FIX Recommended Practices - Bilateral and Tri-Party Repos Post-Trade

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Document History

Revision	Date	Author/Editor	Revision Comments
0.1	09/25/2019	Charu Mittal Brook Path Partners, for GTC	Created Bilateral Flow for post-trade processing and collateral management. Added message structures for relevant FIX messages.
0.2	02/05/2019	Charu Mittal Brook Path Partners, for GTC	Updated based on Repo WG feedback. Added TradeCaptureReport(35=AE) message for early termination. Changed parties to Buyer/Seller in the workflow diagrams.
0.3	02/27/2019	Charu Mittal Brook Path Partners, for GTC	Added workflow for Margin excess. Updated workflow for margin deficiency. Added support for cash collateral. Added workflow for post-trade early termination. Added two new fields in UnderlyingInstrument to specify more information of collateral security. Cleaned up Appendix. Removed CollateralReport(35=BA); not used in a bilateral repo trade.
0.4	03/30/2020	Charu Mittal Brook Path Partners, for GTC	Added 'Repo trade identification' in Section 3 Updated margin maintenance workflows based on Repo WG feedback. Adjusted alignment of new fields based on FIX Gap Analysis document.
0.5	Apr. 22, 2020	Charu Mittal Brook Path Partners, for GTC	Updated based on GTC feedback.
0.6	July 20, 2020	Charu Mittal Brook Path Partners, for GTC	Updated use of TradeContinuationText(2374) for early termination reason; updated diagram. Added the field in Allocation and confirmation messages. Added a new value for TradeContinuation(1937)= 32 (Rerate). Added allocation workflow for re-rate. Added message definition for

			CollateralReport(35=BA). Added a new workflow for Mark-to-market collateral security update. Replaced 'tbd' with standard values in message tables and workflow diagrams. Added support for Tri-party repos.
0.7	September 10, 2020	Dean Kauffman Brook Path Partners, for GTC	Replaced the use of MarginRatio(898) with Stipulation HAIRCUT and added a footnote to the narrative as to how they are related but different.

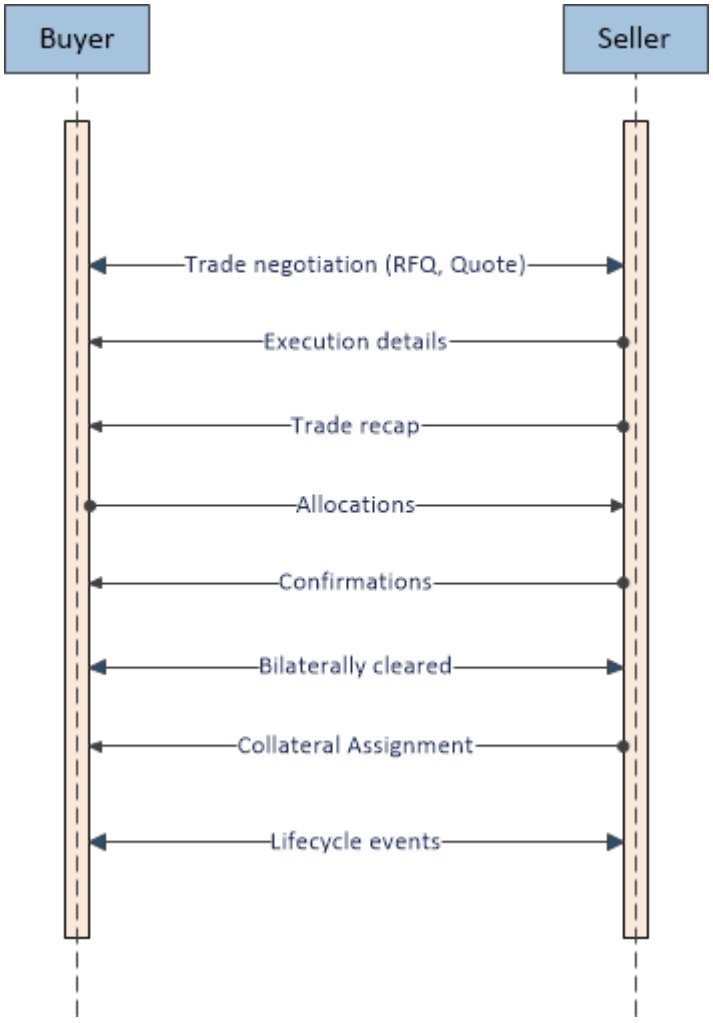
1 Introduction

The purpose of this document is to define industry practices for common usage of FIX protocol for post-trade workflows for repurchase agreements (repos) in a bilateral setting.

The post-trade workflows consist of:

- Allocations
- Confirmations
- Collateral Assignment
- Lifecycle events including early termination/close-outs, collateral substitution, and margin maintenance.

Figure 1: Bilateral repo workflow



2 Scope

This document includes the FIX recommended practices for following post-trade workflows for a bilateral repo trade:

- Buy-side providing allocation instructions
- Sell-side providing account-level confirmations
- Initial collateral assignment by the seller
- Margin maintenance
- Collateral Substitution
- Early termination/close-outs

2.1 *Out of Scope*

Following are out of scope for this document:

- Clearing and settlement workflows with the exception of dataflow required for these flows.
- Bilateral repo transactions involving a trading platform.

3 Repo Terminology

A repo transaction comprises of details like cash consideration, collateral type, collateral security details, repo term details, and an agreed upon repo rate (fixed vs floating). The following describes how repo concepts are expressed in FIX:

3.1 *Repo product identification*

A repo transaction and the type of collateral is identified as following in the Instrument component within a FIX message:

Product(460)=Financing

SecurityType(167) = REPO

SecuritySubType(762) = General or Specific collateral

3.2 *Repo trade identification*

For a bilateral repo transaction, the assumption is that both the trading parties will retain their trade identifiers, i.e. ClOrdID(11) for buy-side and OrderID(37) for sell-side, throughout the trade and post-trade life of the agreement. The identifiers will be used in post-trade workflows including allocation, confirmation, and collateral management.

3.3 *Collateral identification*

Collateral for repo transactions can be identified using the UnderlyingInstrument component within the message. The recommended fields to use depend on how the repo transaction is being collateralized.

For repo transactions collateralized with specific collateral security(-ies), each collateral security is identified as a separate instance of the UnderlyingInstrument component using fields UnderlyingSecurityID(309) and UnderlyingSecurityIDSource(305). Conditionally required field UnderlyingSymbol(311) is specified as "[N/A]" (without quote marks).

For repo transactions collateralized with a general collateral basket, UnderlyingSymbol(311) is used to identify the basket name. UnderlyingSecurityType(310) describes the type of the collateral basket with other details in UnderlyingStipulations component.

For examples related to collateral mapping over FIX, please refer to Appendix section.

3.4 *Repo term details*

Repo agreement details are published using AgreementDesc(913), AgreementID(914), and AgreementDate(915). Repo term details are specified using a combination of TerminationType(788), StartDate(916), and EndDate(917).

3.5 *Direction*

The transaction's direction, buy or sell, is specified in the Side(54) field. A "buy" (54=1) order from the initiator indicates that the initiator is providing cash and "buying" or receiving the collateral from the respondent. A "sell" (54=2) order from the initiator would be the opposite.

3.6 *Cash quantity and haircut*

In all post-trade messages, cash quantity is populated in StartCash(921) and EndCash(922). The currency the cash is denominated in is specified in Currency(15) field.

Haircut for the repo transaction is specified in StipulationValue(234) with StipulationType(233)=HAIRCUT, fields found in Stipulations component [1]. Haircut for an individual collateral security is specified in UnderlyingStipValue(889) with UnderlyingStipType(888)=HAIRCUT, fields found in UnderlyingStipulations component.

3.7 *Rate and price convention*

The repurchase rate of a repo transaction is an agreed upon rate between two trading parties and could be fixed or floating rate based on a spread to a published index.

In allocation and confirmation messages, AvgPx(6) will reflect the settled repo rate. In collateral management messages, Price(44) will contain the repo rate.

PriceType(423) in all FIX messages will specify if the rate is a fixed rate, i.e. 24 (Interest rate) or floating rate, i.e. 6 (Spread). In case of a spread, the interest rate index is specified in SpreadOrBenchmarkCurveData component.

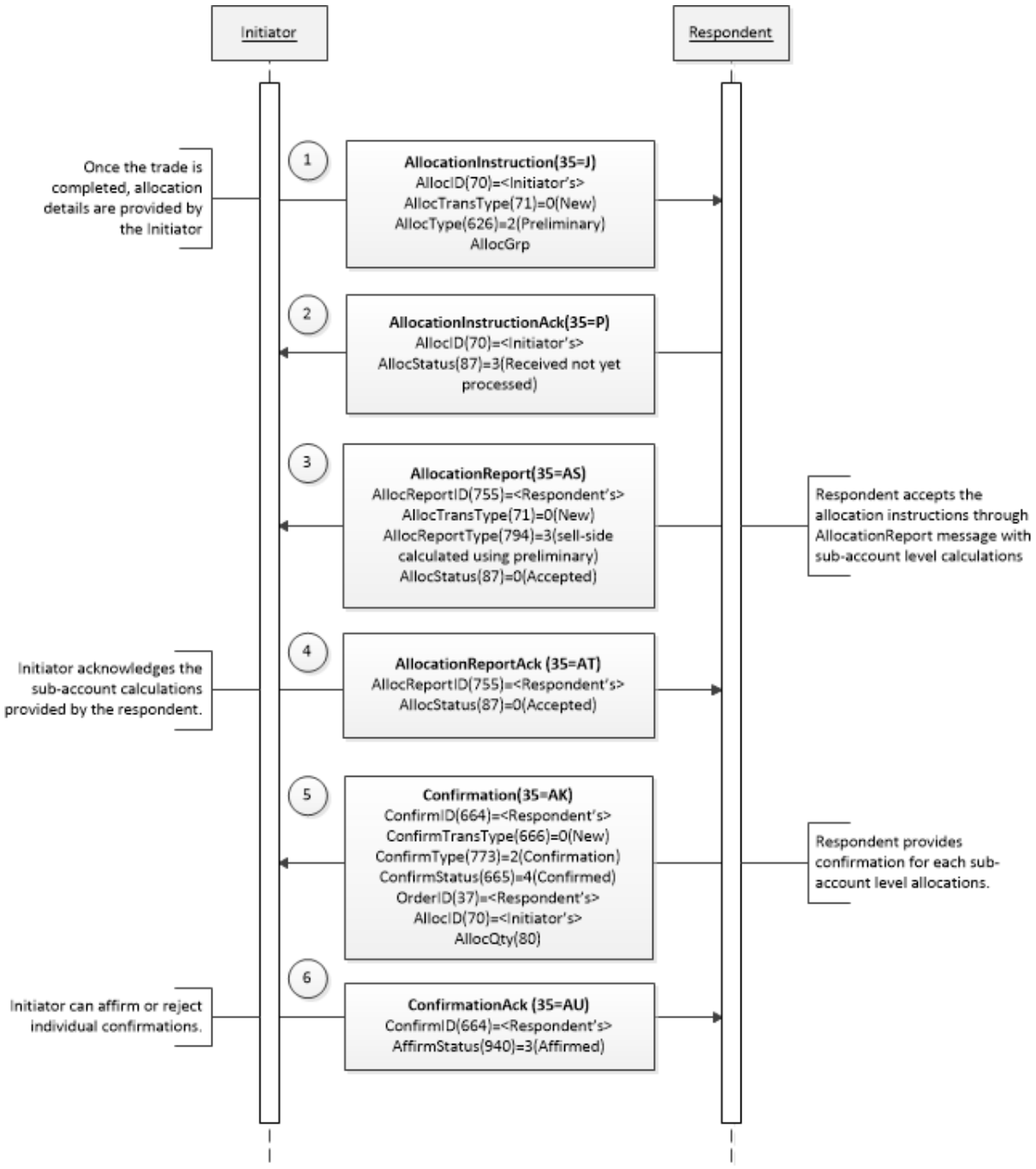
[1] There are multiple ways of expressing haircut in the industry: A haircut of 2% can also be expressed as a collateral value (sometimes called "financial haircut") of 98% – StipulationValue(234)=98, StipulationType(233)=COLLVAL – or as a margin ratio of 102% MarginRatio=102. Our recommended practice is the method shown in the narrative above and in the associated mapping tables.

4 FIX Message Workflows

4.1 *Post-Trade*

The following diagram illustrates allocation and confirmation workflow of a bilateral repo trade.

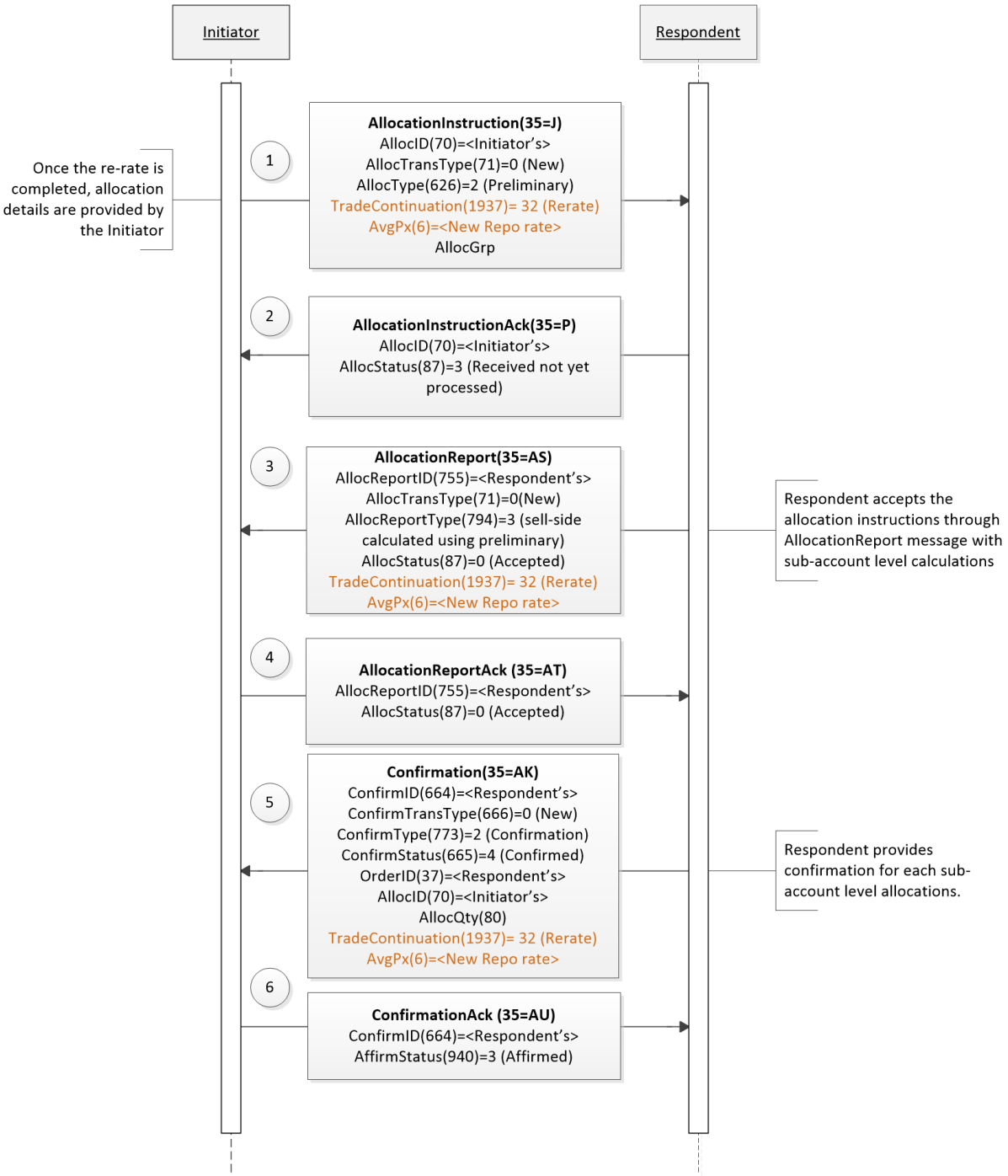
Figure 2: Allocation workflow for a bilateral repo transaction



4.1.1 Repo life-cycle events

In case of a re-rate of an open repo contract, updated allocation instructions are provided using AllocationInstruction(35=J) messages. The new repo rate will be specified in AvgPx(6) along with TradeContinuation(1937)=32 (Rerate) in the allocation and confirmation messages.

Figure 3: Rerate of an open repo



4.2 *Collateral Management*

4.2.1 Initial collateral assignment

CollateralAssignment(35=AY) message is used by the seller to provide initial collateral assignment for a repo transaction. Each collateral security is specified in a separate instance of UnderlyingInstrument group with CollAction(944)=1 (Add). The repo transaction is referred through either OrderID(37), ExecID(17), or TradeReportID(571). The buyer of the transaction can accept or reject the collateral assignment using CollateralResponse(35=AZ) message.

The initial collateral assignment can be unsolicited or in a reply to CollateralRequest(35=AX) from the buyer as illustrated in the workflows below.

Figure 4: Unsolicited collateral assignment

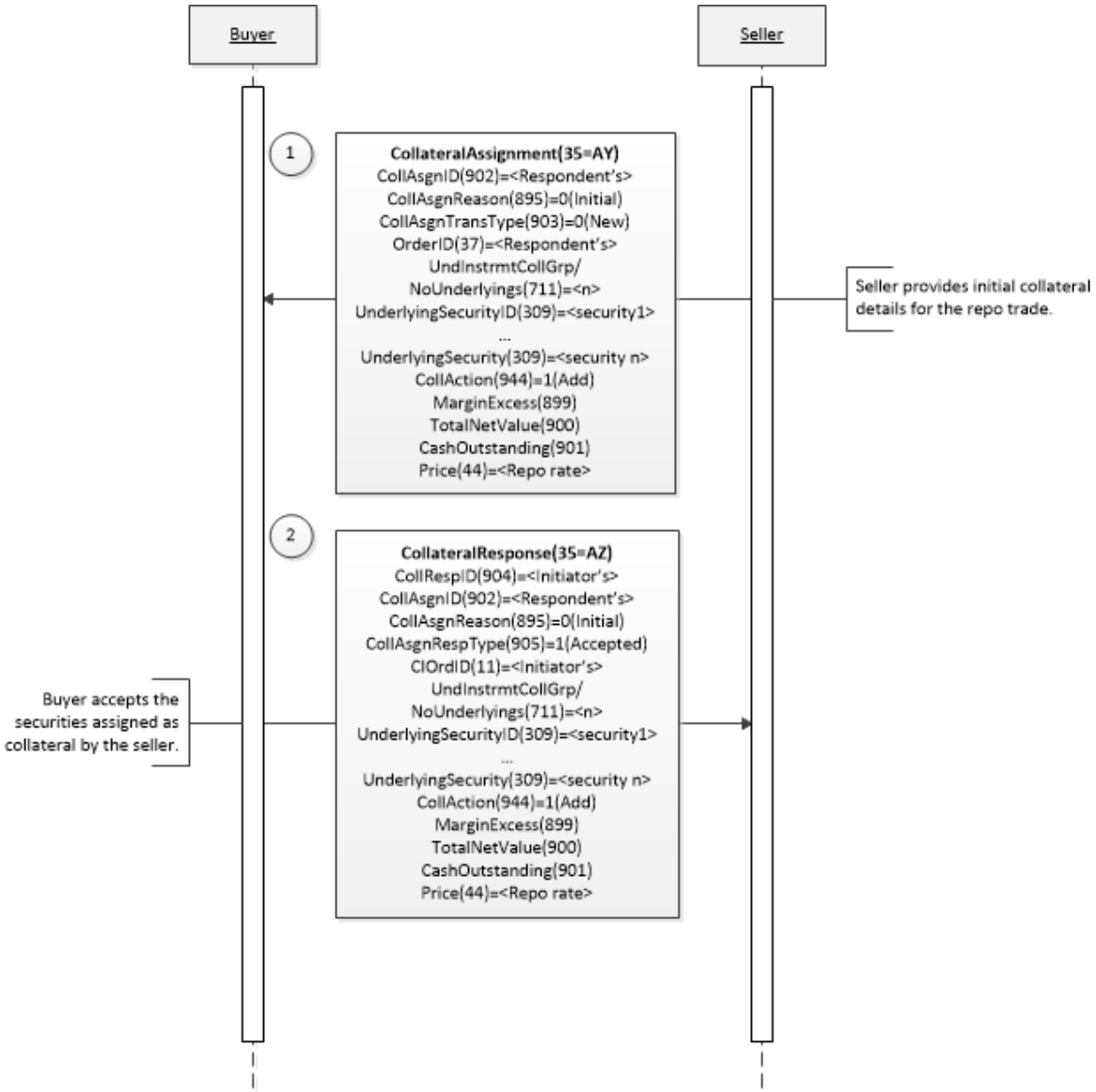
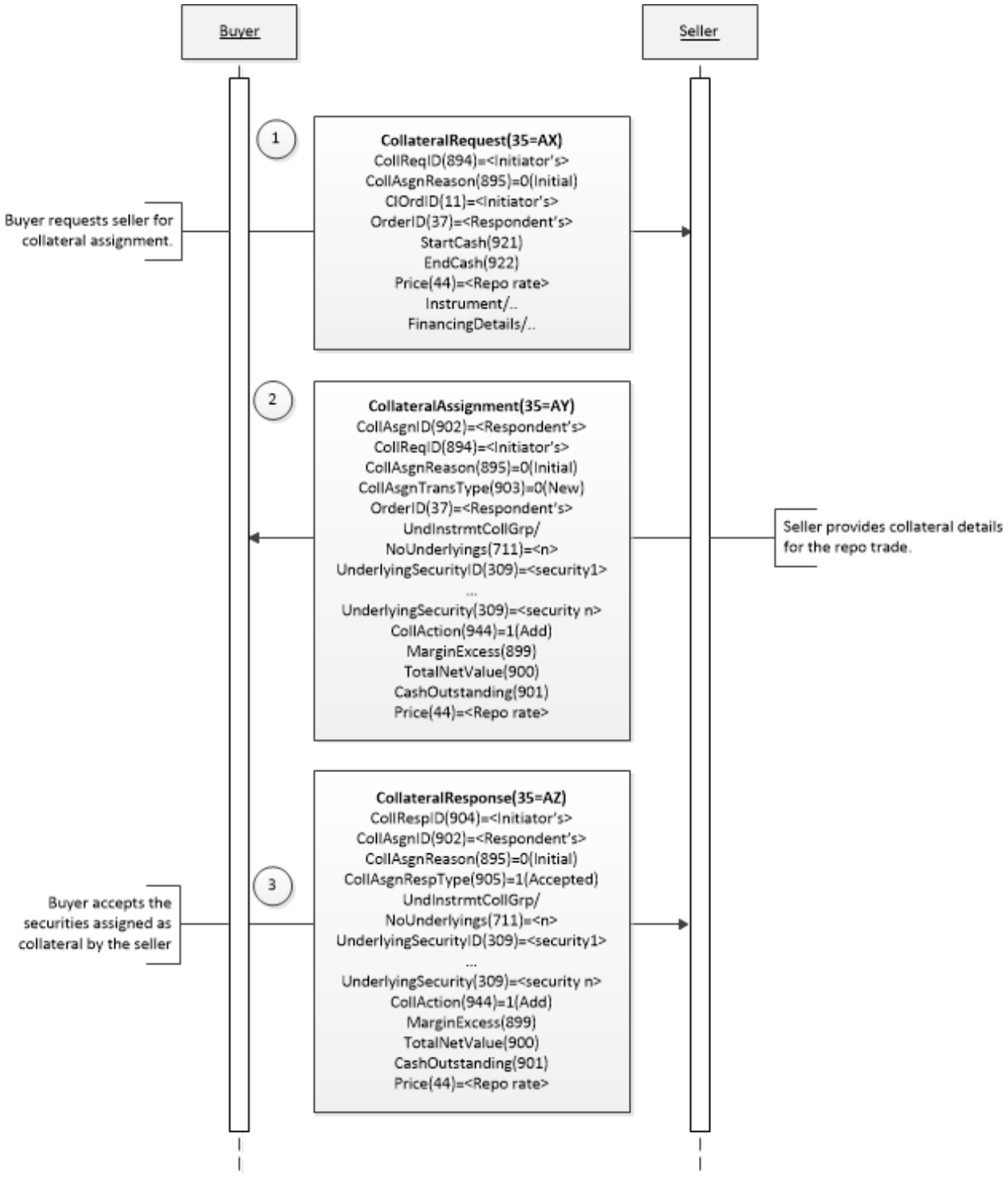


Figure 5: Solicited collateral assignment



4.2.2 Collateral margin maintenance

In case of a margin deficiency or margin excess, either party (buyer or seller), with net exposure can request to rebalance cash vs. collateral through CollateralRequest(35=AX). Collateral details can be specified in multiple instances of UnderlyingInstrument component. In case of cash being used to meet margin call, specify cash amount in UnderlyingCashAmount(973) with UnderlyingSecurityType(310)=CASH in UnderlyingInstrument component.

