	N	Can be used to request all trades for a specific transfer reason.
855	SecondaryTrdType	N	Can be used to request all trades of a specific secondary trade type.
820	TradeLinkID	N	Can be used to request all trades of a specific trade link identifier.
880	TrdMatchID	N	Can be used to request a trade matching a specific TrdMatchID(880).
Component	**Parties**	N	Used to specify the parties for the trades to be returned (clearing firm, execution broker,

Tag	Name	Req'd	Description
			trader id, etc.) ExecutingBroker ClearingFirm ContraBroker ContraClearingFirm SettlementLocation - depository, CSD, or other settlement party ExecutingTrader InitiatingTrader OrderOriginator
Component	**Instrument**	N	
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
Component	**TrdCapDtGrp**	N	Number of date ranges provided (must be 1 or 2 if specified)
715	ClearingBusinessDate	N	Can be used to request trades for a specific clearing business date.
336	TradingSessionID	N	Can be used to request trades for a specific trading session.
625	TradingSessionSubID	N	Can be used to request trades for a specific trading session.
943	TimeBracket	N	Can be used to request trades within a specific time bracket.
54	Side	N	Can be used 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	Can be used to requests trades that were submitted from a specific trade input source.
579	TradeInputDevice	N	Can be used to request trades that were submitted from a specific trade input device.
725	ResponseTransportType	N	
726	ResponseDestination	N	
58	Text	N	Used to match specific values within Text(58) fields.
354	EncodedTextLen	N	
355	EncodedText	N	
1011	MessageEventSource	N	
Component	**StandardTrailer**	Y	

26.1.2 TradeCaptureReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AE
Component	**ApplicationSequenceControl**	N	
571	TradeReportID	N	TradeReportID(571) is conditionally required in a message-chaining model in which a subsequent message may refer to a prior message via TradeReportRefID(572). The alternative to a message-chain model is an entity-based model in which TradeID(1003) is used to identify a trade. In this case, TradeID(1003) is required and TradeReportID(571) can be optionally specified.
1003	TradeID	N	
1040	SecondaryTradeID	N	
1041	FirmTradeID	N	
1042	SecondaryFirmTradeID	N	
2489	PackageID	N	
2490	TradeNumber	N	
487	TradeReportTransType	N	
856	TradeReportType	N	
939	TrdRptStatus	N	Status of the trade report. In 3-party listed derivatives model, this is used to convey status of a trade to a counterparty. Used specifically in a “give-up” (also known as “claim”) model.
568	TradeRequestID	N	Identifier for the trade capture report request associated with this trade capture report.
828	TrdType	N	
829	TrdSubType	N	
855	SecondaryTrdType	N	Conditionally requires presence of TrdType(828).
2896	TertiaryTrdType	N	Conditionally requires presence of SecondaryTrdType(855).
2961	AnonymousTradeIndicator	N	
2667	AlgorithmicTradeIndicator	N	
1849	OffsetInstruction	N	
Component	**TradePriceConditionGrp**	N	
1123	TradeHandlingInstr	N	

Tag	Name	Req'd	Description
1124	OrigTradeHandlingInstr	N	
1125	OrigTradeDate	N	
1126	OrigTradeID	N	
1127	OrigSecondaryTradeID	N	
830	TransferReason	N	
150	ExecType	N	Type of execution being reported. Uses subset of ExecType(150) for trade capture reports.
748	TotNumTradeReports	N	
912	LastRptRequested	N	
1028	ManualOrderIndicator	N	May be used to indicate manual reporting of the trade.
325	UnsolicitedIndicator	N	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration.
263	SubscriptionRequestType	N	If the field is absent, SubscriptionRequestType(263)=0(Snapshot) will be the default.
572	TradeReportRefID	N	The TradeReportID(571) that is being referenced for trade correction or cancelation.
820	TradeLinkID	N	
880	TrdMatchID	N	
17	ExecID	N	Market (exchange) assigned execution identifier as provided in the ExecutionReport(35=8) message. Conditionally required if ExecRefID(19) is present and refers to the new execution identifer assigned by the market (exchange).
19	ExecRefID	N	Reference to an execution identifier previously assigned by the market (exchange). If specified, ExecID(17) is required.
527	SecondaryExecID	N	
378	ExecRestatementReason	N	
2347	RegulatoryTransactionType	N	
Component	**RegulatoryTradeIDGrp**	N	
570	PreviouslyReported	N	
423	PriceType	N	Can be used to indicate cabinet trade pricing.
Component	**PriceQualifierGrp**	N	

Tag	Name	Req'd	Description
549	CrossType	N	
Component	**RootParties**	N	Used for acting parties that applies to the whole message, not individual legs, sides, etc.
1015	AsOfIndicator	N	
716	SettlSessID	N	
717	SettlSessSubID	N	
1430	VenueType	N	
1300	MarketSegmentID	N	
1301	MarketID	N	
2375	TaxonomyType	N	
Component	**Instrument**	Y	
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
Component	**PaymentGrp**	N	
854	QtyType	N	
Component	**YieldData**	N	
Component	**UndInstrmtGrp**	N	
Component	**RelatedInstrumentGrp**	N	
Component	**CollateralAmountGrp**	N	
2868	CollateralizationValueDate	N	
Component	**RateSource**	N	
Component	**TransactionAttributeGrp**	N	
822	UnderlyingTradingSessionID	N	
823	UnderlyingTradingSessionSubID	N	
32	LastQty	N	Conditionally required except when reporting trades to parties who will derive trade level quantity from the leg level information for multi-legged trades
1828	LastQtyVariance	N	
2301	LastQtyChanged	N	
2368	LastMultipliedQty	N	
2367	TotalTradeQty	N	
2370	TotalTradeMultipliedQty	N	
31	LastPx	N	Conditionally required except when reporting trades to parties who will derive trade level price from the leg

Tag	Name	Req'd	Description
			level information for multi-legged trades
631	MidPx	N	
1522	DifferentialPrice	N	Used to specify the differential price when reporting the individual leg of a spread trade.
1056	CalculatedCcyLastQty	N	
2762	PriceMarkup	N	Dealer's markup of market price to LastPx(31).
Component	**AveragePriceDetail**	N	
15	Currency	N	Primary currency of the specified currency pair. Used to qualify LastQty(32) and GrossTradeAmt(381).
2897	CurrencyCodeSource	N	
120	SettlCurrency	N	Contra currency of the deal. Used to qualify CalculatedCcyLastQty(1056).
2899	SettlCurrencyCodeSource	N	
2366	SettlPriceFxRateCalc	N	For FX trades expresses whether to multiply or divide LastPx(31) to arrive at GrossTradeAmt(381).
669	LastParPx	N	
194	LastSpotRate	N	Applicable for F/X orders
195	LastForwardPoints	N	Applicable for F/X orders
1071	LastSwapPoints	N	
2349	PricePrecision	N	
30	LastMkt	N	
1596	ClearingTradePrice	N	Used when clearing price differs from execution price.
1740	TradePriceNegotiationMethod	N	
1743	LastUpfrontPrice	N	Upfront Price for CDS transactions. Conditionally required if TradePriceNegotiationMethod(1740) = 4(Percent of par and upfront amount), 5(Deal spread and upfront amount) or 6(Upfront points and upfront amount).
1741	UpfrontPriceType	N	
75	TradeDate	N	Used when reporting other than current day trades.
715	ClearingBusinessDate	N	
2870	ClearingPortfolioID	N	
6	AvgPx	N	If used then the LastPx(31) will contain the original price on the execution.

