Omgeo Central Trade Manager^{SM}

FIX 4.4 Interface Message Specification: Broker/Dealers

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PREFACE

This document describes the Financial Information eXchange (FIX) 4.4 interface to Omgeo Central Trade Manager^{SM} (Omgeo CTM).

Audience

This guide is for FIX broker/dealers, developers, business analysts, and others who need to understand the FIX messages sent to Omgeo CTM and received from it.

This guide assumes:

- A familiarity with the FIX 4.4 protocol published by the FIX Standards Committee at http://www.fixprotocol.org
- A basic understanding of the securities business and Omgeo CTM

Change in this Version of the Document

In support of Release 2 (2015), this version includes new valid values in Translated Omgeo CTM XML Fields to FIX Fields on page 180.

Related Documents and Training

For related documents and all documents referenced in this manual, go to www.omgeo.com/documentation. Omgeo also offers training to clients on how the product works and how to use it. Course information and a calendar of offerings are available at www.omgeo.com/training.

Questions?

Omgeo's Client Contact Center (CCC) provides general assistance and technical help. Visit www.omgeo.com/ServiceCentral to:

- Enter a service request or check the status of an existing service request
- Search our knowledge base
- Access our library of documentation
- Obtain contact information

OVERVIEW

Introduction

This chapter introduces the Financial Information eXchange (FIX) interface and concepts that appear repeatedly in this message specification.

What Is the FIX Interface to Omgeo CTM?

The FIX Omgeo Central Trade Manager Interface (FCI) enables broker/dealers to inquire about equity and fixed income blocks and allocations alleged against them. FIX FCI also helps broker/dealers to interact with Omgeo CTM investment managers (both Direct and FIX) for trades matching a confirmation. Omgeo CTM enhances the FIX message process by regularly polling for Match status changes, trade side changes, and all other updates to trade components.

Omgeo CTM supports US equity and fixed-income confirmation and settlement for broker/dealers and investment managers domiciled outside the US. Investment managers in the US market should use the following:

- OASYS TradeMatch for trades settling at the DTCC or using Fedwire
- Omgeo CTM for all other equity and fixed income trades

FCI connectivity is currently only available using a lease line (DTC, TF, TNS, or Radianz).

Trade exceptions, such as unmatched or mismatched trade resolutions, are resolved using the FIX message specification.

Note: Because Omgeo performs matching and SSI enrichment on allocations, there are a large number of Omgeo user-defined FIX tags used to represent items such as match states and ALERT tags. They are all preceded by the number 7 or 9 and Omgeo, such as 7359 (OmgeoDisclosureType) and 9837 (OmgeoThirdPartyRole).

Invalid Messages

An Invalid message usually contains system errors and synchronous errors, in which case FCI translates the Invalid to a Trade Capture Report Request Ack (AQ, TradeRequestStatus=2 (Rejected)) containing the error details and transmits it to the broker/dealer and the workflow ends at that point.

Valid Messages

Valid messages at this stage in the workflow can contain two types of information:

- A Valid message may result in a translated MultiTradeLevelResponse message that has zero (0) results or no MultiTradeLevelResponse nodes because no UNMATCHED blocks are alleged against the broker/dealer. FCI consequently converts the MultiTradeLevelResponse message into Trade Capture Report Request Ack (AQ, TradeRequestStates=1 (Completed)), and transmit it to the broker/dealer and the workflow ends at that point.

- A Valid message may also result in a translated MultiTradeLevelResponse message that has, for example, 999 MultiTradeLevelResponse (MTLR) nodes. FCI converts the MultiTradeLevelResponse message into an *individual* Trade Capture Report (AE) for each MultiTradeLevelResponse node and sends it to the broker/dealer. Each Trade Capture Report corresponds to the individual alleged TradeLevels from the investment managers to that broker/dealer.

  Optionally, the broker/dealer can accept each individual Trade Capture Report by sending a Trade Capture Report Ack (AR, TradeReportType (856)=1 (Alleged), TrdRptStatus=0 (Accepted)) message back to FCI. The broker/dealer can also reject one or more of the investment manager's TradeLevels, which is detailed in Reject a Block.

  Once a Trade Capture Report Ack is sent back to FCI, no messages originating from the Trade Capture Report Request are exchanged and the workflow ends at that point.

Supported FIX Version

Omgeo CTM supports version 4.4 of the FIX protocol. All mentions of FIX in this *Message Specification* refer specifically to FIX version 4.4.

Terminology

The table below out many of the terms in this document.

Terminology

Term	Definition
Allocation Confirmation Workflow (ACWF)	This workflow applies to both investment managers and broker/dealers. It enables you to submit and match only on one or more allocations or confirmations/contracts (TradeDetails). Omgeo CTM does not create a TradeLevel. You cannot submit a TradeLevel in this workflow because the TradeLevelInformation composite in the TradeDetail provides all TradeLevel data. The entire trade side contains only one or more allocations or confirmations/contracts (TradeDetails).
Asynchronous Error	Errors that are not returned to the client in the same direct submit function call as the original submitted message. The client must query for these errors. Omgeo CTM generates an asynchronous error when conflicts are found when it compares your message to your counterparty message.
Block Level Workflow	This workflow applies to Omgeo CTM investment managers who match on both trade components with broker/dealers on Omgeo CTM. This workflow involves trade parties exchanging and matching information on individual blocks and underlying allocations, contracts, and confirms. In Omgeo CTM, the parties match on TradeLevels and TradeDetails.
Broker/Dealer	The trading partner who executes the trade, also called the executing broker (EB) or executor. The counterparty to the investment manager.
Default L2 Matching Profile	Defines the allowable fields for a type of trade, the fields that are required for L1 pairing, and the eligible L2 matching fields. There is one default matching profile per asset class or instrument type: equity and debt. Investment managers, who control default matching profiles, must have one default matching profile set-up for each asset class.
Investment Manager	The trading partner who places an order with a broker/dealer, also called the orderer or instructing party (IP). The counterparty to the broker/dealer.

Term	Definition
Level 1 Pairing (L1 Pairing)	The act of identifying and linking a trade side to a counterparty's submitted trade side. L1 pairing uses criteria set by Omgeo and must be complete before any level 2 (L2) matching begins.
Level 2 Matching (L2 Matching)	The act of comparing client-identified fields and tolerances to a counterparty's corresponding fields. The outcome of L2 matching determines the Match status of a trade component or trade side.
L2 Matching Profile	A set of fields on which an investment manager wishes to match from a defined set of eligible L2 matching fields. An L2 matching profile defines which fields are used and the tolerances applied to those fields.
Synchronous Errors	Errors that are returned to the client in the same direct submit function call that contained the original submitted message. Synchronous errors are returned automatically and immediately to the client.
	Omgeo CTM performs basic checks for syntax, required information, duplication, and uniqueness on each submitted message. If these basic validations fail, a synchronous error is generated immediately and returned in an Invalid response.
Trade Component	The allocation or confirmation/contract (TradeDetail) and block (TradeLevel) for one side of a trade, when applicable. For ACWF trades, the allocation or confirmation/contract is the only trade component for the entire trade side.
TradeDetail	The designation of allocations to a specific investment manager's accounts.
	A TradeDetail is equivalent to an allocation submitted by an investment manager or a confirmation (or contract) submitted by a broker/dealer.
TradeLevel	A summary of block information. The data provided by these messages must be consistent across all corresponding TradeDetails. Omgeo CTM handles TradeLevels as follows:
	• For the ACWF workflow, Omgeo CTM validates and matches on TradeDetails only.
	• For the BACW workflow, if a TradeLevel is not supplied, Omgeo CTM generates it.
Trade Side	All of the trade components that comprise an investment manager's or broker/dealer's side of the trade. It consists of one or more allocations or confirmations/contracts (TradeDetails) and a corresponding block (TradeLevel). For ACWF trades, a trade side only contains allocations or confirmations/contracts (TradeDetails).

Required Setup by Clients

This document describes how FIX is implemented in FCI. It does not explain the entire FIX protocol. For information on the FIX protocol, see the specification documents published by the FIX Standards Committee at http://www.fixprotocol.org.

Before you can send messages to FCI and receive messages from it, you must do the following:

• Work with your Omgeo Integration representative to set up the configuration file for the interface. Minimally, you must address the following questions:

  • What are your IP port addresses and ports for Client Test and Production?

  • What is your SenderCompID?

  • What is your message size limit?

    If an Allocation Instruction message exceeds your maximum size limit, divide it into two or more messages using the FIX protocol rules for fragmentation. Likewise, FCI uses the same rules to send you an Allocation Report message that exceeds the maximum size that you specify.

  • AllocIDs for investment managers must be globally unique.

• Add the unique identifier for the broker/dealer sending trade reports.

Omgeo Integration works with individual broker/dealers and outsourcers to map necessary FIX tags. Clients are required to build the necessary application logic to send new trades, cancel trades, receive trades, and appropriately route trade status, updated financials, and SSIs.

The typical implementation timeframe is approximately two months. The majority of this time is spent on:

- 30%—Client application development
- 20%—Lease line setup
- 15%—Omgeo setup
- 35%—Testing

System Flow

The figure below illustrates how a broker/dealer, directly or using a third party, sends FIX messages using FCI. FCI translates FIX messages into Omgeo CTM XML and routes the message to Omgeo CTM. Flow is two-way—Omgeo CTM sends valid and invalid messages to and from the application.
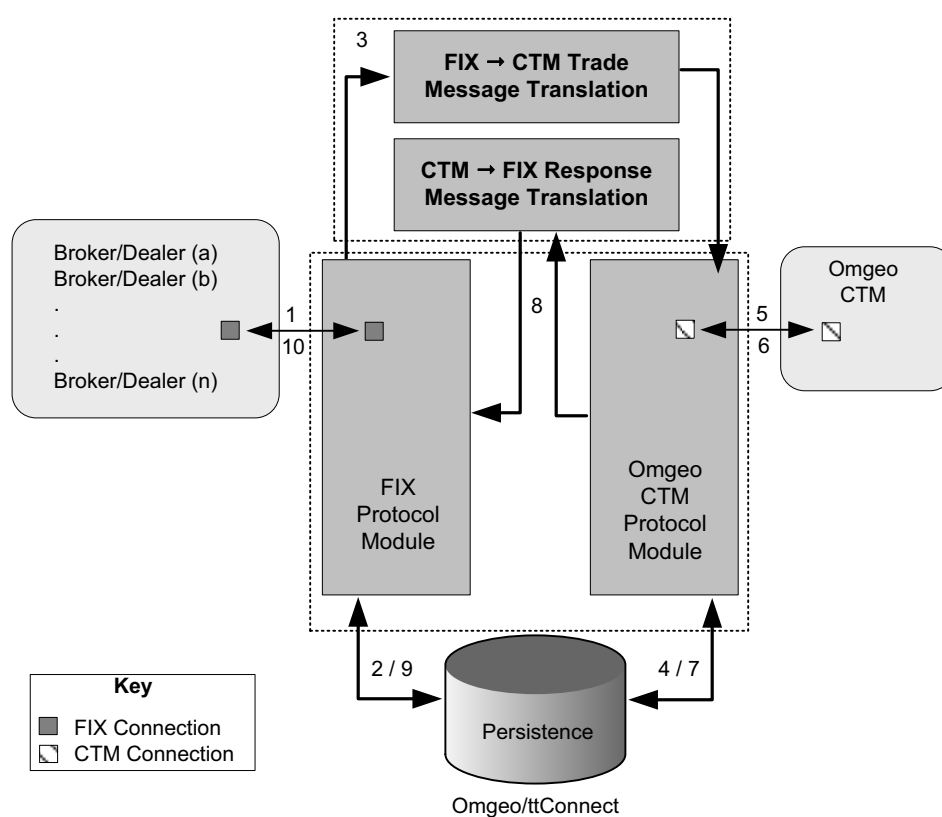
FCI FIX Message Flow

In detail:

1. The broker/dealer sends a message to Omgeo that queries for TradeLevels alleged against it or sends a new TradeLevel.
2. Omgeo/ttConnect persists the FIX message.
3. FCI translates the message to an Omgeo CTM message and sends it to Omgeo CTM.
4. The Omgeo CTM module persists the Omgeo CTM message.
5. FCI determines the Omgeo CTM connection, based on the broker/dealer, and sends the message to Omgeo CTM.

6. The Omgeo CTM module polls for actions from investment managers regarding updates.

7. The Omgeo CTM module persists the Omgeo CTM message.

8. FCI translates the message to a FIX message and sends it to the FIX module.

9. The FIX module persists the FIX message.

10. The FIX module determines the correct FIX connection based on the broker/dealer and sends it to the broker/dealer.

Status Types

There are three different status types: Match, Complete, and Match Agreed.

• Each trade component—TradeLevel and TradeDetail—has a Match status.

• Each trade side has a Complete status.

• Both trade sides of the transaction share a Match Agreed status.

Each status type has different values, and trade components may have different statuses at the same time. For example, a broker/dealer's trade side can have a Complete status with the value *COMPLETE*, a TradeDetail with a Match status of *MATCHED*, and a Match Agreed status with the value *NOT MATCH AGREED*. The next three tables describe possible status values that a trade can have.

Match Status Values

The Match status applies to a trade component—a TradeLevel or a TradeDetail. The Match Status Values table describes all Match status values.

Match Status Values

Match Status Value	Code	A trade component with this status is …
UNMATCHED	NMAT	A component that does not locate a corresponding counterparty component containing matching L1 values.
MISMATCHED	MISM	A component that locates a corresponding counterparty's component by matching L1 values but fails to match on L2 values or tolerances.
MATCHED	MACH	A component that locates a corresponding counterparty's component by matching L1 values and matches on all L2 values.
CANCELED	CAND	A component that one party has withdrawn from the trade side before it is MATCH AGREED. Note that canceling a TradeLevel cancels all TradeDetails. An individual TradeDetail may be unilaterally canceled before the trade side is MATCH AGREED.
CANCEL REQUESTED	CREQ	A component of your trade side when you have requested to withdraw the trade side after it is MATCH AGREED. A component that is CANCEL REQUESTED has a trade side that is MATCH AGREED.
COUNTERPARTY CANCEL REQUESTED	CCRQ	A component of your trade side when the counterparty wants to withdraw the trade side after it is MATCH AGREED. A component that is COUNTERPARTY CANCEL REQUESTED has a trade side that is MATCH AGREED.
CANCEL REJECTED	CREJ	A component of your trade side when the counterparty requested you to cancel the trade side after it was MATCH AGREED, but that you refused to cancel. A component that is CANCEL REJECTED has a trade side that is MATCH AGREED.
COUNTERPARTY CANCEL REJECTED	CCRJ	A component of your trade side when you requested the counterparty to cancel the trade side after it was MATCH AGREED, but your counterparty refused to cancel. A component that is COUNTERPARTY CANCEL REJECTED has a trade side that is MATCH AGREED.
CANCEL AGREED	CANA	A component of a trade side that was MATCH AGREED until one party requested a cancelation and the counterparty agreed. A trade side that is CANCEL MATCH AGREED has all its components set to CANCEL AGREED.

Match Status Value	Code	A trade component with this status is ...
PENDING	PEND	A TradeLevel is waiting to be completed. The Match status of PENDING is applied in three circumstances: • A trade side is NOT COMPLETE and that NOT COMPLETE trade side uses an Omgeo CTM-generated TradeLevel. • A party indicates on a TradeDetail message that it will submit a TradeLevel (TradeLevelExpected=Y), but has not yet sent the message. The Omgeo CTM-generated TradeLevel is PENDING (and the trade side is NOT COMPLETE) until the party submits the TradeLevel. • A party submits a TradeLevel (either a new one or a replacement) that L1 matches a counterparty's TradeLevel that is of the PENDING status. In all cases, a Match status of PENDING implies that L1 matching fields have matched and that the L2 matching fields other than the calculated fields have matched. When Omgeo CTM determines that an L2 field does not match, the Match status becomes MISMATCHED.
DISQUALIFIED	DISQ	A trade component that failed certain asynchronous validations, such as submitting a TradeDetail on a MATCH AGREED trade. DISQUALIFIED trades are not used in any calculations or processing.

Disqualified Component

There are circumstances when a TradeDetail passes synchronous validation (that is, a Valid response message was sent) but fails initial asynchronous processing. When this happens, Omgeo CTM does not create a valid TradeDetail. However, the component identifiers have already been established by passing synchronous validation, but there is no valid TradeDetail to attach them to. When this happens, Omgeo CTM creates a *DISQUALIFIED* (*DISQ*) TradeDetail and attaches the component identifiers to it.

Since these identifiers are still part of the trade side, they cannot be used on a new TradeDetail message. However an amend (REPC) TradeDetail message using these identifiers can be sent to correct the situation that caused the asynchronous failure and caused the valid TradeDetail.

A *DISQUALIFIED* component cannot be used for processing, it is not used for updating any status settings or previously sent TradeLevel data, and the amounts in it are not used in totaling the calculated fields.

