FINANCIAL INFORMATION EXCHANGE (FIX)

FIX APPLICATION LAYER

Business Area: Pre-Trade

FIX Latest

As of EP284, November 2023

FIX Global Technical Committee

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DISCLAIMER

1 Introduction

Pre-trade messaging is characterized as messages which are typically communicated prior to the placement of an order.

The specific FIX pre-trade messaging categories are:

1. INDICATION
2. EVENT COMMUNICATIONS
3. QUOTATION / NEGOTIATION
4. MARKET DATA
5. MARKET STRUCTURE REFERENCE DATA
6. SECURITIES REFERENCE DATA
7. PARTIES REFERENCE DATA
8. PARTIES ACTION

Descriptions of the specific FIX pre-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.

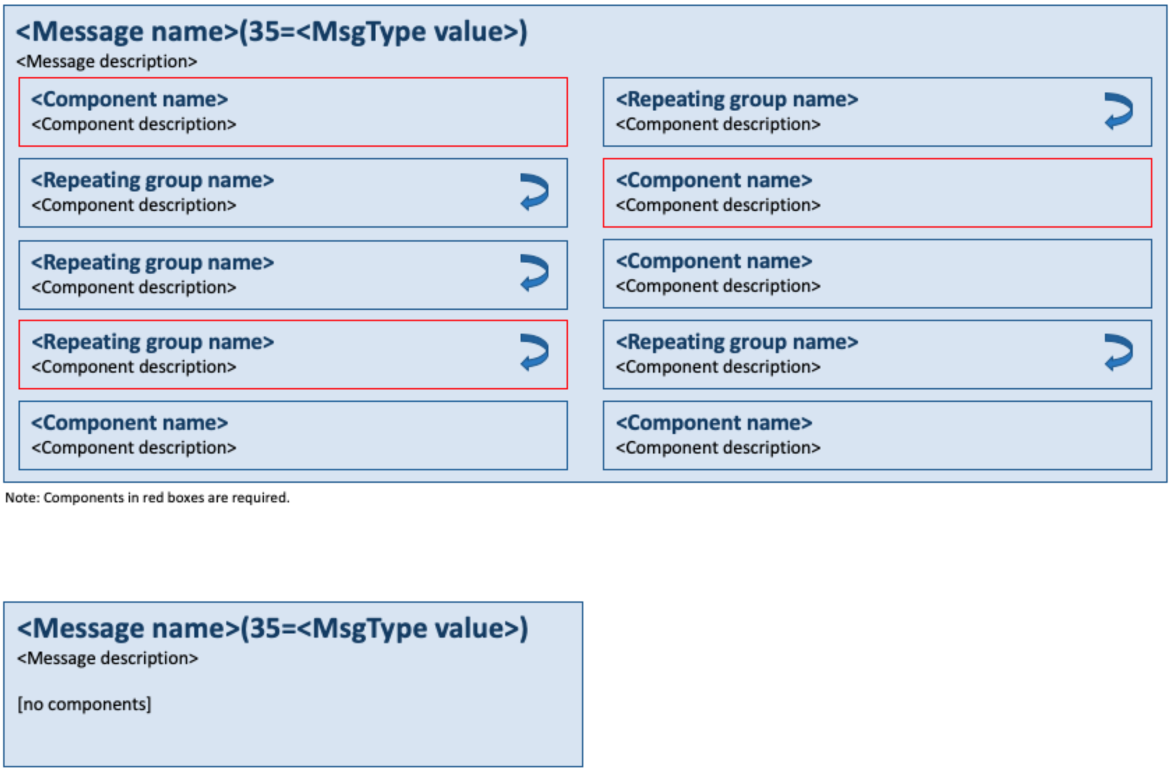


Figure 1: Message Diagram Templates

2 List of Messages and Components for Pre-Trade

2.1 Messages

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

Table 1: Messages for Pre-Trade Business Area

MsgType(35)	Name	Category
7	Advertisement	Indication
DS	CrossRequest	Indication
DT	CrossRequestAck	Indication
AA	DerivativeSecurityList	Securities Reference Data
z	DerivativeSecurityListRequest	Securities Reference Data
BR	DerivativeSecurityListUpdateReport	Securities Reference Data
C	Email	Event Communication
6	IOI	Indication
X	MarketDataIncrementalRefresh	Market Data
DR	MarketDataReport	Market Data
V	MarketDataRequest	Market Data
Y	MarketDataRequestReject	Market Data
W	MarketDataSnapshotFullRefresh	Market Data
DO	MarketDataStatisticsRequest	Market Data
DP	MarketDataStatisticsReport	Market Data
BU	MarketDefinition	Market Structure Reference Data
BT	MarketDefinitionRequest	Market Structure Reference Data
BV	MarketDefinitionUpdateReport	Market Structure Reference Data
i	MassQuote	Quotation Negotiation
b	MassQuoteAck	Quotation Negotiation
B	News	Event Communication
DI	PartyActionReport	Parties Action
DH	PartyActionRequest	Parties Action
CX	PartyDetailsDefinitionRequest	Parties Reference Data
CY	PartyDetailsDefinitionRequestAck	Parties Reference Data
CG	PartyDetailsListReport	Parties Reference Data
CF	PartyDetailsListRequest	Parties Reference Data
CK	PartyDetailsListUpdateReport	Parties Reference Data
DA	PartyEntitlementsDefinitionRequest	Parties Reference Data
DB	PartyEntitlementsDefinitionRequestAck	Parties Reference Data
CV	PartyEntitlementsReport	Parties Reference Data

MsgType(35)	Name	Category
CU	PartyEntitlementsRequest	Parties Reference Data
CZ	PartyEntitlementsUpdateReport	Parties Reference Data
DF	PartyRiskLimitCheckRequest	Parties Action
DG	PartyRiskLimitCheckRequestAck	Parties Action
CM	PartyRiskLimitsReport	Parties Reference Data
DE	PartyRiskLimitsReportAck	Parties Reference Data
CL	PartyRiskLimitsRequest	Parties Reference Data
CR	PartyRiskLimitsUpdateReport	Parties Reference Data
CS	PartyRiskLimitsDefinitionRequest	Parties Reference Data
CT	PartyRiskLimitsDefinitionRequestAck	Parties Reference Data
S	Quote	Quotation Negotiation
CW	QuoteAck	Quotation Negotiation
Z	QuoteCancel	Quotation Negotiation
R	QuoteRequest	Quotation Negotiation
AG	QuoteRequestReject	Quotation Negotiation
AJ	QuoteResponse	Quotation Negotiation
AI	QuoteStatusReport	Quotation Negotiation
a	QuoteStatusRequest	Quotation Negotiation
AH	RFQRequest	Quotation Negotiation
d	SecurityDefinition	Securities Reference Data
c	SecurityDefinitionRequest	Securities Reference Data
BP	SecurityDefinitionUpdateReport	Securities Reference Data
y	SecurityList	Securities Reference Data
x	SecurityListRequest	Securities Reference Data
BK	SecurityListUpdateReport	Securities Reference Data
CO	SecurityMassStatus	Securities Reference Data
CN	SecurityMassStatusRequest	Securities Reference Data
f	SecurityStatus	Securities Reference Data
e	SecurityStatusRequest	Securities Reference Data
v	SecurityTypeRequest	Securities Reference Data
w	SecurityTypes	Securities Reference Data
CD	StreamAssignmentReport	Market Data
CE	StreamAssignmentReportACK	Market Data
CC	StreamAssignmentRequest	Market Data
BJ	TradingSessionList	Market Structure Reference Data
BI	TradingSessionListRequest	Market Structure Reference Data

MsgType(35)	Name	Category
BS	TradingSessionListUpdateReport	Market Structure Reference Data
h	TradingSessionStatus	Market Structure Reference Data
g	TradingSessionStatusRequest	Market Structure Reference Data

2.2 Components

This section lists components used by pre-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 Pre-Trade Business Area

Type	Name	Category
Repeating	AuctionTypeRuleGrp	Common Components
Non-Repeating	BaseTradingRules	Common Components
Repeating	ClearingAccountTypeGrp	Securities Reference Data
Repeating	ClearingPriceParametersGrp	Securities Reference Data[1]
Repeating	DerivativeEventsGrp	Securities Reference Data
Non-Repeating	DerivativeInstrument	Securities Reference Data[2]
Repeating	DerivativeInstrumentAttribute	Securities Reference Data[3]
Repeating	DerivativeInstrumentParties	Securities Reference Data[4]
Repeating	DerivativeInstrumentPartySubIDsGrp	Securities Reference Data[5]
Repeating	DerivativeSecurityAltIDGrp	Securities Reference Data[6]
Non-Repeating	DerivativeSecurityDefinition	Securities Reference Data[7]
Non-Repeating	DerivativeSecurityXML	Securities Reference Data[8]
Repeating	EntitlementGrp	Parties Reference Data
Repeating	EntitlementAttribGrp	Parties Reference Data
Repeating	EntitlementTypeGrp	Parties Reference Data
Repeating	ExecInstRules	Common Components
Repeating	FlexProductEligibilityGrp	Market Structure Reference Data[9]
Repeating	InstrmtLegIOIGrp	Indication[10]

[1] ClearingPriceParametersGrp added as common with EP195 but only used in the category *Securities Reference Data*.
[2] DerivativeInstrument added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[3] DerivativeInstrumentAttribute added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[4] DerivativeInstrumentParties added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[5] DerivativeInstrumentPartySubIDsGrp added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[6] DerivativeSecurityAltIDGrp added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[7] DerivativeSecurityDefinition added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[8] DerivativeSecurityXML added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[9] FlexProductEligibilityGrp added as common with EP195 but only used in the category *Market Structure Reference Data*.
[10] InstrmtLegIOIGrp added as common with FIX 4.4 but only used in the category *Indication*.

Type	Name	Category
Repeating	InstrmtLegSecListGrp	Securities Reference Data[11]
Repeating	InstrmtMDReqGrp	Market Data[12]
Non-Repeating	InstrumentScope	Common Components
Repeating	InstrumentScopeGrp	Common Components
Repeating	InstrumentScopeSecurityAltIDGrp	Common Components
Repeating	IOIQualGrp	Indication
Repeating	LegQuotGrp	Quotation Negotiation
Repeating	LegQuotStatGrp	Quotation Negotiation
Repeating	LinesOfTextGrp	Event Communication[13]
Repeating	LotTypeRules	Common Components
Repeating	MarketDataFeedTypes	Common Components
Repeating	MarketSegmentGrp	Securities Reference Data[14]
Repeating	MarketSegmentScopeGrp	Common Components
Repeating	MatchRules	Common Components
Repeating	MaturityRules	Securities Reference Data[15]
Repeating	MDFullGrp	Market Data
Repeating	MDIncGrp	Market Data
Repeating	MDReqGrp	Market Data
Repeating	MDRjctGrp	Market Data
Non-Repeating	MDStatisticParameters	Market Data
Repeating	MDStatisticReqGrp	Market Data
Repeating	MDStatisticRptGrp	Market Data
Repeating	NestedInstrumentAttribute	Securities Reference Data[16]
Repeating	NewsRefGrp	Event Communication
Repeating	OrdTypeRules	Common Components
Repeating	PartyDetailAckGrp	Parties Reference Data
Repeating	PartyDetailsUpdateGrp	Parties Reference Data
Repeating	PartyEntitlementAckGrp	Parties Reference Data
Repeating	PartyEntitlementGrp	Parties Reference Data
Repeating	PartyEntitlementUpdateGrp	Parties Reference Data
Repeating	PartyRiskLimitsAckGrp	Parties Reference Data

[11] InstrmtLegSecListGrp added as common with FIX 4.4 but only used in the category *Securities Reference Data*.
[12] InstrmtLegIOIGrp added as common with FIX 4.4 but only used in the category *Market Data*.
[13] LinesOfTextGrp added as common with FIX 4.4 but only used in the category *Event Communication Data*.
[14] MarketSegmentGrp added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[15] MaturityRules added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[16] NestedInstrumentAttribute added as common with FIX 5.0 but only used in the category *Securities Reference Data*.

Type	Name	Category
Repeating	PartyRiskLimitsGrp	Parties Reference Data
Repeating	PartyRiskLimitsUpdateGrp	Parties Reference Data
Non-Repeating	PriceLimits	Common Components
Repeating	PriceMovementGrp	Securities Reference Data
Repeating	PriceMovementValueGrp	Securities Reference Data
Repeating	PriceRangeRuleGrp	Common Components
Repeating	QuotCxlEntriesGrp	Quotation Negotiation
Repeating	QuoteEntryAckGrp	Quotation Negotiation
Repeating	QuotEntryGrp	Quotation Negotiation
Repeating	QuotQualGrp	Quotation Negotiation
Repeating	QuotReqGrp	Quotation Negotiation
Repeating	QuotReqLegsGrp	Quotation Negotiation
Repeating	QuotReqRjctGrp	Quotation Negotiation
Repeating	QuotSetAckGrp	Quotation Negotiation
Repeating	QuotSetGrp	Quotation Negotiation
Repeating	QuoteAttributeGrp	Quotation Negotiation[17]
Repeating	QuoteSizeRuleGrp	Common Components
Repeating	RelatedMarketSegmentGrp	Market Structure Reference Data[18]
Repeating	RelSymDerivSecGrp	Securities Reference Data
Repeating	RelSymDerivSecUpdGrp	Securities Reference Data[19]
Repeating	RequestedRiskLimitTypesGrp	Parties Reference Data
Repeating	RequestedPartyRoleGrp	Parties Reference Data
Repeating	RequestingPartyGrp	Common Components
Repeating	RequestingPartySubGrp	Common Components
Repeating	RFQReqGrp	Quotation Negotiation
Repeating	RiskInstrumentScopeGrp	Parties Reference Data
Repeating	RiskLimitsGrp	Parties Reference Data
Repeating	RiskLimitTypesGrp	Parties Reference Data
Repeating	RiskWarningLevelGrp	Parties Reference Data
Repeating	RoutingGrp	Common Components
Repeating	SecListGrp	Securities Reference Data
Repeating	SecLstUpdRelSymGrp	Securities Reference Data
Repeating	SecLstUpdRelSymsLegGrp	Securities Reference Data

[17] QuoteAttributeGrp added as common with EP229 but only used in the category *Quotation / Negotiation*.
[18] RelatedMarketSegmentGrp added as common with EP195 but only used in the category *Market Structure Reference Data*.
[19] RelSymDerivSecUpdGrp added as common with FIX 5.0 but only used in the category *Securities Reference Data*.

Type	Name	Category
Repeating	SecMassStatGrp	Securities Reference Data
Non-Repeating	SecondaryPriceLimits	Securities Reference Data[20]
Repeating	SecSizesGrp	Market Data
Repeating	SecTypesGrp	Securities Reference Data
Repeating	SecurityClassificationGrp	Securities Reference Data[21]
Non-Repeating	SecurityTradingRules	Securities Reference Data[22]
Repeating	StatsIndGrp	Market Data
Repeating	StrikeRules	Securities Reference Data[23]
Repeating	StrmAsgnReqGrp	Market Data
Repeating	StrmAsgnRptGrp	Market Data
Repeating	StrmAsgnReqInstrmtGrp	Market Data
Repeating	StrmAsgnRptInstrmtGrp	Market Data
Repeating	TickRules	Common Components
Repeating	TimeInForceRules	Common Components
Non-Repeating	TradingSessionRules	Common Components
Repeating	TradingSessionRulesGrp	Securities Reference Data[24]
Repeating	TrdSessLstGrp	Market Structure Reference Data[25]

[20] SecondaryPriceLimits added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[21] SecurityClassificationGrp added as common with EP107 but only used in the category *Securities Reference Data*.
[22] SecurityTradingRules added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[23] StrikeRules added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[24] TradingSessionRulesGrp added as common with FIX 5.0 but only used in the category *Securities Reference Data*.
[25] TrdSessLstGrp added as common with FIX 4.4 but only used in the category *Market Structure Reference Data*.

3 Category – Indication

3.1 Messages

3.1.1 Advertisements

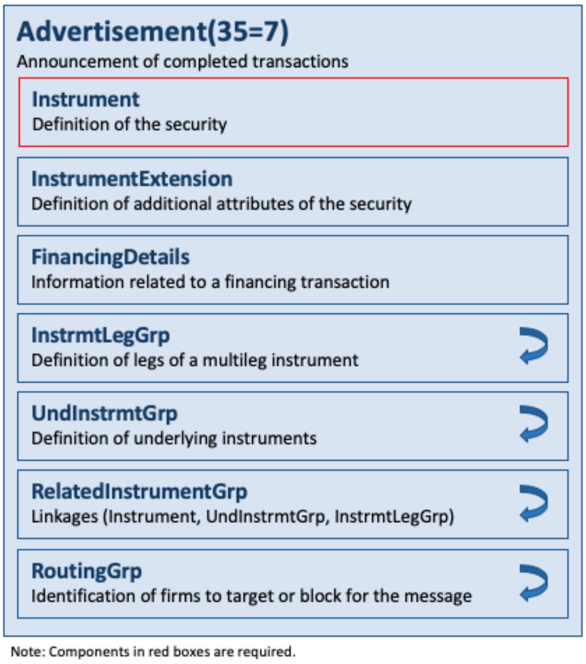


Figure 2: Message Advertisement(35=7)

An Advertisement(35=7) message is used to announce completed transactions. It can be transmitted with various transaction types; NEW, CANCEL and REPLACE with AdvTransType(5). All transaction types other than NEW modify the state of a previously transmitted advertisement identified in AdvRefID(3). The message layout is available here.

3.1.2 Cross Requests

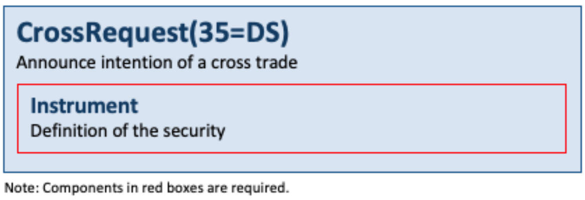


Figure 3: Message CrossRequest(35=DS)

A CrossRequest(35=DS) message is used to indicate the submission of orders or quotes that may result in a crossed trade. Regulatory requirements can allow exchanges to match orders belonging to the same account, firm or other common attribute. This can include the requirement to first announce the intention to cross orders. The time permitted between the announcement and the actual cross is typically well defined and may depend on the maximum quantity announced. The message layout is available here.

3.1.3 Cross Request Acknowledgements

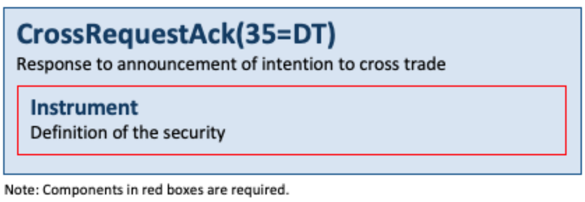
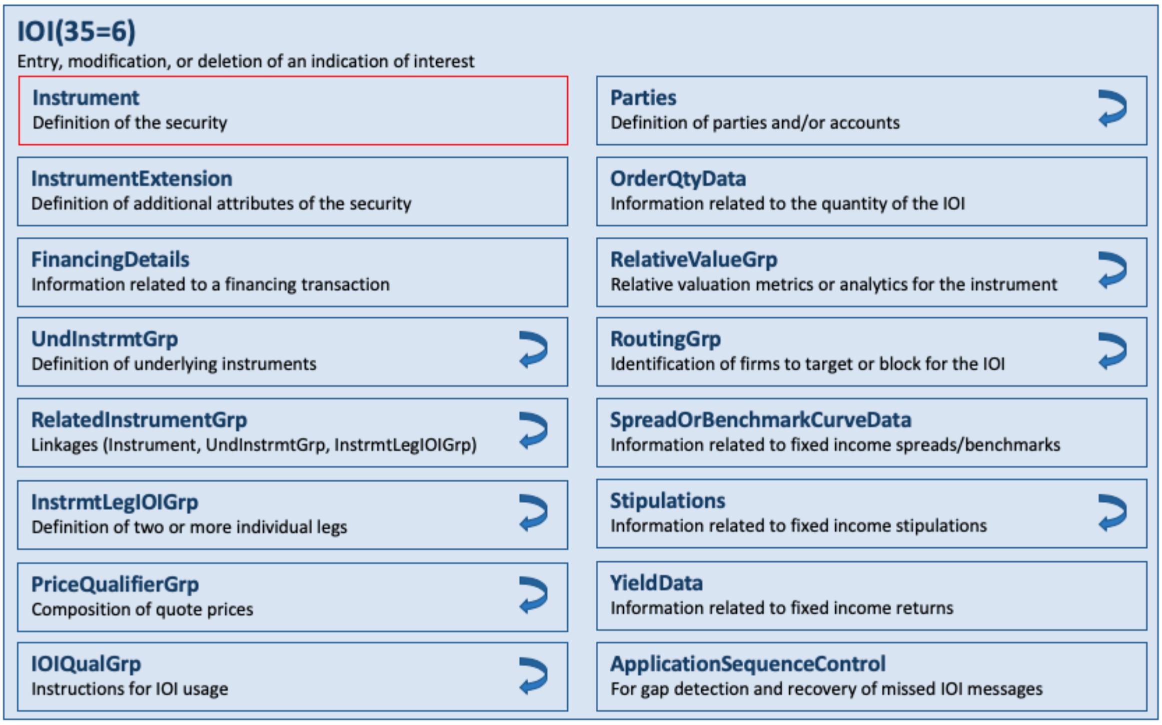


Figure 4: Message CrossRequestAck(35=DT)

A CrossRequestAck(35=DT) message is used to confirm the receipt of a CrossRequest(35=DS) message. The message layout is available here.

3.1.4 Indications of Interest



Note: Components in red boxes are required.

Figure 5: Message IOI(35=6)

An IOI(35=6) message is used to market merchandise which the broker is buying or selling in either a proprietary or agency capacity. The indications can be time bound with a specific expiration value. Indications are distributed with the understanding that other firms may react to the message first and that the merchandise may no longer be available due to prior trade.

Indication of interest messages can be transmitted with various transaction types; NEW, CANCEL, and REPLACE with IOITransType(28). All transaction types other than NEW modify the state of the message identified in IOIRefID(26).

The message layout is available here.

3.2 Components

The component listed below are components used exclusively by the messages within the Indication category.

3.2.1 InstrmtLegIOIGrp

Figure 6: Component InstrmtLegIOIGrp

This component is a repeating group that is required for multileg IOIs. It allows a full definition of individual instrument legs together with a relative leg-specific quantity (LegIOIQty(682)), e.g. small, medium, or large, which make up the multi-legged security for the IOI. The component includes a repeating group for stipulations per leg. The component layout is available here.

3.2.2 IOIQualGrp

This component is a repeating group that supports the definition of various qualifiers such as “All or None” (AON) by means of IOIQualifier(104), applicable for the IOI. The component layout is available here.

4 Category Event Communication

4.1 Messages

4.1.1 Emails

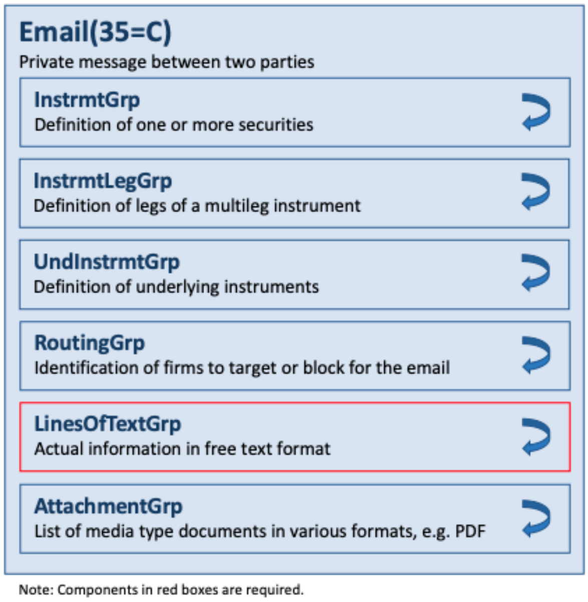


Figure 7: Message Email(35=C)

The Email(35=C) message is similar to the format and purpose of the News(35=B) message. However, it is intended for private use between two parties.

When the InstrmtLegGrp component is used, then the InstrmtGrp component should contain only a single instrument.

The message layout is available here.

4.1.2 News

Figure 8: Message News(35=B)

News(35=B) messages are general, free format messages between the broker and institution (or other sending and receiving entities). The message contains flags to identify the news item's urgency and to allow sorting by subject or company (symbol). The News(35=B) message can be originated, for example, at either the broker or institution side, or exchanges and other marketplace venues, or by an intermediary.

The News(35=B) message also provides the capability to support categorization of news being published. This allows the news to be filtered by the news consumer. For example:

- Exchanges may need to provide the MarketID(1301) and MarketSegmentID(1302) so users can filter news to the segments that are of relevance for them.
- In multi-lingual environments, news may be published in a variety of languages; a user should be able to filter out messages in irrelevant languages by defining a specific language with LanguageCode(1474).
- By providing a categorization of the News(35=B) messages with NewsCategory(1473), users can choose how to render them in different GUIs or ignore certain categories altogether.

Additionally, News(35=B) messages allow news to reference one or more other news messages with the NewsRefGrp component. When a message references another one with NewsRefID(1476), it may also need to provide the reason for the reference with NewsRefType(1477), e.g. an update of the previous message, a complement or simply that it is a version in another language. When the InstrmtLegGrp component is used, then the InstrmtGrp component should contain only a single instrument.

The message layout is available here.

4.2 Components

The component listed below are components used exclusively by the messages within the Event Communication category.

4.2.1 LinesOfTextGrp

This component is a repeating group supporting an arbitrary number of text lines together with the related fields for encoded text. The component layout is available here.

4.2.2 NewsRefGrp

This component is a repeating group used to provide references to previous news messages by means of an identifier NewsRefID(1476) and a type NewsRefType(1477), to indicate the purpose for the reference. The component layout is available here.

5 Category – Quotation / Negotiation

The quotation messages fall into two main sub-categories – those used for quoting in single instruments 'Single product quoting' and those used to quote on multiple instruments such as option series - 'Mass quoting'

Within the 'Single product quoting' suite of messages, three business models have been identified

- Indicative quoting – the predominant business model for retail quoting, where the expected response to a quote is a 'previously quoted' order which may be accepted or rejected. In the retail model the quote may be preceded by a QuoteRequest(35=R) message.
- Tradeable quoting – a model where the response to a quote may be an execution (rather than an order). A common model where participants are posting quotes to an exchange. The Quote(35=S) message may be issued in response to a QuoteRequest(35=R) in a 'quote on demand' market.
- Restricted tradeable quoting – as per tradeable quoting but the response to a quote may be either an execution or an order depending on various parameters.

The Negotiation (a.k.a. counter quoting) dialog is also supported. The Negotiation dialog may begin with either an indicative quote or a tradeable quote.

The common thread linking the models is the use of the Quote(35=S) message.

5.1 Messages

5.1.1 Quote Requests

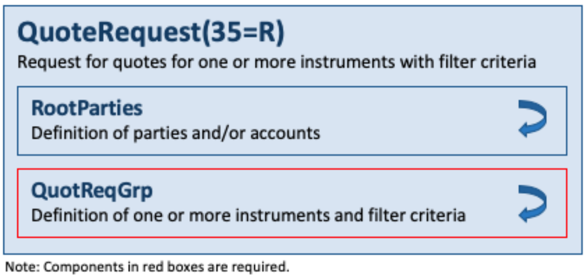


Figure 9: Message QuoteRequest(35=R)

In some markets it is the practice to request for quotes from liquidity providers or market makers prior to placement of an order. The QuoteRequest(35=R) message is used for this purpose. This message is commonly referred to as an RFQ (Request For Quote).

Quotes can be requested on specific securities, on specified stipulations when the specific security is not known or for forex rates. The QuoteRequest(35=R) message can be used to request quotes on a single product or multiple products.

Quotes can be requested as either market quotes or for a specific quantity and side. If OrderQty(38) and Side(54) are absent, a market-style quote (bid x offer, size x size, a.k.a. 2-sided quote) should be returned.

In the tradeable and restricted tradeable quote models the QuoteRequest(35=R) message may be preceded by the RFQRequest(35=AH) message.

For tradeable quote requests it is possible to specify the time period in which the request is valid for with ExpireTime(126) and the time period which the resulting quote must be valid for with ValidUntilTime(62). The message layout is available here.

5.1.2 Quote Responses

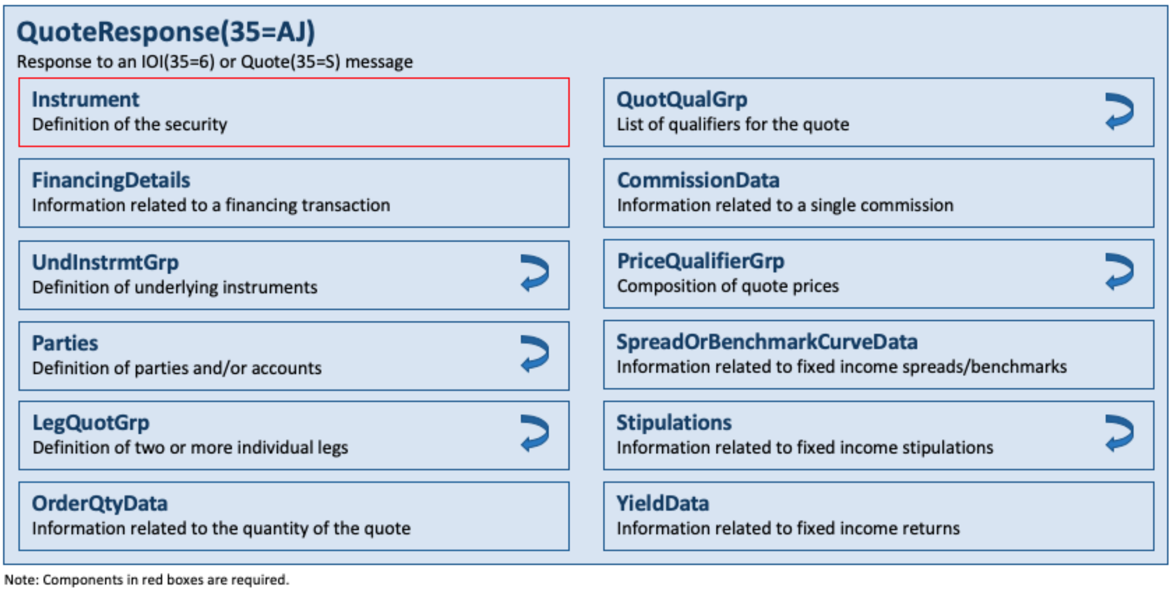


Figure 10: Message QuoteResponse(35=AJ)

The QuoteResponse(35=AJ) message is used to respond to an IOI(35=6) message or Quote(35=S) message. It is also used to counter a quote or end a negotiation dialog. The message layout is available here.

5.1.3 Quote Request Rejections

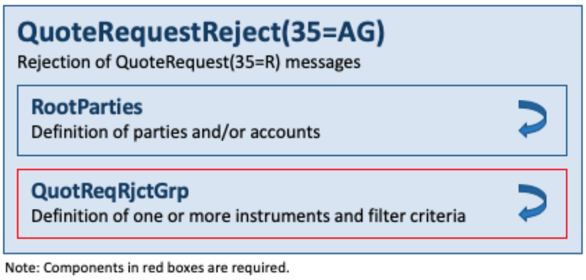


Figure 11: Message QuoteRequestReject(35=AG)

The QuoteRequestReject(35=AG) message is used to reject QuoteRequest(35=R) messages. The message layout is available here.

5.1.4 RFQ Requests

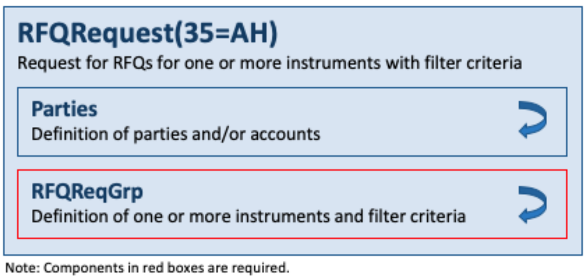


Figure 12: Message RFQRequest(35=AH)

In tradeable and restricted tradeable quoting markets – QuoteRequest(35=R) messages are issued by counterparties interested in ascertaining the market for an instrument. QuoteRequest(35=R) messages are then distributed by the market to liquidity providers who make markets in the instrument. The RFQRequest(35=AH) message is used by liquidity providers to indicate to the market for which instruments they are interested in receiving quote requests. It may be used to register interest in receiving quote requests for a single instrument or for multiple instruments. The message layout is available here.

5.1.4.1 Tradeable Quote Model – Using the RFQ Request

In the quote on demand model – markets are not necessarily available until someone interested in the market generates a request. The model involves two parties and a market. The second party, usually a market maker or specialist, starts the workflow by issuing an RFQRequest(35=AH) message to the market. This starts a subscription to QuoteRequest(35=R) messages for instruments in which the party is interested in making markets.

The first party issues QuoteRequest(35=R) messages to the market for specific instruments which are distributed to appropriate subscribers, i.e. the second party then receives these quote requests from the market. The second party can then respond with Quote(35=S) messages in response to the quote requests. Quote(35=S) messages result in changes to the market – causing market data to be distributed.

5.1.5 Quotes

Note: Components in red boxes are required.

Figure 13: Message Quote(35=S)

The Quote(35=S) message is used as the response to a QuoteRequest(35=R) message or a QuoteResponse(35=AJ) message in quoting markets.

In tradeable and restricted tradeable quoting models, the market maker sends quotes into a market as opposed to sending quotes directly to a counterparty.

For Fixed Income in the indicative and tradeable quoting models, the quotes are typically sent directly to an interested counterparty as opposed to a marketplace.

The Quote(35=S) message may be used to send unsolicited quotes in indicative, tradeable, and restricted tradeable quoting markets.

The Quote(35=S) message contains a quote for a single product.

If the issuer of the quote requires a response (i.e. notification that the quote has been accepted) then the QuoteResponseLevel(301) should be populated on the Quote(35=S) message – the response would be made using the QuoteStatusReport(35=AI) message.

The Quote(35=S) message should not be used in tradeable and restricted tradeable quoting markets, such as electronic trading systems, to broadcast quotes to market participants. The recommended approach to reporting market state changes that result from quotes received by a market is to use the FIX market data messages.

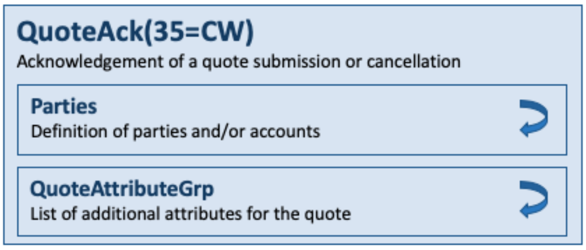
Quotes supplied as the result of a QuoteRequest(35=R) message will specify the appropriate QuoteReqID(131), unsolicited quotes can be identified by the absence of a QuoteReqID(131).

Orders can be generated based on quotes. Quoted orders include the QuoteID(117) and have OrdType(40) = D (Previously Quoted).

The TimeInForce(59) value for a quote is determined by agreement between counterparties.

A quote can be cancelled either using the QuoteCancel(35=Z) message or by sending a Quote(35=S) message with bid and offer prices and sizes all set to zero (BidPx(132), OfferPx(133), BidSize(134), OfferSize(135)). The message layout is available here.

5.1.6 Quote Acknowledgments



Note: Components in red boxes are required.

Figure 14: Message QuoteAck(35=CW)

The QuoteAck(35=CW) message may be used to acknowledge a Quote(35=S) message. It may also be used to acknowledge the request to cancel an individual quote (i.e. QuoteCancel(35=Z) message with QuoteCancelType(298) = 5 (Cancel specified single quote)), particularly during a Quote/Negotiation dialog. The message layout is available here.

5.1.7 Quote Cancellations

Note: Components in red boxes are required.

Figure 15: Message QuoteCancel(35=Z)

The QuoteCancel(35=Z) message is used by an originator of quotes to cancel their quotes.

The QuoteCancel(35=Z) message supports cancellation of:

- All quotes
- Quotes for a specific Symbol(55) or SecurityID(48)
- All quotes for a SecurityType(167)
- All quotes for one or more underlying instruments (UndInstrmtGrp component)

Canceling a quote is accomplished by indicating the type of cancellation with QuoteCancelType(298).

QuoteCancel(35=Z) messages may be acknowledged using the QuoteStatusReport(35=AI) message or QuoteAck(35=CW) message, depending on the use case.

Quote cancel requests apply only to quotes issued by the quote originator. The message layout is available here.

Options usage notes:

Normal usage would be to cancel the quotes for a Symbol(55). This is the reason that the use of further nesting similar to the Quote(35=S) message is not used in this message. Cancellation of quotes for specific series is possible by specifying each option series in the QuotCxlEntriesGrp component, which is a repeating group.

5.1.8 Quote Status Requests

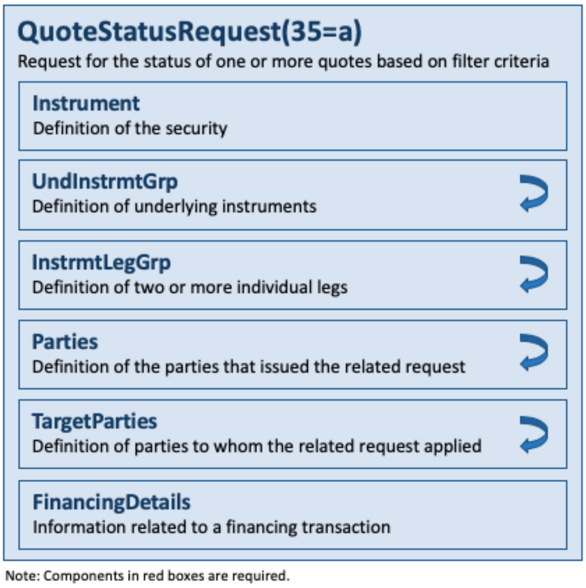


Figure 16: Message QuoteStatusRequest(35=a)

The QuoteStatusRequest(35=a) message is used for the following purposes in markets that employ tradeable or restricted tradeable quotes:

- For the issuer of a quote in a market to query the status of that quote (using the QuoteID(117) to specify the target quote).
- To subscribe and unsubscribe for QuoteStatusReport(35=AI) messages for one or more securities.

Application of QuoteStatusRequest(35=a) messages to options markets using tradeable or restricted tradeable quoting models:

To retrieve status of all quotes for a given underlying symbol for options, enter the Symbol(55) and optionally the SecurityType(167) along with a CFICode(537)="OXXXXX".

