1. Inbound messages from clients

The fields detailed in this FIX specification in the table below are applicable for FIX NewOrderSingle (35=D) and NewOrderList (35=E) messages.

Both options of repeating group tags (FIX Latest) and flattened, user-defined tags in the 8000-8499 range (FIX 4.2 workaround for regulatory requirements if repeating groups cannot be supported) are provided; for example FIX tag 8015 is the flattened version of repeating group tags 2594 and 2595 (see https://www.fixtrading.org/standards/user-defined-fields for details). Counter fields of repeating groups, e.g. 2593, are required for FIX Latest but not explicitly shown.

Flattened, user-defined tags in the 20000-39999 range shown below as a FIX 4.2 workaround for the FIX Parties component are not published on the FIX website as their usage is not standardised. There were chosen as a convention by the FIX EMEA Regulatory subgroups for MiFID II.

Changes related to a no-deal Brexit scenario to address trade reporting and Share Trading obligations (STO) across EU and UK domiciles.
- **STO Indicator**
- **SI Jurisdiction**
- **Reported Jurisdictions**

Data Element	FIX Latest Field(s)			FIX 4.2 Workaround			Additional Information
	Name	Tag	Value	Name	Tag	Value	
Trading instructions	ExDestinationType	2704	0 = No trading venue restriction 1 = Can be traded only on a trading venue 2 = Can be traded only on a Systematic Internaliser (SI) 3 = Can be traded on a trading venue or Systematic Internaliser (SI)	(as FIX Latest)			Used to instruct venue type for an order. It is independent of ExDestination (tag100) and can be used with or without a value in this field. **Optional, used if cannot be inferred by an investment firm**. Client preferences can be overridden on a per order basis using this field.
SI Order Indicator	NoOrderAttributes >OrderAttributeType >OrderAttributeValue	2593 2594 2595	0-1 5 = SI order Y	OrderAttributeTypes	8015	5	Required if the order is associated with an SI in that instrument and **If this cannot be inferred by an investment firm.** *NB: The assumption is that the flag will be passed all the way down the order flow chain.*

Data Element	FIX Latest Field(s)			FIX 4.2 Workaround			Additional Information
	Name	Tag	Value	Name	Tag	Value	
Counterparty identifier	NoParties >PartyID >PartyIDSource >PartyRole	453 448 447 452	1 LEI or short code N = LEI / P = Short code identifier / Q = National identifier 13 = Order origination firm	PartyIDOrderOrigination Firm	20013	<LEI or short code>	Indicates the client that has submitted the order. **If this cannot be inferred by an investment firm.** **NB:** *MiFID2 post trade transparency regulation enforces a necessity of knowing exactly what entity you are conducting transaction with real time. IFs need to consider this information when conducting an activity that triggers post trade transparency requirements.*
SI Jurisdiction	NoParties >PartyID >PartyIDSource >PartyRole >NoPartySubIDs >>PartySubID >>PartySubIDType	453 448 447 452 802 523 803	1 <SI MIC> G = MIC 63 = SI 1 EU UK 70 = Jurisdiction	SIJurisdiction	8022	EU UK	**Optional, used if cannot be inferred by an investment firm.**
STO Indicator	NoOrderAttributes > OrderAttributeType > OrderAttributeValue	2593 2594 2595	1-2 10 = Subject to EU STO 11 = Subject to UK STO 14 = Exempt from STO Y or N	OrderAttributeTypes	8015	10 11 14 (multiple values possible, must be space delimited, 10 and/or 11 mutually exclusive with 14)	10 - Subject to EU STO 11 - Subject to UK STO 14 - Exempt from STO **Optional, used if cannot be inferred by an investment firm.** **NB:** *Tags usage example:* *8015="5 10" – an order is from an SI and subject to the EU STO* *8015="5 11" – an order is from an SI and subject to the UK STO* *8015="5 14" – an order is from an SI and exempt from STO*

2. Outbound messages to clients

The fields detailed in the table below are applicable to the FIX ExecutionReport(35=8) message. The notes above about user-defined tags apply here as well.