Some circumstances causing this disqualified status are:

• Submitting a TradeDetail for a *MATCH AGREED* or *CANCEL MATCH AGREED* trade side
• Submitting a TradeDetail with inconsistent TradeLevel information

Complete and Not Complete Status Values

The *COMPLETE* and *NOT COMPLETE* status applies to a trade side. The Complete and Not Complete Status Values table describes the *COMPLETE* and *NOT COMPLETE* status values.

Complete and Not Complete Status Values

Complete Status Value	Code	This status means ...
COMPLETE	COMP	A trade side is COMPLETE if it meets both of the following conditions: • The sum of the QuantityAllocated field on the TradeDetails (for all TradeDetails not CANCELED and not DISQUALIFIED) equals the value of the QuantityOfTheBlockTrade field. • If Omgeo CTM expects to receive a TradeLevel (TradeLevelExpected=Y), it has been received.
NOT COMPLETE	INCP	Either the sum of the QuantityAllocated field on the TradeDetails (for all TradeDetails not canceled) does not equal the value of the QuantityOfTheBlockTrade field or a TradeLevel for the trade side is expected but not received.

Match Agreed Status Values

The *MATCH AGREED* status applies to a trade side and is the same for the corresponding counterparty trade side. The Match Agreed Status Values table describes all *MATCH AGREED* status values.

Match Agreed Status Values

Match Agreed Status Value	Code	A trade side with this status is …
NOT MATCH AGREED	NMAG	A trade side for which any of these conditions exist: • The TradeLevels are not MATCHED. • One or more TradeDetails are not MATCHED. • Either trade side is NOT COMPLETE. • Open, fatal asynchronous errors exist on any trade component on either trade side.
MATCH AGREED	MAGR	A trade side for which the matching process is complete and that is considered ready for settlement. A trade side cannot become MATCH AGREED unless the following conditions are met: • The TradeLevels and all TradeDetails are MATCHED. • Both trade sides are COMPLETE. • No open, fatal asynchronous errors exist on any trade component on either trade side. The Match status of the components may change from MATCHED without changing the Match Agreed status from MATCH AGREED. For instance, if a trade side is MATCH AGREED and a cancel request is submitted, the Match status of each component in the trade side becomes CANCEL REQUESTED but the Match Agreed status remains MATCH AGREED, and processing continues. Note that a MATCH AGREED trade side is considered ready for settlement even if its components have a Match status of CANCEL REQUESTED, COUNTERPARTY CANCEL REQUESTED, CANCEL REJECTED, DISQUALIFIED, CANCELED, or COUNTERPARTY CANCEL REJECTED.
CANCEL MATCH AGREED	CMAG	A canceled trade side that was MATCH AGREED and that both parties have agreed to cancel. No further action can occur on a trade side that is CANCEL MATCH AGREED.

Notifications of Match Status Changes

There are situations when you receive a Trade Capture Report (AE) or Allocation Instruction (J) message as the result of a Match status change as described in the Notifications of Status Change table.

Notifications of Status Change

You receive a ...	when...	...and any change occurs on the...
Trade Capture Report (AE)	A change made by you or your counterparty causes a Match status change on a block.	TradeLevel
Trade Capture Report (AE)	A change made by you or your counterparty causes a Match status change on an allocation.	TradeDetail
All location Instruction (J)	Investment manager sends a new alleged allocation with the Match status of UNMATCHED. Or A change made by you or your counterparty causes the investment manager's allocation to have the Match status of UNMATCHED or CANCELED.	TradeDetail

Exceptions and Timers

An *exception* (also known as a *business exception*) indicates a potential problem with a trade component or trade side. An exception occurs when an Omgeo–defined timer expires for a specific status of a trade side or trade component.

When Omgeo CTM Starts Timers

Omgeo CTM starts a timer for an exception when the following events occur:

1. The first time that Omgeo CTM assigns a status to a trade component or trade side

2. Whenever a Complete, Match, or Match Agreed status type for a trade component or trade side changes

Omgeo CTM always calculates timers from these events, not from the time when a trade re-enters a particular state. Because trade statuses have some counterparty dependencies, trade components can potentially return to a previous status after progressing in the life cycle of statuses applied by Omgeo CTM.

Tracking Multiple Timers

A given trade component or trade side can have multiple timers. Each timer is associated with a particular status type and status value as indicated in the . Omgeo CTM tracks the sequencing of multiple timers throughout the life cycle of a trade side to ensure that an exception is generated if a trade side returns to a previous status whose timer has expired. Omgeo CTM removes exceptions from trade components and trade sides as soon as the status that triggered the exception changes.

Omgeo Statuses and Timers

The following table lists the various statuses and the corresponding timer durations.

Timer and Status Relationships

Status Type	Applicable Status Value	Applicable Trade Component	Timer Duration
Match Status	UNMATCHED (UCLX, UCPX)	TL, TD	1 hour
	MISMATCHED (MMEX)	TL, TD	1 hour
	PENDING (PNDX)	TL	1 hour
	CANCEL REQUESTED (CCRQ)	TL, TD	30 minutes
	CANCEL REJECT (CCRJ)	TL, TD	10 minutes
	COUNTERPARTY CANCEL REQUESTED (CRJX)	TL, TD	30 minutes
	COUNTERPARTY CANCEL REJECTED (CRJX)	TL, TD	30 minutes
Complete Status	NOT COMPLETE (INCX)	Trade side	3 hours
Match Agreed Status	NOT MATCH AGREED (NMGX)	Trade side	4 hours

For a list of TradeLevelBusinessException and TradeDetailBusinessException codes, see *Common Reference Data* in the Omgeo Documentation Library at http://omgeo.com/documentation/ctm.

Session-Level Login

Broker/dealers send messages for one or more investment managers over a single FIX connection. FIX and Omgeo CTM route these messages to separate connections, so each broker/dealer has a private, direct connection to Omgeo CTM.

When FIX and Omgeo CTM receive a logon message from the broker/dealer, the Username (553) and Password (554) values are used to establish a preliminary DCI connection to authenticate the user. This user is known as the *machine user* to distinguish it from a person who has access to the Omgeo CTM user interface (broker/dealers currently cannot access the user interface). Machine user ID passwords expire annually and must be reset. Notifications of pending expiration are delivered to the email address associated with the machine user four times in advance of expiration at 60, 30, 15, and 2 days.

Thereafter, this authentication information is used to establish all connections to Omgeo CTM for broker/dealers whose messages are sent over the same FIX connection.

The broker/dealer identity is determined from the Parties component block of inbound business (Executing Firm) messages. The party associated with PartyRole (452) contains a value that reflects the Business Identifier Code (BIC) of the broker/dealer. The outsourcer identity is not present on the trade message.

Validation

There are four levels of validation:

1. Base validation performed by the ttConnect FIX engine
2. Minimal validation performed by FCI
3. Omgeo CTM synchronous and asynchronous validation
4. Precision validation in money fields

Note: The *tt* prefix to some FIX components stands for Transact Tools, a third party FIX vendor used by Omgeo.

ttConnect Base FIX Validations

These validations ensure that any message sent from the broker/dealers and investment managers are FIX–compliant and parseable. Certain fields are required by the FIX interface but are not mapped to Omgeo CTM. Other fields are optional in the FIX interface, but are mandatory in Omgeo CTM.

If a required field is not provided, the translated Omgeo CTM message results in a synchronization error that, when translated, indicates the missing FIX field.

FIX/Omgeo CTM Minimal Validation

FCI validates that any business message sent from the broker/dealer is of a type allowed by the Omgeo CTM.

Omgeo CTM Synchronous Validation

Omgeo CTM performs synchronous validation checks on every submitted message. Omgeo CTM parses the incoming message, normalizes the data relative to the mandatory fields for the asset class (equity or fixed income), and validates that all the field level data complies with Omgeo CTM *Common Reference Data* .

See Synchronous Errors in Omgeo CTM for more information about how FCI handles synchronous validation failures.

Precision Validation in Money Fields

Omgeo CTM validates the value in the money fields to ensure that the precision—the number of digits to the right of the decimal—does not exceed the limit of the currency. For example, an AvgPx value of 25, or 25,00 with a Currency value of GBP is valid, but 25,000 is invalid.

Omgeo CTM uses the decimal comma. If you use a decimal point, FCI converts it to a decimal comma. If the value does not include a decimal, FCI adds a decimal comma at the end.

- AccruedInterestAmt (159)
- AccruedInterestRate (158)
- AllocAccruedInterestAmt (742)
- AllocNetMoney (154)
- AllocSettleCurrAmt (737)
- Commission (12)
- GrossTradeAmt (381)

- MiscFeeAmt (137)
- OmgeoTradeDetailTradeAmount (9047)
- OmgeoTLAccruedInterestCurrency (9858)
- OmgeoTLAccruedInterestAmount (9859)
- SettlCurrAmt (119)
- TotalAccruedInterestAmount (540)
- OmgeoBlockCommissionAmount (9866)

The precision depends on the currency as well as the field. Price is a special case. For Price, the standard practice is to have four degrees of precision, regardless of the currency. It is possible to have up to 16 numbers to the right of the decimal point for Price. Omgeo CTM uses the decimal comma. If the value does not include a decimal, the interface adds a decimal comma at the end.

MESSAGE FLOWS

Introduction

This chapter describes the step-by-step message flows among the broker/dealer, the Omgeo CTM FIX Interface (FCI), and Omgeo CTM.

FCI supports the submission of a block. You can receive alleged–against blocks and allocations at any time. After allocations are received, you can submit confirms.

In Omgeo CTM:

- *TradeLevel* signifies a block.
- *TradeDetail* signifies either an allocation or a confirmation/contract.

Note: For ACWF trades, neither you nor your counterparty submit blocks. The allocations/confirmations constitute the entire trade side and contain all of the information required to reach *MATCH AGREED (MAGR)*. All references in this chapter to TradeLevel, MultiTradeLevelRequest, and MultiTradeLevelResponse do not apply to ACWF trades.

Block, Allocation, and Alleged Allocation Status Messages

In addition to alleged–against blocks and allocations, you can also receive the following status messages:

- Trade Capture Report (AE) Block Status: Informs you of changes an investment manager made to a block, whenever such a change impacts the TradeLevel (see Trade Capture Report (AE)—Block Status to Broker/Dealer).
- Trade Capture Report (AE) Confirm Status: Informs you of changes an investment manager made to an allocation, whenever such a change impacts the TradeDetail (see Trade Capture Report (AE)—Confirm Status to Broker/Dealer).
- Allocation Instruction (J): Informs you of new or changed alleged allocations that have the Match status of *NMAT* or *CAND* (see CloseError (AR)—Sent By Broker/Dealer).

Fixed Income and Equity Instruments

Omgeo CTM determines that you are sending a debt trade by the FIX tag *SecurityType* (167). As a best practice, Omgeo Integration recommends you differentiate between fixed income and equity trades as follows:

- Fixed Income—SecurityType=CORP (167) (Corporate Debt)
- Equity—SecurityType (167)=CS (Common Stock/Ordinary Share)

When sending an equity trade, do not populate the following fields:

- AccruedInterestAmt (159)
- AccruedInterestRate (158)
- CouponRate (223)
- DatedDate (873)

- MaturityDate (541)
- TotalAccruedInterestAmt (540)
- Yield (236)

Support for XML Messages

FCI supports the Omgeo CTM FieldComparisionRequest and FieldComparisonResponse messages, used to compare data on a *MISMATCHED* block or allocations. The only XML messages FCI does not support are the HistoryRequest and HistoryResponse messages, which are used to detail the history of a specific trade.

Submit a New Block

The figure below provides an overview of a successful workflow for a new block.
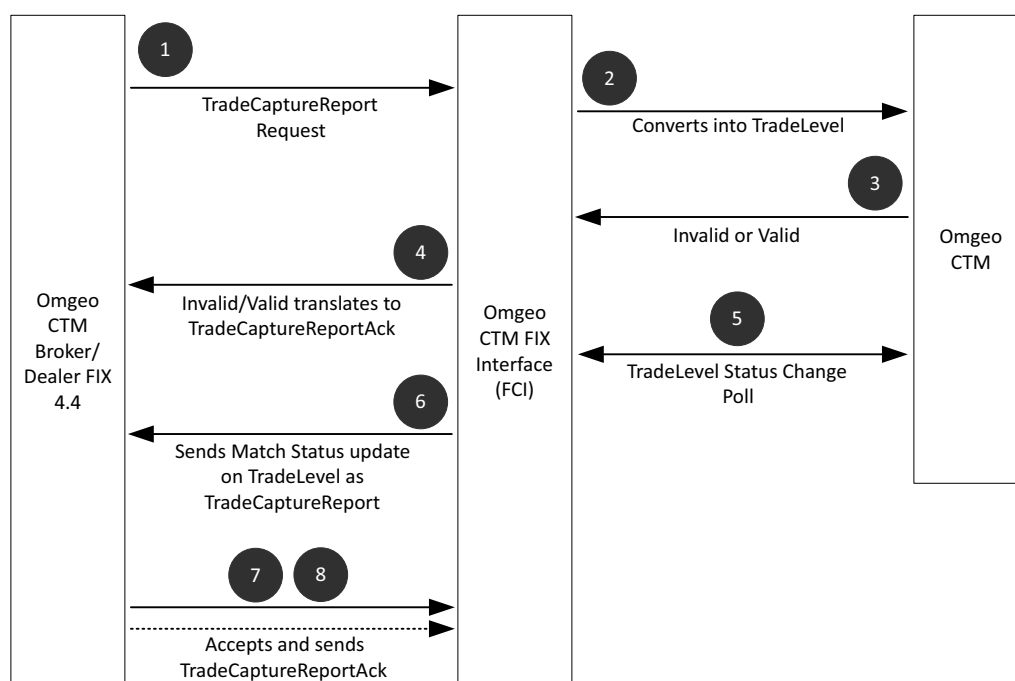
New Block Entering Omgeo CTM

The following table describes the steps for submitting a new block.

New Block—Success Flow

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a block as a Trade Capture Report (AE, TradeReportTransType=0 (New)) into FCI.
2	FCI	FCI converts Trade Capture Report into a TradeLevel and forwards it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a Valid message to FCI.
4	FCI	FCI converts the Valid into a Trade Capture Report Ack (AR, TrdRptStatus=0 (Accepted)).
5	FCI - TradeLevel Status Change Poll	After the broker/dealer sends the block into Omgeo CTM, the Match status on the TradeLevel changes and this is picked up by the next TradeLevel status change poll from FCI. Refer to TradeLevel Status and Asynchronous Error Reporting with CloseError.
6	FCI	FCI pushes an update to the TradeLevel as a Trade Capture Report (AE, OmgeoTLMatchStatus=0) and sends it to the broker/dealer. The Match status is assumed to be MATCHED in this case (note that this message flow assumes no open asynchronous errors of type INFO, WARN, or FATL for the entire trade side).
7	Broker/Dealer (optional)	Broker/dealer accepts these individual Trade Capture Reports by sending a Trade Capture Report Ack (AR, TrdRptStatus=0 (Accepted)) into FCI.
8	FCI	FCI reads the Trade Capture Report Ack, if sent by the broker/dealer, but it is not passed to Omgeo CTM.
Workflow ends here		

The following table describes the steps for new block that gets an exception.

New Block—Exception Flow

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a block as a Trade Capture Report (AE, TradeReportTransType=0 (new)) into FCI.
2	FCI	FCI converts Trade Capture Report into a TradeLevel and forwards to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with an Invalid message to FCI.
4	FCI	FCI converts the Invalid into a Trade Capture Report Ack (AR, TrdRptStatus=1 (Rejected)) and sends it to the broker/dealer.
5	Broker/Dealer	Broker/dealer receives a Trade Capture Report Ack from FCI with the reason for the failure.
Workflow ends here		

Amend a Block

The figure below provides an overview of the workflow for amending a *MISMATCHED* block that was originally executed by the broker/dealer as a new block. A block in Omgeo CTM can be amended at any time before a trade side is *MATCH AGREED*.
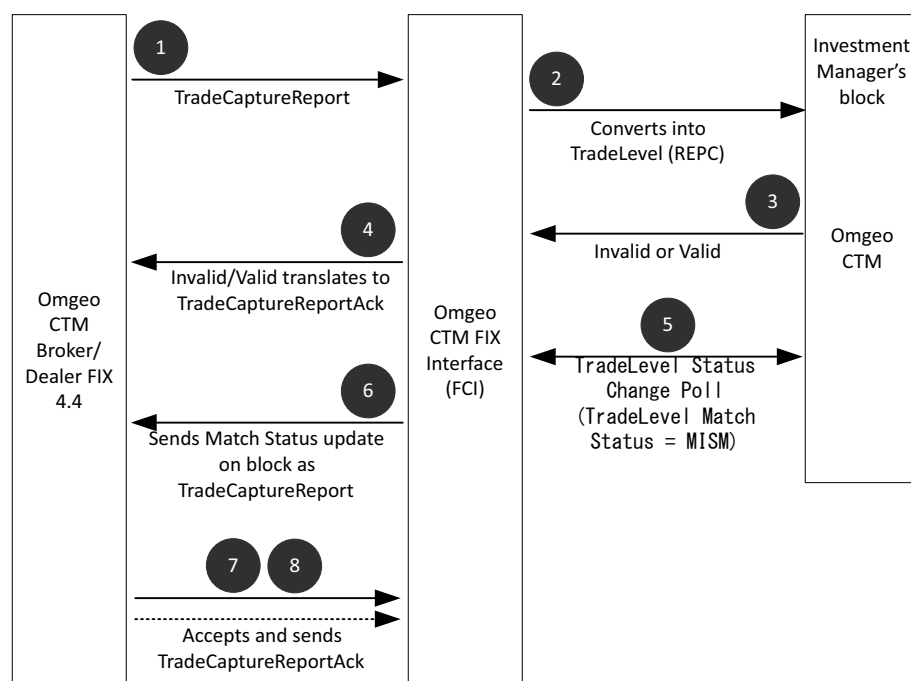
Amending a Block

The following table describes the steps for successfully amending a block.