The message layout is available here.

5.1.9 Quote Status Reports

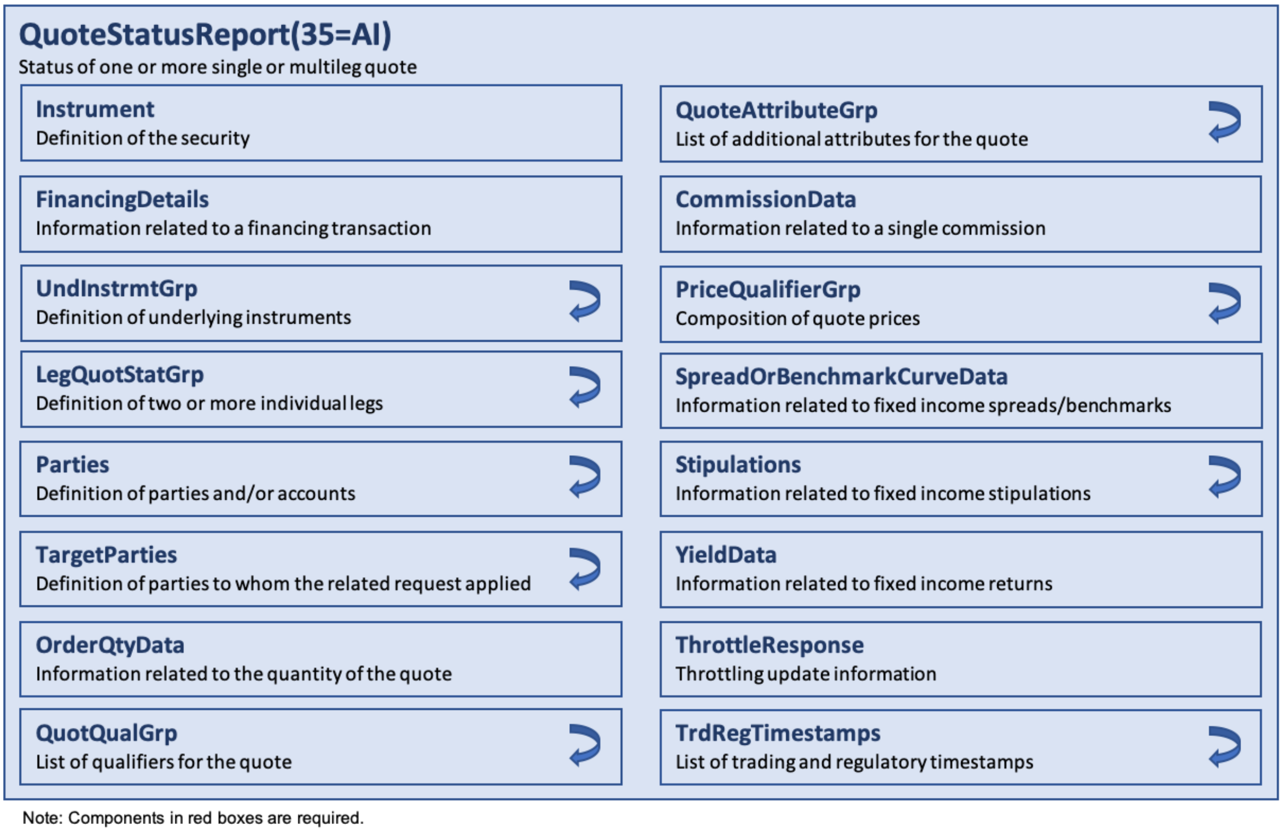


Figure 17: Message QuoteStatusReport(35=AI)

The QuoteStatusReport(35=AI) message is used:

- as a response to a QuoteStatusRequest(35=a) message without a subscription request
- as a response to a QuoteStatusRequest(35=a) message with a subscription request. An initial snapshot will be provided as well as subsequent updates.
- as a response to a QuoteCancel(35=Z) message
- as a response to a QuoteResponse(35=AJ) message in a negotiation dialog

The message layout is available here.

5.1.10 Mass Quotes

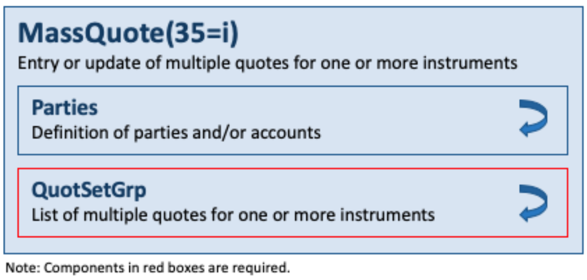


Figure 18: Message MassQuote(35=i)

The MassQuote(35=i) message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series. Two levels of repeating groups have been provided to minimize the amount of data required to submit a set of quotes for a class of options (e.g. all option series for IBM).

The quote set (QuotSetGrp component) specifies the first level of repeating fields for the MassQuote(35=i) message. It represents a group of related quotes and can, for example, represent an option class.

Each quote set contains an optional repeating group of quote entries (QuotEntryGrp component) which can represent an option series.

It is possible that the number of quote entries for a quote set (option class) exceeds one's physical or practical message size. It may be necessary to fragment a message across multiple MassQuote(35=i) messages with LastFragment(893). Message size limits must be mutually agreed to with one's counterparties.

The message provides the grouping of quote sets and quotes in the following hierarchy:

- NoQuoteSets(296) – specifies the number of sets of quotes contained in the message
  - QuoteSetID(302) – Is a unique ID given to the quote set
  - Information regarding the (underlying) security to which all of the quotes belong
  - TotNoQuoteEntries(304) – defines the number of quotes for the quote set across all messages
  - LastFragment(893) – identifies the last physical message for a given quote set identified by QuoteSetID(302)
  - NoQuoteEntries(295) – defines the number of quotes contained within this message for this quote set
    - QuoteEntryID(299) – Is a unique ID given to a specific quote entry
    - Information regarding the specific quote (bid/ask size and price)

If there are too many quote entries for a quote set to fit into one physical message, then the quotes can be continued in another MassQuote(35=i) message by repeating all of the quote set information and then specifying the number of quote entries (related symbols) in the continued message. TotNoQuoteEntries(304) is provided to optionally indicate to the counterparty the total number of quote entries for a quote set in multiple quote messages. This permits, but does not require, a receiving application to react in a stateful manner where it can determine if it has received all quotes for a quote set before carrying out some action. However, the overall approach to fragmentation is to permit each mass quote message to be processed in a stateless manner as it is received. Each mass quote message should contain enough information to have the quote entries applied to a market without requiring the next message if fragmentation has occurred. Also, a continued message should not require any information from the previous message.

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

The message layout is available here.

5.1.10.1 Requesting Acknowledgement for Mass Quotes

Applications can optionally support acknowledgement of quotes using the field QuoteResponseLevel(301) to specify the level of acknowledgement requested from the counterparty. QuoteResponseLevel(301) = 0 indicates that no acknowledgement is requested. A response level of "1" requests acknowledgement of invalid or erroneous quotes. A response level of "2" requests acknowledgement of each MassQuote(35=i) message.

5.1.11 Mass Quote Acknowledgments

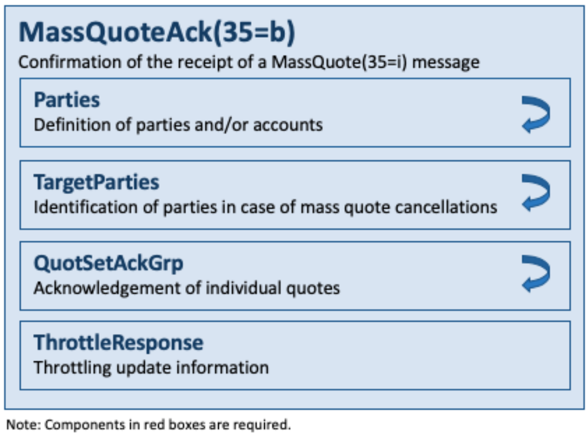


Figure 19: Message MassQuoteAck(35=b)

The MassQuoteAck(35=b) message is used as the application level response to a MassQuote(35=i) message. The MassQuoteAck(35=b) message contains the field QuoteRejectReason(300) for reporting the reason in the event that the entire quote is rejected. The MassQuoteAck(35=b) message also contains the field QuoteEntryRejectReason(368) for each quote that is used in the event that the quote entry is rejected. The ability to reject an individual quote entry is important so that the majority of quotes can be successfully applied to the market instead of having to reject the entire MassQuote(35=i) message for a minority of rejected quotes.

Derivative markets are characterized by high bandwidth consumption – due to a change in an underlying security price causing multiple (often in the hundreds) of quotes to be recalculated and retransmitted to the market. For that reason, the ability for market participants (and the market) to be able to set the level of response requested to a MassQuote(35=i) message is specified using the field QuoteResponseLevel(301). The message layout is available here.

5.2 Components

The component listed below are components used exclusively by the messages within the Quotation/Negotiation category.

5.2.1 LegQuotGrp

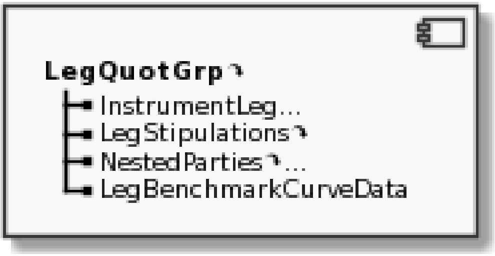


Figure 20: Component LegQuotGrp

This component is a repeating group that defines the individual instruments which make up a multi-legged security being quoted in the Quote(35=S) and QuoteResponse(35=AJ) messages. It supports the full definition of an instrument leg as well as a number of leg-level attributes, including parties (or accounts), stipulations and benchmark curve data. The component layout is available here.

5.2.2 LegQuotStatGrp

Figure 21: Component LegQuotStatGrp

This component is a repeating group that is required in QuoteStatusReport(35=AI) messages when providing quoting status on a multi-legged security. It supports the full definition of an instrument leg as well as a number of leg-level attributes, including parties (or accounts) and stipulations. The component layout is available here.

5.2.3 QuotCxlEntriesGrp

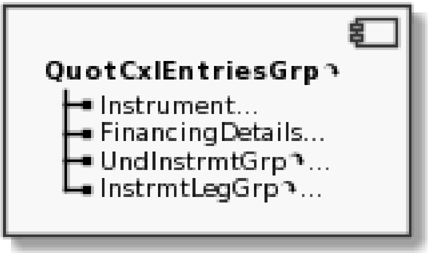


Figure 22: Component QuotCxlEntriesGrp

This component is a repeating group that may be used in the QuoteCancel(35=Z) message when not cancelling all quotes. It contains the full definition of an instrument, its legs (for multileg quotes) and underlying instruments as well as financing details that all serve as filter criteria for the quotes of the specified instrument(s) to be cancelled. The instrument legs are specified by means of the InstrmtLegGrp component. The component layout is available here.

5.2.4 QuoteAttributeGrp

This component is a repeating group that provides additional attributes about the quote. Attributes included in this component are primarily "indicators" that may be associated with regulatory requirements and are typically not part of normal trading activities. The component layout is available here.

5.2.5 QuotEntryGrp

Figure 23: Component QuotEntryGrp

This component is a repeating group that is required in the MassQuote(35=i) message to convey individual quote entries as part of a quote set (see QuotSetGrp). Each quote entry contains QuoteEntryID(299) as unique quote identifier and full components for an instrument and its legs (for multileg quotes). The instrument legs are specified by means of the InstrmtLegGrp component. The component layout is available here.

5.2.6 QuoteEntryAckGrp

Figure 24: Component QuoteEntryAckGrp

This component is a repeating group that may be used in the MassQuoteAck(35=b) message to acknowledge individual quote entries as part of the acknowledgement of a quote set (see QuotSetAckGrp component). The component layout is available here.

5.2.7 QuotQualGrp

This component is a repeating group that supports one or more qualifiers as part of a single quote. QuoteQualifier(695) uses the values from IOIQualifier(104) found in the IOIQualGrp component, e.g. "All or None" (AON). The component layout is available here.

5.2.8 QuotReqGrp

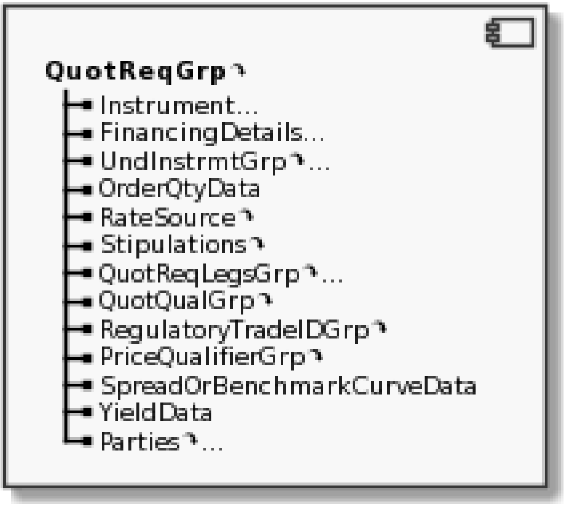


Figure 25: Component QuotReqGrp

This component is a repeating group that supports request for quotes for one or more instruments in a single QuoteRequest(35=R) message with a large number of individual attributes serving as quoting criteria. It also supports the full definition of an instrument, its legs (for multileg quotes) and underlying instruments as well as quote qualifiers, financing details, stipulations and benchmark curve data, yield data that all serve as filter criteria for the quotes being requested. The instrument's legs are specified by means of the specific QuotReqLegsGrp component. The component layout is available here.

5.2.9 QuotReqLegsGrp

Figure 26: Component QuotReqLegsGrp

This component is a repeating group within the QuotReqGrp and QuotReqRjctGrp components, which would be used in the QuoteRequest(35=R) and QuoteRequestReject(35=AG) messages when a multi-legged instrument is being expressed. It supports the full definition of an instrument leg as well as a number of leg-level attributes, including parties (or accounts), stipulations and benchmark curve data. The component layout is available here.

5.2.10 QuotReqRjctGrp

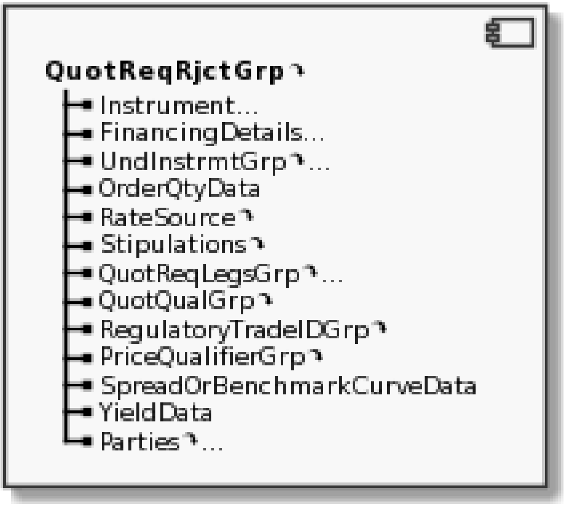


Figure 27: Component QuotReqRjctGrp

This component is a repeating group that may be used to echo the attributes provided in the QuotReqGrp component when the quote request is rejected. The component layout is available here.

5.2.11 QuotSetAckGrp

Figure 28: Component QuotSetAckGrp

This component is a repeating group that may be used in the MassQuoteAck(35=b) message to acknowledge an entire set of quotes. It contains the QuotEntryAckGrp component which may be used to acknowledge individual quote entries. A number of fields are provided to convey the total number of quote entries that were accepted, reject, or cancelled for the given quote set (across all messages when message fragmentation is being used). The component layout is available here.

5.2.12 QuotSetGrp

Figure 29: Component QuotSetGrp

This component is a repeating group that is required in the MassQuote(35=i) message to convey one or more quote sets. It is required to contain the QuotEntryGrp component to convey individual quote entries for each quote set. It is also required to identify each quote set with QuoteSetID(302) and its total number of quote entries (across all messages for the same quote set when message fragmentation is being used) with TotNoQuoteEntries(304). The component layout is available here.

5.2.13 RFQReqGrp

Figure 30: Component RFQReqGrp

This component is a repeating group that is required in the RFQRequest(35=AH) message to convey the instruments for which an RFQ is requested. It supports the full definition of an instrument, its legs (for multileg quotes) and underlying instruments. The component layout is available here.

6 Category – Market Data

6.1 Messages

6.1.1 Market Data Requests

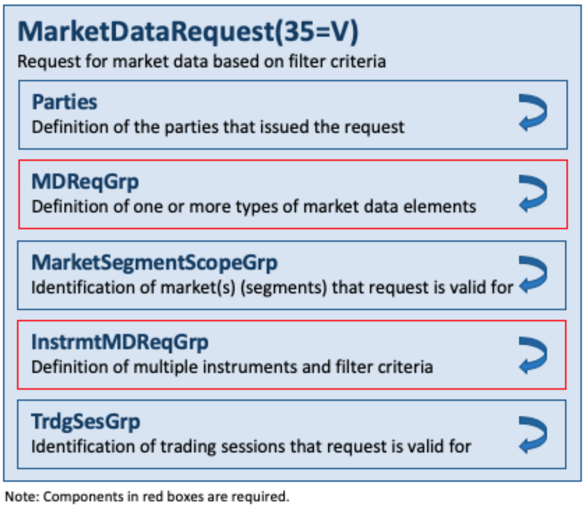


Figure 31: Message MarketDataRequest(35=V)

A MarketDataRequest(35=V) is a general request for market data on one or more specific securities or currency pairs from markets that allow the transmission of real time quotes, market prices, order, trade, trade volume, open interest, and/or other price information on a subscription basis. The values in the fields provided within the request will serve as further filter criteria for the result set. The MarketDataRequest(35=V) message is used to request a static book snapshot or subscribe to a stream of snapshots and updates.

A successful MarketDataRequest(35=V) returns one or more market data messages containing one or more market data entries. Each market data entry is a bid, an offer, a trade associated with a security, the opening, closing, or settlement price of a security, the buyer or seller imbalance for a security, the value of an index, the trading session high price, low price, or VWAP, or the trade volume or open interest in a security. Market data entries usually have a price and a quantity associated with them. For example, in an order book environment, requesting just the top of book will result in only two active market data entries at a time – one for the best Bid and one for the best Offer. For a full book, the Bid and Offer side may each have several market data entries. Each market data entry might represent an aggregate for each price tier, and only one market data entry per side per price would be active at a time. This is referred to as an aggregated book. When several market data entries at one price tier could each represent a broker, market maker, ECN or exchange's quote in a security, or individual orders in a book, this is a non-aggregated book. Alternately, a market data entry could represent a completed trade in a security, the value of an index, the opening, closing, or settlement price of an instrument, the trading session high price, low price, or VWAP, or the volume traded or open interest in a security.

If the message is used for disseminating imbalance information, conventions are as follows:

- MDEntrySize(271) represents the size of the imbalance and is always a positive integer.
- A TradeCondition(277) of either P or Q is required to indicate the side of the imbalance.
- Markets may wish to indicate the presence of an imbalance but not the actual size. In this case, MDEntrySize(271) need not be specified.

One specifies whether a list of trades, a 1-sided or 2-sided book, index, opening, closing, settlement, high, low and VWAP prices and imbalance volumes should be returned by using the MDReqGrp repeating group to list all MDEntryType(269) values that should be returned.

The message layout is available here.

6.1.1.1 Types of Market Data Requests

1. A market data request may result in a feed consisting of both MarketDataSnapshotFullRefresh(35=W) messages and MarketDataIncrementalRefresh(35=X) messages.
2. The MarketDataSnapshotFullRefresh(35=W) message should be used to provide a snapshot of the market when snapshot is requested using SubscriptionRequestType(263) = 0 (Snapshot). Use of MarketDataIncrementalRefresh(35=X) is being discouraged for this purpose.
3. The MarketDataSnapshotFullRefresh(35=W) message will be used to provide initial snapshot when snapshot plus updates are requested using SubscriptionRequestType(263) = 1 (Snapshot + Updates).
4. The market data request scenarios that will be supported are as follows:

Customer Requests	Subscription RequestType (263)	MDUpdateType (265)	Response Messages
Requests state of the book and receives one and only one snapshot for each request (i.e. customer only wants single snapshot of prices)	0=Snapshot	Not Provided (customer is not requesting a subscription)	MarketDataSnapshot-FullRefresh(35=W) message (only one message is sent)
Requests state of the book + updates and specifies that only MarketDataSnapshotFullRefresh(35=W) message is used (i.e. full refresh update of data is to be sent)	1 = Snapshot + Updates	0 = Full Refresh	MarketDataSnapshot-FullRefresh(35=W) messages only
Requests state of the book + updates and specifies that updates are to be sent using MarketDataIncrementalRefresh(35=X) message (i.e. incremental updates on data is to be sent)	1 = Snapshot + Updates	1 = Incremental Refresh	MarketDataSnapshot-FullRefresh(35=W) message with updates provided using MarketDataIncremental-Refresh(35=X) messages

6.1.1.2 Indicating an Empty Book

1. An empty book contains no bids or asks and indicates that the market has no open orders in a given instrument. This can also be referred to as a "null" book.
2. When this occurs in a scenario in which the MarketDataSnapshotFullRefresh(35=W) message is being used to provide a static snapshot or snapshot + updates then MDEntryType(269) = J (Null Market) should be used.
3. The MarketDataSnapshotFullRefresh(35=W) message should contain a single market data entry with MDEntryType (269) = J specified. MDEntryPrice(270) = 0 and MDEntrySize(271) = 0 may also be provided but are not required. Other tags may be specified as well in order to convey the time and conditions under which the market generated a null book.

6.1.1.3 Indicating a Crossed Book

1. If MDBookType(1021) = 1 (Top-of-Book) or 2 (Price Depth), this indicates that the market is crossed.
2. If MDBookType(1021) = 3 (Order Depth), this indicates that the (order) entry is associated with conditions that can cause the book to lock or be locked or crossed. Such conditions include quantity conditions like All-Or-None (ExecInst(18) = G (AON)), minimum quantity (MinQty(110)) and minimum quantity per execution (MatchIncrement(1089)) but also counterparty conditions such as Acceptable or Unacceptable Counterparty (PartyRole(452) = 56 or 57). In case such orders are included in the same book feed as normal orders, the user may choose to display crossed orders in a separate book view or indicate the "crossed" fact in another way.

While this document specifies many parameters and modes in a request, the recipient of the request is not required to support all of them. A MarketDataRequestReject(35=Y) message may be sent in response to a request indicating that it cannot be honored.

6.1.2 Market Data Request Rejections

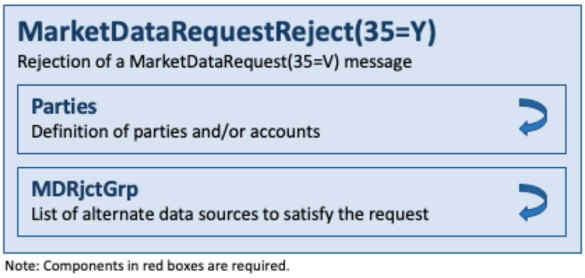


Figure 32: Message MarketDataRequestReject(35=Y)

The MarketDataRequestReject(35=Y) message is used when the market data provider cannot honor the MarketDataRequest(35=V) message due to business or technical reasons. Data providers may choose to limit various parameters, such as the size of requests, whether just the top of book or the entire book may be displayed, and whether full or incremental updates must be used. The message layout is available here.

6.1.3 Market Data – Snapshot / Full Refresh

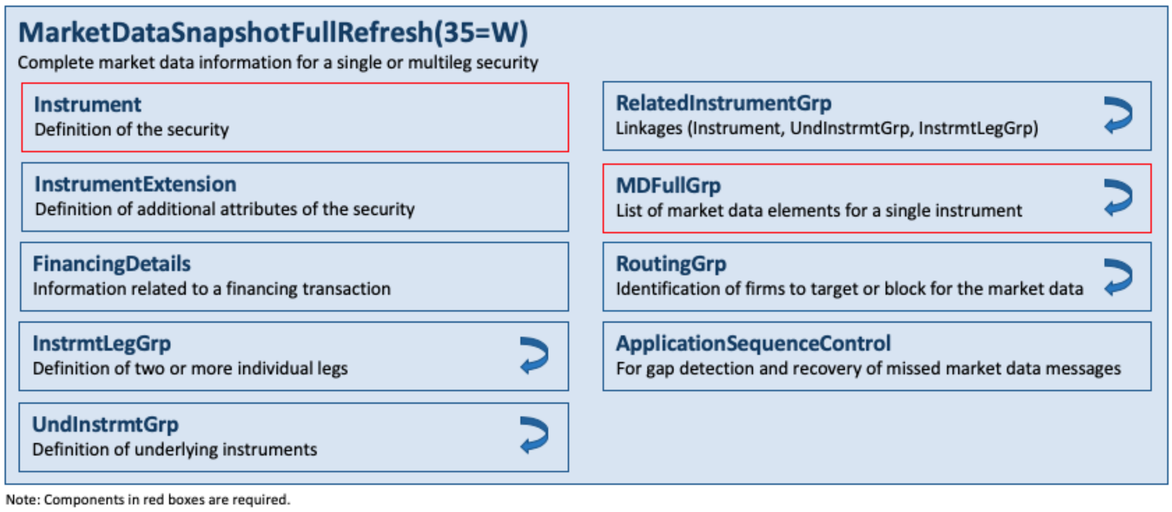


Figure 33: Message MarketDataSnapshotFullRefresh(35=W)

MarketDataSnapshotFullRefresh(35=W) messages are used as response to a MarketDataRequest(35=V) message and provide a market data snapshot. In all cases, one MarketDataSnapshotFullRefresh(35=W) message refers only to one MarketDataRequest(35=V) message. It may be used to transmit a variety of market data types, for example a 2-sided book of orders or list of quotes, a list of trades, index values, opening, closing, settlement, high, low, or VWAP prices, the trade volume or open interest for a security, or any combination of these.

Market data snapshots sent as the result of a MarketDataRequest(35=V) message refers only to one MarketDataRequest(35=V) message, specifying the appropriate MDReqID(262) of the request message. Unsolicited market data snapshots can be sent; in such cases, MDReqID(262) will not be present.

The MarketDataSnapshotFullRefresh(35=W) message includes many fields, and not all are required to be used. A firm may, at its option, choose to send the minimum fields required, or may choose to send more information, such as tick direction, tagging of best quotes, etc.

Market data snapshots can take two forms. The first format used for a snapshot, or a snapshot plus updates where MDUpdateType(265) = 0 (Full Refresh) is as follows:

- For market data requests where a bid or offer is added, changed, or deleted, every update to a market data entry results in a new MarketDataSnapshotFullRefresh(35=W) message that contains the entirety of the data requested for that instrument, not just the changed market data entry. In other words, both sides of the market, or just one side in the case of a request of only bids or only offers, for the depth requested, must be sent in one market data snapshot.
- A market data snapshot may contain several trades, imbalances, an index value, opening, closing, settlement, high, low, and/or VWAP price for one instrument, as well as the traded volume and open interest, but only one instrument per message.
- Market data snapshots containing bids and/or offers *cannot* contain trades, imbalances, index value, opening, closing, settlement, high, low, and/or VWAP prices, trade volume, or open interest as separate entries.

The message layout is available here.

6.1.3.1 Refreshing Market Data in a Multicast Environment

Dissemination of market data messages in a multicast environment creates an issue that recovery of lost packets is not always feasible using a query method in high message volume situations. The MarketDataSnapshotFullRefresh(35=W) message may be used to disseminate periodic full snapshots of the data (e.g. order book data). Recipients that join late or otherwise miss packets can get their data aligned by processing the snapshots for one complete pass of the instruments.

The MarketDataSnapshotFullRefresh(35=W) messages will always transmit the market data in the state that it was as of the last MarketDataIncrementalRefresh(35=X) message. Snapshots never provide updates and can be ignored in regular processing except in the case of a system failure. Upon system restart the data flow will begin with a snapshot of each instrument. For the most part the recipient cannot ignore these snapshots. However, in some cases the snapshots can be ignored by the recipient. The RefreshIndicator(1187) is used to indicate to the recipient, which of the MarketDataSnapshotFullRefresh(35=W) messages is redundant and can be ignored, and which are mandatory and must be processed because the message contains new data.

When connecting to the data feed, or after a loss of data, recipients should process snapshots to recover their data, especially if the feed is for orderbook data. Once recovered, recipients can ignore snapshots that have RefreshIndicator(1187) = N. If RefreshIndicator(1187) = Y then the recipient should discard their data and replace it with the information in the snapshot.

6.1.4 Market Data – Incremental Refresh

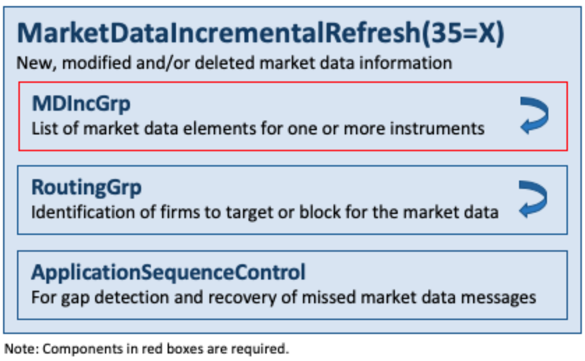


Figure 34: Message MarketDataIncrementalRefresh(35=X)

The MarketDataIncrementalRefresh(35=X) is used for incremental updates as part of a subscription. Market data entries may have an MDEntryID(278) unique among all currently active market data entries so they can be referenced for the purposes of deleting and changing them later. When changing a market data entry, it may keep the same MDEntryID(278), in which case only MDEntryID(278) would be populated, or the MDEntryID(278) may change, in which case MDEntryID(278) will contain the new ID, and MDEntryRefID(280) will contain the ID of the market data entry being changed. An MDEntryID(278) can be reused within a day only if it has first been deleted.

Alternately, in the case of displaying the best quotes of market makers or exchanges, and not orders in an order book, MDEntryID(278) can be omitted for simplification. In this case, a New market data entry will replace the previous best quote for that side and symbol for the specified market maker or exchange. Deletion of a market data entry would not specify an MDEntryID(278) or MDEntryRefID(280), and would remove the most recent market data entry for the specified symbol, side, and market maker or exchange. A change of a market data entry would not specify an MDEntryID(278) or MDEntryRefID(280), and would replace the most recent market data entry for the specified symbol, side, and market maker or exchange.

The MarketDataIncrementalRefresh(35=X) message may contain any combination of new, changed, or deleted market data entries, for one or more instruments, with any combination of market data entry types (e.g. trades, imbalances, quotes, index values, open, close, settlement, high, low, and VWAP prices, trade volume and open interest) so long as the maximum FIX message size is not exceeded.

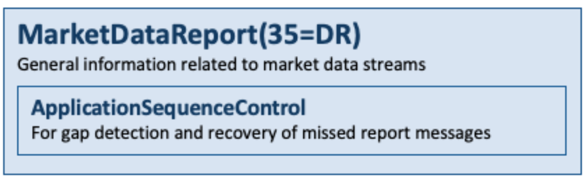
Adding, changing, or deleting market data entries requires special consideration of MDEntryPositionNo(290), if the sender wishes to specify it and the receiver wishes to process it. For example, assume ten bids for a security. Adding a bid with MDEntryPositionNo(290) = 4 requires the receiver to shift down other market data entries, i.e. the market data entry in the 4th display position will shift to the 5th, the 5th shifts to the 6th, etc. until the 10th shifts to the 11th. The sender must **NOT** send a modification of all market data entries in the 4th through 10th positions just to update MDEntryPositionNo(290); the recipient must infer the change. Similarly, deleting a market data entry in the 7th position causes the 8th market data entry to move into the 7th position, the 9th to shift into the 8th position, etc. A change of MDEntryPositionNo(290) of a market data entry causes the market data entries lying between the old and new positions to shift. For instance, a market data entry that occupied the 5th position is changed to the 8th position. This means that the market data entry in the 6th position shifts up to the 5th position, the 7th position shifts to the 6th, and what was in the 8th position shifts into the 7th to make room for the changed market data entry that is being moved into the 8th position.

Several techniques are employed to conserve bandwidth:

- An instrument only needs to be identified when a market data entry is first created.
- In cases where the identification of an instrument is long, the sender has the option of referring to a previous active market data entry of the same instrument instead of duplicating the information.
- A new market data entry will default to the same instrument of the previous market data entry in the same MarketDataIncrementalRefresh(35=X) message if neither Symbol nor MDEntryRefID(280) are specified.
- In the case of a change in a market data entry, only the fields changing need to be sent as part of the change to the market data entry; for example, a change of MDEntrySize(271) but not MDEntryPx(270) or other attributes of the market data entry only requires listing MDEntrySize(271), in addition to MDUpdateAction(279) and MDEntryID(278) if used in the original market data entry.
- When creating a new market data entry with a future or option instrument similar to the instrument in the previous market data entry in the same MarketDataIncrementalRefresh(35=X) message, one may send just instrument identification fields that have changed, such as MaturityMonthYear(200), MaturityDay(541), StrikePrice(202), OptAttribute(206), and SecurityExchange(207).
- MDEntryID(278) can be reused within the same day after it is deleted. This is helpful for distributing order books because an order that is suspended and then reinstated can have its MDEntryID(278) deleted upon suspension and later reused, with MDUpdateAction(279) = 0 (New) upon reinstatement, thus avoiding having to re-map the MDEntryID(278).

The message layout is available here.

6.1.5 Market Data Reports

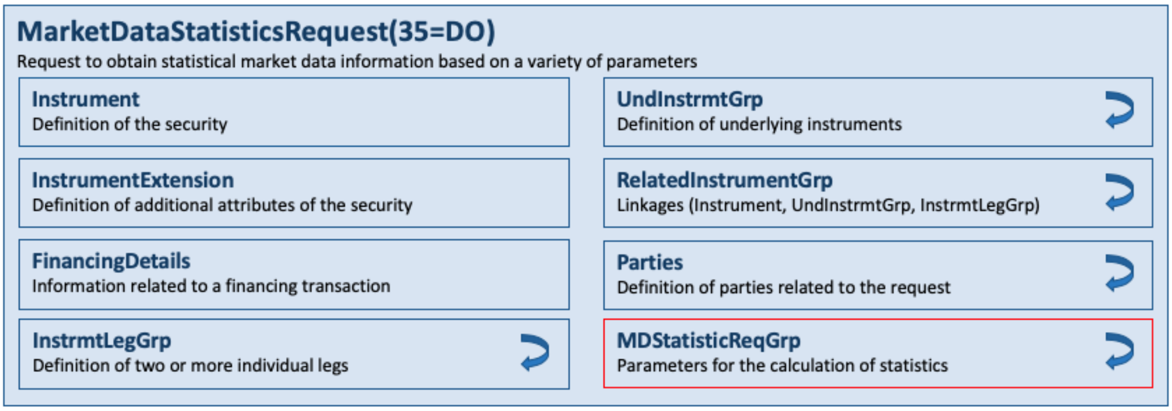


Note: Components in red boxes are required.

Figure 35: Message MarketDataReport(35=DR)

The MarketDataReport(35=DR) message is used to provide delimiting references (e.g. start and end markers in a continuous broadcast) and details about the number of market data messages sent in a given distribution cycle. The message may be used when distributing reference and market data on an ongoing basis to convey start and end points for synchronization. The report contains multiple message counters that are provided at the beginning or end of a cycle. The message layout is available here.

6.1.6 Market Data Statistic Requests



Note: Components in red boxes are required. InstrumentExtension component is not a repeating group but contains AttrbGrp for a list of additional instrument attributes.

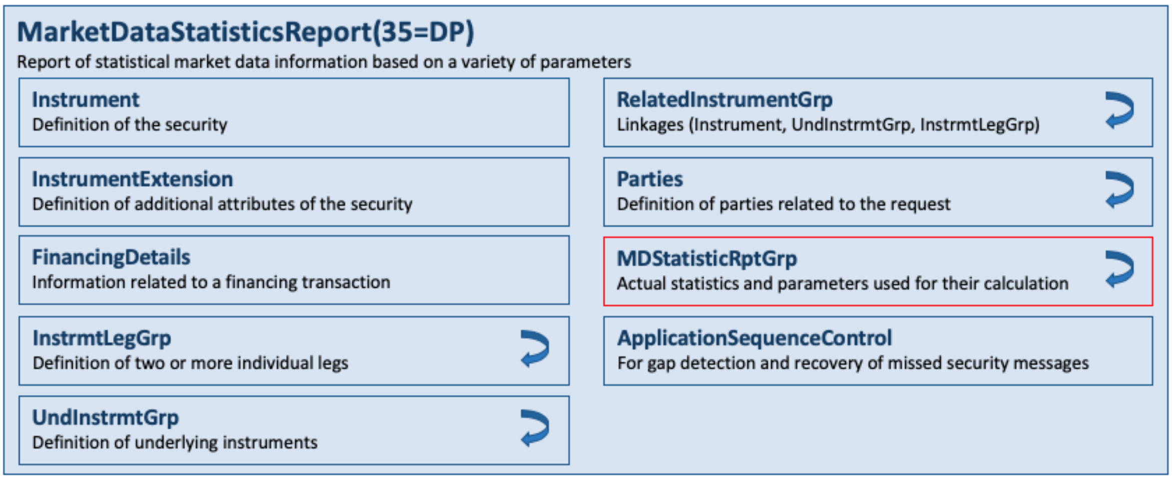
Figure 36: Message MarketDataStatisticsRequest(35=DO)

The MarketDataStatisticsRequest(35=DO) message is used to request for statistical data. The request can be as simple as using an identifier (MDStatisticID(2475)) assigned by the marketplace which denotes a pre-defined statistical report. Alternatively, or also in addition, the request can define a number of parameters for the desired statistical information.

Fields specified in the request are used as filter criteria to restrict the resulting data returned. The resulting data set can be restricted to a specific market, market segment or pre-defined security list for which a single set of statistics will be returned. It is also possible to specify individual instruments or group of instruments by means of the Instrument, UndInstrmtGrp and InstrmtLegGrp components.

The message layout is available here.

6.1.7 Market Data Statistic Reports



Note: Components in red boxes are required. InstrumentExtension component is not a repeating group but contains AttrbGrp for a list of additional instrument attributes.

Figure 37: Message MarketDataStatisticsReport(35=DP)

The MarketDataStatisticsReport(35=DP) message is used to provide statistical information in response to a specific request or may be sent unsolicited to broadcast or publish the statistical information. Each report contains a set of statistics for a single entity which could be a market, a market segment, a security list or an instrument. The message layout is available here.

