

# Summary Member Impact – FIX Genium INET 5.0.0210 (November 2017)

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# 1. Purpose of the Document

This document presents the technical impact of the Genium INET 5.0.0210 release (November 2017) on the FIX interface compared to version 4.1.0220 (February 2017).

## 2. FIX Documentation References

EP 206 – Timestamps granularity

<http://www.fixtradingcommunity.org/pg/extensions/extension-pack?ExtensionID=EP206>

EP 216 – MMT Flags

<http://www.fixtradingcommunity.org/pg/file/fplpo/read/3554745/ep216-mmt-v3-support>

EP 222 – MIFID II

<http://www.fixtradingcommunity.org/pg/extensions/extension-pack?ExtensionID=EP222>

FIX 5.0 SP2

<http://www.fixtradingcommunity.org/pg/structure/tech-specs/fix-version/50-service-pack-2>

## 3. Business Level Party Identifiers

### 3.1 Description

Mandatory change for On Behalf Identifiers, Order Record Keeping Party Roles for Order Entry, Trader ID on Order Entry and Trade Capture Report inbound.

	Client ID code	Investment decision within firm	Execution within firm	TraderId	On-behalf info		Trade report originator
					Executing user	Executing firm	
PartyID (Tag 448)	<Short code>	<Short code>	<Short code>	<TraderId>	<OMnet user id>	<OMnet participant>	<Free text>
PartyIDSrc (Tag 447)	P	P	P	D	D	D	D
PartyRole (Tag 452)	3	122	12	53	11	1	62
PartyRoleQualifier (Tag 2376)	23 or 24	22 or 24	22 or 24	N/A	N/A	N/A	N/A

### 3.2 Party Roles

#### 3.2.1 For Order Record Keeping

The following Party Roles will be added or modified:

- Client ID – 3 (new, 32 bits integer short code only i.e. PartyIDSource = P)
- Investment Decision maker – 122 (new, 32 bits integer short code only i.e. PartyIDSource = P)
- Executing Trader -12 (mandatory change: Party role 12 was previously used for the On behalf user, this now corresponds to the RTS22/RTS24 field “Execution within firm”; 32 bits integer short code only i.e. PartyIDSource = P)

**For Orders and quotes:**

These Party Roles should be set on inbound order and quote messages and will be echoed back on corresponding Execution Reports (MsgType = 8) and Trade Capture Report confirmations (MsgType = AE).

**For Trade Reports:**

These Party Roles can be set on inbound Trade Capture Reports and will be echoed back on corresponding Trade Capture Report confirmations.

**3.2.1.1 PartyRoleQualifier**

The trading system has support for six short code number series. A PartyId shall be sent in combination with a PartyRoleQualifier when representing a short code (i.e. PartyIdSrc, Tag 447, is "P").

The user shall enter the PartyRole + PartyRoleQualifier to determine which short code series is used. The allowed combinations are:

PartyRole (Tag 2376) / PartyRoleQualifier (Tag 452)	3 = Client ID	12 = Executing Trader (Execution within firm)	122 = Investor ID (Investment decision within firm)
22 = Algorithm	N/A	OK	OK
23 = Firm or legal entity	OK	N/A	N/A
24 = Natural person	OK	OK	OK

**3.2.2 For Trader ID**

New Party Role:

- Trader Mnemonic – 53 (Trader ID of the entering party)

This Party Role should be set on inbound order, quote and Trade Capture Report and will be echoed back on Execution Reports and Trade Capture Report confirmations.

**3.2.3 For Trade Report Originator**

New optional Party Role:

- Report Originator – 62 on Trade Capture Report only (optional, max 16 chars)

This Party Role can be set on inbound two-party Trade Capture Report (MsgType = AE) and inbound one-party On Behalf trade Capture Report and will be echoed back on corresponding Trade Capture Report confirmations.

**3.3 On Behalf Identifiers**

Change of Party Role:

- Order Origination Trader - 11 (User ID of the executing party)  
This is a mandatory change: Party role 12 was previously used for the On behalf user.

Note that for on behalf messages the Executing Firm – 1 should be specified; no change to current behavior.

### 3.4 Implicit Parties

SenderCompID – (no change)

This value corresponds to the Participant ID of the Executing Firm but for on behalf messages this corresponds to the Participant ID of the entering party.