Tag	Name	Req'd	Description
Component	**SpreadOrBenchmarkCurveData**	N	
1731	AvgPxGroupID	N	
819	AvgPxIndicator	N	
2085	ValuationDate	N	
2086	ValuationTime	N	
2087	ValuationBusinessCenter	N	
Component	**PositionAmountData**	N	
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(442) = 2 (Individual leg of a multileg security).
Component	**TrdInstrmtLegGrp**	N	Identifies a multileg execution if present and non-zero.
60	TransactTime	N	Time the transaction represented by when this TradeCaptureReport(35=AE) occurred. Execution time of trade. Also describes the time of block trades.
Component	**TrdRegTimestamps**	N	
63	SettlType	N	
64	SettlDate	N	Takes precedence over SettlType(63) value and conditionally required/omitted for specific SettlType(63) values.
2878	TerminationDate	N	
987	UnderlyingSettlementDate	N	The settlement date for the underlying instrument of a derivatives security.
573	MatchStatus	N	
2405	ExecMethod	N	
574	MatchType	N	
Component	**TradeQtyGrp**	N	
Component	**TrdCapRptSideGrp**	Y	
1188	Volatility	N	
1189	TimeToExpiration	N	
1380	DividendYield	N	
1190	RiskFreeRate	N	
811	PriceDelta	N	

Tag	Name	Req'd	Description
1382	CurrencyRatio	N	
797	CopyMsgIndicator	N	
Component	**TrdRepIndicatorsGrp**	N	
2524	TradeReportingIndicator	N	
1390	TradePublishIndicator	N	
Component	**TrdRegPublicationGrp**	N	
853	ShortSaleReason	N	
994	TierCode	N	Indicates the algorithm (tier) used to match a trade.
1011	MessageEventSource	N	
779	LastUpdateTime	N	Used to indicate reports after a specific time.
991	RndPx	N	Specifies the rounded price to quoted precision.
1132	TZTransactTime	N	
1134	ReportedPxDiff	N	
381	GrossTradeAmt	N	(LastQty(32) * LastPx(31) or LastParPx(669)). For Fixed Income, LastParPx(669) is used when LastPx(31) is not expressed as “percent of par” price.
2369	TotalGrossTradeAmt	N	
751	TradeReportRejectReason	N	Indicates the reason that a trade report was rejected.
1328	RejectText	N	
1664	EncodedRejectTextLen	N	
1665	EncodedRejectText	N	
1329	FeeMultiplier	N	
1832	ClearedIndicator	N	
1924	ClearingIntention	N	
1925	TradeClearingInstruction	N	
1926	BackloadedTradeIndicator	N	
1927	ConfirmationMethod	N	
1928	MandatoryClearingIndicator	N	
Component	**MandatoryClearingJurisdictionGrp**	N	
1929	MixedSwapIndicator	N	
2527	MultiAssetSwapIndicator	N	
2526	InternationalSwapIndicator	N	
1930	OffMarketPriceIndicator	N	

Tag	Name	Req'd	Description
1931	VerificationMethod	N	
1932	ClearingRequirementException	N	
1933	IRSDirection	N	
1934	RegulatoryReportType	N	
2869	RegulatoryReportTypeBusinessDate	N	May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
1935	VoluntaryRegulatoryReport	N	
2963	MultiJurisdictionReportingIndicator	N	
1936	TradeCollateralization	N	
1937	TradeContinuation	N	
2387	TradeContingency	N	
2302	TradeVersion	N	
2303	HistoricalReportIndicator	N	
2596	DeltaCrossed	N	
2374	TradeContinuationText	N	
2372	EncodedTradeContinuationTextLen	N	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
2371	EncodedTradeContinuationText	N	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
2373	IntraFirmTradeIndicator	N	
2525	AffiliatedFirmsTradeIndicator	N	
Component	**AttachmentGrp**	N	
2343	RiskLimitCheckStatus	N	
Component	**StandardTrailer**	Y	

26.1.3 TradeCaptureReportRequestAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AQ
568	TradeRequestID	Y	Identifier for the trade request
1003	TradeID	N	
1040	SecondaryTradeID	N	

Tag	Name	Req'd	Description
1041	FirmTradeID	N	
1042	SecondaryFirmTradeID	N	
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	**Instrument**	N	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
Component	**InstrumentExtension**	N	
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	Number of legs NoLegs > 0 identifies a Multi-leg Execution
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.
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.

Tag	Name	Req'd	Description
1011	MessageEventSource	N	Used to identify the event or source which gave rise to a message
Component	**StandardTrailer**	Y	

26.1.4 TradeCaptureReportAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AR
571	TradeReportID	N	
1003	TradeID	N	
1040	SecondaryTradeID	N	
1041	FirmTradeID	N	
1042	SecondaryFirmTradeID	N	
487	TradeReportTransType	N	
856	TradeReportType	N	Indicates action to take on trade.
828	TrdType	N	
829	TrdSubType	N	
855	SecondaryTrdType	N	
1849	OffsetInstruction	N	
1123	TradeHandlingInstr	N	
1124	OrigTradeHandlingInstr	N	
1125	OrigTradeDate	N	
1126	OrigTradeID	N	
1127	OrigSecondaryTradeID	N	
830	TransferReason	N	
Component	**RootParties**	N	
150	ExecType	N	Type of execution being reported. Uses subset of ExecType(150) for trade capture reports.
572	TradeReportRefID	N	The TradeReportID(571) that is being referenced for trade correction or cancelation.
939	TrdRptStatus	N	Status of trade report.
1523	TrdAckStatus	N	
751	TradeReportRejectReason	N	
1328	RejectText	N	Reason description for rejecting the TradeCaptureReport(35=AE).
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.

Tag	Name	Req'd	Description
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
263	SubscriptionRequestType	N	If the field is absent, SubscriptionRequestType(263)=0(Snapshot) will be the default.
820	TradeLinkID	N	
880	TrdMatchID	N	
17	ExecID	N	Exchanged assigned execution identifier (trade identifier).
527	SecondaryExecID	N	
378	ExecRestatementReason	N	
570	PreviouslyReported	N	
423	PriceType	N	
Component	**PriceQualifierGrp**	N	
549	CrossType	N	
822	UnderlyingTradingSessionID	N	
823	UnderlyingTradingSessionSubID	N	
716	SettlSessID	N	
717	SettlSessSubID	N	
854	QtyType	N	
32	LastQty	N	
31	LastPx	N	
1430	VenueType	N	
1300	MarketSegmentID	N	
1301	MarketID	N	
Component	**Instrument**	Y	
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
669	LastParPx	N	
1056	CalculatedCcyLastQty	N	
1071	LastSwapPoints	N	
2762	PriceMarkup	N	Dealer's markup of market price to LastPx(31).
Component	**AveragePriceDetail**	N	
15	Currency	N	Primary currency of the specified currency pair. Used to qualify LastQty(32) and GrossTradeAmt(381).
2897	CurrencyCodeSource	N	
120	SettlCurrency	N	Contra currency of the deal. Used to qualify CalculatedCcyLastQty(1056).