6.1.8 Stream Assignment Requests

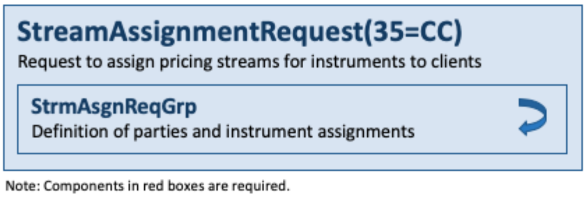


Figure 38: Message StreamAssignmentRequest(35=CC)

The StreamAssignmentRequest(35=CC) message is used by data aggregators and sent to the price maker to request stream assignments for one or more clients. The response to this message is the StreamAssignmentReport(35=CD). In certain markets where market data aggregators fan out to end clients the pricing streams provided by the price makers, the price maker may assign the clients to certain pricing streams that the price maker publishes via the aggregator. The stream assignment messages facilitate the automation of assigning clients to specific price streams by the price makers and allow the price maker to notify the aggregator of these assignments. An example of this use is in the FX markets where clients may be assigned to different pricing streams based on volume bands and currency pairs.

The message layout is available here.

6.1.9 Stream Assignment Reports

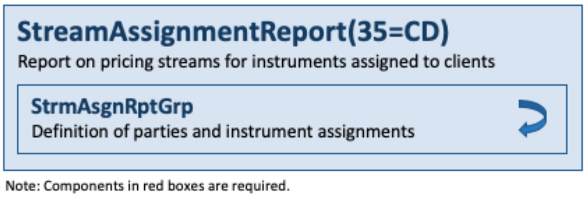


Figure 39: Message StreamAssignmentReport(35=CD)

The StreamAssignmentReport(35=CD) message is in response to the StreamAssignmentRequest(35=CC) message. It provides information back to the data aggregator as to which client(s) to assign to receive which price stream based on requested currency pair or security. This message can also be sent unsolicited to the aggregator from the price maker. The message layout is available here.

6.1.10 Stream Assignment Report Acknowledgements

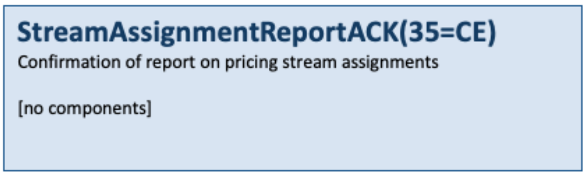


Figure 40: Message StreamAssignmentReportACK(35=CE)

The StreamAssignmentReportACK(35=CE) message is used to respond to the StreamAssignmentReport(35=CD) message, to either accept or reject an unsolicited assignment. The message layout is available here.

6.2 Components

6.2.1 InstrmtMDReqGrp

Figure 41: Component InstrmtMDReqGrp

This component is a repeating group that is required in the MarketDataRequest(35=V) message. It is used to define various filter criteria for the market data to be returned. It supports the full definition of an instrument, its legs (for multileg instruments) and underlying instruments. The component layout is available here.

6.2.2 MDFullGrp

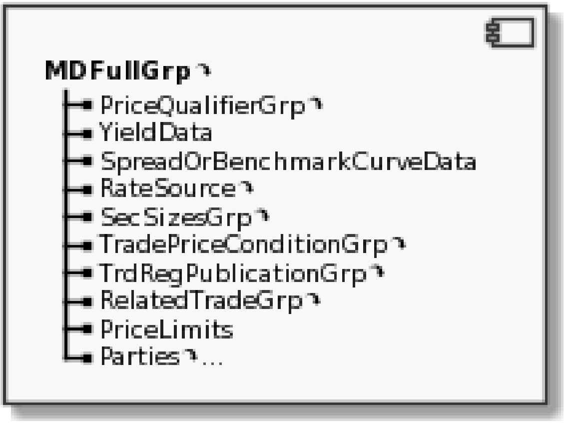


Figure 42: Component MDFullGrp

This component is a repeating group that is required in the MarketDataSnapshotFullRefresh(35=W) message to convey one or more types of market data for a single instrument. The MDEntryType(269) field indicates the types of market data which may include bids and/or offers, imbalances, index values, opening, closing, settlement, high, low, and/or VWAP prices, trade volume, or open interest, etc. Associated with the type of market data are the many individual attributes that can be specified, as well as parties (or accounts), yield data, benchmark curve data, rate sources as well as an option to breakdown quantities (see SecSizesGrp). MDEntryID(278) may be used to support the maintenance of an order-depth book to identify individual entries as opposed to orders aggregated on a price level. The component layout is available here.

6.2.3 MDIncGrp

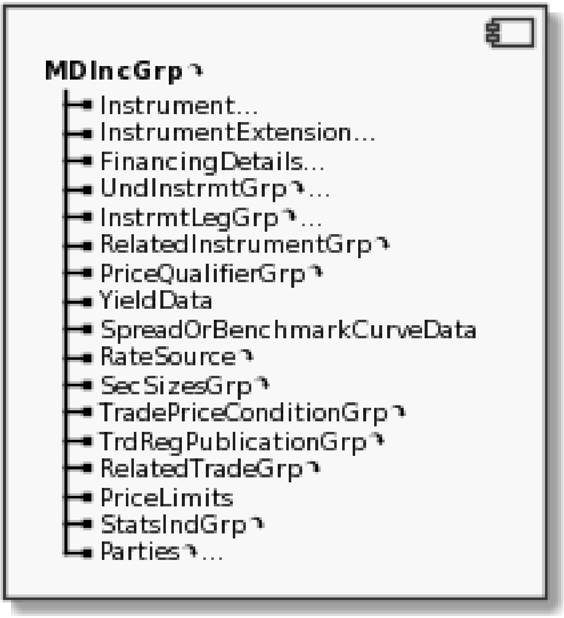


Figure 43: Component MDIncGrp

This component is a repeating group that is required in the MarketDataIncrementalRefresh(35=X) message. Although it is very similar to MDFullGrp there are some key differences. MDIncGrp supports the full definition of an instrument, its legs (for multi-legged instruments) and underlying instruments as part of each instance of the repeating group. MDIncGrp may be used to provide market data for one or more instruments in a single message. Each instance of MDIncGrp is required to provide MDUpdateAction(279) to characterize the nature of the incremental update (e.g. "add", "update" or "delete"). The component layout is available here.

6.2.4 MDReqGrp

This component is a repeating group that is required in the MarketDataRequest(35=V) message to convey one or more values of MDEntryType(269) such as bid, offers, trades, etc., as request filter criteria. The component layout is available here.

6.2.5 MDRjctGrp

This component is a repeating group that may be used in the MarketDataRequestReject(35=Y) message to convey alternate market data sources to connect to on the session layer when rejecting a MarketDataRequest(35=V) message. The component layout is available here.

6.2.6 MDStatisticParameters

Figure 44: Component MDStatisticParameters

This component is part of the components MDStatisticReqGrp and MDStatisticRptGrp. It comprises all parameters that may be used to describe the market data statistics. These can be part of the request as well as the response. All parameters defined on the MarketDataStatisticsRequest(35=DO) message should be echoed back in the MarketDataStatisticsReport(35=DP) message, however the latter could also be sent unsolicited. The general category and the entities involved in the statistics are defined by MDStatisticType(2456), MDStatisticScope(2457), and

MDStatisticIntervalType(2464) and must always be specified. The remaining fields are optional and restrict the data range in one way or another. The time range for the data can either be specified in terms of an interval for which the statistics are typically calculated on a regular basis or in terms of an absolute date and/or time range.

MDStatisticScope(2457), MDStatisticSubScope(2458) and MDStatisticScopeType(2459) form a set of scope relationships to filter further the type of statistic being requested or being provided. It should be noted that some of the enumeration values for MDStatisticScopeType(2459) may not be applicable or useful for a given MDStatisticScope(2457), e.g. MDStatisticScopeType(2459)=4 (Downward move) is more applicable to prices than to orders or trades.

The component layout is available here.

6.2.7 MDStatisticReqGrp

Figure 45: Component MDStatisticReqGrp

This component is a repeating group that is used within the MarketDataStatisticsRequest(35=DO) message to define a set of parameters requesting the desired statistics. The component layout is available here.

6.2.8 MDStatisticRptGrp

Figure 46: Component MDStatisticRptGrp

This component is a repeating group that is used within the MarketDataStatisticsReport(35=DP) message to provide market data statistics together with the related set of parameters. The component layout is available here.

6.2.9 SecSizesGrp

This component is a repeating group that may be used to identify portions of MDEntrySize(271) as being part of a secondary interest, e.g. the amount of customer volume on a given price level. The component layout is available here.

6.2.10 StatsIndGrp

This component is a repeating group that is part of the MDIncGrp component to indicate that the market data entry is eligible to be included into statistics such as exchange last, high, or low. All eligible entries must be flagged accordingly if this component is used. The component layout is available here.

6.2.11 StrmAsgnReqGrp

Figure 47: Component StrmAsgnReqGrp

This component is a repeating group that is required in the StreamAssignmentRequest(35=CC) message. It is used by market data aggregators to convey one or more client pricing stream assignments to a price maker. One or more end clients are identified with the Parties component together with the optional StrmAsgnReqInstrmtGrp which specifies the related streams, e.g. EUR/USD prices. The component layout is available here.

6.2.12 StrmAsgnReqInstrmtGrp

Figure 48: Component StrmAsgnReqInstrmtGrp

This component is a repeating group that is part of the StrmAsgnReqGrp component. It is used to specify one or more requested price streams identified by an instrument definition (e.g. CCY pair) with an optional unique stream identifier MDStreamID(1500). Tenors are supported with SettlType(63), volume bands with MDEntrySize(271). The component layout is available here.

6.2.13 StrmAsgnRptGrp

Figure 49: Component StrmAsgnRptGrp

This component is a repeating group that is required in the StreamAssignmentReport(35=CD) message from the price maker to respond to assignment requests from an aggregator. One or more end clients are identified with the Parties component together with the StrmAsgnRptInstrmtGrp component, which specifies the related streams, e.g. EUR/USD prices, the client is assigned to receive. The component layout is available here.

6.2.14 StrmAsgnRptInstrmtGrp

Figure 50: Component StrmAsgnRptInstrmtGrp

This component is a repeating group that is part of the StrmAsgnRptGrp component. It is used to provide responses to one or more requested price streams identified by an instrument definition (e.g. CCY pair) with an optional unique stream identifier MDStreamID(1500). The type of response is conveyed with StreamAsgnType(1617), together with StrmAsgnRejReaason(1502) in case of a rejection of the request. The component layout is available here.

7 Category – Market Structure Reference Data

7.1 Messages

7.1.1 Market Definition Requests

Figure 51: Message MarketDefinitionRequest(35=BT)

The MarketDefinitionRequest(35=BT) message is used to request for market structure information from the respondent that receives this request. Fields that are specified will act as “filters” for the request. For example, if MarketID(1301) is specified then only market structure information for that specified market should be sent back if available. If MarketID(1301) is not specified, then the request is for all available market structure information.

The MarketDefinitionRequest(35=BT) message supports the concept of message subscription. The message layout is available here.

7.1.2 Market Definitions

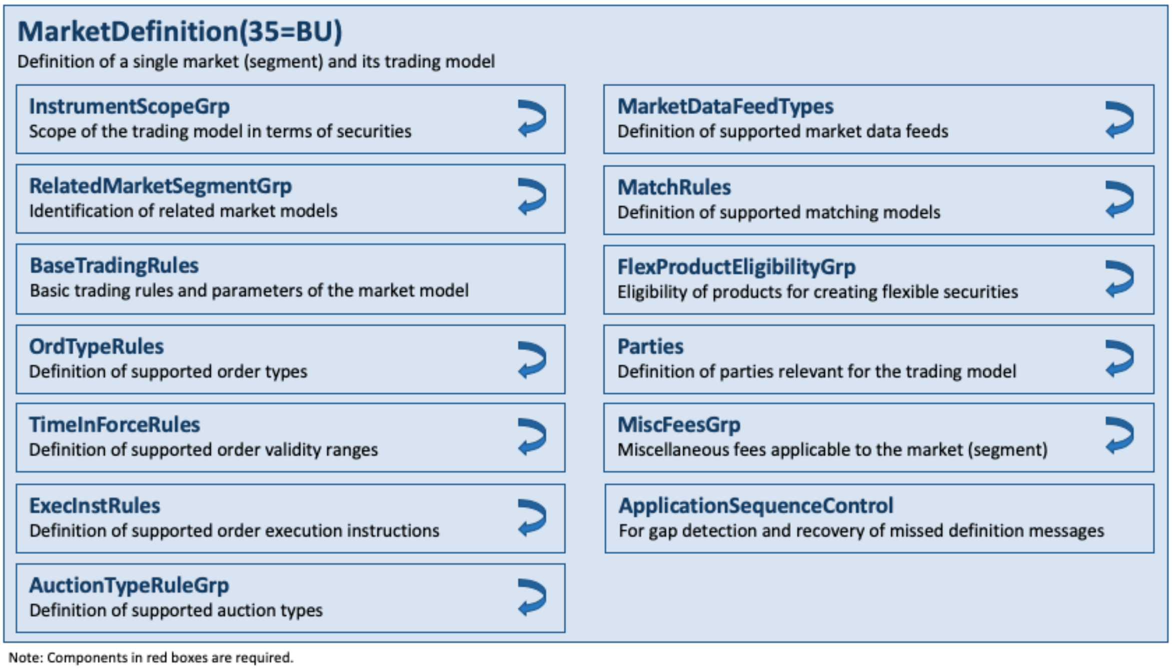
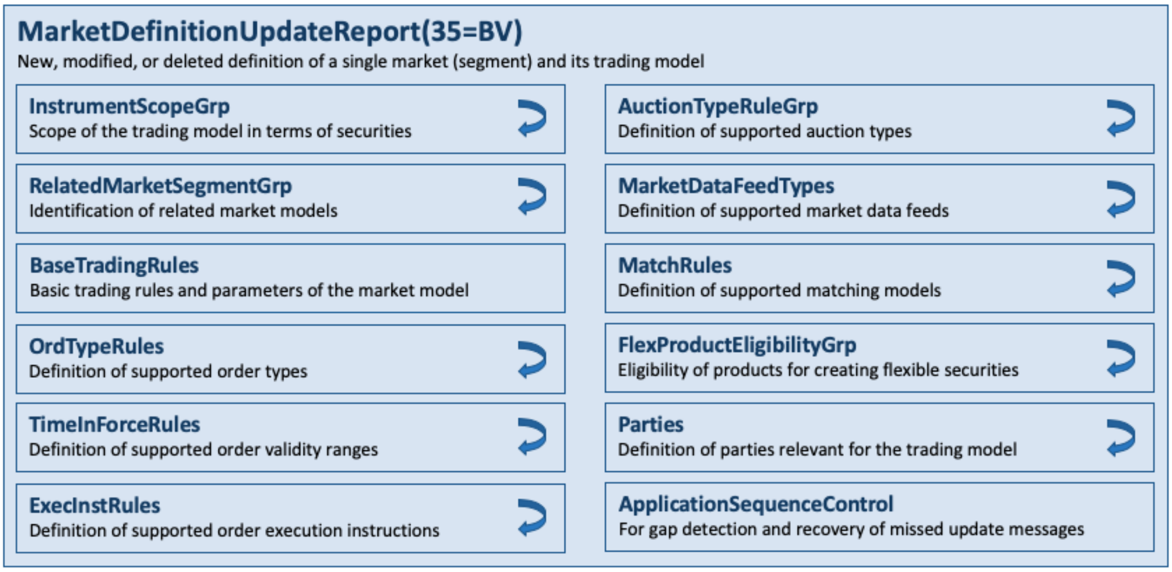


Figure 52: Message MarketDefinition(35=BU)

The MarketDefinition(35=BU) message is used to respond to a MarketDefinitionRequest(35=BT) message and defines entire market(s) or market segment(s). In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the MarketDefinitionUpdateReport(35=BV) message. The message layout is available here.

7.1.3 Market Definition Update Reports



Note: Components in red boxes are required.

Figure 53: Message MarketDefinitionUpdateReport(35=BV)

The MarketDefinitionUpdateReport(35=BV) message is used to provide incremental updates to the definition of market(s) or market segment(s). The type of update is indicated with MarketUpdateAction(1395). In a subscription for market structure information, the MarketDefinitionUpdateReport(35=BV) message is used once the initial snapshot of the information has been sent using the MarketDefinition(35=BU) message. The message layout is available here.

7.1.4 Trading Session Status Requests

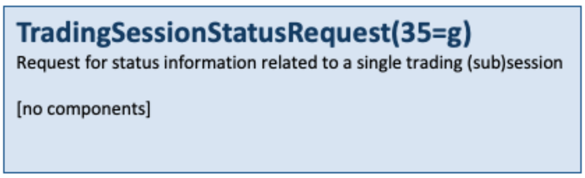


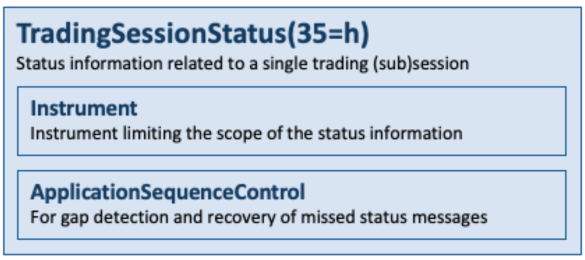
Figure 54: Message TradingSessionStatusRequest(35=g)

The TradingSessionStatusRequest(35=g) message is used to request information on the status of a market. It may be used to inquire the trading status of a market, market segment or trading session. It supports the concept of message subscription.

Use the SecurityDefinitionRequest(35=c) message to request the securities available during a particular trading session with TradingSessionID(336).

The message layout is available here.

7.1.5 Trading Session Status



Note: Components in red boxes are required.

Figure 55: Message TradingSessionStatus(35=h)

The TradingSessionStatus(35=h) message is a response message to the TradingSessionStatusRequest(35=g) message, providing information on the trading status of a market or market segment. For markets with multiple trading sessions occurring (morning and evening sessions for instance), this message is able to provide information on what products are trading on what market during what trading session. The message layout is available here.

7.1.6 Trading Session List Requests

Figure 56: Message TradingSessionListRequest(35=BI)

The TradingSessionListRequest(35=BI) is used to request a list of trading sessions and the state of those trading sessions. The results can be further refined by requesting status on a particular trading session (by specifying the TradingSessionID(336) and TradingSessionSubID(625) (if used by the marketplace)), as well as based on market and market segment. The request may also be used to request a list of trading sessions that use a particular trading method or mode (such as electronic) by specifying TradSesMethod(338) and/or TradSesMode(339).

A successful request will result in a response from the counterparty by means of a TradingSessionList(35=BJ) message that contains a list of zero or more trading sessions.

It is recommended that TradSesReqID(335) be used to provide a unique identifier for the request. This value should be returned by the respondent in the TradingSessionList(35=BJ) messages sent in response to the request.

The TradingSessionListRequest(35=BI) message supports the concept of message subscription. The message layout is available here.

7.1.7 Trading Session Lists

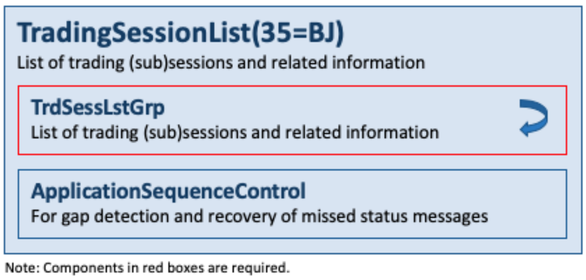


Figure 57: Message TradingSessionList(35=BJ)

The TradingSessionList(35=BJ) message is sent as a response to a TradingSessionListRequest(35=BI). The TradingSessionList(35=BI) message contains the current state of the trading session(s) and optionally the characteristics of the trading session. In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the TradingSessionListUpdateReport(35=BS) message.

The message could be sent every trading day, or at least when trading sessions are changed[HANNO: not when the status changes]. The sender of the message has the ability to send either trading sessions only or, if applicable, trading sub-sessions. Depending on the characteristics of the market or market segment, different timestamps may apply to the schedule of the trading session or sub-session.

When responding to a request, the TradingSessionList(35=BJ) shall return the TradSesReqID(335) value from the TradingSessionListRequest(35=BI) originally sent. The message layout is available here.

7.1.8 Trading Session List Update Reports

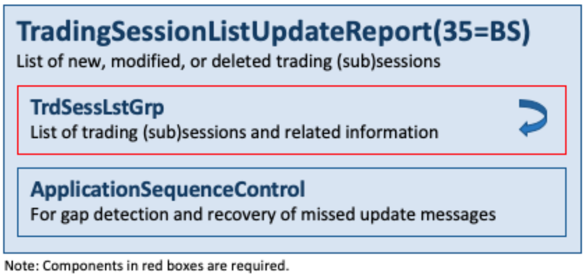


Figure 58: Message TradingSessionListUpdateReport(35=BS)

The TradingSessionListUpdateReport(35=BS) message is used by marketplaces to provide intra-day updates of trading sessions when there are changes to one or more trading sessions. In a subscription for trading session information, the TradingSessionListUpdateReport(35=BS) message is used once the initial snapshot of the information has been sent using the TradingSessionList(35=BJ) message. The message layout is available here.

7.2 Components

7.2.1 FlexProductEligibilityGrp

This component is a repeating group that is used to specify whether securities within a product group or complex are eligible for creating flexible securities. The component layout is available here.

7.2.2 RelatedMarketSegmentGrp

This component is a repeating group that is used to identify market segments that are related to each other for a business purpose. This component should not be used in lieu of available explicit FIX fields that denote specific relationships (e.g. ParentMktSegmID(1325) for parent market segments), but rather should be used when no such fields exist. The component layout is available here.

7.2.3 TrdSessLstGrp

Figure 59: Component TrdSessLstGrp

This component is a repeating group that is required in the TradingSessionList(35=BJ) and TradingSessionListUpdateReport(35=BS) messages to convey a list of trading (sub)sessions together with a number of session attributes. The attributes describe the characteristics of a trading (sub)session such as starting and ending times and the applicable market or market segment. TradSesUpdateAction(1327) allows to make updates to a given list by adding, modifying or removing a specific trading (sub)session. It supports the definition of the market model per trading (sub)session by means of the TradingSessionRules component. The component layout is available here.

8 Category – Securities Reference Data

8.1 Messages

8.1.1 Derivative Security List Requests

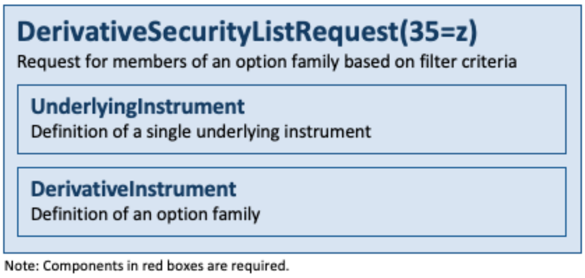


Figure 60: Message DerivativeSecurityListRequest(35=z)

The DerivativeSecurityListRequest(35=z) message is used to request a list of derivative securities, e.g. from a market place, that match criteria specified in SecurityListRequestType(559) and any additional fields included.

The DerivativeSecurityListRequest(35=z) message may also be used to:

1. Request for option classes for a single market segment.
2. Request for derivative securities independent of a market segment. The option classes may carry all relevant market segments and their corresponding trading rules.

The DerivativeSecurityListRequest(35=z) message supports the concept of message subscription.

The message layout is available here.

8.1.2 Derivative Security Lists

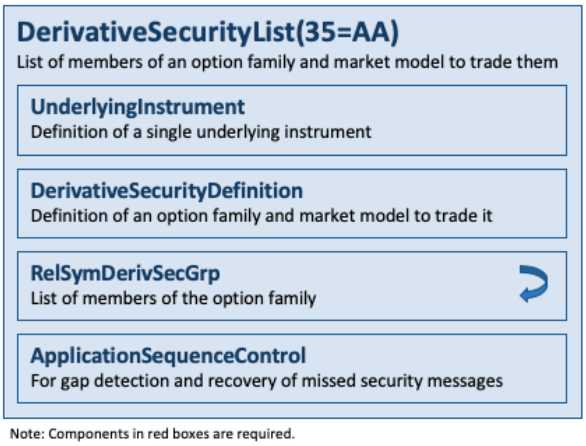


Figure 61: Message DerivativeSecurityList(35=AA)

The DerivativeSecurityList(35=AA) message is used to return a list of securities that matches the criteria specified in a DerivativeSecurityListRequest(35=z) message. In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the DerivativeSecurityListUpdateReport(35=BR) message. This message may also be sent unsolicited without a request.

The DerivativeSecurityList(35=AA) message is used to send a predefined list of securities (usually options) based on a common underlying and option class. It can also be used to send the rules for security creation (usually options) which imply the existence of a set of securities.

Other uses of this message may include:

1. Convey comprehensive set of option classes for all market segments in which these option classes participate in.

2. Convey the option classes' trading rules that differ from the default trading rules for the market segment.

The message layout is available here.

8.1.3 Derivative Security List Update Reports

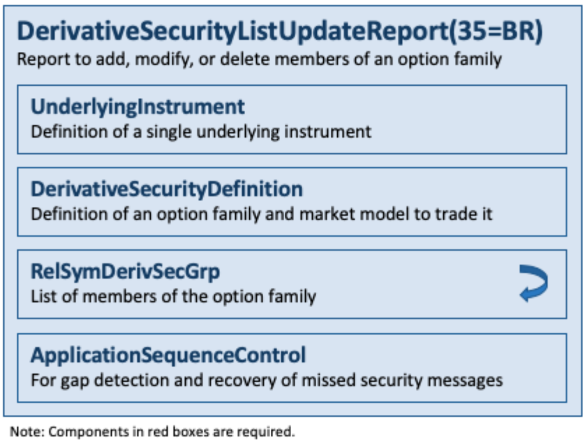


Figure 62: Message DerivativeSecurityListUpdateReport(35=BR)

The DerivativeSecurityListUpdateReport(35=BR) message is used to send updates to an option family or the strikes that comprise an option family. In a subscription for derivative securities information, the DerivativeSecurityListUpdateReport(35=BR) message is used once the initial snapshot of the information has been sent using the DerivativeSecurityList(35=AA) message. The message layout is available here.

8.1.4 Security Definition Requests

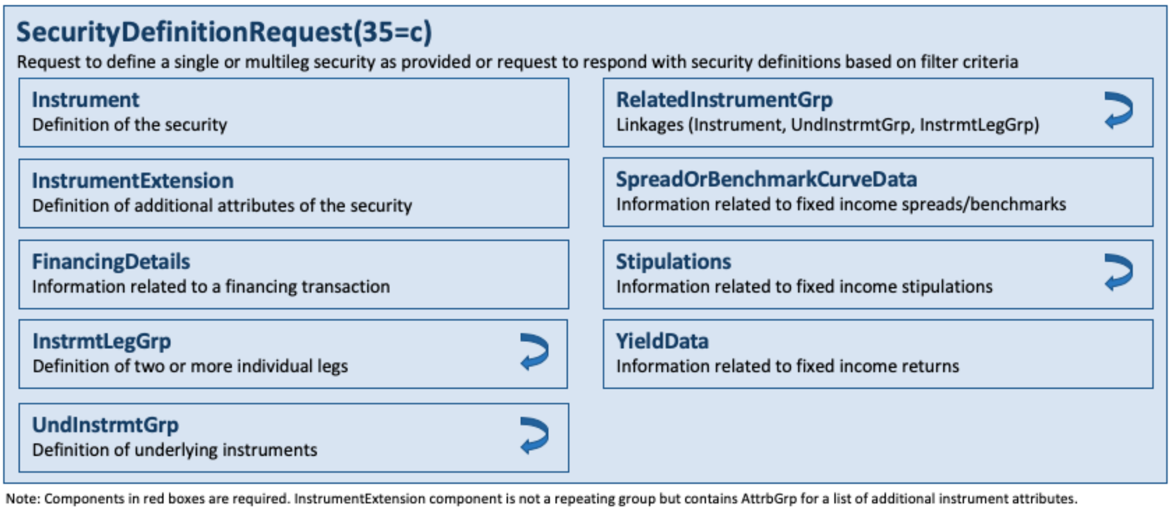


Figure 63: Message SecurityDefinitionRequest(35=c)

The SecurityDefinitionRequest(35=c) message is used for the following:

1. Request a specific security to be traded (as defined by the submitter of the request). The requested security can be defined as a multileg security made up of one or more instrument legs.

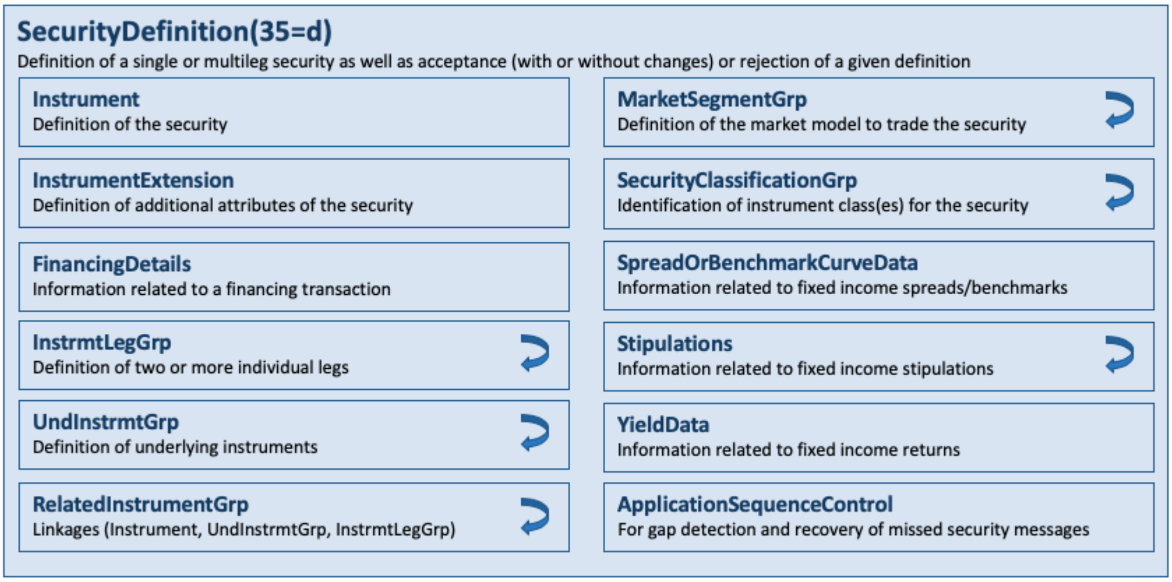
2. Request for a set of individual securities for a single market, market segment or trading (sub)session.

3. Request for all securities, independent of market segment.

The SecurityDefinitionRequest(35=c) message supports the concept of message subscription.

The message layout is available here.

8.1.5 Security Definitions



Note: Components in red boxes are required. InstrumentExtension component is not a repeating group but contains AttrbGrp for a list of additional instrument attributes.

Figure 64: Message SecurityDefinition(35=d)

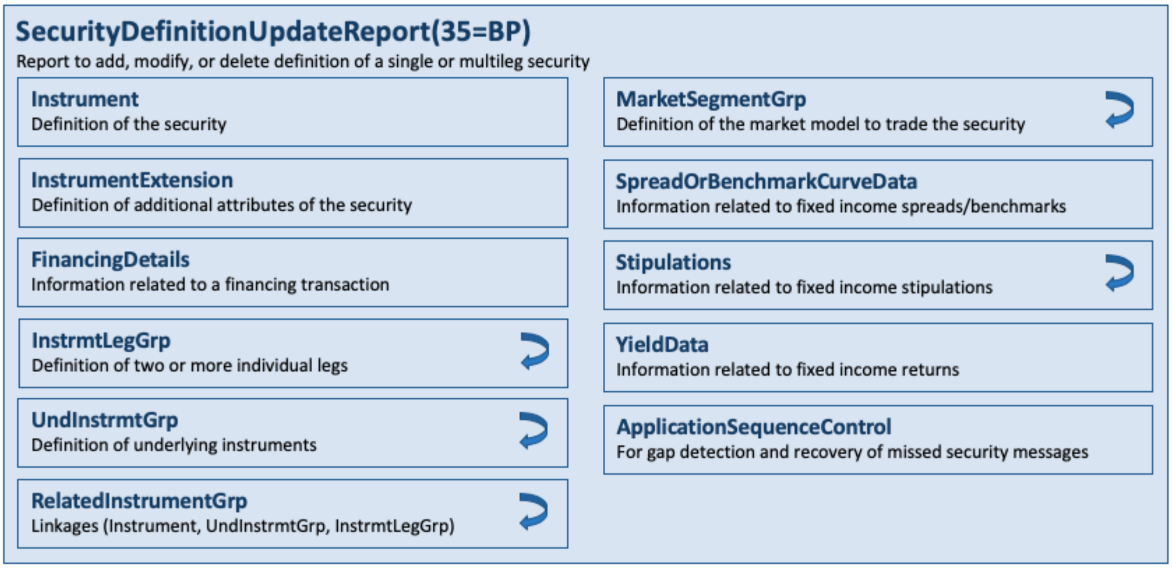
The SecurityDefinition(35=d) message is used for the following:

1. Accept the security defined in a SecurityDefinitionRequest(35=c) message.
2. Accept the security defined in a SecurityDefinitionRequest(35=c) message with changes to the definition and/or identity of the security.
3. Reject the security requested in a SecurityDefinitionRequest(35=c) message.
4. Respond to a request for securities within a single market, market segment or trading (sub)session.
5. Convey comprehensive security definitions.
6. Convey listing and trading rule details for market segments the security trades in when they differ from default rules for the market segment.

In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the SecurityDefinitionUpdateReport(35=BP) message. This message may also be sent unsolicited without a request.

The message layout is available here.

8.1.6 Security Definition Update Reports



Note: Components in red boxes are required. InstrumentExtension component is not a repeating group but contains AttrbGrp for a list of additional instrument attributes.

Figure 65: Message SecurityDefinitionUpdateReport(35=BP)

The SecurityDefinitionUpdateReport(35=BP) message is used for reporting updates to a Product Security Masterfile. Updates could be the result of corporate actions or other business events. Updates may include additions, modifications or deletions. In a subscription for securities information, the SecurityDefinitionUpdateReport(35=BP) message is used once the initial snapshot of the information has been sent using the SecurityDefinition(35=d) message.

The message layout is available here.

8.1.7 Security List Requests

Note: Components in red boxes are required.

Figure 66: Message SecurityListRequest(35=x)

The SecurityListRequest(35=x) message is used to request a list of securities, e.g. from a market place, that match criteria provided on the request. SecurityListRequestType(559) specifies the criteria of the request.

The SecurityListRequest(35=x) message supports the concept of message subscription.

The message layout is available here.

8.1.8 Security Lists

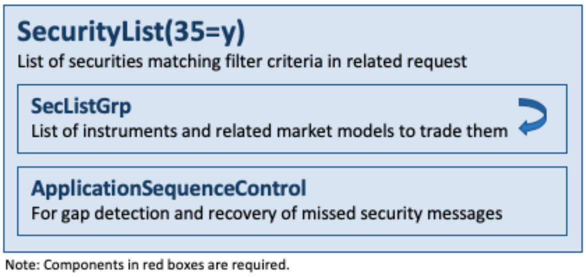


Figure 67: Message SecurityList(35=y)

The SecurityList(35=y) message is used to return a list of securities that matches the criteria specified in a SecurityListRequest(35=x). In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the SecurityListUpdateReport(35=BK) message. This message may also be sent unsolicited without a request. The message layout is available here.

8.1.9 Security List Update Reports

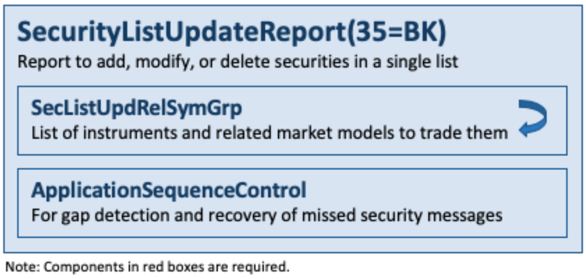


Figure 68: Message SecurityListUpdateReport(35=BK)

The SecurityListUpdateReport(35=BK) message is used for reporting updates to a Contract Security Masterfile. Updates could be due to corporate actions or other business events. Update may include additions, modifications and deletions. In a subscription for security list information, the SecurityListUpdateReport(35=BK) message is used once the initial snapshot of the information has been sent using the SecurityList(35=y) message. The message layout is available here.

8.1.10 Security Mass Status Requests

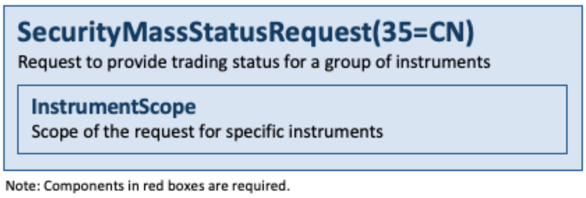


Figure 69: Message SecurityMassStatusRequest(35=CN)

The SecurityMassStatusRequest(35=CN) message provides for the ability to request the status of a group of securities. A single SecurityMassStatus(35=CO) message or multiple SecurityStatus(35=f) messages are returned as a result of a SecurityMassStatusRequest(35=CN) message. The message layout is available here.

8.1.11 Security Mass Status

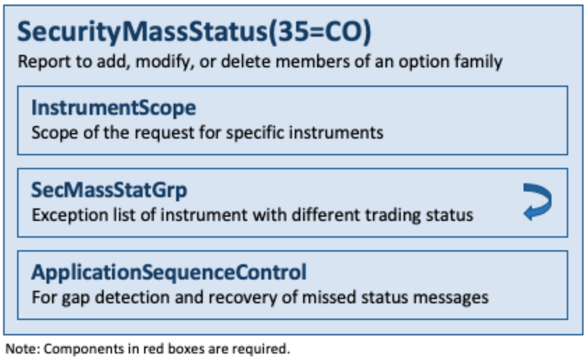


Figure 70: Message SecurityMassStatus(35=CO)

The SecurityMassStatus(35=CO) message provides the trading status for a group of securities. This can either be a previously defined security list identified by SecurityListID(1465) or all securities of a specific market, market segment, trading session, trading sub-session or by usage of one or more fields of the InstrumentScope component as selection criteria. The SecurityMassTradingStatus(1679) field defines the new state for the group of securities after a state change. Exceptions to the state change can be conveyed through a list of individual securities with a different trading status. The message layout is available here.