Figure 6: Request for collateral in case of a margin deficiency

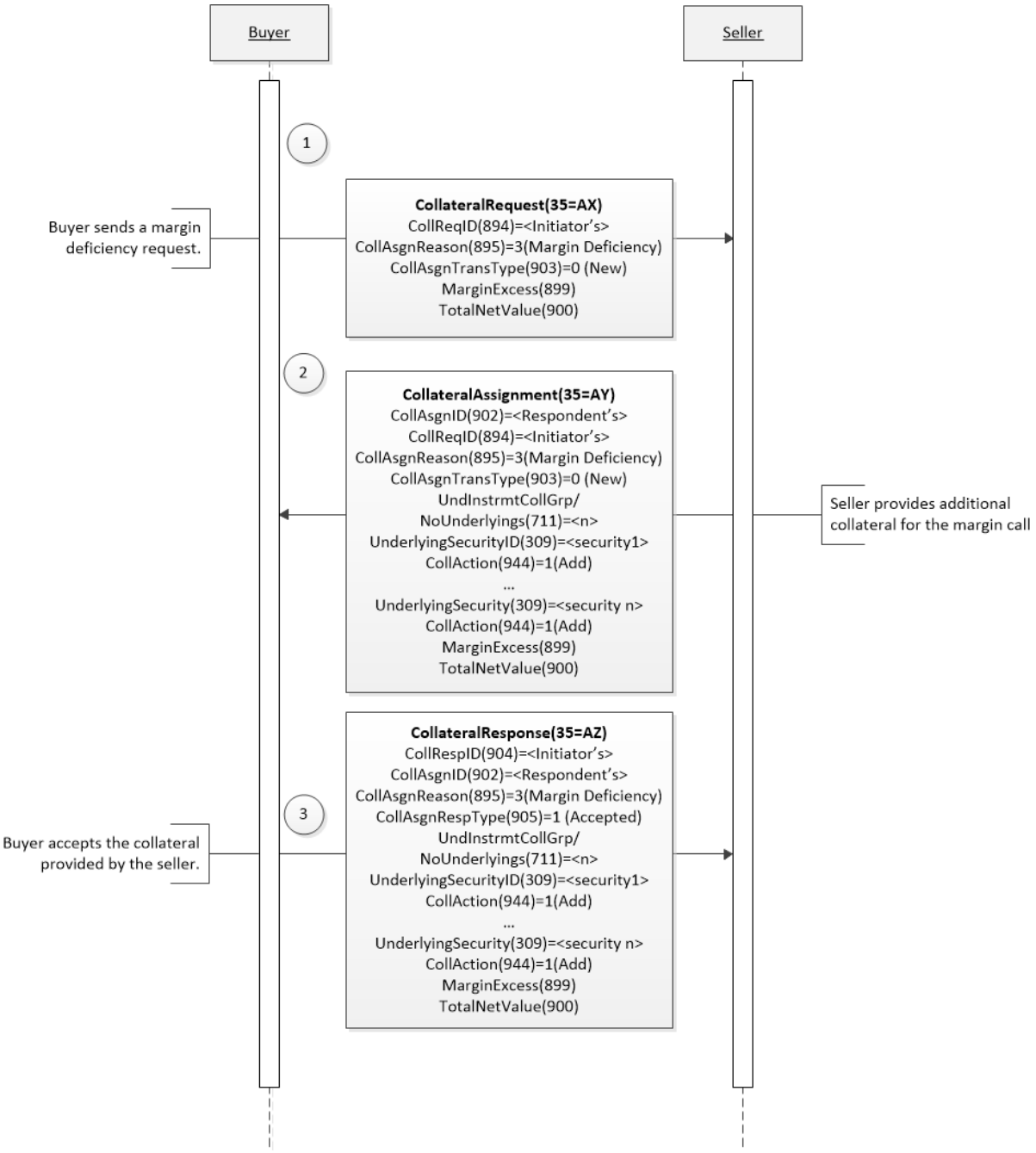
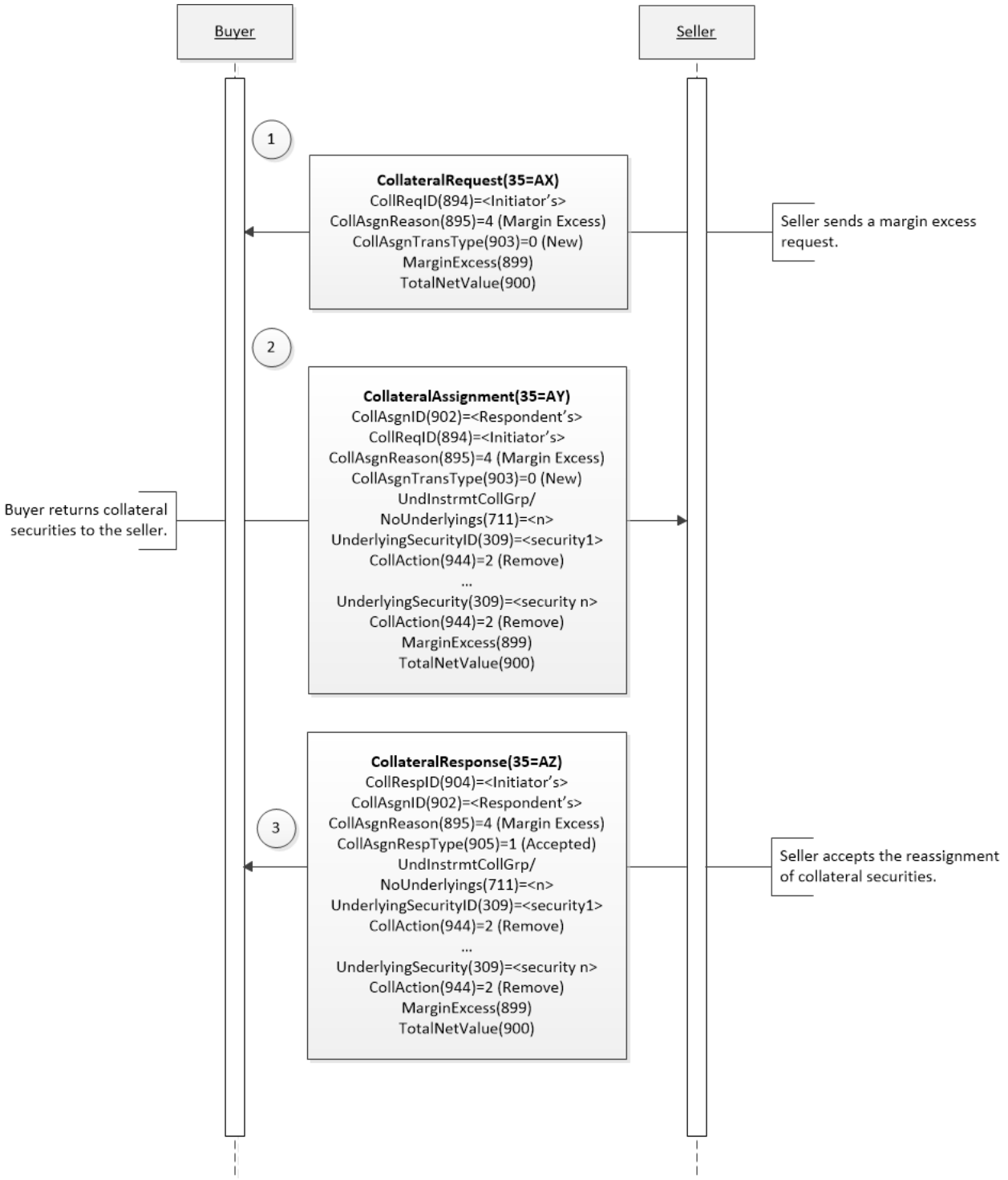


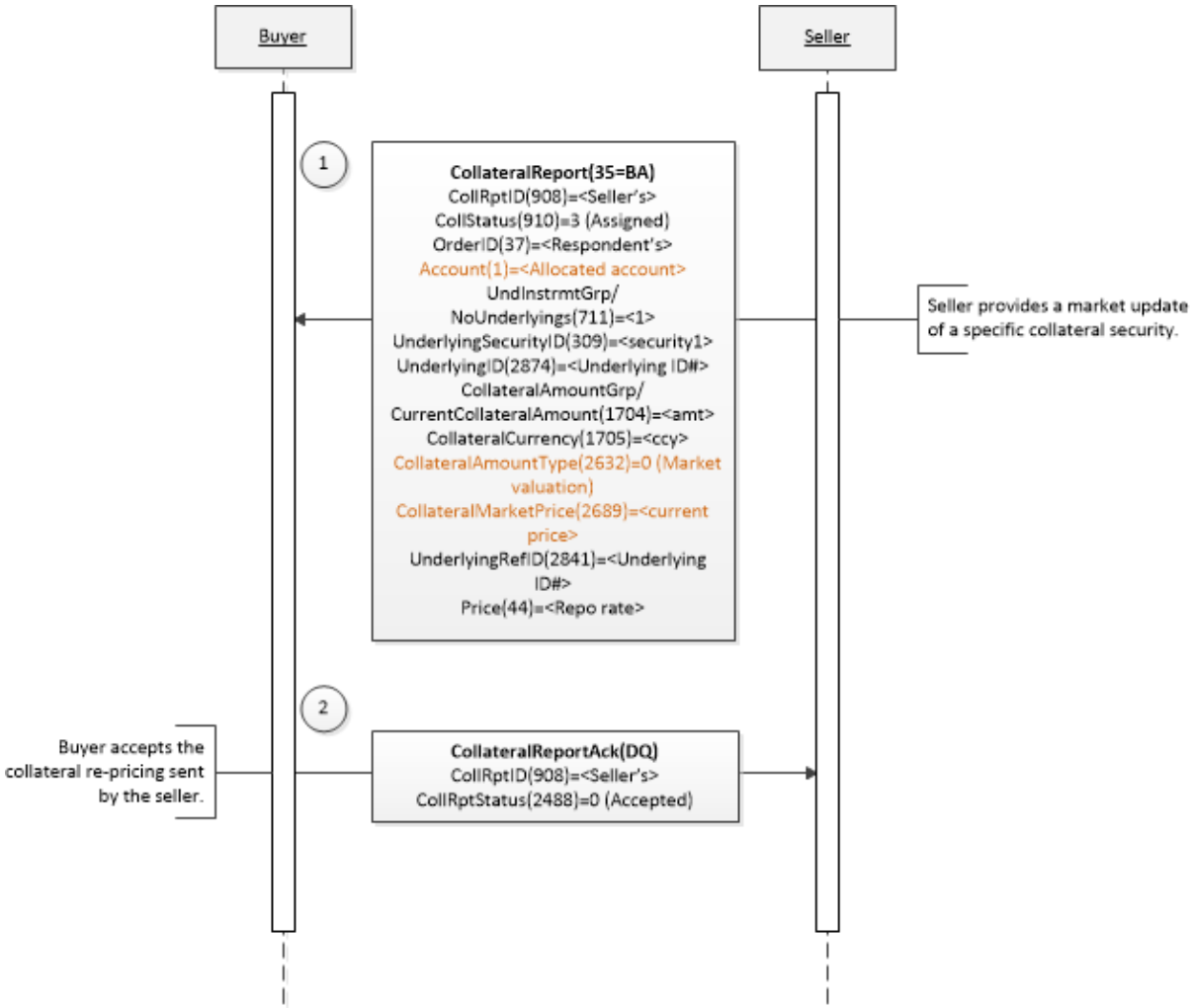
Figure 7: Request for collateral or cash in case of a margin excess



4.2.3 Market valuation update of collateral security

The seller of a repo contract can provide mark-to-market price updates of allocated collateral securities using CollateralReport(35=BA) messages. The collateral details are provided in CollateralAmountGrp with CollateralAmountType(2632)=0 (Market valuation) and the updated price in CollateralMarketPrice(2689). The Buyer can accept the valuation update using CollateralReportAck(35=DQ) message.

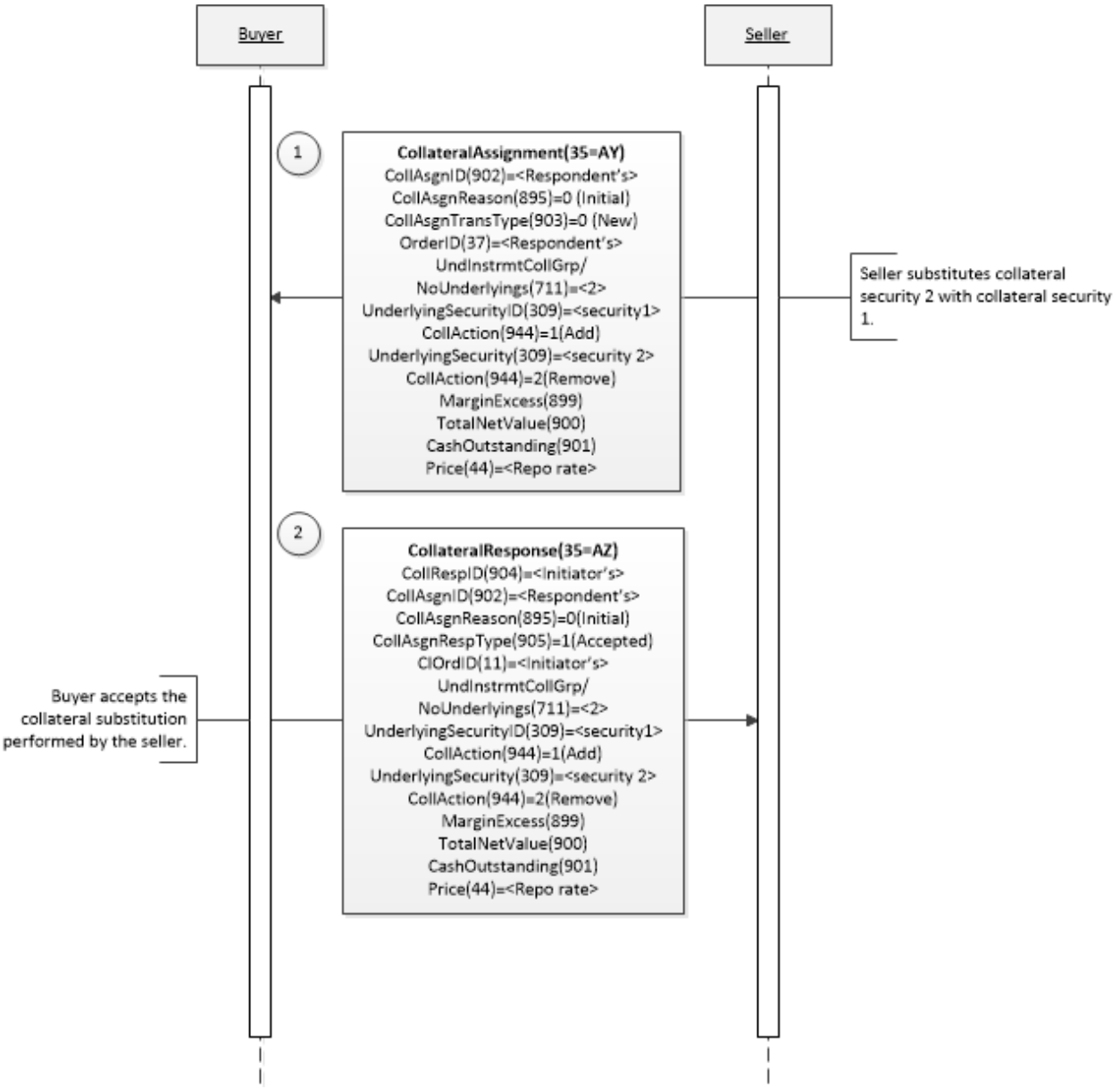
Figure 8: Price update of a specific collateral security



4.2.4 Collateral substitution

CollateralAssignment(35=AY) message can also be used by the collateral provider i.e. seller of the repo transaction to perform collateral substitution. For collateral substitution at an allocated account level, Account(1) can be used to specify the allocation account.

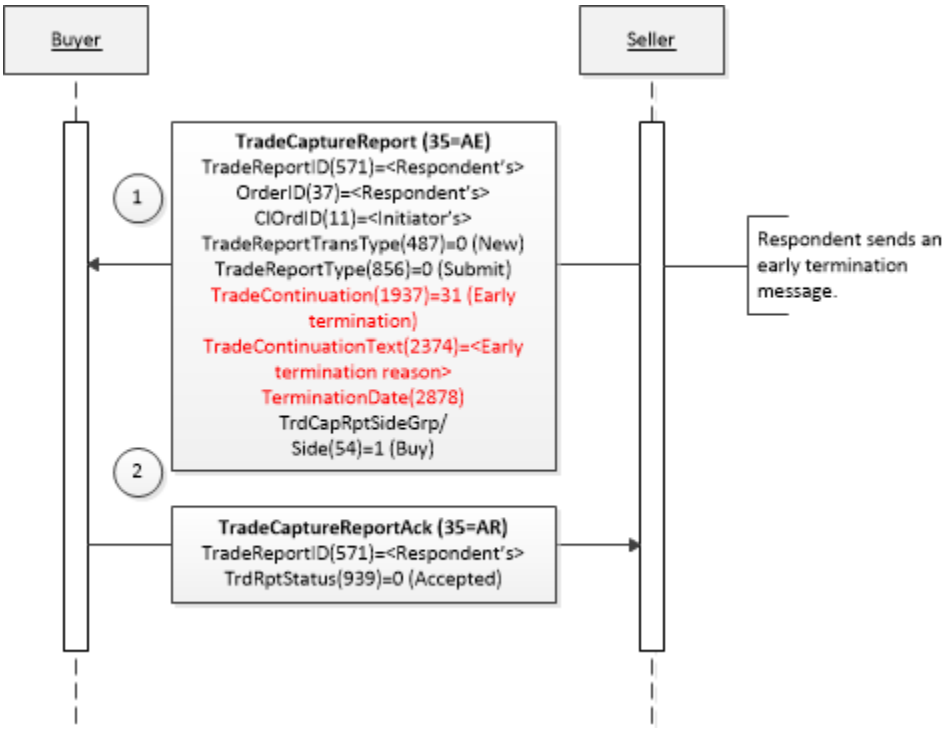
Figure 9: Collateral is substituted by the seller



4.2.5 Early termination

An existing repo transaction can be terminated anytime during the life of the agreement. The early termination can be initiated by buyer or seller using TradeCaptureReport(35=AE) message with TradeContinuation(1937)=31 (Early termination). Termination date is specified in TerminationDate(2878) and reason(s) behind termination in TradeContinuationText(2374).

Figure 10: Early termination of an existing repo trade



5 Message Formats

5.1 *Post-Trade*

5.1.1 AllocationInstruction(35=J)

The AllocationInstruction(35=J) message is used by the buy-side to communicate instructions to allocate order into one or multiple accounts.

Table 1: AllocationInstruction(35=J)

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
AllocID	70	String	Y	Unique identifier for this allocation instruction message.
AllocTransType	71	char	Y	Indicates the type of allocation transaction. Supported values: 0 = New
AllocType	626	int	Y	Specifies the purpose or type of allocation message. 1 = Calculated 2 = Preliminary
AllocNoOrdersType	857	int	N	Indicates how the orders being booked and allocated by this message are identified, i.e. by explicit definition in the OrderAllocGrp component or not. Supported values: 0 = Not specified 1 = Explicit list provided - OrdAllocGrp repeating group must be used.
Start **<OrdAllocGrp>** component			N	
NoOrders	73	NumInGroup	N	Indicates number of orders included. Required when AllocNoOrdersType(857) = 1 (Explicit list provided).
→ ClOrdID	11	String	N	Required when NoOrders(73) > 0. The order identifier of the order to be allocated, as assigned by the order originator.
→ OrderID	37	String	N	The order identifier of the order to be allocated, as assigned by the respondent.
→ OrderQty	38	Qty	N	The total quantity of the order.
→ OrderAvgPx	799	Price	N	Average price for this order.
→ OrderBookingQty	800	Qty	N	Quantity of this order that is being booked out by this message (will be equal to or less than this order's OrderQty(38)). Note that the sum of the OrderBookingQty(800) values in this repeating group must equal the total quantity being allocated (in AllocQty(80) field).
*End **<OrdAllocGrp>** component*				

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
start **<ExecAllocGrp>** component			N	
NoExecs	124	NumInGroup	N	The number of executions included in the allocation.
→ LastQty	32	Qty	N	Required if NoExecs(124) > 0. The quantity for the execution.
→ ExecID	17	String	N	Unique identifier of execution message as assigned by the respondent.
→ LastPx	31	Price	N	The price of the execution. PriceType(423) identifies the type of price in this field.
→ TradeID	1003	String	N	The external trade identifier.
→ LastNotional	22074	Qty	N	If LastQty(32) is expressed in bonds, units or contracts then this field should be used to report the calculated par, notional or principal amount.
*End **<ExecAllocGrp>** component*				
Side	54	char	Y	Side of the trade from the buy-side perspective. Supported values: 1 = Buy 2 = Sell
start **<Instrument>** component			Y	
Symbol	55	String	Y	Use the value "[N/A]" (without quote marks) for repo transactions.
Product	460	int	N	Indicates the type of product the security is associated with (high-level category). Supported values: 13 = Financing
SecurityType	167	String	N	Further indicates the type of the security. Supported values: REPO = Repurchase Agreement
SecuritySubType	762	String	N	Sub-type qualification/identification of the SecurityType(167). Specify 'General' for General Collateral and 'Specific' for Specific collateral with collateral identified in <UnderlyingInstrument>.
CouponDayCount	1950	int	N	The day count convention used in interest or premium calculations for a security. See fiximate.fixtrading.org for elaborations. Supported values: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360 7 = Act/365 FIXED (Act/365F)

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				8 = Act/Act AFB 9 = Act/Act ICMA 10 = Act/Act ICMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360
SecurityDesc	107	String	N	Description of security being traded.
*End **<Instrument>** component*				
start **<FinancingDetails>** component			N	
AgreementDesc	913	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal.
AgreementID	914	String	N	A common reference to the applicable standing agreement between the counterparties to a financing transaction.
AgreementDate	915	LocalMktDate	N	A reference to the date the underlying agreement specified by AgreementDesc(913) was executed.
TerminationType	788	int	N	Type of financing termination. Supported values: 1 = Overnight 2 = Term 3 = Flexible 4 = Open
StartDate	916	LocalMktDate	N	Start date of the repo.
EndDate	917	LocalMktDate	N	End or termination date of the repo. Conditionally required for repos that are overnight or term and for repo termination.
DeliveryType	919	int	N	Delivery or custody arrangement for the underlying collateral. Supported values: 0 = "Versus Payment" Deliver (if sell) or Receive (if buy) vs. (against) Payment 1 = "Free": Deliver (if sell) or Receive (if buy) Free 2 = Tri-Party 3 = Hold in Custody
*End **<FinancingDetails>** component*				
start **<UndInstrmtGrp>** component			N	
NoUnderlyings	711	NumInGroup	N	Indicates the number of collateral securities being specified.
→ start **<UnderlyingInstrument>** component			N	
→ UnderlyingSymbol	311	String	N	Required if NoUnderlyings(711) > 0. Used to identify name of a collateral basket.

