

International Cash Market Segment

FIXML Interface Specifications

Revision history

Date	Version	Description
May 11, 2026	1.0	Initial version.
July 28, 2026	1.1	• TSub – new field included in the header of AE, AS, and j. • The permitted values in the TID, SID, and OBID fields have been updated. • Additional information has been included in the description of some fields throughout the document. • A new value, 1 = Cancel, has been added to the TransTyp field in the AE message.
<u>Sep 16, 2026</u>	<u>1.2</u>	• <u>TSub – new field included in the header of j message.</u> • <u>The format of the Symbol field (Tag 55) has been changed in messages J and AS.</u>

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1 Monitoring of Trades

Message	Description
Trade Capture Report (Msg Type = AE)	Information concerning a Trade registered at the CCP

1.1 Trade Capture Report (Msg Type = AE)

Tag	Name	FIXML	Req	Valid Values	Format	Description
Trade Capture Report/ TrdCaptRpt						
1003	TradeID	TrdID	N		String	CCP register identifier. This field is always present in the message.
1040	SecondaryTradeID	TrdID2	N		String	Contains the CCP register identifier for the Initial Trade.
487	TradeReportTransType	TransType	N	0 = New 1 = Cancel 2 = Replace	Char	Identifies whether the message contains a new trade, a cancelled trade or updates an existing one.
828	TrdType	TrdTyp	N	0 - Regular Trade 1 - Block Trade 49 - Derivative related	Int	Indicates the type of trade
1126	OrigTradeID	OrigTrdID	N		String	Contains the CCP register identifier for the Previous Trade.
150	ExecType	ExecTyp	N	F = Trade H = Trade Cancel	Char	
17	ExecID	ExecID	N		String	Original exchange reference of the Trade.
527	SecondaryExecID	ExecID2	N		String	Previous exchange reference of the Trade.
32	LastQty	LastQty	Y	>= 0, without decimals	Qty	Trade quantity.
31	LastPx	LastPx	Y		Price	Price of the Trade, when it is a Buy/Sell trade.
30	LastMkt	LastMkt	N		Exchange	Segment MIC

Tag	Name	FIXML	Req	Valid Values	Format	Description
15	Currency	Ccy	N		Currency	Currency code. Expressed as per ISO 4217 standard.
423	PriceType	PxTyp	N	1 = Percentage	Integer	Applicable only for Bonds.
75	TradeDate	TrdDt	N		LocalMktDate	Trading date.
60	TransactTime	TxnTm	N		UTCTime stamp	Date and time when transaction was carried out in CCP, in UTC format.
64	SettlDate	SettlDt	N		LocalMktDate	Intended Settlement Date.
381	GrossTradeAmt	GrossTrdAmt	N		Amt	Settlement amount of the Trade.
5681*	ExchangeTradeType	ExchTrdTyp	N	M - Market Trade Q - Block trade T- Internal allocation G - External allocation E - Exercise and Maturity of the Derivatives Segment	String	CCP Trade Type.
/TrdCaptRpt/ Hdr						
35	MsgType	MsgTyp	Y	AE	String	Identifies the type of message.
49	SenderCompID	SID	Y	SIXC_TEST SIXC_PROD	String	Identifier of the entity sending the message. SIXC_TEST for Test environment. SIXC_PROD for Production environment.
56	TargetCompID	TID	Y		String	Identifier of the entity to which the message is sent. XXXX_TEST for Test environment XXXX_PROD for Production environment where XXXX denotes the 4 character Member ID.

Tag	Name	FIXML	Req	Valid Values	Format	Description
57	TargetSubID	TSub	N		String	ID of the actual receiver. If the same message is subscribed to by multiple recipients, it is distinguished by the TSub. When no additional subscription exists, TID and TSub are identical.
52	SendingTime	Snt	Y		UTCTimest amp	Time at which the message was sent.
/TrdCaptRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] or Security Code	String (5)	
48	SecurityID	ID	N		String(12)	ISIN code
22	SecurityIDSource	Src	N	4 = ISIN number	String	
207	SecurityExchange	Exch	N		Exchange	Represents Market Segment code of the security.
/TrdCaptRpt/ Amt						(n times)
→→ 708	PosAmt	Amt	N		Amt	If PosAmtReason[1585] = 1000, <u>it refers to the outstanding Cash Amount.</u> If PosAmtReason[1585] = 1001, it refers to the Cash Amount of securities held by the Settlement Entity. This field shall contain a zero value when no securities are held.
→→ 1585	PosAmtReason	Rsn	N	1000 = Cash Amount outstanding on the Trade 1001 = Cash Amount of Securities held	Int	
/TrdCaptRpt/ RptSide						(1 time) Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message.
→54	Side	Side	Y	1 = Buy 2 = Sell	Char	Side of the Securities position.