8.1.12 Security Status Requests

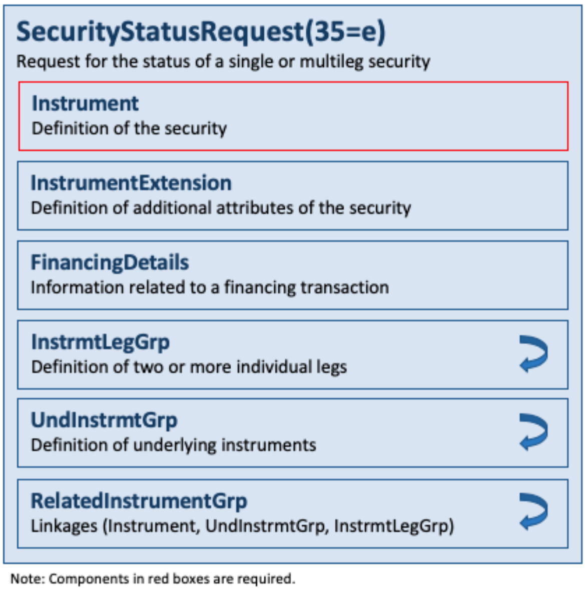


Figure 71: Message SecurityStatusRequest(35=e)

The SecurityStatusRequest(35=e) message provides for the ability to request the status of a security. One or more SecurityStatus(35=f) messages are returned as a result of a SecurityStatusRequest(35=e) message.

The SecurityStatusRequest(35=e) message supports the concept of message subscription.

The message layout is available here.

8.1.13 Security Status

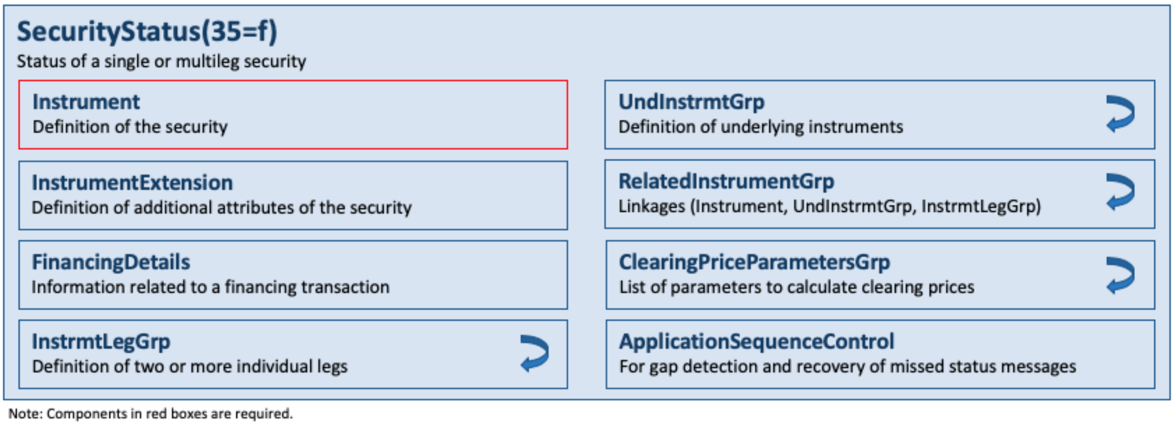


Figure 72: Message SecurityStatus(35=f)

The SecurityStatus(35=f) message provides for the ability to report changes in status of a security. The SecurityStatus(35=f) message contains fields to indicate trading status, corporate actions, financial status of the company. The SecurityStatus(35=f) message is used by one trading entity (for instance an exchange) to report changes in the state of a security. The message layout is available here.

8.1.14 Security Type Requests

Figure 73: Message SecurityTypeRequest(35=v)

The SecurityTypeRequest(35=v) message is used to return a list of security types available from a counterparty or market.

The request can include a specific TradingSessionID(336) for which security types should be returned. The message layout is available here.

8.1.15 Security Types

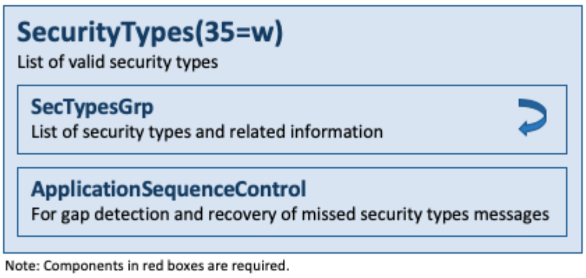


Figure 74: Message SecurityTypes(35=w)

The SecurityTypes(35=w) message is used to return a list of security types available from a counterparty or market. , The message layout is available here.

8.2 Components

8.2.1 ClearingAccountTypeGrp

This component is a repeating group that is used to specify the type of clearing account types. When used within the PriceMovementGrp, it specifies the type of account the price movement data is applicable for. The component layout is available here.

8.2.2 ClearingPriceParametersGrp

This component is a repeating group that is used convey parameters that are relevant for the calculation of clearing prices that are different from the trading prices due to the nature of the product, e.g. variance futures. The component layout is available here.

8.2.3 DerivativeEventsGrp

This component is a repeating group that is part of the DerivativeInstrument component and supports one or more events related to a derivative instrument. It is similar to the EvntGrp component that is part of the Instrument component. DerivativeEventType(1287) uses the valid values from EventType(865). The component layout is available here.

8.2.4 DerivativeInstrument

Figure 75: Component DerivativeInstrument

This component is part of the DerivativeSecurityDefinition component to request a list of derivative instruments. It is similar to the Instrument component but with a focus on derivative instruments, i.e. it contains a large number of attributes applicable to an instrument in this asset class. The component layout is available here.

8.2.5 DerivativeInstrumentAttribute

This component is a repeating group that is part of the DerivativeSecurityDefinition component and conceptually identical to the AttrbGrp component that is part of the InstrumentExtension component. It is used to provide additional information about a derivative instrument. It contains two generic fields (type and value) for each attribute. DerivativeInstrAttribType(1313) uses the values from InstrAttribType(871). The component layout is available here.

8.2.6 DerivativeInstrumentParties

Figure 76: Component DerivativeInstrumentParties

This component is a repeating group that is part of the DerivativeInstrument component and conceptually identical to the Parties component. It is used to provide reference information about a party related to a derivative instrument. The fields use the valid values from the corresponding fields in the Parties component. The component layout is available here.

8.2.7 DerivativeInstrumentPartySubIDsGrp

This component is a repeating group that is part of the DerivativeInstrumentParties component and conceptually identical to the PtysSubGrp component. It is used to provide additional information about a specified party related to a derivative instrument. DerivativeInstrumentPartySubIDType(1298) uses the values from PartySubIDType(803). The component layout is available here.

8.2.8 DerivativeSecurityAltIDGrp

This component is a repeating group that is part of the DerivativeInstrument component and conceptually identical to the SecAltID component. It is used to include alternate identifiers for the derivative instrument specified in DerivativeSecurityID(1216). The alternate identifier(s) specified must not be the same as the value in the DerivativeSecurityID(1216) field. The component layout is available here.

8.2.9 DerivativeSecurityDefinition

Figure 77: Component DerivativeSecurityDefinition

This component is used to summarize common attributes shared across a set of option instruments that belong to the same series. It contains the DerivativeInstrument component and the two repeating groups DerivativeInstrumentAttribute and MarketSegmentGrp, and has no individual attributes. The component layout is available here.

8.2.10 DerivativeSecurityXML

This component is part of the DerivativeInstrument component and conceptually identical to the SecurityXML component. It carries a derivative instrument description or definition in an XML format. The component layout is available here.

8.2.11 InstrmtLegSecListGrp

Figure 78: Component InstrmtLegSecListGrp

This component is a repeating group that is part of the SecListGrp component. It supports the full definition of one or more instrument legs together with stipulations and benchmark curve data for each leg. The component layout is available here.

8.2.12 MarketSegmentGrp

Figure 79: Component MarketSegmentGrp

This component is a repeating group used as part of security definition messages to specify the market(s), market segment(s), strike rules and trading rules applicable for the security. The component layout is available here.

8.2.13 MaturityRules

This component is a repeating group that is part of the StrikeRules component. It supports the definition of one or more attributes related to the maturity of an instrument such as the format or its increments. The component layout is available here.

8.2.14 NestedInstrumentAttribute

This component is a repeating group that is part of the SecurityTradingRules component. It is conceptually identical to the AttrbGrp component that is part of the InstrumentExtension component. It is used to provide additional information about trading rules defined by the SecurityTradingRules component. It contains two generic fields (type and value) for each attribute. The component layout is available here.

8.2.15 PriceMovementGrp

Figure 80: Component PriceMovementGrp

This component is a repeating group that is part of the SecListGrp component. It contains theoretical profit and loss data at various price movement points account type(s) for which the price movement may apply to. The component layout is available here.

8.2.16 PriceMovementValueGrp

This component is a repeating group that is part of the PriceMovementGrp component. It is used to represent a value relative to a specific price movement point. The component layout is available here.

8.2.17 RelSymDerivSecGrp

Figure 81: Component RelSymDerivSecGrp

This component is a repeating group that is part of the DerivativesSecurityList(35=AA) message. It is used to convey a list of related derivative instrument definitions where the overall definitions for the entire series are provided with the DerivativeSecurityDefinition component. This component contains the component SecondaryPriceLimits component for price limits per instrument. The component layout is available here.

8.2.18 RelSymDerivSecUpdGrp

Figure 82: Component RelSymDerivSecUpdGrp

This component is a repeating group that is part of the DerivativesSecurityListUpdateReport(35=BR) message. It is used to maintain a list of related derivative instrument definitions, e.g. a list of option series with the overall information provided with the DerivativeSecurityDefinition component. Related instruments from the list can be added, modified or removed with ListUpdateAction(1324). This component is conceptually identical to the RelSymDerivSecGrp component. The component layout is available here.

8.2.19 SecListGrp

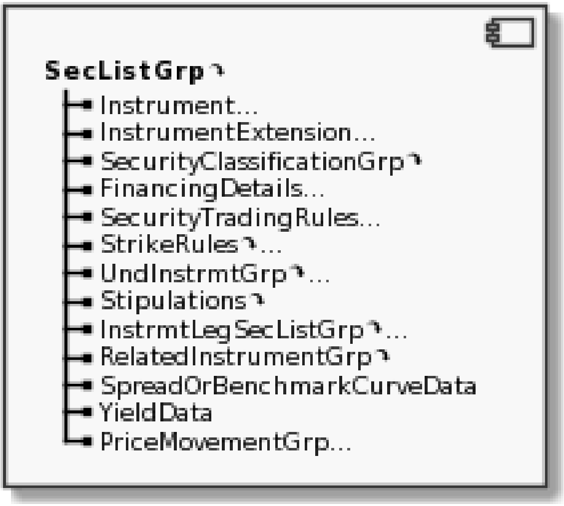


Figure 83: Component SecListGrp

This component is a repeating group that is part of the SecurityList(35=y) message. It is used to provide a list of instrument or security definitions (including strategies, options and other complex instruments through use of InstrumentLeg and UnderlyingInstrument components) together with financing details, stipulations, benchmark curve data, and yield data. It may also be used to convey market model information by means of the components SecurityTradingRules and StrikeRules. The component layout is available here.

8.2.20 SecLstUpdRelSymGrp

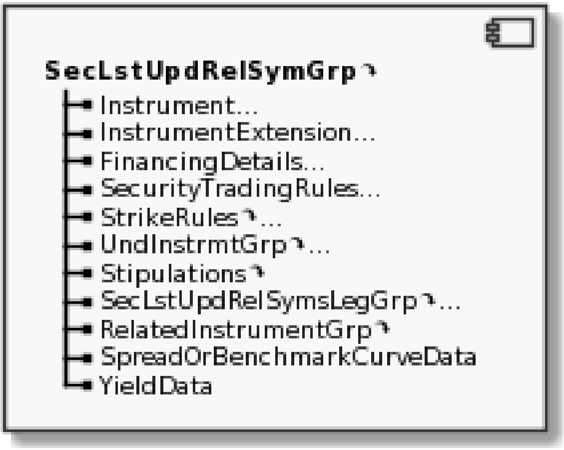


Figure 84: Component SecLstUpdRelSymGrp

This component is a repeating group that is part of the SecurityListUpdateReport(35=BK) message. It is used to provide a list of complete instrument definitions (including legs and underlying instruments) together with financing details, stipulations, benchmark curve data, and yield data. It may also be used to convey market model information by means of the components SecurityTradingRules and StrikeRules. Related instruments from the list can be added, modified or removed with ListUpdateAction(1324). Otherwise this component is conceptually identical to the SecListGrp component. The component layout is available here.

8.2.21 SecLstUpdRelSymsLegGrp

Figure 85: Component SecLstUpdRelSymsLegGrp

This component is a repeating group that is part of the SecLstUpdRelSymGrp component and is used to update leg level information together with stipulations and benchmark curve data for each leg. It is conceptually identical to the InstrmtLegSecListGrp component that is part of the SecListGrp component. The component layout is available here.

8.2.22 SecMassStatGrp

Figure 86: Component SecMassStatGrp

This component is a repeating group that conveys the specified instrument's trade status exceptions when different from SecurityMassTradingStatus(1679) on the level above. The component layout is available here.

8.2.23 SecondaryPriceLimits

This component is a repeating group that is part of the RelSymDerivSecGrp component and is used to define price limits for individual related instruments such as options of a series. It provides an ability to override the overall price limit settings defined in the DerivativeSecurityDefinition component by means of the PriceLimits component. The component layout is available here.

8.2.24 SecTypesGrp

This component is a repeating group that is part of the SecurityTypes(35=w) message used to convey a list of security (sub)types, products, and/or CFI codes per market (segment) and/or trading (sub)session. The component layout is available here.

8.2.25 SecurityClassificationGrp

This component is a repeating group that supports extended classification of products. The component layout is available here.

8.2.26 SecurityTradingRules

Figure 87: Component SecurityTradingRules

This component is a repeating group that is part of the components MarketSegmentGrp, SecListGrp, and SecLstUpdRelSymGrp to convey trading rules. It is used as part of a security definition to specify the specific security's standard trading rules such as trading session eligibility and other attributes of the security. The component layout is available here.

8.2.27 StrikeRules

Figure 88: Component StrikeRules

This component is a repeating group that is part of the components MarketSegmentGrp, SecListGrp, and SecLstUpdRelSymGrp to convey specific rules related to strike prices. It is used to define various strike price ranges with different increments, exercise style and maturity rules (via the MaturityRules component) for a market segment or security. The component layout is available here.

8.2.28 TradingSessionRulesGrp

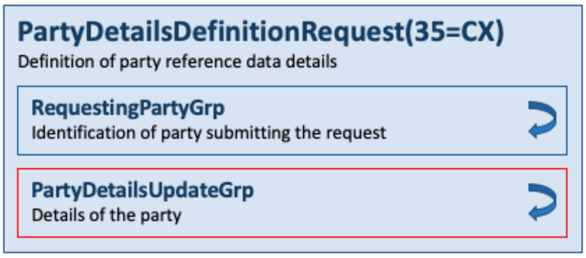
Figure 89: Component TradingSessionRulesGrp

This component is a repeating group that is part of the SecurityTradingRules component used to convey one or more sets of trading rules (TradingSessionRules component) and may be tied to a specific trading (sub)session. The component layout is available here.

9 Category – Parties Reference Data

9.1 Messages

9.1.1 Party Detail Definition Requests

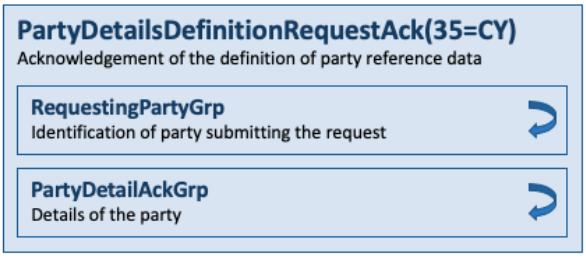


Note: Components in red boxes are required.

Figure 90: Message PartyDetailsDefinitionRequest(35=CX)

A PartyDetailsDefinitionRequest(35=CX) message is used for defining new parties and modifying or deleting existing parties information, including the relationships between parties. The recipient of the message responds with a PartyDetailsDefinitionRequestAck(35=CY) message to indicate whether the request was accepted or rejected. The message layout is available here.

9.1.2 Party Detail Definition Request Acknowledgements

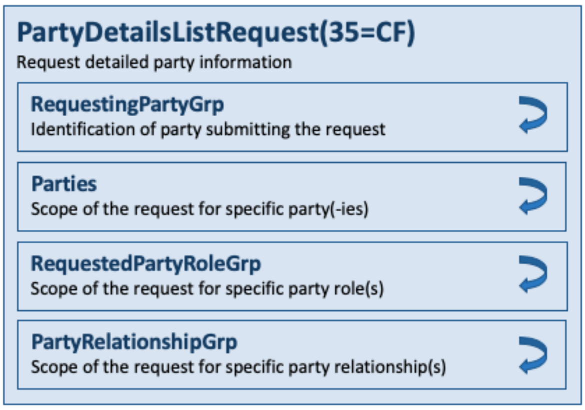


Note: Components in red boxes are required.

Figure 91: Message PartyDetailsDefinitionRequestAck(35=CY)

A PartyDetailsDefinitionRequestAck(35=CY) message is used as a response to the PartyDetailsDefinitionRequest(35=CX) message. The request can be accepted (with or without changes) or rejected. The message layout is available here.

9.1.3 Party Detail List Requests



Note: Components in red boxes are required.

Figure 92: Message PartyDetailsListRequest(35=CF)

A PartyDetailsListRequest(35=CF) message is used to request for information on one or more party(-ies) and their relationships from a central master reference system or another party that stores and maintains party reference information. The central master reference system can be an exchange that provides such information to trading applications that connect to it. Reference information may include relationships between parties. The message layout is available here.

9.1.4 Party Detail Lists

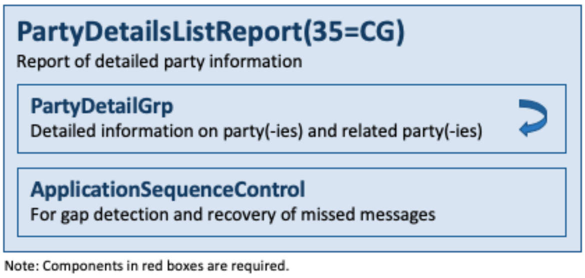


Figure 93: MessagePartyDetailsListReport(35=CG)

A PartyDetailsListReport(35=CG) message is used as a response to the PartyDetailsListRequest(35=CF) message to report party reference data information. It may also be used in an unsolicited manner to unilaterally disseminate party reference data. The message layout is available here.

9.1.5 Party Detail List Updates

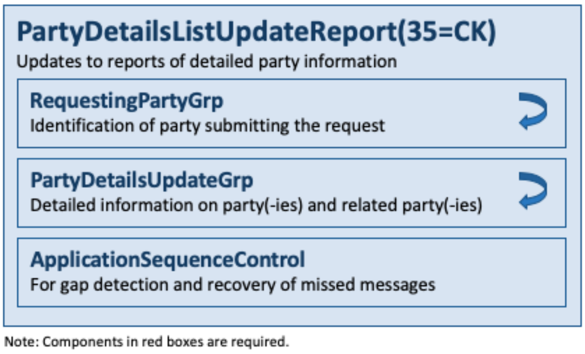


Figure 94: Message PartyDetailsListUpdateReport(35=CK)

A PartyDetailsListUpdateReport(35=CK) message is used to update party reference data information. The message layout is available here.

9.1.6 Party Entitlement Definition Requests

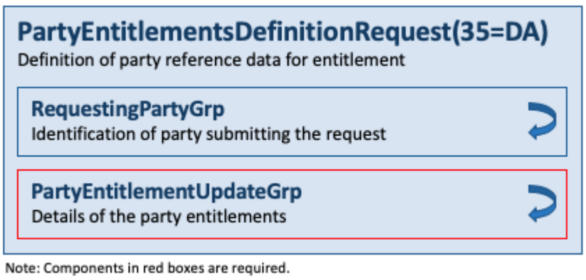


Figure 95: Message PartyEntitlementsDefinitionRequest(35=DA)

A PartyEntitlementsDefinitionRequest(35=DA) message is used for defining new entitlements and modifying or deleting existing entitlements for the specified party(-ies). The PartyEntitlementsDefinitionRequestAck(35=DB) message is the response, used to indicate whether the request was accepted or rejected. The message layout is available here.

9.1.7 Party Entitlement Definition Request Acknowledgements

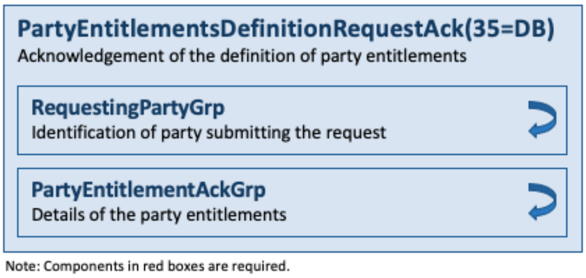


Figure 96: Message PartyEntitlementsDefinitionRequestAck(35=DB)

A PartyEntitlementsDefinitionRequestAck(35=DB) message is used as a response to the PartyEntitlemensDefinitionRequest(35=DA) message to accept (with or without changes) or reject the definition of party entitlements. The message layout is available here.

9.1.8 Party Entitlement Requests

Figure 97: Message PartyEntitlementsRequest(35=CU)

A PartyEntitlementsRequest(35=CU) message is used to request for entitlement information for one or more specific party(-ies), specific party role(s), or specific instrument(s). The message layout is available here.

9.1.9 Party Entitlement Reports

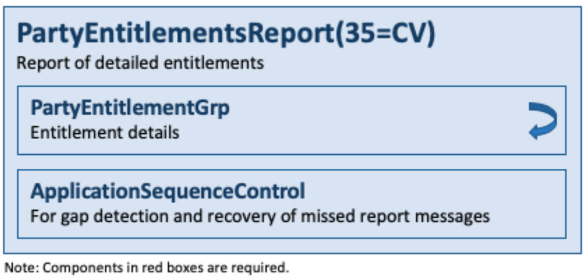


Figure 98: Message PartyEntitlementsReport(35=CV)

A PartyEntitlementsReport(35=CV) message is used to report entitlements for one or more specific party(-ies), specific party role(s), or specific instrument(s). The message layout is available here.

9.1.10 Party Entitlement Updates

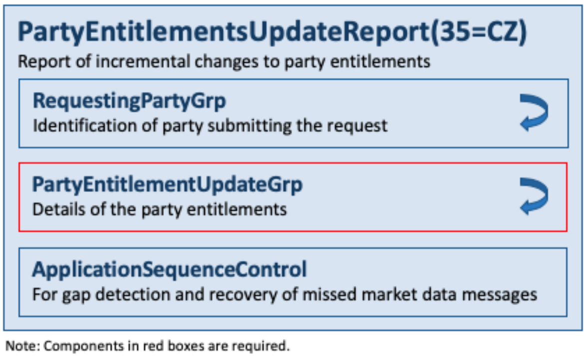


Figure 99: Message PartyEntitlementsUpdateReport(35=CZ)

A PartyEntitlementsUpdateReport(35=CZ) message is used to convey incremental changes to party entitlements. It is similar to the PartyEntitlementsReport(35=CV) message. This message uses the PartyEntitlementsUpdateGrp component which includes the ability to specify an update action using ListUpdateAction(1324). The message layout is available here.

9.1.11 Party Risk Limit Definition Requests

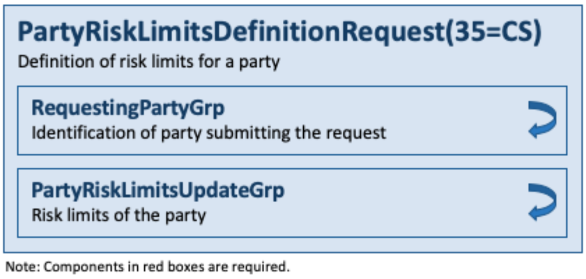


Figure 100: Message PartyRiskLimitsDefinitionRequest(35=CS)

A PartyRiskLimitsDefinitionRequest(35=CS) message is used to define risk limits for a party. The message layout is available here.

9.1.12 Party Risk Limit Definition Request Acknowledgements

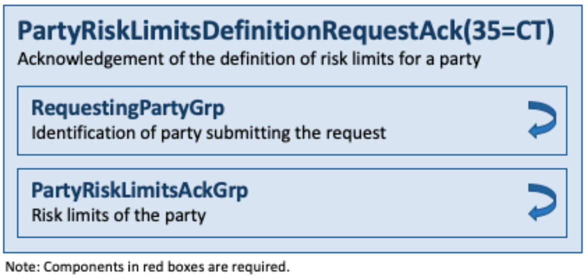


Figure 101: Message PartyRiskLimitsDefinitionRequestAck(35=CT)

A PartyRiskLimitsDefinitionRequestAck(35=CT) message is used for accepting (with or without changes) or rejecting the definition of risk limits. The message layout is available here.

9.1.13 Party Risk Limit Requests

Figure 102: Message PartyRiskLimitsRequest(35=CL)

A PartyRiskLimitsRequest(35=CL) message is used to request for risk information for specific parties, specific party roles or specific instruments. The message layout is available here.

9.1.14 Party Risk Limits

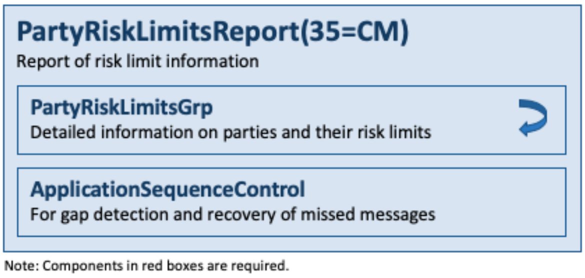


Figure 103: Message PartyRiskLimitsReport(35=CM)

A PartyRiskLimitsReport(35=CM) message is used as a response to the PartyRiskLimitsRequest(35=CL) message to report party risk limit information. It may also be used in an unsolicited manner to unilaterally disseminate party risk limit information. The message layout is available here.

9.1.15 Party Risk Limit Acknowledgements

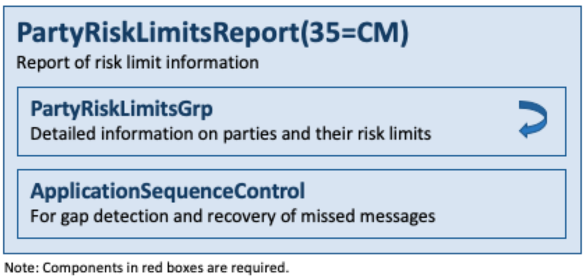


Figure 104: Message PartyRiskLimitsReportAck(35=DE)

A PartyRiskLimitsReportAck(35=DE) message is used as a response to the PartyRiskLimitReport(35=CM) or PartyRiskLimitUpdateReport(35=CR) messages to acknowledge or reject those messages. The message layout is available here.

9.1.16 Party Risk Limit Updates

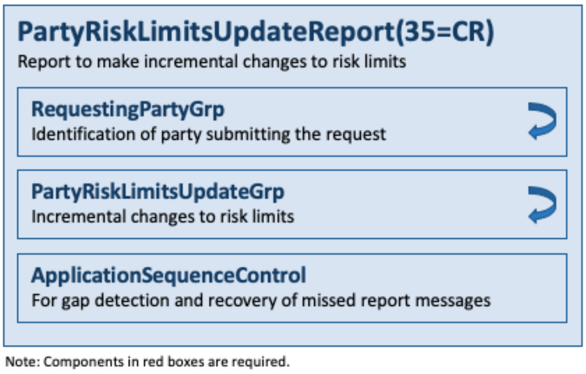


Figure 105: Message PartyRiskLimitsUpdateReport(35=CR)

A PartyRiskLimitsUpdateReport(35=CR) message is used to convey incremental changes to party risk limits. It is similar to the PartyRiskLimitsReport(35=CM) message. This message uses the PartyRiskLimitsUpdateGrp component which includes an update action using ListUpdateAction(1324). The message layout is available here.

9.2 Components

9.2.1 EntitlementGrp

Figure 106: Component EntitlementGrp

This component is a repeating group that conveys a list of entitlements for one specific party, or relationship between two parties. Each entitlement may be further limited or clarified using optional fields and components. An entitlement may contain an EntitlementType(1775), which states what can be done at a gross or general level, e.g. that a party is entitled to make markets. It may be limited further within the InstrumentScopeGrp component, e.g. that such market making is allowed only for a list of stocks. The EntitlementAttribGrp component contains fine details clarifying or limiting the EntitlementType(1775), e.g. that such market making must be conducted with a specific minimum quote size and a specific maximum spread. The component layout is available here.

9.2.2 EntitlementAttribGrp

This component is a repeating group that conveys a list of one or more attributes related to an entitlement and thereby further reducing the scope of an entitlement. The component layout is available here.

9.2.3 EntitlementTypeGrp

This component is a repeating group that conveys a list of entitlement types. The component layout is available here.

9.2.4 PartyDetailAckGrp

Figure 107: Component PartyDetailAckGrp

This component is a repeating group that is used in the PartyDetailsDefinitionRequestAck(35=CY) message to provide the status of each action (add, modify or delete) requested by the PartyDetailsDefinitionRequest(35=CX) message. The PartyDetailDefinitionStatus(1879) field is used to indicate the status of the requested action. In the case where an add or modify request is accepted with changes, the PartyDetailGrp component is required, specifying the complete set of party details that have been accepted for the party included. The component layout is available here.

9.2.5 PartyDetailsUpdateGrp

Figure 108: Component PartyDetailsUpdateGrp

This component is a repeating group that contains the PartyDetailGrp component and ListUpdateAction(1324) to define the type of update. The component layout is available here.

9.2.6 PartyEntitlementAckGrp

Figure 109: Component PartyEntitlementAckGrp

This component is a repeating group that is used in the PartyEntitlementsDefinitionRequestAck(35=DB) message to provide the status of each action (add, modify or delete) requested by the PartyEntitlementsDefinitionRequest(35=DA) message. The EntitlementStatus(1883) field is used to indicate the status of the requested action. In the case where an add or modify request is accepted with changes, the EntitlementGrp component is required, specifying the complete set of entitlements that have been accepted for the party included. The component layout is available here.

9.2.7 PartyEntitlementGrp

Figure 110: Component PartyEntitlementGrp

This component is a repeating group that conveys a list of parties (optionally including related parties) and the entitlements for each. The component layout is available here.

9.2.8 PartyEntitlementUpdateGrp

Figure 111: Component PartyEntitlementUpdateGrp

This component is a repeating group that is used to supply incremental entitlement definition changes for the party(-ies) specified in the PartyDetailGrp component. The update action type is specified using ListUpdateAction(1324). The component layout is available here.

9.2.9 PartyRiskLimitsAckGrp

Figure 112: Component PartyRiskLimitsAckGrp

This component is a repeating group based on the PartyRiskLimitsGrp component with an additional field RiskLimitStatus(1763) to accept (with or without changes) or reject individual risk limits. It is only used in the PartyRiskLimitDefinitionRequestAck(35=CT) message, the response to the request to define risk limits. An approval with changes requires the inclusion of the RiskLimitsGrp component with the complete set of risk limits that have been accepted for the party defined. The component layout is available here.

9.2.10 PartyRiskLimitsGrp

Figure 113: Component PartyRiskLimitsGrp

This component is a repeating group of parties and one or more risk limits for each party. The component layout is available here.

9.2.11 PartyRiskLimitsUpdateGrp

Figure 114: Component PartyRiskLimitsUpdateGrp

This component is a repeating group based on the PartyRiskLimitsGrp component with an additional field ListUpdateAction(1324) to support incremental changes of risk limit definitions. The group is part of both the (initial) definition request as well as part of the update report for risk limits. The component layout is available here.

9.2.12 RequestedRiskLimitTypesGrp

This component is a repeating group to convey a list of risk limit types being requested. The component layout is available here.

9.2.13 RiskInstrumentScopeGrp

Figure 115: Component RiskInstrumentScopeGrp

This component is a repeating group of one or more instances of the InstrumentScope component. Used to specify the instruments to which a risk limit request applies or does not apply as defined by InstrumentScopeOperator(1535). The component layout is available here.

9.2.14 RiskLimitsGrp

Figure 116: Component RiskLimitsGrp

This component is a repeating group of risk limit types and instruments for which the risk limits do or do not apply. The component layout is available here.

9.2.15 RiskLimitTypesGrp

Figure 117: Component RiskLimitTypesGrp

This component is a repeating group that defines one or more risk limits with key attributes such as a limit type and an amount. The component layout is available here.

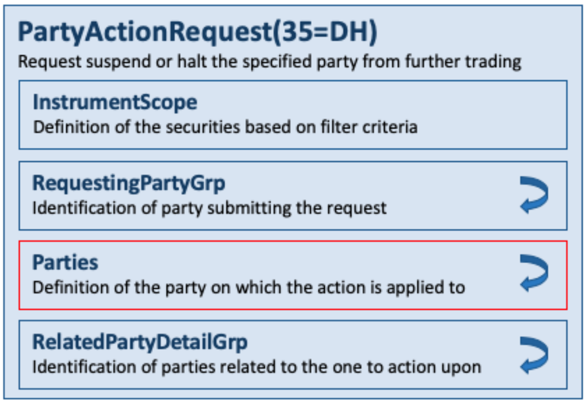
9.2.16 RiskWarningLevelGrp

This component is a repeating group that may be used to convey warning levels as percentages or absolute amounts which cause a RiskWarningLevelAction(1769) to be taken, e.g. a notification, rejection or even a disconnection of the trader or firm having surpassed the predefined limit. The component layout is available here.

10 Category – Parties Action

10.1 Messages

10.1.1 Party Action Requests

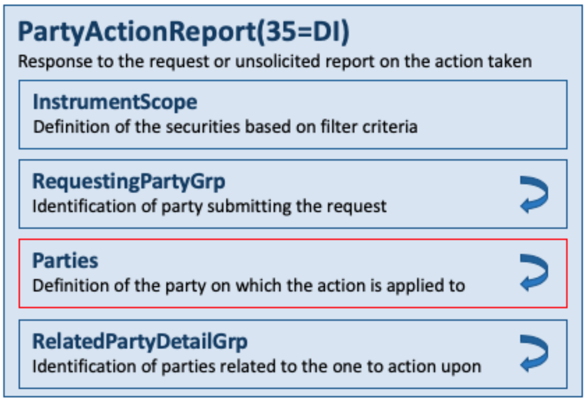


Note: Components in red boxes are required.

Figure 118: Message PartyActionRequest(35=DH)

The PartyActionRequest(35=DH) message is used to request an action be taken on the specified party, e.g. suspend or halt the specified party from further trading activities at the respondent. The respondent must respond with a PartyActionReport(35=DI) message. The message layout is available here.

10.1.2 Party Action Reports



Note: Components in red boxes are required.

Figure 119: Message PartyActionReport(35=DI)

The PartyActionReport(35=DI) message is used to respond to the PartyActionRequest(35=DH) message, indicating whether the request has been received, accepted or rejected. It may also be used in an unsolicited manner to report on party actions taken, e.g. reinstatements after a manual intervention out of band. The message layout is available here.

10.1.3 Party Risk Limit Check Requests

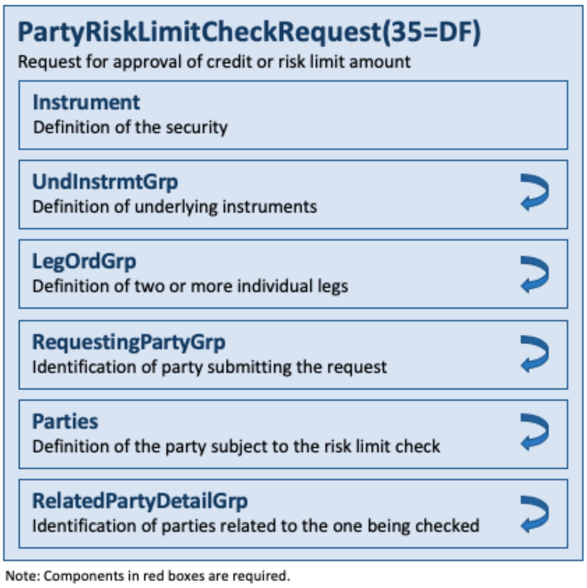


Figure 120: Message PartyRiskLimitCheckRequest(35=DF)

The PartyRiskLimitCheckRequest(35=DF) message is used to request for approval of credit or risk limit amount intended to be used by a party in a transaction from another party that holds the information. The message layout is available here.

10.1.4 Party Risk Limit Check Request Acknowledgements

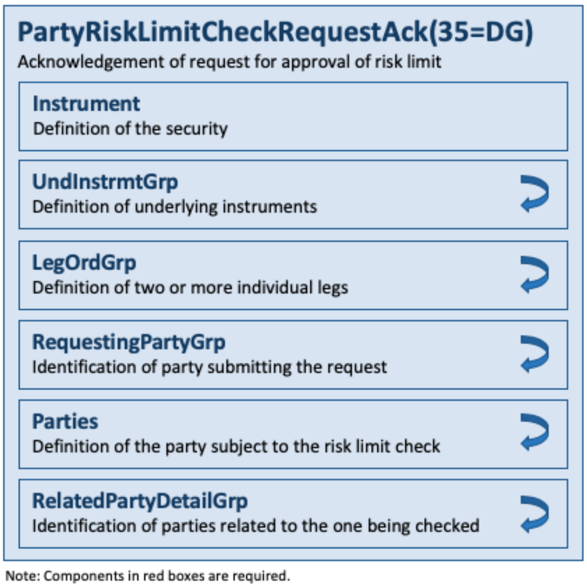


Figure 121: Message PartyRiskLimitCheckRequestAck(35=DG)

The PartyRiskLimitCheckRequestAck(35=DG) message is used to acknowledge a PartyRiskLimitCheckRequest(35=DF) message and to respond whether the limit check request was approved or not. When used to accept the PartyRiskLimitCheckRequest(35=DF) message the respondent may also include the limit amount that was approved. The message layout is available here.

10.2 Components

This category has no local components.

11 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.

11.1 AuctionTypeRuleGrp

This component is a repeating group that is part of the TradingSessionRules component. It is used to specify the auction rule applicable for a given product group or complex, for example. The component layout is available here.

11.2 BaseTradingRules

Figure 122: Component BaseTradingRules

This component is part of the SecurityTradingRules component as well as the market structure definition messages. It is used to specify trading rules that are applicable to a market, market segment or individual security independent of a trading session. The component layout is available here.

11.3 ExecInstRules

This component is a repeating group that is part of the TradingSessionRules component as well as the market structure definition messages. It is used to specify one or more execution instructions supported for trading applicable to a market, market segment or individual security definition independent of a trading session. The component layout is available here.