SenderSubID – (no change)

This value corresponds to the User ID of the executing party but for on behalf messages this corresponds to the User ID of the entering party.

### 3.5 Drop Copy Identifiers

Change of Party Role; In order to be able to identify the legal owner of an order or trade on drop copies, the following Party Roles will be used:

- 1 – Executing Firm (no change)
- 11 - Order Origination Trader (previously Party Role 12- Executing Trader was used)

## 4. Time Datatypes Enhancements

### 4.1 Support for High Resolution Time Data

Genium INET FIX will implement support for the enhancement to datatype UTCTimestamp described in EP206:

Datatype: UTCTimestamp

Format:

HH:MM:SS.sss\* format, colons, dash, and period required.

Valid values:

\* YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss\* Fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds.

Examples:

TransactTime(60)="20011217-09:30:47.123" millisecond

TransactTime(60)="20011217-09:30:47.123456" microseconds

TransactTime(60)="20011217-09:30:47.123456789" nanoseconds

TransBkdTime(483)="20011217-09:30:47" seconds

For inbound transactions Genium INET FIX will accept the 4 possible formats described in the example but if the resolution of the time data is higher than the resolution managed in Genium INET the higher resolution time data will not be persisted.

## 4.2 Change of Time Data Resolution

For Execution Reports(MsgType=8) and **outbound** Trade Capture Reports(MsgType=AE), TransactTime(60) will have nanoseconds granularity.

## 5. Order Management

### 5.1 Commodity Derivatives Risk Reducing Flag/Liquidity Provision

New repeating component block: OrderAttributeGrp

TAG	FIX TAG NAME	REQUIRED	COMMENT
Component	OrderAttributeGrp		From EP222
2593	NoOrderAttributes		Indicates the total number of order attributes
→	2594 OrderAttributeType		Required if NoOrderAttributes(2593)>0 OrderAttributeType=3 (Risk reduction order) OrderAttributeType=2 (Liquidity provision activity order)
→	2595 OrderAttributeValue		Required if NoOrderAttributes(2593)>0 OrderAttributeValue="Y"

#### 5.1.1 Messages

These Order Attributes can be set in NewOrderSingle(MsgType=D) and will be echoed back on ExecutionReport(MsgType=8) if set.

### 5.2 DEA Order Flag

The DEA Flag is sent on Execution Reports(MsgType=8) only, the value is based on user configuration.

TAG	FIX TAG NAME	REQUI RED	COMMENT
1724	OrderOrigination		Valid values:  5 = Order received from a direct access or sponsored access customer) – value from EP222

### 5.3 Trading Capacity

Mandatory change: tag OrderCapacity(528) is required due to Order Record Keeping and Transaction Reporting requirements.

TAG	FIX TAG NAME	REQUI RED	COMMENT
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TAG	FIX TAG NAME	REQUI RED	COMMENT
528	OrderCapacity	Q	Designates the capacity of the firm placing the order.  Valid values:  A = Agency P = Principal R = Riskless Principal  See OrderRestrictions [529] for additional designations.
529	OrderRestrictions		Conjunction with [528] if applicable.  Valid values:  B = Issuer Holding (requires 528=A) C = Issue Price Stabilization (requires 528=A) 5 = Acting as Market Maker or Specialist in the security (requires 528=P)

### 5.3.1 Messages

OrderCapacity(528)/OrderRestrictions(529) are set in NewOrderSingle(MsgType=D), Order Cancel Replace Request(MsgType=G) and will be echoed back on ExecutionReport(MsgType=8).

### 5.3.2 Mapping to ESMA values

Note that in the context of Order Record Keeping the following mapping will be done between FIX inbound and outbound messages, and downstream from Genium INET concerning trading capacity and liquidity provision fields (FIX tags OrderCapacity[528], OrderRestrictions[529] and OrderAttributeType[2594]):