Tag	Name	Req'd	Description
2899	SettlCurrencyCodeSource	N	
194	LastSpotRate	N	
195	LastForwardPoints	N	
30	LastMkt	N	
75	TradeDate	N	
715	ClearingBusinessDate	N	
6	AvgPx	N	
1731	AvgPxGroupID	N	
819	AvgPxIndicator	N	
442	MultiLegReportingType	N	
824	TradeLegRefID	N	
60	TransactTime	N	Time this message was issued by matching system, trading system or counterparty.
63	SettlType	N	
Component	**UndInstrmtGrp**	N	
573	MatchStatus	N	
574	MatchType	N	
797	CopyMsgIndicator	N	
Component	**TrdRepIndicatorsGrp**	N	
1390	TradePublishIndicator	N	
853	ShortSaleReason	N	
Component	**TrdInstrmtLegGrp**	N	
Component	**TrdRegTimestamps**	N	
725	ResponseTransportType	N	
726	ResponseDestination	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	
1015	AsOfIndicator	N	
635	ClearingFeeIndicator	N	
Component	**PositionAmountData**	N	
994	TierCode	N	Indicates the algorithm (tier) used to match a trade.
1011	MessageEventSource	N	
779	LastUpdateTime	N	Used to indicate reports after a specific time.
991	RndPx	N	Specifies the rounded price to quoted precision.

Tag	Name	Req'd	Description
Component	**TradeQtyGrp**	N	
Component	**TrdCapRptAckSideGrp**	N	
1135	RptSys	N	
381	GrossTradeAmt	N	(LastQty(32) * LastPx(31) or LastParPx(669)). For Fixed Income, LastParPx(669) is used when LastPx(31) is not expressed as “percent of par” price.
64	SettlDate	N	
1329	FeeMultiplier	N	
2343	RiskLimitCheckStatus	N	
Component	**StandardTrailer**	Y	

26.1.5 TradeMatchReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DC
Component	**ApplicationSequenceControl**	N	
880	TrdMatchID	Y	Unique identifier common for all trades included in a match event.
574	MatchType	N	
856	TradeReportType	N	
715	ClearingBusinessDate	N	
828	TrdType	N	
829	TrdSubType	N	
75	TradeDate	N	Used when reporting other than current day trades.
1301	MarketID	N	
1300	MarketSegmentID	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
1430	VenueType	N	
1888	TradeMatchTimestamp	N	
60	TransactTime	N	Time of the match event or transaction that resulted in this match report.
442	MultiLegReportingType	N	Differentiates match events involving complex instruments (MultiLegReportingType(442)=3(multileg security)) from those only involving simple instruments (MultiLegReportingType(442)=1(single security)). MultiLegReportingType(442)=2(individual leg of multileg security) should not be used.
Component	**InstrmtMatchSideGrp**	N	Conditionally required when TradeReportType(856) = Submit(0).
Component	**StandardTrailer**	Y	

26.1.6 TradeMatchReportAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DD
Component	**ApplicationSequenceControl**	N	
880	TrdMatchID	Y	Identifier of the TradeMatchReport(35=DC) being acknowledged.
1896	TradeMatchAckStatus	Y	
1897	TradeMatchRejectReason	N	Conditionally required when TradeMatchAckStatus(1896) = Rejected(2).
1328	RejectText	N	
1664	EncodedRejectTextLen	N	
1665	EncodedRejectText	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

26.2 Components

26.2.1 AveragePriceDetail

Tag	Name	Req'd	Description
2763	AveragePriceType	N	
2764	AveragePriceStartTime	N	Required if AveragePriceType(2763)=2 (Percent of volume average price) or 0 (Time weighted average price).
2765	AveragePriceEndTime	N	Required if AveragePriceType(2763)=2 (Percent of volume average price) or 0 (Time weighted average price).

26.2.2 InstrmtMatchSideGrp

Tag	Name	Req'd	Description
1889	NoInstrmtMatchSides	N	
→**Component**	**Instrument**	N	Required if NoInstrmtMatchSides(1889) > 0.
→**Component**	**InstrmtLegGrp**	N	LegID(1788) in the InstrmtLegGrp component can be used to reference individual leg executions referenced in the TrdInstrmtLegExecGrp component with LegRefID(654).
→**Component**	**UndInstrmtGrp**	N	
→1891	TrdMatchSubID	N	
→53	Quantity	N	Total quantity for this instrument in this match event. This is the

Tag	Name	Req'd	Description
			cumulative sum of LastQty(32) for all match steps for this instrument.
→15	Currency	N	
→2897	CurrencyCodeSource	N	
→120	SettlCurrency	N	
→2899	SettlCurrencyCodeSource	N	
→854	QtyType	N	
→32	LastQty	N	Required if NoInstrmtMatchSides(1889) > 0. Trade quantity for this instrument within this match step. The value is the greater of the sum of SideLastQty(1009) of each side (i.e. buy or sell) for each TrdMatchSideGrp instance within the current InstrmtMatchSideGrp instance.
→423	PriceType	N	
→31	LastPx	N	Required if NoInstrmtMatchSides(1889) > 0.
→30	LastMkt	N	
→**Component**	**TrdMatchSideGrp**	N	Required if NoInstrmtMatchSides(1889) > 0.

26.2.3 LegPositionAmountData

Tag	Name	Req'd	Description
1586	NoLegPosAmt	N	
→1587	LegPosAmt	N	Conditionally required if NoLegPosAmt > 0.
→1588	LegPosAmtType	N	
→1589	LegPosCurrency	N	
→2938	LegPosCurrencyCodeSource	N	
→1590	LegPosAmtReason	N	

26.2.4 MandatoryClearingJurisdictionGrp

Tag	Name	Req'd	Description
41312	NoMandatoryClearingJurisdictions	N	
→41313	MandatoryClearingJurisdiction	N	Required if NoNoMandatoryClearingJurisdictions(41312) > 0.