Tag	Name	FIXML	Req	Valid Values	Format	Description
→1	Account	Acct	N		String	Account information.
→581	AccountType	AcctTyp	N	1 - Client 3 - House	Int	House / Client Indicator.
→77	PositionEffect	PosEfct	N	"O" = Open "C" = Close		Indicates whether the Trade opens or closes a position.
/TrdCaptRpt/ RptSide/ Pty						(n times)
→→ 448	PartyID	ID	N		String	If PartyRole[452]=1, it contains the Clearing member ID of Trading Participant. If PartyRole[452]=4, it contains the Clearing Member code. If PartyRole[452]=10, it contains the CSD code. If PartyRole[452]=13, it contains the platform Member code, (Trading ID - TSO Participant ID) and shall not be reported for trades with ExchTrdTyp [5681] = G or T. If PartyRole[452]=16, it contains the trading platform code. (MIC) If PartyRole[452]=38, it contains the code of the Position Account associated with the Trade. If PartyRole[452]=90, it contains the code of the Settlement Participant. If PartyRole[452]=91, it contains the Settlement Account code.
→→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code B=BIC code (Bank Identification Code - SWIFT managed) G=Market Identifier Code(for PartyRole 16)	Char	
→→	PartyRole	R	N	1 = Clearing member ID	Int	Indicates the role taken up by

Tag	Name	FIXML	Req	Valid Values	Format	Description
452				of Trading Participant 4 = Clearing Firm 10 = CSD Code 13 = Trading ID 16 = Executing System (platform reference) 38 = Position Account 90 = Settlement Firm 91 = Settlement Account		the code specified in PartyID.
/TrdCaptRpt/ RptSide/ ClrInst						(1 time)
→577	ClearingInstruction	ClrngInstrctn	N	0 - Normal Trade 4 - Market Maker Trade 12 - Retail Trade	Int	Eligibility of trade for clearing and central counterparty processing.
/ TrdCaptRpt/ RptSide/ Alloc						(1 time)
→161	AllocText	Txt	N		String(18)	Allocation Reference. It shall only be reported for trade with ExchTrdTyp [5681] = G.
/ TrdCaptRpt/ RptSide/ TrdRptOrdDetl						
151	LeavesQty	LeavesQty	N		Qty	Outstanding quantity of the trade.
11	ClOrdID	ClOrdID	N		String	Client order reference.
528	OrderCapacity	Cpcty	Y	A - AGEN P - PRIN	Char	Represents Trading Capacity of the member.
/ TrdCaptRpt/ RptSide/ Qty						(1 time)
→703	PosType	Typ	N	RCV = Received Quantity	String	RCV indicates the number of securities held by the Settlement Entity.
→705	ShortQty	Short	N	>= 0, without decimals	Qty	This field shall contain a zero value when no securities are

Tag	Name	FIXML	Req	Valid Values	Format	Description
						held.

2 Trade Allocation

Message	Description
Allocation Instruction (Msg Type = J)	Request for both Internal and External Allocation. It is also used to accept, reject or cancel an External Allocation.
Allocation Report (Msg Type = AS)	Report on the status of an Internal Allocation or an External Allocation.

2.1 Allocation Instruction (Msg Type = J)

Tag	Name	FIXML	Req	Valid Values	Format	Description
Allocation Instruction/ AllocInstrctn						
70	AllocID	ID	Y		String	Single identifier for each Allocation Instruction message.
71	AllocTransType	TransTyp	Y	0 = New 2 = Cancel	Char	Indicates whether the message is a request for an allocation or a cancellation. A cancellation may only be carried out on an External Allocation that is awaiting acceptance at the destination.
626	AllocType	Typ	Y	17 = Initiate or Cancel an External Allocation, request an Internal Account Allocation 10 = Rejection of an External Allocation by the Take-up Clearing Firm 25 = Acceptance of an External Allocation by the Take-up Clearing	Int	