Amending a Block—Success Flow

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends an Amend as a Trade Capture Report (AE, TradeReportTransType ＝2 (Replace), TradeReportType＝0 (Submit)) into FCI.
2	FCI	FCI converts Trade Capture Report into a TradeLevel (REPC) and forwards to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a Valid message to FCI.
4	FCI	FCI converts the Valid into a Trade Capture Report Ack (AR, TrdRptStatus＝0 (Accepted)).
5	FCI - TradeLevel Status Change Poll	After the broker/dealer sends the amend into Omgeo CTM, the Match status on the TradeLevel changes and this is picked up by the next TradeLevel status change poll.
6	FCI	FCI pushes an update of the Match status change on the TradeLevel as a Trade Capture Report (AE, OmgeoTLMatchStatus＝0) and sends it to the broker/dealer. The Match status is assumed to be MATCHED in this case (note that this message flow assumes no open asynchronous errors of type INFO, WARN, or FATL for the entire trade side).
7	Broker/Dealer (optional)	Broker/dealer Accepts the Trade Capture Report by sending a Trade Capture Report Ack (AR, TrdRptStatus＝0 (Accepted)) message into FCI.
8	FCI	FCI reads the Trade Capture Report Ack, if sent by the broker/dealer, but it is not passed back to Omgeo CTM.
Workflow ends here		

The following table describes the steps for an attempt to amend a block that gets an error.

Amending a Block—Exception Flow

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends an amend to a TradeLevel as a Trade Capture Report (AE, TradeReportTransType=2 (Replace), TradeReportType=0 (Submit)) into FCI.
2	FCI	FCI converts Trade Capture Report into a TradeLevel (REPC) and forwards it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with an Invalid message to FCI.
4	FCI	FCI converts the Invalid into a Trade Capture Report Ack (AR, TrdRptStatus=1 (Rejected)) and sends it to the broker/dealer.
5	Broker/Dealer	Broker/dealer receives a Trade Capture Report Ack from FCI with the reason for the failure.
Workflow ends here		

Cancel a Block

The figure below provides an overview of the workflow for canceling a *MISMATCHED* TradeLevel that was originally executed by the broker/dealer as a new TradeLevel. A block can be canceled at any time before a trade is *MATCH AGREED*. For information on canceling a *MATCH AGREED* trade, see Cancel a MATCH AGREED Trade (Sell–Side Initiated).
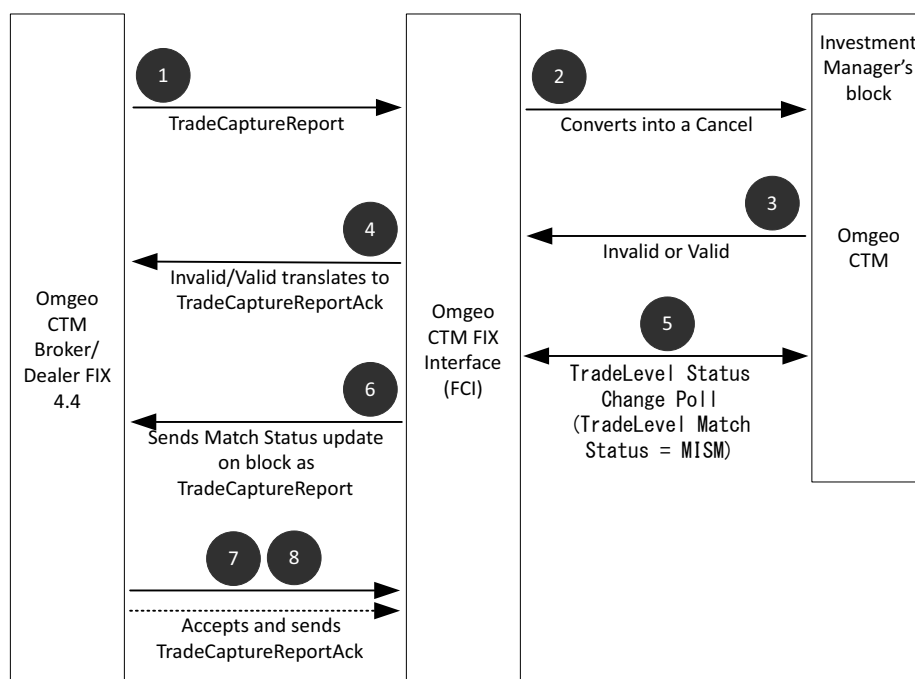
Canceling a Block

The following table describes the steps for successfully canceling a block.

Canceling a Block—Success Flow

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Cancel as a Trade Capture Report (AE, TradeReportTransTypeg=1 (Cancel), TradeReportType=0 (Submit)) into FCI.
2	FCI	FCI converts Trade Capture Report into a Cancel message and forwards it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a Valid message to FCI.
4	FCI	FCI converts the Valid into a Trade Capture Report Ack (AR, TrdRptStatus=0 (Accepted)).
5	FCI - TradeLevel Status Change Poll	After the broker/dealer sends the Cancel into Omgeo CTM, the Match status on the TradeLevel changes to CANCELED and this is picked up by the next TradeLevel status change poll from FCI.
6	FCI	FCI pushes an update of the Match status change on the TradeLevel as a Trade Capture Report (AE, OmgeoTLMatchStatus=101 (CANCELED)) and sends it to the broker/dealer. The Match status is assumed to be CANCELED in this case (note that this message flow assumes no open asynchronous errors of type INFO, WARN, or FATL for the entire trade side).
7	Broker/Dealer (optional)	Broker/dealer Accepts the Trade Capture Report by sending a Trade Capture Report Ack (AR, TrdRptStatus=0 (Accepted)) message into FCI.
8	FCI	FCI reads the Trade Capture Report Ack, if sent by the broker/dealer, but it is not passed back to Omgeo CTM.
Workflow ends here		

The broker/dealer's submitted block is no longer valid and available for matching. The buy-side submitted block is still valid and available for matching and is in *UNMATCHED* state. When the broker/dealer's block is canceled, all associated confirms are canceled. The block and confirm ID numbers cannot be revised.

The following table describes the steps for an attempt to cancel a block that gets an error.

Canceling a Block—Exception Flow

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Cancel to a TradeLevel as a Trade Capture Report (AE, TradeReportTransType=1 (Cancel), TradeReportType=0 (Submit)) into FCI.
2	FCI	FCI converts Trade Capture Report into a Cancel message and forwards it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with an Invalid message to FCI.
4	FCI	FCI converts the Invalid into a Trade Capture Report Ack (AR, TrdRptStatus=1 (Rejected)) and sends it to the broker/dealer.
5	Broker/Dealer	Broker/dealer receives a Trade Capture Report Ack from FCI with the reason for the failure.
Workflow ends here		

Reject a Block

You can only reject the investment manager's block when it is *UNMATCHED* or *MISMATCHED.*

Rejecting an UNMATCHED Block

In this workflow, you query for blocks alleged against you that are *UNMATCHED,* and then reject them individually.

The figure below provides an overview of the workflow for rejecting an *UNMATCHED* block that was originally executed by the investment manager or the broker/dealer.
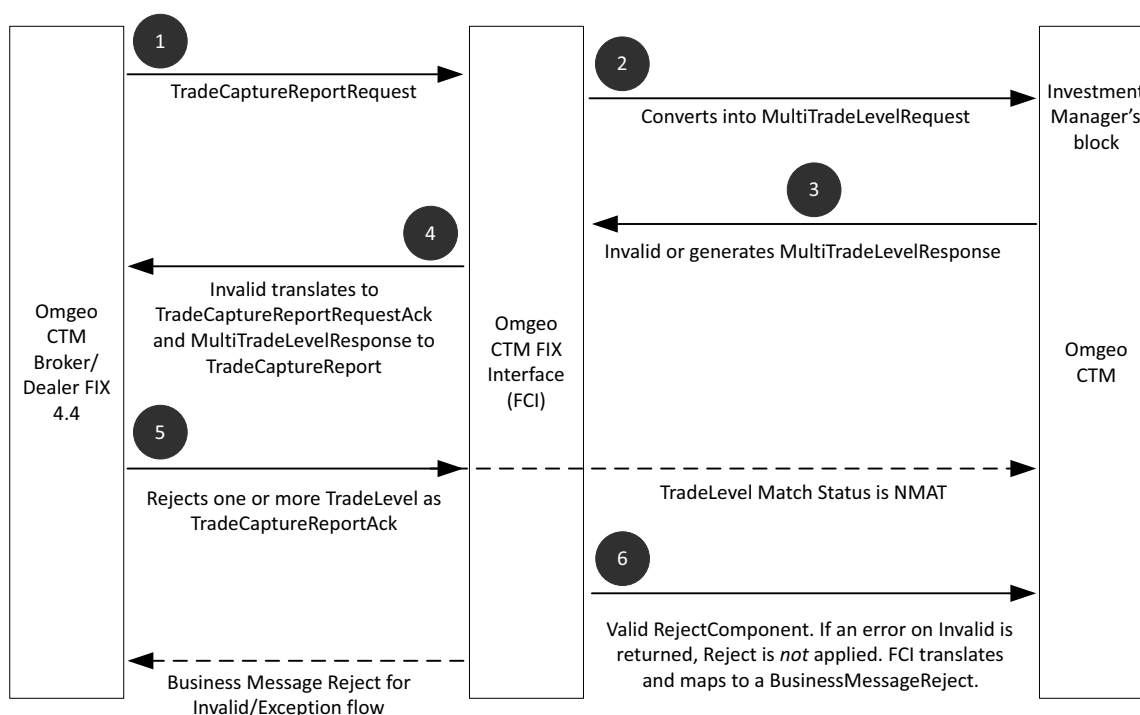
Rejecting an UNMATCHED Block

The following table describes the steps for successfully rejecting an investment manager's *UNMATCHED* blocks.

Rejecting an UNMATCHED Block—Success Flow

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Trade Capture Report Request (AD, TradeRequestType=2 (UNMATCHED trades that match criteria)) into FCI to query for investment managers alleged-against TradeLevels.
2	FCI	FCI converts MultiTradeLevelRequest (ByOrAgainstFlag=A, MultiTradeLevelResponseIndicator =ADDD) and forwards it to Omgeo CTM.
3	FCI	FCI converts the MultiTradeLevelResponse into individual Trade Capture Reports (AE). This individual Trade Capture Report corresponds to individual alleged blocks from the investment manager to the broker/dealer.
4	Broker/Dealer	Broker/dealer can Reject one or more of the investment manager's blocks individually by sending Trade Capture Report Acks (AR, TradeReportType=1 (Alleged), TrdRptStatus=1 (Rejected)) for each rejection to FCI. TradeReportRejectReason (751)=99
5	FCI	FCI translates and maps the Trade Capture Report Ack to a RejectComponent and sends it to Omgeo CTM.

Step	Stakeholder	Action Description
6	Omgeo CTM	Omgeo CTM Accepts the RejectComponent, successfully processes the Reject, and returns a Valid message to FCI.
7	FCI	FCI reads the Valid message and it is not passed back to broker/dealer.
Workflow ends here		

The following table describes the steps for attempting to reject an *UNMATCHED* TradeLevel that gets an error.

Rejecting an UNMATCHED Block—Exception Flow

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Trade Capture Report Request (AD, TradeRequestType=2 (UNMATCHED trades that match criteria)) into FCI to query for investment managers alleged-against TradeLevels.
2	FCI	FCI converts the MultiTradeLevelRequest (ByOrAgainstFlag=A, MultiTradeLevelResponseIndicator =ADDD) and forwards it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a MultiTradeLevelResponse, which has up to 999 MTLR nodes.
4	FCI	FCI converts the MultiTradeLevelResponse with up to 999 nodes into individual Trade Capture Reports (AE). This individual Trade Capture Report corresponds to individual alleged blocks from the investment manager to the broker/dealer.
5	Broker/Dealer	Broker/dealer can Reject one or more of the investment manager's blocks individually by sending a Trade Capture Report Ack (AR, TradeReportType=1 (Alleged), TrdRptStatus=1 (Rejected)) for each rejection to FCI. TradeReportRejectReason (751)=99
6	FCI	FCI translates the Trade Capture Report Ack to a RejectComponent and sends it to Omgeo CTM.
7	Omgeo CTM	While processing the RejectComponent, Omgeo CTM returns an error on an Invalid message to FCI and the Reject is not applied.
8	FCI	FCI translates and maps the Invalid message to a BusinessMessageReject (j to AR) and sends it to the broker/dealer, including the error details.
Workflow ends here		

Rejecting a MISMATCHED Block

In this workflow, you know your block is *MISMATCHED* (L1 fields match, but L2 field (s) do not) against your counterparty, and then reject them individually. Two assumptions apply to this workflow:

- You already submitted a new block
- The block Match status is assumed to be *MISMATCHED*

The figure below provides an overview of the workflow for rejecting a *MISMATCHED* block that was originally executed by the investment manager.
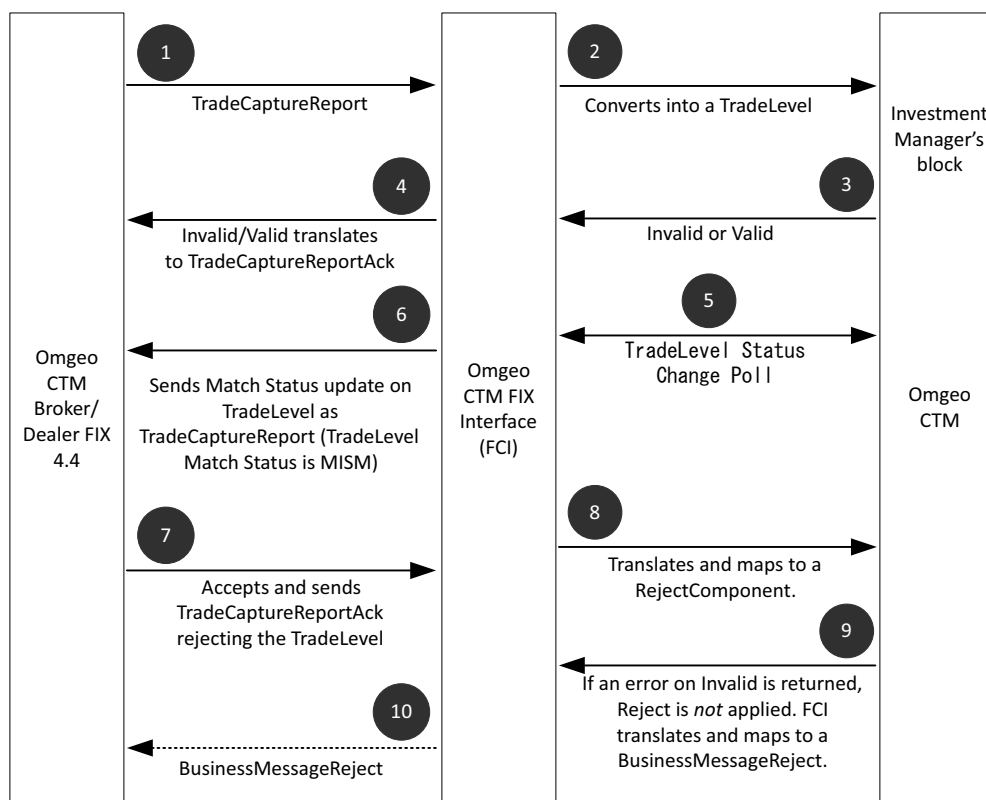
Rejecting a MISMATCHED Block

The following table describes the steps for successfully rejecting an investment manager's *MISMATCHED* block.