26.2.5 RelatedPositionGrp

Tag	Name	Req'd	Description
1861	NoRelatedPositions	N	
→1862	RelatedPositionID	N	Required if NoRelatedPositions(1861) > 0.
→1863	RelatedPositionIDSource	N	
→1864	RelatedPositionDate	N	

26.2.6 SideCollateralAmountGrp

Tag	Name	Req'd	Description
2691	NoSideCollateralAmounts	N	
→2702	SideCurrentCollateralAmount	N	Required if NoSideCollateralAmounts(2691) > 0.
→2695	SideCollateralCurrency	N	Can be used to specify the currency of SideCollateralAmount(2702) if Currency(15) is not specified or is not the same.
→2930	SideCollateralCurrencyCodeSource	N	
→2694	SideCollateralAmountType	N	
→2696	SideCollateralFXRate	N	
→2697	SideCollateralFXRateCalc	N	
→2701	SideCollateralType	N	
→2693	SideCollateralAmountMarketSegmentID	N	
→2692	SideCollateralAmountMarketID	N	
→2703	SideHaircutIndicator	N	
→2700	SideCollateralPortfolioID	N	
→2699	SideCollateralPercentOverage	N	
→2698	SideCollateralMarketPrice	N	
→2862	SideCollateralReinvestmentRate	N	When multiple instances of the SideCollateralReinvestmentGrp component are present this field specifies the average reinvestment rate.
→**Component**	**SideCollateralReinvestmentGrp**	N	
→2863	SideUnderlyingRefID	N	May be used to indicate that this entry applies to the underlying collateral instrument being referenced by the value in UnderlyingID(2874).

26.2.7 SideCollateralReinvestmentGrp

Tag	Name	Req'd	Description
2864	NoSideCollateralReinvestments	N	
→2867	SideCollateralReinvestmentType	N	Required if NoSideCollateralReinvestments(2864) > 0.
→2865	SideCollateralReinvestmentAmount	N	

Tag	Name	Req'd	Description
→2866	SideCollateralReinvestmentCurrency	N	
→2932	SideCollateralReinvestmentCurrencyCodeSource	N	

26.2.8 SideRegulatoryTradeIDGrp

Tag	Name	Req'd	Description
1971	NoSideRegulatoryTradeIDs	N	
→1972	SideRegulatoryTradeID	N	Required if NoSideRegulatoryTradeIDs(1971) > 0.
→1973	SideRegulatoryTradeIDSource	N	
→1974	SideRegulatoryTradeIDEvent	N	
→1975	SideRegulatoryTradeIDType	N	
→2416	SideRegulatoryLegRefID	N	This field may be is used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
→2398	SideRegulatoryTradeIDScope	N	

26.2.9 SideTrdRegTS

Tag	Name	Req'd	Description
1016	NoSideTrdRegTS	N	
→1012	SideTrdRegTimestamp	N	
→1013	SideTrdRegTimestampType	N	
→1014	SideTrdRegTimestampSrc	N	

26.2.10 TradePositionQty

Tag	Name	Req'd	Description
702	NoPositions	N	
→703	PosType	N	Required if NoPositions > 0.
→704	LongQty	N	
→705	ShortQty	N	
→1654	CoveredQty	N	
→706	PosQtyStatus	N	
→976	QuantityDate	N	

26.2.11 TradeQtyGrp

Tag	Name	Req'd	Description
1841	NoTradeQtys	N	
→1842	TradeQtyType	N	Required if NoTradeQty(1841) > 0.
→1843	TradeQty	N	Required if NoTradeQty(1841) > 0.

26.2.12 TradeReportOrderDetail

Tag	Name	Req'd	Description
37	OrderID	N	
198	SecondaryOrderID	N	
11	ClOrdID	N	In the case of quotes can be mapped to QuoteMsgID(1166) of a single Quote(MsgType=S) or QuoteID(117) of a MassQuote(MsgType=i).
526	SecondaryClOrdID	N	In the case of quotes can be mapped to QuoteID(117) of a single Quote(MsgType=S) or QuoteEntryID(299) of a MassQuote(MsgType=i).
66	ListID	N	
1080	RefOrderID	N	Some hosts assign an order a new order id under special circumstances. The RefOrdID field will connect the same underlying order across changing OrderIDs.
1081	RefOrderIDSource	N	
1431	RefOrdIDReason	N	The reason for updating the RefOrdID
Component	**RelatedOrderGrp**	N	
1091	PreTradeAnonymity	N	
40	OrdType	N	Order type from the order associated with the trade
44	Price	N	Order price at time of trade
99	StopPx	N	Stop/Limit order price
18	ExecInst	N	Execution Instruction from the order associated with the trade
39	OrdStatus	N	Status of order as of this trade report
Component	**OrderQtyData**	N	Order quantity at time of trade
151	LeavesQty	N	
14	CumQty	N	
59	TimeInForce	N	
126	ExpireTime	N	The order expiration date/time in UTC
Component	**MatchingInstructions**	N	
2362	SelfMatchPreventionID	N	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
2964	SelfMatchPreventionInstruction	N	
1629	ExposureDuration	N	The (minimum or suggested) period of time a quoted price is to be tradable before it becomes indicative. (i.e. quoted price becomes off-the-wire).
1916	ExposureDurationUnit	N	
Component	**DisplayInstruction**	N	
528	OrderCapacity	N	
529	OrderRestrictions	N	

Tag	Name	Req'd	Description
775	BookingType	N	
1432	OrigCustOrderCapacity	N	
1724	OrderOrigination	N	
Component	**OrderAttributeGrp**	N	
2704	ExDestinationType	N	
821	OrderInputDevice	N	
1093	LotType	N	
483	TransBkdTime	N	
586	OrigOrdModTime	N	
2766	OrderPercentOfTotalVolume	N	

26.2.13 TrdAllocGrp

Tag	Name	Req'd	Description
78	NoAllocs	N	
→79	AllocAccount	N	Required if NoAllocs(78) > 0.
→661	AllocAcctIDSource	N	
→736	AllocSettlCurrency	N	
→2927	AllocSettlCurrencyCodeSource	N	
→467	IndividualAllocID	N	
→1593	ParentAllocID	N	
→2727	AllocLegRefID	N	The field may not be used in any message where there are no legs.
→**Component**	**AllocRegulatoryTradeIDGrp**	N	
→1729	FirmMnemonic	N	
→**Component**	**NestedParties2**	N	
→209	AllocHandlInst	N	
→80	AllocQty	N	
→2515	AllocCalculatedCcyQty	N	
→1752	CustodialLotID	N	Only used for specific lot trades.
→1753	VersusPurchaseDate	N	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
→1754	VersusPurchasePrice	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.
→1755	CurrentCostBasis	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified
→993	AllocCustomerCapacity	N	Can be used for granular reporting of separate allocation detail within a single trade report or allocation message.