Description	FIX (in)			FIX (out)			MiFID II	
	528	529	2594=2	528	529	2594=2	Trading Capacity	Liquidity Provision activity
	Order capacity	Order restrictions	Liquidity provision activity	Order capacity	Order restrictions	Liquidity provision activity		
<i>Not allowed for orders</i>	<omitted>	<omitted>	<omitted>	<omitted>	<omitted>	<omitted>	N/A	N/A
Agent	A	<omitted>	<omitted>	A	<omitted>	<omitted>	AOTC	false
Principal	P	<omitted>	<omitted>	P	<omitted>	<omitted>	DEAL	false
Acting as Market Maker or Specialist	P	5	not relevant	P	5	2	DEAL	true
Issuer holding	A	B	not relevant	A	B	<omitted>	AOTC	false
Issue Price Stabilization	A	C	not relevant	A	C	<omitted>	AOTC	false
Riskless principal	R	<omitted>	<omitted>	R	<omitted>	<omitted>	MTCH	false
Agent + liquidity provision	A	<omitted>	2	A	<omitted>	2	AOTC	true
Riskless principal + liquidity provision	R	<omitted>	2	R	<omitted>	2	MTCH	true



## 5.4 Trading Venue Transaction Identifier

The RegulatoryTradeID(1903) will be used to send the Trading Venue Transaction Identifier on Execution Reports fills (MsgType = 8 and ExecType = F) as described in EP222.

TAG	FIX TAG NAME		REQUI RED	COMMENT
	Standard Header		Y	MsgType=8
[...]	Truncated...			
1907	NoRegulatoryTradeIDs		Q	
→	1903	RegulatoryTradeID	Q	<trading venue transaction identifier> corresponds to OMnet Execution number of Match ID .
→	1906	RegulatoryTradeIDType	Q	Valid value: 5 = Trading venue transaction identifier

## 5.5 Circuit Breaker Information

The user whose order or quote triggers a circuit breaker will be informed about this through an Execution Report(MsgType=8).

TAG	FIX TAG NAME	REQUI RED	COMMENT
58	Text		Text= Circuit Breaker If the corresponding order or quote triggered a circuit breaker.

# 6. Contingent (Linked) Orders

## 6.1 Commodity Risk Reducing Flag/Liquidity Provision

**NASDAQ Extension:** The New repeating component block OrderAttributeGrp defined in EP222 is added to the NewOrderList message as well (MsgType = E).

Risk reducing flag and Liquidity Provision can be set in NewOrderList(MsgType = E) and will be echoed back on ExecutionReport(MsgType=8) if set.

TAG	FIX TAG NAME		REQUI IRED	COMMENT
	Standard Header		Y	MsgType = E
[...]	truncated			
73	NoOrders		Y	
→	[...]			

TAG	FIX TAG NAME		REQU IRED	COMMENT
→	2593	NoOrderAttributes		<b>NASDAQ Extension</b> Indicates the total number of order attributes
		2594	OrderAttributeT ype	<b>NASDAQ Extension</b> Required if NoOrderAttributes(2593)>0 OrderAttributeType=3 (Risk reduction order) OrderAttributeType=2 (Liquidity provision activity order)  If set must be present on first leg, should be the same for all legs.
		2595	OrderAttributeV alue	<b>NASDAQ Extension</b> Required if NoOrderAttributes(2593)>0 OrderAttributeValue="Y"

## 6.2 Trading Capacity

Mandatory change: Tag OrderCapacity(528) is required due to Order Record Keeping and Transaction Reporting requirements must be present on first leg, should be the same for all legs

OrderCapacity(528)/OrderRestrictions(529) are set in NewOrderList(MsgType=E) and will be echoed back on ExecutionReport(MsgType=8).

See under Order Management for details.

## 7. General Quote Handling

### 7.1 Party Roles

The tradable Mass Quote and Indicative Quote(MsgType=i) will have a Parties component in order to enter the Party Roles needed for order record keeping and their PartyRoleQualifier when applicable:

- Investment Decision maker – 122
- Executing Trader -12
- Trader Mnemonic – 53

### 7.2 Trading Capacity and Liquidity Provision

Order capacity for tradable Mass Quotes is implicitly set to “Acting as Market Maker or Specialist” i.e. the Execution Reports and Trade Capture report confirmations related to tradable Mass Quotes will have the FIX tags OrderCapacity[528], OrderRestrictions[529] and OrderAttributeType[2594] set according to the mapping described under the chapter Order Management.

### 7.3 Pass-through Field

The pass-through field Account(1) will be added for tradable Mass Quote(MsgType=i and QuoteType=1). The value will be echoed back on Execution Reports(MsgType=8) and Trade Capture Report confirmations(MsgType=AE).