11.4 InstrumentScope

Figure 123: Component InstrumentScope

This component is part of the InstrumentScopeGrp component to specify instruments applicable to the scope operator. The component layout is available here.

11.5 InstrumentScopeGrp

Figure 124: Component InstrumentScopeGrp

This component is a repeating group of one or more instances of the InstrumentScope component. Used to specify the instruments to which a request or report applies or does not apply as defined by InstrumentScopeOperator(1535). The component layout is available here.

11.6 InstrumentScopeSecurityAltIDGrp

This component is a repeating group that is part of the InstrumentScope component. It is used to provide alternate identifiers for a given security. The component layout is available here.

11.7 LotTypeRules

This component is a repeating group that is part of the BaseTradingRules component. It is used to convey one or more lot types together with its minimum lot size. It may be used as a more generic alternative to RoundLot(561). The component layout is available here.

11.8 MarketDataFeedTypes

This component is a repeating group that is part of the BaseTradingRules component. It is used to convey one or more classes of service, possibly together with a market depth and type of order book (e.g. price depth). The component layout is available here.

11.9 MarketSegmentScopeGrp

This component is a repeating group that is used to conveys a list of markets and, optionally, their market segments. The component layout is available here.

11.10 MatchRules

This component is a repeating group that is part of the TradingSessionRules component as well as the market structure definition messages. It is used to convey applicable matching rules or algorithms (e.g. FIFO), to limit orders to a specific type of matching, such as continuous trading or auctions. The component layout is available here.

11.11 OrdTypeRules

This component is a repeating group that is part of the TradingSessionRules component as well as the market structure definition messages. It is used to convey order type(s) applicable for the market or trading session. The component layout is available here.

11.12 PriceLimits

This component is part of the BaseTradingRules component. It is used to convey price limit attributes such as a lower and/or upper limit price or a trading reference price. The component layout is available here.

11.13 PriceRangeRuleGrp

This component is a repeating group that is part of the BaseTradingRules component. It is used to specify the price range rules for a given product group or complex. The component layout is available here.

11.14 QuoteSizeRuleGrp

This component is a repeating group that is part of the BaseTradingRules component. It is used to specify rules for minimum bid and offer sizes of quotes. The component layout is available here.

11.15 RequestedPartyRoleGrp

This component is a repeating group that defines the scope of a query/request for one or more specific party roles. The component layout is available here.

11.16 RequestingPartyGrp

Figure 125: Component RequestingPartyGrp

This component is a repeating group that is conceptually identical to the Parties component. It may be used to identify the party making the request and their role. The component layout is available here.

11.17 RequestingPartySubGrp

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

11.18 RoutingGrp

This component is a repeating group that is used to allow the application message sender to instruct the intermediary distributing the message who to further send (i.e. target) the application message to. The original sender may also instruct who is not allowed to receive (i.e. block) the message. When provided, the routing instructions provided in this component are effective on a message by message basis. The component layout is available here.

11.19 TickRules

This component is a repeating group that is part of the BaseTradingRules component. It is used to convey one or more tick price ranges along with allowed increments reflecting how the prices inside this range can be quoted and traded. The component layout is available here.

11.20 TimeInForceRules

This component is a repeating group that is part of the TradingSessionRules component as well as the market structure definition messages. It is used to convey order validity (i.e. time in force) values applicable for the market or trading session. The component layout is available here.

11.21 TradingSessionRules

Figure 126: Component TradingSessionRules

This component is part of the components TradingSessionRulesGrp and TrdSessLstGrp. It is used to define the applicable rules for a single trading session. The component layout is available here.

12 Appendix – EventCommunication Category

12.1 Messages

12.1.1 News Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = B
Component	**ApplicationSequenceControl**	N	
1472	NewsID	N	Unique identifer for News message
Component	**NewsRefGrp**	N	News items referenced by this News message
1473	NewsCategory	N	
1474	LanguageCode	N	Used to optionally specify the national language used for the News item.
42	OrigTime	N	
61	Urgency	N	
148	Headline	Y	Specifies the headline text
358	EncodedHeadlineLen	N	Must be set if EncodedHeadline field is specified and must immediately precede it.
359	EncodedHeadline	N	Encoded (non-ASCII characters) representation of the Headline field in the encoded format specified via the MessageEncoding field.
Component	**RoutingGrp**	N	
1301	MarketID	N	Used to optionally specify the market to which this News applies.
1300	MarketSegmentID	N	Used to optionally specify the market segment to which this News applies.
Component	**InstrmtGrp**	N	Specifies the number of repeating symbols (instruments) specified
Component	**InstrmtLegGrp**	N	
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**LinesOfTextGrp**	Y	Specifies the number of repeating lines of text specified
149	URLLink	N	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
95	RawDataLength	N	
96	RawData	N	
Component	**StandardTrailer**	Y	

12.1.2 Email Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = C
164	EmailThreadID	Y	Unique identifier for the email message thread

Tag	Name	Req'd	Description
94	EmailType	Y	
42	OrigTime	N	
147	Subject	Y	Specifies the Subject text
356	EncodedSubjectLen	N	Must be set if EncodedSubject field is specified and must immediately precede it.
357	EncodedSubject	N	Encoded (non-ASCII characters) representation of the Subject field in the encoded format specified via the MessageEncoding field.
Component	**RoutingGrp**	N	
Component	**InstrmtGrp**	N	Specifies the number of repeating symbols (instruments) specified
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**InstrmtLegGrp**	N	
37	OrderID	N	
11	ClOrdID	N	
Component	**LinesOfTextGrp**	Y	Specifies the number of repeating lines of text specified
95	RawDataLength	N	
96	RawData	N	
Component	**AttachmentGrp**	N	
Component	**StandardTrailer**	Y	

12.2 Components

12.2.1 LinesOfTextGrp

Tag	Name	Req'd	Description
33	NoLinesOfText	N	
→58	Text	Y	Repeating field, number of instances defined in LinesOfText
→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.

12.2.2 NewsRefGrp

Tag	Name	Req'd	Description
1475	NoNewsRefIDs	N	
→1476	NewsRefID	N	Required if NoNewsRefIDs(2144) > 0. News item being referenced.
→1477	NewsRefType	N	Type of reference.

13 Appendix – Indication Category

13.1 Messages

13.1.1 IOI Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = 6
Component	**ApplicationSequenceControl**	N	
23	IOIID	Y	
28	IOITransType	Y	
26	IOIRefID	N	Required for Cancel and Replace IOITransType messages
Component	**Instrument**	Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
Component	**InstrumentExtension**	N	
Component	**Parties**	N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages".
Component	**FinancingDetails**	N	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**RelatedInstrumentGrp**	N	
54	Side	Y	Side of Indication Valid subset of values: 1 = Buy 2 = Sell 7 = Undisclosed B = As Defined (for multilegs) C = Opposite (for multilegs)
854	QtyType	N	
Component	**OrderQtyData**	N	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" The value zero is used if NoLegs repeating group is used Applicable if needed to express CashOrder Qty (tag 152)
27	IOIQty	Y	The value zero is used if NoLegs repeating group is used
15	Currency	N	

Tag	Name	Req'd	Description
2897	CurrencyCodeSource	N	
Component	**Stipulations**	N	Insert here the set of "Stipulations" (symbology) fields defined in "Common Components of Application Messages"
Component	**InstrmtLegIOIGrp**	N	Required for multileg IOIs
423	PriceType	N	
Component	**PriceQualifierGrp**	N	
44	Price	N	
62	ValidUntilTime	N	
25	IOIQltyInd	N	
130	IOINaturalFlag	N	
Component	**IOIQualGrp**	N	Required if any IOIQualifiers are specified. Indicates the number of repeating IOIQualifiers.
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.
60	TransactTime	N	
149	URLLink	N	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
Component	**RoutingGrp**	N	
Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
Component	**RelativeValueGrp**	N	
Component	**YieldData**	N	
Component	**StandardTrailer**	Y	

13.1.2 Advertisement Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = 7
2	AdvId	Y	

Tag	Name	Req'd	Description
5	AdvTransType	Y	
3	AdvRefID	N	Required for Cancel and Replace AdvTransType messages
Component	**Instrument**	Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
Component	**InstrmtLegGrp**	N	Number of legs Identifies a Multi-leg Execution if present and non-zero.
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**RelatedInstrumentGrp**	N	
4	AdvSide	Y	
53	Quantity	Y	
854	QtyType	N	
44	Price	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
75	TradeDate	N	
60	TransactTime	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.
149	URLLink	N	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
30	LastMkt	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
Component	**RoutingGrp**	N	
Component	**StandardTrailer**	Y	

13.1.3 CrossRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = DS
2672	CrossRequestID	Y	Unique identifier for cross request message.
1301	MarketID	N	
1300	MarketSegmentID	N	
Component	**Instrument**	Y	
38	OrderQty	N	Can be used to announce a maximum quantity that is subject to crossing.
376	ComplianceID	N	
2404	ComplianceText	N	
Component	**StandardTrailer**	Y	

13.1.4 CrossRequestAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = DT
2672	CrossRequestID	Y	Unique identifier for the cross request message being confirmed.
1301	MarketID	N	
1300	MarketSegmentID	N	
Component	**Instrument**	Y	
38	OrderQty	N	
376	ComplianceID	N	
2404	ComplianceText	N	
Component	**StandardTrailer**	Y	

13.2 Components

13.2.1 IOIQualGrp

Tag	Name	Req'd	Description
199	NoIOIQualifiers	N	
→104	IOIQualifier	N	Required if NoIOIQualifiers > 0

13.2.2 InstrmtLegIOIGrp

Tag	Name	Req'd	Description
555	NoLegs	N	
→**Component**	**InstrumentLeg**	N	Required for multileg IOIs For Swaps one leg is Buy and other leg is Sell

Tag	Name	Req'd	Description
→682	LegIOIQty	N	Required for multileg IOIs and for each leg.
→Component	**LegStipulations**	N	

14 Appendix – MarketData Category

14.1 Messages

14.1.1 StreamAssignmentRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CC
1497	StreamAsgnReqID	Y	Unique identifier of the request.
1498	StreamAsgnReqType	Y	Type of assignment being requested.
Component	**StrmAsgnReqGrp**	Y	Assignment requests
Component	**StandardTrailer**	Y	

14.1.2 StreamAssignmentReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CD
1501	StreamAsgnRptID	Y	Unique identifier of the Stream Assignment Report.
1498	StreamAsgnReqType	N	Required if report is being sent in response to a StreamAssignmentRequest. The value should be the same as the value in the corresponding request.
1497	StreamAsgnReqID	N	Conditionally required if Stream Assignment Report is being sent in response to a StreamAssignmentRequest(MsgType=CC). Not required for unsolicited stream assignments.
Component	**StrmAsgnRptGrp**	N	Stream assignments
Component	**StandardTrailer**	Y	

14.1.3 StreamAssignmentReportACK Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CE
1503	StreamAsgnAckType	Y	
1501	StreamAsgnRptID	Y	
1502	StreamAsgnRejReason	N	
58	Text	N	Can be used to provide additional information regarding the assignment report, such as reject description.
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

14.1.4 MarketDataStatisticsRequest Message

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

Tag	Name	Req'd	Description
2452	MDStatisticReqID	Y	Unique message identifier for the request or the identifier of a previous request when unsubscribing.
263	SubscriptionRequestType	Y	Used to subscribe / unsubscribe for market data statistics reports or to request a one-time snapshot of the current information.
Component	**Parties**	N	
75	TradeDate	N	Used to specify the business date.
1301	MarketID	N	Used to specify a single market.
1300	MarketSegmentID	N	Used to specify a single market segment.
1396	MarketSegmentDesc	N	
1397	EncodedMktSegmDescLen	N	Must be set if EncodedMktSegmDesc(1398) field is specified and must immediately precede it.
1398	EncodedMktSegmDesc	N	Encoded (non-ASCII characters) representation of the MarketSegmentDesc(1396) field in the encoded format specified via the MessageEncoding(347) field.
1465	SecurityListID	N	Used to reference an entire group of instruments for which a single set of statistics is to be calculated.
Component	**Instrument**	N	Used to specify an individual instrument or instrument attributes for which a single set of statistics is to be calculated.
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
Component	**RelatedInstrumentGrp**	N	
Component	**MDStatisticReqGrp**	Y	Used to specify the parameters for the calculation of statistics.
60	TransactTime	N	Time that the request was submitted.
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	

14.1.5 MarketDataStatisticsReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = DP
Component	**ApplicationSequenceControl**	N	
2453	MDStatisticRptID	Y	Unique message identifier for the report.

Tag	Name	Req'd	Description
2452	MDStatisticReqID	N	Unique message identifier for the request. Conditionally required if report is sent in response to a MarketDataStatisticsRequest(35=DO) message.
2473	MDStatisticRequestResult	N	Conditionally required if report is sent in response to a MarketDataStatisticsRequest(35=DO) message.
325	UnsolicitedIndicator	N	Set to 'Y' if message is sent as a result of a subscription request not a snapshot request
Component	**Parties**	N	
582	CustOrderCapacity	N	
75	TradeDate	N	
1301	MarketID	N	
1300	MarketSegmentID	N	
1396	MarketSegmentDesc	N	
1397	EncodedMktSegmDescLen	N	Must be set if EncodedMktSegmDesc(1398) field is specified and must immediately precede it.
1398	EncodedMktSegmDesc	N	Encoded (non-ASCII characters) representation of the MarketDesgmentDesc(1396) field in the encoded format specified via the MessageEncoding(347) field.
1465	SecurityListID	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
Component	**Instrument**	N	
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
Component	**RelatedInstrumentGrp**	N	
Component	**MDStatisticRptGrp**	Y	Specifies the resulting statistics information and corresponding statistical parameters.
60	TransactTime	N	Time that the report was provided.
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	

14.1.6 MarketDataReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = DR
Component	**ApplicationSequenceControl**	N	
963	MDReportID	N	Unique identifier for MarketDataReport(35=DR).
2535	MDReportEvent	Y	
2536	MDReportCount	Y	
60	TransactTime	N	
911	TotNumReports	N	
2537	TotNoMarketSegmentReports	N	
2538	TotNoInstrumentReports	N	
2539	TotNoPartyDetailReports	N	
2540	TotNoEntitlementReports	N	
2541	TotNoRiskLimitReports	N	
Component	**StandardTrailer**	Y	

14.1.7 MarketDataRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = V
262	MDReqID	Y	Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType(263) = 2(Disable previous Snapshot + Updates Request).
263	SubscriptionRequestType	Y	SubscriptionRequestType(263) indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counter party.
Component	**Parties**	N	
264	MarketDepth	Y	
265	MDUpdateType	N	Required if SubscriptionRequestType(263) = 1(Snapshot + Updates).
266	AggregatedBook	N	
286	OpenCloseSettlFlag	N	Can be used to clarify a request if MDEntryType(269) = 4 (Opening price), 5 (Closing price), or 6 (Settlement price).
546	Scope	N	Defines the scope(s) of the request
547	MDImplicitDelete	N	Can be used when MarketDepth(254) >= 2 and MDUpdateType(265) = 1(Incremental Refresh).
Component	**MDReqGrp**	Y	
Component	**MarketSegmentScopeGrp**	N	Can be used to limit the result set to the specified markets or market segments.
Component	**InstrmtMDReqGrp**	Y	

Tag	Name	Req'd	Description
Component	**TrdgSesGrp**	N	
815	ApplQueueAction	N	Action to take if application level queuing exists
812	ApplQueueMax	N	Maximum application queue depth that must be exceeded before queuing action is taken.
1070	MDQuoteType	N	
2447	FastMarketIndicator	N	
Component	**StandardTrailer**	Y	

14.1.8 MarketDataSnapshotFullRefresh Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = W
Component	**ApplicationSequenceControl**	N	
911	TotNumReports	N	Total number or reports returned in response to a request.
963	MDReportID	N	Unique identifier for the market data report.
715	ClearingBusinessDate	N	
1021	MDBookType	N	Describes the type of book for which the feed is intended. Can be used when multiple feeds are provided over the same connection
1173	MDSubBookType	N	Can be used to define a subordinate book.
264	MarketDepth	N	Can be used to define the current depth of the book.
1022	MDFeedType	N	Describes a class of service for a given data feed, ie Regular and Market Maker
1683	MDSubFeedType	N	
1187	RefreshIndicator	N	
75	TradeDate	N	Used to specify the trading date for which a set of market data applies
262	MDReqID	N	Conditionally required if this message is in response to a MarketDataRequest(35=V).
1500	MDStreamID	N	
1301	MarketID	N	
1300	MarketSegmentID	N	
Component	**Instrument**	Y	
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	Required for multileg quotes
Component	**RelatedInstrumentGrp**	N	
779	LastUpdateTime	Y	

Tag	Name	Req'd	Description
291	FinancialStatus	N	
292	CorporateAction	N	
451	NetChgPrevDay	N	
1682	MDSecurityTradingStatus	N	
1684	MDHaltReason	N	
Component	**MDFullGrp**	Y	
813	ApplQueueDepth	N	Depth of application messages queued for transmission as of delivery of this message
814	ApplQueueResolution	N	Action taken to resolve application queuing
Component	**RoutingGrp**	N	
Component	**StandardTrailer**	Y	

14.1.9 MarketDataIncrementalRefresh Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = X
Component	**ApplicationSequenceControl**	N	
1021	MDBookType	N	Describes the type of book for which the feed is intended. Can be used when multiple feeds are provided over the same connection
1022	MDFeedType	N	Describes a class of service for a given data feed, ie Regular and Market Maker
1683	MDSubFeedType	N	
75	TradeDate	N	Used to specify the trading date for which a set of market data applies
262	MDReqID	N	Conditionally required if this message is in response to a Market Data Request.
1301	MarketID	N	
1300	MarketSegmentID	N	
Component	**MDIncGrp**	Y	Number of entries following.
813	ApplQueueDepth	N	Depth of application messages queued for transmission as of delivery of this message
814	ApplQueueResolution	N	Action taken to resolve application queuing
Component	**RoutingGrp**	N	
Component	**StandardTrailer**	Y	

14.1.10 MarketDataRequestReject Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = Y
262	MDReqID	Y	Must refer to the MDReqID of the request.

Tag	Name	Req'd	Description
Component	**Parties**	N	Insert here the set of Parties (firm identification) fields defined in “Common Components of Application Messages”.
281	MDReqRejReason	N	
Component	**MDRjctGrp**	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	

14.2 Components

14.2.1 InstrmtMDReqGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→**Component**	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
→**Component**	**InstrumentExtension**	N	
→**Component**	**FinancingDetails**	N	
→**Component**	**UndInstrmtGrp**	N	
→**Component**	**InstrmtLegGrp**	N	
→**Component**	**RelatedInstrumentGrp**	N	
→**Component**	**SpreadOrBenchmarkCurveData**	N	
→15	Currency	N	
→2897	CurrencyCodeSource	N	
→537	QuoteType	N	
→63	SettlType	N	For NDFs either SettlType (specifying the tenor) or SettlDate must be specified.
→64	SettlDate	N	SettlType (specifying the tenor) or SettlDate must be specified.
→271	MDEntrySize	N	Quantity or volume represented by the Market Data Entry. In the context of the Market Data Request this allows the Initiator to indicate the quantity of the market data request. Specific to FX this field indicates the ceiling amount the customer is seeking prices for.
→1500	MDStreamID	N	

14.2.2 MDFullGrp

Tag	Name	Req'd	Description
268	NoMDEntries	N	
→269	MDEntryType	Y	Required if NoMDEntries(268) > 0.
→278	MDEntryID	N	Conditionally required when maintaining an order-depth book (AggregatedBook(266) is “N”). Allows subsequent Incremental changes to be applied using MDEntryID(278).
→270	MDEntryPx	N	Conditionally required if MDEntryType(269) is not A (Imbalance), B (Trade Volume), or C (Open Interest); Conditionally required when MDEntryType(269) = Q (Auction clearing price).
→423	PriceType	N	
→Component	**PriceQualifierGrp**	N	
→819	AvgPxIndicator	N	
→Component	**YieldData**	N	
→Component	**SpreadOrBenchmarkCurveData**	N	
→40	OrdType	N	Used to support market mechanism type; limit order, market order, committed principal order
→15	Currency	N	Can be used to specify the currency of the quoted price.
→2897	CurrencyCodeSource	N	
→120	SettlCurrency	N	Required for NDFs to specify the settlement currency (fixing currency).
→2899	SettlCurrencyCodeSource	N	
→Component	**RateSource**	N	
→271	MDEntrySize	N	Conditionally required when MDUpdateAction(279) = 0 (New) and MDEntryType(269) = 0 (Bid), 1 (Offer), 2 (Trade), B (Trade volume), or C (Open interest).

Tag	Name	Req'd	Description
→**Component**	**SecSizesGrp**	N	
→1093	LotType	N	Can be used to specify the lot type of the quoted size in order depth books.
→272	MDEntryDate	N	
→273	MDEntryTime	N	
→274	TickDirection	N	
→336	TradingSessionID	N	
→625	TradingSessionSubID	N	
→326	SecurityTradingStatus	N	
→327	HaltReason	N	
→2447	FastMarketIndicator	N	
→2705	MarketCondition	N	
→276	QuoteCondition	N	Space-delimited list of conditions describing a quote.
→277	TradeCondition	N	Space-delimited list of conditions describing a trade
→**Component**	**TradePriceConditionGrp**	N	
→2961	AnonymousTradeIndicator	N	
→2667	AlgorithmicTradeIndicator	N	
→286	OpenCloseSettlFlag	N	Used if MDEntryType(269) = 4 (Opening price), 5 (Closing price), or 6 (Settlement price).
→59	TimeInForce	N	For optional use when this Bid or Offer represents an order
→432	ExpireDate	N	For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.
→126	ExpireTime	N	For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.
→1629	ExposureDuration	N	Conditionally required when TimeInForce(59) = A (Good for Time).

Tag	Name	Req'd	Description
→1916	ExposureDurationUnit	N	
→110	MinQty	N	For optional use when this Bid or Offer represents an order
→18	ExecInst	N	Can contain multiple instructions, space delimited.
→287	SellerDays	N	
→37	OrderID	N	For optional use when this Bid, Offer, or Trade represents an order
→198	SecondaryOrderID	N	For optional use to support Hit/Take (selecting a specific order from the feed) without disclosing a private order id.
→299	QuoteEntryID	N	For optional use when this Bid, Offer, or Trade represents a quote
→1003	TradeID	N	For optional use in reporting Trades.
→1851	StrategyLinkID	N	For optional use in reporting Trades. May be used to link together trades that are reported separately but are part of the same overall trade, e.g. spread trade and their constituent trades.
→288	MDEntryBuyer	N	For optional use in reporting Trades
→289	MDEntrySeller	N	For optional use in reporting Trades
→2449	NumberOfBuyOrders	N	For optional use in reporting trades.
→2450	NumberOfSellOrders	N	For optional use in reporting trades.
→346	NumberOfOrders	N	In an Aggregated Book, used to show how many individual orders make up an MDEntry
→290	MDEntryPositionNo	N	
→546	Scope	N	
→811	PriceDelta	N	

Tag	Name	Req'd	Description
→828	TrdType	N	Specifies trade type when a trade is being reported. For optional use in reporting trades.
→829	TrdSubType	N	For optional use in reporting trades.
→855	SecondaryTrdType	N	For optional use in reporting trades. Conditionally requires presence of TrdType(828).
→2896	TertiaryTrdType	N	For optional use in reporting trades. Conditionally requires presence of SecondaryTrdType(855).
→1934	RegulatoryReportType	N	Used only when reporting a trade (MDEntryType(269)=2 (Trade)) that is a regulatory trade report.
→2963	MultiJurisdictionReportingIndicator	N	For optional use in reporting trades.
→2405	ExecMethod	N	
→574	MatchType	N	For optional use in reporting trades.
→1115	OrderCategory	N	
→1390	TradePublishIndicator	N	For optional use in reporting trades.
→Component	**TrdRegPublicationGrp**	N	
→2373	IntraFirmTradeIndicator	N	
→570	PreviouslyReported	N	
→Component	**RelatedTradeGrp**	N	For optional use when reporting trades. Lists trades related to the current market data entry, e.g. leg trades of a multi-leg trade.
→58	Text	N	Text to describe the Market Data Entry. Part of repeating group.
→354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
→355	EncodedText	N	Encoded (non-ASCII characters)

Tag	Name	Req'd	Description
			representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
→1023	MDPriceLevel	N	
→528	OrderCapacity	N	
→1024	MDOriginType	N	
→332	HighPx	N	Used to report high price in association with trade, bid or ask rather than a separate entity
→333	LowPx	N	Used to report low price in association with trade, bid or ask rather than a separate entity.
→1025	FirstPx	N	Indicates the first price of a trading session; can be a bid, ask, or trade price.
→31	LastPx	N	Indicates the last price of a trading session; can be a bid, ask, or trade price.
→1592	DiscountFactor	N	
→1020	TradeVolume	N	Used to report trade volume in association with trade, bid or ask rather than a separate entity
→**Component**	**PriceLimits**	N	
→1143	MaxPriceVariation	N	
→731	SettlPriceType	N	
→2451	SettlPriceDeterminationMethod	N	
→63	SettlType	N	
→64	SettlDate	N	Indicates date on which instrument will settle. For NDFs required for specifying the “value date”.
→1070	MDQuoteType	N	
→83	RptSeq	N	Used to identify the sequence number within a feed type
→1048	DealingCapacity	N	
→1026	MDEntrySpotRate	N	

Tag	Name	Req'd	Description
→1027	MDEntryForwardPoints	N	
→**Component**	**Parties**	N	
→2445	AggressorTime	N	
→2446	AggressorSide	N	
→654	LegRefID	N	May be specified for an MDEntryType(269)=2 (Trade) entry to indicate that MDEntryPx(270), PriceType(423) and MDEntrySize(271) apply to the instance of the InstrmtLegGrp component with matching LegID(1788).

14.2.3 MDIncGrp

Tag	Name	Req'd	Description
268	NoMDEntries	N	
→279	MDUpdateAction	Y	Must be first field in this repeating group.
→1173	MDSubBookType	N	Can be used to define a subordinate book.
→264	MarketDepth	N	Can be used to define the current depth of the book.
→269	MDEntryType	N	Conditionally required if MDUpdateAction(279) = 0 (New). Cannot be changed.
→278	MDEntryID	N	If specified, must be unique among currently active entries if MDUpdateAction(279) = 0 (New); must be the same as a previous MDEntryID(278) if MDUpdateAction(279) = 2 (Delete); must be the same as a previous MDEntryID(278) if MDUpdateAction(279) = 1 (Change) and MDEntryRefID(280) is not specified; or must be unique among currently active entries if MDUpdateAction(279) = 1 (Change) and MDEntryRefID(280) is specified.

Tag	Name	Req'd	Description
→280	MDEntryRefID	N	If MDUpdateAction(279) = 0 (New), for the first market data entry in a message, either this field or a security symbol must be specified. If MDUpdateAction(279) = 1 (Change), this must refer to a previous MDEntryID(278).
→1500	MDStreamID	N	
→Component	**Instrument**	N	
→Component	**InstrumentExtension**	N	
→Component	**FinancingDetails**	N	
→Component	**UndInstrmtGrp**	N	
→Component	**InstrmtLegGrp**	N	
→Component	**RelatedInstrumentGrp**	N	
→291	FinancialStatus	N	
→292	CorporateAction	N	
→270	MDEntryPx	N	Conditionally required when MDUpdateAction(279) = 0 (New) and MDEntryType(269) is not A (Imbalance), B (Trade volume), or C (Open interest). Conditionally required when MDEntryType(269) = Q (Auction clearing price).
→423	PriceType	N	
→Component	**PriceQualifierGrp**	N	
→819	AvgPxIndicator	N	
→Component	**YieldData**	N	Insert here the set of YieldData (yield-related) fields defined in Common Components of Application Messages
→Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of SpreadOrBenchmarkCurveData (Fixed Income spread or benchmark curve) fields defined in Common Components of Application Messages
→40	OrdType	N	Used to support market mechanism type; limit order, market order, committed principal order

Tag	Name	Req'd	Description
→15	Currency	N	Can be used to specify the currency of the quoted price.
→2897	CurrencyCodeSource	N	
→120	SettlCurrency	N	Required for NDFs to specify the settlement currency (fixing currency).
→2899	SettlCurrencyCodeSource	N	
→**Component**	**RateSource**	N	
→271	MDEntrySize	N	Conditionally required when MDUpdateAction(279) = 0 (New) and MDEntryType(269) = 0 (Bid), 1 (Offer), 2 (Trade), B (Trade volume), or C (Open interest).
→**Component**	**SecSizesGrp**	N	
→1093	LotType	N	Can be used to specify the lot type of the quoted size in order depth books.
→272	MDEntryDate	N	
→273	MDEntryTime	N	
→274	TickDirection	N	
→336	TradingSessionID	N	
→625	TradingSessionSubID	N	
→326	SecurityTradingStatus	N	
→327	HaltReason	N	
→2447	FastMarketIndicator	N	
→2705	MarketCondition	N	
→276	QuoteCondition	N	Space-delimited list of conditions describing a quote.
→277	TradeCondition	N	Space-delimited list of conditions describing a trade
→**Component**	**TradePriceConditionGrp**	N	
→2961	AnonymousTradeIndicator	N	
→2667	AlgorithmicTradeIndicator	N	
→1934	RegulatoryReportType	N	Used only when reporting a trade (MDEntryType(269)=2 (Trade)) that is a regulatory trade report.
→2963	MultiJurisdictionReportingIndicator	N	For optional use in reporting trades.

Tag	Name	Req'd	Description
→828	TrdType	N	For optional use in reporting trades.
→829	TrdSubType	N	For optional use in reporting trades.
→855	SecondaryTrdType	N	For optional use in reporting trades. Conditionally requires presence of TrdType(828).
→2896	TertiaryTrdType	N	For optional use in reporting trades. Conditionally requires presence of SecondaryTrdType(855).
→2405	ExecMethod	N	
→574	MatchType	N	For optional use in reporting trades.
→1115	OrderCategory	N	
→1390	TradePublishIndicator	N	For optional use in reporting trades.
→**Component**	**TrdRegPublicationGrp**	N	
→2373	IntraFirmTradeIndicator	N	
→570	PreviouslyReported	N	
→**Component**	**RelatedTradeGrp**	N	For optional use when reporting trades. List of trades related to the current market data entry, e.g. leg trades of a multi-leg trade.
→286	OpenCloseSettlFlag	N	Used if MDEntryType(269) = 4 (Opening Price), 5 (Closing Price), or 6 (Settlement Price).
→59	TimeInForce	N	For optional use when this Bid or Offer represents an order
→432	ExpireDate	N	For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.
→126	ExpireTime	N	For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.

Tag	Name	Req'd	Description
→1629	ExposureDuration	N	Conditionally required when TimeInForce(59)= 10 (Good for Time).
→1916	ExposureDurationUnit	N	
→110	MinQty	N	For optional use when this Bid or Offer represents an order
→18	ExecInst	N	Can contain multiple instructions, space delimited.
→287	SellerDays	N	
→37	OrderID	N	For optional use when this Bid, Offer, or Trade represents an order
→198	SecondaryOrderID	N	For optional use to support Hit/Take (selecting a specific order from the feed) without disclosing a private order id.
→299	QuoteEntryID	N	For optional use when this Bid, Offer, or Trade represents a quote
→1003	TradeID	N	For optional use in reporting Trades
→1851	StrategyLinkID	N	For optional use in reporting Trades. May be used to link together trades that are reported separately but are part of the same overall trade, e.g. spread trade and their constituent trades.
→288	MDEntryBuyer	N	For optional use in reporting Trades
→289	MDEntrySeller	N	For optional use in reporting Trades
→2449	NumberOfBuyOrders	N	For optional use when reporting trades
→2450	NumberOfSellOrders	N	For optional use when reporting trades
→346	NumberOfOrders	N	In an Aggregated Book, used to show how many individual orders make up an MDEntry
→290	MDEntryPositionNo	N	
→546	Scope	N	
→811	PriceDelta	N	
→451	NetChgPrevDay	N	

Tag	Name	Req'd	Description
→58	Text	N	Text to describe the Market Data Entry. Part of repeating group.
→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.
→1023	MDPriceLevel	N	
→528	OrderCapacity	N	
→1024	MDOriginType	N	
→332	HighPx	N	
→333	LowPx	N	
→1025	FirstPx	N	Indicates the first price of a trading session; can be a bid, ask, or a trade price.
→31	LastPx	N	Indicates the last price of a trading session; can be a bid, ask, or a trade price.
→1592	DiscountFactor	N	
→1020	TradeVolume	N	
→Component	**PriceLimits**	N	
→1143	MaxPriceVariation	N	
→731	SettlPriceType	N	
→2451	SettlPriceDeterminationMethod	N	
→63	SettlType	N	
→64	SettlDate	N	Indicates date on which instrument will settle. For NDFs required for specifying the “value date”.
→483	TransBkdTime	N	For optional use in reporting Trades. Used to specify the time of trade agreement for privately negotiated trades.
→60	TransactTime	N	For optional use in reporting Trades. Used to specify the time of matching.
→2445	AggressorTime	N	Entry time of the incoming order that triggered the trade

Tag	Name	Req'd	Description
→2446	AggressorSide	N	
→1070	MDQuoteType	N	
→83	RptSeq	N	Allows sequence number to be specified within a feed type
→1048	DealingCapacity	N	
→1026	MDEntrySpotRate	N	
→1027	MDEntryForwardPoints	N	
→Component	**StatsIndGrp**	N	
→Component	**Parties**	N	

14.2.4 MDReqGrp

Tag	Name	Req'd	Description
267	NoMDEntryTypes	N	
→269	MDEntryType	Y	Must be the first field in this repeating group. This is a list of all the types of Market Data Entries that the firm requesting the Market Data is interested in receiving.

14.2.5 MDRjctGrp

Tag	Name	Req'd	Description
816	NoAltMDSource	N	
→817	AltMDSourceID	N	Alternative Market Data Source

14.2.6 MDStatisticParameters

Tag	Name	Req'd	Description
2456	MDStatisticType	Y	
2457	MDStatisticScope	Y	
2458	MDStatisticSubScope	N	
2459	MDStatisticScopeType	N	
2454	MDStatisticName	N	
2455	MDStatisticDesc	N	
2481	EncodedMDStatisticDescLen	N	Must be set if EncodedMDStatisticDesc(2482) field is specified and must immediately precede it.
2482	EncodedMDStatisticDesc	N	Encoded (non-ASCII characters) representation of the MDStatisticDesc(2455) field in the encoded format specified via the MessageEncoding(347) field.

Tag	Name	Req'd	Description
264	MarketDepth	N	May be used to specify the market depth up to specified level.
2460	MDStatisticFrequencyPeriod	N	Conditionally required when MDStatisticFrequencyUnit(2461) is specified. Omission represents a one-time dissemination.
2461	MDStatisticFrequencyUnit	N	Conditionally required when MDStatisticFrequencyPeriod(2460) is specified.
2462	MDStatisticDelayPeriod	N	Conditionally required when MDStatisticDelayUnit(2463) is specified.
2463	MDStatisticDelayUnit	N	Conditionally required when MDStatisticDelayPeriod(2462) is specified.
2464	MDStatisticIntervalType	Y	
2465	MDStatisticIntervalTypeUnit	N	Conditionally required when MDStatisticIntervalType (2464) = 5(Current time unit), 6(Previous time unit) or 8(Maximum range up to previous time unit).
2466	MDStatisticIntervalPeriod	N	Conditionally required if/when MDStatisticIntervalUnit(2467) is specified. Conditionally required when MDStatisticIntervalType(2464) = 1 (Sliding window) or 2 (Sliding window peak).
2467	MDStatisticIntervalUnit	N	Conditionally required when MDStatisticIntervalPeriod(2466) is specified.
2468	MDStatisticStartDate	N	Can be used to define a date range for a sliding window peak other than the current day. Omission represents a date range starting with the first available day.
2469	MDStatisticEndDate	N	Can be used to define a date range for a sliding window peak other than the current day. Omission represents a date range including the current day.
2470	MDStatisticStartTime	N	Can be used to define a time range for a sliding window peak other than the complete day. Omission represents a time range starting at midnight.
2471	MDStatisticEndTime	N	Can be used to define a time range for a sliding window peak other than

Tag	Name	Req'd	Description
			the complete day. Omission represents a time range ending with the time of dissemination of the statistical data.
2472	MDStatisticRatioType	N	Conditionally required when MDStatisticType(2456) = 5(Ratio).
Component	**NestedParties**	N	
2584	AnnualTradingBusinessDays	N	
1815	TradingCapacity	N	
40	OrdType	N	
59	TimeInForce	N	
276	QuoteCondition	N	
277	TradeCondition	N	
54	Side	N	
578	TradeInputSource	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
1024	MDOriginType	N	
2711	MDValueTier	N	
338	TradSesMethod	N	
1022	MDFeedType	N	
1629	ExposureDuration	N	
1916	ExposureDurationUnit	N	Conditionally required when ExposureDuration(1629) is specified.
1057	AggressorIndicator	N	

14.2.7 MDStatisticReqGrp

Tag	Name	Req'd	Description
2474	NoMDStatistics	N	
→2475	MDStatisticID	N	Required if NoMDStatistics(2474) > 0. Unique statistics identifier used as a placeholder for a set of parameters. If an ID is not applicable use “[N/A]”.
→**Component**	**MDStatisticParameters**	N	Required if NoMDStatistics(2474) > 0 and MDStatisticID(2475) = “[N/A]”.

14.2.8 MDStatisticRptGrp

Tag	Name	Req'd	Description
2474	NoMDStatistics	N	
→**Component**	**MDStatisticParameters**	N	Required if NoMDStatistics(2474) > 0.
→2475	MDStatisticID	N	Required if NoMDStatistics(2474) > 0.
→2476	MDStatisticTime	N	Conditionally required when MDStatisticValue(2478) is specified.
→2477	MDStatisticStatus	N	May be used when sending reference data only to establish MDStatisticID(2475) as a reference to a set of parameters specified in MDStatisticParameters component. If not specified the default is MDStatisticStatus(2477)=1 (Active).
→2478	MDStatisticValue	N	Conditionally required unless sending reference data only to establish MDStatisticID(2475) as a reference to a set of parameters specified in MDStatisticParameters component.
→2479	MDStatisticValueType	N	
→2480	MDStatisticValueUnit	N	

14.2.9 SecSizesGrp

Tag	Name	Req'd	Description
1177	NoOfSecSizes	N	
→1178	MDSecSizeType	N	Defines the type of secondary size specified in MDSecSize(1179). Must be first field in this repeating group
→1179	MDSecSize	N	

14.2.10 StatsIndGrp

Tag	Name	Req'd	Description
1175	NoStatsIndicators	N	
→1176	StatsType	N	Indicates that the MD Entry is eligible for inclusion in the type of statistic specified by the StatsType. Must be provided if NoStatsIndicators greater than 0.