Tag	Name	Req'd	Description
→1002	AllocMethod	N	
→989	SecondaryIndividualAllocID	N	
→1136	AllocClearingFeeIndicator	N	
→**Component**	**TradeAllocAmtGrp**	N	
→1840	TradeAllocStatus	N	
→1735	AllocationRollupInstruction	N	
→161	AllocText	N	
→360	EncodedAllocTextLen	N	
→361	EncodedAllocText	N	
→1732	FirmAllocText	N	
→1733	EncodedFirmAllocTextLen	N	
→1734	EncodedFirmAllocText	N	
→2392	AllocRefRiskLimitCheckID	N	
→2393	AllocRefRiskLimitCheckIDType	N	
→**Component**	**AllocCommissionDataGrp**	N	

26.2.14 TrdCapDtGrp

Tag	Name	Req'd	Description
580	NoDates	N	
→75	TradeDate	N	Used when reporting other than current day trades. Conditionally required if NoDates > 0
→779	LastUpdateTime	N	
→60	TransactTime	N	To request trades for a specific time.

26.2.15 TrdCapRptAckSideGrp

Tag	Name	Req'd	Description
552	NoSides	N	
→54	Side	Y	Required when NoSides(552) > 0.
→1427	SideExecID	N	
→1506	SideTradeID	N	
→1507	SideOrigTradeID	N	
→1428	OrderDelay	N	
→1429	OrderDelayUnit	N	
→**Component**	**Parties**	N	

Tag	Name	Req'd	Description
→1	Account	N	
→660	AcctIDSource	N	
→581	AccountType	N	
→**Component**	**LimitAmts**	N	Insert here the set of "LimitAmts" field defined in "Common Components"
→81	ProcessCode	N	
→**Component**	**ClrInstGrp**	N	
→2671	SideTradeReportingIndicator	N	
→578	TradeInputSource	N	
→579	TradeInputDevice	N	
→376	ComplianceID	N	
→2404	ComplianceText	N	
→2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
→2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
→377	SolicitedFlag	N	
→582	CustOrderCapacity	N	
→336	TradingSessionID	N	
→625	TradingSessionSubID	N	
→943	TimeBracket	N	
→430	NetGrossInd	N	
→1154	SideCurrency	N	
→2901	SideCurrencyCodeSource	N	
→1155	SideSettlCurrency	N	
→2902	SideSettlCurrencyCodeSource	N	
→**Component**	**CommissionData**	N	
→**Component**	**CommissionDataGrp**	N	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
→157	NumDaysInterest	N	
→230	ExDate	N	
→158	AccruedInterestRate	N	
→159	AccruedInterestAmt	N	
→738	InterestAtMaturity	N	
→920	EndAccruedInterestAmt	N	
→921	StartCash	N	

Tag	Name	Req'd	Description
→922	EndCash	N	
→238	Concession	N	
→237	TotalTakedown	N	
→118	NetMoney	N	
→119	SettlCurrAmt	N	
→155	SettlCurrFxRate	N	
→156	SettlCurrFxRateCalc	N	
→77	PositionEffect	N	
→752	SideMultiLegReportingType	N	
→**Component**	**ContAmtGrp**	N	
→**Component**	**Stipulations**	N	
→**Component**	**MiscFeesGrp**	N	
→825	ExchangeRule	N	
→**Component**	**SettlDetails**	N	Conveys settlement account details reported as part of obligation.
→826	TradeAllocIndicator	N	
→1730	AllocGroupID	N	
→2771	PreviousAllocGroupID	N	Identifies the previous AllocGroupID(1730) being changed when AllocGroupStatus(2767)=3 (Changed).
→2759	GroupAmount	N	
→2767	AllocGroupStatus	N	
→1853	SideAvgPxIndicator	N	
→1854	SideAvgPxGroupID	N	
→1852	SideAvgPx	N	
→591	PreallocMethod	N	
→70	AllocID	N	
→**Component**	**TrdAllocGrp**	N	
→1072	SideGrossTradeAmt	N	
→1057	AggressorIndicator	N	
→1009	SideLastQty	N	
→1005	SideTradeReportID	N	
→1006	SideFillStationCd	N	
→1007	SideReasonCd	N	
→83	RptSeq	N	
→1008	SideTrdSubType	N	
→1115	OrderCategory	N	

Tag	Name	Req'd	Description
→1851	StrategyLinkID	N	
→**Component**	**TradeReportOrderDetail**	N	Details of the order associated with this side of the trade.
→**Component**	**SideTrdRegTS**	N	
→1031	CustOrderHandlingInst	N	
→1032	OrderHandlingInstSource	N	
→**Component**	**RelatedTradeGrp**	N	
→**Component**	**RelatedPositionGrp**	N	
→2344	SideRiskLimitCheckStatus	N	

26.2.16 TrdCapRptSideGrp

Tag	Name	Req'd	Description
552	NoSides	N	
→54	Side	Y	Required when NoSides(552) > 0.
→2102	ShortMarkingExemptIndicator	N	
→1427	SideExecID	N	
→1428	OrderDelay	N	
→1429	OrderDelayUnit	N	
→1009	SideLastQty	N	
→1597	SideClearingTradePrice	N	Used to indicate a side specific alternate clearing price.
→1599	SidePriceDifferential	N	Used to indicate the Price Differential between the first and second leg of a complex instrument.
→1598	SideClearingTradePriceType	N	Used to indicate whether the trade is clearing using execution price (LastPx) or alternate clearing price (ClrTrdPx)
→1005	SideTradeReportID	N	
→1506	SideTradeID	N	
→1507	SideOrigTradeID	N	
→1006	SideFillStationCd	N	
→1007	SideReasonCd	N	
→83	RptSeq	N	
→1008	SideTrdSubType	N	
→430	NetGrossInd	N	
→1154	SideCurrency	N	
→2901	SideCurrencyCodeSource	N	
→1155	SideSettlCurrency	N	
→2902	SideSettlCurrencyCodeSource	N	
→**Component**	**Parties**	N	

Tag	Name	Req'd	Description
→**Component**	**PartyDetailGrp**	N	PartyDetailID(1619) must reference an existing entry in Parties component or a previous entry in RelatedPartyDetailGrp. The instance must have the same role as the referenced entry. The embedded RelatedPartyDetailID(1563) should introduce a new party identifier not previously reported.
→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	
→522	OwnerType	N	
→**Component**	**LimitAmts**	N	Insert here the set of "LimitAmts" fields defined in "Common Components"
→81	ProcessCode	N	Used to specify Step-out trades.
→**Component**	**ClrInstGrp**	N	
→635	ClearingFeeIndicator	N	
→**Component**	**SideRegulatoryTradeIDGrp**	N	
→2671	SideTradeReportingIndicator	N	May be used to bilaterally inform counterparty of trade reporting status for this side of the trade.
→2418	FirmTradeEventID	N	
→578	TradeInputSource	N	
→579	TradeInputDevice	N	
→376	ComplianceID	N	
→2404	ComplianceText	N	
→2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
→2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
→377	SolicitedFlag	N	
→582	CustOrderCapacity	N	The customer capacity for this trade
→336	TradingSessionID	N	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionID(336) then applies to all sides of the trade.
→625	TradingSessionSubID	N	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionSubID(625) then applies to all sides of the trade.
→943	TimeBracket	N	
→2356	RemunerationIndicator	N	
→**Component**	**CommissionData**	N	