Rejecting a MISMATCHED Block—Success

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Trade Capture Report (AE, TradeReportTransType=1 (new)) into FCI.
2	FCI	FCI converts the Trade Capture Report into a TradeLevel and forwards it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a Valid message to FCI.
4	FCI	FCI converts this Valid into a Trade Capture Report Ack (AR, TrdRptStatus=0 (Accepted) or 1 (Rejected)).
5	FCI - TradeLevel Status Change Poll	After the broker/dealer sends the TradeLevel to CTM, the Match status on the TradeLevel changes to MISMATCHED and this is picked up by the next TradeLevel status change poll (MultiTradeLevelRequest-ByOrAgainstFlag=B) from FCI. Broker/dealer gets the MISMATCHED trade field details and values (both parties) and the investment manager's set rules (FieldComparisionResponse) on those fields through the Trade Capture Report message.
6	FCI	FCI pushes the Match status change on the TradeLevel as a Trade Capture Report (AE, OmgeoTLMatchStatus=100 (MISMATCHED)) to the broker/dealer.
7	Broker/Dealer	Broker/dealer Rejects the investment manager's MISMATCHED TradeLevel by sending a Trade Capture Report Ack (AR, TrdRptStatus=1 (Rejected)) for the reject into FCI. TradeReportRejectReason (751)=99
8	FCI	FCI maps and translates this Trade Capture Report Ack to a RejectComponent and forwards it to the Omgeo CTM.
9	Omgeo CTM	Omgeo CTM accepts the RejectComponent, successfully processes the Reject, and then returns a Valid message to Omgeo CTM.

Step	Stakeholder	Action Description
10	FCI	FCI reads the Valid messages and it is not passed back to the broker/dealer.
Workflow ends here		

The following table describes the steps for attempt to reject an *MISMATCHED* block that gets an error.

Rejecting an MISMATCHED TradeLevel—Exception Flow

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Trade Capture Report (AE, TradeReportTransType=1 (new)) into FCI.
2	FCI	FCI converts the Trade Capture Report into a TradeLevel and forwards it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a Valid message to FCI.
4	FCI	FCI converts this Valid into a Trade Capture Report Ack (AR, TrdRptStatus=0 (Accepted) or 1 (Rejected)).
5	FCI - TradeLevel Status Change Poll	After the broker/dealer sends the TradeLevel to CTM, the Match status on the TradeLevel changes to MISM and this is picked up by the next TradeLevel status change poll (MultiTradeLevelRequest-ByOrAgainstFlag=B) from FCI. The broker/dealer gets the MISMATCHED trade field details and values (both parties) and the investment manager's set rules (FieldComparisionResponse) on those fields through the Trade Capture Report message.
6	FCI	FCI pushes the Match status change on the TradeLevel as a Trade Capture Report (AE, OmgeoTLMatchStatus=100 (MISMATCHED)) to the broker/dealer.
7	Broker/Dealer	Broker/dealer rejects the investment manager's MISMATCHED TradeLevel by sending a Trade Capture Report Ack (AR, TrdRptStatus=1 (Rejected)) for the reject into FCI. TradeReportRejectReason (751) =99.
8	FCI	FCI maps and translates this Trade Capture Report Ack to a RejectComponent and forwards it to the Omgeo CTM.
9	Omgeo CTM	While processing the RejectComponent, Omgeo CTM returns an error on an Invalid message to FCI and the Reject is not applied.
10	FCI	FCI translates and maps the Invalid message to a BusinessMessageReject (j to AR) and sends it (with the error details) to the broker/dealer.
Workflow ends here		

Cancel a MATCH AGREED Trade (Sell-Side Initiated)

The *MATCH AGREED* status applies to trade side for which the matching process is complete and is considered ready for settlement. A trade side cannot become *MATCH AGREED* unless the following conditions are met:

- The block and all allocations and confirms are *MATCHED*.
- Both trade sides are *COMPLETE* (fully allocated).
- No open, fatal asynchronous errors exist on any trade component on either trade side.

The following use case assumes that both the investment manager's and broker/dealer's block and associated confirms have a Match status of *MATCHED* and trade sides have a *MATCH AGREED* status. Although a block or confirm can be canceled at any time up until the trade is *MATCH AGREED*, both sides must agree to cancel the trade before it is canceled. Other rules also apply:

- The entire trade must be canceled.
- An individual trade component cannot be canceled on a *MATCH AGREED* trade.
- The counterparty can reject the broker/dealer request to cancel a trade.

The figure below provides an overview of the workflow for the cancelation.
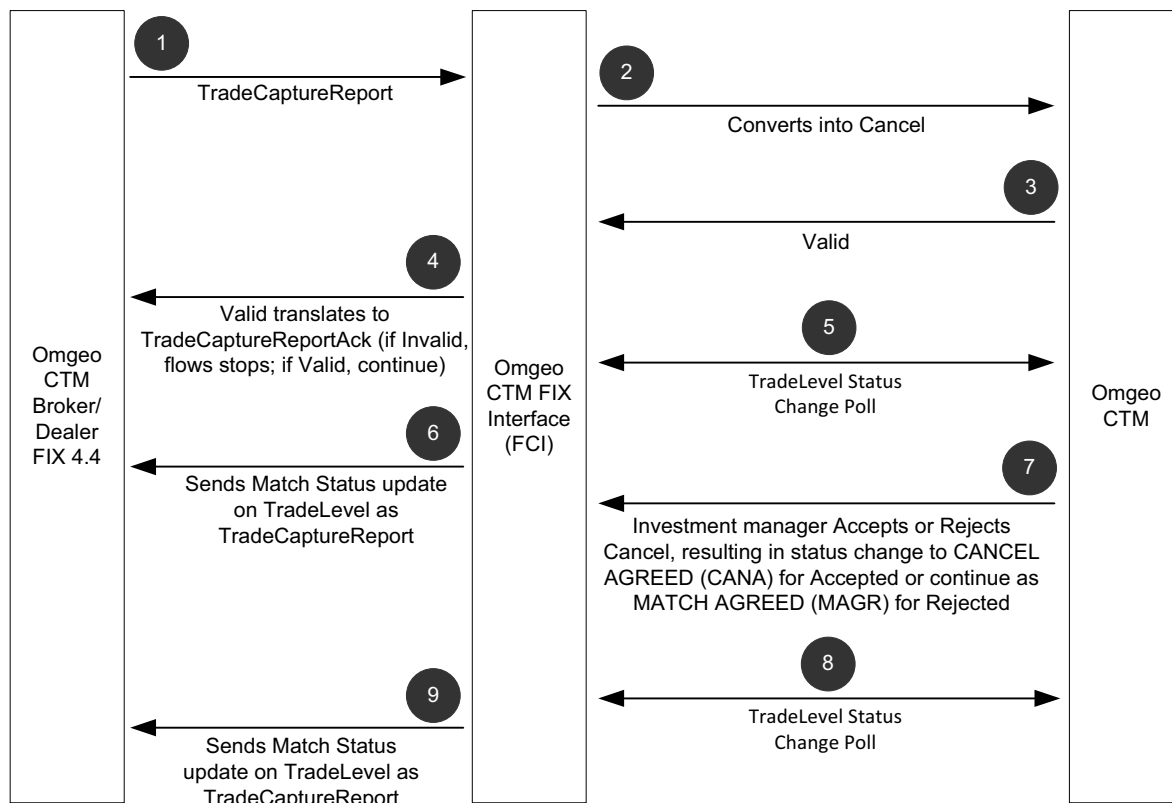
Cancel a Match Agreed Trade (Sell–Side Initiated)

The following table describes the steps to cancel a *MATCH AGREED* trade that is *accepted* by the investment manager.

Cancel a MATCH AGREED Block—Investment Manager Accepts

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Trade Capture Report (AE, TradeReportType=7 (Locked In Trade Break)), providing the MasterReference with the intention to Cancel a trade post-MATCH AGREED.
2	FCI	FCI converts the Trade Capture Report into a Cancel message and forwards it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a Valid or Invalid message to FCI.
4	FCI	FCI converts the Valid or Invalid into a Trade Capture Report Ack ((AR, TrdRptStatus=0 (Accepted) or 1 (Rejected). If TrdRptStatus=1 (Rejected) for an Invalid message, the flow stops here; otherwise, it continues to the following steps.
5	FCI - TradeLevel Status Change Poll	After the broker/dealer sends the Cancel into Omgeo CTM, the Match status on the TradeLevel changes to CANCEL REQUESTED and this is picked up by the next TradeLevel status change poll (MultiTradeLevelRequest-ByOrAgainstFlag=B) from FCI.
6	FCI	FCI pushes the Match status change on the TradeLevel as a Trade Capture Report (AE, OmgeoTLMatchStatus=104 (CANCEL REQUESTED)) to the broker/dealer. Match status on the broker/dealer trade side changes to CANCEL REQUESTED from MATCHED. The Match status of the investment manager's trade side changes to COUNTERPARTY CANCEL REQUESTED from MATCHED.
7	Omgeo CTM	Investment manager accepts the Cancel and sends a Cancel message into Omgeo CTM, resulting in the Match status change to CANCEL AGREED on both partys' TradeLevels and TradeDetails.
8	FCI - TradeLevel Status Change Poll	The Match status change is picked up on the next TradeLevel status change poll from FCI.
9	FCI	FCI pushes the Match status change as a Trade Capture Report (AE, OmgeoTLMatchStatus=102 (CANCEL AGREED), OmgeoMatchAgreedStatus=CANCEL MATCH AGREED) to the broker/dealer. The Match Agreed status of the trade side is reported as CANCEL MATCH AGREED on the same Trade Capture Report message.
Workflow ends here		

The following table describes the steps to cancel a *MATCH AGREED* Trade that is *rejected* by the investment manager.

Cancel a MATCH AGREED Block—Investment Manager Rejects

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Trade Capture Report (AE, TradeReportType=7 (Locked In Trade Break)), providing the MasterReference with the intention to Cancel a trade post-MATCH AGREED.
2	FCI	FCI converts the Trade Capture Report into a Cancel message and forwards it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a Valid or Invalid message to FCI.
4	FCI	FCI converts the Valid or Invalid into a Trade Capture Report Ack ((AR, TrdRptStatus=0 (Accepted) or 1 (Rejected). If TrdRptStatus=1 (Rejected) for an Invalid message, the flow stops here; otherwise, it continues to the following steps.
5	FCI - Trade Side Status Change Poll	After the broker/dealer sends the Cancel into Omgeo CTM, the Match status on the TradeLevel changes to CANCEL REQUESTED and this is picked up by the next trade side status change poll (MultiTradeLevelRequest-ByOrAgainstFlag=B) from FCI.
6	FCI	FCI pushes the Match status change on the TradeLevel as a Trade Capture Report (AE, OmgeoTLMatchStatus=104 (CANCEL REQUESTED)) to the broker/dealer. Match status on the broker/dealer trade side changes to CANCEL REQUESTED from MATCHED. The Match status of the investment manager's trade side changes to COUNTERPARTY CANCEL REQUESTED from MATCHED.
7	Omgeo CTM	Investment manager rejects the Cancel and sends a RejectCancel message into Omgeo CTM, resulting in the Match status change to CANCEL REJECTED on investment manager's trade side and COUNTERPARTY CANCEL REJECTED on the broker/dealer's trade side.
8	FCI - Trade Side Status Change Poll	The Match status change is picked up on the next trade side status change poll from FCI.

Step	Stakeholder	Action Description
9	FCI	FCI pushes the Match status change as a Trade Capture Report (AE, OmgeoTLMatchStatus=103 COUNTERPARTY CANCEL REJECTED), OmgeoMatchAgreedStatus=MATCH AGREED) to the broker/dealer. The Match Agreed status of the trade side is reported as MATCH AGREED on the same Trade Capture Report message, which is unchanged.
Workflow ends here		

Cancel a MATCH AGREED Trade (Buy-Side Initiated)

This use case assumes that both the investment manager's and broker/dealer's TradeLevel and associated TradeDetail have a Match status of *MACH* and trade sides have a *MATCH AGREED* Match Agreed status.

Note: Refer to Cancel a MATCH AGREED Trade (Sell–Side Initiated) for more information about the definition of *MATCH AGREED* status.

The figure below provides an overview of the workflow.
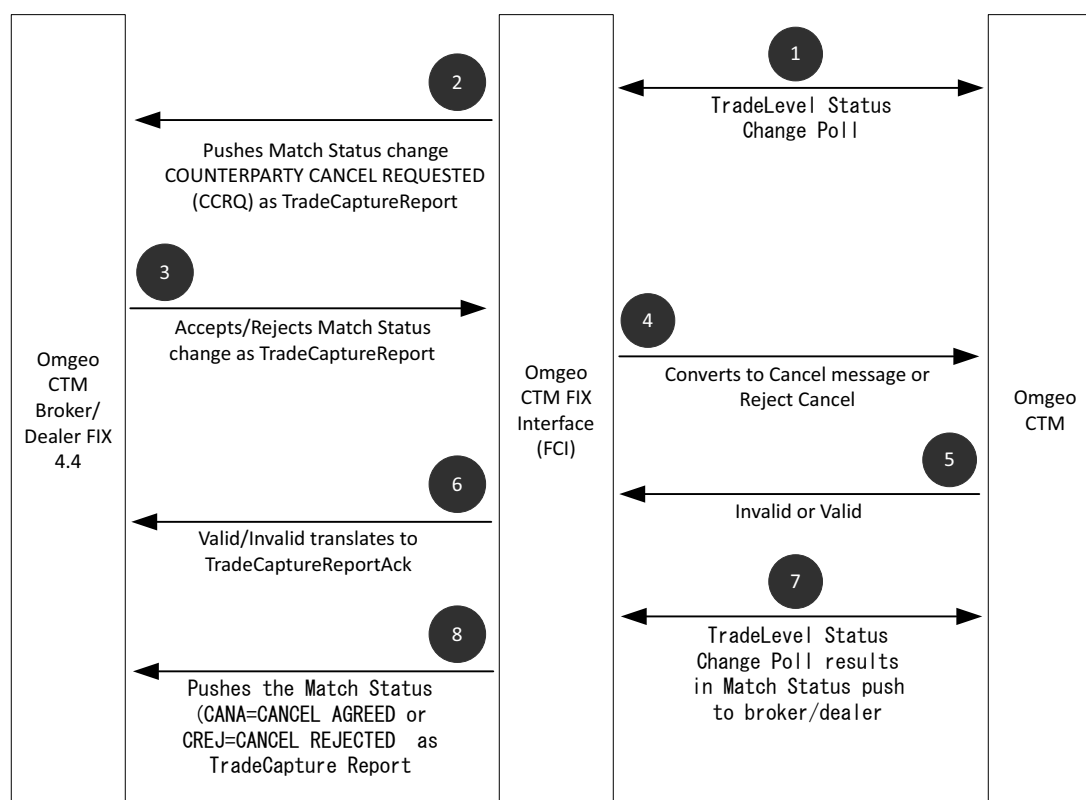
Cancel a MATCH AGREED Trade (Buy–Side Initiated)

The following table describes the steps for a Canceled Trade *MATCH AGREED* that is *accepted* by the broker/dealer.

Cancel a MATCH AGREED Block—Broker/Dealer Accepts

Step	Stakeholder	Action Description
1	FCI - TradeLevel Status Change Poll	During a scheduled TradeLevel status change poll, a TradeLevel component (broker/dealer side) that changed status to COUNTERPARTY CANCEL REQUESTED from MATCHED is picked up by the trade side status change poll. This is because the investment manager would have requested a Cancel of a post-MATCH AGREED trade.
2	FCI	FCI pushes the Match status change as a Trade Capture Report (AE, OmgeoTLMatchStatus=105 (COUNTERPARTY CANCEL REQUESTED), TradeReportTransType=0 (New), TradeReportType=15 (Alleged Trade Break), OmgeoMatchAgreedStatus=MAGR) to the broker/dealer.
3	Broker/Dealer	The broker/dealer accepts the investment manager's proposed CANCEL and sends a Trade Capture Report (AE, TradeReportTransType=2 (Replace), TradeReportType=2 (Accept)) to FCI, facilitating its acceptance to Cancel the post-MATCH AGREED trade.

Step	Stakeholder	Action Description
4	FCI	FCI converts the Trade Capture Report into a Cancel message and forwards it to Omgeo CTM. When FCI transmitted the alleged trade break, it included the defined TradeReportID value for that message. When the broker/dealer sends the Trade Capture Report to accept because of the TradeReportTransType=Cancel, it must refer to the Trade Capture Report FCI sent by using the TradeReportRefID to specify the TradeReportID FCI sent.
5	Omgeo CTM	Omgeo CTM responds with a Valid or Invalid message to FCI.
6	FCI	FCI converts the Valid/Invalid into a Trade Capture Report Ack (AR, TrdRptStatus= 0 (Accepted) or 1 (Rejected)). If TrdRptStatus=1 (Rejected) for an Invalid message, the flow stops here; otherwise, it continues to the following steps.
7	FCI - TradeLevel Status Change Poll	After the broker/dealer sends its Cancel to Omgeo CTM, the Match status on the TradeLevel changes and this is picked up by the next TradeLevel status change poll (MultiTradeLevelRequest-ByOrAgainstFlag=B) from FCI.
8	FCI	FCI pushes the Match status change as a Trade Capture Report (AE, OmgeoTLMatchStatus=102 (CANCEL AGREED), OmgeoMatchAgreedStatus=CANCEL MATCH AGREED) to the broker/dealer. The match agreed status of the TradeSide is reported as CANCEL MATCH AGREED on the same Trade Capture Report message.
Workflow ends here		

The following table describes the steps for a Canceled broker/dealer *MATCH AGREED t*rade that is *rejected* by the broker/dealer.