TAG	FIX TAG NAME	REQ UIR ED	COMMENT
	Standard Header	Y	MsgType=i
[...]	Truncated...		
453	NoPartyIDs		Number of party ID entries
→	448	PartyID	code for the PartyRole
→	447	PartyIDSource	Valid value: D = Propr. Code P = Short code identifier
→	452	PartyRole	Valid values: <ul style="list-style-type: none"> <li>• Investment Decision maker – 122</li> <li>• Executing Trader -12</li> <li>• Trader Mnemonic – 53</li> </ul>
1	Account		Free text/account. Optional pass-thru field set by client and echoed back by marketplace.

## 7.4 Quote Request (in)

Inbound Quote Request (MsgType=R) will allow value 8 (Cross) in tag 54.

TAG	FIX TAG NAME	REQ UIR ED	COMMENT
	Standard Header	Y	MsgType=R
	Truncated...		
→	54	Side	Valid values: 1 = Buy 2 = Sell 8 = Cross <b>NOTE:</b> The absence of a side implies that a twosided quote is being requested.

## 8. Trade Capture Reports

### 8.1 Trade Handling Instruction

TradeHandlingInstr(1123): Specify how the TradeCaptureReport should be handled by the respondent.

Inbound to Nasdaq Nordic limited to 1 and 2.

Valid values:

- 0 - Trade confirmation
- 1 - Two-party report
- 2 - One-party report for matching

### 8.1.1 Messages

Inbound TradeCaptureReport(MsgType=AE): value 1 or 2 can be specified.

Outbound TradeCaptureReportAck(MsgType=AR): value 1 or 2

Outbound TradeCaptureReport(MsgType=AE): value 1 or 2 for Allege to counterparty, value 0 for trade confirmation.

## 8.2 Commodity Derivatives Risk Reducing Flag/Liquidity Provision

New repeating component OrderAttributeGrp.

TAG	FIX TAG NAME		REQUIRED	COMMENT
552	NoSide		Y	
[...]	Truncated...			
Component	OrderAttributeGrp		N	From EP222
2593	NoOrderAttributes		N	Indicates the total number of order attributes
→	2594	OrderAttributeType	N	Required if NoOrderAttributes(2593)>0 OrderAttributeType=3 (Risk reduction order) OrderAttributeType=2 (Liquidity provision activity order)
→	2595	OrderAttributeValue	N	Required if NoOrderAttributes(2593)>0 OrderAttributeValue="Y"

### 8.2.1 Messages

The Order Attributes will be possible to be set on inbound new TradeCaptureReport(MsgType=AE) and will be echoed back on outbound TradeCaptureReport confirmation.

## 8.3 Trading Capacity

OrderCapacity(528)/OrderRestrictions(529) can be set on inbound Trade Capture Reports for new reported trades, or on amendment of confirmed trades and will be echoed back on Trade Capture Report confirmations.

See under Order Management for details.

## 8.4 DEA Order Flag

The DEA Flag is sent on Trade Capture Report confirmations only, the value is based on user configuration.

New tag on Trade Capture Report (MsgType=AE) introduced with EP222.

TAG	FIX TAG NAME	REQU IRED	COMMENT
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TAG	FIX TAG NAME	REQUIRED	COMMENT
	Standard Header	Y	MsgType=AE
[...]	Truncated...		
552	NoSides	Y	
→	[...]		
→	1724	OrderOrigination	Valid values:  5 = Order received from a direct access or sponsored access customer)  Set on own side.

## 8.5 Venue of execution

LastMkt(30) added to outbound TradeCaptureReport confirmations (MsgType=AE) as described in EP222.

TAG	FIX TAG NAME	REQUIRED	COMMENT
30	LastMkt		Valid values: <ul style="list-style-type: none"> <li>○ [MIC Code] – Market MIC code (segment MIC) for CLOB matched trades or for on-exchange trade reports.</li> <li>○ SINT – For off-exchange trade reports executed on systematic internaliser.</li> <li>○ XOFF – For other off-exchange trade reports executed outside the exchange rules.</li> </ul>

## 8.6 Market Mechanism

The MMT level 1 Market Mechanism will be set on outbound Trade Capture Report confirmations. Values used are set according to EP216.

TAG	FIX TAG NAME	REQUIRED	COMMENT
1430	VenueType		Valid values:  B = Central limit order book O = Off-market

## 8.7 Trading Mode

The MMT level 2 Trading Mode will be set on outbound Trade Capture Report confirmations. Values used are set according to EP216.