Tag	Name	Req'd	Description
→**Component**	**CommissionDataGrp**	N	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
→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	Value expressed in the currency reflected by the Currency(15) field.
→119	SettlCurrAmt	N	
→155	SettlCurrFxRate	N	
→156	SettlCurrFxRateCalc	N	
→77	PositionEffect	N	Can be used for derivatives omnibus accounting.
→58	Text	N	Can 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	
→752	SideMultiLegReportingType	N	Can be used to support the scenario where a single leg instrument trades against an individual leg of a multileg instrument.
→**Component**	**ContAmtGrp**	N	
→**Component**	**Stipulations**	N	
→**Component**	**MiscFeesGrp**	N	
→825	ExchangeRule	N	
→826	TradeAllocIndicator	N	
→1848	TradeAllocGroupInstruction	N	
→1730	AllocGroupID	N	
→2771	PreviousAllocGroupID	N	Identifies the previous AllocGroupID(1730) being changed by this message when AllocGroupStatus(2767)=3 (Changed).
→2759	GroupAmount	N	

Tag	Name	Req'd	Description
→2767	AllocGroupStatus	N	
→1853	SideAvgPxIndicator	N	
→1854	SideAvgPxGroupID	N	
→1852	SideAvgPx	N	
→591	PreallocMethod	N	
→70	AllocID	N	Used to assign an ID to the block of preallocations.
→**Component**	**TrdAllocGrp**	N	
→**Component**	**SideTrdRegTS**	N	
→**Component**	**SettlDetails**	N	Conveys settlement account details reported as part of obligation.
→1072	SideGrossTradeAmt	N	
→1057	AggressorIndicator	N	
→1139	ExchangeSpecialInstructions	N	
→1690	SideShortSaleExemptionReason	N	Optional when Side (54) = 6 (Sell short exempt)
→1115	OrderCategory	N	
→1444	SideLiquidityInd	N	
→1851	StrategyLinkID	N	
→**Component**	**TradeReportOrderDetail**	N	Order details for the order associated with this side of the trade.
→1031	CustOrderHandlingInst	N	
→1032	OrderHandlingInstSource	N	
→**Component**	**TradePositionQty**	N	
→**Component**	**RelatedTradeGrp**	N	
→**Component**	**RelatedPositionGrp**	N	
→1980	BlockTrdAllocIndicator	N	
→2344	SideRiskLimitCheckStatus	N	
→29	LastCapacity	N	In the context of regulatory trade reporting, this specifies the trading capacity of the reporting party.
→2334	RefRiskLimitCheckID	N	
→2335	RefRiskLimitCheckIDType	N	
→2361	CompressionGroupID	N	
→**Component**	**SideCollateralAmountGrp**	N	

26.2.17 TrdInstrmtLegExecGrp

Tag	Name	Req'd	Description
1892	NoLegExecs	N	
→654	LegRefID	N	Required if NoLegExecs(1892) > 0.

Tag	Name	Req'd	Description
→1893	LegExecID	N	
→1901	LegExecRefID	N	
→1894	LegTradeID	N	
→1895	LegTradeReportID	N	
→685	LegOrderQty	N	
→564	LegPositionEffect	N	Can be used to specify the position effect for the leg if it is different from the position effect of the overall multileg security.
→565	LegCoveredOrUncovered	N	Can be used to specify whether the option is a cover, if it is different from the overall multileg security.
→**Component**	**NestedParties3**	N	
→637	LegLastPx	N	
→686	LegPriceType	N	
→675	LegSettlCurrency	N	
→2900	LegSettlCurrencyCodeSource	N	
→1689	LegShortSaleExemptionReason	N	
→1418	LegLastQty	N	
→1591	LegQtyType	N	

26.2.18 TrdInstrmtLegGrp

Tag	Name	Req'd	Description
555	NoLegs	N	
→**Component**	**InstrumentLeg**	N	Required if NoLegs(555) > 0.
→**Component**	**LegFinancingDetails**	N	
→**Component**	**LegPositionAmountData**	N	
→685	LegOrderQty	N	Quantity ordered for this leg as provided during order entry.
→2346	LegMidPx	N	
→690	LegSwapType	N	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.
→990	LegReportID	N	Additional attribute to store the trade or trade report identifier of the leg.
→1152	LegNumber	N	Allow sequencing of legs for a strategy to be captured.
→**Component**	**LegStipulations**	N	
→2680	LegAccount	N	

Tag	Name	Req'd	Description
→1817	LegClearingAccountType	N	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.
→564	LegPositionEffect	N	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.
→565	LegCoveredOrUncovered	N	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.
→**Component**	**NestedParties**	N	
→587	LegSettlType	N	
→588	LegSettlDate	N	Takes precedence over a calculated LegSettlType(587) when specified regardless of LegSettlType(587) value. Conditionally required when LegSettlType(587) = B(Broken date).
→637	LegLastPx	N	Used to report the execution price assigned to the leg of the multileg instrument.
→686	LegPriceType	N	Indicates the price type provided with each leg of a multi-leg trade
→675	LegSettlCurrency	N	
→2900	LegSettlCurrencyCodeSource	N	
→1073	LegLastForwardPoints	N	
→1074	LegCalculatedCcyLastQty	N	
→1075	LegGrossTradeAmt	N	For FX Futures can be used to express the notional value of a trade when LegLastQty(1418) and other quantity fields are expressed in terms of number of contracts - LegContractMultiplier(231) is required in this case.
→1689	LegShortSaleExemptionReason	N	Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component.
→1379	LegVolatility	N	

Tag	Name	Req'd	Description
→1381	LegDividendYield	N	
→1383	LegCurrencyRatio	N	
→1384	LegExecInst	N	
→1418	LegLastQty	N	Quantity executed for this leg.
→1591	LegQtyType	N	Leg quantity type to be specified at the leg level. Can be different for each leg.
→2358	LegLastMultipliedQty	N	
→2357	LegTotalTradeQty	N	
→2360	LegTotalTradeMultipliedQty	N	
→2359	LegTotalGrossTradeAmt	N	
→2492	LegDifferentialPrice	N	

26.2.19 TrdMatchSideGrp

Tag	Name	Req'd	Description
1890	NoTrdMatchSides	N	
→54	Side	N	Required if NoTrdMatchSides(1890) > 0.
→1427	SideExecID	N	
→1900	SideExecRefID	N	
→1506	SideTradeID	N	
→1005	SideTradeReportID	N	
→1428	OrderDelay	N	
→1429	OrderDelayUnit	N	
→1009	SideLastQty	N	Required if NoTrdMatchSides(1890) > 0. Used to indicate the matched quantity for this trade side as a result of the match event.
→1597	SideClearingTradePrice	N	
→1599	SidePriceDifferential	N	
→1598	SideClearingTradePriceType	N	
→1006	SideFillStationCd	N	
→1007	SideReasonCd	N	
→1008	SideTrdSubType	N	
→430	NetGrossInd	N	
→1154	SideCurrency	N	
→2901	SideCurrencyCodeSource	N	
→1155	SideSettlCurrency	N	