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				In case of an individual collateral security, use the value "[N/A]" (without quote marks) and identify the security in UnderlyingSecurityID(309).
→ UnderlyingSecurityID	309	String	N	Used to identify CUSIP or ISIN of the exact collateral security. UnderlyingSecurityIDSource (305) must be specified.
→ UnderlyingSecurityIDSource	305	String	N	Identifies the type of security ID in UnderlyingSecurityID(309) field. Supported values: 1 = CUSIP 4 = ISIN
→ UnderlyingProduct	462	int	N	Identifies the type of security specified in UnderlyingSecurityID(309) Supported values: 1 = Agency 2 = Commodity 3 = Corporate 6 = Government 9 = Moneymarket 10 = Mortgage 11 = Municipal
→ UnderlyingSecurityType	310	String	N	Describes the security type of the collateral. Supported values: CORP = Corporate Bond COLLBSKT = Collateral Basket CS = Common Stock EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Note EUSOV = Euro Sovereigns FAC = Federal Agency Coupon FRN = US Corporate Floating Rate Note MMKT = Money Market PS = Preferred Stock TBILL = US Treasury Bill TBOND = US Treasury Bond TNOTE = US Treasury Note
→ *end* ***<UnderlyingInstrument>*** *component*				
end ***<UndInstrmtGrp>*** *component*				
Quantity	53	Qty	Y	Total quantity (e.g. par amounts) allocated to all accounts. For a repo trade, this is the total cash consideration.
LastMkt	30	Exchange	N	Market of execution.
PriceType	423	int	N	Indicates the price type of AvgPx (6). Supported values: 6 = Spread - Basis points. 24 = Interest rate
AvgPx	6	Price	N	This is the repo rate. The rate type is determined by

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				PriceType(423).
Start **<SpreadOrBenchmarkCurveData>** component			N	Specifies benchmark for a floating rate repo.
BenchmarkCurveName	221	String	N	Indicates benchmark index. Supported values: EONIA = Euro Overnight Index Average EUREPO = Euro Repo Rate EURIBOR = Euro Interbank Offer Rate FEDEFF = US Federal Reserve fed funds effective rate FEDOPEN = US Federal Reserve fed funds target rate LIBOR = London Interbank Offer Rate SONIA = Sterling Overnight Index Average
BenchmarkCurvePoint	222	String	N	Conditionally required if BenchmarkCurveName is present and needs to be qualified.
BenchmarkSecurityID	699	String	N	Identifies the benchmark security.
BenchmarkSecurityIDSource	761	String	N	Identifies class or source of the BenchmarkSecurityID(699) value. Supported values: 1 = CUSIP 4 = ISIN
*end **<SpreadOrBenchmarkCurveData>** component*				
Currency	15	Currency	N	Currency of AvgPx(6).
Start **<Parties>** component			N	
NoPartyIDs	453	NumInGroup	N	
→ PartyID	448	String	N	Required if NoPartyIDs(453) > 0. Party identifier or code.
→ PartyIDSource	447	char	N	Required if NoPartyIDs(453) > 0. Identifies class or source of the PartyID(448) value. Supported values: D = Proprietary / custom code G = MIC - ISO 10383 Market Identifier Code. N = Legal Entity Identifier - ISO 17442 LEI
→ PartyRole	452	int	N	Required if NoPartyIDs(453) > 0. The role of the party in PartyID(448). Supported values: 1 = Executing Firm 11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 28 = Custodian 30 = Agent 73 = Execution venue 90 = Settlement Firm
→ PartyRoleQualifier	2376	int	N	Used to further qualify the value of PartyRole(452). Supported values:

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				28 = Tri-party
*end **<Parties>** component*				
TradeDate	75	LocalMktDate	Y	Indicates date of trade.
TransactTime	60	UTCTimestamp	N	Date/time when allocation is generated.
Text	58	String	N	Free format text string.
AccruedInterestAmt	159	Amt	N	Amount of accrued interest at the start of the repo transaction.
EndAccruedInterestAmt	920	Amt	N	The amount of interested accrued by the repo trade and included in EndCash(922) on EndDate(917).
StartCash	921	Amt	N	Starting cash consideration or settlement money of the repo trade on StartDate(916).
EndCash	922	Amt	N	Ending cash consideration or termination money of the repo trade on EndDate(917). This includes the EndAccruedInterestAmt(920).
Start <**Stipulations**> component			N	
NoStipulations	232	NumInGroup	N	
→ StipulationType	233	int	N	Required if NoStipulations(232) > 0. Type of stipulation. Supported values: HAIRCUT = Collateral value reduction in percent.
→ StipulationValue	234	String	N	Value of stipulation. For StipulationType(233)=HAIRCUT specify a value of 5% as "5".
*end **<Stipulations>** component*				
Start <**RegulatoryTradeIDGrp**> component			N	
NoRegulatoryTradeIDs	1907	NumInGroup	N	
→ RegulatoryTradeID	1903	String	N	Required if NoRegulatoryTradeIDs(1907) > 0. Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes.
→ RegulatoryTradeIDSource	1905	String	N	Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator.
→ RegulatoryTradeIDType	1906	int	N	Position of ID in trade hierarchy. Supported values: 0 = Current - The default if not specified. 1 = Previous - The previous trade's identifier when reporting a cleared trade or novation of a previous trade. 5 = Trading venue transaction identifier

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
end ***<RegulatoryTradeIDGrp>*** *component*				
start **<AllocGrp>** component			N	
NoAllocs	78	NumInGroup	N	
→ AllocAccount	79	String	N	Required if NoAllocs(78) > 0. Must be first field in repeating group.
→ AllocAcctIDSource	661	int	N	Required if NoAllocs(78) > 0. Supported values: 4 = OMGEO (AlertID) 99 = Other - Specify account name in AllocAccount(79).
→ AllocQty	80	Qty	N	Required if NoAllocs(78) > 0. Amount to be allocated to the account.
→ IndividualAllocID	467	String	N	Unique identifier for a specific NoAllocs(78) repeating group instance (e.g. for an AllocAccount(79)).
→ start **<AllocRegulatoryTradeIDGrp>** component			N	
→ NoAllocRegulatoryTradeIDs	1908	NumInGroup	N	
→→ AllocRegulatoryTradeID	1909	String	N	Regulatory Trade ID, e.g. CFTC Unique Swap Identifier.
→→ AllocRegulatoryTradeIDSource	1910	String	N	ID of reporting entity assigned by regulatory agency.
→→ AllocRegulatoryTradeIDEvent	1911	int	N	Event causing origination of the ID. For combinations, use the higher value. Supported values: 0 = Initial block trade 1 = Allocation - Or determination that the block trade will not be further allocated. 2 = Clearing 3 = Compression 4 = Novation 5 = Termination
→→ AllocRegulatoryTradeIDType	1912	int	N	Position of ID in trade hierarchy. Supported values: 0 = Current (the default) 1 = Previous - E.g. when reporting a cleared trade or novation of a previous trade. 2 = Block - E.g. when reporting an allocated subtrade. 3 = Related - E.g. when reporting a mixed swap.
→ *end* ***<AllocRegulatoryTradeIDGrp>*** *component*				
→ AllocText	161	String	N	Optionally used to provide allocation account description.
→ AllocAvgPx	153	Price	N	Average price for this allocation instance.
→ AllocNetMoney	154	Amt	N	Total proceeds for this AllocAccount(79).
→ AllocGrossTradeAmt	2300	Amt	N	Principal amount to be allocated to the account. Can be derived from (AllocNetMoney(154) -

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				AllocAccruedInterestAmt(742)).
→ AllocSettlCurrAmt	737	Amt	N	AllocNetMoney(154) in AllocSettlCurrency(736) for this AllocAccount if AllocSettlCurrency(736) is different from "overall" Currency
→ AllocSettlCurrency	736	Currency	N	AllocSettlCurrency(736) for this AllocAccount if different from "overall" Currency. Required if AllocSettlCurrAmt(737) is specified.
→ SettlCurrFxRate	155	float	N	Foreign exchange rate used to compute AllocSettlCurrAmt(737) from Currency(15) to AllocSettlCurrency(736).
→ SettlCurrFxRateCalc	156	char	N	Specifies whether SettlCurrFxRate(155) is multiplied or divided. Supported values: D = Divide M = Multiply
→ AllocAccruedInterestAmt	742	Amt	N	Amount of accrued interest to be allocated to the account.
→ AllocSettlInstType	780	int	N	Used to indicate whether settlement instructions are provided on an allocation instruction message, and if not, how they are to be derived. Supported values: 0 = Use default instructions 1 = Derive from parameters provided 2 = Full details provided 3 = SSI db ids provided 4 = Phone for instructions
→ start **<SettlInstructionsData>** component			N	
→ SettlDeliveryType	172	int	N	Required if AllocSettlInstType(780)=1 (Derive from parameters) or 2 (Full details provided). Identifies the type of settlement. Supported values: 0 = "Versus Payment" - Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment. 1 = "Free" - Deliver (if Sell) or Receive (if Buy) Free. 2 = Tri-Party 3 = Hold In Custody
→ StandInstDbType	169	int	N	Required if AllocSettlInstType(780)=3 (SSI DB IDs provided), otherwise should not be populated. Identifies the standing instruction database used. Supported values: 0 = Other 1 = DTC SID 2 = ALERT 3 = A Global Custodian - StandInstDbName(170) must be provided. 4 = AccountNet

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
→ StandInstDbName	170	String	N	Required if AllocSettlInstType(780)=3 (SSI DB IDs provided), otherwise should not be populated. Name of the Standing Instruction database represented with StandInstDbType(169) (i.e. the Global Custodian's name).
→ StandInstDbID	171	String	N	Required if AllocSettlInstType(780)=3 (SSI DB IDs provided), otherwise should not be populated. Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.
→ start **<DlvyInstGrp>** component			N	Required (and must be > 0) if AllocSettlInstType(780)=2 (Full details provided), otherwise this component should not be populated.
→ NoDlvyInst	85	NumInGroup	N	
→→ SettlInstSource	165	char	N	Indicates source of settlement instructions. Supported values: 1 = Broker's instructions 2 = Institution's instructions
→→ DlvyInstType	787	char	N	Used to indicate whether a delivery instruction is used for securities or cash settlement. Supported values: C = Cash S = Securities
→→ start **<SettlParties>** component			N	
→→ NoSettlPartyIDs	781	NumInGroup	N	
→→→ SettlPartyID	782	String	N	Required if NoSettlPartyIDs(781) > 0. Used to identify the Settlement Party.
→→→ SettlPartyIDSource	783	char	N	Required if NoSettlPartyIDs(781) > 0. Identifies class or source of the SettlPartyID(782) value. Supported values: B = BIC (Bank Identification Code, ISO 9362) D = Proprietary/custom code E = ISO country code H = Central Securities Depository (CSD) participant/member code
→→→ SettlPartyRole	784	int	N	Identifies the role of the settlement party in SettlPartyID(782). Supported values: 10 = Settlement location 13 = Order Originating Firm 27 = Buyer/seller (Receiver/Deliverer) 28 = Custodian 29 = Intermediary

<AllocationInstruction> - Msgtype(35) = J				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				30 = Agent 32 = Beneficiary 33 = Interested party
→→ *end* ***<SettlParties>*** *component*				
→ *end* ***<DlvyInstGrp>*** *component*				
→ *end* ***<SettlInstructionsData>*** *component*				
→ start **<TradeAllocAmtGrp>** component			N	
→ NoTradeAllocAmts	1844	NumInGroup	N	
→→ TradeAllocAmtType	1845	String	N	Type of the amount associated with a trade allocation. Supported values: ENDV = End Value - End cash consideration of the repo contract for this allocation.
→→ TradeAllocAmt	1846	Amt	N	The amount associated with a trade allocation.
→ *end* ***<TradeAllocAmtGrp>*** *component*				
end ***<AllocGrp>*** *component*				
TrdType	828	int	N	Type of trade. Supported Values: 66 = Roll trade
TradeContinuation	1937	int	N	Specifies the post-execution trade continuation or lifecycle event. Supported values: 3 = Partial trade unwind 8 = Amendment 9 = Increase 31 = Early termination 32 = Rerate
TradeContinuationText	2374	String	N	Free form text to specify additional trade continuation information or data. Specifies termination reason when TradeContinuation(1937)=31 (Early termination).
<***StandardTrailer***> component			Y	

5.1.2 AllocationInstructionAck(35=P)

The AllocationInstructionAck(35=P) message is used to acknowledge allocation instructions sent by buy-side.

Table 2: AllocationInstructionAck(35=P)

<AllocationInstructionAck> - Msgtype(35) = P				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
AllocID	70	String	Y	The value of the AllocID(70) from the AllocationInstruction(35=J) message that this message is responding to.
TradeDate	75	LocalMktDate	N	Indicates date of trade.
TransactTime	60	UTCTimestamp	N	Date/Time AllocationInstructionAck(35=P) is generated.
AllocStatus	87	int	Y	Denotes the status of the allocation instruction. Supported values: 0 = Accepted 1 = Block level reject 2 = Account level reject 3 = Received (but not yet processed) 6 = Allocation pending 12 = Cancelled
AllocRejCode	88	int	N	Identifies reason for rejection. Supported values: 0 = Unknown or missing account(s) 1 = Incorrect or missing block quantity 2 = Incorrect or missing average price 3 = Unknown executing broker mnemonic 4 = Incorrect or missing commission 5 = Unknown OrderID(37) 7 = Other - Further explanation may be found in Text(58). 8 = Incorrect or missing allocated quantity 9 = Calculation difference 10 = Unknown or stale ExecID (17) 11 = Mismatched data value 12 = Unknown ClOrdID (11) 14 = Duplicate or missing IndividualAllocID (467) 15 = Trade not recognized 16 = Trade previously allocated 17 = Incorrect or missing instrument 18 = Incorrect or missing settlement date 19 = Incorrect or missing fund ID or fund name 20 = Incorrect or missing settlement instructions 21 = Incorrect or missing fees 22 = Incorrect or missing tax 23 = Unknown or missing party

<AllocationInstructionAck> - Msgtype(35) = P				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				24 = Incorrect or missing side 25 = Incorrect or missing net-money 26 = Incorrect or missing trade date 27 = Incorrect or missing settlement currency instructions 99 = Other - Further explanation may be found in Text(58).
AllocType	626	int	N	Describes the specific type or purpose of an allocation message. Supported values: 1 = Calculated (includes MiscFees and NetMoney) 2 = Preliminary (without MiscFees and NetMoney) 5 = Ready-To-Book
Text	58	String	N	Can include explanation for AllocRejCode(88) = 7 (Other).
<***StandardTrailer***> component			Y	

5.1.3 AllocationReport(35=AS)

The AllocationReport(35=AS) message is used by the sell-side to provide final trade-level calculations like gross amount, net money, etc. for each allocated account to buy-side.

Table 3: AllocationReport(35=AS)

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
AllocReportID	755	String	Y	Unique identifier for this message.
AllocID	70	String	N	The value of the AllocID(70) from the AllocationInstruction(35=J) message that this message is responding to.
AllocTransType	71	char	Y	Specifies the type of allocation transaction. Supported values: 0 = New 1 = Replace 2 = Cancel
AllocReportType	794	int	Y	Specifies the purpose or type of allocation report. Supported value: 3 = Sell side calculated using preliminary - Includes fees and net money amount.
AllocStatus	87	int	Y	Status of the allocation. Supported values: 0 = Accepted (successfully processed) 1 = Block level reject 2 = Account level reject

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				3 = Received (received but not yet processed) 6 = Allocation pending 12 = Canceled
TrdType	828	int	N	Type of trade. Supported Values: 66 = Roll trade
TradeContinuation	1937	int	N	Specifies the post-execution trade continuation or lifecycle event. Supported values: 3 = Partial trade unwind 8 = Amendment 9 = Increase 31 = Early termination 32 = Rerate
TradeContinuationText	2374	String	N	Free form text to specify additional trade continuation information or data. Specifies termination reason when TradeContinuation(1937)=31 (Early termination).
AllocNoOrdersType	857	int	N	Indicates how the orders being booked and allocated by this message are identified, i.e. by explicit definition in the OrdAllocGrp component or not. Supported values: 0 = Not specified 1 = Explicit list provided - OrdAllocGrp repeating group must be used.
Start **<OrdAllocGrp>** component			N	
NoOrders	73	NumInGroup	N	Indicates number of orders included. Required when AllocNoOrdersType(857) = 1 (Explicit list provided).
→ ClOrdID	11	String	N	Required when NoOrders(73) > 0. The order identifier of the order to be allocated, as assigned by the order originator.
→ OrderID	37	String	N	Unique identifier for order as assigned by the respondent.
→ OrderQty	38	Qty	N	The total quantity of the order. This is the starting cash consideration of the repo trade.
→ OrderAvgPx	799	Price	N	Average price for this order. This represents repo rate.
→ OrderBookingQty	800	Qty	N	Quantity of this order that is being booked out by this message (will be equal to or less than this order's OrderQty(38)). Note that the sum of the OrderBookingQty(800) values in this repeating group must equal the total quantity being allocated (in AllocQty(80) field).
*End **<OrdAllocGrp>** component*				
start **<ExecAllocGrp>** component			N	

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
NoExecs	124	NumInGroup	N	The number of executions included in the allocation.
→ LastQty	32	Qty	N	Required if NoExecs(124) > 0. The quantity for the execution.
→ ExecID	17	String	N	Unique identifier of execution message as assigned by the respondent.
→ LastPx	31	Price	N	The price of the execution. PriceType(423) identifies the type of price in this field.
→ TradeID	1003	String	N	The external trade identifier.
→ LastNotional	22074	Qty	N	If LastQty(32) is expressed in bonds, units or contracts then this field should be used to report the calculated par, notional or principal amount.
*End **<ExecAllocGrp>** component*				
Side	54	char	Y	Side of the trade from the buy-side perspective. Supported values: 1 = Buy 2 = Sell
start **<Instrument>** component			Y	
Symbol	55	String	Y	Use the value "[N/A]" (without quote marks) for repo transactions.
Product	460	int	N	Indicates the type of product the security is associated with (high-level category). Supported values: 13 = Financing
SecurityType	167	String	N	Further indicates the type of the security. Supported values: REPO = Repurchase Agreement
SecuritySubType	762	String	N	Sub-type qualification/identification of the SecurityType(167). Specify 'General' for General Collateral and 'Specific' for Specific collateral with collateral identified in <UnderlyingInstrument>.
CouponDayCount	1950	int	N	The day count convention used in interest or premium calculations for a security. See the FIX standard for elaborations (http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/latestEP/index.html). Supported values: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360 7 = Act/365 FIXED (Act/365F)

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				8 = Act/Act AFB 9 = Act/Act ICMA 10 = Act/Act ICMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360
SecurityDesc	107	String	N	Description of security being traded.
*End **<Instrument>** component*				
start **<FinancingDetails>** component			N	
AgreementDesc	913	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal.
AgreementID	914	String	N	A common reference to the applicable standing agreement between the counterparties to a financing transaction.
AgreementDate	915	LocalMktDate	N	A reference to the date the underlying agreement specified by AgreementDesc(913) was executed.
TerminationType	788	int	N	For Repos and security lending: Type of financing termination. Supported values: 1 = Overnight 2 = Term 3 = Flexible 4 = Open
StartDate	916	LocalMktDate	N	Start date of the repo or security lending agreement.
EndDate	917	LocalMktDate	N	End or termination date of the repo or security lending agreement. Conditionally required for repos that are overnight or term and for repo termination.
DeliveryType	919	int	N	Delivery or custody arrangement for the underlying collateral. Supported values: 0 = "Versus Payment" Deliver (if sell) or Receive (if buy) vs. (against) Payment 1 = "Free": Deliver (if sell) or Receive (if buy) Free 2 = Tri-Party 3 = Hold in Custody
*End **<FinancingDetails>** component*				
start **<UndInstrmtGrp>** component			N	
NoUnderlyings	711	NumInGroup	N	Indicates the number of collateral securities being specified.
→ start **<UnderlyingInstrument>** component			N	

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
→ UnderlyingSymbol	311	String	N	Required if NoUnderlyings(711) > 0. Used to identify name of a collateral basket. In case of an individual collateral security, use the value "[N/A]" (without quote marks) and identify the security in UnderlyingSecurityID(309).
→ UnderlyingSecurityID	309	String	N	Used to identify CUSIP or ISIN of the exact collateral security. UnderlyingSecurityIDSource (305) must be specified.
→ UnderlyingSecurityIDSource	305	String	N	Identifies class or source of the UnderlyingSecurityID(309) value. Required if UnderlyingSecurityID(309) is specified. Supported values: 1 = CUSIP 4 = ISIN
→ UnderlyingProduct	462	int	N	Identifies the type of security specified in UnderlyingSecurityID(309) Supported values: 1 = Agency 2 = Commodity 3 = Corporate 6 = Government 9 = Moneymarket 10 = Mortgage 11 = Municipal
→ UnderlyingSecurityType	310	String	N	Describes the security type of the collateral. Supported values: CORP = Corporate Bond COLLBSKT = Collateral Basket CS = Common Stock EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Note EUSOV = Euro Sovereigns FAC = Federal Agency Coupon FRN = US Corporate Floating Rate Note MMKT = Money Market PS = Preferred Stock TBILL = US Treasury Bill TBOND = US Treasury Bond TNOTE = US Treasury Note
→ *end* ***<UnderlyingInstrument>*** *component*				
end ***<UndInstrmtGrp>*** *component*				
Quantity	53	Qty	Y	Total quantity allocated to all accounts, or that is Ready-To-Book. This represents the total cash consideration of a repo trade.
PriceType	423	int	N	Indicates the price type of LastPx(31) and when AvgPx(6) is not "percentage". Supported values:

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				6 = Spread - Basis points. 24 = Interest rate
AvgPx	6	Price	Y	Repo rate. The rate type is determined by PriceType (423).
Start **<SpreadOrBenchmarkCurveData>** component			N	
BenchmarkCurveName	221	String	N	Indicates benchmark index. Supported values: EONIA = Euro Overnight Index Average EUREPO = Euro Repo Rate EURIBOR = Euro Interbank Offer Rate FEDEFF = US Federal Reserve fed funds effective rate FEDOPEN = US Federal Reserve fed funds target rate LIBOR = London Interbank Offer Rate SONIA = Sterling Overnight Index Average
BenchmarkCurvePoint	222	String	N	Conditionally required if BenchmarkCurveName is present and needs to be qualified. E.g. 6M (six month) or 2Y (two year).
BenchmarkSecurityID	699	String	N	Identifies the benchmark security.
BenchmarkSecurityIDSource	761	String	N	Identifies class or source of the BenchmarkSecurityID(699) value. Supported values: 1 = CUSIP 4 = ISIN
*end **<SpreadOrBenchmarkCurveData>** component*				
Currency	15	Currency	N	Currency used for the trade - based on the security master details of the security. Expressed using ISO 4217 currency code.
Start **<Parties>** component			N	
NoPartyIDs	453	NumInGroup	N	
→ PartyID	448	String	N	Required if NoPartyIDs(453) > 0. Party identifier or code.
→ PartyIDSource	447	char	N	Required if NoPartyIDs(453) > 0. Identifies class or source of the PartyID(448) value. Supported values: D = Proprietary / custom code G = MIC - ISO 10383 Market Identifier Code. N = Legal Entity Identifier - ISO 17442 LEI
→ PartyRole	452	int	N	Required if NoPartyIDs(453) > 0. The role of the party in PartyID(448). Supported values: 1 = Executing Firm 11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 28 = Custodian

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				30 = Agent 73 = Execution venue 90 = Settlement Firm
→ PartyRoleQualifier	2376	int	N	Used to further qualify the value of PartyRole(452). Supported values: 28 = Tri-party
*end **<Parties>** component*				
TradeDate	75	LocalMktDate	Y	Indicates date of trade.
TransactTime	60	UTCTimestamp	N	Date/time when allocation is generated.
Text	58	String	N	Free format text string.
AccruedInterestAmt	159	Amt	N	Amount of accrued interest at the start of the repo transaction.
EndAccruedInterestAmt	920	Amt	N	The amount of interested accrued by the repo trade and included in EndCash(922) on EndDate(917).
StartCash	921	Amt	N	Starting cash consideration or settlement money of the repo trade on StartDate(916).
EndCash	922	Amt	N	Ending cash consideration or termination money of the repo trade on EndDate(917). This includes the EndAccruedInterestAmt(920).
Start <**Stipulations**> component			N	
NoStipulations	232	NumInGroup	N	
→ StipulationType	233	int	N	Required if NoStipulations(232) > 0. Type of stipulation. Supported values: HAIRCUT = Collateral value reduction in percent.
→ StipulationValue	234	String	N	Value of stipulation. For StipulationType(233)=HAIRCUT specify a value of 5% as "5".
*end **<Stipulations>** component*				
Start <**RegulatoryTradeIDGrp**> component			N	
NoRegulatoryTradeIDs	1907	NumInGroup	N	
→ RegulatoryTradeID	1903	String	N	Required if NoRegulatoryTradeIDs(1907) > 0. Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes.
→ RegulatoryTradeIDSource	1905	String	N	Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator.
→ RegulatoryTradeIDType	1906	int	N	Position of ID in trade hierarchy. Supported values:

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				0 = Current - The default if not specified. 1 = Previous - The previous trade's identifier when reporting a cleared trade or novation of a previous trade. 5 = Trading venue transaction identifier
end ***<RegulatoryTradeIDGrp>*** *component*				
start **<AllocGrp>** component			N	
NoAllocs	78	NumInGroup	N	
→ AllocAccount	79	String	N	Required if NoAllocs(78) > 0. Must be first field in repeating group
→ AllocAcctIDSource	661	int	N	Required if NoAllocs(78) > 0. Supported values: 4 = OMGEO (AlertID) 99 = Other - Specify account name in AllocAccount(79).
→ AllocQty	80	Qty	N	Required if NoAllocs(78) > 0. Amount allocated to the account.
→ IndividualAllocID	467	String	N	Echo back value provided in the AllocationInstruction(35=J) message
→ start **<AllocRegulatoryTradeIDGrp>** component			N	
→ NoAllocRegulatoryTradeIDs	1908	NumInGroup	N	
→→ AllocRegulatoryTradeID	1909	String	N	Regulatory Trade ID, e.g. CFTC Unique Swap Identifier.
→→ AllocRegulatoryTradeIDSource	1910	String	N	ID of reporting entity assigned by regulatory agency.
→→ AllocRegulatoryTradeIDEvent	1911	int	N	Event causing origination of the ID. For combinations, use the higher value. Supported values: 0 = Initial block trade 1 = Allocation - Or determination that the block trade will not be further allocated. 2 = Clearing 3 = Compression 4 = Novation 5 = Termination
→→ AllocRegulatoryTradeIDType	1912	int	N	Position of ID in trade hierarchy. Supported values: 0 = Current (the default) 1 = Previous - E.g. when reporting a cleared trade or novation of a previous trade. 2 = Block - E.g. when reporting an allocated subtrade. 3 = Related - E.g. when reporting a mixed swap.
→ *end* ***<AllocRegulatoryTradeIDGrp>*** *component*				
→ AllocText	161	String	N	Free format text field related to this AllocAccount(79).

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
→ AllocAvgPx	153	Price	N	Average price for this allocation instance.
→ AllocNetMoney	154	Amt	N	Total proceeds for this AllocAccount(79).
→ AllocGrossTradeAmt	2300	Amt	N	Principal amount to be allocated to the account. Can be derived from (AllocNetMoney(154) - AllocAccruedInterestAmt(742)).
→ AllocSettlCurrAmt	737	Amt	N	AllocNetMoney(154) in AllocSettlCurrency(736) for this AllocAccount if AllocSettlCurrency is different from "overall" Currency
→ AllocSettlCurrency	736	Currency	N	AllocSettlCurrency(736) for this AllocAccount if different from "overall" Currency. Required if AllocSettlCurrAmt is specified.
→ SettlCurrFxRate	155	float	N	Foreign exchange rate used to compute AllocSettlCurrAmt(119) from Currency(15) to AllocSettlCurrency(120).
→ SettlCurrFxRateCalc	156	char	N	Specifies whether SettlCurrFxRate(155) is multiplied or divided. Supported values: D = Divide M = Multiply
→ AllocAccruedInterestAmt	742	Amt	N	Amount of accrued interest to be allocated to the account. This field will support up to 2 decimal places.
→ AllocSettlInstType	780	int	N	Used to indicate whether settlement instructions are provided on an allocation instruction message, and if not, how they are to be derived. Supported values: 0 = Use default instructions 1 = Derive from parameters provided 2 = Full details provided 3 = SSI db ids provided 4 = Phone for instructions
→ start **<SettlInstructionsData>** component			N	
→ SettlDeliveryType	172	int	N	Required if AllocSettlInstType(780)=1 (Derive from parameters) or 2 (Full details provided). Identifies the type of settlement. Supported values: 0 = "Versus Payment" - Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment. 1 = "Free" - Deliver (if Sell) or Receive (if Buy) Free. 2 = Tri-Party 3 = Hold In Custody
→ StandInstDbType	169	int	N	Required if AllocSettlInstType(780)=3 (SSI DB ID). Identifies the standing instruction database used. Supported values: 0 = Other 1 = DTC SID

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				2 = ALERT 3 = A Global Custodian - StandInstDbName(170) must be provided. 4 = AccountNet
→ StandInstDbName	170	String	N	Required if AllocSettlInstType(780)=3 (SSI DB IDs provided), otherwise should not be populated. Name of the Standing Instruction database represented with StandInstDbType(169) (i.e. the Global Custodian's name).
→ StandInstDbID	171	String	N	Required if AllocSettlInstType(780)=3 (SSI DB IDs provided), otherwise should not be populated. Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.
→ start **<DlvyInstGrp>** component			N	Required (and must be > 0) if AllocSettlInstType(780)=2 (Full details provided), otherwise this component should not be populated.
→ NoDlvyInst	85	NumInGroup	N	
→→ SettlInstSource	165	char	N	Indicates source of settlement instructions. Supported values: 1 = Broker's instructions 2 = Institution's instructions
→→ DlvyInstType	787	char	N	Used to indicate whether a delivery instruction is used for securities or cash settlement. Supported values: C = Cash S = Securities
→→ start **<SettlParties>** component			N	
→→ NoSettlPartyIDs	781	NumInGroup	N	
→→→ SettlPartyID	782	String	N	Required if NoSettlPartyIDs(781) > 0. Used to identify the Settlement Party.
→→→ SettlPartyIDSource	783	char	N	Required if NoSettlPartyIDs(781) > 0. Identifies class or source of the SettlPartyID(782) value. Supported values: B = BIC (Bank Identification Code, ISO 9362) D = Proprietary/custom code E = ISO country code H = Central Securities Depository (CSD) participant/member code - e.g. Euroclear, DTC, CREST or Kassenverein number.
→→→ SettlPartyRole	784	int	N	Required if NoSettlPartyIDs(781) > 0. Identifies the role of the settlement party in SettlPartyID(782).

<AllocationReport> - Msgtype(35) = AS				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				Supported values: 10 = Settlement location 13 = Order Originating Firm 27 = Buyer/seller (Receiver/Deliverer) 28 = Custodian 29 = Intermediary 30 = Agent 32 = Beneficiary 33 = Interested party
→→ *end* ***<SettlParties>*** *component*				
→ *end* ***<DlvyInstGrp>*** *component*				
→ *end* ***<SettlInstructionsData>*** *component*				
→ start **<TradeAllocAmtGrp>** component			N	
→ NoTradeAllocAmts	1844	NumInGroup	N	
→→ TradeAllocAmtType	1845	String	N	Type of the amount associated with a trade allocation. Supported values: ENDV = End Value - End cash consideration of the repo contract for this allocation.
→→ TradeAllocAmt	1846	Amt	N	The amount associated with a trade allocation.
→ *end* ***<TradeAllocAmtGrp>*** *component*				
end ***<AllocGrp>*** *component*				
<***StandardTrailer***> component			Y	

5.1.4 AllocationReportAck(35=AT)

The AllocationReportAck(35=AT) message is used by the buy-side to accept or reject the AllocationReport(35=AS) message.

Table 4: AllocationReportAck(35=AT)

<AllocationReportAck> - Msgtype(35) = AT				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
AllocReportID	755	String	Y	The value of the AllocReportID(755) from the AllocationReport(35=AS) message that this message is responding to.
AllocID	70	String	N	Identifier for the AllocationInstruction(35=J) message the AllocationReport(35=AS) was responding to.
TransactTime	60	UTCTimestamp	N	Date/Time AllocationReportAck(35=AT) generated.
AllocStatus	87	int	N	Denotes the status of the allocation report. Supported values:

<AllocationReportAck> - Msgtype(35) = AT				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				0 = Accepted 1 = Block level reject 2 = Account level reject 3 = Received (but not yet processed) 12 = Cancelled
AllocRejCode	88	int	N	Optional for AllocStatus(87) = 1 (block level reject). Supported values: 0 = Unknown or missing account(s) 1 = Incorrect or missing block quantity 2 = Incorrect or missing average price 4 = Incorrect or missing commission 5 = Unknown OrderID(37) 7 = Other - Further explanation may be found in Text(58). 8 = Incorrect or missing allocated quantity 9 = Calculation difference 10 = Unknown or stale ExecID (17) 11 = Mismatched data value 12 = Unknown ClOrdID (11) 14 = Duplicate or missing IndividualAllocID (467) 15 = Trade not recognized 16 = Trade previously allocated 17 = Incorrect or missing instrument 18 = Incorrect or missing settlement date 19 = Incorrect or missing fund ID or fund name 20 = Incorrect or missing settlement instructions 22 = Incorrect or missing tax 23 = Unknown or missing party 24 = Incorrect or missing side 25 = Incorrect or missing net-money 26 = Incorrect or missing trade date 27 = Incorrect or missing settlement currency instructions 99 = Other - Further explanation may be found in Text(58).
Text	58	String	N	Can include explanation for AllocRejCode(88) = 7 (Other).
<***StandardTrailer***> component			Y	

5.1.5 Confirmation(35=AK)

The Confirmation(35=AK) message is used by the sell-side to provide trade level confirmations for each allocated account.

Table 5: Confirmation(35=AK)

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
ConfirmID	664	String	Y	Unique ID for this Confirmation.
ConfirmRefID	772	String	N	Required when ConfirmTransType(666) = 2 (Cancel).
ConfirmTransType	666	int	Y	Identifies the confirmation transaction type. Supported values: 0 = New 2 = Cancel
ConfirmType	773	int	Y	Denotes whether this message represents a confirmation or a status message. Supported values: 1 = Status 2 = Confirmation 3 = Confirmation request rejected
ConfirmStatus	665	int	Y	Status conveyed in this message. Supported values: 1 = Received 4 = Confirmed 5 = Request rejected
AffirmStatus	940	int	N	Identifies the affirmation state of the confirmation. Supported values: 1 = Received (i.e. not yet affirmed) 2 = Confirm rejected, i.e. not affirmed 3 = Affirmed
start **<Parties>** component			N	
NoPartyIDs	453	NumInGroup	N	Specifies parties relevant to the trade confirmation for the account.
→ PartyID	448	String	N	Required if NoPartyIDs(453) > 0. Party identifier or code.
→ PartyIDSource	447	char	N	Required if NoPartyIDs(453) > 0. Identifies class or source of the PartyID(448) value. Supported values: D = Proprietary / custom code G = MIC - ISO 10383 Market Identifier Code. N = Legal Entity Identifier - ISO 17442 LEI
→ PartyRole	452	int	N	Required if NoPartyIDs(453) > 0. The role of the party in PartyID(448). Supported values: 1 = Executing Firm 4 = Clearing Firm 11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 21 = Clearing Organization 28 = Custodian 30 = Agent 73 = Execution venue

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				83 = Clearing account 90 = Settlement Firm
→ PartyRoleQualifier	2376	int	N	Used to further qualify the value of PartyRole(452). Supported values: 28 = Tri-party
*end **<Parties>** component*				
start **<OrdAllocGrp>** component			N	
NoOrders	73	NumInGroup	N	Indicates number of orders. Echoes values provided in AllocationInstructions(35=J).
→ ClOrdID	11	String	N	Required if NoOrders(73) > 0.
→ OrderID	37	String	N	Respondent's OrderID(37)
→ OrderQty	38	Qty	N	The total quantity of the order.
→ OrderAvgPx	799	Price	N	Average price for this order.
→ OrderBookingQty	800	Qty	N	Quantity of this order that is being booked out by this message (will be equal to or less than this order's OrderQty(38)). Note that the sum of the OrderBookingQty(800) values in this repeating group must equal the total quantity being allocated (in AllocQty(80) field).
*End **<OrdAllocGrp>** component*				
start **<ExecAllocGrp>** component			N	
NoExecs	124	NumInGroup	N	The number of executions included in the allocation.
→ LastQty	32	Qty	N	Required if NoExecs(124) > 0. The quantity for the execution.
→ ExecID	17	String	N	Unique identifier of execution message as assigned by the respondent.
→ LastPx	31	Price	N	The price of the execution. PriceType(423) identifies the type of price in this field.
→ TradeID	1003	String	N	The external trade identifier.
*End **<ExecAllocGrp>** component*				
AllocID	70	String	N	Used to refer to an earlier AllocationInstruction(35=J) from which this Confirmation(35=AK) is a result of.
IndividualAllocID	467	String	N	Used to refer to an allocation account within an earlier AllocationInstruction(35=J) message.
TrdType	828	int	N	Type of trade. Supported Values: 66 = Roll trade
TradeContinuation	1937	int	N	Specifies the post-execution trade continuation or lifecycle event. Supported values: 3 = Partial trade unwind 8 = Amendment

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				9 = Increase 31 = Early termination 32 = Rerate
TradeContinuationText	2374	String	N	Free form text to specify additional trade continuation information or data. Specifies termination reason when TradeContinuation(1937)=31 (Early termination).
TransactTime	60	UTCTimestamp	Y	Represents the time this message was generated.
TradeDate	75	LocalMktDate	Y	Indicates transaction date of the trade referenced in this message.
Start **<TrdRegTimestamps>** component			N	
NoTrdRegTimestamps	768	NumInGroup	N	
→ TrdRegTimestamp	769	UTCTimestamp	N	Required if NoTrdRegTimestamps(768) > 0. Timestamp value expressed as UTC timestamp.
→ TrdRegTimestampType	770	int	N	Required if NoTrdRegTimestamps(768) > 0. The type of timestamp value in TrdRegTimestamp(769). Supported values: 1 = Execution time 15 = Submitted for confirmation 16 = Updated for confirmation 17 = Confirmed
→ TrdRegTimestampOrigin	771	String	N	Text which identifies the "origin" (i.e. system which was used to generate the time stamp) for the TrdRegTimestamp(769) value.
*End **<TrdRegTimestamps>** component*				
start **<Instrument>** component			Y	
Symbol	55	String	Y	Use the value "[N/A]" (without quote marks) for repo transactions.
Product	460	int	N	Indicates the type of product the security is associated with (high-level category). Supported values: 13 = Financing
SecurityType	167	String	N	Further indicates the type of the security. Supported values: REPO = Repurchase Agreement
SecuritySubType	762	String	N	Sub-type qualification/identification of the SecurityType(167). Specify 'General' for General Collateral and 'Specific' for Specific collateral with collateral identified in <UnderlyingInstrument>.
CouponDayCount	1950	int	N	The day count convention used in interest or premium calculations for a security. See the FIX standard for elaborations

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				(http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/latestEP/index.html). Supported values: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360 7 = Act/365 FIXED (Act/365F) 8 = Act/Act AFB 9 = Act/Act ICMA 10 = Act/Act ICMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360
SecurityDesc	107	String	N	Description of security being traded.
End ***<Instrument>*** *component*				
start **<FinancingDetails>** component			N	
AgreementDesc	913	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal.
AgreementID	914	String	N	A common reference to the applicable standing agreement between the counterparties to a financing transaction.
AgreementDate	915	LocalMktDate	N	A reference to the date the underlying agreement specified by AgreementDesc(913) was executed.
TerminationType	788	int	N	For Repos and security lending: Type of financing termination. Supported values: 1 = Overnight 2 = Term 3 = Flexible 4 = Open
StartDate	916	LocalMktDate	N	Start date of the repo or security lending agreement.
EndDate	917	LocalMktDate	N	End or termination date of the repo or security lending agreement.
DeliveryType	919	int	N	Delivery or custody arrangement for the underlying collateral. Supported values: 0 = "Versus Payment" Deliver (if sell) or Receive (if buy) vs. (against) Payment

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				1 = "Free": Deliver (if sell) or Receive (if buy) Free 2 = Tri-Party 3 = Hold in Custody
*End **<FinancingDetails>** component*				
start **<UndInstrmtGrp>** component			N	
NoUnderlyings	711	NumInGroup	N	Indicates the number of collateral securities being specified.
→ start **<UnderlyingInstrument>** component			N	
→ UnderlyingSymbol	311	String	N	Required if NoUnderlyings(711) > 0. Used to identify name of a collateral basket. In case of an individual collateral security, use the value "[N/A]" (without quote marks) and identify the security in UnderlyingSecurityID(309).
→ UnderlyingSecurityID	309	String	N	Used to identify CUSIP or ISIN of the exact collateral security. UnderlyingSecurityIDSource (305) must be specified.
→ UnderlyingSecurityIDSource	305	String	N	Identifies class or source of the UnderlyingSecurityID(309) value. Required if UnderlyingSecurityID(309) is specified. Supported values: 1 = CUSIP 4 = ISIN
→ UnderlyingProduct	462	int	N	Identifies the type of security specified in UnderlyingSecurityID(309) Supported values: 1 = Agency 2 = Commodity 3 = Corporate 6 = Government 9 = Moneymarket 10 = Mortgage 11 = Municipal
→ UnderlyingSecurityType	310	String	N	Describes the security type of the collateral. Supported values: CORP = Corporate Bond COLLBSKT = Collateral Basket CS = Common Stock EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Note EUSOV = Euro Sovereigns FAC = Federal Agency Coupon FRN = US Corporate Floating Rate Note MMKT = Money Market PS = Preferred Stock TBILL = US Treasury Bill TBOND = US Treasury Bond TNOTE = US Treasury Note

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
→ *end* ***<UnderlyingInstrument>*** *component*				
end ***<UndInstrmtGrp>*** *component*				
AllocQty	80	Qty	Y	The quantity being confirmed by this message (this is at a trade level for the specified account, not block or order level).
Side	54	char	Y	Side of order. This echoes what is provided in the AllocationInstruction(35=J) message. Supported values: 1 = Buy 2 = Sell
Currency	15	Currency	N	
start **<CpctyConfGrp>** component			Y	
NoCapacities	862	NumInGroup	Y	
→ OrderCapacity	528	char	Y	Specifies the capacity of the firm executing the order(s). Supported values: A = Agency G = Proprietary I = Individual P = Principal - Includes Proprietary. R = Riskless Principal W = Agent for Other Member
end ***<CpctyConfGrp>*** *component*				
AllocAccount	79	String	Y	Account number for the trade being confirmed by this message.
AllocAcctIDSource	661	int	N	Indicates the source of the ID value in AllocAccount(79). Supported values: 4 = OMGEO (AlertID) 99 = Other - Specify account name in AllocAccount(79).
AllocAccountType	798	int	N	Type of account associated with this confirmation. Supported values: 1 = Account is carried on customer side of books 2 = Account is carried on non-customer side of books 3 = House trader 4 = Floor trader 6 = Account is carried on non-customer side of books and is cross margined 7 = Account is house trader and is cross margined 8 = Joint backoffice account (JBO)
AvgPx	6	Price	Y	Repo rate. The rate type is determined by PriceType (423).
PriceType	423	int	N	Price type for the AvgPx(6) field. Supported values:

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				6 = Spread - Basis points. 24 = Interest Rate
start **<SpreadOrBenchmarkCurveData>** component			N	
BenchmarkCurveName	221	String	N	Indicates benchmark index. Supported values: EONIA = Euro Overnight Index Average EUREPO = Euro Repo Rate EURIBOR = Euro Interbank Offer Rate FEDEFF = US Federal Reserve fed funds effective rate FEDOPEN = US Federal Reserve fed funds target rate LIBOR = London Interbank Offer Rate SONIA = Sterling Overnight Index Average
BenchmarkCurvePoint	222	String	N	Conditionally required if BenchmarkCurveName is present and needs to be qualified. E.g. 6M (six month) or 2Y (two year).
BenchmarkSecurityID	699	String	N	Identifies the benchmark security.
BenchmarkSecurityIDSource	761	String	N	Identifies class or source of the BenchmarkSecurityID(699) value. Supported values: 1 = CUSIP 4 = ISIN
*end **<SpreadOrBenchmarkCurveData>** component*				
Text	58	String	N	
GrossTradeAmt	381	Amt	Y	The gross trade amount for the allocated account being confirmed. For a repo trade, this represents cash consideration allocated to this account.
AccruedInterestAmt	159	Amt	N	Amount of accrued interest at the start of the repo transaction.
EndAccruedInterestAmt	920	Amt	N	The amount of interested accrued by the repo trade and included in EndCash(922) on EndDate(917).
StartCash	921	Amt	N	Starting cash consideration or settlement money of the repo trade on StartDate(916).
EndCash	922	Amt	N	Ending cash consideration or termination money of the repo trade on EndDate(917). This includes the EndAccruedInterestAmt(920).
NetMoney	118	Amt	Y	Total trade amount for the allocated account being confirmed.
SettlCurrAmt	119	Amt	N	For repos, this is conversion of StartCash(921) to SettlCurrency(120).
SettlCurrency	120	Currency	N	ISO 4217 code of settlement currency.
SettlCurrFxRate	155	float	N	Foreign exchange rate used to compute SettlCurrAmt(119) from Currency(15) to SettlCurrency(120).
SettlCurrFxRateCalc	156	char	N	Specifies whether or SettlCurrFxRate(155) should be multiplied or divided. Supported values:

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				D = Divide M = Multiply
SettlDate	64	LocalMktDate	N	Specific date of trade settlement.
Start **<SettlInstructionsData>** component			N	
SettlDeliveryType	172	int	N	Identifies the type of settlement. Supported values: 0 = "Versus Payment" - Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment. 1 = "Free" - Deliver (if Sell) or Receive (if Buy) Free. 2 = Tri-Party 3 = Hold In Custody
StandInstDbType	169	int	N	Identifies the standing instruction database used. Supported values: 0 = Other 1 = DTC SID 2 = ALERT 3 = A Global Custodian - StandInstDbName(170) must be provided. 4 = AccountNet
StandInstDbName	170	String	N	Name of the Standing Instruction database represented with StandInstDbType(169) (i.e. the Global Custodian's name).
StandInstDbID	171	String	N	Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.
Start **<DlvyInstGrp>** component			N	
NoDlvyInst	85	NumInGroup	N	
→ SettlInstSource	165	char	N	Indicates source of settlement instructions. Supported values: 1 = Broker's instructions 2 = Institution's instructions
→ DlvyInstType	787	char	N	Used to indicate whether a delivery instruction is used for securities or cash settlement. Supported values: C = Cash S = Securities
→ start **<SettlParties>** component			N	
→ NoSettlPartyIDs	781	NumInGroup	N	
→→ SettlPartyID	782	String	N	Required if NoSettlPartyIDs(781) > 0. Used to identify the Settlement Party.
→→ SettlPartyIDSource	783	char	N	Required if NoSettlPartyIDs(781) > 0. Identifies class or source of the SettlPartyID(782) value.