14.2.11 StrmAsgnReqGrp

Tag	Name	Req'd	Description
1499	NoAsgnReqs	N	
→**Component**	**Parties**	N	
→**Component**	**StrmAsgnReqInstrmtGrp**	N	

14.2.12 StrmAsgnReqInstrmtGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→**Component**	**Instrument**	N	
→63	SettlType	N	
→271	MDEntrySize	N	
→1500	MDStreamID	N	

14.2.13 StrmAsgnRptGrp

Tag	Name	Req'd	Description
1499	NoAsgnReqs	N	
→**Component**	**Parties**	N	
→**Component**	**StrmAsgnRptInstrmtGrp**	N	

14.2.14 StrmAsgnRptInstrmtGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→**Component**	**Instrument**	N	
→63	SettlType	N	
→1617	StreamAsgnType	N	
→1500	MDStreamID	N	
→1502	StreamAsgnRejReason	N	
→58	Text	N	
→354	EncodedTextLen	N	
→355	EncodedText	N	

15 Appendix – MarketStructureReferenceData Category

15.1 Messages

15.1.1 TradingSessionListRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BI
335	TradSesReqID	Y	Must be unique, or the ID of previous Trading Session Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Update Request (2).
1301	MarketID	N	Market for which Trading Session applies
1300	MarketSegmentID	N	Market Segment for which Trading Session applies
336	TradingSessionID	N	Trading Session for which status is being requested
625	TradingSessionSubID	N	
338	TradSesMethod	N	Method of Trading
339	TradSesMode	N	Trading Session Mode
263	SubscriptionRequestType	Y	
Component	**StandardTrailer**	Y	

15.1.2 TradingSessionList Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BJ
Component	**ApplicationSequenceControl**	N	
335	TradSesReqID	N	Provided for a response to a specific Trading Session List Request message (snapshot).
Component	**TrdSessLstGrp**	Y	
Component	**StandardTrailer**	Y	

15.1.3 TradingSessionListUpdateReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BS
Component	**ApplicationSequenceControl**	N	
335	TradSesReqID	N	Provided for a response to a specific Trading Session List Request message (snapshot).
Component	**TrdSessLstGrp**	Y	
Component	**StandardTrailer**	Y	

15.1.4 MarketDefinitionRequest Message

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

Tag	Name	Req'd	Description
1393	MarketReqID	Y	Must be unique, or the ID of previous Market Segment Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request(2).
263	SubscriptionRequestType	Y	
1301	MarketID	N	Conditionally required if MarketSegmentID(1300) is specified on the request
1300	MarketSegmentID	N	
1325	ParentMktSegmID	N	Specifies that the Market Segment is a sub segment of the Market Segment defined in this field.
Component	**StandardTrailer**	Y	

15.1.5 MarketDefinition Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BU
Component	**ApplicationSequenceControl**	N	
1394	MarketReportID	Y	Unique identifier for each market definition message.
1393	MarketReqID	N	
1301	MarketID	Y	
1300	MarketSegmentID	N	
1396	MarketSegmentDesc	N	
1397	EncodedMktSegmDescLen	N	Must be set if EncodedMktSegmDesc(1398) field is specified and must immediately precede it.
1398	EncodedMktSegmDesc	N	Encoded (non-ASCII characters) representation of the MarketSegmDesc(1396) field in the encoded format specified via the MessageEncoding(347) field.
1325	ParentMktSegmID	N	Specifies that the market segment specified in this message is a sub-segment of the market segment defined in this field.
2542	MarketSegmentStatus	N	
2543	MarketSegmentType	N	Used to specify the purpose of a special market segment identified by MarketSegmentID(1300). Conditionally required if MarketSegmentSubType(2544) is specified.

Tag	Name	Req'd	Description
2544	MarketSegmentSubType	N	
Component	**InstrumentScopeGrp**	N	Used to specify the types of securities that belong to the market segment.
Component	**RelatedMarketSegmentGrp**	N	Used to specify market segments that have a relationship to the market segment defined in this message.
15	Currency	N	The default trading currency
2897	CurrencyCodeSource	N	
Component	**BaseTradingRules**	N	Used to specify the base trading rules for the identified market or market segment.
Component	**OrdTypeRules**	N	Used to specify the order types that are valid for trading on the identified market or market segment.
Component	**TimeInForceRules**	N	Used to specify the time in force rules that are valid for trading on the identified market or market segment.
Component	**ExecInstRules**	N	Used to specify the execution instructions that are valid for trading on the identified market or market segment.
Component	**AuctionTypeRuleGrp**	N	Used to specify the auction order types that are valid for trading on the identified market or market segment.
Component	**MarketDataFeedTypes**	N	Used to specify the market data feed types that are valid for trading on the identified market or market segment.
Component	**MatchRules**	N	Used to specify the matching rules that are valid for trading on the identified market or market segment.
Component	**FlexProductEligibilityGrp**	N	Specifies the eligibility indicators for the creation of flexible securities.
Component	**Parties**	N	Specifies parties relevant for the market or market segment, e.g. market makers.
Component	**MiscFeesGrp**	N	
2400	EffectiveBusinessDate	N	

Tag	Name	Req'd	Description
60	TransactTime	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	

15.1.6 MarketDefinitionUpdateReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BV
Component	**ApplicationSequenceControl**	N	
1394	MarketReportID	Y	Unique identifier for each market definition message.
1393	MarketReqID	N	
1395	MarketUpdateAction	N	Specifies the action taken
1301	MarketID	Y	
1300	MarketSegmentID	N	
1396	MarketSegmentDesc	N	
1397	EncodedMktSegmDescLen	N	Must be set if EncodedMktSegmDesc(1398) field is specified and must immediately precede it.
1398	EncodedMktSegmDesc	N	Encoded (non-ASCII characters) representation of the MarketSegmDesc(1396) field in the encoded format specified via the MessageEncoding(347) field.
1325	ParentMktSegmID	N	Specifies that the market segment specified in this message is a sub-segment of the market segment defined in this field.
2542	MarketSegmentStatus	N	
2543	MarketSegmentType	N	Used to specify the purpose of a special market segment identified by MarketSegmentID(1300). Conditionally required if

Tag	Name	Req'd	Description
			MarketSegmentSubType(2544) is specified.
2544	MarketSegmentSubType	N	
Component	**InstrumentScopeGrp**	N	Used to specify the types of securities that belong to the market segment.
Component	**RelatedMarketSegmentGrp**	N	Used to specify market segments that have a relationship to the market segment defined in this message.
15	Currency	N	The default trading currency
2897	CurrencyCodeSource	N	
Component	**BaseTradingRules**	N	Used to specify the valid base trading rules for the identified market or market segment.
Component	**OrdTypeRules**	N	Used to specify the order types that are valid for trading on the identified market or market segment.
Component	**TimeInForceRules**	N	Used to specify the time in force rules that are valid for trading on the identified market or market segment.
Component	**ExecInstRules**	N	Used to specify the execution instructions that are valid for trading on the identified market or market segment.
Component	**AuctionTypeRuleGrp**	N	Used to specify the auction order types that are valid for trading on the identified market or market segment.
Component	**MarketDataFeedTypes**	N	Used to specify the market data feed types that are valid for trading on the identified market or market segment.
Component	**MatchRules**	N	Used to specify the matching rules that are valid for trading on the identified market or market segment.
Component	**FlexProductEligibilityGrp**	N	Specifies the eligibility indicators for the creation of flexible securities.
Component	**Parties**	N	Specifies parties relevant for the market or market segment, e.g. market makers.
2400	EffectiveBusinessDate	N	

Tag	Name	Req'd	Description
60	TransactTime	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	

15.1.7 TradingSessionStatusRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = g (lowercase)
335	TradSesReqID	Y	Must be unique, or the ID of previous Trading Session Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
1301	MarketID	N	Market for which Trading Session applies
1300	MarketSegmentID	N	Market Segment for which Trading Session applies
336	TradingSessionID	N	Trading Session for which status is being requested
625	TradingSessionSubID	N	
338	TradSesMethod	N	Method of trading
339	TradSesMode	N	Trading Session Mode
263	SubscriptionRequestType	Y	
Component	**StandardTrailer**	Y	

15.1.8 TradingSessionStatus Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = h (lowercase)
Component	**ApplicationSequenceControl**	N	
335	TradSesReqID	N	Conditionally required when responding to a specific TradingSessionStatusRequest(35=g)
1301	MarketID	N	Market for which trading session applies
1300	MarketSegmentID	N	Market Segment for which trading session applies
75	TradeDate	N	Business day for which trading session applies to.
336	TradingSessionID	Y	Identifier for trading session
625	TradingSessionSubID	N	
338	TradSesMethod	N	

Tag	Name	Req'd	Description
339	TradSesMode	N	
325	UnsolicitedIndicator	N	Set to 'Y' if message is sent unsolicited as a result of a previous subscription request.
340	TradSesStatus	Y	
1368	TradSesEvent	N	Identifies an event related to the trading status of a trading session
2447	FastMarketIndicator	N	Indicates if trading session is in fast market.
567	TradSesStatusRejReason	N	Use with TradSesStatus(340) = 6(Request Rejected).
341	TradSesStartTime	N	Starting time of the trading session
342	TradSesOpenTime	N	Time of the opening of the trading session
343	TradSesPreCloseTime	N	Time of the pre-close of the trading session
344	TradSesCloseTime	N	Closing time of the trading session
345	TradSesEndTime	N	End time of the trading session
1785	TradSesControl	N	Indicates how control of trading session and subsession transitions are performed
387	TotalVolumeTraded	N	
60	TransactTime	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	**Instrument**	N	Use if status information applies only to a subset of all instruments. Use SecurityStatus(35=f) message instead for status on a single instrument.
Component	**StandardTrailer**	Y	

15.2 Components

15.2.1 FlexProductEligibilityGrp

Tag	Name	Req'd	Description
2560	NoFlexProductEligibilities	N	
→1242	FlexProductEligibilityIndicator	N	Required if NoFlexProductEligibilities(2560) > 0.
→2561	FlexProductEligibilityComplex	N	Required if NoFlexProductEligibilities(2560) > 0. Used to specify a product suite related to an eligibility indicator.

15.2.2 RelatedMarketSegmentGrp

Tag	Name	Req'd	Description
2545	NoRelatedMarketSegments	N	
→2546	RelatedMarketSegmentID	N	Required if NoRelatedMarketSegments (2545) > 0.
→2547	MarketSegmentRelationship	N	

15.2.3 TrdSessLstGrp

Tag	Name	Req'd	Description
386	NoTradingSessions	N	
→336	TradingSessionID	Y	Identifier for Trading Session
→625	TradingSessionSubID	N	
→1327	TradSesUpdateAction	N	
→1301	MarketID	N	Market for which Trading Session applies
→1300	MarketSegmentID	N	Market Segment for which Trading Session applies
→1326	TradingSessionDesc	N	
→338	TradSesMethod	N	Method of Trading
→339	TradSesMode	N	Trading Session Mode
→325	UnsolicitedIndicator	N	“Y” if message is sent unsolicited as a result of a previous subscription request.
→340	TradSesStatus	Y	State of trading session.
→567	TradSesStatusRejReason	N	Used with TradSesStatus = “Request Rejected”
→341	TradSesStartTime	N	Starting time of trading session
→342	TradSesOpenTime	N	Time of the opening of the trading session
→343	TradSesPreCloseTime	N	Time of pre-close of trading session
→344	TradSesCloseTime	N	Closing time of trading session
→345	TradSesEndTime	N	End time of trading session
→387	TotalVolumeTraded	N	
→**Component**	**TradingSessionRules**	N	Insert here the set of “TradingSessionRules” fields defined in “common components of application messages”
→60	TransactTime	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.

16 Appendix – PartiesAction Category

16.1 Messages

16.1.1 PartyRiskLimitCheckRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DE
2318	RiskLimitCheckRequestID	N	Either RiskLimitCheckRequestID(2318) or RiskLimitCheckID(2319) must be specified. RiskLimitCheckRequestID(2318) is conditionally required in a message-chaining model in which a subsequent message may refer to a prior message via RiskLimitCheckRequestRefID(2322). The alternative is an entity-based model in which RiskLimitCheckID(2319) is used to statically identify a given request. In this case RiskLimitCheckID(2319) is required and RiskLimitRequestID(1666) can be optionally specified.
2319	RiskLimitCheckID	N	Either RiskLimitCheckRequestID(2318) or RiskLimitCheckID(2319) must be specified.
2320	RiskLimitCheckTransType	Y	
2321	RiskLimitCheckType	Y	
2322	RiskLimitCheckRequestRefID	N	Conditionally required when RiskLimitCheckTransType(2320) = 1 (Cancel) or 2 (Replace), and message-chaining model is used.
1080	RefOrderID	N	Used to specify the transaction reference for this limit check request.
1081	RefOrderIDSource	N	Identifies the type of reference specified in RefOrderID(1080) for this limit check request.
2323	RiskLimitCheckRequestType	N	
2324	RiskLimitCheckAmount	N	Specifies the amount being requested or consumed, as indicated by RiskLimitCheckType(2321).
15	Currency	N	
2897	CurrencyCodeSource	N	
1670	RiskLimitID	N	
Component	**RequestingPartyGrp**	N	May be used to identify the party making the limit check request and their role.
Component	**Parties**	N	May be used to specify the trading party on which the limit check request is for. Each request is for a single trading party and the specified transaction reference.
Component	**RelatedPartyDetailGrp**	N	
Component	**Instrument**	N	
Component	**LegOrdGrp**	N	
Component	**UndInstrmtGrp**	N	
54	Side	N	

Tag	Name	Req'd	Description
60	TransactTime	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	

16.1.2 PartyRiskLimitCheckRequestAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DG
2318	RiskLimitCheckRequestID	N	Either RiskLimitCheckRequestID(2318) or RiskLimitCheckID(2319) must be provided from the request message
2319	RiskLimitCheckID	N	Either RiskLimitCheckRequestID(2318) or RiskLimitCheckID(2319) must be provided from the request message.
2325	RiskLimitCheckRequestStatus	Y	
2326	RiskLimitCheckRequestResult	N	
2320	RiskLimitCheckTransType	Y	Identifies the RiskLimitCheckTransType(2320) this message is responding to as specified in the request message.
2321	RiskLimitCheckType	Y	Identifies the RiskLimitCheckType(2321) this message is responding to as specified in the request message.
2322	RiskLimitCheckRequestRefID	N	Conditionally required when RiskLimitCheckTransType(2320) = 1 (Cancel) or 2 (Replace)
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.
1080	RefOrderID	N	
1081	RefOrderIDSource	N	
54	Side	N	
2327	RiskLimitApprovedAmount	N	Conditionally required when RiskLimitCheckRequestStatus(2325)=1 (Partially approved)
2324	RiskLimitCheckAmount	N	
1670	RiskLimitID	N	
15	Currency	N	
2897	CurrencyCodeSource	N	

Tag	Name	Req'd	Description
126	ExpireTime	N	Optionally used to specify when the approved credit limit being reserved will expire.
Component	**RequestingPartyGrp**	N	
Component	**Parties**	N	The trading party identified in the limit check request.
Component	**RelatedPartyDetailGrp**	N	
Component	**Instrument**	N	
Component	**LegOrdGrp**	N	
Component	**UndInstrmtGrp**	N	
60	TransactTime	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	

16.1.3 PartyActionRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DH
2328	PartyActionRequestID	Y	
2329	PartyActionType	Y	
2330	ApplTestMessageIndicator	N	
1301	MarketID	N	Use to reduce the scope to a market
1300	MarketSegmentID	N	Use to reduce the scope to a market segment
Component	**InstrumentScope**	N	Use to reduce the scope of instruments
Component	**RequestingPartyGrp**	N	May be used to identify the party making the request and their role.
Component	**Parties**	Y	Used to specify the trading party on which the action is applied to.
Component	**RelatedPartyDetailGrp**	N	
60	TransactTime	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	

16.1.4 PartyActionReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DI
2400	EffectiveBusinessDate	N	
2328	PartyActionRequestID	N	Conditionally required when responding to a PartyActionRequest(35=DH) message.
2331	PartyActionReportID	Y	
2329	PartyActionType	Y	
2332	PartyActionResponse	Y	
2333	PartyActionRejectReason	N	Conditionally required when PartyActionResponse(2332) = 2 (Rejected).
2330	ApplTestMessageIndicator	N	Conditionally required if present in the PartyActionRequest(35=DH) message.
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.
1301	MarketID	N	
1300	MarketSegmentID	N	
Component	**InstrumentScope**	N	
Component	**RequestingPartyGrp**	N	May be used to identify the party making the request and their role.
Component	**Parties**	Y	Used to specify the trading party on which the action is applied to. If in response to PartyActionRequest(35=DH) message, this should echo back the values from the request.
Component	**RelatedPartyDetailGrp**	N	
60	TransactTime	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.
797	CopyMsgIndicator	N	
Component	**StandardTrailer**	Y	

17 Appendix – PartiesReferenceData Category

17.1 Messages

17.1.1 PartyDetailsListRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CF
1505	PartyDetailsListRequestID	Y	
Component	**RequestingPartyGrp**	N	May be used to identify the party making the request and their role.
Component	**Parties**	N	Scope of the query/request for specific party(-ies).
Component	**RequestedPartyRoleGrp**	N	Scope of the query/request for specific party role(s)
Component	**PartyRelationshipGrp**	N	Scope of the query/reqeust for specific party relationship(s)
263	SubscriptionRequestType	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

17.1.2 PartyDetailsListReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CG
Component	**ApplicationSequenceControl**	N	
1510	PartyDetailsListReportID	Y	
1505	PartyDetailsListRequestID	N	Conditionally required when responding to the PartyDetailsListRequest message.
1511	RequestResult	N	Conditionally required when responding to the PartyDetailsListRequest message.
1512	TotNoParties	N	
893	LastFragment	N	
Component	**PartyDetailGrp**	N	
60	TransactTime	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
1328	RejectText	N	
1664	EncodedRejectTextLen	N	
1665	EncodedRejectText	N	
Component	**StandardTrailer**	Y	

17.1.3 PartyDetailsListUpdateReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CK
Component	**ApplicationSequenceControl**	N	
1510	PartyDetailsListReportID	Y	
1505	PartyDetailsListRequestID	N	Conditionally required when responding to the PartyDetailsListRequest(35=CF) message.
1512	TotNoParties	N	
893	LastFragment	N	
Component	**RequestingPartyGrp**	N	May be used to specify the requesting party in the event the request was made verbally or via other means.
Component	**PartyDetailsUpdateGrp**	N	
60	TransactTime	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	

17.1.4 PartyRiskLimitsRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CL
1666	RiskLimitRequestID	Y	
1760	RiskLimitRequestType	N	Scope of risk limit information.
263	SubscriptionRequestType	N	
Component	**RequestingPartyGrp**	N	May be used to identify the party making the request and their role.
Component	**Parties**	N	Scope of the query/request for specific party(-ies)
Component	**RequestedPartyRoleGrp**	N	Scope of the query/request for specific party role(s). For example, “all information for PartyRole=24.”
Component	**RequestedRiskLimitTypesGrp**	N	
1533	RiskLimitPlatform	N	
Component	**RiskInstrumentScopeGrp**	N	Scope of the query/request for specific securities. Absence means all instruments for a given party or party role.
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

17.1.5 PartyRiskLimitsReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CM
Component	**ApplicationSequenceControl**	N	
1667	RiskLimitReportID	Y	
1666	RiskLimitRequestID	N	Conditionally required when responding to PartyRiskLimitsRequest(35=CL).
1760	RiskLimitRequestType	N	Can be used when responding to a PartyRiskLimitsRequest(35=CL).
1511	RequestResult	N	Conditionally required when responding to a PartyRiskLimitsRequest(35=CL).
325	UnsolicitedIndicator	N	
1512	TotNoParties	N	
893	LastFragment	N	
Component	**PartyRiskLimitsGrp**	N	Optionally includes utilization (consumption) information.
60	TransactTime	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
1328	RejectText	N	
1664	EncodedRejectTextLen	N	
1665	EncodedRejectText	N	
Component	**StandardTrailer**	Y	

17.1.6 PartyRiskLimitsUpdateReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=CR
Component	**ApplicationSequenceControl**	N	
1667	RiskLimitReportID	Y	
1666	RiskLimitRequestID	N	Conditionally required when sent as part of a subscription requested by a PartyRiskLimitsRequest(35=CL).
1760	RiskLimitRequestType	N	Can be used if sent as part of a subscription started by a PartyRiskLimitsRequest(35=CL).
1512	TotNoParties	N	
893	LastFragment	N	
Component	**RequestingPartyGrp**	N	May be used to specify the requesting party in the event the request was made verbally or via other means.
Component	**PartyRiskLimitsUpdateGrp**	N	
60	TransactTime	N	

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	**StandardTrailer**	Y	

17.1.7 PartyRiskLimitsDefinitionRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=CS
1666	RiskLimitRequestID	Y	
Component	**RequestingPartyGrp**	N	May be used to identify the party making the request and their role.
Component	**PartyRiskLimitsUpdateGrp**	N	Risk limits to be enforced for given party(-ies) and related party(-ies).
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

17.1.8 PartyRiskLimitsDefinitionRequestAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=CT
1666	RiskLimitRequestID	Y	
1761	RiskLimitRequestResult	N	
1762	RiskLimitRequestStatus	Y	
Component	**RequestingPartyGrp**	N	
Component	**PartyRiskLimitsAckGrp**	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

17.1.9 PartyEntitlementsRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=CU
1770	EntitlementRequestID	N	
263	SubscriptionRequestType	N	

Tag	Name	Req'd	Description
Component	**RequestingPartyGrp**	N	May be used to identify the party making the request and their role.
Component	**Parties**	N	Scope of the query/request for specific party(-ies).
Component	**RequestedPartyRoleGrp**	N	Scope of the query/request for specific party roles. For example, "all information for PartyRole=24".
1883	EntitlementStatus	N	
Component	**EntitlementTypeGrp**	N	
1784	EntitlementPlatform	N	
Component	**InstrumentScopeGrp**	N	Scope of the query/request for specific securities.
Component	**MarketSegmentScopeGrp**	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

17.1.10 PartyEntitlementsReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=CV
Component	**ApplicationSequenceControl**	N	
1771	EntitlementReportID	Y	
1770	EntitlementRequestID	N	Conditionally required when responding to PartyEntitlementsRequest(35=CU).
1511	RequestResult	N	Conditionally required when responding to Party Entitlements Request.
1512	TotNoParties	N	
893	LastFragment	N	
Component	**PartyEntitlementGrp**	N	
60	TransactTime	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
1328	RejectText	N	
1664	EncodedRejectTextLen	N	
1665	EncodedRejectText	N	
Component	**StandardTrailer**	Y	

17.1.11 PartyDetailsDefinitionRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=CX
1505	PartyDetailsListRequestID	Y	
Component	**RequestingPartyGrp**	N	Can be used to identify the party making the request and their role.
Component	**PartyDetailsUpdateGrp**	Y	Specifies the parties and relationships between parties to be defined, modified, or deleted.
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

17.1.12 PartyDetailsDefinitionRequestAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=CY
1505	PartyDetailsListRequestID	Y	
1878	PartyDetailRequestStatus	Y	
1877	PartyDetailRequestResult	N	
Component	**RequestingPartyGrp**	N	
Component	**PartyDetailAckGrp**	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

17.1.13 PartyEntitlementsUpdateReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=CZ
Component	**ApplicationSequenceControl**	N	
1771	EntitlementReportID	Y	
1770	EntitlementRequestID	N	Conditionally required when responding to a PartyEntitlementsRequest(35=CU) message.
1512	TotNoParties	N	
893	LastFragment	N	
Component	**RequestingPartyGrp**	N	May be used to specify the requesting party in the event the request was made verbally or via other means.
Component	**PartyEntitlementUpdateGrp**	Y	Specifies the updated entitlements to be enforced for the given party(-ies) and related party(-ies).

Tag	Name	Req'd	Description
60	TransactTime	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	

17.1.14 PartyEntitlementsDefinitionRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DA
1770	EntitlementRequestID	Y	
Component	**RequestingPartyGrp**	N	Can be used to identify the party making the request and their role.
Component	**PartyEntitlementUpdateGrp**	Y	Specifies the entitlements to be defined, modified or deleted for the given party(-ies) and related party(-ies).
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

17.1.15 PartyEntitlementsDefinitionRequestAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DB
1770	EntitlementRequestID	Y	
1882	EntitlementRequestStatus	Y	
1881	EntitlementRequestResult	N	
Component	**RequestingPartyGrp**	N	
Component	**PartyEntitlementAckGrp**	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

17.1.16 PartyRiskLimitsReportAck Message

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

Tag	Name	Req'd	Description
1667	RiskLimitReportID	Y	The identifier of the PartyRiskLimitReport(35=CM) or PartyRiskLimitUpdateReport(35=CR) message.
1666	RiskLimitRequestID	N	
2316	RiskLimitReportStatus	Y	
2317	RiskLimitReportRejectReason	N	Conditionally required when RiskLimitReportStatus(2316)=1 (Rejected).
Component	**PartyRiskLimitsUpdateGrp**	N	
60	TransactTime	N	
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**	Y	

17.2 Components

17.2.1 EntitlementAttribGrp

Tag	Name	Req'd	Description
1777	NoEntitlementAttrib	N	
→1778	EntitlementAttribType	N	Required if NoEntitlementAttrib(1777) > 0.
→1779	EntitlementAttribDatatype	N	If specified, and this is an attribute published by FPL in the external code list, this must agree with the published datatype.
→1780	EntitlementAttribValue	N	Required if NoEntitlementAttrib(1777) > 0.
→1781	EntitlementAttribCurrency	N	
→2940	EntitlementAttribCurrencyCodeSource	N	

17.2.2 EntitlementGrp

Tag	Name	Req'd	Description
1773	NoEntitlements	N	
→1774	EntitlementIndicator	N	Required if NoEntitlements(1773) > 0.
→1775	EntitlementType	N	Absence of this field indicates the meaning of the entitlement is implicit.

Tag	Name	Req'd	Description
→2402	EntitlementSubType	N	
→**Component**	**EntitlementAttribGrp**	N	
→1776	EntitlementID	N	
→1784	EntitlementPlatform	N	
→**Component**	**InstrumentScopeGrp**	N	
→**Component**	**MarketSegmentScopeGrp**	N	
→1782	EntitlementStartDate	N	
→1783	EntitlementEndDate	N	

17.2.3 EntitlementTypeGrp

Tag	Name	Req'd	Description
2345	NoEntitlementTypes	N	
→1775	EntitlementType	N	Required if NoEntitlementTypes(2345) > 0.
→2402	EntitlementSubType	N	

17.2.4 PartyDetailAckGrp

Tag	Name	Req'd	Description
1676	NoPartyUpdates	N	
→1324	ListUpdateAction	N	Required if NoPartyUpdates(1676) > 0.
→1879	PartyDetailDefinitionStatus	N	Required if NoPartyUpdates(1676) > 0.
→1880	PartyDetailDefinitionResult	N	
→1328	RejectText	N	
→1664	EncodedRejectTextLen	N	
→1665	EncodedRejectText	N	
→**Component**	**PartyDetailGrp**	N	

17.2.5 PartyDetailsUpdateGrp

Tag	Name	Req'd	Description
1676	NoPartyUpdates	N	
→1324	ListUpdateAction	N	Required if NoPartyUpdates > 0.
→**Component**	**PartyDetailGrp**	N	

17.2.6 PartyEntitlementAckGrp

Tag	Name	Req'd	Description
1772	NoPartyEntitlements	N	
→1324	ListUpdateAction	N	Required if NoPartyEntitlements(1772).
→1883	EntitlementStatus	N	Required if NoPartyEntitlements(1772).

Tag	Name	Req'd	Description
→1884	EntitlementResult	N	
→1328	RejectText	N	
→1664	EncodedRejectTextLen	N	
→1665	EncodedRejectText	N	
→Component	**PartyDetailGrp**	N	Optional when ListUpdateAction(1324) = M(Modify) or D(Delete) and EntitlementRefID(1885) is provided.
→Component	**EntitlementGrp**	N	Optional when ListUpdateAction(1324) = M(Modify) or D(Delete) and EntitlementRefID(1885) is provided.
→1885	EntitlementRefID	N	Optional when PartyDetailGrp is provided or ListUpdateAction(1324) = A(Add).

17.2.7 PartyEntitlementGrp

Tag	Name	Req'd	Description
1772	NoPartyEntitlements	N	
→Component	**PartyDetailGrp**	N	Required if NoPartyEntitlements(1772) > 0.
→1883	EntitlementStatus	N	
→Component	**EntitlementGrp**	N	Required unless omitted to indicate the removal of entitlements for the party(-ies) specified in the PartyDetailGrp component.

17.2.8 PartyEntitlementUpdateGrp

Tag	Name	Req'd	Description
1772	NoPartyEntitlements	N	
→1324	ListUpdateAction	N	Required if NoPartyEntitlements(1772).
→Component	**PartyDetailGrp**	N	Optional when ListUpdateAction(1324) = M(Modify) or D(Delete) and EntitlementRefID(1885) is provided.
→1883	EntitlementStatus	N	
→Component	**EntitlementGrp**	N	Optional when ListUpdateAction(1324) = M(Modify) or D(Delete) and EntitlementRefID(1885) is provided.
→1885	EntitlementRefID	N	Optional when PartyDetailGrp is provided or ListUpdateAction(1324) = A(Add).

17.2.9 PartyRiskLimitsAckGrp

Tag	Name	Req'd	Description
1677	NoPartyRiskLimits	N	
→1324	ListUpdateAction	N	Required if NoPartyRiskLimits(1677) > 0.
→1763	RiskLimitStatus	N	Required if NoPartyRiskLimits(1677) > 0.
→1764	RiskLimitResult	N	
→Component	**PartyDetailGrp**	N	Conditionally required when RiskLimitID(1670) is not

Tag	Name	Req'd	Description
			provided. Changes to party or related party(-ies) defined in the request are not permitted.
→**Component**	**RiskLimitsGrp**	N	Conditionally required when RiskLimitStatus(1763) = 1(Accepted with changes) and must then be complete, i.e. omissions compared to the request represent risk limits that were removed, additional risk limits are possible.
→1670	RiskLimitID	N	Conditionally required when PartyDetailGrp component is not provided.
→2339	RiskLimitCheckModelType	N	
→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.
→2355	PartyRiskLimitStatus	N	

17.2.10 PartyRiskLimitsGrp

Tag	Name	Req'd	Description
1677	NoPartyRiskLimits	N	
→**Component**	**PartyDetailGrp**	N	Required if NoPartyRiskLimits(1677) > 0.
→**Component**	**RiskLimitsGrp**	N	Required if NoPartyRiskLimits(1677) > 0. Omit to implicitly report removal of risk limits.
→1670	RiskLimitID	N	
→2339	RiskLimitCheckModelType	N	
→2355	PartyRiskLimitStatus	N	

17.2.11 PartyRiskLimitsUpdateGrp

Tag	Name	Req'd	Description
1677	NoPartyRiskLimits	N	
→1324	ListUpdateAction	N	Required if NoPartyRiskLimits(1677) > 0.

Tag	Name	Req'd	Description
→**Component**	**PartyDetailGrp**	N	Conditionally required when ListUpdateAction(1324) = A(Add). Conditionally required when ListUpdateAction(1324) = M(Modify) or D(Delete) and RiskLimitID(1670) is not provided.
→**Component**	**RiskLimitsGrp**	N	Conditionally required when ListUpdateAction(1324) = A(Add) or M(Modify).
→1670	RiskLimitID	N	Conditionally required when PartyDetailGrp component is not provided.
→2339	RiskLimitCheckModelType	N	
→2355	PartyRiskLimitStatus	N	

17.2.12 RequestedPartyRoleGrp

Tag	Name	Req'd	Description
1508	NoRequestedPartyRoles	N	
→1509	RequestedPartyRole	N	Identifies the type of party role requested. Required if NoRequestedPartyRoles > 0.
→2386	RequestedPartyRoleQualifier	N	

17.2.13 RequestedRiskLimitTypesGrp

Tag	Name	Req'd	Description
1668	NoRequestedRiskLimitType	N	
→1530	RiskLimitType	N	Required if NoRequestedRiskLimitType > 0.

17.2.14 RiskInstrumentScopeGrp

Tag	Name	Req'd	Description
1534	NoRiskInstrumentScopes	N	
→1535	InstrumentScopeOperator	N	Required when NoRiskInstrumentScopes > 0.
→**Component**	**InstrumentScope**	N	
→1558	RiskInstrumentMultiplier	N	

17.2.15 RiskLimitTypesGrp

Tag	Name	Req'd	Description
1529	NoRiskLimitTypes	N	
→1530	RiskLimitType	N	Required if NoRiskLimitTypes(1529) > 0.
→1531	RiskLimitAmount	N	

Tag	Name	Req'd	Description
→1767	RiskLimitAction	N	
→1766	RiskLimitUtilizationAmount	N	Not applicable in a request.
→1765	RiskLimitUtilizationPercent	N	Not applicable in a request.
→1532	RiskLimitCurrency	N	
→2939	RiskLimitCurrencyCodeSource	N	
→1533	RiskLimitPlatform	N	
→2336	RiskLimitVelocityPeriod	N	Conditionally required when RiskLimitType(1530) = 10 (Clip size)
→2337	RiskLimitVelocityUnit	N	
→**Component**	**RiskWarningLevelGrp**	N	

17.2.16 RiskLimitsGrp

Tag	Name	Req'd	Description
1669	NoRiskLimits	N	
→**Component**	**RiskLimitTypesGrp**	N	Required if NoRiskLimits(1669) > 0.
→**Component**	**RiskInstrumentScopeGrp**	N	

17.2.17 RiskWarningLevelGrp

Tag	Name	Req'd	Description
1559	NoRiskWarningLevels	N	
→1769	RiskWarningLevelAction	N	Required if NoRiskWarningLevels(1559) > 0.
→1560	RiskWarningLevelPercent	N	Conditionally required when RiskWarningLevelAmount(1768) is not provided.
→1768	RiskWarningLevelAmount	N	Conditionally required when RiskWarningLevelPercent(1560) is not provided.
→1561	RiskWarningLevelName	N	

18 Appendix – QuotationNegotiation Category

18.1 Messages

18.1.1 QuoteRequestReject Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AG
131	QuoteReqID	Y	
644	RFQReqID	N	For tradeable quote model - used to indicate to which RFQ Request this Quote Request is in response.
658	QuoteRequestRejectReason	Y	Reason Quote was rejected
1171	PrivateQuote	N	Used to indicate whether a private negotiation is requested or if the response should be public. Only relevant in markets supporting both Private and Public quotes.
1172	RespondentType	N	
1091	PreTradeAnonymity	N	
Component	**RootParties**	N	Insert here the set of “Root Parties” fields defined in “common components of application messages”. Used for acting parties that applies to the whole message, not individual legs, sides, etc.
Component	**QuotReqRjctGrp**	Y	Number of related symbols (instruments) in Request
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 RFQRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AH
644	RFQReqID	Y	
Component	**Parties**	N	Insert here the set of Parties (firm identification) fields defined in COMMON COMPONENTS OF APPLICATION MESSAGES
Component	**RFQReqGrp**	Y	Number of related symbols (instruments) in Request
263	SubscriptionRequestType	N	Used to subscribe for Quote Requests that are sent into a market
1171	PrivateQuote	N	Used to indicate whether a private negotiation is requested or if the response should be public. Only relevant in markets supporting both Private and Public quotes. If field is not provided in message, the model used must be bilaterally agreed.

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

18.1.3 QuoteStatusReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AI
649	QuoteStatusReqID	N	
131	QuoteReqID	N	Required when quote is in response to a Quote Request message
117	QuoteID	N	Contains the QuoteID(117) of a single Quote(MsgType=S) or QuoteEntryID(299) of a MassQuote(MsgType=i).
390	BidID	N	Contains the BidID(390) of a single Quote(35=S).
1867	OfferID	N	Contains the QuoteID(1867) of a single Quote(35=S).
1751	SecondaryQuoteID	N	
1166	QuoteMsgID	N	Contains the QuoteMsgID(1166) of a single Quote(MsgType=S) or QuoteID(117) of a MassQuote(MsgType=i).
693	QuoteRespID	N	Required when responding to a QuoteResponse(35=AJ) message.
537	QuoteType	N	If not specified, the default is an indicative quote.
298	QuoteCancelType	N	
Component	**Parties**	N	
Component	**TargetParties**	N	Can be populated with the values provided on the associated QuoteStatusRequest(MsgType=A).
336	TradingSessionID	N	
625	TradingSessionSubID	N	
Component	**Instrument**	N	Conditionally required when reporting status of a single security quote.
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	
54	Side	N	
Component	**OrderQtyData**	N	Conditionally required for quotes of single instrument depending on the type of instrument when QuoteType(537)=1 (Tradeable).
63	SettlType	N	
64	SettlDate	N	Can be used with forex quotes to specify a specific “value date”
2878	TerminationDate	N	
15	Currency	N	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted

Tag	Name	Req'd	Description
2897	CurrencyCodeSource	N	
Component	**Stipulations**	N	
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	
Component	**LegQuotStatGrp**	N	Conditionally required for multileg quote status reports.
Component	**QuotQualGrp**	N	
Component	**QuoteAttributeGrp**	N	
2830	EventInitiatorType	N	
2115	NegotiationMethod	N	
126	ExpireTime	N	
44	Price	N	
423	PriceType	N	
Component	**PriceQualifierGrp**	N	
Component	**SpreadOrBenchmarkCurveData**	N	
Component	**YieldData**	N	
1747	BidQuoteID	N	
1748	OfferQuoteID	N	
1745	BidMDEntryID	N	
1746	OfferMDEntryID	N	
132	BidPx	N	If F/X quote, should be the “all-in” rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
133	OfferPx	N	If F/X quote, should be the “all-in” rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
645	MktBidPx	N	Can be used by markets that require showing the current best bid and offer
646	MktOfferPx	N	Can be used by markets that require showing the current best bid and offer
647	MinBidSize	N	Used for markets that use a minimum and maximum bid size.
134	BidSize	N	If MinBidSize(647) is specified, BidSize(134) is interpreted to contain the maximum bid size.
1749	TotalBidSize	N	
648	MinOfferSize	N	Used for markets that use a minimum and maximum offer size.
135	OfferSize	N	If MinOfferSize(648) is specified, OfferSize(135) is interpreted to contain the maximum offer size.