Tag	Name	Req'd	Description
→2902	SideSettlCurrencyCodeSource	N	
→**Component**	**Parties**	N	Required if NoTrdMatchSides(1890) > 0.
→578	TradeInputSource	N	
→579	TradeInputDevice	N	
→376	ComplianceID	N	
→2404	ComplianceText	N	
→2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
→2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
→377	SolicitedFlag	N	
→582	CustOrderCapacity	N	
→943	TimeBracket	N	
→77	PositionEffect	N	For use in derivatives omnibus accounting.
→825	ExchangeRule	N	
→826	TradeAllocIndicator	N	
→591	PreallocMethod	N	
→70	AllocID	N	
→**Component**	**TrdAllocGrp**	N	
→1072	SideGrossTradeAmt	N	
→1057	AggressorIndicator	N	
→1139	ExchangeSpecialInstructions	N	
→1690	SideShortSaleExemptionReason	N	
→1115	OrderCategory	N	
→819	AvgPxIndicator	N	
→1731	AvgPxGroupID	N	
→1898	SideMarketSegmentID	N	Can be used if the match event results in matches across different market segments for this side.
→1899	SideVenueType	N	Can be used if the match event results in matches across different venue types for this side.

Tag	Name	Req'd	Description
→635	ClearingFeeIndicator	N	
→**Component**	**TradeReportOrderDetail**	N	
→**Component**	**TrdInstrmtLegExecGrp**	N	
→1031	CustOrderHandlingInst	N	
→1032	OrderHandlingInstSource	N	
→58	Text	N	Can be used to include text included in the order submission.
→354	EncodedTextLen	N	
→355	EncodedText	N	

26.2.20 TrdRepIndicatorsGrp

Tag	Name	Req'd	Description
1387	NoTrdRepIndicators	N	
→1388	TrdRepPartyRole	N	
→1389	TrdRepIndicator	N	

27 Appendix – TradeManagement Category

27.1 Messages

27.1.1 TradeAggregationRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DW
2786	TradeAggregationRequestID	Y	Unique identifier for the message.
2787	TradeAggregationRequestRefID	N	Required when TradeAggregationTransType(2788)=1 (Cancel) or 2 (Replace)
2788	TradeAggregationTransType	Y	
2789	AggregatedQty	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
6	AvgPx	N	
54	Side	Y	
2349	PricePrecision	N	
Component	**OrderAggregationGrp**	N	Maybe used to specify the IDs of the orders being aggregated together.
Component	**ExecutionAggregationGrp**	N	Maybe used to specify the IDs of the execution fills being aggregated together.
1	Account	N	
Component	**Instrument**	Y	
Component	**Parties**	N	
Component	**StandardTrailer**	Y	

27.1.2 TradeAggregationReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DX
2792	TradeAggregationReportID	Y	Unique identifier for the report message.
2786	TradeAggregationRequestID	N	Unique identifier for the TradeAggregationRequest(35=DW) message being responded to.
2790	TradeAggregationRequestStatus	Y	
1003	TradeID	N	Conditionally required when TradeAggregationRequestStatus(2790)=0 (Accepted). The trade identifier for the group of aggregated trades.
2791	TradeAggregationRejectReason	N	

Tag	Name	Req'd	Description
2789	AggregatedQty	N	Conditionally required when TradeAggregationRequestStatus(2790)= 0 (Accepted).
6	AvgPx	N	
2793	AvgSpotRate	N	
2794	AvgForwardPoints	N	
64	SettlDate	N	
Component	**Instrument**	N	Conditionally required when TradeAggregationRequestStatus(2790)= 0 (Accepted).
54	Side	N	Conditionally required when TradeAggregationRequestStatus(2790)= 0 (Accepted).
1328	RejectText	N	
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

27.2 Components

27.2.1 ExecutionAggregationGrp

Tag	Name	Req'd	Description
124	NoExecs	N	
→32	LastQty	N	Required if NoExecs(124) > 0
→17	ExecID	N	Either ExecID(17) or TradeID(1003) must be specified.
→1003	TradeID	N	Either ExecID(17) or TradeID(1003) must be specified.
→31	LastPx	N	

27.2.2 OrderAggregationGrp

Tag	Name	Req'd	Description
73	NoOrders	N	
→11	ClOrdID	N	Required if NoOrders(73) > 0.
→37	OrderID	N	
→38	OrderQty	N	Required if NoOrders(73) > 0.
→799	OrderAvgPx	N	

28 Appendix – Common Category

28.1 Components

28.1.1 AllocCommissionDataGrp

Tag	Name	Req'd	Description
2653	NoAllocCommissions	N	
→2654	AllocCommissionAmount	N	Required if NoAllocCommissions(2653) > 0. If the commission is based on a percentage of trade quantity or a factor of “unit of measure”, AllocCommissionRate(2660) and AllocCommissionUnitOfMeasure(2658) may also be specified as appropriate.
→2655	AllocCommissionAmountType	N	Required if NoAllocCommissions(2653) > 0.
→2726	AllocCommissionAmountSubType	N	
→2656	AllocCommissionBasis	N	Required if NoAllocCommissions(2653) > 0.
→2657	AllocCommissionCurrency	N	
→2925	AllocCommissionCurrencyCodeSource	N	
→2658	AllocCommissionUnitOfMeasure	N	
→2659	AllocCommissionUnitOfMeasureCurrency	N	
→2926	AllocCommissionUnitOfMeasureCurrencyCodeSource	N	
→2660	AllocCommissionRate	N	
→2661	AllocCommissionSharedIndicator	N	
→2662	AllocCommissionAmountShared	N	If specified, AllocCommissionSharedIndicator(2661) must be set to “Y”.
→2663	AllocCommissionLegRefID	N	This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
→2664	AllocCommissionDesc	N	
→2665	EncodedAllocCommissionDescLen	N	Must be set if EncodedAllocCommissionDesc(2666) is specified and must immediately precede it.
→2666	EncodedAllocCommissionDesc	N	Encoded (non-ASCII characters) representation of the AllocCommissionDesc(2664) field in the encoded format specified

Tag	Name	Req'd	Description
			via the MessageEncoding(347) field.