<Confirmation> - Msgtype(35) = AK				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				Supported values: B = BIC (Bank Identification Code, ISO 9362) D = Proprietary/custom code E = ISO country code H = Central Securities Depository (CSD) participant/member code - e.g. Euroclear, DTC, CREST or Kassenverein number.
→→ SettlPartyRole	784	int	N	Required if NoSettlPartyIDs(781) > 0. Identifies the role of the settlement party in SettlPartyID(782). Supported values: 10 = Settlement location - ISO 15022 PSET 13 = Order Originating Firm 27 = Buyer/seller (Receiver/Deliverer) 28 = Custodian 29 = Intermediary 30 = Agent 32 = Beneficiary 33 = Interested party
→ *end* ***<SettlParties>*** *component*				
end ***<DlvyInstGrp>*** *component*				
end ***<SettlInstructionsData>*** *component*				
Start <**Stipulations**> component			N	
NoStipulations	232	NumInGroup	N	
→ StipulationType	233	int	N	Required if NoStipulations(232) > 0. Type of stipulation. Supported values: HAIRCUT = Collateral value reduction in percent.
→ StipulationValue	234	String	N	Value of stipulation. For StipulationType(233)=HAIRCUT specify a value of 5% as "5".
end ***<Stipulations>*** *component*				
<***StandardTrailer***> component			Y	

5.1.6 ConfirmationAck(35=AU)

The ConfirmationAck(35=AU) message is used by the buy-side to accept or reject individual confirmations.

Table 6: ConfirmationAck(35=AU)

<ConfirmationAck> - Msgtype(35) = AU				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**

<ConfirmationAck> - Msgtype(35) = AU				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
ConfirmID	664	String	Y	The value of the ConfirmID(664) from the Confirmation(35=AK) message that this message is responding to.
TradeDate	75	LocalMktDate	Y	Indicates date of trade.
TransactTime	60	UTCTimestamp	Y	Date/Time ConfirmationAck(35=AU) is generated.
AffirmStatus	940	int	Y	Identifies the status of the ConfirmationAck(35=AU). Supported values: 1 = Received (i.e. not yet affirmed) 2 = Confirm rejected, i.e. not affirmed 3 = Affirmed
ConfirmRejReason	774	int	N	Required for AffirmStatus(940)=2 (Confirm rejected). Supported values: 1 = Incorrect or missing account 2 = Incorrect or missing settlement instructions 3 = Unknown or missing IndividualAllocID(467) 4 = Transaction not recognized 5 = Duplicate transaction 6 = Incorrect or missing instrument 7 = Incorrect or missing price 8 = Incorrect or missing commission 9 = Incorrect or missing settlement date 10 = Incorrect or missing fund ID or fund name 11 = Incorrect or missing quantity 12 = Incorrect or missing fees 13 = Incorrect or missing tax 14 = Incorrect or missing party 15 = Incorrect or missing side 16 = Incorrect or missing net money 17 = Incorrect or missing trade date 18 = Incorrect or missing settlement currency instructions 19 = Incorrect or missing capacity 99 = Other - Additional reject text specified in Text(58).
MatchStatus	573	char	N	Denotes whether the financial details provided on the Confirmation(35=AK) were successfully matched. Supported values: 0 = Compared, matched or affirmed 1 = Uncompared, unmatched, or unaffirmed 2 = Advisory or alert 3 = Mismatched - Allocation and Confirmation are matched but there are variances.
Text	58	String	N	Can include explanation for ConfirmRejReason(774) = 99 (other).
<***StandardTrailer***> component			Y	

<ConfirmationAck> - Msgtype(35) = AU				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**

5.2 *Collateral Management*

5.2.1 CollateralRequest(35=AX)

The CollateralRequest(35=AX) message can be used by either trading party involved in a bilateral repo trade to request for collateral as initial assignment or for margin maintenance.

Table 7: CollateralRequest(35=AX)

<CollateralRequest> - Msgtype(35) = AX				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
CollReqID	894	String	Y	Unique Identifier of collateral request
CollAsgnReason	895	int	Y	Reason collateral assignment is being requested. Supported values: 0 = Initial 1 = Scheduled 2 = Time Warning 3 = Margin Deficiency 4 = Margin Excess
TransactTime	60	UTCTimestamp	Y	Timestamp when the business transaction represented by the message occurred.
Start **<Parties>** component			N	
NoPartyIDs	453	NumInGroup	N	Specifies parties relevant to the trade confirmation for the account.
→ PartyID	448	String	N	Required if NoPartyIDs(453) > 0. Party identifier or code.
→ PartyIDSource	447	char	N	Required if NoPartyIDs(453) > 0. Identifies class or source of the PartyID(448) value. Supported values: D = Proprietary / custom code G = MIC - ISO 10383 Market Identifier Code. N = Legal Entity Identifier - ISO 17442 LEI
→ PartyRole	452	int	N	Required if NoPartyIDs(453) > 0. The role of the party in PartyID(448). Supported values: 1 = Executing Firm 11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 28 = Custodian 30 = Agent 73 = Execution venue

<CollateralRequest> - Msgtype(35) = AX				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				90 = Settlement Firm
→ PartyRoleQualifier	2376	int	N	Used to further qualify the value of PartyRole(452). Supported values: 28 = Tri-party
*end <**Parties**> component*				
Account	1	String	N	Initiator's trade account.
ClOrdID	11	String	N	Identifier of order for which collateral is required.
OrderID	37	String	N	Identifier of order for which collateral is required.
Start **<ExecCollGrp>** component			N	
NoExecs	124	NumInGroup	N	The number of executions for which collateral is required.
→ ExecID	17	String	N	Unique identifier of execution message. Required if NoExecs > 0
*end **<ExecCollGrp>** component*				
start <**TrdCollGrp**> component			N	
NoTrades	897	NumInGroup	N	The number of trades for which collateral is required.
TradeReportID	571	String	N	Identifier of trade capture report. Required if NoTrades > 0
*end **<TrdCollGrp>** component*				
start **<Instrument>** component			Y	
Symbol	55	String	Y	Use the value "[N/A]" (without quote marks) for repo transactions.
Product	460	int	N	Indicates the type of product the security is associated with (high-level category). Supported values: 13 = Financing
SecurityType	167	String	N	Further indicates the type of the security. Supported values: REPO = Repurchase Agreement
SecuritySubType	762	String	N	Sub-type qualification/identification of the SecurityType(167). Specify 'General' for General Collateral and 'Specific' for Specific collateral with collateral identified in <UnderlyingInstrument>.
CouponDayCount	1950	int	N	The day count convention used in interest or premium calculations for a security. See the FIX standard for elaborations (http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/latestEP/index.html). Supported values: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA)

<CollateralRequest> - Msgtype(35) = AX				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360 7 = Act/365 FIXED (Act/365F) 8 = Act/Act AFB 9 = Act/Act ICMA 10 = Act/Act ICMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360
SecurityDesc	107	String	N	Description of security being traded.
Start **<EvntGrp>** component			N	
NoEvents	864	NumInGroup	N	
→ EventType	865	int	N	Required when NoEvents(864) > 0. Type of event. Supported values: 1 = Put 2 = Call 20 = Minimum Notice (requires EventTimePeriod and EventTimeUnit)
→ EventDate	866	LocalMktDate	N	Date of the event.
→ EventTimeUnit	1827	String	N	Time unit associated with the event. Conditionally required when EventTimePeriod(1826) is specified. Supported values: D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year
→ EventTimePeriod	1826	int	N	Time unit multiplier for the event. Conditionally required when EventTimeUnit(1827) is specified.
*End **<EvntGrp>** component*				
*end **<Instrument>** component*				
start **<FinancingDetails>** component			N	
AgreementDesc	913	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal.

<CollateralRequest> - Msgtype(35) = AX				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
AgreementID	914	String	N	A common reference to the applicable standing agreement between the counterparties to a financing transaction.
AgreementDate	915	LocalMktDate	N	A reference to the date the underlying agreement specified by AgreementDesc(913) was executed.
TerminationType	788	int	N	Type of financing termination. Supported values: 1 = Overnight 2 = Term 3 = Flexible 4 = Open
StartDate	916	LocalMktDate	N	Start date of the repo or security lending agreement.
EndDate	917	LocalMktDate	N	End or termination date of the repo or security lending agreement.
DeliveryType	919	int	N	Delivery or custody arrangement for the underlying collateral. Supported values: 0 = "Versus Payment" Deliver (if sell) or Receive (if buy) vs. (against) Payment 1 = "Free": Deliver (if sell) or Receive (if buy) Free 2 = Tri-Party 3 = Hold in Custody
*End **<FinancingDetails>** component*				
SettlDate	64	LocalMktDate	N	Can be used to provide the value date of the collateral transaction.
Quantity	53	Qty	N	Total quantity allocated to all accounts, or that is Ready-To-Book.
Currency	15	Currency	N	Currency of the security.
Start **<UndInstrmtCollGrp>** component			N	
NoUnderlyings	711	NumInGroup	N	Used to describe the collateral. Indicates the number of collateral securities being specified.
→ start **<UnderlyingInstrument>** component			N	
→ UnderlyingSymbol	311	String	N	Required if NoUnderlyings(711) > 0. Used to identify name of a collateral basket. In case of an individual collateral security, use the value "[N/A]" (without quote marks) and identify the security in UnderlyingSecurityID(309).
→ UnderlyingSecurityID	309	String	N	Used to identify CUSIP or ISIN of the exact collateral security. UnderlyingSecurityIDSource (305) must be specified.
→ UnderlyingSecurityIDSource	305	String	N	Identifies class or source of the UnderlyingSecurityID(309) value. Required if UnderlyingSecurityID(309) is specified. Supported values:

<CollateralRequest> - Msgtype(35) = AX				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				1 = CUSIP 4 = ISIN
→ UnderlyingProduct	462	int	N	Identifies the type of security specified in UnderlyingSecurityID(309) Supported values: 1 = Agency 2 = Commodity 3 = Corporate 6 = Government 9 = Moneymarket 10 = Mortgage 11 = Municipal
→ UnderlyingSecurityType	310	String	N	Describes the security type of the collateral. Supported values: CORP = Corporate Bond COLLBSKT = Collateral Basket CS = Common Stock EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Note EUSOV = Euro Sovereigns FAC = Federal Agency Coupon FRN = US Corporate Floating Rate Note MMKT = Money Market PS = Preferred Stock TBILL = US Treasury Bill TBOND = US Treasury Bond TNOTE = US Treasury Note
→ UnderlyingMaturityDate	542	LocalMktDate	N	The maturity date of the collateral security.
→ UnderlyingCreditRating	256	String	N	Credit rating of collateral security.
→ UnderlyingCountryOfIssue	592	Country	N	ISO country code of collateral security.
→ UnderlyingIssuer	306	String	N	Name of collateral security's issuer.
→ UnderlyingSecurityDesc	307	String	N	An optional textual description for the security, index or collateral basket.
→ UnderlyingCurrency	318	Currency	N	Currency of underlying security.
→ UnderlyingQty	879	Qty	N	Unit amount of the collateral (nominal for bonds and quantity for securities).
→ UnderlyingPx	810	Price	N	Clean price of the collateral.
→ UnderlyingDirtyPrice	882	Price	N	Used to identify the dirty price (percent-of-par or per unit) of the collateral security or basket/schedule. Dirty price includes the accrued interest of the collateral security. Used only when a specific collateral security is identified.
→ UnderlyingEndPrice	883	Price	N	Used to identify the price (percent-of-par) of the collateral security or basket/schedule at the end of the agreement.

<CollateralRequest> - Msgtype(35) = AX				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				Used only when a specific collateral security is identified.
→ UnderlyingStartValue	884	Amt	N	Used to identify the value of the collateral security at the start of the agreement.
→ UnderlyingCurrentValue	885	Amt	N	Used to identify the current value of the collateral security.
→ UnderlyingEndValue	886	Amt	N	Used to identify the end value of the collateral security.
→ UnderlyingAccruedInterestAmt	2885	Amt	N	Amount of accrued interest of the underlying security.
→ UnderlyingNumDaysInterest	2886	int	N	Number of days of interest for the underlying security.
→ start <**UnderlyingStipulations**> component			N	
→ NoUnderlyingStips	887	NumInGroup	N	Number of stipulations. Used to describing haircut of the collateral security. Optionally used only when a specific collateral security is identified.
→→ UnderlyingStipType	888	String	N	Stipulation type. Supported values: COLLAMT = collateralization fixed amount COLLPCT = collateralization percentage HAIRCUT = valuation discount of the security
→→ UnderlyingStipValue	889	String	N	Stipulation value. For HAIRCUT and COLLPCT the value is expressed in percentage, e.g. 89% is sent as 89
→ *end* <***UnderlyingStipulations***> *component*				
→ *end* ***<UnderlyingInstrument>*** *component*				
CollAction	944	int	N	Action proposed for an underlying instrument instance. Supported values: 0 = Retain 1 = Add 2 = Remove
end ***<UndInstrmtCollGrp>*** *component*				
MarginExcess	899	Amt	N	Excess margin amount
TotalNetValue	900	Amt	N	Sum of (UnderlyingStartValue * (1-haircut))
CashOutstanding	901	Amt	N	Starting consideration less repayments
start <**TrdRegTimestamps**> component			N	
NoTrdRegTimestamps	768	NumInGroup	N	
→ TrdRegTimestamp	769	UTCTimestamp	N	Required if NoTrdRegTimestamps(768) > 0. Traded / Regulatory timestamp value.
→ TrdRegTimestampType	770	int	N	Required if NoTrdRegTimestamps(768) > 0. Trading / Regulatory timestamp type.

<CollateralRequest> - Msgtype(35) = AX				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				Supported values: 1 = Execution time 17 = Confirmed 24 = Post-trade continuation event 25 = Post-trade valuation
*end <**TrdRegTimestamps**> component*				
Side	54	Char	N	Side of trade. Will always be from the buy-side perspective. Supported values: 1 = Buy 2 = Sell
Price	44	Price	N	The field represents Repo rate.
PriceType	423	int	N	Indicates the price type of Price(44). Supported values: 6 = Yield 24 = Interest rate
AccruedInterestAmt	159	Amt	N	Amount of accrued interest at the start of the repo transaction.
EndAccruedInterestAmt	920	Amt	N	The amount of interested accrued by the repo trade and included in EndCash(922) on EndDate(917).
StartCash	921	Amt	N	Starting cash consideration or settlement money of the repo trade on StartDate(916).
EndCash	922	Amt	N	Ending cash consideration or termination money of the repo trade on EndDate(917). This includes the EndAccruedInterestAmt(920).
Start **<SpreadOrBenchmarkCurveData>** component			N	Specifies benchmark to a floating rate repo.
BenchmarkCurveName	221	String	N	Indicates benchmark index. Supported values: EONIA = Euro Overnight Index Average EUREPO = Euro Repo Rate EURIBOR = Euro Interbank Offer Rate FEDEFF = US Federal Reserve fed funds effective rate FEDOPEN = US Federal Reserve fed funds target rate LIBOR = London Interbank Offer Rate SONIA = Sterling Overnight Index Average
BenchmarkCurvePoint	222	String	N	Conditionally required if BenchmarkCurveName is present and needs to be qualified. E.g. 6M (six month) or 2Y (two year).
BenchmarkSecurityID	699	String	N	Identifies the benchmark security.
BenchmarkSecurityIDSource	761	String	N	Identifies class or source of the BenchmarkSecurityID(699) value. Supported values: 1 = CUSIP 4 = ISIN
*end **<SpreadOrBenchmarkCurveData>** component*				

<CollateralRequest> - Msgtype(35) = AX				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
start <**Stipulations**> component			N	Trade stipulations.
NoStipulations	232	NumInGroup	N	
→ StipulationType	233	String	N	Required if NoStipulations(232) > 0. Type of stipulation. Supported values: HAIRCUT = Collateral value reduction in percent. MINDNOM = Minimum size of securities PAYFREQ = Payment frequency PRICEFREQ = Specifies rate reset calendar RATING = Minimum acceptable rating SECTOR = Indicates the sector of the collateral security STRUCT = Value for StipulationValue(234) is EGR (Evergreen) or EXT (Extendable) SUBSTITUTION = Indicates the right of collateral substitution (Y/N)
→ StipulationValue	234	String	N	Value of stipulation. The expression can be an absolute single value as noted in StipulationType(233) or a combination of values and logical operators: < value > value <= value >= value value value - value2 value OR value2 value AND value2 YES NO Examples: ">=60", ".25", "ORANGE OR CONTRACOSTA", etc. For StipulationType(233)=HAIRCUT specify a value of 5% as "5".
end ***<Stipulations>*** *component*				
ClearingBusinessDate	715	LocalMktDate	N	The clearing business date of the collateral assignment.
<***StandardTrailer***> component			Y	

5.2.2 CollateralAssignment(35=AY)

The CollateralAssignment(35=AY) message can be used by either trading party to assign cash or collateral in order to cover a trading position. The message can be sent unsolicited or in response to a CollateralRequest(35=AX) message.

Table 8: CollateralAssignment(35=AY)

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
CollAsgnID	902	String	Y	Unique identifier for collateral assignment.
CollReqID	894	String	N	Identifier of CollReqID to which the CollateralAssignment is in response.
CollAsgnReason	895	int	Y	Reason for collateral assignment. Supported values: 0 = Initial 1 = Scheduled 3 = Margin Deficiency 4 = Margin Excess
CollAsgnTransType	903	int	Y	Collateral Assignment Transaction Type Supported values: 0 = New 1 = Replace 2 = Cancel 3 = Release
TransactTime	60	UTCTimestamp	Y	Timestamp when the business transaction represented by the message occurred.
Start **<Parties>** component			N	
NoPartyIDs	453	NumInGroup	N	Specifies parties relevant to the trade confirmation for the account.
→ PartyID	448	String	N	Required if NoPartyIDs(453) > 0. Party identifier or code.
→ PartyIDSource	447	char	N	Required if NoPartyIDs(453) > 0. Identifies class or source of the PartyID(448) value. Supported values: D = Proprietary / custom code G = MIC - ISO 10383 Market Identifier Code. N = Legal Entity Identifier - ISO 17442 LEI
→ PartyRole	452	int	N	Required if NoPartyIDs(453) > 0. The role of the party in PartyID(448). Supported values: 1 = Executing Firm 11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 28 = Custodian 30 = Agent 73 = Execution venue 90 = Settlement Firm
→ PartyRoleQualifier	2376	int	N	Used to further qualify the value of PartyRole(452). Supported values: 28 = Tri-party

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
*end <**Parties**> component*				
Account	1	String	N	Can be used to specify allocated account.
ClOrdID	11	String	N	Identifier of order for which collateral is required.
OrderID	37	String	N	Identifier of order for which collateral is required.
Start **<ExecCollGrp>** component			N	
NoExecs	124	NumInGroup	N	The number of executions for which collateral is required.
→ ExecID	17	String	N	Unique identifier of execution message. Required if NoExecs > 0
*end **<ExecCollGrp>** component*				
start <**TrdCollGrp**> component			N	
NoTrades	897	NumInGroup	N	The number of trades for which collateral is required.
TradeReportID	571	String	N	Identifier of trade capture report. Required if NoTrades > 0
*end **<TrdCollGrp>** component*				
start **<Instrument**> component			Y	
Symbol	55	String	Y	Use the value "[N/A]" (without quote marks) for single security orders.
Product	460	int	N	Indicates the type of product the security is associated with (high-level category). Supported values: 13 = Financing - Used to categorize repos and security lending.
SecurityType	167	String	N	Further indicates the type of the security. Supported values: REPO = Repurchase Agreement
SecuritySubType	762	String	N	Sub-type qualification/identification of the SecurityType(167). Specify 'General' for General Collateral and 'Specific' for Specific collateral with collateral identified in <UnderlyingInstrument>.
CouponDayCount	1950	int	N	The day count convention used in interest or premium calculations for a security. See the FIX standard for elaborations (http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/latestEP/index.html). Supported values: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				7 = Act/365 FIXED (Act/365F) 8 = Act/Act AFB 9 = Act/Act ICMA 10 = Act/Act ICMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360
SecurityDesc	107	String	N	Description of security being traded.
Start **<EvntGrp>** component			N	
NoEvents	864	NumInGroup	N	
→ EventType	865	int	N	Required when NoEvents(864) > 0. Type of event. Supported values: 1 = Put 2 = Call 20 = Minimum Notice (requires EventTimePeriod and EventTimeUnit)
→ EventDate	866	LocalMktDate	N	Date of the event.
→ EventTimeUnit	1827	String	N	Time unit associated with the event. Conditionally required when EventTimePeriod(1826) is specified. Supported values: D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year
→ EventTimePeriod	1826	int	N	Time unit multiplier for the event. Conditionally required when EventTimeUnit(1827) is specified.
*End **<EvntGrp>** component*				
*end **<Instrument>** component*				
start **<FinancingDetails>** component			N	
AgreementDesc	913	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal.
AgreementID	914	String	N	A common reference to the applicable standing agreement between the counterparties to a financing transaction.