Cancel a MATCH AGREED Block—Broker/Dealer Rejects

Step	Stakeholder	Action Description
1	FCI - TradeLevel Status Change Poll	During a scheduled TradeLevel status change poll, a TradeLevel component that changed status to COUNTERPARTY CANCEL REQUESTED from MATCHED is picked up trade side status change poll. This is because the investment manager would have requested a Cancelation of a post-MAGR trade.
2	FCI	FCI pushes the Match status change as a Trade Capture Report (AE, OmgeoTLMatchStatus=105 (COUNTERPARTY CANCEL REQUESTED), TradeReportTransType=0 (New), TradeReportType=15 (Alleged Trade Break), OmgeoMatchAgreedStatus=MAGR) to the broker/dealer.
3	Broker/Dealer	The broker/dealer rejects the investment manager's proposed CANCEL and sends a Trade Capture Report (AE, TradeReportTransType=1 (Cancel), TradeReportType=3 (Decline)) to FCI, facilitating its acceptance to Cancel the post-MAGR trade.
4	FCI	FCI converts the Trade Capture Report into a Reject Cancel message and forwards it to Omgeo CTM. When FCI transmitted the alleged trade break, it included the defined TradeReportID value for that message. When the broker/dealer sends the Trade Capture Report to accept because of the TradeReportTransType=Cancel, it must refer to the Trade Capture Report FCI sent by using the TradeReportRefID to specify the TradeReportID FCI sent.
5	Omgeo CTM	Omgeo CTM responds with a Valid or Invalid message to FCI.
6	FCI	FCI converts the Valid/Invalid into a Trade Capture Report Ack (AR, TrdRptStatus= 0 (Accepted) or 1 (Rejected)). If TrdRptStatus=1 (Rejected) for an Invalid message, the flow stops here; otherwise, it continues to the following steps. In the case of a reject, a reject reason will be provided when possible.
7	FCI - TradeLevel Status Change Poll	After the broker/dealer sends its Reject Cancel to Omgeo CTM, the Match status on the TradeLevel changes and this is picked up by the next TradeLevel status change poll (MultiTradeLevelRequest-ByOrAgainstFlag=B) from FCI.
8	FCI	FCI pushes the Match status change as a Trade Capture Report (AE, OmgeoTLMatchStatus=103 (CANCEL REJECTED), OmgeoMatchAgreedStatus=MATCH AGREED)) to the broker/dealer. The match agreed status of the TradeSide is reported as MATCH AGREED on the same Trade Capture Report message.
Workflow ends here		

Equities: New, Amend, or Cancel a Confirm

The figure below provides an overview of the workflow for creating, amending, canceling an equity confirm.
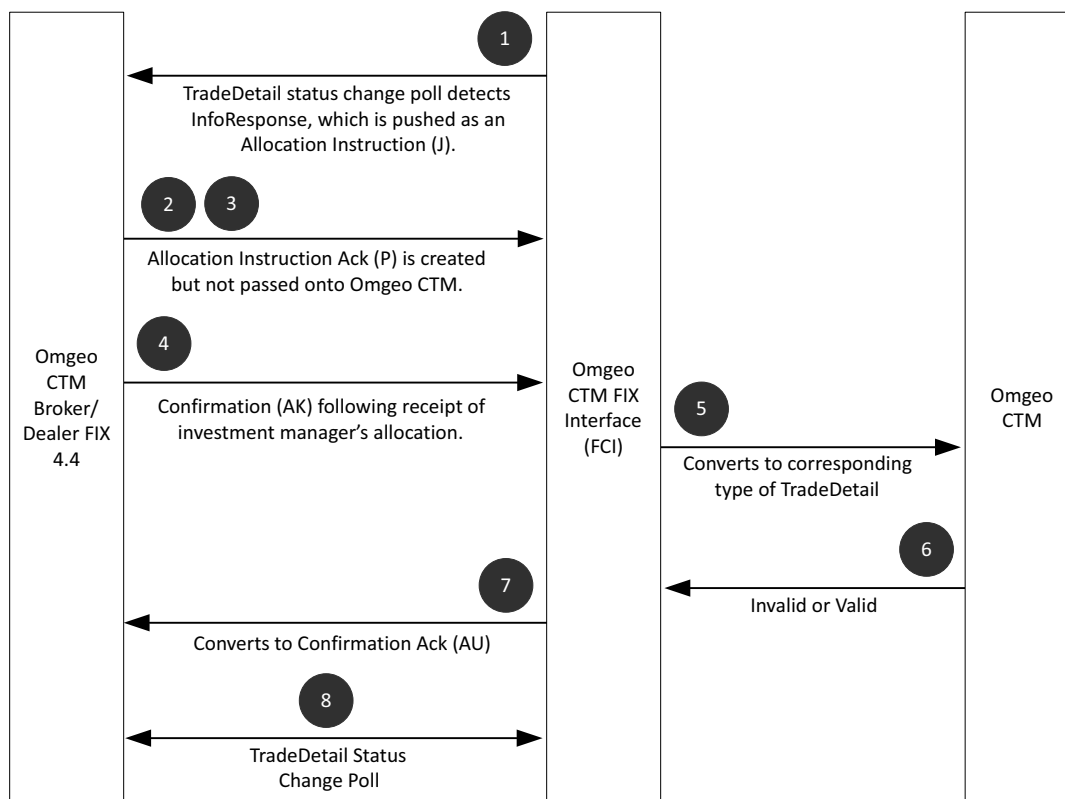
Equities: New, Amend, or Cancel a Confirm

The following table describes the steps for creating, amending, or canceling a confirm.

Equities: New, Amend, or Cancel a Confirm

Step	Stakeholder	Action Description
1	FCI	Each individual InfoResponse message is converted to an Allocation Instruction (J) and pushed out to the broker/dealer by FCI. FCI identify the broker/dealer details from the message and sends it over the corresponding broker/dealer connection. FCI constantly pushes allocations to broker/dealers for reconciliation.
2	Broker/Dealer	Broker/dealer replies with an Allocation Instruction Ack (P, AllocStatus=Received).
3	FCI	FCI reads the Allocation Instruction Ack, but does not pass it through to Omgeo CTM.
4	Broker/Dealer	Broker/dealer sends a Confirmation (AK) message following the receipt of an investment manager's allocation. ConfirmTransType=0 (New), 1 (Replace) or 2 (Cancel) indicates the type of Confirmation.
5	FCI	FCI converts the Confirmation into either a TradeDetail (FunctionOfTheMessage=NEWM), a TradeDetail (FunctionOfTheMessage=REPC), or a Cancel message depending on the ConfirmTransType from #4 and forwards it to CTM.
6	Omgeo CTM	Omgeo CTM responds with a Valid or Invalid (an Invalid message contains details of the error).
7	FCI	FCI converts a Valid into a Confirmation Ack (AU, AffirmStatus=1 (Received)). If an Invalid is sent, the Confirmation Ack has an AffirmStatus=2 (Confirm Rejected) with the details of the error. In both cases, the Confirmation Ack is sent to the broker/dealer. For an Invalid, the use case ends here and a reject reason is provided when possible. For a Valid, the next step is executed.

Equities: New, Amend, or Cancel a Confirm (Continued)

Step	Stakeholder	Action Description
8	FCI - TradeDetail Status Change Poll	After the broker/dealer sends the Confirmation to Omgeo CTM, the Match status on the Omgeo CTM TradeDetail changes after matching with the investment manager's allocations. This change is picked up by the next TradeDetail status change poll from FCI. The status change along with any asynchronous error details is sent to the broker/dealer as a Trade Capture Report message.
Workflow ends here		

Fixed Income: New, Amend, or Cancel a Confirm

The figure below provides an overview of the workflow for creating, amending, canceling a fixed income confirm.

Fixed Income: New, Amend, or Cancel a Confirm

The following table describes the steps for creating, amending, canceling a fixed income confirm.

Fixed Income: New, Amend, or Cancel a Confirm

Step	Stakeholder	Action Description
1	FCI - TradeDetail Status Change Poll	Each individual InfoResponse message is converted to an Allocation Instruction (J) and pushed out to the broker/dealer by FCI. FCI identifies the broker/dealer details from the message and sends it over the corresponding broker/dealer connection. FCI constantly pushes allocations to broker/dealers for reconciliation.
2	Broker/Dealer	Broker/dealer replies with an Allocation Instruction Ack (P, AllocStatus=Received).
3	FCI	FCI reads the Allocation Instruction Ack, but does not pass it through to Omgeo CTM.
4	Broker/Dealer	Broker/dealer sends an Allocation Report (AS) message following the receipt of an investment manager's allocation. AllocTransType=0 (New), 1 (Replace) or 2 (Cancel) indicates the type of Allocation Report message.
5	FCI	FCI converts the Allocation Report into a TradeDetail (FunctionOfTheMessage=NEWM), a TradeDetail (FunctionOfTheMessage=REPC), or a Cancel message depending on the AllocTransType from #4 and forwards it to Omgeo CTM. The market practice is that broker/dealers wait for all investment manager allocations and consolidates them into one Allocation Report (AS) message, which is sent to FCI.
6	Omgeo CTM	Omgeo CTM responds with Valid or Invalid (an Invalid message contains details of the error).
7	FCI	FCI converts a Valid into a Allocation Report Ack (AT, AllocStatus=3 (Received)). If an Invalid is sent, the Allocation Report Ack has an AllocStatus=2 (Account Level Reject) with the details of the error. In both cases, the Allocation Report Ack is sent to the broker/dealer. For an Invalid, the use case ends here and a reject reason is provided when possible. For a Valid, the next step is executed.

Step	Stakeholder	Action Description
8	FCI - TradeDetail Status Change Poll	After the broker/dealer sends the Allocation Report Ack to Omgeo CTM, the Match status on the Omgeo CTM TradeDetail changes after matching with the investment manager's allocations. This change is picked up by the next TradeDetail status change poll from FCI. The status change along with any asynchronous error details is sent to the broker/dealer as a Trade Capture Report message.
Workflow ends here.		

Reject Allocations for UNMATCHED Confirms

The figure below provides an overview of the workflow for rejecting allocations on *UNMATCHED* confirmations.
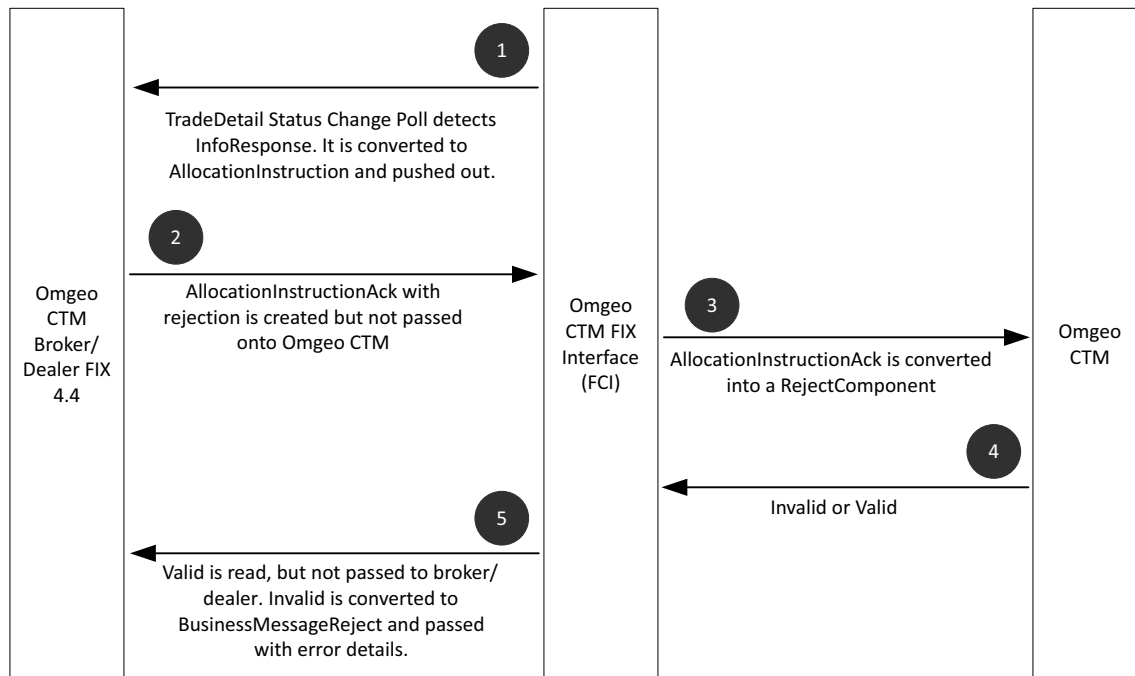
Reject Allocations for Unmatched Confirms

The following table describes the steps for rejecting allocations on *UNMATCHED* confirms.

Reject Allocations for UNMATCHED Confirms

Step	Stakeholder	Action Description
1	FCI	Each individual InfoResponse message is converted to an Allocation Instruction (J) and pushed out to the broker/dealer by FCI. FCI identifies the broker/dealer details from the message and sends it over the corresponding broker/dealer connection. FCI constantly pushes allocations to broker/dealers for reconciliation. These allocations have the investment manager's Standing Settlement Instruction (SSI) information on them.
2	Broker/Dealer	The Broker/dealer replies with an Allocation Instruction Ack (P, AllocStatus＝2 (Account Level Reject)). Broker/dealers must explicitly reject each of the individual fixed income allocations that are part of the block.
3	FCI	FCI converts the Allocation Instruction Ack into a RejectComponent, which is passed through to Omgeo CTM.
4	Omgeo CTM	Omgeo CTM applies the reject and responds with a Valid or Invalid to FCI for the RejectComponent message it received.
5	FCI	If FCI receives a Valid, it is read, but not passed on to the broker/dealer. If FCI receives an Invalid, it is converted to a BusinessMessageReject (j) and passed to the broker/dealer with the error details. A reject reason is provided when possible.
Workflow ends here.		

TradeLevel Status and Asynchronous Error Reporting with CloseError

The figure below provides an overview of the workflow for using the CloseError function to obtain TradeLevel status and asynchronous error reports.

TradeLevel Status and Asynchronous Error Reporting with CloseError

The following table describes the steps that occur when the CloseError function is used to obtain TradeLevel status and asynchronous error reports.

TradeLevel Status and Asynchronous Error Reporting with CloseError

Step	Stakeholder	Action Description
1	FCI Trade Side Poll	FCI submits a MultiTradeLevelRequest (ByOrAgainstFlag=B, MultiTradeLevelResponse Indicator=ADDD) message to Omgeo CTM to obtain for broker/dealer's TradeLevels that have changed Match status since the last time the query was requested. MinLastUpdateDateTime in the MultiTradeLevelRequest query is populated with the GoodThroughDateTime returned in the MultiTradeLevelResponse. This query is executed at a pre-determined interval (5 minutes).
2	Omgeo CTM	Omgeo CTM returns MultiTradeLevelIDResponse (MTLR) message for the MultiTradeLevelRequest query. The response message has a MasterReference and CTMTradeSideId.
3	FCI	For each MasterReference and CTMTradeSideID, FCI queries Omgeo CTM with an InfoRequest message (MasterReference and CTMTradeSideId, ViewRequestedIndicator=B, QueryType=TLEV).

Step	Stakeholder	Action Description
4	Omgeo CTM	Omgeo CTM responds with an InfoResponse with the status and asynchronous error details of each TradeLevel and Confirmation to FCI. The InfoResponse message also has the Match Agreed status for the entire broker/dealer's trade side.
5	FCI	FCI checks for the presence of any MISM TLMatchStatus and TDMatchStatus. If either are MISM, FCI sends a FieldComparisonRequest message to Omgeo CTM with the TradeLevelIdentifiers (MasterReference and CTMTradeSideID) or the TradeDetailIdentifiers (ClientAllocationReference and CTMTradeDetailID).
6	Omgeo CTM	Omgeo CTM responds with FieldComparisionResponse for each of the FieldComparisionRequest on the TradeLevel or TradeDetail.
7	FCI	FCI checks for the presence of an Error TradeLevel in the IRTradeLevel. It then converts each individual InfoResponse message detail into a Trade Capture Report (TradeReportTransType=11 (Status) if an Error TradeLevel is present or else TradeReportTransType=2 (Replace) without an Error block in the absence of an Error TradeLevel), which is sent to the broker/dealer. If the TLMatchStatus or any TDMatchStatus was MISM, the broker/dealer gets the TradeLevel field names and values (both investment manager's and broker/dealer's) and the investment manager's set rules (FieldComparisionResponse) on those fields through the Trade Capture Report message.
8	Broker/Dealer	Broker/dealers may need to send an AMEND message to modify the TradeLevel and/or confirmations for the returned asynchronous error. If so, the broker/dealer can execute the Amend block use case described in: • Equities: New, Amend, or Cancel a Confirm or • Fixed Income: New, Amend, or Cancel a Confirm This step is not required for TradeReportTransType=2 (Replace) when broker/dealers are not expected to send any details (TCR Ack) to FCI.
9	Broker/Dealer	Broker/dealer replies with a Trade Capture Report Ack (TrdRptStatus=0 (Accepted), TradeReportTransType=11 (Status)), and then have the option of either: • Indicating an individual ErrorId to close for the trade side or • Omitting an ErrorId to close all open errors for the trade side CloseError only closes asynchronous errors. Also, this step is not required for TradeReportTransType=2 (Replace) when broker/dealers are not expected to send any details (TCR Ack) to FCI.
10	FCI	FCI translates this inbound Trade Capture Report Ack status message into an Omgeo CloseError message, which is passed to Omgeo CTM.
11	Omgeo CTM	Omgeo CTM responds with a Valid or Invalid back to FCI.
12	FCI	If a Valid is received, it is read by FCI. An Invalid is converted into a BusinessMessageReject (j) and sent to the broker/dealer. A reject reason is provided when possible.
Workflow ends here.		