28.1.2 AllocRegulatoryTradeIDGrp

Tag	Name	Req'd	Description
1908	NoAllocRegulatoryTradeIDs	N	
→1909	AllocRegulatoryTradeID	N	Required if NoAllocRegulatoryTradeIDs(1908) > 0.
→1910	AllocRegulatoryTradeIDSource	N	
→1911	AllocRegulatoryTradeIDEvent	N	
→1912	AllocRegulatoryTradeIDType	N	
→2406	AllocRegulatoryLegRefID	N	This field may be is used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
→2399	AllocRegulatoryTradeIDScope	N	

28.1.3 ClrInstGrp

Tag	Name	Req'd	Description
576	NoClearingInstructions	N	
→577	ClearingInstruction	N	Required if NoClearingInstructions > 0

28.1.4 CollateralAmountGrp

Tag	Name	Req'd	Description
1703	NoCollateralAmounts	N	
→1704	CurrentCollateralAmount	N	Required if NoCollateralAmounts(1703) > 0.
→1705	CollateralCurrency	N	Can be used to specify the currency of CollateralAmount(1704) if Currency(15) is not specified or is not the same.
→2929	CollateralCurrencyCodeSource	N	
→2632	CollateralAmountType	N	
→2090	CollateralFXRate	N	
→2091	CollateralFXRateCalc	N	
→1706	CollateralType	N	
→2092	CollateralAmountMarketSegmentID	N	
→2093	CollateralAmountMarketID	N	
→1902	HaircutIndicator	N	
→2350	CollateralPortfolioID	N	
→2690	CollateralPercentOverage	N	
→2689	CollateralMarketPrice	N	

Tag	Name	Req'd	Description
→2840	CollateralReinvestmentRate	N	May be used to specify the average reinvestment rate when there are multiple instances of the CollateralReinvestmentGrp.
→**Component**	**CollateralReinvestmentGrp**	N	
→2841	UnderlyingRefID	N	May be used to indicate that this entry applies to the underlying collateral instrument being referenced by the value in UnderlyingID(2874).

28.1.5 CollateralReinvestmentGrp

Tag	Name	Req'd	Description
2845	NoCollateralReinvestments	N	
→2844	CollateralReinvestmentType	N	Required if NoCollateralReinvestments(2845) > 0.
→2842	CollateralReinvestmentAmount	N	
→2843	CollateralReinvestmentCurrency	N	
→2931	CollateralReinvestmentCurrencyCodeSource	N	

28.1.6 DlvyInstGrp

Tag	Name	Req'd	Description
85	NoDlvyInst	N	
→165	SettlInstSource	N	
→787	DlvyInstType	N	
→**Component**	**SettlParties**	N	

28.1.7 ExecAllocGrp

Tag	Name	Req'd	Description
124	NoExecs	N	
→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. For FX, if specified, expressed in terms of Currency(15).
→669	LastParPx	N	Last price expressed in percent-of-par. Conditionally required for Fixed Income

Tag	Name	Req'd	Description
			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.
→1003	TradeID	N	
→1041	FirmTradeID	N	
→880	TrdMatchID	N	Used to identify the match event resulting in the execution or trade.
→2749	ExecutionTimestamp	N	
→2524	TradeReportingIndicator	N	
→**Component**	**TrdRegPublicationGrp**	N	
→**Component**	**TradePriceConditionGrp**	N	

28.1.8 MarginAmount

Tag	Name	Req'd	Description
1643	NoMarginAmt	N	
→1645	MarginAmt	N	
→1644	MarginAmtType	N	Total margin requirement if not provided
→1646	MarginAmtCcy	N	Can be used to specify the base settlement currency if Currency(15) is not specified.
→2088	MarginAmtFXRate	N	
→2089	MarginAmtFXRateCalc	N	
→1714	MarginAmountMarketSegmentID	N	
→1715	MarginAmountMarketID	N	
→2851	MarginDirection	N	

28.1.9 OrdAllocGrp

Tag	Name	Req'd	Description
73	NoOrders	N	
→11	ClOrdID	N	Order identifier assigned by client if order(s) were electronically delivered over FIX (or otherwise assigned a ClOrdID) and executed. If order(s) were manually delivered (or

Tag	Name	Req'd	Description
			otherwise not delivered over FIX) 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(73) > 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**	**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. For FX, if specified, expressed in terms of Currency(15).
→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)
→40	OrdType	N	

28.1.10 PositionAmountData

Tag	Name	Req'd	Description
753	NoPosAmt	N	
→707	PosAmtType	N	
→708	PosAmt	N	
→2096	PosAmtStreamDesc	N	Used when the PosAmt(708) value corresponds to a specific stream in of a swap.
→1055	PositionCurrency	N	
→2937	PositionCurrencyCodeSource	N	
→2097	PositionFXRate	N	
→2098	PositionFXRateCalc	N	
→1585	PosAmtReason	N	
→2099	PosAmtMarketSegmentID	N	
→2100	PosAmtMarketID	N	
→2876	PosAmtPrice	N	
→2877	PosAmtPriceType	N	

28.1.11 SettlDetails

Tag	Name	Req'd	Description
1158	NoSettlDetails	N	
→1164	SettlObligSource	N	Indicates the Source of the Settlement Instructions
→169	StandInstDbType	N	
→170	StandInstDbName	N	
→171	StandInstDbID	N	
→**Component**	**SettlParties**	N	Carries settlement account information

28.1.12 SettlInstructionsData

Tag	Name	Req'd	Description
172	SettlDeliveryType	N	Required if AllocSettlInstType = 1 or 2
169	StandInstDbType	N	Required if AllocSettlInstType = 3 (should not be populated otherwise)
170	StandInstDbName	N	Required if AllocSettlInstType = 3 (should not be populated otherwise)
171	StandInstDbID	N	Identifier used within the StandInstDbType Required if

Tag	Name	Req'd	Description
			AllocSettlInstType = 3 (should not be populated otherwise)
Component	**DlvyInstGrp**	N	Required (and must be > 0) if AllocSettlInstType = 2 (should not be populated otherwise)

28.1.13 SettlParties

Tag	Name	Req'd	Description
781	NoSettlPartyIDs	N	
→782	SettlPartyID	N	Used to identify source of SettlPartyID. Required if SettlPartyIDSource is specified. Required if NoSettlPartyIDs > 0.
→783	SettlPartyIDSource	N	Used to identify class source of SettlPartyID value (e.g. BIC). Required if SettlPartyID is specified. Required if NoSettlPartyIDs > 0.
→784	SettlPartyRole	N	Identifies the type of SettlPartyID (e.g. Executing Broker). Required if NoSettlPartyIDs > 0.
→2389	SettlPartyRoleQualifier	N	
→**Component**	**SettlPtysSubGrp**	N	Repeating group of SettlParty sub-identifiers.

28.1.14 SettlPtysSubGrp

Tag	Name	Req'd	Description
801	NoSettlPartySubIDs	N	
→785	SettlPartySubID	N	
→786	SettlPartySubIDType	N	

28.1.15 TradeAllocAmtGrp

Tag	Name	Req'd	Description
1844	NoTradeAllocAmts	N	
→1845	TradeAllocAmtType	N	Required if NoTradeAllocAmts(1844) > 0.
→1846	TradeAllocAmt	N	Required if NoTradeAllocAmts(1844) > 0.
→1847	TradeAllocCurrency	N	
→2933	TradeAllocCurrencyCodeSource	N	
→1850	TradeAllocAmtReason	N	

28.1.16 TransactionAttributeGrp

Tag	Name	Req'd	Description
2871	NoTransactionAttributes	N	
→2872	TransactionAttributeType	N	Required if NoTransactionAttributes(2871) > 0.
→2873	TransactionAttributeValue	N	