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
AgreementDate	915	LocalMktDate	N	A reference to the date the underlying agreement specified by AgreementDesc(913) was executed.
TerminationType	788	int	N	Type of financing termination. Supported values: 1 = Overnight 2 = Term 3 = Flexible 4 = Open
StartDate	916	LocalMktDate	N	Start date of the repo or security lending agreement.
EndDate	917	LocalMktDate	N	End or termination date of the repo or security lending agreement.
DeliveryType	919	int	N	Delivery or custody arrangement for the underlying collateral. Supported values: 0 = "Versus Payment" Deliver (if sell) or Receive (if buy) vs. (against) Payment 1 = "Free": Deliver (if sell) or Receive (if buy) Free 2 = Tri-Party 3 = Hold in Custody
*End **<FinancingDetails>** component*				
SettlDate	64	LocalMktDate	N	Can be used to provide the value date of the collateral transaction.
Quantity	53	Qty	N	Total quantity allocated to all accounts, or that is Ready-To-Book.
Currency	15	Currency	N	Currency of the security.
Start **<UndInstrmtCollGrp>** component			N	
NoUnderlyings	711	NumInGroup	N	Used to describe the collateral. Indicates the number of collateral securities being specified.
→ start **<UnderlyingInstrument>** component			N	
→ UnderlyingSymbol	311	String	N	Required if NoUnderlyings(711) > 0. Used to identify name of a collateral basket. In case of an individual collateral security, use the value "[N/A]" (without quote marks) and identify the security in UnderlyingSecurityID(309).
→ UnderlyingSecurityID	309	String	N	The CUSIP or ISIN of the security traded. Required if UnderlyingSecurityIDSource(305) is specified.
→ UnderlyingSecurityIDSource	305	String	N	Identifies class or source of the UnderlyingSecurityID(309) value. Required if UnderlyingSecurityID(309) is specified. Supported values: 1 = CUSIP 4 = ISIN
→ UnderlyingProduct	462	int	N	Identifies the type of security specified in

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				UnderlyingSecurityID(309) Supported values: 1 = Agency 2 = Commodity 3 = Corporate 6 = Government 9 = Moneymarket 10 = Mortgage 11 = Municipal
→ UnderlyingSecurityType	310	String	N	Describes the security type of the collateral. Supported values: CASH = Cash CORP = Corporate Bond COLLBSKT = Collateral Basket CS = Common Stock EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Note EUSOV = Euro Sovereigns FAC = Federal Agency Coupon FRN = US Corporate Floating Rate Note MMKT = Money Market PS = Preferred Stock TBILL = US Treasury Bill TBOND = US Treasury Bond TNOTE = US Treasury Note
→ UnderlyingMaturityDate	542	LocalMktDate	N	The maturity date of the collateral security.
→ UnderlyingCreditRating	256	String	N	Credit rating of collateral security.
→ UnderlyingCountryOfIssue	592	Country	N	ISO country code of collateral security.
→ UnderlyingIssuer	306	String	N	Name of collateral security's issuer.
→ UnderlyingSecurityDesc	307	String	N	An optional textual description for the security, index or collateral basket.
→ UnderlyingCurrency	318	Currency	N	Currency of collateral nominal amount.
→ UnderlyingQty	879	Qty	N	Quantity for commodities used as collateral
→ UnderlyingCashAmount	973	Amt	N	Cash amount associated with the underlying component. Specifies cash amount used to satisfy margin call for a portfolio of repo transactions.
→ UnderlyingPx	810	Price	N	Clean price of the collateral. For Securities Financing this is the all-in percent-of-par price of the collateral security including accrued interest and haircut.
→ UnderlyingDirtyPrice	882	Price	N	Used to identify the dirty price (percent-of-par or per unit) of the collateral security or basket/schedule. Dirty price includes the accrued interest of the collateral security. Used only when a specific collateral security is

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				identified.
→ UnderlyingEndPrice	883	Price	N	Used to identify the price (percent-of-par) of the collateral security or basket/schedule at the end of the agreement. Used only when a specific collateral security is identified.
→ UnderlyingStartValue	884	Amt	N	Used to identify the value of the collateral security at the start of the agreement.
→ UnderlyingCurrentValue	885	Amt	N	Used to identify the current value of the collateral security.
→ UnderlyingEndValue	886	Amt	N	Used to identify the end value of the collateral security.
→ UnderlyingAccruedInterestAmt	2885	Amt	N	Amount of accrued interest of the underlying security.
→ UnderlyingNumDaysInterest	2886	int	N	Number of days of interest for the underlying security.
→ start <**UnderlyingStipulations**> component			N	
→ NoUnderlyingStips	887	NumInGroup	N	Number of stipulations. Used to describing haircut of the collateral security. Optionally used only when a specific collateral security is identified.
→→ UnderlyingStipType	888	String	N	Stipulation type. Supported values: COLLAMT = collateralization fixed amount COLLPCT = collateralization percentage HAIRCUT = valuation discount of the security
→→ UnderlyingStipValue	889	String	N	Stipulation value. For HAIRCUT and COLLPCT the value is expressed in percentage, e.g. 89% is sent as 89
→ *end* <***UnderlyingStipulations***> *component*				
→ *end* ***<UnderlyingInstrument>*** *component*				
CollAction	944	int	N	Action proposed for an underlying instrument instance. Supported values: 0 = Retain 1 = Add 2 = Remove
end ***<UndInstrmtCollGrp>*** *component*				
MarginExcess	899	Amt	N	Excess margin amount
TotalNetValue	900	Amt	N	Sum of (UnderlyingStartValue * (1-haircut))
CashOutstanding	901	Amt	N	Starting consideration less repayments
start <**TrdRegTimestamps**> component			N	
NoTrdRegTimestamps	768	NumInGroup	N	

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
→ TrdRegTimestamp	769	UTCTimestamp	N	Required if NoTrdRegTimestamps(768) > 0. Traded / Regulatory timestamp value.
→ TrdRegTimestampType	770	int	N	Required if NoTrdRegTimestamps(768) > 0. Trading / Regulatory timestamp type. Supported values: 1 = Execution time 17 = Confirmed 24 = Post-trade continuation event 25 = Post-trade valuation
*end <**TrdRegTimestamps**> component*				
Side	54	Char	N	Side of trade. Will always be from the buy-side perspective. Supported values: 1 = Buy 2 = Sell
Price	44	Price	N	The field represents repo rate.
PriceType	423	int	N	Indicates the price type of Price(44). Supported values: 6 = Yield 24 = Interest rate
AccruedInterestAmt	159	Amt	N	Amount of accrued interest at the start of the repo transaction.
EndAccruedInterestAmt	920	Amt	N	The amount of interested accrued by the repo trade and included in EndCash(922) on EndDate(917).
StartCash	921	Amt	N	Starting cash consideration or settlement money of the repo trade on StartDate(916).
EndCash	922	Amt	N	Ending cash consideration or termination money of the repo trade on EndDate(917). This includes the EndAccruedInterestAmt(920).
Start **<SpreadOrBenchmarkCurveData>** component			N	Specifies benchmark for a floating rate repo.
BenchmarkCurveName	221	String	N	Indicates benchmark index. Supported values: EONIA = Euro Overnight Index Average EUREPO = Euro Repo Rate EURIBOR = Euro Interbank Offer Rate FEDEFF = US Federal Reserve fed funds effective rate FEDOPEN = US Federal Reserve fed funds target rate LIBOR = London Interbank Offer Rate SONIA = Sterling Overnight Index Average
BenchmarkCurvePoint	222	String	N	Conditionally required if BenchmarkCurveName is present and needs to be qualified. E.g. 6M (six month) or 2Y (two year).
BenchmarkSecurityID	699	String	N	Identifies the benchmark security.
BenchmarkSecurityIDSource	761	String	N	Identifies class or source of the BenchmarkSecurityID(699) value.

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				Supported values: 1 = CUSIP 4 = ISIN
end ***<SpreadOrBenchmarkCurveData>*** *component*				
start <**Stipulations**> component			N	Trade stipulations.
NoStipulations	232	NumInGroup	N	
→ StipulationType	233	String	N	Required if NoStipulations(232) > 0. Type of stipulation. Supported values: HAIRCUT = Collateral value reduction in percent. MINDNOM = Minimum size of securities PAYFREQ = Payment frequency PRICEFREQ = Specifies rate reset calendar RATING = Minimum acceptable rating SECTOR = Indicates the sector of the collateral security STRUCT = Value for StipulationValue(234) is EGR (Evergreen) or EXT (Extendable) SUBSTITUTION = Indicates the right of collateral substitution (Y/N)
→ StipulationValue	234	String	N	Value of stipulation. The expression can be an absolute single value as noted in StipulationType(233) or a combination of values and logical operators: < value > value <= value >= value value value - value2 value OR value2 value AND value2 YES NO Examples: ">=60", ".25", "ORANGE OR CONTRACOSTA", etc. For StipulationType(233)=HAIRCUT specify a value of 5% as "5".
end ***<Stipulations>*** *component*				
start **<SettlInstructionsData>** component			N	
SettlDeliveryType	172	int	N	Identifies the type of settlement. Supported values: 0 = "Versus Payment" - Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment. 1 = "Free" - Deliver (if Sell) or Receive (if Buy) Free.

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				2 = Tri-Party 3 = Hold In Custody
StandInstDbType	169	int	N	Identifies the standing instruction database used. Supported values: 0 = Other 1 = DTC SID 2 = ALERT 3 = A Global Custodian - StandInstDbName(170) must be provided. 4 = AccountNet
StandInstDbName	170	String	N	Name of the Standing Instruction database represented with StandInstDbType(169) (i.e. the Global Custodian's name).
StandInstDbID	171	String	N	Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.
Start **<DlvyInstGrp>** component			N	
NoDlvyInst	85	NumInGroup	N	Number of delivery instructions in repeating group.
→ SettlInstSource	165	char	N	Indicates source of settlement instructions. Supported values: 1 = Broker's instructions 2 = Institution's instructions
→ DlvyInstType	787	char	N	Used to indicate whether a delivery instruction is used for securities or cash settlement. Supported values: C = Cash S = Securities
→ start **<SettlParties>** component			N	
→ NoSettlPartyIDs	781	NumInGroup	N	
→→ SettlPartyID	782	String	N	Required if NoSettlPartyIDs(781) > 0. Used to identify the Settlement Party.
→→ SettlPartyIDSource	783	char	N	Required if NoSettlPartyIDs(781) > 0. Identifies class or source of the SettlPartyID(782) value. Supported values: B = BIC (Bank Identification Code, ISO 9362) D = Proprietary/custom code E = ISO country code H = Central Securities Depository (CSD) participant/member code - e.g. Euroclear, DTC, CREST or Kassenverein number.
→→ SettlPartyRole	784	int	N	Required if NoSettlPartyIDs(781) > 0. Identifies the role of the settlement party in SettlPartyID(782).

<CollateralAssignment> - MsgType(35) = AY				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				Supported values: 10 = Settlement location 13 = Order Originating Firm 27 = Buyer/seller (Receiver/Deliverer) 28 = Custodian 29 = Intermediary 30 = Agent 32 = Beneficiary 33 = Interested party
→ *end* ***<SettlParties>*** *component*				
end ***<DlvyInstGrp>*** *component*				
end ***<SettlInstructionsData>*** *component*				
TradeDate	75	LocalMktDate	N	Indicates of trading day.
ClearingBusinessDate	715	LocalMktDate	N	The clearing business date of the collateral assignment.
<***StandardTrailer***> component			Y	

5.2.3 CollateralResponse(35=AZ)

The CollateralResponse(35=AZ) message is used by either trading party in response to CollateralAssignment(35=AY) message accepting or rejecting the collateral securities.

Table 9: CollateralResponse(35=AZ)

<CollateralResponse> - MsgType(35) = AZ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
CollRespID	904	String	Y	Unique identifier for the collateral response.
CollAsgnID	902	String	N	Required when responding to a CollateralAssignment message.
CollReqID	894	String	N	Identifier of CollReqID to which the CollateralAssignment is in response.
CollAsgnReason	895	int	N	Reason for collateral assignment. Supported values: 0 = Initial 1 = Scheduled 3 = Margin Deficiency 4 = Margin Excess
CollAsgnRespType	905	int	Y	Type of collateral assignment response. Supported values: 0 = Received 1 = Accepted 2 = Declined

<CollateralResponse> - MsgType(35) = AZ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				3 = Rejected 4 = Transaction pending 5 = Transaction completed with warning
TransactTime	60	UTCTimestamp	Y	Timestamp when the business transaction represented by the message occurred.
CollApplType	1043	int	N	Conveys how the collateral should be/has been applied. Supported values: 0 = Specific Deposit 1 = General
ClearingBusinessDate	715	LocalMktDate	N	The clearing business date of the collateral assignment.
Start **<Parties>** component			N	
NoPartyIDs	453	NumInGroup	N	Specifies parties relevant to the trade confirmation for the account.
→ PartyID	448	String	N	Required if NoPartyIDs(453) > 0. Party identifier or code.
→ PartyIDSource	447	char	N	Required if NoPartyIDs(453) > 0. Identifies class or source of the PartyID(448) value. Supported values: D = Proprietary / custom code G = MIC - ISO 10383 Market Identifier Code. N = Legal Entity Identifier - ISO 17442 LEI
→ PartyRole	452	int	N	Required if NoPartyIDs(453) > 0. The role of the party in PartyID(448). Supported values: 1 = Executing Firm 4 = Clearing Firm 11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 21 = Clearing Organization 28 = Custodian 30 = Agent 73 = Execution venue 83 = Clearing account 90 = Settlement Firm
→ PartyRoleQualifier	2376	int	N	Used to further qualify the value of PartyRole(452). Supported values: 28 = Tri-party
*end <**Parties**> component*				
Account	1	String	N	Can be used to specify allocated account.
ClOrdID	11	String	N	Identifier of order for which collateral is required.
OrderID	37	String	N	Identifier of order for which collateral is required.
Start **<ExecCollGrp>** component			N	

<CollateralResponse> - MsgType(35) = AZ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
NoExecs	124	NumInGroup	N	The number of executions for which collateral is required.
→ ExecID	17	String	N	Unique identifier of execution message. Required if NoExecs > 0
end ***<ExecCollGrp>*** *component*				
start **<TrdCollGrp>** component			N	
NoTrades	897	NumInGroup	N	The number of trades for which collateral is required.
TradeReportID	571	String	N	Identifier of trade capture report. Required if NoTrades > 0
end ***<TrdCollGrp>*** *component*				
start **<Instrument>** component			Y	
Symbol	55	String	Y	Use the value "[N/A]" (without quote marks) for single security orders.
Product	460	int	N	Indicates the type of product the security is associated with (high-level category). Supported values: 13 = Financing - Used to categorize repos and security lending.
SecurityType	167	String	N	Further indicates the type of the security. Supported values: REPO = Repurchase Agreement
SecuritySubType	762	String	N	Sub-type qualification/identification of the SecurityType(167). Specify 'General' for General Collateral and 'Specific' for Specific collateral with collateral identified in <UnderlyingInstrument>.
CouponDayCount	1950	int	N	The day count convention used in interest or premium calculations for a security. See the FIX standard for elaborations (http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/latestEP/index.html). Supported values: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360 7 = Act/365 FIXED (Act/365F) 8 = Act/Act AFB 9 = Act/Act ICMA 10 = Act/Act ICMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360

<CollateralResponse> - MsgType(35) = AZ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				14 = Act/365L 15 = NL365 16 = NL360
SecurityDesc	107	String	N	Description of security being traded.
Start **<EvntGrp>** component			N	
NoEvents	864	NumInGroup	N	
→ EventType	865	int	N	Required when NoEvents(864) > 0. Type of event. Supported values: 1 = Put 2 = Call 20 = Minimum Notice (requires EventTimePeriod and EventTimeUnit)
→ EventDate	866	LocalMktDate	N	Date of the event.
→ EventTimeUnit	1827	String	N	Time unit associated with the event. Conditionally required when EventTimePeriod(1826) is specified. Supported values: D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year
→ EventTimePeriod	1826	int	N	Time unit multiplier for the event. Conditionally required when EventTimeUnit(1827) is specified.
*End **<EvntGrp>** component*				
*end **<Instrument>** component*				
start **<FinancingDetails>** component			N	
AgreementDesc	913	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal.
AgreementID	914	String	N	A common reference to the applicable standing agreement between the counterparties to a financing transaction.
AgreementDate	915	LocalMktDate	N	A reference to the date the underlying agreement specified by AgreementDesc(913) was executed.
TerminationType	788	int	N	Type of financing termination. Supported values: 1 = Overnight 2 = Term

<CollateralResponse> - MsgType(35) = AZ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				3 = Flexible 4 = Open
StartDate	916	LocalMktDate	N	Start date of the repo or security lending agreement.
EndDate	917	LocalMktDate	N	End or termination date of the repo or security lending agreement.
DeliveryType	919	int	N	Delivery or custody arrangement for the underlying collateral. Supported values: 0 = "Versus Payment" Deliver (if sell) or Receive (if buy) vs. (against) Payment 1 = "Free": Deliver (if sell) or Receive (if buy) Free 2 = Tri-Party 3 = Hold in Custody
*End **<FinancingDetails>** component*				
SettlDate	64	LocalMktDate	N	Can be used to provide the value date of the collateral transaction.
Quantity	53	Qty	N	Total quantity allocated to all accounts, or that is Ready-To-Book.
Currency	15	Currency	N	Currency of the security.
Start **<UndInstrmtCollGrp>** component			N	
NoUnderlyings	711	NumInGroup	N	Used to describe the collateral. Indicates the number of collateral securities being specified.
→ start **<UnderlyingInstrument>** component			N	
→ UnderlyingSymbol	311	String	N	Required if NoUnderlyings(711) > 0. Used to identify name of a collateral basket. In case of an individual collateral security, use the value "[N/A]" (without quote marks) and identify the security in UnderlyingSecurityID(309).
→ UnderlyingSecurityID	309	String	N	The CUSIP or ISIN of the security traded. Required if UnderlyingSecurityIDSource(305) is specified.
→ UnderlyingSecurityIDSource	305	String	N	Identifies class or source of the UnderlyingSecurityID(309) value. Required if UnderlyingSecurityID(309) is specified. Supported values: 1 = CUSIP 4 = ISIN
→ UnderlyingProduct	462	int	N	Identifies the type of security specified in UnderlyingSecurityID(309) Supported values: 1 = Agency 2 = Commodity 3 = Corporate 6 = Government 9 = Moneymarket

<CollateralResponse> - MsgType(35) = AZ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				10 = Mortgage 11 = Municipal
→ UnderlyingSecurityType	310	String	N	Describes the security type of the collateral. Supported values: CASH = Cash CORP = Corporate Bond COLLBSKT = Collateral Basket CS = Common Stock EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Note EUSOV = Euro Sovereigns FAC = Federal Agency Coupon FRN = US Corporate Floating Rate Note MMKT = Money Market PS = Preferred Stock TBILL = US Treasury Bill TBOND = US Treasury Bond TNOTE = US Treasury Note
→ UnderlyingMaturityDate	542	LocalMktDate	N	The maturity date of the collateral security.
→ UnderlyingCreditRating	256	String	N	Credit rating of collateral security.
→ UnderlyingCountryOfIssue	592	Country	N	ISO country code of collateral security.
→ UnderlyingIssuer	306	String	N	Name of collateral security's issuer.
→ UnderlyingSecurityDesc	307	String	N	An optional textual description for the security, index or collateral basket.
→ UnderlyingCurrency	318	Currency	N	Currency of underlying security.
→ UnderlyingQty	879	Qty	N	Unit amount of the collateral (nominal for bonds and quantity for securities).
→ UnderlyingCashAmount	973	Amt	N	Cash amount associated with the underlying component. Specifies cash amount used to satisfy margin call for a portfolio of repo transactions.
→ UnderlyingPx	810	Price	N	Clean price of the collateral.
→ UnderlyingDirtyPrice	882	Price	N	Used to identify the dirty price (percent-of-par or per unit) of the collateral security or basket/schedule. Dirty price includes the accrued interest of the collateral security. Used only when a specific collateral security is identified.
→ UnderlyingEndPrice	883	Price	N	Used to identify the price (percent-of-par) of the collateral security or basket/schedule at the end of the agreement. Used only when a specific collateral security is identified.
→ UnderlyingStartValue	884	Amt	N	Used to identify the value of the collateral security at the start of the agreement.
→ UnderlyingCurrentValue	885	Amt	N	Used to identify the current value of the collateral

<CollateralResponse> - MsgType(35) = AZ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				security.
→ UnderlyingEndValue	886	Amt	N	Used to identify the end value of the collateral security.
→ UnderlyingAccruedInterestAmt	2885	Amt	N	Amount of accrued interest of the underlying security.
→ UnderlyingNumDaysInterest	2886	int	N	Number of days of interest for the underlying security.
→ start <**UnderlyingStipulations**> component			N	
→ NoUnderlyingStips	887	NumInGroup	N	Number of stipulations. Used to describing haircut of the collateral security. Optionally used only when a specific collateral security is identified.
→→ UnderlyingStipType	888	String	N	Stipulation type. Supported values: COLLAMT = collateralization fixed amount COLLPCT = collateralization percentage HAIRCUT = valuation discount of the security
→→ UnderlyingStipValue	889	String	N	Stipulation value. For HAIRCUT and COLLPCT the value is expressed in percentage, e.g. 89% is sent as 89
→ *end* <***UnderlyingStipulations***> *component*				
→ *end* ***<UnderlyingInstrument>*** *component*				
CollAction	944	int	N	Action proposed for an underlying instrument instance. Supported values: 0 = Retain 1 = Add 2 = Remove
end ***<UndInstrmtCollGrp>*** *component*				
MarginExcess	899	Amt	N	Excess margin amount
TotalNetValue	900	Amt	N	Sum of (UnderlyingStartValue * (1-haircut))
CashOutstanding	901	Amt	N	Starting consideration less repayments
Side	54	Char	N	Side of trade. Will always be from the buy-side perspective. Supported values: 1 = Buy 2 = Sell
Price	44	Price	N	Price expressed per PriceType(423).
PriceType	423	int	N	Indicates the price type of Price. Conditionally required when Price(44) is present. Supported values: 6 = Spread 24 = Interest rate
AccruedInterestAmt	159	Amt	N	Amount of accrued interest at the start of the repo

<CollateralResponse> - MsgType(35) = AZ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				transaction.
EndAccruedInterestAmt	920	Amt	N	The amount of interested accrued by the repo trade and included in EndCash(922) on EndDate(917).
StartCash	921	Amt	N	Starting cash consideration or settlement money of the repo trade on StartDate(916).
EndCash	922	Amt	N	Ending cash consideration or termination money of the repo trade on EndDate(917). This includes the EndAccruedInterestAmt(920).
Start **<SpreadOrBenchmarkCurveData>** component			N	
BenchmarkCurveName	221	String	N	Indicates benchmark index. Supported values: EONIA = Euro Overnight Index Average EUREPO = Euro Repo Rate EURIBOR = Euro Interbank Offer Rate FEDEFF = US Federal Reserve fed funds effective rate FEDOPEN = US Federal Reserve fed funds target rate LIBOR = London Interbank Offer Rate SONIA = Sterling Overnight Index Average
BenchmarkCurvePoint	222	String	N	Conditionally required if BenchmarkCurveName is present and needs to be qualified. E.g. 6M (six month) or 2Y (two year).
BenchmarkSecurityID	699	String	N	Identifies the benchmark security.
BenchmarkSecurityIDSource	761	String	N	Identifies class or source of the BenchmarkSecurityID(699) value. Supported values: 1 = CUSIP 4 = ISIN
*end **<SpreadOrBenchmarkCurveData>** component*				
start <**Stipulations**> component			N	Trade stipulations.
NoStipulations	232	NumInGroup	N	
→ StipulationType	233	String	N	Required if NoStipulations(232) > 0. Type of stipulation. Supported values: HAIRCUT = Collateral value reduction in percent. MINDNOM = Minimum size of securities PAYFREQ = Payment frequency PRICEFREQ = Specifies rate reset calendar RATING = Minimum acceptable rating SECTOR = Indicates the sector of the collateral security STRUCT = Value for StipulationValue(234) is EGR (Evergreen) or EXT (Extendable) SUBSTITUTION = Indicates the right of collateral substitution (Y/N)
→ StipulationValue	234	String	N	Value of stipulation. The expression can be an absolute single value as

<CollateralResponse> - MsgType(35) = AZ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				noted in StipulationType(233) or a combination of values and logical operators: < value > value <= value >= value value value - value2 value OR value2 value AND value2 YES NO Examples: ">=60", ".25", "ORANGE OR CONTRACOSTA", etc. For StipulationType(233)=HAIRCUT specify a value of 5% as "5".
end ***<Stipulations>*** *component*				
TradeDate	75	LocalMktDate	N	Indicates of trading day.
Text	58	String	N	Free format text string.
<***StandardTrailer***> component			Y	

5.2.4 CollateralReport(35=BA)

The CollateralReport(35=BA) message is used by the seller of a bilateral repo contract to provide collateral updates.