TAG	FIX TAG NAME	REQUI RED	COMMENT
	Standard Header	Y	MsgType=AE
[...]	Truncated...		
574	MatchType		Valid values for trades executed outside the order book, i.e. if VenueType(1430)=O :  1 = One Party Trade Report (privately negotiated trade) – corresponds to MMT “Trade Reporting (Off Exchange)”  3 = Confirmed trade report (reporting from recognized markets) – corresponds to MMT “Trade Reporting (On Exchange)”  9 = Systematic Internalizer – corresponds to MMT “Trade Reporting (Systematic Internaliser)”
[...]			
552	NoSides	Y	
→	[...]		
→	625	TradingSessionSubID	Reported only on the first side, applies to all sides of the trade.  Valid values for trades matched in the order book, i.e. if VenueType(1430)=B:  2 = Opening or opening auction 4 = Closing or closing auction 9 = Unscheduled intraday auction 3 = (Continuous) trading 10 = Out of main session trading

## 8.8 Trade Types/MMT Transaction Types

### 8.8.1 Nasdaq Trade Types

Mandatory change to Trade Capture Report(MsgType=AE):

- TrdType(828) will not be mandatory anymore and will only contain MMT (EP216) compatible values on outbound Trade Capture Reports.
- New mandatory Nasdaq extension tag OffBookType (20202) will be used to send the appropriate Nasdaq defined type of trade being reported to the marketplace. This information is currently sent in TrdType(828) using Nasdaq defined enumerations values.

TAG	FIX TAG NAME	REQUI RED	COMMENT
20202	OffBookType	Q	For valid values, please see Appendix C, Trade types.

### 8.8.2 Nasdaq Trade Sub Types

Change to Trade Capture Report(MsgType=AE):

- TrdSubType(829) will only contain MMT (EP216) compatible values, not Nasdaq extension values.
- New Nasdaq extension tag CCPTrdType (21023) will be used on outbound messages for further qualification of the trade type using Nasdaq values.

TAG	FIX TAG NAME	REQUI RED	COMMENT
21023	CCPTrdType		Further qualification of the trade type (omnet trade_type_c).

### 8.8.3 Nasdaq Secondary Trade Type

Change to Trade Capture Report(MsgType=AE):

- SecondaryTrdType(855) will only contain MMT (EP216) compatible values, not Genium INET deal\_source value.
- New Nasdaq extension tag GIDealSource (21024) will be used on outbound messages to disseminate Genium INET deal\_source value.

TAG	FIX TAG NAME	REQUI RED	COMMENT
21024	GIDealSource		Contains Genium INET deal_source value.

### 8.8.4 MMT Transaction Category

The MMT level 3.1 Transaction Category will be set on outbound Trade Capture Report confirmations.

TAG	FIX TAG NAME	REQUI RED	COMMENT
828	TrdType		<p>65 = Package trade (TPAC)  2 = Exchange for physical (XFPH)</p> <p>Note that those values cannot be set via TrdType(828) on inbound Trade Capture Reports, the proper OffBookType(20202) value should be used instead.</p> <p>TPAC flag will also be set on outbound Trade Capture Reports for all component trades from matches in combination order books as well as on all trades from multi-leg reports.</p>

### 8.8.5 Agency Cross Trade Indicator

The MMT level 3.3 Agency Cross Trade Indicator can be send on inbound Trade Capture Reports(MsgType=AE) inbound and will be echoed back on Trade Capture Report confirmations.

TAG	FIX TAG NAME	REQUIRED	COMMENT
829	TrdSubType		37 = Crossed trade (ACTX)

### 8.8.6 Benchmark Trade Indicator

The MMT level 3.5 Benchmark Trade Indicator can be send on inbound Trade Capture Reports(MsgType=AE) and will be echoed back on Trade Capture Report confirmations.

TAG	FIX TAG NAME	REQUIRED	COMMENT
855	SecondaryTrdType		64 = Benchmark (BENC)

### 8.8.7 Negotiation Indicator

The MMT level 3.2 Negotiation Indicator will be set on outbound Trade Capture Report confirmations.

TAG	FIX TAG NAME	REQUIRED	COMMENT
1115	OrderCategory		Valid value for trades executed outside the order book, i.e. if VenueType(1430)=O:  3 = Privately negotiated trade

## 8.9 Post-trade Deferrals

The MMT level 4.1 Post-trade Deferral Reason will be set on outbound Trade Capture Report confirmations.