Tag	Name	Req'd	Description
1750	TotalOfferSize	N	
110	MinQty	N	
62	ValidUntilTime	N	
188	BidSpotRate	N	
190	OfferSpotRate	N	
189	BidForwardPoints	N	
191	OfferForwardPoints	N	
631	MidPx	N	
632	BidYield	N	
633	MidYield	N	
634	OfferYield	N	
60	TransactTime	N	
Component	**TrdRegTimestamps**	N	
40	OrdType	N	Can be used to specify the type of order the quote is for
656	SettlCurrBidFxRate	N	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this message
657	SettlCurrOfferFxRate	N	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this message
156	SettlCurrFxRateCalc	N	Can be used when the quote is provided in a currency other than the instruments trading currency.
Component	**CommissionData**	N	Can be used to show the counterparty the commission associated with the transaction.
582	CustOrderCapacity	N	
100	ExDestination	N	Used when routing quotes to multiple markets
1133	ExDestinationIDSource	N	
775	BookingType	N	
528	OrderCapacity	N	
529	OrderRestrictions	N	
1934	RegulatoryReportType	N	
297	QuoteStatus	N	
300	QuoteRejectReason	N	
1328	RejectText	N	Reason description for rejecting the quote.
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.
1937	TradeContinuation	N	If specified, this should echo the value in the message this status message is in response to.
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.
Component	**ThrottleResponse**	N	
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
443	StrikeTime	N	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.
Component	**StandardTrailer**	Y	

18.1.4 QuoteResponse Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AJ
693	QuoteRespID	Y	Unique ID as assigned by the Initiator
117	QuoteID	N	Required only when responding to a Quote.
1166	QuoteMsgID	N	Optionally used when responding to a Quote.
131	QuoteReqID	N	Contains the QuoteReqID(131) of the QuoteRequest(35=R).
694	QuoteRespType	Y	
11	ClOrdID	N	Unique ID as assigned by the Initiator. Required only in two-party models when QuoteRespType(694) = 1 (Hit/Lift) or 2 (Counter quote).
528	OrderCapacity	N	
529	OrderRestrictions	N	
23	IOIID	N	Required only when responding to an IOI.
1091	PreTradeAnonymity	N	
Component	**QuotQualGrp**	N	

Tag	Name	Req'd	Description
828	TrdType	N	May be used by SEFs (Swap Execution Facilities) to indicate a block swap transaction.
2347	RegulatoryTransactionType	N	
2115	NegotiationMethod	N	
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “Common Components of Application Messages”
336	TradingSessionID	N	
625	TradingSessionSubID	N	
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages” For multilegs supply minimally a value for Symbol (55).
Component	**FinancingDetails**	N	Insert here the set of “FinancingDetails” (symbology) fields defined in “Common Components of Application Messages” For multilegs supply minimally a value for Symbol (55).
Component	**UndInstrmtGrp**	N	Number of underlyings
54	Side	N	Required when countering a single instrument quote or “hit/lift” an IOI or Quote.
Component	**OrderQtyData**	N	Conditionally required when countering a single instrument quote or “hit/lift” an IOI or Quote when applicable for the type of instrument.
110	MinQty	N	
63	SettlType	N	
64	SettlDate	N	Can be used with forex quotes to specify a specific “value date”
2878	TerminationDate	N	
15	Currency	N	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted
2897	CurrencyCodeSource	N	
Component	**Stipulations**	N	Optional
1	Account	N	

Tag	Name	Req'd	Description
660	AcctIDSource	N	Used to identify the source of the Account code.
581	AccountType	N	Type of account associated with the order (Origin)
Component	**LegQuotGrp**	N	Required for multileg quote response
132	BidPx	N	If F/X quote, should be the “all-in” rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
133	OfferPx	N	If F/X quote, should be the “all-in” rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
645	MktBidPx	N	Can be used by markets that require showing the current best bid and offer
646	MktOfferPx	N	Can be used by markets that require showing the current best bid and offer
647	MinBidSize	N	Specifies the minimum bid size. Used for markets that use a minimum and maximum bid size.
134	BidSize	N	Specifies the bid size. If MinBidSize is specified, BidSize is interpreted to contain the maximum bid size.
648	MinOfferSize	N	Specifies the minimum offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.
135	OfferSize	N	Specified the offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.
62	ValidUntilTime	N	The time when the QuoteResponse(35=AJ) will expire. Required for FI when the QuoteRespType(694) is either 1 (Hit/Lift) or 2 (Counter quote) to indicate to the respondent when the offer is valid until.
188	BidSpotRate	N	May be applicable for F/X quotes
190	OfferSpotRate	N	May be applicable for F/X quotes
189	BidForwardPoints	N	May be applicable for F/X quotes
191	OfferForwardPoints	N	May be applicable for F/X quotes
631	MidPx	N	

Tag	Name	Req'd	Description
632	BidYield	N	
633	MidYield	N	
634	OfferYield	N	
60	TransactTime	N	
40	OrdType	N	Can be used to specify the type of order the quote is for.
656	SettlCurrBidFxRate	N	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this quote message
657	SettlCurrOfferFxRate	N	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this quote message
156	SettlCurrFxRateCalc	N	Can be used when the quote is provided in a currency other than the instruments trading currency.
Component	**CommissionData**	N	Can be used to show the counterparty the commission associated with the transaction.
582	CustOrderCapacity	N	For Futures Exchanges
100	ExDestination	N	Used when routing quotes to multiple markets
1133	ExDestinationIDSource	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.
44	Price	N	
423	PriceType	N	
Component	**PriceQualifierGrp**	N	
1917	CoverPrice	N	
Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of “SpreadOrBenchmarkCurveData” fields defined in “Common Components of Application Messages”

Tag	Name	Req'd	Description
Component	**YieldData**	N	Insert here the set of "YieldData" fields defined in "Common Components of Application Messages"
1937	TradeContinuation	N	May be used to indicate the quote/negotiation is for the specified post-execution trade continuation or lifecycle event.
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.
443	StrikeTime	N	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.
Component	**StandardTrailer**	Y	

18.1.5 QuoteAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	35=CW
117	QuoteID	N	Contains the QuoteID(117) of a single Quote(35=S).
1166	QuoteMsgID	N	Contains the QuoteMsgID(1166) of a single Quote(35=S) or QuoteCancel(35=Z).
131	QuoteReqID	N	
537	QuoteType	N	
298	QuoteCancelType	N	
1751	SecondaryQuoteID	N	
1865	QuoteAckStatus	Y	
300	QuoteRejectReason	N	Conditionally required when QuoteAckStatus(1865) = 2(Rejected).
1328	RejectText	N	
1664	EncodedRejectTextLen	N	
1665	EncodedRejectText	N	
Component	**Parties**	N	
Component	**QuoteAttributeGrp**	N	May be used by the quote receiver to inform quote provider of pre-trade transparency waiver determination in the context of MiFID II.

Tag	Name	Req'd	Description
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

18.1.6 QuoteRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = R
131	QuoteReqID	Y	
644	RFQReqID	N	For tradeable quote model - used to indicate to which RFQ Request this Quote Request is in response.
11	ClOrdID	N	Required only in two party models when QuoteType(537) = '1' (Tradeable) and the OrdType(40) = '2' (Limit).
775	BookingType	N	
528	OrderCapacity	N	
529	OrderRestrictions	N	
1171	PrivateQuote	N	Used to indicate whether a private negotiation is requested or if the response should be public. Only relevant in markets supporting both Private and Public quotes. If field is not provided in message, the model used must be bilaterally agreed.
1172	RespondentType	N	
1091	PreTradeAnonymity	N	
Component	**RootParties**	N	Insert here the set of "Root Parties" fields defined in "common components of application messages". Used for acting parties that applies to the whole message, not individual legs, sides, etc.
Component	**QuotReqGrp**	Y	Number of related symbols (instruments) in Request
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.
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.

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

18.1.7 Quote Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = S
131	QuoteReqID	N	Required when quote is in response to a QuoteRequest(35=R) message.
117	QuoteID	Y	
390	BidID	N	Unique identifier for the bid side of the quote.
1867	OfferID	N	Unique identifier for the ask side of the quote.
1751	SecondaryQuoteID	N	Can be used when modifying an existing quote.
1166	QuoteMsgID	N	Optionally used to supply a message identifier for a quote.
693	QuoteRespID	N	Required when responding to the QuoteResponse(35=AJ) message. The counterparty specified ID of the QuoteResponse(35=AJ) message.
1080	RefOrderID	N	May be used to refer to a related quote.
1081	RefOrderIDSource	N	Conditionally required if RefOrderID(1080) is specified.
537	QuoteType	N	If not specified, the default is an indicative quote.
2403	QuoteModelType	N	
1171	PrivateQuote	N	Used to indicate whether a private negotiation is requested or if the response should be public. Only relevant in markets supporting both Private and Public quotes. If field is not provided in message, the model used must be bilaterally agreed.
2837	SingleQuoteIndicator	N	
Component	**QuotQualGrp**	N	
828	TrdType	N	
2115	NegotiationMethod	N	
301	QuoteResponseLevel	N	
Component	**QuoteAttributeGrp**	N	May be used by the quote provider to indicate pre-trade transparency waiver determination in the context of MiFID II.

Tag	Name	Req'd	Description
Component	**ValueChecksGrp**	N	
Component	**Parties**	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
Component	**Instrument**	Y	
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	
54	Side	N	Required for 1-sided tradeable or counter quotes of single instruments. Omit for 2-sided tradeable quote.
Component	**OrderQtyData**	N	Conditionally required for Tradeable or Counter quotes of single instruments when applicable for the type of instrument.
63	SettlType	N	
64	SettlDate	N	Can be used with forex quotes to specify a specific “value date”. For NDFs this is required.
15	Currency	N	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted
2897	CurrencyCodeSource	N	
120	SettlCurrency	N	Required for NDFs to specify the settlement currency (fixing currency).
2899	SettlCurrencyCodeSource	N	
Component	**RateSource**	N	
Component	**Stipulations**	N	
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	
522	OwnerType	N	
377	SolicitedFlag	N	
Component	**LegQuotGrp**	N	Required for multileg quotes
132	BidPx	N	If F/X quote, should be the “all-in” rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
133	OfferPx	N	If F/X quote, should be the “all-in” rate (spot rate adjusted for forward

Tag	Name	Req'd	Description
			points). Note that either BidPx, OfferPx or both must be specified.
645	MktBidPx	N	Can be used by markets that require showing the current best bid and offer
646	MktOfferPx	N	Can be used by markets that require showing the current best bid and offer
647	MinBidSize	N	Used for markets that use a minimum and maximum bid size.
134	BidSize	N	If MinBidSize(647) is specified, BidSize(134) is interpreted to contain the maximum bid size.
1749	TotalBidSize	N	
648	MinOfferSize	N	Used for markets that use a minimum and maximum offer size.
135	OfferSize	N	If MinOfferSize(648) is specified, OfferSize(135) is interpreted to contain the maximum offer size.
1750	TotalOfferSize	N	
110	MinQty	N	For use in private/directed quote negotiations.
1629	ExposureDuration	N	
1916	ExposureDurationUnit	N	
62	ValidUntilTime	N	The time when the quote will expire
188	BidSpotRate	N	
190	OfferSpotRate	N	
189	BidForwardPoints	N	
191	OfferForwardPoints	N	
1065	BidSwapPoints	N	
1066	OfferSwapPoints	N	
631	MidPx	N	
632	BidYield	N	
633	MidYield	N	
634	OfferYield	N	
60	TransactTime	N	
Component	**TrdRegTimestamps**	N	
40	OrdType	N	Can be used to specify the type of order the quote is for
656	SettlCurrBidFxRate	N	Can be used when the quote is provided in a currency other than the

Tag	Name	Req'd	Description
			instrument's 'normal' trading currency. Applies to all bid prices contained in this quote message
657	SettlCurrOfferFxRate	N	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this quote message
156	SettlCurrFxRateCalc	N	Can be used when the quote is provided in a currency other than the instruments trading currency.
Component	**CommissionData**	N	Can be used to show the counterparty the commission associated with the transaction.
582	CustOrderCapacity	N	
100	ExDestination	N	Used when routing quotes to multiple markets
1133	ExDestinationIDSource	N	
775	BookingType	N	
528	OrderCapacity	N	
529	OrderRestrictions	N	
1934	RegulatoryReportType	N	
423	PriceType	N	
Component	**PriceQualifierGrp**	N	
2533	BidSpread	N	SpreadOrBenchmarkCurveData component may be used to specify the benchmark.
2534	OfferSpread	N	SpreadOrBenchmarkCurveData component may be used to specify the benchmark.
Component	**SpreadOrBenchmarkCurveData**	N	Spread(218) may be used for a mid-spread value.
Component	**RelativeValueGrp**	N	
Component	**YieldData**	N	
Component	**RoutingGrp**	N	
1937	TradeContinuation	N	May be used to indicate the quote/negotiation is for the specified post-execution trade continuation or lifecycle event.
2374	TradeContinuationText	N	
2372	EncodedTradeContinuationTextLen	N	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.

Tag	Name	Req'd	Description
2371	EncodedTradeContinuationText	N	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
2362	SelfMatchPreventionID	N	
2964	SelfMatchPreventionInstruction	N	
1685	ThrottleInst	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.
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.
443	StrikeTime	N	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.
Component	**StandardTrailer**	Y	

18.1.8 QuoteCancel Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = Z
131	QuoteReqID	N	Required when quote is in response to a Quote Request message
117	QuoteID	N	Conditionally required when QuoteCancelType(298) = 5 (Cancel specified single quote) and SecondarlyQuoteID(1751) is not specified. Maps to QuoteID(117) of a single Quote(35=S) or QuoteEntryID(299) of a MassQuote(35=i)

Tag	Name	Req'd	Description
1751	SecondaryQuoteID	N	Conditionally required when QuoteCancelType(298) = 5 (Cancel specific single quote) and QuoteID(117) is not specified.
1166	QuoteMsgID	N	Optionally used to supply a message identifier for a quote cancel.
298	QuoteCancelType	Y	Identifies the type of Quote Cancel request.
537	QuoteType	N	Conditionally required when QuoteCancelType(298)=6(Cancel by type of quote).
301	QuoteResponseLevel	N	Level of Response requested from receiver of quote messages.
Component	**Parties**	N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Component	**TargetParties**	N	Can be used to specify the parties to whom the Quote Cancel should be applied.
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	Type of account associated with the order (Origin)
336	TradingSessionID	N	
625	TradingSessionSubID	N	
Component	**QuotCxlEntriesGrp**	N	The number of securities (instruments) whose quotes are to be canceled Not required when cancelling all quotes.
Component	**StandardTrailer**	Y	

18.1.9 QuoteStatusRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = a (lowercase)
649	QuoteStatusReqID	N	
117	QuoteID	N	Maps to: - QuoteID(117) of a single Quote - QuoteEntryID(299) of a Mass Quote.

Tag	Name	Req'd	Description
Component	**Instrument**	N	Conditionally required when requesting status of a single security quote.
Component	**FinancingDetails**	N	Insert here the set of “FinancingDetails” (symbology) fields defined in “Common Components of Application Messages”
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**InstrmtLegGrp**	N	Required for multileg quotes
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “Common Components of Application Messages”
Component	**TargetParties**	N	Can be used to specify the parties to whom the Quote Status Request should apply.
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	Type of account associated with the order (Origin)
336	TradingSessionID	N	
625	TradingSessionSubID	N	
263	SubscriptionRequestType	N	Used to subscribe for Quote Status Report messages
Component	**StandardTrailer**	Y	

18.1.10 MassQuoteAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = b (lowercase)
131	QuoteReqID	N	Required when acknowledgment is in response to a Quote Request message
117	QuoteID	N	Required when acknowledgment is in response to a Mass Quote, mass Quote Cancel or mass Quote Status Request message. Maps to: - QuoteID(117) of a Mass Quote - QuoteMsgID(1166) of Quote Cancel

Tag	Name	Req'd	Description
			- QuoteStatusReqID(649) of Quote Status Request
297	QuoteStatus	Y	Status of the mass quote acknowledgement.
300	QuoteRejectReason	N	Reason Quote was rejected.
301	QuoteResponseLevel	N	Level of Response requested from receiver of quote messages. Is echoed back to the counterparty.
537	QuoteType	N	Type of Quote
298	QuoteCancelType	N	
Component	**Parties**	N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Component	**TargetParties**	N	Should be populated if the Mass Quote Acknowledgement is acknowledging a mass quote cancellation by party.
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	Type of account associated with the order (Origin)
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.
58	Text	N	
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**QuotSetAckGrp**	N	The number of sets of quotes in the message
Component	**ThrottleResponse**	N	
Component	**StandardTrailer**	Y	

18.1.11 MassQuote Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = i (lowercase)
131	QuoteReqID	N	Required when quote is in response to a Quote Request message
117	QuoteID	Y	
537	QuoteType	N	Type of Quote Default is Indicative if not specified
2403	QuoteModelType	N	
301	QuoteResponseLevel	N	Level of Response requested from receiver of quote messages.
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	
581	AccountType	N	Type of account associated with the order (Origin)
293	DefBidSize	N	Default Bid Size for quote contained within this quote message - if not explicitly provided.
294	DefOfferSize	N	Default Offer Size for quotes contained within this quote message - if not explicitly provided.
Component	**QuotSetGrp**	Y	The number of sets of quotes in the message
2362	SelfMatchPreventionID	N	
2964	SelfMatchPreventionInstruction	N	
1685	ThrottleInst	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

Tag	Name	Req'd	Description
			the encoded format specified via the MessageEncoding(347) field.
Component	**StandardTrailer**	Y	

18.2 Components

18.2.1 LegQuotGrp

Tag	Name	Req'd	Description
555	NoLegs	N	
→**Component**	**InstrumentLeg**	N	Required if NoLegs(555) > 0.
→685	LegOrderQty	N	
→2346	LegMidPx	N	
→690	LegSwapType	N	
→587	LegSettlType	N	
→588	LegSettlDate	N	
→**Component**	**LegStipulations**	N	
→**Component**	**NestedParties**	N	
→686	LegPriceType	N	Code to represent type of price presented in LegBidPx(681) and LegOfferPx(684). Conditionally required when LegBidPx(681) or PegOfferPx(684) is present.
→681	LegBidPx	N	
→684	LegOfferPx	N	
→**Component**	**LegBenchmarkCurveData**	N	
→1067	LegBidForwardPoints	N	
→1068	LegOfferForwardPoints	N	

18.2.2 LegQuotStatGrp

Tag	Name	Req'd	Description
555	NoLegs	N	
→**Component**	**InstrumentLeg**	N	Required if NoLegs(555) > 0.
→685	LegOrderQty	N	
→2346	LegMidPx	N	
→690	LegSwapType	N	

Tag	Name	Req'd	Description
→587	LegSettlType	N	
→588	LegSettlDate	N	
→**Component**	**LegStipulations**	N	
→**Component**	**NestedParties**	N	

18.2.3 QuotCxlEntriesGrp

Tag	Name	Req'd	Description
295	NoQuoteEntries	N	
→**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" (symbology) fields defined in "Common Components of Application Messages"
→**Component**	**UndInstrmtGrp**	N	
→**Component**	**InstrmtLegGrp**	N	

18.2.4 QuotEntryAckGrp

Tag	Name	Req'd	Description
295	NoQuoteEntries	N	
→299	QuoteEntryID	N	Uniquely identifies the quote across the complete set of all quotes for a given quote provider. First field in repeating group. Required if NoQuoteEntries > 0.
→**Component**	**Instrument**	N	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
→**Component**	**InstrmtLegGrp**	N	
→132	BidPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
→133	OfferPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx,

Tag	Name	Req'd	Description
			OfferPx or both must be specified.
→134	BidSize	N	
→135	OfferSize	N	
→62	ValidUntilTime	N	
→188	BidSpotRate	N	May be applicable for F/X quotes
→190	OfferSpotRate	N	May be applicable for F/X quotes
→189	BidForwardPoints	N	May be applicable for F/X quotes
→191	OfferForwardPoints	N	May be applicable for F/X quotes
→631	MidPx	N	
→632	BidYield	N	
→633	MidYield	N	
→634	OfferYield	N	
→60	TransactTime	N	
→336	TradingSessionID	N	
→625	TradingSessionSubID	N	
→64	SettlDate	N	Can be used with forex quotes to specify a specific “value date”
→40	OrdType	N	Can be used to specify the type of order the quote is for
→15	Currency	N	Can be used to specify the currency of the quoted price.
→2897	CurrencyCodeSource	N	
→775	BookingType	N	
→528	OrderCapacity	N	
→529	OrderRestrictions	N	
→1167	QuoteEntryStatus	N	
→368	QuoteEntryRejectReason	N	Reason Quote Entry was rejected.

18.2.5 QuotEntryGrp

Tag	Name	Req'd	Description
295	NoQuoteEntries	N	

Tag	Name	Req'd	Description
→299	QuoteEntryID	Y	Uniquely identifies the quote across the complete set of all quotes for a given quote provider.
→Component	**Instrument**	N	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
→Component	**InstrmtLegGrp**	N	
→132	BidPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
→133	OfferPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
→1749	TotalBidSize	N	
→1750	TotalOfferSize	N	
→134	BidSize	N	
→135	OfferSize	N	
→62	ValidUntilTime	N	
→188	BidSpotRate	N	May be applicable for F/X quotes
→190	OfferSpotRate	N	May be applicable for F/X quotes
→189	BidForwardPoints	N	May be applicable for F/X quotes
→191	OfferForwardPoints	N	May be applicable for F/X quotes
→631	MidPx	N	
→632	BidYield	N	
→633	MidYield	N	
→634	OfferYield	N	
→60	TransactTime	N	
→336	TradingSessionID	N	
→625	TradingSessionSubID	N	
→64	SettlDate	N	Can be used with forex quotes to specify a specific "value date"
→40	OrdType	N	Can be used to specify the type of order the quote is for
→15	Currency	N	Can be used to specify the currency of the quoted price.
→2897	CurrencyCodeSource	N	
→775	BookingType	N	
→528	OrderCapacity	N	
→529	OrderRestrictions	N	

18.2.6 QuotQualGrp

Tag	Name	Req'd	Description
735	NoQuoteQualifiers	N	

Tag	Name	Req'd	Description
→695	QuoteQualifier	N	Required if NoQuoteQualifiers > 1

18.2.7 QuotReqGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→**Component**	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
→**Component**	**FinancingDetails**	N	Insert here the set of “FinancingDetails” (symbology) fields defined in “Common Components of Application Messages”
→**Component**	**UndInstrmtGrp**	N	
→140	PrevClosePx	N	Useful for verifying security identification
→303	QuoteRequestType	N	Indicates the type of Quote Request (e.g. Manual vs. Automatic) being generated.
→117	QuoteID	N	Can be used when QuoteRequestType(303) = 3(Confirm Quote).
→1751	SecondaryQuoteID	N	Can be used when QuoteRequestType(303) = 3(Confirm Quote).
→537	QuoteType	N	Type of quote being requested from counterparty or market (e.g. Indicative, Firm, or Restricted Tradeable) Valid values used by FX in the request: 0 = Indicative, 1 = Tradeable; Absence implies a request for an indicative quote.
→336	TradingSessionID	N	
→625	TradingSessionSubID	N	
→229	TradeOriginationDate	N	
→1913	NumOfCompetitors	N	
→54	Side	N	If OrdType = “Forex - Swap”, should be the side of the future portion of a F/X swap. The absence of a side implies that a two-sided quote is being requested. For single instrument use. FX values, 1 = Buy, 2 = Sell; This is from the perspective of the Initiator. If absent

Tag	Name	Req'd	Description
			then a two-sided quote is being requested for spot or forward.
→854	QtyType	N	Type of quantity specified in a quantity field. For FX, if used, should be "0".
→Component	**OrderQtyData**	N	Conditionally required for single instrument quoting when applicable for the type of instrument.
→110	MinQty	N	
→63	SettlType	N	For NDFs either SettlType (specifying the tenor) or SettlDate must be specified.
→64	SettlDate	N	Can be used (e.g. with forex quotes) to specify the desired "value date". For NDFs either SettlType (specifying the tenor) or SettlDate must be specified.
→15	Currency	N	Can be used to specify the desired currency of the quoted price. May differ from the 'normal' trading currency of the instrument being quote requested.
→2897	CurrencyCodeSource	N	
→120	SettlCurrency	N	Required for NDFs to specify the settlement currency (fixing currency).
→2899	SettlCurrencyCodeSource	N	
→Component	**RateSource**	N	
→Component	**Stipulations**	N	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
→1	Account	N	
→660	AcctIDSource	N	
→581	AccountType	N	
→Component	**QuotReqLegsGrp**	N	
→Component	**QuotQualGrp**	N	
→828	TrdType	N	May be used by SEFs (Swap Execution Facilities) to indicate a block swap transaction.
→2347	RegulatoryTransactionType	N	
→Component	**RegulatoryTradeIDGrp**	N	
→2115	NegotiationMethod	N	

Tag	Name	Req'd	Description
→692	QuotePriceType	N	Initiator can specify the price type the quote needs to be quoted at. If not specified, the Respondent has option to specify how quote is quoted.
→Component	**PriceQualifierGrp**	N	
→40	OrdType	N	Can be used to specify the type of order the quote request is for
→62	ValidUntilTime	N	Used by the quote initiator to indicate the period of time the resulting Quote must be valid until
→126	ExpireTime	N	The time when the request for quote or negotiation dialog will expire.
→1914	ResponseTime	N	
→1915	QuoteDisplayTime	N	
→1629	ExposureDuration	N	The (minimum or suggested) period of time a quote price is tradable before it becomes indicative (i.e. off-the-wire).
→1916	ExposureDurationUnit	N	
→60	TransactTime	N	Time transaction was entered
→Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of “SpreadOrBenchmarkCurveData” (Fixed Income spread or benchmark curve) fields defined in “Common Components of Application Messages”
→423	PriceType	N	
→44	Price	N	Quoted or target price
→631	MidPx	N	For OTC swaps, may be used to provide the estimated mid-market-mark.
→Component	**YieldData**	N	Insert here the set of “YieldData” (yield-related) fields defined in “Common Components of Application Messages”
→Component	**Parties**	N	
→1937	TradeContinuation	N	Maybe used to indicate quote/negotiation is for the specified post-execution trade continuation or lifecycle event.
→2374	TradeContinuationText	N	
→2372	EncodedTradeContinuationTextLen	N	Must be set if EncodedTradeContinuationText(2371

Tag	Name	Req'd	Description
			) 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.
→443	StrikeTime	N	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.

18.2.8 QuotReqLegsGrp

Tag	Name	Req'd	Description
555	NoLegs	N	
→**Component**	**InstrumentLeg**	N	Required if NoLegs(555) > 0.
→685	LegOrderQty	N	
→2346	LegMidPx	N	For OTC swaps, may be used to provide the estimated mid-market mark.
→690	LegSwapType	N	
→587	LegSettlType	N	
→588	LegSettlDate	N	
→**Component**	**LegStipulations**	N	
→**Component**	**NestedParties**	N	
→**Component**	**LegBenchmarkCurveData**	N	

18.2.9 QuotReqRjctGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→**Component**	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
→**Component**	**FinancingDetails**	N	Insert here the set of “FinancingDetails” (symbology) fields defined in “Common Components of Application Messages”
→**Component**	**UndInstrmtGrp**	N	
→140	PrevClosePx	N	Useful for verifying security identification

Tag	Name	Req'd	Description
→303	QuoteRequestType	N	Indicates the type of Quote Request (e.g. Manual vs. Automatic) being generated.
→537	QuoteType	N	Type of quote being requested from counterparty or market (e.g. Indicative, Firm, or Restricted Tradeable)
→336	TradingSessionID	N	
→625	TradingSessionSubID	N	
→229	TradeOriginationDate	N	
→54	Side	N	If OrdType = "Forex - Swap", should be the side of the future portion of a F/X swap. The absence of a side implies that a two-sided quote is being requested. Required if specified in Quote Request message.
→854	QtyType	N	
→**Component**	**OrderQtyData**	N	Insert here the set of "OrderQytData" fields defined in "Common Components of Application Messages" Required if component is specified in Quote Request message.
→63	SettlType	N	
→64	SettlDate	N	Can be used (e.g. with forex quotes) to specify the desired "value date"
→15	Currency	N	Can be used to specify the desired currency of the quoted price. May differ from the 'normal' trading currency of the instrument being quote requested.
→2897	CurrencyCodeSource	N	
→**Component**	**Stipulations**	N	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
→1	Account	N	
→660	AcctIDSource	N	
→581	AccountType	N	

Tag	Name	Req'd	Description
→**Component**	**QuotReqLegsGrp**	N	
→**Component**	**QuotQualGrp**	N	
→2115	NegotiationMethod	N	
→692	QuotePriceType	N	Initiator can specify the price type the quote needs to be quoted at. If not specified, the Respondent has option to specify how quote is quoted.
→**Component**	**PriceQualifierGrp**	N	
→40	OrdType	N	Can be used to specify the type of order the quote request is for
→126	ExpireTime	N	The time when Quote Request will expire.
→60	TransactTime	N	Time transaction was entered
→**Component**	**SpreadOrBenchmarkCurveData**	N	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
→423	PriceType	N	
→44	Price	N	Quoted or target price
→**Component**	**YieldData**	N	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
→**Component**	**Parties**	N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
→443	StrikeTime	N	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.

18.2.10 QuotSetAckGrp

Tag	Name	Req'd	Description
296	NoQuoteSets	N	
→302	QuoteSetID	N	First field in repeating group. Required if NoQuoteSets > 0
→**Component**	**UnderlyingInstrument**	N	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application

Tag	Name	Req'd	Description
			Messages" Required if NoQuoteSets > 0
→367	QuoteSetValidUntilTime	N	
→304	TotNoQuoteEntries	N	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set. Required if NoQuoteEntries > 0
→1168	TotNoCxldQuotes	N	Total number of quotes canceled for the quote set across all messages.
→1169	TotNoAccQuotes	N	Total number of quotes accepted for the quote set across all messages.
→1170	TotNoRejQuotes	N	Total number of quotes rejected for the quote set across all messages.
→893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
→Component	**QuotEntryAckGrp**	N	

18.2.11 QuotSetGrp

Tag	Name	Req'd	Description
296	NoQuoteSets	N	
→302	QuoteSetID	Y	Sequential number for the Quote Set. For a given QuoteID - assumed to start at 1. Must be the first field in the repeating group.
→Component	**UnderlyingInstrument**	N	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages"
→367	QuoteSetValidUntilTime	N	
→304	TotNoQuoteEntries	Y	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each

Tag	Name	Req'd	Description
			message that has repeating quotes that are part of the same quote set.
→893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
→**Component**	**QuotEntryGrp**	Y	

18.2.12 QuoteAttributeGrp

Tag	Name	Req'd	Description
2706	NoQuoteAttributes	N	
→2707	QuoteAttributeType	N	Required if NoQuoteAttributes(2706) > 0.
→2708	QuoteAttributeValue	N	Required if NoQuoteAttributes(2706) > 0.

18.2.13 RFQReqGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→**Component**	**Instrument**	Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
→**Component**	**UndInstrmtGrp**	N	
→**Component**	**InstrmtLegGrp**	N	
→140	PrevClosePx	N	Useful for verifying security identification
→303	QuoteRequestType	N	Indicates the type of Quote Request (e.g. Manual vs. Automatic) being generated.
→537	QuoteType	N	Type of quote being requested from counterparty or market (e.g. Indicative, Firm, or Restricted Tradeable)
→336	TradingSessionID	N	
→625	TradingSessionSubID	N	

19 Appendix – SecuritiesReferenceData Category

19.1 Messages

19.1.1 DerivativeSecurityList Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AA (2 A's)
Component	**ApplicationSequenceControl**	N	
964	SecurityReportID	N	
320	SecurityReqID	N	
322	SecurityResponseID	N	Identifier for the Derivative Security List message
560	SecurityRequestResult	N	Result of the Security Request identified by SecurityReqID
1607	SecurityRejectReason	N	Used to specify a rejection reason when SecurityResponseType (323) is equal to 1 (Invalid or unsupported request) or 5 (Request for instrument data not supported).
715	ClearingBusinessDate	N	
Component	**UnderlyingInstrument**	N	Underlying security for which derivatives are being returned
Component	**DerivativeSecurityDefinition**	N	Group block which contains all information for an option family. If provided DerivativeSecurityDefinition qualifies the strikes specified in the Instrument block.
779	LastUpdateTime	N	Represents the time at which a security was last updated
60	TransactTime	N	
393	TotNoRelatedSym	N	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**RelSymDerivSecGrp**	N	Specifies the number of repeating symbols (instruments) specified
Component	**StandardTrailer**	Y	

19.1.2 SecurityListUpdateReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BK
Component	**ApplicationSequenceControl**	N	
964	SecurityReportID	N	Identifier for the Security List Update message in a bulk transfer environment (No Request/Response)
1465	SecurityListID	N	Identifies a specific Security List entity
1466	SecurityListRefID	N	Provides a reference to another Security List
1467	SecurityListDesc	N	

Tag	Name	Req'd	Description
1468	EncodedSecurityListDescLen	N	
1469	EncodedSecurityListDesc	N	
1470	SecurityListType	N	Identifies a list type
1471	SecurityListTypeSource	N	Identifies the sourec as a listype
320	SecurityReqID	N	
322	SecurityResponseID	N	Identifier for the Security List message.
560	SecurityRequestResult	N	Result of the Security Request identified by the SecurityReqID.
393	TotNoRelatedSym	N	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.
715	ClearingBusinessDate	N	
980	SecurityUpdateAction	N	
292	CorporateAction	N	Identifies the type of Corporate Action that triggered the update
1301	MarketID	N	Identifies the market which lists and trades the instrument.
1300	MarketSegmentID	N	Identifies the segment of the market to which the specific trading rules and listing rules apply. The segment may indicate the venue, whether retail or wholesale, or even segregation by nationality.
60	TransactTime	N	
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**SecLstUpdRelSymGrp**	N	Specifies the number of repeating symbols (instruments) specified
Component	**StandardTrailer**	Y	

19.1.3 SecurityDefinitionUpdateReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BP
Component	**ApplicationSequenceControl**	N	
964	SecurityReportID	N	Used to identify the SecurityDefinitionUpdateReport(35=BP) message in a bulk message transfer. Not used in request/response messaging.
320	SecurityReqID	N	Conditionally required when responding to the SecurityDefinitionRequest(35=c) message.
322	SecurityResponseID	N	Used to identify the SecurityDefinitionUpdateReport(35=BP) message.
323	SecurityResponseType	N	

Tag	Name	Req'd	Description
715	ClearingBusinessDate	N	
980	SecurityUpdateAction	N	
292	CorporateAction	N	
Component	**Instrument**	N	
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	
Component	**RelatedInstrumentGrp**	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
2572	PreviousAdjustedOpenInterest	N	
2573	PreviousUnadjustedOpenInterest	N	
734	PriorSettlPrice	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	**Stipulations**	N	
1606	NumOfSimpleInstruments	N	
2562	NumOfComplexInstruments	N	
Component	**InstrmtLegGrp**	N	
Component	**SpreadOrBenchmarkCurveData**	N	
Component	**YieldData**	N	
Component	**MarketSegmentGrp**	N	Contains all the security details related to listing and trading the security
779	LastUpdateTime	N	Represents the time at which a security was last updated
2400	EffectiveBusinessDate	N	
60	TransactTime	N	
Component	**StandardTrailer**	Y	

19.1.4 DerivativeSecurityListUpdateReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BR
Component	**ApplicationSequenceControl**	N	
320	SecurityReqID	N	

Tag	Name	Req'd	Description
322	SecurityResponseID	N	Identifier for the Derivative Security List message
560	SecurityRequestResult	N	Result of the Security Request identified by SecurityReqID
980	SecurityUpdateAction	N	Updates can be applied to Underlying or option class. If Series information provided, then Series has explicitly changed
Component	**UnderlyingInstrument**	N	Underlying security for which derivatives are being returned
Component	**DerivativeSecurityDefinition**	N	Group block which contains all information for an option family. If provided DerivativeSecurityDefinition qualifies the strikes specified in the Instrument block. DerivativeSecurityDefinition contains the following components: DerivativeInstrument. DerivativeInstrumentExtension, MarketSegmentGrp
779	LastUpdateTime	N	Represents the time at which a security was last updated
60	TransactTime	N	
393	TotNoRelatedSym	N	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**RelSymDerivSecUpdGrp**	N	
Component	**StandardTrailer**	Y	

19.1.5 SecurityMassStatusRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CN
324	SecurityStatusReqID	Y	Must be unique, or the ID of previous Security Mass Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
Component	**InstrumentScope**	N	
263	SubscriptionRequestType	Y	SubcriptionRequestType indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counter party.
1465	SecurityListID	N	
1301	MarketID	N	
1300	MarketSegmentID	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
Component	**StandardTrailer**	Y	

19.1.6 SecurityMassStatus Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CO
Component	**ApplicationSequenceControl**	N	
324	SecurityStatusReqID	N	Required when mass status is in response to a SecurityMassStatusRequest(35=CN) message.
1465	SecurityListID	N	Identifies all securities for a security list identifier.
1301	MarketID	N	Identifies all securities for a market.
1300	MarketSegmentID	N	Identifies all securities for a market segment.
75	TradeDate	N	Business day that the state change applies to.
336	TradingSessionID	N	Identifies all securities for a trading session.
625	TradingSessionSubID	N	Identifies all securities for a trading sub-session.
Component	**InstrumentScope**	N	
325	UnsolicitedIndicator	N	Set to "Y" if message is sent as a result of a subscription request not a snapshot request.
1679	SecurityMassTradingStatus	N	
2447	FastMarketIndicator	N	
1680	SecurityMassTradingEvent	N	
1681	MassHaltReason	N	
1021	MDBookType	N	Used to relay changes in the book type.
264	MarketDepth	N	Used to relay changes in Market Depth.
60	TransactTime	N	Time of state change for security list.
334	Adjustment	N	
Component	**SecMassStatGrp**	N	
Component	**StandardTrailer**	Y	

19.1.7 SecurityDefinitionRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = c (lowercase)
320	SecurityReqID	Y	
321	SecurityRequestType	Y	
1301	MarketID	N	Identifies the market for which the security definition request is being made.
1300	MarketSegmentID	N	Identifies the segment of the market for which the security definition request is being made.
Component	**Instrument**	N	
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	

Tag	Name	Req'd	Description
Component	**UndInstrmtGrp**	N	
Component	**RelatedInstrumentGrp**	N	
15	Currency	N	
2897	CurrencyCodeSource	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.
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.
336	TradingSessionID	N	Optional trading session identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
625	TradingSessionSubID	N	
Component	**Stipulations**	N	
Component	**InstrmtLegGrp**	N	
Component	**SpreadOrBenchmarkCurveData**	N	
Component	**YieldData**	N	
827	ExpirationCycle	N	
263	SubscriptionRequestType	N	Subscribe or unsubscribe for security status to security specified in request.
Component	**StandardTrailer**	Y	

19.1.8 SecurityDefinition Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = d (lowercase)
Component	**ApplicationSequenceControl**	N	
964	SecurityReportID	N	Used to identify the SecurityDefinition(35=d) message.
715	ClearingBusinessDate	N	
320	SecurityReqID	N	
2422	OrderRequestID	N	
322	SecurityResponseID	N	Used to identify the response to a SecurityDefinitionRequest(35=c) message.