Table 10: CollateralReport(35=BA)

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
CollRptID	902	String	Y	Unique identifier for collateral report.
TransactTime	60	UTCTimestamp	N	Timestamp when the business transaction represented by the message occurred.
CollApplType	1043	int	N	Conveys how the collateral should be/has been applied. Supported values: 0 = Specific Deposit 1 = General

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
CollStatus	910	int	Y	Collateral status Supported values: 0 = Unassigned 1 = Partially Assigned 2 = Assignment proposed 3 = Assigned (Accepted)
<Parties> component			N	
NoPartyIDs	453	NumInGroup	N	Indicates the number of PartyID(448) groups to follow. Specifies parties relevant to the trade confirmation for the account.
→ PartyID	448	String	N	Required if NoPartyIDs(453) > 0. Party identifier or code.
→ PartyIDSource	447	char	N	Required if NoPartyIDs(453) > 0. Identifies class or source of the PartyID(448) value. Supported values: D = Proprietary / custom code G = MIC - ISO 10383 Market Identifier Code. N = Legal Entity Identifier - ISO 17442 LEI
→ PartyRole	452	int	N	Required if NoPartyIDs(453) > 0. The role of the party in PartyID(448). Supported values: 1 = Executing Firm 4 = Clearing Firm 11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 21 = Clearing Organization 28 = Custodian 30 = Agent 73 = Execution venue 83 = Clearing account 90 = Settlement Firm
→ PartyRoleQualifier	2376	int	N	Used to further qualify the value of PartyRole(452). Supported values: 28 = Tri-party
*end <**Parties**> component*				
Account	1	String	N	Initiator's trade account.
ClOrdID	11	String	N	Identifier of order for which collateral is required.
OrderID	37	String	N	Identifier of order for which collateral is required.
<ExecCollGrp> component			N	
NoExecs	124	NumInGroup	N	The number of executions for which collateral is required.
→ ExecID	17	String	N	Unique identifier of execution message. Required if NoExecs > 0
*end **<ExecCollGrp>** component*				

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<**TrdCollGrp**> component			N	
NoTrades	897	NumInGroup	N	The number of trades for which collateral is required.
TradeReportID	571	String	N	Identifier of trade capture report. Required if NoTrades > 0
end ***<TrdCollGrp>*** *component*				
<Instrument> component			Y	
Symbol	55	String	Y	Use the value "[N/A]" (without quote marks) for repo agreements.
Product	460	int	N	Indicates the type of product the security is associated with (high-level category). Supported values: 13 = Financing - Used to categorize repos and security lending.
SecurityType	167	String	N	Further indicates the type of the security. Supported values: REPO = Repurchase Agreement
SecuritySubType	762	String	N	Sub-type qualification/identification of the SecurityType(167). Specify 'General' for General Collateral and 'Specific' for Specific collateral with collateral identified in <UnderlyingInstrument>.
CouponDayCount	1950	int	N	The day count convention used in interest or premium calculations for a security. See the FIX standard for elaborations (http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/latestEP/index.html). Supported values: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360 7 = Act/365 FIXED (Act/365F) 8 = Act/Act AFB 9 = Act/Act ICMA 10 = Act/Act ICMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360
SecurityDesc	107	String	N	Description of security being traded.
<EvntGrp> component			N	

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
NoEvents	864	NumInGroup	N	Number of EventType(865) entries.
→ EventType	865	int	N	Required when NoEvents(864) > 0. Type of event. Supported values: 1 = Put 2 = Call 20 = Minimum Notice (requires EventTimePeriod and EventTimeUnit)
→ EventDate	866	LocalMktDate	N	Date of the event.
→ EventTimeUnit	1827	String	N	Time unit associated with the event. Conditionally required when EventTimePeriod(1826) is specified. Supported values: D = Day H = Hour Min = Minute Mo = Month S = Second Wk = Week Yr = Year
→ EventTimePeriod	1826	int	N	Time unit multiplier for the event. Conditionally required when EventTimeUnit(1827) is specified.
end ***<EvntGrp>*** *component*				
end ***<Instrument>*** *component*				
<FinancingDetails> component			N	
AgreementDesc	913	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal.
AgreementID	914	String	N	A common reference to the applicable standing agreement between the counterparties to a financing transaction.
AgreementDate	915	LocalMktDate	N	A reference to the date the underlying agreement specified by AgreementDesc(913) was executed.
TerminationType	788	int	N	Type of financing termination. Supported values: 1 = Overnight 2 = Term 3 = Flexible 4 = Open
StartDate	916	LocalMktDate	N	Start date of the repo or security lending agreement.
EndDate	917	LocalMktDate	N	End or termination date of the repo or security lending agreement.

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
DeliveryType	919	int	N	Delivery or custody arrangement for the underlying collateral. Supported values: 0 = "Versus Payment" Deliver (if sell) or Receive (if buy) vs. (against) Payment 1 = "Free": Deliver (if sell) or Receive (if buy) Free 2 = Tri-Party 3 = Hold in Custody
end ***<FinancingDetails>*** *component*				
SettlDate	64	LocalMktDate	N	Can be used to provide the value date of the collateral transaction.
Quantity	53	Qty	N	Total quantity allocated to all accounts, or that is Ready-To-Book.
Currency	15	Currency	N	Currency of the security.
<UndInstrmtGrp> component			N	
NoUnderlyings	711	NumInGroup	N	Used to describe the collateral. Indicates the number of collateral being specified.
→ **<UnderlyingInstrument>** component			N	
→ UnderlyingSymbol	311	String	N	Required if NoUnderlyings(711) > 0. Use the value [N/A] or issuer's market convention.
→ UnderlyingSecurityID	309	String	N	The CUSIP or ISIN of the security traded. Required if UnderlyingSecurityIDSource(305) is specified.
→ UnderlyingSecurityIDSource	305	String	N	Identifies class or source of the UnderlyingSecurityID(309) value. Required if UnderlyingSecurityID(309) is specified. Supported values: 1 = CUSIP 4 = ISIN
→ UnderlyingID	2874	String	N	Unique identifier for the underlying instrument within the context of a message. The identifier can be referenced by UnderlyingRefID(2841).
→ UnderlyingProduct	462	int	N	Identifies the type of security specified in UnderlyingSecurityID(309) Supported values: 1 = Agency 2 = Commodity 3 = Corporate 6 = Government 9 = Moneymarket 10 = Mortgage 11 = Municipal
→ UnderlyingSecurityType	310	String	N	Describes the security type of the collateral. Supported values:

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				CORP = Corporate Bond COLLBSKT = Collateral Basket CS = Common Stock EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Note EUSOV = Euro Sovereigns FAC = Federal Agency Coupon FRN = US Corporate Floating Rate Note MMKT = Money Market PS = Preferred Stock TBILL = US Treasury Bill TBOND = US Treasury Bond TNOTE = US Treasury Note
→ UnderlyingMaturityDate	542	LocalMktDate	N	The maturity date of the collateral security.
→ UnderlyingCreditRating	256	String	N	Credit rating of collateral security.
→ UnderlyingCountryOfIssue	592	Country	N	ISO country code of collateral security.
→ UnderlyingIssuer	306	String	N	Name of collateral security's issuer.
→ UnderlyingSecurityDesc	307	String	N	An optional textual description for the security, index or collateral basket.
→ UnderlyingCurrency	318	Currency	N	Currency of underlying security.
→ UnderlyingQty	879	Qty	N	Unit amount of the collateral (nominal for bonds and quantity for securities).
→ UnderlyingPx	810	Price	N	Clean price of the collateral.
→ UnderlyingDirtyPrice	882	Price	N	Used to identify the dirty price (percent-of-par or per unit) of the collateral security or basket/schedule. Dirty price includes the accrued interest of the collateral security. Used only when a specific collateral security is identified.
→ UnderlyingEndPrice	883	Price	N	Used to identify the price (percent-of-par) of the collateral security or basket/schedule at the end of the agreement. Used only when a specific collateral security is identified.
→ UnderlyingStartValue	884	Amt	N	Used to identify the value of the collateral security at the start of the agreement.
→ UnderlyingCurrentValue	885	Amt	N	Used to identify the current value of the collateral security.
→ UnderlyingEndValue	886	Amt	N	Used to identify the end value of the collateral security.
→ <**UnderlyingStipulations**> component			N	
→ NoUnderlyingStips	887	NumInGroup	N	Number of stipuations. Used to describing haircut of the collateral security. Optionally used only when a specific collateral security is identified.

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
→→ UnderlyingStipType	888	String	N	Stipulation type. Supported values: COLLAMT = collateralization fixed amount COLLPCT = collateralization percentage HAIRCUT = valuation discount of the security
→→ UnderlyingStipValue	889	String	N	Stipulation value. For HAIRCUT and COLLPCT the value is expressed in percentage, e.g. 89% is sent as 89
→ *end <**UnderlyingStipulations**> component*				
*end **<UndInstrmtGrp>** component*				
MarginExcess	899	Amt	N	Excess margin amount
TotalNetValue	900	Amt	N	Sum of (UnderlyingStartValue * (1-haircut))
CashOutstanding	901	Amt	N	Starting consideration less repayments
<CollateralAmountGrp> component			N	
NoCollateralAmounts	1703	NumInGroup	N	Number of collateral amount entries.
CurrentCollateralAmount	1704	Amt	N	Currency value currently attributed to the collateral.
CollateralCurrency	1705	Currency	N	Currency of the collateral; if not specified, defaults to the Settlement Currency if not specified.
CollateralAmountType	2632	Int	N	The type of value in CurrentCollateralAmount(1704) Supported values: 0 = Market valuation
CollateralType	1706	String	N	Type of collateral on deposit being reported.
HaircutIndicator	1902	Boolean	N	If 'Y' indicates that a stated valuation includes the substraction of the haircut.
CollateralMarketPrice	2689	Price	N	Market price of the collateral.
UnderlyingRefID	2841	String	N	Identifies the underlying instrument the entity applies to by referencing the underlying instrument's UnderlyingID(2874).
*end <**CollateralAmountGrp**> component*				
<**RegulatoryTradeIDGrp**> component			N	
NoRegulatoryTradeIDs	1907	NumInGroup	N	Number of RegulatoryTradeID entries.
→ RegulatoryTradeID	1903	String	N	Required if NoRegulatoryTradeIDs(1907) > 0. Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes.
→ RegulatoryTradeIDSource	1905	String	N	Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator.
→ RegulatoryTradeIDType	1906	int	N	Position of ID in trade hierarchy. Supported values: 0 = Current - The default if not specified. 1 = Previous - The previous trade's identifier when

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				reporting a cleared trade or novation of a previous trade. 5 = Trading venue transaction identifier
end ***<RegulatoryTradeIDGrp>*** *component*				
Side	54	Char	N	Side of trade. Will always be from the buy-side perspective. Supported values: 1 = Buy 2 = Sell
Price	44	Price	N	Price expressed per PriceType(423).
PriceType	423	int	N	Indicates the price type of Price. Conditionally required when Price(44) is present. Supported values: 6 = Spread 24 = Interest rate
AccruedInterestAmt	159	Amt	N	Amount of accrued interest at the start of the repo transaction.
EndAccruedInterestAmt	920	Amt	N	The amount of interested accrued by the repo trade and included in EndCash(922) on EndDate(917).
StartCash	921	Amt	N	Starting cash consideration or settlement money of the repo trade on StartDate(916).
EndCash	922	Amt	N	Ending cash consideration or termination money of the repot trade on EndDate(917). This includes the EndAccruedInterestAmt(920).
<SpreadOrBenchmarkCurveData> component			N	Specifies benchmark to a floating rate repo
BenchmarkCurveName	221	String	N	Indicates benchmark index. Supported values: EONIA = Euro Overnight Index Average EUREPO = Euro Repo Rate EURIBOR = Euro Interbank Offer Rate FEDEFF = US Federal Reserve fed funds effective rate FEDOPEN = US Federal Reserve fed funds target rate LIBOR = London Interbank Offer Rate SONIA = Sterling Overnight Index Average
BenchmarkCurvePoint	222	String	N	Conditionally required if BenchmarkCurveName is present and needs to be qualified. E.g. 6M (six month) or 2Y (two year).
BenchmarkSecurityID	699	String	N	Identifies the benchmark security.
BenchmarkSecurityIDSource	761	String	N	Identifies class or source of the BenchmarkSecurityID(699) value. Supported values: 1 = CUSIP 4 = ISIN
end ***<SpreadOrBenchmarkCurveData>*** *component*				
<**Stipulations**> component			N	Trade stipulations.

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
NoStipulations	232	NumInGroup	N	Number of stipulations.
→ StipulationType	233	String	N	Required if NoStipulations(232) > 0. Type of stipulation. Supported values: HAIRCUT = Collateral value reduction in percent. MINDNOM = Minimum size of securities PAYFREQ = Payment frequency PRICEFREQ = Specifies rate reset calendar RATING = Minimum acceptable rating SECTOR = Indicates the sector of the collateral security STRUCT = Value for StipulationValue(234) is EGR (Evergreen) or EXT (Extendable) SUBSTITUTION = Indicates the right of collateral substitution (Y/N)
→ StipulationValue	234	String	N	Value of stipulation. The expression can be an absolute single value as noted in StipulationType(233) or a combination of values and logical operators: < value > value <= value >= value value value - value2 value OR value2 value AND value2 YES NO Examples: ">=60", ".25", "ORANGE OR CONTRACOSTA", etc. For StipulationType(233)=HAIRCUT specify a value of 5% as "5".
end ***<Stipulations>*** *component*				
<SettlInstructionsData> component			N	
SettlDeliveryType	172	int	N	Identifies the type of settlement. Supported values: 0 = "Versus Payment" - Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment. 1 = "Free" - Deliver (if Sell) or Receive (if Buy) Free. 2 = Tri-Party 3 = Hold In Custody
StandInstDbType	169	int	N	Identifies the standing instruction database used. Supported values: 0 = Other

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				1 = DTC SID 2 = ALERT 3 = A Global Custodian - StandInstDbName(170) must be provided. 4 = AccountNet
StandInstDbName	170	String	N	Name of the Standing Instruction database represented with StandInstDbType(169) (i.e. the Global Custodian's name).
StandInstDbID	171	String	N	Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.
<DlvyInstGrp> component			N	
NoDlvyInst	85	NumInGroup	N	Number of delivery instructions in repeating group.
→ SettlInstSource	165	char	N	Indicates source of settlement instructions. Supported values: 1 = Broker's instructions 2 = Institution's instructions
→ DlvyInstType	787	char	N	Used to indicate whether a delivery instruction is used for securities or cash settlement. Supported values: C = Cash S = Securities
→ **<SettlParties>** component			N	
→ NoSettlPartyIDs	781	NumInGroup	N	Number of SettlPartyID(782), SettlPartyIDSource(783), and SettlPartyRole(784) entries.
→→ SettlPartyID	782	String	N	Required if NoSettlPartyIDs(781) > 0. Used to identify the Settlement Party.
→→ SettlPartyIDSource	783	char	N	Required if NoSettlPartyIDs(781) > 0. Identifies class or source of the SettlPartyID(782) value. Supported values: B = BIC (Bank Identification Code, ISO 9362) D = Proprietary/custom code E = ISO country code H = Central Securities Depository (CSD) participant/member code - e.g. Euroclear, DTC, CREST or Kassenverein number.
→→ SettlPartyRole	784	int	N	Required if NoSettlPartyIDs(781) > 0. Identifies the role of the settlement party in SettlPartyID(782). Supported values: 10 = Settlement location 13 = Order Originating Firm 27 = Buyer/seller (Receiver/Deliverer) 28 = Custodian

<CollateralReport> - MsgType(35) = BA				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				29 = Intermediary 30 = Agent 32 = Beneficiary 33 = Interested party
→ *end* ***<SettlParties>*** *component*				
end ***<DlvyInstGrp>*** *component*				
end ***<SettlInstructionsData>*** *component*				
ClearingBusinessDate	715	LocalMktDate	N	The clearing business date of the collateral assignment.
TradeDate	75	LocalMktDate	N	Indicates of trading day.
<***StandardTrailer***> component			Y	

5.2.5 CollateralReportAck(35=DQ)

The CollateralReportAck(35=DQ) message is used as a response to the CollateralReport(35=BA) message.

Table 11: CollateralReportAck(35=DQ)

<CollateralReportAck> - MsgType(35) = DQ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	
CollRptID	902	String	Y	Unique identifier for collateral report.
TransactTime	60	UTCTimestamp	N	Timestamp when the business transaction represented by the message occurred.
CollRptStatus	2488	int	N	The status of the collateral report. Supported values: 0 = Accepted (successfully processed) 1 = Received (not yet processed) 2 = Rejected
CollRptRejectReason	2487	int	Y	Reject reason code for rejecting the collateral report. Supported values: 0 = Unknown trade or transaction 1 = Unknown or invalid instrument 2 = Unknown or invalid counterparty 3 = Unacceptable or invalid type of collateral 99 = Other
RejectText	1328	String	N	Identifies the reason for rejection. Conditionally required when CollRptStatus(2488)=2(Rejected).
<Parties> component			N	
NoPartyIDs	453	NumInGroup	N	Indicates the number of PartyID(448) groups to follow. Specifies parties relevant to the trade confirmation for

<CollateralReportAck> - MsgType(35) = DQ				
Field Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				the account.
→ PartyID	448	String	N	Required if NoPartyIDs(453) > 0. Party identifier or code.
→ PartyIDSource	447	char	N	Required if NoPartyIDs(453) > 0. Identifies class or source of the PartyID(448) value. Supported values: D = Proprietary / custom code G = MIC - ISO 10383 Market Identifier Code. N = Legal Entity Identifier - ISO 17442 LEI
→ PartyRole	452	int	N	Required if NoPartyIDs(453) > 0. The role of the party in PartyID(448). Supported values: 1 = Executing Firm 4 = Clearing Firm 11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 21 = Clearing Organization 28 = Custodian 30 = Agent 73 = Execution venue 83 = Clearing account 90 = Settlement Firm
→ PartyRoleQualifier	2376	int	N	Used to further qualify the value of PartyRole(452). Supported values: 28 = Tri-party
*end <**Parties**> component*				
Text	58	String	N	Free format text string.
<***StandardTrailer***> component			Y	

5.3 *Post-trade events*

5.3.1 TradeCaptureReport(35=AE)

The TradeCaptureReport(35=AE) message is used by the parties to notify post-trade events like early termination.

Table 12: TradeCaptureReport(35=AE)

<TradeCaptureReport> - MsgType(35)=AE				
Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**

<TradeCaptureReport> - MsgType(35)=AE				
Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
<StandardHeader> component			Y	MsgType = AE
TradeReportID	571	String	N	Unique identifier for the TradeCaptureReport assigned by the sender of the message.
TradeID	1003	String	N	Identification number that is unique to the executing firm for this trade.
TradeReportTransType	487	int	N	Identifies message transaction type. Supported values: 0 = New
TradeReportType	856	int	N	Identifies the type of trade report. Supported values: 0 = Submit 2 = Accept
TrdRptStatus	939	int	N	Identifies the status of the trade. Supported values: 0 = Accepted
TrdType	828	int	N	Type of trade. Supported values: 0 = Regular trade (default if not specified)
start <**RegulatoryTradeIDGrp**> component			N	
NoRegulatoryTradeIDs	1907	NumInGroup	N	
→ RegulatoryTradeID	1903	String	N	Required if NoRegulatoryTradeIDs(1907) > 0. Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes.
→ RegulatoryTradeIDSource	1905	String	N	Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator.
→ RegulatoryTradeIDType	1906	int	N	Position of ID in trade hierarchy. Supported values: 0 = Current - The default if not specified. 1 = Previous - The previous trade's identifier when reporting a cleared trade or novation of a previous trade. 5 = Trading venue transaction identifier
end ***<RegulatoryTradeIDGrp>*** *component*				
PreviouslyReported	570	Boolean	N	Indicates if the trade capture report was previously reported to the counterparty or market. Supported values: N = Not reported to counterparty or market Y = Previously reported to counterparty or market
PriceType	423	int	N	Indicates the price type of price fields in the message. Supported values: 6 = Spread (basis points) - Used when spread is expressed as a rate in basis points.