Values used are set according to EP216 using a new repeating component TrdRegPublicationGrp.

TAG	FIX TAG NAME	REQUIRED	COMMENT
1390	TradePublishIndicator		2 = Deferred publication
Component	TrdRegPublicationGrp		From EP16
2668	NoTrdRegPublications		
→	2669	TrdRegPublicationType	Required if NoTrdRegPublications(2668)>0 Value: 1 = Post-trade deferral
→	2670	TrdRegPublicationReason	Possible values: 6 = Deferral due to "Large in Scale" (LRGS) 7= Deferral due to "illiquid instrument" (ILQD) 8 = Deferral due to "Size Specific" (SIZE) This corresponds to MMT level 4.1



## 8.10 Amendment/Cancel Flags in Confirmations

When a Confirmed Trade is cancelled or amended, Genium INET will send a Trade Capture Report confirmation message which is a *reversal* of the original confirmation. It will have TradeReportTransType(487) set to 4=Reverse. The Side field will be the opposite of the original transaction (the logic is that the reversal should net out the original trade report).

According to EP216 only the Trade Capture Report confirmations after an amendment should have TradeReportTransType(487) set to 2 = Replace (AMND).

## 8.11 Complex Trade Component ID

A Complex Trade Component ID (RTS 22) will be set on outbound Trade Capture Reports confirmations for trades originating from electronically matched combinations or multi-leg trade reports.

TAG	FIX TAG NAME		REQUIRED	COMMENT
[...]	truncated			
552	NoSides		Y	
→	[...]			
→	1851	StrategyLinkID		Complex Trade Component ID, corresponds to OMnet match_group_nbr_u. It will be the same for all the legs of electronically matched combinations or multi-leg trade report.  Only on own side.

## 8.12 Trading Venue Transaction Identifier

The RegulatoryTradeID(1903) will be used to send the Trading Venue Transaction Identifier on Trade Capture Report confirmations (MsgType=AE) as described in EP222.

See under Order Management for details.

## 8.13 Trade UTI

The RegulatoryTradeID(1903) will be used to send the Trade UTI on Trade Capture Report confirmations (MsgType=AE).

TAG	FIX TAG NAME	REQUIRED	COMMENT
	Standard Header	Y	MsgType=AE
[...]	Truncated...		

TAG	FIX TAG NAME		REQUI RED	COMMENT
1907	NoRegulatoryTradeIDs		Q	
→	1903	RegulatoryTradeID	Q	Trade UTI
→	1906	RegulatoryTradeIDType	Q	Valid value: 0 = Current

## 8.14 Stressed Market Flag

**NASDAQ extension:** A stressed Market flag will indicate if the trade was executed during stressed market condition on Trade Capture Report confirmations (MsgType = AE)

TAG	FIX TAG NAME	REQ UIR ED	COMMENT
21025	NasdaqTradeCondition		Same value as corresponding field on OMnet BD6 (Stressed Market)

## 8.15 Multileg Trade Reports

Support for Multileg Trade Reports will be added to Trade Report Capture(MsgType=AE) inbound message as a way to report package transactions (TPAC).

Two-party multileg trade reports and one-party multileg trade reports with notification to counterparty will be supported.

There will be one outbound Trade Capture Report confirmations (MsgType = AE) per leg for multileg trade reports.

### 8.15.1 Trade Capture Report – Two-Party Multileg Report (in)

TAG	FIX TAG NAME	REQ.	COMMENT
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Client-generated identifier
487	TradeReportTransType	Q	Valid values: 0 = New
856	TradeReportType	Q	Valid values: 0 = Submit
1123	TradeHandlingInstr		Valid values: 1 - Two-party report
829	TrdSubType		Valid value: 37 = Crossed trade (ACTX)
855	SecondaryTrdType		Valid value: 64 = Benchmark (BENC)
55	Symbol	Y	Set to [N/A]
555	NoLegs		Number of Legs (max 10 are allowed) > 1 For Multileg

