

International Cash Market Segment

FIX AE Message Specifications

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1 Trades registered in the CCP

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- 1.1 Description of FIX AE: Information concerning Trades registered at the CCP

1 Trades registered in the CCP

Tag	Name	Req	Valid Values	Format	Description
Standard Header					
8	BeginString	Y	FIXT.1.1	String	Identifies beginning of new message and protocol version. Must contain "FIXT.1.1".
9	BodyLength	Y		Length	Message length in Bytes
35	MsgType	Y	AE	String	Identifies the type of message
49	SenderCompID	Y		String	Identifier of the entity that sends the message SIXC_TEST for Test environment SIXC_PROD for Production environment
56	TargetCompID	Y		String	Identifier of the entity that the message is sent to. XXXX_TEST for Test environment XXXX_PROD for Production environment where XXXX denotes the 4 character Clearing Member ID
34	MsgSeqNum	Y		SeqNum	Sequence number of the message within the current FIX session. Must be unique.
43	PossDupFlag	N	Y - Possible Resend N - Original Transmission	Boolean	Sent, only in case of retransmission. Whether the message was previously transmitted under the same MsgSeqNum (34). Absence of this field is interpreted as Original Transmission (N).
97	PossResend	N	Y - Possible Resend N - Original Transmission	Boolean	Sent, only when requested to resend. Whether the message was previously transmitted under a different MsgSeqNum (34). Absence of this field is interpreted as Original Transmission (N).
52	SendingTime	Y		UTCTimestamp	Time of message transmission
122	OrigSendingTime	N		UTCTimestamp	Required for message resent as a result of a ResendRequest.

1128	ApplVerID	N	9 - FIX50SP2	String	Version of FIX used in the message
Trade Capture Report					
1003	TradeID	N		String	CCP register identifier. This field is always present in the message
1040	SecondaryTradeID	N		String	Contains the CCP register identifier for the initial Trade (Original CCP Trade reference (Very first))
487	TradeReportTransType	N	0 = New 2 = Replace	Char	Identifies whether the message contains a new trade or updates an existing one.
828	TrdType	N	0 - Regular Trade 1 - Block Trade 49 - Derivative related	Int	Indicates the type of trade
1126	OrigTradeID	N		String	Contains the CCP register identifier for the Previous Trade
150	ExecType	N	F - Trade H - Trade Cancel	Char	
17	ExecID	N		String	Original exchange reference of the Trade
527	SecondaryExecID	N		String	Previous exchange reference of the Trade
32	LastQty	Y	>= 0, without decimals	Qty	Trade quantity / nominal amount
31	LastPx	Y		Price	Price of the Trade when it is a Buy/sell trade
30	LastMkt	N		Exchange	Segment MIC
15	Currency	N		Currency	Currency code Expressed as per ISO 4217 standard
423	PriceType	N	1 = Percentage	Integer	Applicable only for Bonds
75	TradeDate	N		LocalMktDate	Trading date
60	TransactTime	N		UTCTimestamp	Date and time when transaction was carried out in CCP, in UTC format
64	SettlDate	N		LocalMktDate	Intended Settlement Date
381	GrossTradeAmt	N		Amt	Settlement amount of the trade

5681*	ExchangeTradeType	N	M - Market Trade Q - Block Trade T- Internal allocation G - External allocation E - Excercise and Maturity of Derivatives segment	String	CCP Trade Type
Start <Instrument>					
55	Symbol	N	[N/A] or Security Code	Sting	
48	SecurityID	N		Sting	ISIN code
22	SecurityIDSource	N	4 = ISIN number	Sting	
207	SecurityExchange	N		Exchange	Represents Market Segment code of the security
End <Instrument>					
Start < Amt>					
708	PosAmt	N		Amt	n times
1585	PosAmtReason	N	1000 = Cash Amount outstanding on the Trade 1001 = Cash Amount of Securities held	Int	
End < Amt>					
Start <TrdCapRptSideGrp>					
552	NoSides	Y		NumInGroup	Number of sides, will always be '1'
54	Side	Y	1 = Buy 2 = Sell	Char	Side of the Securities position
Start<ClrInstGrp>					
576	NoClearingInstructions	N		NumInGroup	Reported always as 1
577	ClearingInstruction	N	0 - Normal Trade 4 - Market Maker Trade 12 - Retail Trade	Int	Eligibility of trade for clearing and central counterparty processing
End<ClrInstGrp>					
Start <Parties>					

453	NoPartyIDs	Y		NumInGroup	Number of party identifiers.
--> 448	PartyID	N		String	<p>If PartyRole[452]=1, it contains the Clearing member ID of Trading Participant</p> <p>If PartyRole[452]=4, it contains Clearing Member Code</p> <p>If PartyRole[452]=10, it contains Place of Settlement BIC</p> <p>If PartyRole[452]=13, it contains the Trading ID (TSO Participant ID)</p> <p>If PartyRole[452]=16, it contains the trading platform code (MIC)</p> <p>If PartyRole[452]=38, it contains the code of the Position Account associated with the Trade</p> <p>If PartyRole[452]=90, it contains the code of the Settlement Participant</p> <p>If PartyRole[452]=91, it contains the Settlement Account code</p>
--> 447	PartyIDSource	N	<p>D = Proprietary/ Custom code B=BIC code (Bank Identification Code - SWIFT managed)</p> <p>G=Market Identifier Code(for party role 16)</p>	Char	
--> 452	PartyRole	N	<p>1 = Clearing member ID of Trading Participan</p> <p>4 - Clearing Firm</p> <p>10 - CSD Code</p> <p>13 = Trading ID</p> <p>16 = Executing System (platform reference)</p> <p>38 = Position Account</p> <p>90 - Settlement Firm</p> <p>91 - Settlement Account</p>	Int	Indicates the role taken up by the code specified in PartyID
End <Parties>					
1	Account	N		String	Account information

581	Account Type	N	1 - Client 3 - House	Int	House / Client Indicator
77	PositionEffect	N	O = Open C = Close	Char	Indicates whether the Trade opens or closes a position.
Start <TradeReportOrderDetail>					
151	LeavesQty	N		Qty	Outstanding quantity of the trade.
11	ClOrdID	N		String	Client order reference.
528	OrderCapacity	Y	A - AGEN P - PRIN	Char	Represents Trading Capacity of the member
End <TradeReportOrderDetail>					
Start <AllocGrp>					
78	NoAllocs	N			Reported always as 1
161	AllocText	N		String	Allocation Reference Reported only when trdtype is G (external allocation). Report the external allocation reference.
Start <AllocGrp>					
Start <TradePositionQty>					
702	NoPositions	N			Reported always as 1
703	PosType	N	RCV = Received Quantity	String	RCV indicates the number of securities held by the Settlement Entity.
705	ShortQty	N	>= 0, without decimals	Qty	Report the Held quantity. Report full trade quantity if trade is on hold, report as Zero if trade is on release.
End <TradePositionQty>					
End <TrdCapRptSideGrp>					
Standard Fixed message Trailer					
10	Checksum	Y		String	Checksum of the message, calculated in accordance with the standard.