<TradeCaptureReport> - MsgType(35)=AE				
Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				24 = Interest rate.
Start <**Instrument**> component			Y	
Symbol	55	String	Y	Use the value "[N/A]" (without quote marks) for repo transactions.
Product	460	int	N	High-level security classification code. Supported values: 13 = Financing
SecurityType	167	String	N	Indicates type of security. Supported values: REPO = Repurchase Agreement
SecuritySubType	762	String	N	Further identifies type of security. Specify 'General' for General Collateral and 'Specific' for Specific collateral with collateral identified in <UnderlyingInstrument>.
CouponDayCount	1950	int	N	The day count convention used in interest or premium calculations for a security. See the FIX standard for elaborations (http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/latestEP/index.html). Supported values: 0 = 1/1 1 = 30/360 (30U/360) 2 = 30/360 (SIA) 3 = 30/360M 4 = 30E/360 5 = 30E/360 ISDA 6 = Act/360 7 = Act/365 FIXED (Act/365F) 8 = Act/Act AFB 9 = Act/Act ICMA 10 = Act/Act ICMA Ultimo 11 = Act/Act ISDA 12 = BUS/252 13 = 30E+/360 14 = Act/365L 15 = NL365 16 = NL360
SecurityDesc	107	String	N	An optional textual description for the security.
*End **<Instrument>** component*				
start <**FinancingDetails**> component			N	
AgreementDesc	913	String	N	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal
AgreementID	914	String	N	A common reference to the applicable standing agreement between the counterparties to a financing transaction.
AgreementDate	915	LocalMktD	N	A reference to the date the underlying agreement was

<TradeCaptureReport> - MsgType(35)=AE				
Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
		ate		executed.
TerminationType	788	int	N	Type of financing termination. Supported values: 1 = Overnight 2 = Term 3 = Flexible 4 = Open
StartDate	916	LocalMktDate	N	Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral.
EndDate	917	LocalMktDate	N	End date of a financing deal, i.e. the date the seller reimburses the buyer and takes back control of the collateral.
DeliveryType	919	int	N	Identifies type of settlement Supported values: 0 = "Versus Payment" Deliver (if sell) or Receive (if buy) vs. (against) Payment 1 = "Free": Deliver (if sell) or Receive (if buy) Free 2 = Tri-Party 3 = Hold in Custody
*End **<FinancingDetails>** component*				
start <**UndInstrmtGrp**> component			N	
NoUnderlyings	711	NumInGroup	N	Number of underlyings. Indicates the number of collateral securities being specified.
→ start **<UnderlyingInstrument>** component			N	
→ UnderlyingSymbol	311	String	N	Required if NoUnderlyings(711) > 0. Used to identify name of a collateral basket. In case of an individual collateral security, use the value "[N/A]" (without quote marks) and identify the security in UnderlyingSecurityID(309).
→ UnderlyingSecurityID	309	String	N	Used to identify CUSIP or ISIN of the exact collateral security. UnderlyingSecurityIDSource (305) must be specified.
→ UnderlyingSecurityIDSource	305	String	N	Identifies class or source of the UnderlyingSecurityID(309) value. Required if UnderlyingSecurityID(309) is specified. Supported values: 1 = CUSIP 4 = ISIN
→ UnderlyingProduct	462	int	N	Identifies the type of security specified in UnderlyingSecurityID(309) Supported values: 1 = Agency 2 = Commodity 3 = Corporate 6 = Government

<TradeCaptureReport> - MsgType(35)=AE				
Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
				9 = Moneymarket 10 = Mortgage 11 = Municipal
→ UnderlyingSecurityType	310	String	N	Describes the security type of the collateral. Supported values: CORP = Corporate Bond COLLBSKT = Collateral Basket CS = Common Stock EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Note EUSOV = Euro Sovereigns FAC = Federal Agency Coupon FRN = US Corporate Floating Rate Note MMKT = Money Market PS = Preferred Stock TBILL = US Treasury Bill TBOND = US Treasury Bond TNOTE = US Treasury Note
→ start <**UnderlyingStipulations**> component			N	
→ NoUnderlyingStips	887	NumInGroup	N	Number of stipulations. Used to describing haircut of the collateral security. Optionally used only when a specific collateral security is identified.
→→ UnderlyingStipType	888	String	N	Stipulation type. Supported values: COLLAMT = collateralization fixed amount COLLPCT = collateralization percentage HAIRCUT = valuation discount of the security
→→ UnderlyingStipValue	889	String	N	Stipulation value. For HAIRCUT and COLLPCT the value is expressed in percentage, e.g. 89% is sent as 89
→ *end* <***UnderlyingStipulations***> *component*				
end ***<UndInstrmtGrp>*** *component*				
LastQty	32	Qty	Y	Quantity (e.g. par) bought/sold for this trade.
LastPx	31	Price	Y	Price of this trade expressed based on type specified in PriceType.
LastMkt	30	Exchange	N	Indicates the market (MIC) where the trade was executed.
TradeDate	75	LocalMktDate	N	Indicates transaction date of the trade referenced in this message.
ClearingBusinessDate	715	LocalMktDate	N	The business date for which the trade is expected to be cleared.
AvgPx	6	Price	N	May be used to echo the value from the ExecutionReport message.
Start <**SpreadOrBenchmarkCurveData**> component			N	Specifies the benchmark for a floating rate repo.

<TradeCaptureReport> - MsgType(35)=AE				
Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
BenchmarkCurveName	221	String	N	Indicates benchmark index. Supported values: EONIA = Euro Overnight Index Average EUREPO = Euro Repo Rate EURIBOR = Euro Interbank Offer Rate FEDEFF = US Federal Reserve fed funds effective rate FEDOPEN = US Federal Reserve fed funds target rate LIBOR = London Interbank Offer Rate SONIA = Sterling Overnight Index Average
BenchmarkCurvePoint	222	String	N	Conditionally required if BenchmarkCurveName is present and needs to be qualified. E.g. 6M (six month) or 2Y (two year).
BenchmarkSecurityID	699	String	N	Identifies the benchmark security.
BenchmarkSecurityIDSource	761	String	N	Identifies class or source of the BenchmarkSecurityID(699) value. Supported values: 1 = CUSIP 4 = ISIN
*end **<SpreadOrBenchmarkCurveData>** component*				
TransactTime	60	UTCTimestamp	Y	Time the transaction represented by this ExecutionReport(35=8) occurred.
Start <**TrdRegTimestamps**> component			N	
NoTrdRegTimestamps	768	NumInGroup	N	
→ TrdRegTimestamp	769	UTCTimestamp	N	Required if NoTrdRegTimestamps(768) > 0. Traded / Regulatory timestamp value.
→ TrdRegTimestampType	770	int	N	Required if NoTrdRegTimestamps(768) > 0. Trading / Regulatory timestamp type. Supported values: 1 = Execution time 2 = Time in 10 = Order submission time
*end **<TrdRegTimestamps>** component*				
TerminationDate	2878	LocalMktDate	N	The date of a contract's early termination or other post-trade event when the event is prior to the contract natural end or maturity date.
Start <**TrdCapRptSideGrp**> component			Y	
NoSides	552	NumInGroup	Y	
→ Side	54	char	Y	Side of the transaction. This is echoed from the ExecutionReport. Supported values: 1 = Buy 2 = Sell

<TradeCaptureReport> - MsgType(35)=AE				
Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
→ SideExecID	1427	String	N	May be used to reference the ExecID(17) value from the ExecutionReport sent by the sell-side.
→ SideCurrency	1154	Currency	N	Identifies currency used for the cash amount specified in OrderQty(38), StartCash(921), and EndCash(922).
→ SideSettlCurrency	1155	Currency	N	ISO Currency code of the settlement currency.
→ start **<Parties>** component			N	
→ NoPartyIDs	453	NumInGroup	N	
→→ PartyID	448	String	N	Party identifier/code.
→→ PartyIDSource	447	char	N	Identifies class or source of the PartyID (448). Supported values: D = Proprietary / custom code G = MIC - ISO 10383 Market Identifier Code. N = Legal Entity Identifier - ISO 17442 LEI
→→ PartyRole	452	int	N	Identifies the type or role of the party. Supported values: 1 = Executing Firm 4 = Clearing firm 11 = Order origination trader 12 = Executing Trader 13 = Order Origination Firm 16 = Executing system 21 = Clearing organization 24 = Customer account 28 = Custodian 30 = Agent 36 = Entering trader 73 = Execution venue 90 = Settlement Firm
→→ PartyRoleQualifier	2376	int	N	Used to further qualify the value of PartyRole(452). Supported values: 28 = Tri-party
→ *end* ***<Parties>*** *component*				
→ Account	1	String	N	Initiator's trade account.
→ AccruedInterestAmt	159	Amt	N	Amount of accrued interest at the start of the repo transaction.
→ EndAccruedInterestAmt	920	Amt	N	The amount of interested accrued by the repo trade and included in EndCash(922) on EndDate(917).
→ StartCash	921	Amt	N	Starting cash consideration or settlement money of the repo trade on StartDate(916).
→ EndCash	922	Amt	N	Ending cash consideration or termination money of the repo trade on EndDate(917). This includes the EndAccruedInterestAmt(920).
→ SettlCurrAmt	119	Amt	N	The net proceed or total amount due denominated in SettlCurrency(120).

<TradeCaptureReport> - MsgType(35)=AE				
Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
→ Text	58	String	N	Free form text.
→ start **<Stipulations>** component			N	Trade stipulations.
→ NoStipulations	232	NumInGroup	N	
→→ StipulationType	233	String	N	Required if NoStipulations(232) > 0. Type of stipulation. Supported values: HAIRCUT = Collateral value reduction in percent. MINDNOM = Minimum size of securities PAYFREQ = Payment frequency PRICEFREQ = Specifies rate reset calendar RATING = Minimum acceptable rating SECTOR = Indicates the sector of the collateral security STRUCT = Value for StipulationValue(234) is EGR (Evergreen) or EXT (Extendable) SUBSTITUTION = Indicates the right of collateral substitution (Y/N)
→→ StipulationValue	234	String	N	Value of stipulation. The expression can be an absolute single value as noted in StipulationType(233) or a combination of values and logical operators: < value > value <= value >= value value value - value2 value OR value2 value AND value2 YES NO Examples: ">=60", ".25", "ORANGE OR CONTRACOSTA", etc. For StipulationType(233)=HAIRCUT specify a value of 5% as "5".
→ *end* ***<Stipulations>*** *component*				
→ start **<TradeReportOrderDetail>** component			N	
→ OrderID	37	String	N	Echoes the value from the sell-side's ExecutionReport.
→ ClOrdID	11	String	N	The value from the ExecutionReport as provided to the sell-side in the QuoteResponse - hit/lift.
→ start **<OrderQtyData>** component			N	
→ OrderQty	38	Qty	N	Cash quantity for the repo agreement. Echoes the OrderQty value from the QuoteResponse(35=AJ).
→ *end* ***<OrderQtyData>*** *component*				

<TradeCaptureReport> - MsgType(35)=AE				
Name	**Tag**	**FIX Data Type**	**Rq'd**	**Description**
→ *end* ***<TradeReportOrderDetail>*** *component*				
→ LastCapacity	29	char	N	Broker capacity in order execution. Applicable to MiFID II. Supported values: 1 = Agent - ESMA's "AOTC" flag. 2 = Cross as agent - ESMA's "AOTC" flag. 3 = Cross as principal - ESMA's "MTCH" flag. 4 = Principal - ESMA's "DEAL" flag. 5 = Riskless principal - ESMA's "DEAL" flag.
End ***<TrdCapRptSideGrp>*** *component*				
TradeCollateralization	1936	int	N	Specifies how the trade is collateralized. Supported values: 0 = Uncollateralized 1 = Partially collateralized 3 = Fully collateralized
TradeContinuation	1937	int	N	Specifies the post-execution trade continuation or lifecycle event. Supported values: 3 = Partial trade unwind 8 = Amendment 9 = Increase 31 = Early termination 32 = Rerate
TradeContinuationText	2374	String	N	Free form text to specify additional trade continuation information or data. Specifies termination reason when TradeContinuation(1937)=31 (Early termination).
<**StandardTrailer**> component			Y	

6 Appendices

The following table maps Repo terminology to FIX data elements as specified in Vol 7 of FIX-5.0.SP2 errata document and has been updated to reflect changes as suggested by recommended practices documents.

Updates including new fields, enumerations, and field usage text are highlighted in blue.

Table 13: Repo terminology

Element	Description	FIX fields	Usage
Accrued interest	Start accrued interest calculated using the day count method appropriate to the underlying security	AccruedInterestAmt(159)	
Allocating entity	The party responsible for assigning specific securities and amounts to the trade	<Parties>	PartyRole(452) 39 = Allocating Entity
Call or put dates	Dates on which the seller or buyer may liquidate the position	<Instrument> NoEvent(864)s <EvntGrp> EventType(865) EventDate(866) EventPx(867) EventText(868)	EventType(865) 1 = Put 2 = Call
Cash amount	Amount of currency	StartCash(921)	
Cash outstanding	The current balance of the cash debt	CashOutstanding(901)	
Clean price	Spot price of the security without accrued interest	<UnderlyingInstrument> UnderlyingPx(801)	
Collateral assignment reason	The reason for an initial assignment or subsequent substitution of collateral for a financing deal	CollAsgnReason(895) 0 = Initial 1 = Scheduled 2 = Time Warning 3 = Margin Deficiency 4 = Margin Excess 5 = Forward Collateral Demand 6 = Event of default 7 = Adverse tax event	
~~Collateral~~ Repo value	Repo value times the inverse of haircut, also known as the "all in" price	TotalNetValue(900)	*At the initial collateral assignment TotalNetValue is the sum of (UnderlyingStartValue * (1-haircut)).* *In a collateral substitution TotalNetValue is the sum of (UnderlyingCurrentValue * (1-haircut)).*
Contract currency	The base agreement currency, not necessarily the same as the payment currency	<FinancingDetails> AgreementCurrency(918)	
Currency of payments	Currency in which payments are to be made	Currency(15)	

Element	Description	FIX fields	Usage
Day count	Method for calculating accrued interest – 30/360, actual/360, actual/actual, actual/365, 30/365.	CouponDayCount(1950)	~~Not supported directly in the protocol – understood in the context of the underlying security type and master agreement~~
Delivery	Delivery or custody of underlying securities	<FinancingDetails> DeliveryType(919)	DeliveryType(919) 0 = "Versus. Payment": Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment 1 = "Free": Deliver (if Sell) or Receive (if Buy) Free 2 = Tri-Party 3 = Hold In Custody
Dirty price	Spot price of the security including accrued interest	<UnderlyingInstrument> UnderlyingDirtyPrice(882)	
End consideration	Total cash returned at the end of the term	EndCash(922)	
End date	Close date, date of the return of the securities for money, "off" date	<FinancingDetails> EndDate(917)	
Face or cash fill	In collateral assignment and substitution dictates whether the quantity of the replacement security is to be based on par-for-par (face) or value-for-value (cash).	<Stipulations>	StipulationType=FILL StipulationValue=<face or cash>
Flex schedule	Single maturity but money-giver's cash may be returned most often on a predetermined paydown schedule	<FinancingDetails> TerminationType(788) <Stipulations>	StipulationType=PAYFREQ StipulationValue= <dates>
Forward accrued interest	End accrued interest calculated using the day count method appropriate to the underlying security	EndAccruedInterestAmt(920)	
~~Forward price~~	~~Price agreed to on the end leg of the transaction – will vary for indexed bonds~~	~~Price2(640)~~	~~Denominated in the same type as Price~~
Frequency of substitutions	Maximum frequency – monthly, semi-annually, annually	<Stipulations>	StipulationType(233)=SUBSFREQ StipulationValue(234)=<frequency>, e.g. M
General collateral	Securities collateralizing a repurchase agreement described generally (treasuries, corporates) rather than specifically by identifier.	<Instrument> <UnderlyingInstrument> UnderlyingSecurityType(310) TREASURY PROVINCE AGENCY MORTGAGE CP CORP EQUITIES SUPRA CASH	Product(460)=13 (FINANCING) SecurityType(167)=REPO SecuritySubType(762)=GENERAL UnderlyingSecurityType(310)=TREASURY *If bonds of a particular issuer or country are wanted and UnderlyingSecurityType is not granular enough, include UnderlyingIssuer, UnderlyingCountryOfIssue, UnderlyingProgram, UnderlyingRegType, and/or <UnderlyingStipulations>* *Examples:*

Element	Description	FIX fields	Usage
			SecurityType(167)=REPO UnderlyingSecurityType(310)=MORTGAGE UnderlyingIssuer(306)=GNMA SecurityType(167)=REPO UnderlyingSecurityType(310)=AGENCY UnderlyingIssuer(306)=CA Housing Trust UnderlyingCountryOfIssue(592)=CA SecurityType(167)=REPO UnderlyingSecurityType(310)=CORP UnderlyingNoStipulations(887)=1 UnderlyingStipulationType(888)=RATING UnderlyingStipulationValue(889)=>bbb- In trade and post-trade messages, use <UnderlyingInstrument> to describe specific parameters of the underlying collateral. SecurityType(167)=REPO SecuritySubType(762)=GENERAL UnderlyingSecurityType(310)=CORP UnderlyingCreditRating(256)
Haircut	Reduction in market value taken on assigned securities in calculating their collateral value – based on market volatility and credit.	For the repo as a whole: <Stipulations> For individual collateral securities: <UnderlyingStipulations>	StipulationType(233)=HAIRCUT StipulationValue(234)=<percent> UnderlyingStipType(888)=HAIRCUT UnderlyingStipValue(889)=<percent>
Largest piece	Maximum size of securities acceptable in the transaction	<Stipulations>	StipulationType(233)=MAXDNOM StipulationValue(234)=<size>
Lookback days	Number of business days prior to floating rate reset date when the benchmark price will be captured and used to determine the new rate upon reset	<Stipulations>	StipulationType(233)=LOOKBACK StipulationValue(234)=<number of days>
Margin	The fraction of the cash consideration that must be collateralized, expressed as a percent. A MarginRatio of 102% indicates that the value of the collateral (after deducting for "haircut") must exceed the cash consideration by 2%.	<FinancingDetails> MarginRatio(898)	
Margin excess	The amount by which the total net value of collateral times margin ratio exceeds cash outstanding	MarginExcess(899)	

Element	Description	FIX fields	Usage
Market value	Dirty price times nominal amount	*not supported directly – see Repo value*	
Master agreement	The name of the standard master agreement forming the basis of the financing relationship	<FinancingDetails> AgreementDesc(913) AgreementID(914) AgreementDate(915) Current list of master agreements, amendments and annexes: MRA 1996 Repurchase Agreement MRA 1996 Repurchase Agreement – Annex I 1997 (for FASB 125 compliance) MRA 1996 Repurchase Agreement – Amended 1997 for FASB 125 MRA 1996 International Transaction (Annex III) MRA 1996 Agency Transaction (Annex IV) MRA 1996 Forward Transaction (Annex V) MRA 1996 Buy/Sell Back Transaction (Annex VI) MRA 1996 Equity Securities Transaction (Annex VIII, Feb 1998) MRA 1996 Japanese Financial Institutions Transaction (Annex IX, Aug 2002) MRA 1987 Repurchase Agreement MRA 1987 Repurchase Agreement – Amended 1997 for FASB 125 GMRA 2000 Repurchase Agreement GMRA 2000 Agency Transaction GMRA 2000 Bills Transaction (U.K.) GMRA 2000 Forward Transaction GMRA 2000 Buy/Sell Back Transaction GMRA 2000 Equities Transaction GMRA 2000 Canadian Transaction GMRA 2000 Italian Transaction GMRA 2000 Japanese Transaction GMRA 2000 Netherlands Transaction GMRA 1995 Repurchase Agreement GMRA 1995 Buy/Sell Back Transaction GMRA 1995 Agency Transaction GMRA 1995 Repurchase Agreement – Amended for GMRA 2000 Conformance GMRA 1995 Buy/Sell Back Transaction – Amended for GMRA 2000 Conformance GMRA 1995 Agency Transaction – Amended for GMRA 2000 Conformance GMRA 1995 Forward Transaction (as enabled by Amendment for GMRA 2000 conformance) GMRA 1992 Repurchase Agreement MSLA 2000 Securities Loan MSLA 2000 Agency Transaction (Annex I) MSLA 2000 Term Loan MSLA 1993 Securities Loan MSLA 1993 Agency Transaction MSLA 1993 Securities Loan – Amended 1998	

Element	Description	FIX fields	Usage
Maturity type – fixed or open	Open (term is indefinite and may be terminated by either party on demand) or Fixed (pre-determined, may be overnight or from one day to five years). Termination prior to maturity is open to negotiation.	<FinancingDetails> TerminationType(788) 1 = Overnight 2 = Term 3 = Flexible 4 = Open	
Maximum pieces	Maximum number of pieces acceptable in the transaction	<Stipulations>	StipulationType(233)=PMAX StipulationValue(234)=<count>
Minimum pieces	Minimum number of pieces acceptable in the transaction	<Stipulations>	StipulationType(233)=PMIN StipulationValue(234)=<count>
Number of substitutions	Number of substitutions permitted	<Stipulations>	StipulationType(233)=MAXSUBS StipulationValue(234)=<count>
Other dynamic stipulations		<Stipulations>	StipulationType(233)=TEXT StipulationValue(234)=<text>
Par quantity	Face or nominal value of securities	<UnderlyingInstrument> UnderlyingQty(879)	
Payment calendar	Schedule of dates based on frequency of interest payments	<Stipulations>	StipulationType(233)=PAYFREQ StipulationValue(234)= <dates>
Payment interval	Payment interval, i.e. 3 months, 6 months, etc.	<Stipulations>	StipulationType(233)=PAYFREQ StipulationValue(234)=<interval> e.g. 3M
Percent of variance	Maximum variance allowable in the value of replacement securities	<Stipulations>	StipulationType(233)=TRDVAR StipulationValue(234)=<count>
Rate reset calendar	Schedule of dates based on frequency	<Stipulations>	StipulationType(233)=PRICEFREQ StipulationValue(234)=<dates>
Rate reset interval	Reset interval, i.e. 3 months, 6 months, etc.	<Stipulations>	StipulationType(233)=PRICEFREQ StipulationValue(234)=<frequency> e.g. 6M
Rate type	How the yield paid on the cash investment is to be calculated	PriceType(423) ~~9 [yield = Fixed Rate]~~ 6 [spread = Floating Rate] <BenchmarkCurveData> 24 [Interest rate = Fixed rate]	
Repo rate	The fixed yield or yield spread paid on the cash investment	Price(44)	expressed in fixed interest rate ~~yield~~ or spread to benchmark

Element	Description	FIX fields	Usage
Collateral ~~Repo~~ value	Market value rounded using the appropriate market practice convention of the security in the repo market.	<UnderlyingInstrument> UnderlyingStartValue(884) UnderlyingCurrentValue(885) UnderlyingEndValue(886)	These fields are the repo value (rounded market value) of each piece of collateral at the start, current and end of the deal. Haircut is not factored in these values. The respondent is free to populate these fields as needed based on the purpose of the current message, but we recommend UnderlyingStartValue(884) on initial assignment and UnderlyingCurrentValue(885) on substitution since TotalNetValue(900) is conditionalized on these actions.
Securities lending fee	Used in lieu of interest rate of Fee-based transactions	MiscFeeType(139) MiscFeeAmt(137)	MiscFeeType(139) 13 = Securities Lending
Security rating range	Minimum acceptable rating on any securities involved in the transaction	<Stipulations>	StipulationType(233)=RATING StipulationValue(234)=<source / range>
Smallest piece	Minimum size of securities acceptable in the transaction	<Stipulations>	StipulationType(233)=MINDNOM StipulationValue(234)=<size>
Specific Collateral	Securities used as collateral for a repo transaction identified specifically by the trading parties.	<Instrument> <UnderlyingInstrument>	Product(460)=13 (FINANCING) SecurityType(167)=REPO SecuritySubType(762)=SPECIFIC Specific collateral security is identified in: UnderlyingInstrument/ UnderlyingSecurityID(309) UnderlyingSecurityIDSource(305)
Start consideration	Total cash remitted at the beginning of the term	StartCash(921)	
Start date	Settlement date for “on” date or “start leg”	<FinancingDetails> StartDate(916)	
Trade date	Date of trade agreement	TradeDate(75)	
Type of financing deal	Attributes of the financing arrangement – Repo, Reverse Repo, Sell/Buy, Buy/Sell, Fee-based Loan, Fee-based Borrow, Loan vs. Cash, Borrow vs. Cash, Fee-based Loan vs. Cash, Fee-based Borrow vs. Cash, Master Forward Sell/Buy, Master Forward Buy/Sell, Sec Lend, Sec Borrow, Borrow Pledge *Often combined with* Overnight, Term, Flexible, Open	<Instrument> SecurityType(167) REPO – repurchase agreement FORWARD – forward BUYSELL – buy/sellback or sell/buyback SECLOAN – securities loan SECPLEDGE – securities pledge Side(54) <FinancingDetails> TerminationType(788) StartDate(916) EndDate(917) <UnderlyingInstrument>	Product(460)=13 (FINANCING) SecurityType(167)=REPO SecuritySubType(762)=GENERAL Side(54)=<buy, sell, lend, borrow> TerminationType(788)=<type> StartDate(916)=<start> EndDate(917)=<end> UnderlyingSecurityType(310)=<type> AgreementDesc(913)=<master agreement>

Element	Description	FIX fields	Usage
Minimum notice period	Minimum number of business days that one of the counterparties has to inform the other of the termination of the transaction.	<Stipulations> <Instrument> NoEvent(864)s <EvntGrp> EventType(865) EventTimeUnit(1827) EventTimePeriod(1826)	During the negotiation process, use <Stipulations> block: StipulationType(233)= MININOTICE (Minimum notice period) StipulationValue(234)=<days> Once the trade is finalized, use <EvntGrp>: EventType(865)=20 (Minimum notice) Days are specified in EventTimeUnit(1827) and EventTimePeriod(1826)