→	600	LegSymbol		Q	Leg Instrument short name. Either LegSymbol or LegSecurityID+LegSecurityIDSource must be set. If LegSecurityID is set, LegSymbol must be set to "[N/A]", since it's the first field in the repeating group.
→	602	LegSecurityID			Leg Orderbook ID
→	603	LegSecurityIDSource			Valid values: M = Marketplace-assigned identifier
→	624	LegSide			Specific to the <InstrumentLeg> Valid value: O = Opposite (i.e. For this leg the buyer is the seller and vice versa)
→	637	LegLastPx		Q	Leg trade price
→	1418	LegLastQty		Q	Leg trade quantity
	552	NoSides		Y	Set to 2
→	54	Side		Y	Valid values: 1 = Buy, 2 = Sell
→	453	NoPartyIDs		Q	
→	→	448	PartyID	Q	
→	→	447	PartyIDSource	Q	Valid values: D = Propr. Code P = Short code identifier
→	→	452	Party Role	Q	Valid values  For execution and clearing: 1 = Executing Firm (447=D) 4 = Clearing Firm (447=D) 14 = Giveup Clearing Firm (447=D) 17 = Contra Firm (447=D) 83 = Clearing Account (447=D)  For Transaction Reporting: 3 = Client ID (447=P) 122 = Investment Decision maker (447=P) 12 = Executing Trader (447=P)  Trader ID: 53=Trader Mnemonic (447=D)  Extra optional information: 62=Report Originator (447=D) – Can only be set on the reporting party side.
→	1	Account			
→	528	OrderCapacity			Same valid values as current two-party report
→	529	OrderRestrictions			Same valid values as current two-party report
→	483	TransBkdTime			Time of agreement NOTE: Can only be set on the reporting party side.
→	20009	OrderReference			NASDAQ Extension: Order Reference pass-thru field.
	1390	TradePublishIndicator			2 = Deferred publication
	20202	OffBookType		Q	See previous chapter about trade types
		Standard Trailer		Y	

### 8.15.2 Trade Capture Report – One-Party Multileg Report (in)

TAG	FIX TAG NAME	REQ.	COMMENT
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Client-generated identifier
487	TradeReportTransType	Q	Valid values: 0 = New
856	TradeReportType	Q	Valid values: 0 = Submit
1123	TradeHandlingInstr		Valid values: 2 - One-party report for matching
829	TrdSubType		Valid value: 37 = Crossed trade (ACTX)
855	SecondaryTrdType		Valid value: 64 = Benchmark (BENC)
1116	NoRootPartyIDs		Number of party ID entries for own side. Used also for on-behalf-of transactions.
→	1117	RootPartyID	
→	1118	RootPartyIDSource	Q Valid values: D = Propr. Code P = Short code identifier
→	1119	Party Role	Q Valid values  For on-behalf-of: 1 = Executing Firm (447=D) 11= Order Origination Trader (User ID of the executing party)  For clearing: 4 = Clearing Firm (447=D) 83 = Clearing Account (447=D)  For Transaction Reporting: 3 = Client ID (447=P) 122 = Investment Decision maker (447=P) 12 = Executing Trader (447=P)  Trader ID: 53=Trader Mnemonic (447=D)  Extra optional information: 62=Report Originator (447=D)
55	Symbol	Y	Set to [N/A]
555	NoLegs		Number of Legs (max 10 are allowed) > 1 For Multileg

→	600	LegSymbol		Q	Leg Instrument short name. Either LegSymbol or LegSecurityID+LegSecurityIDSource must be set. If LegSecurityID is set, LegSymbol must be set to “[N/A]”, since it’s the first field in the repeating group.
→	602	LegSecurityID			Leg Orderbook ID
→	603	LegSecurityIDSource			Valid values: M = Marketplace-assigned identifier
→	624	LegSide			Specific to the <InstrumentLeg> Valid value:O = Opposite (i.e. For this leg the buyer is the seller and vice versa)
→	637	LegLastPx		Q	Leg trade price
→	1418	LegLastQty		Q	Leg trade quantity
	552	NoSides		Y	Set to 1, only counterparty given
→	54	Side		Y	Valid values: 1 = Buy, 2 = Sell
→	453	NoPartyIDs		Q	
→	→	448	PartyID	Q	
→	→	447	PartyIDSource	Q	Valid values: D = Propr. Code P = Short code identifier
→	→	452	Party Role	Q	Valid values 14 = Giveup Clearing Firm (447=D) 17 = Contra Firm (447=D)
→	1	Account			
→	528	OrderCapacity			Same valid values as current one-party report
→	529	OrderRestrictions			Same valid values as current one-party report
→	483	TransBkdTime			Time of agreement
→	20009	OrderReference			NASDAQ Extension: Order Reference pass-thru field.
	1390	TradePublishIndicator			2 = Deferred publication
	20202	OffBookType		Q	See previous chapter about trade types
		Standard Trailer		Y	