Tag	Name	Req'd	Description
323	SecurityResponseType	N	
560	SecurityRequestResult	N	Allow result of query request to be returned to requester
1607	SecurityRejectReason	N	Used to specify a rejection reason when SecurityResponseType(323)=5 (Reject security proposal).
292	CorporateAction	N	
Component	**Instrument**	N	
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	
Component	**RelatedInstrumentGrp**	N	
Component	**SecurityClassificationGrp**	N	Used to specify forms of product classifications
15	Currency	N	Currency in which the price is denominated
2897	CurrencyCodeSource	N	
2572	PreviousAdjustedOpenInterest	N	
2573	PreviousUnadjustedOpenInterest	N	
734	PriorSettlPrice	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	**Stipulations**	N	
1606	NumOfSimpleInstruments	N	
2562	NumOfComplexInstruments	N	
Component	**InstrmtLegGrp**	N	
Component	**SpreadOrBenchmarkCurveData**	N	
Component	**YieldData**	N	
Component	**MarketSegmentGrp**	N	Contains all the security details related to listing and trading the security
779	LastUpdateTime	N	Represents the time at which a security was last updated
2400	EffectiveBusinessDate	N	
60	TransactTime	N	
Component	**StandardTrailer**	Y	

19.1.9 SecurityStatusRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = e (lowercase)
324	SecurityStatusReqID	Y	Must be unique, or the ID of previous Security Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
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	
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**InstrmtLegGrp**	N	Number of legs that make up the Security
Component	**RelatedInstrumentGrp**	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
263	SubscriptionRequestType	Y	SubscriptionRequestType indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counter party.
1301	MarketID	N	
1300	MarketSegmentID	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
Component	**StandardTrailer**	Y	

19.1.10 SecurityStatus Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = f (lowercase)
Component	**ApplicationSequenceControl**	N	
324	SecurityStatusReqID	N	
Component	**Instrument**	Y	
Component	**InstrumentExtension**	N	
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
Component	**RelatedInstrumentGrp**	N	
15	Currency	N	
2897	CurrencyCodeSource	N	

Tag	Name	Req'd	Description
1301	MarketID	N	
1300	MarketSegmentID	N	
75	TradeDate	N	Business day that the state change applies to.
336	TradingSessionID	N	
625	TradingSessionSubID	N	
325	UnsolicitedIndicator	N	Set to 'Y' if message is sent as a result of a subscription request not a snapshot request
326	SecurityTradingStatus	N	
1655	MarketMakerActivity	N	
2447	FastMarketIndicator	N	
1174	SecurityTradingEvent	N	
2116	NextAuctionTime	N	
291	FinancialStatus	N	
292	CorporateAction	N	
327	HaltReason	N	
328	InViewOfCommon	N	
329	DueToRelated	N	
1021	MDBookType	N	Used to relay changes in the book type
264	MarketDepth	N	Used to relay changes in market depth.
330	BuyVolume	N	
331	SellVolume	N	
332	HighPx	N	
333	LowPx	N	
31	LastPx	N	Represents the last price for that security either on a consolidated or an individual participant basis at the time it is disseminated.
Component	**ClearingPriceParametersGrp**	N	
730	SettlPrice	N	
731	SettlPriceType	N	
2451	SettlPriceDeterminationMethod	N	
60	TransactTime	N	Time of status information.
334	Adjustment	N	
1025	FirstPx	N	Represents the price of the first fill of the trading session.
2448	LinkageHandlingIndicator	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.

Tag	Name	Req'd	Description
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	

19.1.11 SecurityTypeRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = v (lowercase V)
320	SecurityReqID	Y	
58	Text	N	Comment, instructions, or other identifying information.
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.
1301	MarketID	N	Optional MarketID to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
1300	MarketSegmentID	N	Optional Market Segment Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
336	TradingSessionID	N	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
625	TradingSessionSubID	N	
460	Product	N	Used to qualify which security types are returned
167	SecurityType	N	Used to qualify which security type is returned
762	SecuritySubType	N	Used to qualify which security types are returned
Component	**StandardTrailer**	Y	

19.1.12 SecurityTypes Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = w (lowercase W)
Component	**ApplicationSequenceControl**	N	
320	SecurityReqID	Y	
322	SecurityResponseID	Y	Identifier for the security response message
323	SecurityResponseType	Y	The result of the security request identified by SecurityReqID
557	TotNoSecurityTypes	N	Indicates total number of security types in the event that multiple Security Type messages are used to return results
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.

Tag	Name	Req'd	Description
Component	**SecTypesGrp**	N	
58	Text	N	Comment, instructions, or other identifying information.
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.
1301	MarketID	N	Optional MarketID to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
1300	MarketSegmentID	N	Optional Market Segment Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
336	TradingSessionID	N	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
625	TradingSessionSubID	N	
263	SubscriptionRequestType	N	Subscribe or unsubscribe for security status to security specified in request.
Component	**StandardTrailer**	Y	

19.1.13 SecurityListRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = x (lowercase X)
320	SecurityReqID	Y	
559	SecurityListRequestType	Y	Type of Security List Request being made
1465	SecurityListID	N	Identifies a specific list
1470	SecurityListType	N	Indentifies a list type
1471	SecurityListTypeSource	N	Identifies the source a list type
1301	MarketID	N	Identifies the market which lists and trades the instrument.
1300	MarketSegmentID	N	Identifies the segment of the market to which the specify trading rules and listing rules apply. The segment may indicate the venue, whether retail or wholesale, or even segregation by nationality.
Component	**Instrument**	N	Insert here the set of “Instrument” (symbology) fields defined in “Common

Tag	Name	Req'd	Description
			Components of Application Messages" of the requested Security
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	Number of underlyings
Component	**InstrmtLegGrp**	N	Number of legs that make up the Security
Component	**RelatedInstrumentGrp**	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
58	Text	N	Comment, instructions, or other identifying information.
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.
336	TradingSessionID	N	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
625	TradingSessionSubID	N	
263	SubscriptionRequestType	N	Subscribe or unsubscribe for security status to security specified in request.
Component	**StandardTrailer**	Y	

19.1.14 SecurityList Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = y (lowercase Y)

Tag	Name	Req'd	Description
Component	**ApplicationSequenceControl**	N	
964	SecurityReportID	N	
715	ClearingBusinessDate	N	
1465	SecurityListID	N	Identifies a specific Security List Entry
1466	SecurityListRefID	N	Provides a reference to another Security List
1467	SecurityListDesc	N	
1468	EncodedSecurityListDescLen	N	
1469	EncodedSecurityListDesc	N	
1470	SecurityListType	N	Identifies a list type
1471	SecurityListTypeSource	N	Identifies the source of a list type
320	SecurityReqID	N	
322	SecurityResponseID	N	Identifier for the Security List message
560	SecurityRequestResult	N	Result of the Security Request identified by the SecurityReqID
1607	SecurityRejectReason	N	Used to specify a rejection reason when SecurityResponseType (323) is equal to 1 (Invalid or unsupported request) or 5 (Request for instrument data not supported).
60	TransactTime	N	
393	TotNoRelatedSym	N	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.
1301	MarketID	N	Identifies the market which lists and trades the instrument.
1300	MarketSegmentID	N	Identifies the segment of the market to which the specify trading rules and listing rules apply. The segment may indicate the venue, whether retail or wholesale, or even segregation by nationality.
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**SecListGrp**	N	Specifies the number of repeating symbols (instruments) specified
Component	**StandardTrailer**	Y	

19.1.15 DerivativeSecurityListRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = z (lowercase Z)
320	SecurityReqID	Y	
559	SecurityListRequestType	Y	
1301	MarketID	N	

Tag	Name	Req'd	Description
1300	MarketSegmentID	N	
Component	**UnderlyingInstrument**	N	Specifies the underlying instrument
Component	**DerivativeInstrument**	N	Group block which contains all information for an option family.
762	SecuritySubType	N	
15	Currency	N	
2897	CurrencyCodeSource	N	
58	Text	N	Comment, instructions, or other identifying information.
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.
336	TradingSessionID	N	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
625	TradingSessionSubID	N	
263	SubscriptionRequestType	N	Subscribe or unsubscribe for security status to security specified in request.
Component	**StandardTrailer**	Y	

19.2 Components

19.2.1 ClearingAccountTypeGrp

Tag	Name	Req'd	Description
1918	NoClearingAccountTypes	N	
→1816	ClearingAccountType	N	Required if NoClearingAccountTypes(1918) > 0.

19.2.2 ClearingPriceParametersGrp

Tag	Name	Req'd	Description
2580	NoClearingPriceParameters	N	
→2581	BusinessDayType	N	Required if NoClearingPriceParameters (2580) > 0. Use to identify the relative business day to which the parameters apply.
→2582	ClearingPriceOffset	N	
→2583	VegaMultiplier	N	
→2584	AnnualTradingBusinessDays	N	
→2585	TotalTradingBusinessDays	N	

Tag	Name	Req'd	Description
→2586	TradingBusinessDays	N	
→2588	StandardVariance	N	
→2587	RealizedVariance	N	
→2589	RelatedClosePrice	N	
→1190	RiskFreeRate	N	Interest rate until the instrument expires and used to calculate DiscountFactor(1592).
→2590	OvernightInterestRate	N	Used to calculate AccumulatedReturnModifiedVariationMargin(2591).
→2591	AccumulatedReturnModifiedVariationMargin	N	
→1592	DiscountFactor	N	
→1188	Volatility	N	
→2528	ClearingSettlPrice	N	
→2592	CalculationMethod	N	

19.2.3 DerivativeEventsGrp

Tag	Name	Req'd	Description
1286	NoDerivativeEvents	N	
→1287	DerivativeEventType	N	
→1288	DerivativeEventDate	N	
→1289	DerivativeEventTime	N	
→1290	DerivativeEventPx	N	
→1291	DerivativeEventText	N	

19.2.4 DerivativeInstrument

Tag	Name	Req'd	Description
1214	DerivativeSymbol	N	Common, “human understood” representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use “[N/A]” for products which do not have a symbol.

Tag	Name	Req'd	Description
			Required if DerivativeInstrument component is marked as required where the component is used.
1215	DerivativeSymbolSfx	N	
1216	DerivativeSecurityID	N	Takes precedence in identifying security to counterparty over SecurityAltID block
1217	DerivativeSecurityIDSource	N	
Component	**DerivativeSecurityAltIDGrp**	N	
1246	DerivativeProduct	N	
1228	DerivativeProductComplex	N	Identifies an entire suite of products for a given market. In Futures this may be “interest rates”, “agricultural”, “equity indexes”, etc
1243	DerivFlexProductEligibilityIndicator	N	Used to indicate if a product or group of product supports the creation of flexible securities
1247	DerivativeSecurityGroup	N	
1248	DerivativeCFICode	N	It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments.
2892	DerivativeUPICode	N	
1249	DerivativeSecurityType	N	It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Required for Fixed Income. Refer to Volume 7 - Fixed Income Futures and Options should be specified using the CFICode[461] field instead of SecurityType[167] (Refer to Volume 7 - Recommendations and Guidelines for Futures and Options Markets.)
1250	DerivativeSecuritySubType	N	
1251	DerivativeMaturityMonthYear	N	Applicable for standardized derivatives which are typically only referenced by month and year (e.g. S and P futures). Note MaturityDate (a full date) can also be specified.

Tag	Name	Req'd	Description
1252	DerivativeMaturityDate	N	Note that standardized derivatives which are typically only referenced by month and year (e.g. S and P futures).may use MaturityMonthYear and or this field. When using MaturityMonthYear, it is recommended that markets and sell sides report the MaturityDate on all outbound messages as a means of data enrichment.
1253	DerivativeMaturityTime	N	
1254	DerivativeSettleOnOpenFlag	N	
1255	DerivativeInstrmtAssignmentMethod	N	
1256	DerivativeSecurityStatus	N	
1276	DerivativeIssueDate	N	Date instrument was issued. For Fixed Income IOIs for new issues, specifies the issue date.
1257	DerivativeInstrRegistry	N	Can be used in conjunction with ISIN to address ISIN uniqueness issues.
1258	DerivativeCountryOfIssue	N	Can be used in conjunction with non-ISIN SecurityID (e.g. CUSIP for Municipal Bonds without ISIN) to provide uniqueness.
1259	DerivativeStateOrProvinceOfIssue	N	
1260	DerivativeLocaleOfIssue	N	
1261	DerivativeStrikePrice	N	
1262	DerivativeStrikeCurrency	N	
2912	DerivativeStrikeCurrencyCodeSource	N	
1263	DerivativeStrikeMultiplier	N	
1264	DerivativeStrikeValue	N	
1265	DerivativeOptAttribute	N	
1266	DerivativeContractMultiplier	N	
1438	DerivativeContractMultiplierUnit	N	
1442	DerivativeFlowScheduleType	N	
1267	DerivativeMinPriceIncrement	N	
1268	DerivativeMinPriceIncrementAmount	N	
1269	DerivativeUnitOfMeasure	N	
1270	DerivativeUnitOfMeasureQty	N	

Tag	Name	Req'd	Description
1722	DerivativeUnitOfMeasureCurrency	N	
2913	DerivativeUnitOfMeasureCurrencyCodeSource	N	
1315	DerivativePriceUnitOfMeasure	N	
1316	DerivativePriceUnitOfMeasureQty	N	
1723	DerivativePriceUnitOfMeasureCurrency	N	
2914	DerivativePriceUnitOfMeasureCurrencyCodeSource	N	
1317	DerivativeSettlMethod	N	
1318	DerivativePriceQuoteMethod	N	
1319	DerivativeValuationMethod	N	
1576	DerivativePriceQuoteCurrency	N	
2915	DerivativePriceQuoteCurrencyCodeSource	N	
1320	DerivativeListMethod	N	
1321	DerivativeCapPrice	N	
1322	DerivativeFloorPrice	N	
1323	DerivativePutOrCall	N	
2684	DerivativeInTheMoneyCondition	N	Used to express in-the-moneyness behavior in general terms for the option without the use of DerivativeStrikePrice(1261) and DerivativePutOrCall(1323).
2688	DerivativeContraryInstructionEligibilityIndicator	N	
1299	DerivativeExerciseStyle	N	
1225	DerivativeOptPayoutAmount	N	
1271	DerivativeTimeUnit	N	
1272	DerivativeSecurityExchange	N	Can be used to identify the security.
1273	DerivativePositionLimit	N	
1274	DerivativeNTPositionLimit	N	
1275	DerivativeIssuer	N	
1277	DerivativeEncodedIssuerLen	N	Must be set if DerivativeEncodedIssuer(1278) field is specified and must immediately precede it.
1278	DerivativeEncodedIssuer	N	
1279	DerivativeSecurityDesc	N	

Tag	Name	Req'd	Description
1280	DerivativeEncodedSecurityDescLen	N	Must be set if DerivativeEncodedSecurityDesc(1280) field is specified and must immediately precede it.
1281	DerivativeEncodedSecurityDesc	N	
Component	**DerivativeSecurityXML**	N	Embedded XML document describing security.
1285	DerivativeContractSettlMonth	N	Must be present for MBS or TBA
Component	**DerivativeEventsGrp**	N	
Component	**DerivativeInstrumentParties**	N	

19.2.5 DerivativeInstrumentAttribute

Tag	Name	Req'd	Description
1311	NoDerivativeInstrAttrib	N	
→1313	DerivativeInstrAttribType	N	
→1314	DerivativeInstrAttribValue	N	

19.2.6 DerivativeInstrumentParties

Tag	Name	Req'd	Description
1292	NoDerivativeInstrumentParties	N	
→1293	DerivativeInstrumentPartyID	N	Used to identify party id related to instrument series
→1294	DerivativeInstrumentPartyIDSource	N	Used to identify source of instrument series party id
→1295	DerivativeInstrumentPartyRole	N	Used to identify the role of instrument series party id
→2377	DerivativeInstrumentPartyRoleQualifier	N	
→**Component**	**DerivativeInstrumentPartySubIDsGrp**	N	

19.2.7 DerivativeInstrumentPartySubIDsGrp

Tag	Name	Req'd	Description
1296	NoDerivativeInstrumentPartySubIDs	N	
→1297	DerivativeInstrumentPartySubID	N	
→1298	DerivativeInstrumentPartySubIDType	N	

19.2.8 DerivativeSecurityAltIDGrp

Tag	Name	Req'd	Description
1218	NoDerivativeSecurityAltID	N	
→1219	DerivativeSecurityAltID	N	
→1220	DerivativeSecurityAltIDSource	N	

19.2.9 DerivativeSecurityDefinition

Tag	Name	Req'd	Description
Component	**DerivativeInstrument**	N	Optional block which can be used to to summarize common attributes shared across a set of option instruments which belong to the same series.
Component	**DerivativeInstrumentAttribute**	N	Additional attribution for the instrument series
Component	**MarketSegmentGrp**	N	Security trading and listing attributes for the series level
Component	**SecurityClassificationGrp**	N	Used to specify forms of product classifications

19.2.10 DerivativeSecurityXML

Tag	Name	Req'd	Description
1282	DerivativeSecurityXMLLen	N	Must be set if DerivativeSecurityXML(1283) field is specified and must immediately precede it.
1283	DerivativeSecurityXML	N	
1284	DerivativeSecurityXMLSchema	N	

19.2.11 InstrmtLegSecListGrp

Tag	Name	Req'd	Description
555	NoLegs	N	
→**Component**	**InstrumentLeg**	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "Common Components of Application Messages" Required if NoLegs > 0
→690	LegSwapType	N	
→587	LegSettlType	N	
→**Component**	**LegStipulations**	N	Insert here the set of "LegStipulations" (leg symbology) fields defined in "Common Components of Application Messages" Required if NoLegs > 0
→**Component**	**LegBenchmarkCurveData**	N	Insert here the set of "LegBenchmarkCurveData" (leg symbology) fields defined in "Common Components of Application Messages" Required if NoLegs > 0

19.2.12 MarketSegmentGrp

Tag	Name	Req'd	Description
1310	NoMarketSegments	N	
→1301	MarketID	N	Identifies the market which lists and trades the instrument.

Tag	Name	Req'd	Description
→1300	MarketSegmentID	N	Identifies the segment of the market to which the specify trading rules and listing rules apply.
→**Component**	**SecurityTradingRules**	N	
→**Component**	**StrikeRules**	N	This block specifies the rules for determining how new strikes should be listed within the stated price range of the underlying instrument.

19.2.13 MaturityRules

Tag	Name	Req'd	Description
1236	NoMaturityRules	N	
→1222	MaturityRuleID	N	Allows maturity rule to be referenced via an identifier so that rules do not need to be explicitly enumerated
→1303	MaturityMonthYearFormat	N	Format used to generate the MMY for each option contract:
→1302	MaturityMonthYearIncrementUnits	N	enumeration specifying the increment unit:
→1241	StartMaturityMonthYear	N	Starting maturity for the range to which the StrikeIncrement applies. Price refers to the price of the underlying
→1226	EndMaturityMonthYear	N	Ending maturity month year to which the StrikeIncrement applies. Price refers to the price of the underlying.
→1229	MaturityMonthYearIncrement	N	Value by which maturity month year should be incremented within the specified price range.

19.2.14 NestedInstrumentAttribute

Tag	Name	Req'd	Description
1312	NoNestedInstrAttrib	N	
→1210	NestedInstrAttribType	N	Code to represent the type of instrument attribute
→1211	NestedInstrAttribValue	N	Attribute value appropriate to the NestedInstrAttribType field

19.2.15 PriceMovementGrp

Tag	Name	Req'd	Description
1919	NoPriceMovements	N	
→**Component**	**PriceMovementValueGrp**	N	Required if NoPriceMovements(1919) > 0.
→**Component**	**ClearingAccountTypeGrp**	N	

19.2.16 PriceMovementValueGrp

Tag	Name	Req'd	Description
1920	NoPriceMovementValues	N	
→1921	PriceMovementValue	N	Required if NoPriceMovementValues(1919) > 0.
→1922	PriceMovementPoint	N	

Tag	Name	Req'd	Description
→1923	PriceMovementType	N	

19.2.17 RelSymDerivSecGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→**Component**	**Instrument**	N	
→**Component**	**SecondaryPriceLimits**	N	Secondary price limit rules
→15	Currency	N	
→2897	CurrencyCodeSource	N	
→292	CorporateAction	N	Identifies the type of Corporate Action
→**Component**	**InstrumentExtension**	N	
→**Component**	**InstrmtLegGrp**	N	
→1504	RelSymTransactTime	N	
→1606	NumOfSimpleInstruments	N	Number of simple instruments.
→58	Text	N	Comment, instructions, or other identifying information.
→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.

19.2.18 RelSymDerivSecUpdGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→1324	ListUpdateAction	N	If provided, then Instrument occurrence has explicitly changed
→292	CorporateAction	N	
→**Component**	**Instrument**	N	
→**Component**	**InstrumentExtension**	N	
→**Component**	**SecondaryPriceLimits**	N	Secondary price limit rules
→15	Currency	N	
→2897	CurrencyCodeSource	N	
→**Component**	**InstrmtLegGrp**	N	
→1504	RelSymTransactTime	N	
→58	Text	N	Comment, instructions, or other identifying information.
→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.

19.2.19 SecListGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→**Component**	**Instrument**	N	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages” of the requested Security
→**Component**	**InstrumentExtension**	N	Insert here the set of “InstrumentExtension” fields defined in “Common Components of Application Messages”
→**Component**	**SecurityClassificationGrp**	N	Used to specify forms of product classifications
→**Component**	**FinancingDetails**	N	Insert here the set of “FinancingDetails” fields defined in “Common Components of Application Messages”
→**Component**	**SecurityTradingRules**	N	Used to provide listing rules
→**Component**	**StrikeRules**	N	Used to provide listing rules
→**Component**	**UndInstrmtGrp**	N	
→15	Currency	N	
→2897	CurrencyCodeSource	N	
→**Component**	**Stipulations**	N	Insert here the set of “Stipulations” fields defined in “Common Components of Application Messages”
→**Component**	**InstrmtLegSecListGrp**	N	
→**Component**	**RelatedInstrumentGrp**	N	
→**Component**	**SpreadOrBenchmarkCurveData**	N	Insert here the set of “SpreadOrBenchmarkCurveData” fields defined in “Common Components of Application Messages”
→**Component**	**YieldData**	N	Insert here the set of “YieldData” fields defined in “Common Components of Application Messages”
→**Component**	**PriceMovementGrp**	N	
→1504	RelSymTransactTime	N	
→1606	NumOfSimpleInstruments	N	Number of simple instruments.
→58	Text	N	Comment, instructions, or other identifying information.

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.

19.2.20 SecLstUpdRelSymGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→1324	ListUpdateAction	N	
→**Component**	**Instrument**	N	Insert here the set of "Instrument" (symbology) fields defined in "common components of application messages" of the requested Security
→**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**	**SecurityTradingRules**	N	
→**Component**	**StrikeRules**	N	
→**Component**	**UndInstrmtGrp**	N	
→15	Currency	N	
→2897	CurrencyCodeSource	N	
→**Component**	**Stipulations**	N	
→**Component**	**SecLstUpdRelSymsLegGrp**	N	
→**Component**	**RelatedInstrumentGrp**	N	
→**Component**	**SpreadOrBenchmarkCurveData**	N	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
→**Component**	**YieldData**	N	Insert here the set of "YieldData" fields defined in "COMMON COMPONENTS OF APPLICATION MESSAGES"
→1504	RelSymTransactTime	N	
→58	Text	N	Comment, instructions, or other identifying information.
→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.

19.2.21 SecLstUpdRelSymsLegGrp

Tag	Name	Req'd	Description
555	NoLegs	N	
→**Component**	**InstrumentLeg**	N	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "common components of application messages" Required if NoLegs > 0
→690	LegSwapType	N	
→587	LegSettlType	N	
→**Component**	**LegStipulations**	N	Insert here the set of "LegStipulations" (leg symbology) fields defined in "common components of application messages" Required if NoLegs > 0
→**Component**	**LegBenchmarkCurveData**	N	Insert here the set of "LegBenchmarkCurveData" (leg symbology) fields defined in "common components of application messages" Required if NoLegs > 0

19.2.22 SecMassStatGrp

Tag	Name	Req'd	Description
146	NoRelatedSym	N	
→**Component**	**Instrument**	N	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". Conditionally required if NoRelatedSym > 0.
→**Component**	**InstrumentExtension**	N	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages".
→**Component**	**FinancingDetails**	N	
→**Component**	**UndInstrmtGrp**	N	
→**Component**	**InstrmtLegGrp**	N	
→**Component**	**RelatedInstrumentGrp**	N	
→326	SecurityTradingStatus	N	Conditionally required if NoRelatedSym > 0.
→1174	SecurityTradingEvent	N	
→327	HaltReason	N	
→291	FinancialStatus	N	
→292	CorporateAction	N	
→58	Text	N	Comment, instructions, or other identifying information.
→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.

19.2.23 SecTypesGrp

Tag	Name	Req'd	Description
558	NoSecurityTypes	N	

Tag	Name	Req'd	Description
→167	SecurityType	N	Required if NoSecurityTypes > 0
→762	SecuritySubType	N	
→460	Product	N	
→461	CFICode	N	
→2891	UPICode	N	
→60	TransactTime	N	

19.2.24 SecondaryPriceLimits

Tag	Name	Req'd	Description
1305	SecondaryPriceLimitType	N	
1221	SecondaryLowLimitPrice	N	
1230	SecondaryHighLimitPrice	N	
1240	SecondaryTradingReferencePrice	N	

19.2.25 SecurityClassificationGrp

Tag	Name	Req'd	Description
1582	NoSecurityClassifications	N	
→1583	SecurityClassificationReason	N	Conditionally required if NoSecurityClassifications > 0.
→1584	SecurityClassificationValue	N	

19.2.26 SecurityTradingRules

Tag	Name	Req'd	Description
Component	**BaseTradingRules**	N	This block contains the base trading rules
Component	**TradingSessionRulesGrp**	N	This block contains the trading rules specific to a trading session
Component	**NestedInstrumentAttribute**	N	

19.2.27 StrikeRules

Tag	Name	Req'd	Description
1201	NoStrikeRules	N	
→1223	StrikeRuleID	N	Allows strike rule to be referenced via an identifier so that rules do not need to be explicitly enumerated
→1202	StartStrikePxRange	N	Starting price for the range to which the StrikeIncrement applies. Price refers to the price of the underlying

Tag	Name	Req'd	Description
→1203	EndStrikePxRange	N	Ending price of the range to which the StrikeIncrement applies. Price refers to the price of the underlying
→1204	StrikeIncrement	N	Value by which strike price should be incremented within the specified price
→1304	StrikeExerciseStyle	N	Enumeration that represents the exercise style for a class of options Same values as ExerciseStyle
→**Component**	**MaturityRules**	N	Describes the maturity rules for a given set of strikes as defined by StrikeRules

19.2.28 TradingSessionRulesGrp

Tag	Name	Req'd	Description
1309	NoTradingSessionRules	N	
→336	TradingSessionID	N	Identifier for the trading session Must be provided if NoTradingSessions > 0 Set to [N/A] if values are not specific to trading session
→625	TradingSessionSubID	N	Identifier for the trading session Set to [N/A] if values are not specific to trading session sub id
→**Component**	**TradingSessionRules**	N	Contains trading rules specified at the trading session level

20 Appendix – Common Category

20.1 Components

20.1.1 AuctionTypeRuleGrp

Tag	Name	Req'd	Description
2548	NoAuctionTypeRules	N	
→1803	AuctionType	N	Required if NoAuctionTypeRules(2548) > 0. AuctionType(1803) = 0 (None) can be used to invalidate all auction types on the instrument level that are defined on a market segment level.
→2549	AuctionTypeProductComplex	N	Can be used to limit auction order type to specific product suite. Use multiple entries with the same AuctionType(1803) if multiple but not all product suites are supported.

20.1.2 BaseTradingRules

Tag	Name	Req'd	Description
Component	**TickRules**	N	Specifies price tick rules for the security.
Component	**LotTypeRules**	N	Specifies the lot types that are valid for trading.
Component	**PriceLimits**	N	Specifies the price limits that are valid for trading.
Component	**PriceRangeRuleGrp**	N	Specifies the valid price range tables for trading.
Component	**QuoteSizeRuleGrp**	N	Specifies the valid quote sizes for trading.
827	ExpirationCycle	N	
1786	TradeVolType	N	
562	MinTradeVol	N	
1140	MaxTradeVol	N	For listed derivatives this indicates the minimum quantity necessary for an order or trade to qualify as a block trade.
1143	MaxPriceVariation	N	
1144	ImpliedMarketIndicator	N	
1245	TradingCurrency	N	
2934	TradingCurrencyCodeSource	N	
561	RoundLot	N	
1377	MultilegModel	N	Used for multileg security only.
1378	MultilegPriceMethod	N	Used for multileg security only.
423	PriceType	N	Defines the default price type used for trading.

Tag	Name	Req'd	Description
2557	FastMarketPercentage	N	Can be used as a factor to be applied to other base trading rules during a fast market, e.g. to widen price or size ranges by the specified percentage factor.
2559	QuoteSideIndicator	N	

20.1.3 ExecInstRules

Tag	Name	Req'd	Description
1232	NoExecInstRules	N	
→1308	ExecInstValue	N	Indicates execution instructions that are valid for the specified market segment

20.1.4 InstrumentScope

Tag	Name	Req'd	Description
1536	InstrumentScopeSymbol	N	
1537	InstrumentScopeSymbolSfx	N	
1538	InstrumentScopeSecurityID	N	
1539	InstrumentScopeSecurityIDSource	N	
Component	**InstrumentScopeSecurityAltIDGrp**	N	
1543	InstrumentScopeProduct	N	
1544	InstrumentScopeProductComplex	N	
1545	InstrumentScopeSecurityGroup	N	
1546	InstrumentScopeCFICode	N	
2895	InstrumentScopeUPICode	N	
1547	InstrumentScopeSecurityType	N	
1548	InstrumentScopeSecuritySubType	N	
1549	InstrumentScopeMaturityMonthYear	N	
1550	InstrumentScopeMaturityTime	N	
1551	InstrumentScopeRestructuringType	N	
1552	InstrumentScopeSeniority	N	
1553	InstrumentScopePutOrCall	N	
1554	InstrumentScopeFlexibleIndicator	N	
1555	InstrumentScopeCouponRate	N	
1616	InstrumentScopeSecurityExchange	N	
1556	InstrumentScopeSecurityDesc	N	
1620	InstrumentScopeEncodedSecurityDescLen	N	
1621	InstrumentScopeEncodedSecurityDesc	N	
1557	InstrumentScopeSettlType	N	Can be used to specify FX tenors.

20.1.5 InstrumentScopeGrp

Tag	Name	Req'd	Description
1656	NoInstrumentScopes	N	
→1535	InstrumentScopeOperator	N	Required when NoInstrumentScopes > 0.
→Component	**InstrumentScope**	N	

20.1.6 InstrumentScopeSecurityAltIDGrp

Tag	Name	Req'd	Description
1540	NoInstrumentScopeSecurityAltID	N	
→1541	InstrumentScopeSecurityAltID	N	Required when NoInstrumentScopeSecurityAltID > 0.
→1542	InstrumentScopeSecurityAltIDSource	N	Required when NoInstrumentScopeSecurityAltID > 0.

20.1.7 LegBenchmarkCurveData

Tag	Name	Req'd	Description
676	LegBenchmarkCurveCurrency	N	
2951	LegBenchmarkCurveCurrencyCodeSource	N	
677	LegBenchmarkCurveName	N	
678	LegBenchmarkCurvePoint	N	
679	LegBenchmarkPrice	N	
680	LegBenchmarkPriceType	N	

20.1.8 LotTypeRules

Tag	Name	Req'd	Description
1234	NoLotTypeRules	N	
→1093	LotType	N	Defines the lot type assigned to the order. Use as an alternate to RoundLot(561). To be used with MinLotSize(1231). LotType + MinLotSize (max is next level minus 1). Required if NoLotTypeRules(1234) > 0.
→1231	MinLotSize	N	Minimum lot size allowed based on lot type specified in LotType(1093)

20.1.9 MarketDataFeedTypes

Tag	Name	Req'd	Description
1141	NoMDFeedTypes	N	
→1022	MDFeedType	N	Required if NoMDFeedTypes(1141) > 0.
→1683	MDSubFeedType	N	

Tag	Name	Req'd	Description
→264	MarketDepth	N	Specifies the depth of book (or levels of market depth) for the feed type.
→2563	MarketDepthTimeInterval	N	Conditionally required when MarketDepthTimeIntervalUnit(2564) is specified.
→2564	MarketDepthTimeIntervalUnit	N	Conditionally required when MarketDataTimeInterval(2563) is specified.
→2565	MDRecoveryTimeInterval	N	Conditionally required when MDRecoveryTimeIntervalUnit(2566) is specified.
→2566	MDRecoveryTimeIntervalUnit	N	Conditionally required when MDRecoveryTimeInterval(2565) is specified.
→1021	MDBookType	N	
→1173	MDSubBookType	N	
→2567	PrimaryServiceLocationID	N	
→2568	SecondaryServiceLocationID	N	

20.1.10 MarketSegmentScopeGrp

Tag	Name	Req'd	Description
1310	NoMarketSegments	N	
→1301	MarketID	N	Required if NoMarketSegments(1310) > 0.
→1300	MarketSegmentID	N	

20.1.11 MatchRules

Tag	Name	Req'd	Description
1235	NoMatchRules	N	
→1142	MatchAlgorithm	N	Required if NoMatchRules(1235) > 0.
→574	MatchType	N	
→2569	MatchRuleProductComplex	N	Can be used to limit match rule to specific product suite.
→2570	CustomerPriority	N	Can be used to give customer orders priority for the given matching algorithm.

20.1.12 OrdTypeRules

Tag	Name	Req'd	Description
1237	NoOrdTypeRules	N	
→40	OrdType	N	Indicates order types that are valid for the specified market segment.

20.1.13 PriceLimits

Tag	Name	Req'd	Description
1306	PriceLimitType	N	Describes the how the price limits are expressed

Tag	Name	Req'd	Description
1148	LowLimitPrice	N	Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected
1149	HighLimitPrice	N	Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected
1150	TradingReferencePrice	N	Reference price for the current trading price range usually representing the mid price between the HighLimitPrice and LowLimitPrice. The value may be the settlement price or closing price of the prior trading day.

20.1.14 PriceRangeRuleGrp

Tag	Name	Req'd	Description
2550	NoPriceRangeRules	N	
→2551	StartPriceRange	N	Required if NoPriceRangeRules(2550) > 0.
→2552	EndPriceRange	N	
→2553	PriceRangeValue	N	Mutually exclusive with PriceRangePercentage(2554).
→2554	PriceRangePercentage	N	Mutually exclusive with PriceRangeValue(2553).
→2556	PriceRangeRuleID	N	Can be used to provide an identifier so that the rule can be reference via the ID elsewhere.
→2555	PriceRangeProductComplex	N	Can be used to limit price range to specific product suite.

20.1.15 QuoteSizeRuleGrp

Tag	Name	Req'd	Description
2558	NoQuoteSizeRules	N	
→647	MinBidSize	N	Required if NoQuoteSizeRules(2558) > 0.
→648	MinOfferSize	N	Required if NoQuoteSizeRules(2558) > 0.
→2447	FastMarketIndicator	N	Used to define the sizes applicable for fast market conditions.

20.1.16 RequestingPartyGrp

Tag	Name	Req'd	Description
1657	NoRequestingPartyIDs	N	
→1658	RequestingPartyID	N	Required when NoRequestingPartyIDs > 0.
→1659	RequestingPartyIDSource	N	Required when NoRequestingPartyIDs > 0.
→1660	RequestingPartyRole	N	Required when NoRequestingPartyIDs > 0.
→2338	RequestingPartyRoleQualifier	N	
→Component	**RequestingPartySubGrp**	N	

20.1.17 RequestingPartySubGrp

Tag	Name	Req'd	Description
1661	NoRequestingPartySubIDs	N	

Tag	Name	Req'd	Description
→1662	RequestingPartySubID	N	Required when NoRequestingPartySubIDs > 0.
→1663	RequestingPartySubIDType	N	Required when NoRequestingPartySubIDs > 0.

20.1.18 RoutingGrp

Tag	Name	Req'd	Description
215	NoRoutingIDs	N	
→216	RoutingType	N	Indicates type of RoutingID. Required if NoRoutingIDs is > 0.
→217	RoutingID	N	Identifies routing destination. Required if NoRoutingIDs is > 0.

20.1.19 TickRules

Tag	Name	Req'd	Description
1205	NoTickRules	N	
→1206	StartTickPriceRange	N	Required if NoTickRules(1205) > 0.
→1207	EndTickPriceRange	N	
→1208	TickIncrement	N	
→1209	TickRuleType	N	
→2571	TickRuleProductComplex	N	Can be used to limit tick rule to specific product suite.
→1830	SettlPriceIncrement	N	
→1831	SettlPriceSecondaryIncrement	N	

20.1.20 TimeInForceRules

Tag	Name	Req'd	Description
1239	NoTimeInForceRules	N	
→59	TimeInForce	N	Indicates time in force techniques that are valid for the specified market segment

20.1.21 TradingSessionRules

Tag	Name	Req'd	Description
Component	**OrdTypeRules**	N	Specifies the order types that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.
Component	**TimeInForceRules**	N	Specifies the time in force rules that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.
Component	**ExecInstRules**	N	Specifies the execution instructions that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.
Component	**AuctionTypeRuleGrp**	N	Specifies the auction order types that are valid for trading on the identified. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.

Tag	Name	Req'd	Description
Component	**MatchRules**	N	Specifies the matching rules that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.
Component	**MarketDataFeedTypes**	N	Specifies the market data feed types that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.