Data Element	FIX Latest Field(s)			FIX 4.2 Workaround			Additional Information
	Name	Tag	Value	Name	Tag	Value	
Timestamp	TransactTime	60	Expressed in UTC (Universal Time Coordinated) also known as "GMT" E.g. 60 = YYYYMMDD-HH:MM:SS.SSSZ	(as FIX Latest)			Transaction time from the Execution Venue or Broker (SI /OTC) to the required precision.
Last Market	LastMkt	30	Market Identifier Codes (ISO MICs) or XOFF	(as FIX Latest)			Market of execution for last fill, or an indication of the market where an order was routed. Fills from an SI will have a separate registered MIC to other OTC trades.
SI Execution Indicator	MatchType	574	9 = Systematic Internaliser	(as FIX Latest)			Indicates if trade was done within an SI. Last market (Tag 30) will also be used to indicate SI with the MIC code of the SI.
OTC Execution Indicator	TrdType	828	54 = OTC	(as FIX Latest)			Optional field. Indicates if the original trade was OTC (including non-SI) **Note: *This field cannot be used as an indicator if the trade was reported or not***
Trade Reporting Indicator	TradeReporting Indicator	2524	0 = The trade has not been reported 6 = The trade has been or will be reported	(as FIX Latest)			Provides information to the counterparty on the status of the post trade transparency – whether the trade was trade reported or will be reported. **Optional values:** 1 = The trade has been or will be reported by a trading venue 2 = The trade has been or will be reported as an SI trade as seller 3 = The trade has been or will be reported as an SI trade as buyer 4 = The trade has been or will be reported as a non- SI trade as seller 5 = The trade been or will be reported under a sub-delegation arrangement by an investment firm to a reporting facility (e.g. APA) on behalf of another investment firm 7 = Trade has been or will be reported as a "non-systematic internaliser" buyer trade

Data Element	FIX Latest Field(s)			FIX 4.2 Workaround			Additional Information
	Name	Tag	Value	Name	Tag	Value	
							8 = Trade has been or will be reported by a trading venue as an off-book trade 9 = Trade is not reportable (Note, absence of the 2525 might have similar effect)
Broker Entity	NoParties >PartyID >PartyIDSource >PartyRole	453 448 447 452	1 LEI or short code as agreed with broker N = LEI / P = Short code identifier 1 = Executing Firm	PartyIDExecutingFirm	20001	\<LEI or short code of the executing entity\>	Can be provided **if the entity cannot be inferred from the client set up.** **NB:** *MiFID2 post trade transparency regulation enforces a necessity of knowing exactly what entity you are conducting transaction with real time. IFs need to concider this information when conducting an activity that triggers post trade transparency requirements*
Assisted Trade Reporting	NoParties >PartyID >PartyIDSource >PartyRole	453 448 447 452	1 \<APA MIC\> G = MIC 123 = Publishing intermediary	PartyIDPublishing Intermediary	20123	\<MIC code of the APA\>	APA used to publish trade report as part of the Assisted Reporting Arrangement
OTC Flags	NoTrdRegPublications >TrdRegPublication Type >TrdRegPublication Reason	2668 2669 2670	0-3 1 = Post-trade deferral 4 = ILQD (No public price quoted as instrument is illiquid) 5 = SIZE (No public price quoted by Systematic Internaliser as order is above standard market size) 6 = LRGS (Deferral due to "Large in Scale")	TrdRegPublication Reasons	8013	4 5 6 (multiple values possible, must be space delimited)	**NB:** *There is an ongoing dialogue between the industry and regulators about usage of some of the OTC flags and a necessity to pass them between counterparties.*
	NoTrdPriceConditions >TradePriceCondition	1838 1839	0-4 13 = SDIV (Special dividend) 14 = RPRI (Price improvement) 16 = TNCP (Trade exempted from trading obligation)	TradePriceConditions	8014	13 14 16 17 (multiple values possible, must be space delimited)	

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Data Element	FIX Latest Field(s)			FIX 4.2 Workaround			Additional Information
	Name	Tag	Value	Name	Tag	Value	
			17 = PNDG (pending price)				
	SecondaryTrdType	855	64 = BENC (Benchmark)	(as FIX Latest)			
	TrdType	828	65 = TPAC (Package Trade) 2 = XFPH (exchange for physical)	(as FIX Latest)			
	TrdSubType	829	37 = ACTX (Agency Cross)	(as FIX Latest)			
Reported Jurisdictions	NoParties >PartyID >PartyIDSource >PartyRole >NoPartySubIDs >>PartySubID >>PartySubIDType	453 448 447 452 802 523 803	1-2 Reporting firm N = LEI P = Short code identifier 116 = Reporting entity 1-2 EU UK 70 = Jurisdiction	ReportedJurisdictions	8023	EU UK (multiple values possible, must be space delimited)	Requires TradeReportingIndicator(2524) = 6 (The trade has been or will be reported). EU = Reported in EU UK = Reported in UK **Optional, used if cannot be inferred by an investment firm**.