TradeDetail Status and Asynchronous Error Reporting with CloseError

The figure below provides an overview of the workflow for using the CloseError function to obtain TradeDetail status and asynchronous error reports.

TradeDetail Status and Asynchronous Error Reporting with CloseError

The following table describes the steps that occur when the CloseError function is used to obtain TradeDetail status and asynchronous error reports.

TradeDetail Status and Asynchronous Error Reporting with CloseError

Step	Stakeholder	Action Description
1	FCI	FCI submits a MultiTradeDetailRequest (ByOrAgainstFlag=B, MultiTradeDetailResponse Requested=ADDD) message to Omgeo CTM to obtain for broker/dealer's TradeDetails that have changed MinLastUpdateDateTime since the last time the query was requested. MinLastUpdateDateTime in the MultiTradeDetailRequest query is populated with the GoodThroughDateTime returned in the MultiTradeDetailResponse. This query is executed at a pre-determined interval (5 minutes).
2	Omgeo CTM	Omgeo CTM returns the MultiTradeDetailIDResponse message for the MultiTradeDetailRequest query. The response message has the necessary identifiers used in the subsequent InfoRequest query by FCI.

Step	Stakeholder	Action Description
3	FCI	For each of the ClientAllocationReference, CTMTradeDetailID, and FCI queries, the Omgeo CTM Host with an InfoRequest message (ClientAllocationReference/CTMTradeDetailID=…, ViewRequestedIndicator=B, QueryType=TDET).
4	Omgeo CTM	Omgeo CTM responds with an InfoResponse with the status and asynchronous error details (if present) for a TradeLevel (block) and one specific TradeDetail to FCI.
5	FCI	FCI checks for the presence of any MISM TLMatchStatus and TDMatchStatus. If either are MISM, FCI sends a FieldComparisonRequest message to Omgeo CTM with the TradeLevelIdentifiers (MasterReference and CTMTradeSideID) or the TradeDetailIdentifiers (ClientAllocationReference and CTMTradeDetailID).
6	Omgeo CTM	Omgeo CTM responds with a FieldComparisionResponse for the FieldComparisionRequest in the TradeDetail.
7	FCI	FCI checks for the presence of an Error block in the IRTradeDetail composite. It then converts each individual InfoResponse message into a Trade Capture Report (TradeReportTransType=11 (Status) if an Error block is present or else TradeReportTransType=2 (Replace) without an Error block in the absence of an Error TradeLevel), which is sent to the broker/dealer. If the TDMatchStatus is MISM, the broker/dealer gets the TradeDetail field names and values (both investment manager's and broker/dealer's) and the investment manager's set rules (FieldComparisionResponse) on those fields through the Trade Capture Report message.
8	Broker/Dealer	Broker/dealers may need to send an AMEND message to modify their confirms for the asynchronous error (TradeReportTransType=11). This step is not required for TradeReportTransType=2 (Replace) when broker/dealers are not expected to send any details to FCI.
9	Broker/Dealer	Broker/dealers reply with a Trade Capture Report Ack (TrdRptStatus=0 (Accepted), Trade Capture Report received with TradeReportTransType=11 (Status)), and then have the option of either: • Indicating an individual ErrorId to close for the trade side or • Omitting an ErrorId to close all open errors for the trade side CloseError only closes asynchronous errors. Also, this step is not required for TradeReportTransType=2 (Replace) when broker/dealers are not expected to send any details (Trade Capture Report Ack) to FCI.
10	FCI	FCI translates this inbound Trade Capture Report Ack status message into an Omgeo CloseError message, which is passed to Omgeo CTM.
11	Omgeo CTM	Omgeo CTM responds with a Valid or Invalid back to FCI.
12	FCI	If a Valid is received, it is read by the FCI interface. An Invalid is converted into a BusinessMessageReject (j) and sent to the broker/dealer. A reject reason is provided when possible.
Workflow ends here.		

Alleged-Against Query

In this business case, the broker/dealer queries Omgeo CTM to retrieve information about any blocks alleged against it or any preliminary block trades transmitted by the broker/dealer. The figure below provides an overview of the workflow for a TradeLevel query that enters Omgeo CTM.
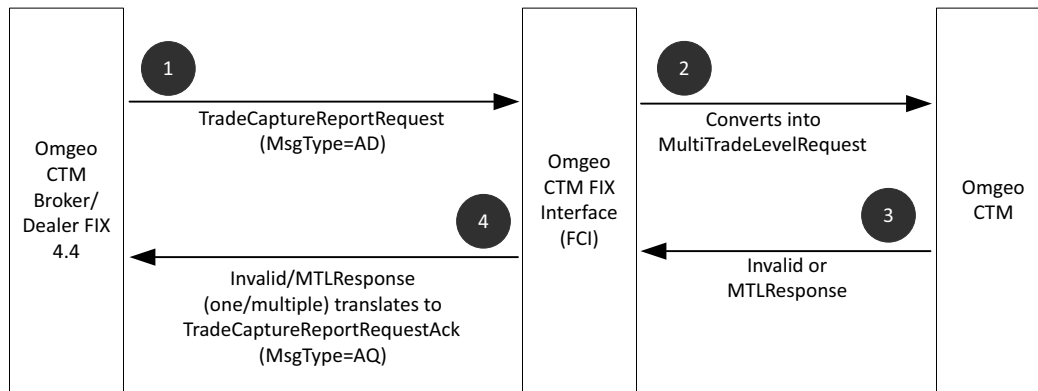
Workflow of an Alleged-Against Query

The following table details the steps for a valid outcome of an alleged-against query that enters Omgeo CTM and returns > 0 *UNMATCHED* blocks alleged against the broker/dealer.

Valid Case—> 0 UNMATCHED Blocks

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Trade Capture Report Request (AD, TradeRequestType=2 (UNMATCHED trades that match criteria)) into FCI to query for an investment manager's TradeLevels alleged against or previously sent by the broker/dealer. Variations on the Trade Capture Report Request are: • TradeRequestType (569)=1, TradeReportType (856)=0, which are Matched trades matching criteria provided on the request (parties, side, trade dates, and security type). It is used to obtain information about TradeLevels sent from the broker/dealer to an investment manager or • TradeRequestType (569)=0, which are all trades with TradeReportType (856)=0 corresponding to ByOrAgainstFlag=B on the MultiTradeLevelRequest query. For TradeRequestType (569)=0, details returned by the Trade Capture Report depends on the other request parameters provided on the query message. TradeReportType (856) is used in the Trade Capture Report Request message, but only values of 0 or 1 are allowed.
2	FCI	FCI converts the incoming Trade Capture Report Request into a MultiTradeLevelRequest (ByOrAgainstFlag=A or B) and sends it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a MultiTradeLevelResponse containing > 0 results.
4	FCI	FCI converts the MultiTradeLevelResponse with > 0 results into individual Trade Capture Report (AE) messages per each MultiTradeLevelResponse results. Each Trade Capture Report corresponds to individually alleged TradeLevels from the investment manager to the broker/dealer.
		At this point, the broker/dealer can accept the individual Trade Capture Report or reject one or more of the investment manager's blocks alleged against the broker/dealer individually.
5a	Broker/Dealer (optional)	Broker/dealer can accept the investment manager's blocks by sending a Trade Capture Report Ack (AR, TradeReportType=1 (Alleged), TrdRptStatus=0 (Accepted)) to FCI. Although an Ack is part of the standard FIX protocol, the Ack is discarded by FCI and not communicated to the counterparty.
5b	Broker/Dealer (optional)	Brokers can reject one or more of the investment manager's blocks alleged against them. For more details on this business case, refer to Reject UNMATCHED and MISMATCHED Trades (AR) (Two Messages).

Step	Stakeholder	Action Description
6	FCI	FCI reads the Trade Capture Report Ack in 5a and it is not passed back to Omgeo CTM.
Workflow ends here		

The following table details the steps for a valid outcome of an alleged-against query, but returns zero (0) *UNMATCHED* blocks alleged against the broker/dealer.

Valid Case—Alleged-Against Query

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Trade Capture Report Request (AD, TradeRequestType＝2 (UNMATCHED trades that match criteria)) into FCI to query for an investment manager's blocks alleged against or previously sent by the broker/dealer.
2	FCI	FCI converts the incoming Trade Capture Report Request into a MultiTradeLevelRequest (ByOrAgainstFlag＝A or B) and sends it to Omgeo CTM.
3	Omgeo CTM	Omgeo CTM responds with a MultiTradeLevelResponse containing zero (0) results or no MultiTradeLevelResponse nodes (no UNMATCHED blocks alleged against the broker/dealer nor previously sent by the broker/dealer).
4	FCI	FCI converts the MultiTradeLevelResponse with 0 nodes into a Trade Capture Report Request Ack (AQ, TradeRequestStatus＝1 (Completed)), which is sent to the broker/dealer.
Workflow ends here		

The following table details the steps for the Invalid outcome of an alleged-against query.

Invalid Case—Alleged-Against Query

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a Trade Capture Report Request (AD, TradeRequestType＝2 (UNMATCHED trades that match criteria)) into FCI to query for an investment manager's blocks alleged against or previously sent by the broker/dealer.
2	FCI	FCI converts the incoming Trade Capture Report Request into a MultiTradeLevelRequest (ByOrAgainstFlag＝A or B). A＝investment manager's alleged trades.
3	Omgeo CTM	If the AD is correctly formatted, Omgeo CTM responds with an Invalid message containing system errors, synchronous errors, or both to FCI.
4	FCI	FCI translates the Invalid into a Trade Capture Report Request Ack (AQ, TradeRequestStatus＝2 (Rejected)), which details the errors and is sent to the broker/dealer.
Workflow ends here		

BEFORE YOU GET STARTED

Introduction

This chapter provides more detail about which business messages are supported, setting up your connection, and managing sessions and connection parameters.

Supported Business Messages

The following table describes the supported FIX business messages, the mapping to the Omgeo CTM XML message, and the purpose for each message, including the asset class to which it correlates (debt or equity).

FIX Business Messages

FIX Message Type	XML Mappings	Purpose
Trade Capture Report (AE)	TradeLevel and InfoResponse	Issued by you and resulting in updates to a TradeLevel, amends, or cancels.
Trade Capture Report Ack (AR)	MuliTradeLevelResponse and RejectComponent	Used for two business cases: • Issued by you, mapped, and translated into a RejectComponent. • Issued by Omgeo CTM translated from a MuliTradeLevelResponse.
Trade Capture Report Request (AD)	MultiTradeLevelRequest	Issued by you to Omgeo CTM and translated as a MultiTradeLevelRequest for: • TradeLevels (blocks) alleged against you • Ad hoc queries
Trade Capture Report Request Ack (AQ)	N/A—echoed fields.	Used for two business cases: • Issued by FCI to you, acknowledging a Trade Capture Report Request • Translating a Valid, Invalid, or MultiTradeLevelResponse
Allocation Instruction (J)	InfoResponse	Issued by FCI as a result of polling for allocations alleged against you.
Allocation Instruction Ack (P)	N/A—echoed fields.	Issued by you to indicate receipt of allocation instructions.
Confirmation Report (AK)	TradeDetail	Issued by you to submit an equity. Used only for equity security types.
Confirmation Ack (AU)	N/A—echoed fields.	Issued by FCI as a result of conversion from an Omgeo CTM Valid or Invalid when confirms are received, accepted, and rejected.
Allocation Report (AS)	TradeDetail	Issued by you to submit a fixed income confirm. Used only for fixed income (debt security types).
Allocation Report Ack (AT)	N/A—echoed fields.	Issued by FCI as a result of conversion from an Omgeo CTM Valid or Invalid. Used only for fixed income (debt security types).
Business Message Reject (j)	Invalid	Issued when FCI receives an Invalid, and then passes to you with error details.

All other business message types are rejected (see Unsupported FIX Message Types).

Note: Refer to the XML Message Specification: Debt/Equity and Common Messages located at www.omgeo.com/documentation/ctm for more details about how the XML messages work and the handling of elements in them.

Inbound and Outbound Message Directions

The following table describes the terms *inbound* and *outbound* in the context of you, your counterparty, and FCI.

Inbound and Outbound Message Directions

Direction	Meaning
Inbound	You or your counterparty are sending a message into FCI, such as a Trade Capture Report, Allocation Instruction, or other message type.
Outbound	FCI is sending a message to you or your counterparty either as an acknowledgement of a previously sent inbound message or in response to a query such as a Confirmation Ack, Trade Capture Report Request, or other message type.

Allowed Fields

FCI enables you to send valid values in any FIX 4.4 field. Fields that are not mapped to an Omgeo CTM XML message are ignored.

Datatype/Syntax Notations

The following table explains the symbols used in the Datatype/Syntax column of the messages the following chapters:

Datatype/Syntax Notations

FIX Datatype/ Syntax	Description	Examples and Notes
Amt	Float field that typically represents a Price times a Qty.	• 231=010023.23—ContractMultiplier is 10023.23 • 381=93399312—GrossTradeAmt is 9,399,312 • 118=839389.3—NetMoney is 839,389.30 • 9047=009485.32—OmgeoTradeDetailTradeAmount is 9,485.32
Boolean	Char field containing one of two values: • Y—True/Yes • N—False/No	• 570=Y—PreviouslyReported is yes; counterparty was sent report • 7366=N—OmgeoContinuationString is No; do not get additional records when querying
Char	Single character value, which can include any alphanumeric character or punctuation, except the delimiter.	• 54=1—Side is Buy • 71=2—AllocTransType is Cancel for TDMatchStatus in CAND All char fields are case sensitive (for example, m!=M).
Country	String field representing a country using ISO 3166 Country code (two- or three-character) values.	• 592=FI—UnderlyingCountryOfIssue is Finland • 421=USA—Country is United States of America
Currency	String field representing a country using ISO 4217 Currency code (three-character) values.	• 15=GBP—Currrency is United Kingdom, Pounds • 479=HKD—CommCurrency is Hong Kong, Dollars
Exchange	String field representing a market or exchange using ISO Market Identifier Code (MIC).	• 30=XNYS—LastMkt is NYSE • 30=XNAS—LastMkt is NASDAQ

FIX Datatype/ Syntax	Description	Examples and Notes
Float	Sequence of digits with an optional decimal point and sign character such as the following ASCII characters: • - • 0-9 • . The absence of the decimal point within a string is interpreted as the float representation of an integer value. All float fields must accommodate up to fifteen significant digits. The number of decimal places used should be a factor of business/market needs and mutual agreement between counterparties.	Float values can contain leading zeros, such as: • 155=00023.23—Settlement currency foreign exchange rate is 23.23 • 231=010023.23—Contract multiplier 10023.23 Float values can also contain or omit trailing zeros after the decimal point, such as: • 228=23.0000—Factor is 23.0 • 228=23.00001—Factor is 23.00001
Int	Sequence of digits without commas, decimals, but with an optional sign character such as ASCII characters: • - • 0-9s Leading zeros are allowed and the sign character utilizes one byte as follows: • Positive int=99999 • Negative int is=-99999	• 828=1—Trade type is block • 569=1—Trade request type is for MATCHED trades
LocalMktDate	Date of Local Market in YYYYMMDD format. This is the normal date field used by the FIX protocol. Valid values: • YYYY—0000-9999 • MM—01-12 • DD—01-31	• 75=20100131—Trade date is January 31, 2010 • 64=20090501—Settlement date is May 01, 2009
NumInGroup	Int field that represents the number of entries in a repeating group. Value must be positive.	• 7347=2—Number of security type groups is two • 453=1—Number of parties is one (broker/dealer)
Percentage	Float field that represents a percentage. The number of decimal places may vary.	• 223=.05—Coupon rate is 5% • 236=.9525—Yield is 95.25% • 236=0.8000—Yield is 80%
Price	Float field that represents a price. The number of decimal places may vary. Prices can be negative values under certain market conditions.	• 6=60,—Average price is 60. • 31=3—Last price is 3 • 202=150—StrikePrice is 150
Qty	Float field capable of storing either a whole number (no decimal places) of shares (securities denominated in whole units) or a decimal value containing decimal places for non-share quantity asset classes (securities denominated in fractional units).	• 80=25—Quantity of TradeDetails (allocations) is 25 shares • 32=200—Quantity of TradeLevel (block) is 200
SeqNum	Int field that represents a message sequence number. Value must be positive.	• 34=123—Message sequence number is 123 • 45=121—Reference sequence num be 121

FIX Datatype/ Syntax	Description	Examples and Notes
String	Alpha-numeric free format strings, can include any character or punctuation except the delimiter. All char fields are case sensitive (i.e. morstatt != Morstatt).	• 568=Trade142—Trade request identifier is Trade142 • 58=I do not want to cancel this trade—The Text attached to this message is "I do not want to cancel this trade"
UTCTimestamp	Time/date combination represented in UTC (Universal Time Coordinated) also known as GMT (Greenwich Mean Time) in one of the following formats where colons, dash, and period are required: YYYYMMDD-HH:MM:SS (whole seconds) YYYYMMDD-HH:MM:SS.sss (milliseconds) Valid values: YYYY=0000-9999, MM=01-12, DD=01-31, HH=00-23, MM=00-59, SS=00-5960 (60 only if UTC leap second) (without milliseconds).	• 60=20090511-12:00:00—Transaction time of the trade was May 11, 2009 at 12:00 • 7367=20090701-01:55:12—The last query for all allocation information was July 1, 2009 at 1:55 and 12 seconds

Value Type Conversions

The following table outlines how Omgeo CTM and FIX values are converted.