Tag	Name	FIXML	Req	Valid Values	Format	Description
Firm						
793	SecondaryAllocID	ID2	N		String	Single identifier of the Allocation assigned by the CCP. Required if AllocTransType [71] = 2 (Cancel) or AllocType [626] is other than 17.
72	RefAllocID	RefID	N		String	Identifier of the External Allocation request to be cancelled. It should contain the value of the field AllocReportID [755] received in Allocation Report message (AS). Required when AllocTransType [71] = 2 (Cancel).
796	AllocCancReplaceReason	CxlRplcRsn	N	99 = Other	Int	Ignored by the interface.
54	Side	Side	Y	1 = Buy 2 = Sell	Char	Side corresponding to the all trades to be allocated. Ignored when AllocType [626] is other than 17.
53	Quantity	Qty	Y		Qty	Ignored by the interface.
75	TradeDate	TrdDt	Y		LocalMktDate	Trade date.
/AllocInstrctn/ Hdr						
35	MsgType	MsgTyp	Y	J	String	Identifies the type of message.
49	SenderCompID	SID	Y		String	Identifier of the entity sending the message. XXXX_TEST for Test environment XXXX_PROD for Production environment where XXXX denotes the 4 character Member ID.
56	TargetCompID	TID	Y	SIXC_TEST SIXC_PROD	String	Identifier of the entity to which the message is sent. SIXC_TEST for Test environment. SIXC_PROD for Production environment.
115	OnBehalfOfCompID	OBID	N		String	Code of the entity on behalf of which the message is sent. The value shall include the suffix _TEST or _PROD depending on the environment. If this is

Tag	Name	FIXML	Req	Valid Values	Format	Description
						omitted, it is assumed to be SenderCompID.
52	SendingTime	Snt	Y		UTCTimest amp	Time at which the message was sent.
	/AllocInstrctn/ AllExc					Required unless AllocTransType [71] = 2 (Cancel). Always for trades with same security, same Intended Settlement Date and same side. (n times)
→→ 1003	TradeID	TrdID	N		String	CCP register identifier of the Trade to be allocated.
	/AllocInstrctn/ Instrmt					
55	Symbol	Sym	N	[N/A]	String	
	/AllocInstrctn/ Pty					(1 time)
→448	PartyID	ID	N		String	If PartyRole[452]=96, it contains the Destination Member and shall be reported for external allocation requests and external allocation acceptances when that member is a non-clearing member.
→447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→452	PartyRole	R	N	96= Take-up Trading Firm	Int	Indicates the role taken up by the code specified in PartyID.
	/AllocInstrctn/ Alloc					Required unless AllocTransType [71] = 2 (Cancel). (1 time)
→79	AllocAccount	Acct	N		String	Destination Position Account. Ignored by the interface when AllocType [626] = 10. It is also ignored when AllocType [626] = 17 to initiate or cancel an External Allocation.
→80	AllocQty	Qty	N		Qty	Total quantity of the securities to be allocated. When multiple allocations it must be the total of the alive volumes of the trades to be allocated. When single allocations, a partial allocation is allowed. So, it is possible a value less than or

Tag	Name	FIXML	Req	Valid Values	Format	Description
						equal to the alive volume trade.
→161	AllocText	Txt	N		String	External Allocation Reference.

2.2 Allocation Report (Msg Type = AS)

Tag	Name	FIXML	Req	Valid Values	Format	Description
Allocation Report/ AllocRpt						
755	AllocReportID	RptID	Y		String	Single identifier for each Allocation Report message in a session.
70	AllocID	ID	N		String	Reference of the first Allocation Instruction message received.
71	AllocTransType	TransTyp	Y	0 = New 2 = Cancel	Char	
795	AllocReportRefID	RptRefID	N		String	Present when AllocTransType [71] = 2 (Cancel). Report the field received in RefAllocID of the allocation cancel request, (originally sent in AllocReportID by CCP). If an external allocation remains pending when the cut-off time is reached, the system will cancel the allocation and report the AllocReportID [755] of the first AS message sent by the CCP.
796	AllocCancReplaceReason	CxlRplcRsn	N	99=Other	Int	Present when AllocTransType [71] = 2 (Cancel).
793	SecondaryAllocID	ID2	N		String	Single identifier of the Allocation assigned by the CCP.
794	AllocReportType	RptTyp	Y	15 = Give-up 16 = Take-up	Int	
87	AllocStatus	Stat	Y	5 = Rejected 6 = Allocation pending 9 = Claimed 12 = Cancelled	Int	
54	Side	Side	Y	1 = Buy 2 = Sell	Char	Indicates whether the Trade to be allocated is buy or sell side.
53	Quantity	Qty	Y		Qty	Total quantity of securities of the Allocation.