### 8.15.3 Trade Capture Report – Notification to Counterparty (out)

TAG	FIX TAG NAME	REQ.	COMMENT
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Identifier assigned by marketplace
487	TradeReportTransType	Q	Valid values: 0 = New
856	TradeReportType	Q	Valid values: 1 = Alleged

1123	TradeHandlingInstr		Q	Valid values: 2 - One-party report for matching	
829	TrdSubType			Valid value: 37 = Crossed trade (ACTX)	
855	SecondaryTrdType			Valid value: 64 = Benchmark (BENC)	
573	MatchStatus		Q	Valid values: 1= Uncompared, unmatched or unaffirmed	
55	Symbol		Y	Set to [N/A]	
555	NoLegs			Number of Legs > 1 For Multileg	
→	600	LegSymbol	Q	OMNet short name	
→	602	LegSecurityID	Q	Leg Orderbook ID	
→	603	LegSecurityIDSource	Q	Valid values: M = Marketplace-assigned identifier	
→	624	LegSide		Specific to the <InstrumentLeg> Valid value:O = Opposite (i.e. For this leg the buyer is the seller and vice versa)	
→	637	LegLastPx	Q	Leg trade price	
→	1418	LegLastQty	Q	Leg trade quantity	
→	1152	LegNumber	Q	Sequencing of legs as reported.	
552	NoSides		Y	Always 1 side	
→	54	Side	Y	Valid values: 1 = Buy, 2 = Sell	
→	453	NoPartyIDs	Q	Always set to 1	
→	→	448	PartyID	Q	Counterparty ID (reporting party)
→	→	447	PartyIDSource	Q	Valid values: D = Propr. Code
→	→	452	Party Role	Q	Valid values 17 = Contra Firm (447=D)
→	483	TransBkdTime		Time of agreement	
1390	TradePublishIndicator			2 = Deferred publication	
797	CopyMsgIndicator			Set to 'Y' on Drop Copy messages	
20202	OffBookType		Q	See previous chapter about trade types	
	Standard Trailer		Y		

### 8.16 Trade Cancels

Cancel of a confirmed trade will only be possible if the same firm is the reporting party of both sides. The Trade Capture Report - Confirmed Trade Cancel (in) message must then have two sides.

### 8.17 Trade Changes

Possibilities to change a confirmed trade will be extended.

When changing only one side of a trade, Trade Capture Report – Rectify Confirmed Trade (in) message with only one side, the following fields are added to what may be changed:

- Order Capacity

If the same firm is the reporting party of both sides, a possibility to report a Trade Capture Report – Rectify Confirmed Trade (in) message with two sides.

Fields possible to change are then:

- LastPx
- LastQty
- Instrument (by stating the new instrument as RelatedInstrument)
- TrdSubType (Setting/Removing Crossed Trade value)
- SecondaryTrdType (Setting/Removing Benchmark value)
- TransBkdTime (Time of agreement)
  - AllocQty

## 9. FIX 5.0 SP2

### 9.1 Standard Header

For FIX 5.0 SP2 the BeginString(8) must be set to “FIXT.1.1”

### 9.2 Logon Message

The Logon message (MsgType=A) must have the required tag DefaultAppVerID(1187) = 9 (FIX50SP2).

## 10. Revision History

Date	Revision	Change Description
2017-03-17	1	Published in IT Notice: IT – Genium INET 5.0.0210 MiFID II Project Update (12/17)
2017-03-24	2	Clarified changes in standard header and logon due to upgrade to FIX 5.0 SP2.
2017-04-06	3	Corrected a typo in Multileg one-party, TradeHandlingInstr is not required on inbound TCR.
2017-04-11	4	Added changes around Trade Changes and Cancels
2017-06-12	5	Added support for PartyRoleQualifier [2376] according to EP222. Order Recording Keeping PartyRoles are applicable for Indicative Quotes (MsgType = i). Inbound Quote Request (MsgType=R) will allow value 8 (Cross) in tag Side[54].