Value Type Conversions

Value Types	Description
FIX Boolean converted to Omgeo CTM Boolean	Boolean values are represented as a character (Y or N) in FIX.
FIX Date/Time converted to Omgeo CTM Date/Time	FIX date/time values are represented as a string in the UTC format (YYYYMMDD-HH:MM:SS or YYYYMMDD-HH:MM:SS.ssss).
Omgeo CTM Date/Time converted to FIX Date/Time	The dash (-) formatting character is inserted between the date and time components (between the 8th and 9th characters) The colon (:) characters is inserted between each element of the time component (between the 10th and 11th, and the 12th and 13th characters)
FIX Float converted to Omgeo CTM Decimal	FIX float values are represented as a string of digits with an optional leading negative sign, an optional decimal point, up to 15 significant digits and optional leading or trailing zeros.
Omgeo CTM Decimal converted to FIX Float	If the Omgeo CTM Sign fields indicate the value is negative, a negative sign is prepended to the value string.

Username and Password Requirements

The client sends Omgeo authentication information in the Username (553) and Password (554) fields in the Logon message. After receiving the Logon message, FCI establishes a preliminary connection with Omgeo CTM to verify the authentication information. You are only required to log on once, at the beginning of each session.

Note: Machine user passwords expire every year. An email is sent to the email address in Omgeo CTM user administration for the user ID four times in advance of expiration on this schedule: 60, 30, 15, and 2 days. You or an authorized entity must log into the Omgeo CTM user administration interface before the expiration and reset the password.

Importance of Tag Order

FIX may not accept a message if the tag order in a repeating group is incorrect. Omgeo recommends that you create—and expect to receive—messages using the tag order in the repeating groups shown in this document. Tags that are not in repeating groups can be delivered in any order.

AllocID and IndividualAllocID Uniqueness

You are responsible for generating unique AllocID values. These AllocIDs must be unique for all time across a single client organization. However, the interface manages activity for more than one client organization, so the AllocID does not need to be unique across organizations.

- The AllocID (70) on the FIX message is not mapped to any XML field in Omgeo CTM. It is used as a unique identifier for every message.
- The IndividualAllocID (467) on the FIX message is mapped to the ClientAllocationReference in Omgeo CTM.

Key Fields in the Logon Message

The following table describes key fields in the logon message.

Key Fields in the Logon Message

Field	Description
SenderCompID (49)	This tag appears as NearID in the FCI web console connection configuration screen. It is the ID that Omgeo's FIX clients use to identify the organization sending the message.
TargetCompID (56)	This tag appears as FarID in the FCI web console connection configuration screen. It identifies the receiving organization or the FIX counterparty.
UserName (553) Password (554)	These logon credentials are derived from the FIX logon and are sent to Omgeo CTM. They must be validated in Omgeo user administration interface.

Session Messages

The FCI engine meets all session level requirements such as heartbeat intervals and resend functions. Omgeo provides daily start and stop times to allow for internal maintenance and upgrades, if necessary.

Connecting to the Omgeo CTM FIX Interface

Your options for connecting to FCI depend on whether you are a broker/dealer or a service bureau.

- **Broker/Dealers**—With a direct link between you and Omgeo CTM, you can have multiple connections using the same username and password. However, to establish a dedicated connection, the SenderCompID (49) for each connection must be different.
- **Service Bureau**—You connect to a service bureau, which links directly to Omgeo CTM. If you are a service bureau, you link to FCI directly. You can have multiple connections using the same username and password. However, to establish a dedicated connection, the OnBehalfOfCompID (116) for each connection must be different.

Connection Parameters

An Omgeo consultant works with you to set up connection parameters such as heartbeat intervals and regular session number resets, if any.

Heartbeat

The heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.

- When either end of a FIX connection has not sent any data for (HeartBtInt) seconds, it transmits a heartbeat message.
- When either end of the connection has not received any data for (HeartBtInt + reasonable transmission time) seconds, it transmits a test request message. If there is still no heartbeat message received after (HeartBtInt + reasonable transmission time) seconds then the connection is considered lost and corrective action is initiated.

Typically, heartbeat messages are set to every 30 or 60 seconds.

Heartbeats issued as the result of a test request must contain the TestReqID transmitted in the test request message. This is useful to verify that the heartbeat is the result of the test request and not the result of a regular timeout.

Note: A test request message can be sent independent of the value of the HeartBtInt, which forces a Heartbeat message.

Logon

The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session.

The HeartBtInt (108) field is used to declare the timeout interval for generating heartbeats (same value used by both sides). The HeartBtInt value should be agreed upon by the two parties, specified by the logon initiator, and then echoed back by the logon acceptor.

Upon receipt of a logon message, the session acceptor authenticates the party requesting connection and issue a logon message as acknowledging that the connection request was accepted. The acknowledgment logon can also be used by the initiator to validate that the connection was established with the correct party.

The session acceptor must be prepared to immediately begin processing messages after logon receipt. The session initiator can then begin transmitting FIX messages before receipt of the confirmation logon; however, it is recommended that normal message delivery wait until after the return logon is received to accommodate encryption key negotiation.

The logon message can be used to specify the MaxMessageSize supported. For example, the logon message can be used to control fragmentation rules for large messages that support fragmentation. It can also be used to specify the MsgType supported for both sending and receiving.

Logout

The logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange of logout messages is an abnormal condition.

Before actually closing the session, the logout initiator should wait for the opposite side to respond with a confirming logout message. This gives the remote end a chance to perform any Gap Fill operations that may be necessary. The session may be terminated if the remote side does not respond in a defined timeframe.

After sending the logout message, the logout initiator should not send any messages unless requested to do so by the logout acceptor via a ResendRequest.

Resend Request

The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized when the following conditions occur:

- A sequence number gap is detected
- The receiving application lost a message
- A function of the initialization process

The resend request can be used to request a single message, a range of messages, or all messages subsequent to a specified message.

The sending application should consider the MsgType when resending messages. For example, if a new order is in the resend series and a significant time period has elapsed since its original inception, the sender may not wish to retransmit the order given the potential for changed market conditions. The Sequence Reset-GapFill message is used to skip messages that a sender does not wish to resend.)

Note: The receiving application must process messages in sequential order. For example, if message number 7 is missed, and 8-9 received, the application should ignore 8 and 9 and ask for a resend of 7-9, or, preferably, 7-0 (0 represents infinity).

This latter approach is strongly recommended to recover from out–of–sequence conditions, as it allows for faster recovery in the presence of certain race conditions when both sides are simultaneously attempting to recover a gap.

- To request a single message: BeginSeqNo=EndSeqNo
- To request a range of messages: BeginSeqNo=first message of range, EndSeqNo=last message of range
- To request all messages subsequent to a particular message: BeginSeqNo=first message of range, EndSeqNo=0 (represents infinity).

Test Request

The test request message forces a heartbeat from the opposing application and either checks sequence numbers or verifies communication line status. The opposing application responds to the test request with a heartbeat containing the TestReqID.

The TestReqID verifies that the opposing application is generating the heartbeat as the result of test request and not a normal timeout. Any string can be used as the TestReqID (a timestamp string is one convention).

DEBT AND EQUITY MESSAGES

Introduction

This chapter describes business messages for debt and equity security types.

About the Messages

The messages in this chapter are mapped to debt and equity instruments.

Omgeo User-Defined Fields

Omgeo user-defined fields are listed and described on the FIX Protocol Organization web site in the 7000–7999 (broker/dealer and 10b-10 fields) pages and the 9000-9999 (third party/settlement notification and other fields) pages:

* http://www.fixprotocol.org/specifications/fields/7000-7999
* http://www.fixprotocol.org/specifications/fields/9000-9999

Note: All five-digit FIX field tags are proprietary for an Omgeo CTM implementation. An example is the PlaceOfTradeType (35570) field.

The custom Omgeo fields in the 3000-3999 series are not published on the FIX Protocol Organization web site.

Omgeo CTM to FIX Interface Message Mappings

The following table describes the mapping between Omgeo CTM and FIX interface messages in this chapter.

Omgeo CTM Messages and FIX Interface Message Mappings

Omgeo CTM Message	FIX Interface-Equivalent Message
Management Message	
Cancel	Trade Capture Report (AE)
CloseError	Trade Capture Report Ack (AR)
Trade Messages	
TradeDetail	Confirmation (AK) Allocation Report (AS)
TradeLevel (not applicable for ACWF trades)	Trade Capture Report (AE)

Omgeo CTM Message	FIX Interface-Equivalent Message
Invalid/Valid	Depending on the business case: • Trade Capture Report Ack (AR) • Trade Capture Report Request Ack (AQ) • Confirmation Ack (AU) (confirm accepted or rejected) • Business Message Reject (j)
Query Messages	
MultiTradeLevelRequest (not applicable for ACWF trades)	Trade Capture Report Request (AD)
InfoResponse	Depending on the business case: • Trade Capture Report (AE) (block status) • Trade Capture Report (AE) (allocation or confirmation status)
MultiTradeLevelResponse (not applicable for ACWF trades)	Depending on the business case: • Trade Capture Report (AE) • Trade Capture Report Request Ack (AQ)
Status Messages from Omgeo CTM to Broker/Dealer	

InfoResponse	• Allocation Instruction (J) for TradeDetails (alleged)
	• Trade Capture Report (AE) for the following:
	   • Confirms (by side)
	   • Blocks (by side and alleged)

Submitting Commissions, Charges, Taxes, and Fees

FCI supports submission of commissions and fees (including charges and taxes) on the following messages:

• Allocation Instruction (J)

• Confirmation (AK) for debt/equity confirms and Allocation Report (AS) for fixed income confirms

The following table describes the FIX fields that apply to the different types of amounts. It also lists the fields that allow XML message values (straight-mapped) and the fields that require FIX-specific values (translated).

FIX Fields Used to Submit Commissions and Fees

Single Instance: Commissions	Straight-Mapped or Translated	Repeating Group: Charges, Taxes, and Fees (ChargeTaxType)	Straight-Mapped or Translated
Commission (12)	N/A—Total commission amount (TCOM)	NoMiscFees (136)	N/A—number of Commission and ChargeTaxType entries
CommType (13)	Mapped to XML CommissionSharingBasis Indicator Must always be 3=Flat	MiscFeeAmt (137)	N/A—maps to amount field in the value of MiscFeeType (139) as follows: • Commission—see CommType (13) and OmgeoCommSharingBasisIndicator (9873) mapped to CommissionSharingBasisIndicator. • Fee—see CommType (13), MiscFeeBasis (891), and OmgeoCommSharingBasisIndicator (9873) mapped to CommissionSharingBasisIndicator.
CommCurrency (479)	Straight-mapped to XML CurrencyCode	MiscFeeCurr (138)	Straight-mapped to XML CurrencyCode

FIX Fields Used to Submit Commissions and Fees (Continued)

Single Instance: Commissions	Straight-Mapped or Translated	Repeating Group: Charges, Taxes, and Fees (ChargeTaxType)	Straight-Mapped or Translated
OmgeoConfirmCommissionReason (7395)	Straight-mapped to XML CommissionReasonCode	MiscFeeType (139)	Mapped to XML Commission or ChargeTaxType, depending on the type of fee in MiscFeeAmt (137)
		MiscFeeBasis (891)	Mapped to XML CommissionSharingBasisIndicator

For more information about allowed values and how to apply your business requirements to FCI message formatting Omgeo CTM to FIX Code Value Mappings.

Message Layout for Commissions and Fees

The commissions and fees are in the following message locations:

- Allocation Instruction (J) and Ack (P) (Two Messages)
- Confirm (AK) and Ack (AU)—Equity (Two Messages)
- Confirm (AS) and Ack (AT)—Fixed Income (Two Messages)

Allocation Instruction (J). The following table lists the commissions and fees field layout in the Allocation Instruction (J).

Commission and Fee Message Layout

FIX Tag	Description
Optional allocation total commission amount (TCOM)	
Commission (12)	Total commission (TCOM) amount
CommType (13)	TCOM type—must be 3 (Flat)
CommCurrency (479)	TCOM currency
OmgeoConfirmCommissionReason (7395)	TCOM reason
NoMiscFees (136)	Number commissions, fees, charges, and taxes on the allocation. If the Commission (12) is populated, it is a best practice to include the details of the commission in this repeating group. If there is an amount in Commission (12), NoMiscFees (136)=1 and provide a breakdown of the total commission amount.
MiscFeeAmt (137)	Commission or fee amount
MiscFeeCurr (138)	Commission or fee currency
MiscFeeType (139)	Commission or fee type: • If the amount references a commission, see the CommissionType mapping value for FIX. • If the amount references a fee, charge, or tax, see the ChargeTaxType mapping value for FIX on ChargeTaxType.
MiscFeeBasis (891)	Defines the commission unit. Not used when the amount is a ChargeTaxType fee.

Confirmation (AK) and Allocation Report (AS). The Confirmation (AK) and Allocation Report (AS) messages use the same fields and workflow as the Allocation Instruction (J) described in the Commission and Fee Message Layout table with **two exceptions**.

1. The optional OmgeoConfirmCommissionReason (7395) field is the last tag in the Commission (12) tag set in the Allocation Instruction (J). In the Confirmation (AK) and Allocation Report (AS) messages, the optional OmgeoConfirmCommissionReason (7395) is the last tag in the NoMiscFees (136) repeating group.

2. The optional OmgeoConfirmCommissionReason (7395) field is only for commissions. Do not use it to describe fees.

Commission and Fee Examples

A best practice for providing commission information is to break down the total commission in the NoMiscFees (136) repeating group, even when there is only one commission on the trade or when there are no fees on the trade. To itemize the commission, ensure that you include it as an item in the number of fees in the NoMiscFees (136) repeating group. Some examples for providing commission and fee information are as follows:

Example of a One Commission on an Allocation Instruction (J). The following table describes how to construct a flat £30 GBP total commission in an Allocation Instruction (J) with no fees.

Single Commission in an Allocation Instruction (J)

Tag	FIX Field	Value	
Standard Header (MsgType=J)			
12	Commission	30	Submission of the £30 GBP total commission
13	CommType	3 (Flat)	
479	CommCurrency	GBP	
7395	OmgeoConfirmCommissionReason	EXEC	
136	NoMiscFees	1	Number of commissions (1) and fees (0) on the allocation
137	MiscFeeAmt	30	Itemization of the £30 GBP total commission amount
138	MiscFeeCurr	GBP	
139	MiscFeeType	103 (EXEC)	
891	MiscFeeBasis	0 (FLAT)	
Example			
|12=30|13=3|479=GBP|7395=Exec broker||136=1 |137=30|138=GBP|139=103|891=0|			

Example of a Two Commissions in an Allocation Instruction (J). The following table describes how to construct a flat £500 GBP total commission derived from two separate commissions in an Allocation Instruction (J) with no fees and an OmgeoTradeDetailTradeAmount (FIX tag 9047) of $10,000.00 USD.

Two Commissions in an Allocation Instruction (J)

Tag	FIX Field	Value	
Standard Header (MsgType=J)			
12	Commission	500	Submission of the £500 GBP total commission
13	CommType	3 (Flat)	
479	CommCurrency	GBP	
7395	OmgeoConfirmCommissionReason	EXEC	
136	NoMiscFees	2	Number of commissions (2) and fees (0) on the allocation
137	MiscFeeAmt	475	Itemization of the £475 GBP flat portion of commission
138	MiscFeeCurr	GBP	
139	MiscFeeType	103 (EXEC)	
891	MiscFeeBasis	0 (Flat)	
137	MiscFeeAmt	.25	Itemization of the £25 GBP .25% portion of OmgeoTradeDetailTradeAmount (FIX 9047)
138	MiscFeeCurr	GBP	
139	MiscFeeType	105 (CLBC)	
891	MiscFeeBasis	2 (Percentage)	
Example			
|12=500|13=3|479=GBP|7395=Exec broker||136=1 |137=400|138=GBP|139=103|891=0| |137=.25|138=GBP|139=105|891=2|			

Example of One Commission and One Fee in an Equity Confirmation (AK). The following table describes how to construct a flat $30 USD total commission and 5% local tax for an equity confirm.