Tag	Name	FIXML	Req	Valid Values	Format	Description
6	AvgPx	AvgPx	Y		Price	Trade price. It contains 0 when a multiple allocation.
75	TradeDate	TrdDt	Y		LocalMktDate	Trade date.
381	GrossTradeAmt	GrossTrdAmt	N		Amt	Total Cash amount of the Allocation .
/AllocRpt/ Hdr						
35	MsgType	MsgTyp	Y	AS	String	Identifies the type of message.
49	SenderCompID	SID	Y	SIXC_TEST SIXC_PROD	String	Identifier of the entity sending the message. SIXC_TEST for Test environment. SIXC_PROD for Production environment.
56	TargetCompID	TID	Y		String	Identifier of the entity to which the message is sent. XXXX_TEST for Test environment XXXX_PROD for Production environment where XXXX denotes the 4 character Member ID.
57	TargetSubID	TSub	N		String	ID of the actual receiver. If the same message is subscribed to by multiple recipients, it is distinguished by the TSub. When no additional subscription exists, TID and TSub are identical.
52	SendingTime	Snt	Y		UTCTimestamp	Time at which the message was sent.
/AllocRpt/ OrdAlloc						(1 time)
→11	ClOrdID	ClOrdID	N		String	Client reference entered in the order. Not informed when multiple allocations.
/AllocRpt/ AllExc						(n times)
→→32	LastQty	LastQty	N		Qty	Allocated trade quantity.
→→31	LastPx	LastPx	N		Price	Trade price.
→→1003	TradeID	TrdID	N		String	CCP register identifier of the new Trade.

Tag	Name	FIXML	Req	Valid Values	Format	Description
						It is only present when AllocStatus [87] = 9 (Claimed).
→→ 1126*	OrigTradeID	OrigTrdID	N		String	CCP register identifier of the Trade to be allocated.
→→29	LastCapacity	LastCpcty	Y	1- AGEN 4 -PRIN	Char	Trading Capacity.
→→17	ExecID	ExecID	N		String	Original exchange reference of the Trade.
/AllocRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] or Security Code	String(5)	
48	SecurityID	ID	N		String(12)	ISIN code.
22	SecurityIDSource	Src	N	4 = ISIN number	String	
/AllocRpt/ Pty						(n times)
→→448	PartyID	ID	N		String	If PartyRole[452]=16, it contains the platform code. If PartyRole[452]=95, it contains the Origin Member. If PartyRole[452]=96, it contains the Destination Member. If PartyRole[452]=98, it contains the Position Account's Clearing Member.
→→447	PartyIDSource	Src	N	D = Proprietary/ Custom code G=Market Identifier Code(for party role 16)	Char	
→→452	PartyRole	R	N	16 = Executing System (platform code) 95 = Give-up Trading Firm 96= Take-up Trading Firm 98 = Take-up Clearing Firm	Int	Indicates the role taken up by the code specified in PartyID. Value 16 is present in messages for the Destination Member and its Clearing Member when the Destination Member is a Non-Clearing Member, informing it of the platform code. Value 95 is present in all messages informing the Origin Member. Value 96 is present in all

Tag	Name	FIXML	Req	Valid Values	Format	Description
						messages relating to an External Allocation, providing information on the Destination Member. Value 98 identifies the Clearing Member and is present in messages sent to both the Destination Member and its Clearing Member when the Destination Member is a Non-Clearing Member.
/AllocRpt/ Alloc						(1 time)
						Destination Position Account. In Internal allocation, position account is reported. In an External Allocation, this information is provided when the allocation execution status is sent to the destination member and to its Clearing Member. In any other case, this field is not present.
→79	AllocAccount	Acct	N		String	
→80	AllocQty	Qty	N		Qty	Quantity of securities of the Allocation.
→161	AllocText	Txt	N		String	When it is present, it provides information on the Allocation Reference.

3 Rejection of messages

Message	Description
Business Message Reject (Msg Type = j)	Message rejection at application level.

3.1 Business Message Reject (Msg Type = j)

Tag	Name	FIXML	Req	Valid Values	Format	Description
BusinessMessageReject/ BizMsgRej						
372	RefMsgType	RefMsgTyp	Y		String	MsgType of the rejected message.
379	BusinessRejectRefID	BizRejRefID	N		String	Identifier of the rejected message.
380	BusinessRejectReason	BizRejRsn	Y	0 = Other 3 = Unsupported Message Type 5 = Rejected by Gate	Int	Reason for rejection.
58	Text	Txt	N		String	Explanatory text.
/BizMsgRej/ Hdr						
35	MsgType	MsgTyp	Y	j	String	Identifies the type of message.
49	SenderCompID	SID	Y	SIXC_TEST SIXC_PROD	String	Identifier of the entity sending the message. SIXC_TEST for Test environment. SIXC_PROD for Production environment.
56	TargetCompID	TID	Y		String	Identifier of the entity to which the message is sent. XXXX_TEST for Test environment XXXX_PROD for Production environment where XXXX denotes the 4 character Member ID.
57	TargetSubID	TSub	N		String	ID of the actual receiver. <u>If the same message is subscribed to by multiple</u>

Tag	Name	FIXML	Req	Valid Values	Format	Description
						<u>recipients, it is distinguished by the TSub.</u> <u>When no additional subscription exists, TID and TSub are identical.</u>
52	SendingTime	Snt	Y		UTCTimest amp	Time at which the message was sent.

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