Commission and Single Fee in an Equity Confirmation (AK)

Tag	FIX Field	Value	
Standard Header (MsgType=AK)			
12	Commission	30	Submission of the £30 USD total commission
13	CommType	3 (Flat)	
479	CommCurrency	USD	
136	NoMiscFees	2	Number of commissions (1) and fees (1) on the allocation
137	MiscFeeAmt	30	Itemization of the $30 USD commission
138	MiscFeeCurr	USD	
139	MiscFeeType	103 (EXEC)	
891	MiscFeeBasis	0 (Flat)	
7395	OmgeoConfirmCommissionReason	EXEC	

Commission and Single Fee in an Equity Confirmation (AK) (Continued)

Tag	FIX Field	Value	
137	MiscFeeAmt	1.50	Itemization of the $1.50 local tax
138	MiscFeeCurr	USD	
139	MiscFeeType	102 (Local Tax)	
Example:			
|12=30|13=3|479=USD|136=2 |137=30|138=USD|139=103|891=0|7395=Exec broker |137=1.50|138=USD|139=102		

Commission and Two Fees in a Fixed Income Allocation Report (AS). The following table describes how to construct a flat ¥300 JPY commission, ¥15 JPY local tax, and ¥10 JPY flat charge for a fixed income confirmation—Allocation Report (AS).

Commission and Two Fees in an Allocation Report (AS)

Tag	FIX Field	Value	
Standard Header (MsgType=AS)			
12	Commission	300	Submission of the ¥300 JPY total commission
13	CommType	3 (Flat)	
479	CommCurrency	JPY	
136	NoMiscFees	3	Number of commissions (1) and fees (2) on the allocation
137	MiscFeeAmt	300	Itemization of the ¥300 commission
138	MiscFeeCurr	JPY	
139	MiscFeeType	103 (EXEC)	
891	MiscFeeBasis	0 (Flat)	
7395	OmgeoConfirmCommissionReason	EXEC	
137	MiscFeeAmt	15	Itemization of the 5% local tax
138	MiscFeeCurr	JPY	
139	MiscFeeType	102 (Local Tax)	
137	MiscFeeAmt	10	Itemization of the ¥10 flat charge
138	MiscFeeCurr	JPY	
139	MiscFeeType	2 (Fee)	
Example:			
|12=300|13=3|479=JPY|136=3 |137=300|138=JPY|139=103|891=0|7395=Exec broker comm |137=15|138=JPY|139=102 |137=10|138=JPY|139=2		

Field Tables Key

Each message in this chapter has a field table. Light blue shading in the field tables indicate component blocks. The following table describes the field table columns.

Field Tables Key

Column Header	Description
Ind.	Indicates the nesting level (or indent) for the corresponding XML element, which is mapped to the FIX Field Name and Tag Number.
FIX Field Name	FIX name assigned to the FIX field. Most, but not all, FIX fields map to the XML elements in Omgeo CTM direct XML interface (for example, certain calculated fields are derived other fields).
FIX Tag	FIX tag number assigned to the FIX field.
Datatype/Syntax	The datatype and syntax, when available, of the XML element. For more information about how to supply valid values in message fields, see Datatype/Syntax Notations.
M/O/C	Indicates if the field is mandatory, optional, or conditional, unless otherwise noted. • M(O) indicates the field is mandatory for Omgeo CTM. • M(F) indicates the field is mandatory for FIX. • C(O) indicates the field is conditional for Omgeo CTM. • C(F) indicates the field is conditional for FIX. Refer to the FIX Protocol documentation and XML Message Specification—Debt/Equity and Common Messages for more information about field requirements.
Notes	A description of the field, allowed values, examples, mandatory handling, and so forth.

XPath	The corresponding field or fields in the Omgeo CTM XML message. Note the following:
	
	• Because the XPath for every Omgeo CTM XML messages begins with /<messagename>, this information is omitted. For example, the XPath /Invalid/InvalidBody/SynchError/ErrorKey is written as InvalidBody/SynchError/ErrorKey.
	
	• If the corresponding XML field is unique, then only the field is provided—it is not preceded by any path information. For example, the FIX message, Trade Capture Report Request (AD)—Block Trade Query, maps to the Omgeo CTM MultiTradeLevelRequest message:
	
	  • The FIX TradeReportType (856) tag maps to the ByOrAgainstFlag XML field (unique)
	
	  • The FIX PartyID (448) tag maps to two possible XML fields: ExecutingBroker/PartyValue and InstructingParty/PartyValue.
	
	• Most FIX messages map to a single XML message. In cases where a FIX message maps to more than one XML message, the message name is included in the XPath. For example, Trade Capture Report Request Ack (AQ)—Status of Block Trade Query maps to two XML messages: Invalid and MultiTradeLevelResponse. The XPaths for fields mapped to the Invalid message begin with InvalidBody/ (for example, InvalidBody/SynchError/ErrorText); and the XPaths for fields mapped to the MultiTradeLevelResponse message begin with MultiTradeLevelResponseBody/ (for example, MultiTradeLevelResponseBody/RecordsReturnedCount).
	
	Check any notes provided in the XML Message Mapping section of each message introduction to learn any additional XPath mapping information for each message.

Trade Capture Report Request (AD)—Block Trade Query

Message Direction	To Omgeo CTM (not applicable for ACWF trades)
XML Message Mapping	MultiTradeLevelRequest
Purpose	Two business cases: • Query for a counterparty's alleged block trades • Query for your previously sent block trades

The figure below illustrates four possible scenarios when you submit a Trade Capture Report Request (AD) to Omgeo CTM.

START

Broker/Dealer submits a Trade Capture Report Request (AD).

Scenario 1

Broker/dealer receives a Trade Capture Report Request Ack (AQ), which is mapped to an Omgeo CTM XML Valid. If there are results, see Scenario 3 and Scenario 4. If there are no results, the workflow ends.

Scenario 2

Broker/dealer receives Trade Capture Report Request Ack (AQ), which is mapped to an Omgeo CTM XML Invalid, acknowledging no records returned.
WORKFLOW ENDS

Scenario 3 — Fewer than 900 block statuses

Omgeo generates Trade Capture Reports (AEs) for each of the block statuses (up to 900). If *OmgeoMoreFlag (7368)*=N in the AEs, then the broker/dealer records the FIX values for each AE. There can be no more than 900 block statuses (AEs).
WORKFLOW ENDS

Scenario 4A — More than 900 block statuses

Omgeo generates Trade Capture Reports (AEs) for each of the block statuses (up to 900). If *OmgeoMoreFlag (7368)*=Y in the AEs, then the broker/dealer records the FIX values for each of the first 900 Trade Capture Reports (AEs) **and** the *OmgeoContinuationString (7366)* value for inclusion in the next step, Scenario 4B.

Scenario 4B — More than 900 block statuses

Broker/dealer submits original Trade Capture Report Request (AD) containing the *OmgeoContinuationString (7366)* populated with the continuation string value provided on the Trade Capture Reports (AEs) described in Scenario 4A. The value is the same for each of the first 900 AEs, second 900 AEs, and so forth.

Scenario 4C — More than 900 block statuses

When the final set of block statuses are sent (AEs), Omgeo CTM populates each AE with *OmgeoMoreFlag* (7368)=N. Also, there is no longer an *OmgeoContinuationString (7366)*.
WORKFLOW ENDS

Omgeo CTM Broker/Dealer FIX 4.4

Omgeo CTM

Possible Scenarios When Querying for Blocks

Trade Capture Report Request (AD)—Block Trade Query

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=AD)
1	TradeRequestID	568	String/16c	M	Identifier for the Trade Request. Mandatory for FIX, but not mapped to Omgeo CTM. This ID is echoed back in a return AQ or AE message.	Not mapped.
1	TradeRequestType	569	Int/1!n	M	Type of trade request. Valid values: • 0=All trades matching criteria provided on request • 1=Matched trades matching criteria provided on request • 2=Unmatched trades that match criteria Available criteria fields are NoPartyIDs (453), OmgeoNoSecurityTypeGroup (7347), NoDates (580), and Side (54), and OmgeoTLmatchStatus(9054)	TLMatchStatusQuery
1	TradeReportType	856	Int	M(O)	Type of Trade Report. Valid values: • 0=Submit (client block trades) • 1=Alleged (counterparty alleged-against)	ByOrAgainstFlag
1	OmgeoTLMatchStatus	9054	String/4	O	Match status of the TradeLevel (block).If TradeRequestType (569) is 1 or 2, then this field is not mandatory. See Translated XML Fields to FIX Fields	TLMatchStatusQuery
1	TrdType	828	Int	M(O)	Value=1 (block trade) always for the current release, since querying is supported at the block level only.	Not mapped.
**Component Block <Parties>**
1	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier blocks. Value is either 1 or 2. Cannot be 0. Only the broker/dealer identifier details are required by Omgeo for this query message. Investment manager's identifiers are not required. If investment manager's identifiers are provided, only the specified investment manager's blocks that satisfy the query criteria are subsequently returned. In the absence of an investment manager's identifier, all of the investment manager's alleged blocks that satisfy the query criteria are subsequently returned.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party/executing broker. Required if NoPartyIDs > 0.	ExecutingBroker/ PartyValue InstructingParty/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC Required if NoPartyIDs > 0.	ExecutingBroker/ PartyType InstructingParty/ PartyType
2	PartyRole	452	Int/2n	C	Valid values: • 1=Executing Broker • 13=Buy SIDE Firm Required if NoPartyIDs > 0.	ExecutingBroker/ PartyRole InstructingParty/ PartyRole

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	NoDates	580	NumInGroup/1!n	O	Number of date ranges provided (must be 1 or 2, if specified). Cannot be 0. • 1=Indicates trades returned from the specified TransactTime until current time. • 2=Indicates trades returned from the specified TransactTime within first NoDates to the TransactTime within second NoDates.	MinTradeDateTime MaxTradeDateTime
2	TradeDate	75	LocalMktDate	C	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade). Required for NoDates > 0.	MinTradeDateTime MaxTradeDateTime
2	TransactTime	60	UTCTimestamp	C(O)	Request trades for a specific DateTime, in the YYYYMMDD-HH:MM:SS format. This field is used in conjunction with NoDates during query. Required by Omgeo if NoDates > 0.	MinTradeDateTime MaxTradeDateTime
2	AllTLWorkflowTypes	35576	Boolean/1!a	O	Indicator to return block components of all workflow types. Valid values are Y/N. Default value is Y.	WorkflowTypeQuery/ AllWorkflowTypes
1	OmgeoContinuationString	7366	Boolean/1!a	O	This value is used when OmgeoMoreFlag=Y on the Trade Capture Report (AE), which indicates that more block statuses exist with the parameters on the original Trade Capture Report Request (AD). Submit this value in the subsequent Trade Capture Report Requests (AD) to return incremental sets of trades until the OmgeoMoreFlag=N on the Trade Capture Report (AE).	ContinuationString
1	OmgeoMinLastUpdateDateTime	7367	UTCTimestamp	O	Used in querying to get all details from the last time the query was executed, in the YYYYMMDD-HH:MM:SS format. This should always be used. Value should come from OmgeoGoodThroughDateTime on the Trade Capture Report Request Ack. Both OmgeoContinuationString (7366) and OmgeoMinLastUpdateDateTime (7367) can be used to continuously query for block trades (alleged or submitted).	MinLastUpdateDateTime
1	Side	54	Int/1!n	O	Request for specific sides of a Trade. Valid values: • 1=Buy • 2=Sell This side is always from the investment manager's perspective (for example, a 1=Buy for an investment managers also a 1=Buy for a broker/dealer. This field is used in Omgeo CTM L1 matching. See Translated XML Fields to FIX Fields	BuySellIndicator
Standard Trailer						

Trade Capture Report Request Ack (AQ)—Status of Block Trade Query

Message Direction	To broker/dealer (not applicable for ACWF trades)
XML Message Mapping	MultiTradeLevelResponse, Invalid If an XPath shown in the following table does not specify the XML message name, then assume that the XPath points to the MultiTradeLevelResponse message.
Purpose	Two business cases: • There was an error in processing the inbound Trade Capture Report Request message to Omgeo CTM (Invalid). • The inbound Trade Capture Report Request message to Omgeo CTM did not result in any response.

Trade Capture Report Request Ack (AQ)—Status of Block Trade Query to Broker/Dealer

Ind.	FIX Field Name	Fix Tag	Datatype /Syntax	M/O /C	Notes	XPath
	Standard Header (MsgType=AQ)					
1	TradeRequestID	568	String/16c	M(F)	Identifier for the trade request. This ID is the same as the TradeRequestID in the AD message.	Not mapped.
1	TradeRequestType	569	Int/1!n	M	Type of trade request. Valid values: • 0=All trades matching criteria provided on request • 1=Matched trades matching criteria provided on request • 2=Unmatched trades that match criteria Available criteria fields are NoPartyIDs (453), OmgeoNoSecurityTypeGroup (7347), NoDates (580), and Side (54).	Not mapped.
1	TradeReportType	856	Int/1!n	M(O)	Type of Trade Report. Valid values: • 0=Submit • 1=Alleged	Not mapped.
1	TotNumTradeReports	748	Int	O	Number of trade reports returned.	RecordsReturnedCount
1	TradeRequestResult	749	Int/4c	M	Result of trade request. Valid values: • 2=Invalid type of trade requested • 99=Other • 4001=No Result Exists	Not mapped.
1	TradeRequestStatus	750	Int/1!n	M	Status of trade request. Valid values: • 1=Completed • 2=Rejected	Not mapped.
	Component Block <Parties> **Party details (investment manager and executing broker/dealer are** **echoed back from the inbound Trade Capture Report Request**					
1	NoPartyIDs	453	NumInGroup/1!n	O	Number of Party Identifier blocks. Value is always 2. Cannot be 0.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the executing broker/instructing party.	ExecutingBroker/ PartyValue InstructingParty/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC Required if NoPartyIDs > 0.	ExecutingBroker/ PartyType InstructingParty/ PartyType

Trade Capture Report Request Ack (AQ)—Status of Block Trade Query to Broker/Dealer (Continued)

Ind.	FIX Field Name	Fix Tag	Datatype /Syntax	M/O /C	Notes	XPath
2	PartyRole	452	Int/2n	C	Valid values: • 1=Executing Broker/InstructingParty • 13=Buy Side Firm	ExecutingBroker/ PartyRole InstructingParty/ PartyRole
1	OmgeoNoErrors	9063	NumInGroup/2n	O	Number of synchronous error composite. Number of repeating groups of block-level errors. Cannot be 0. Provided if OmgeoNoErrors > = 1 (maximum of 20).	Not mapped.
2	OmgeoErrorKey	9064	String	C(O)	Omgeo CTM synchronous error number/identifier provided only if OmgeoNoErrors > = 1.	InvalidBody/ SynchError/ErrorKey
2	OmgeoErrorText	9066	String/255z	C(O)	Provided only if OmgeoNoErrors > = 1.	InvalidBody/ SynchError/ErrorText
2	OmgeoNoErrorParameter	7340	NumInGroup/2n	O	Composite of error parameters and their details for a block trade (maximum of 10). Cannot be 0. One or more of the next three tags (9065, 7363, and 7342) are populated when OmgeoNoErrorParameter>=1.	Not mapped.
3	BlockErrorParamFlag	7328	Char	C(O)	Value provided only when one or more of the next three tags (9065, 7363, and 7342) are present and OmgeoNoErrorParameter > 0. This tag is a delimiter for repeating entries within the 7340 NumInGroup.	Not mapped.
3	OmgeoErrorXPath	9065	String/255z	C(O)	The path of the XML field that caused the error.	InvalidBody/ SynchError/ ErrorParameterValue
3	OmgeoErrorFIXTag	7363	String/50z	C(O)	Name of the tag containing the error.	InvalidBody/ SynchError/ ErrorParameterValue
3	OmgeoErrorParamValue	7342	String/2100z	C(O)	Value of the tag that caused the error.	InvalidBody/ SynchError/ ErrorParameterValue
Component Block <Instrument>						
1	Symbol	55	3z	M	Valid value=N/A always included to ensure validation passes since the Trade Capture Report does not have the Instrument component block	Not mapped.
1	Text	58	String	O	This is populated only with the value No Result Exists, when TradeRequestResult (749)=4001	Not mapped.
1	OmgeoContinuationString	7366	Boolean/1!a	O	Indicator to get more records when querying. Valid values are Y/N.	ContinuationString
1	OmgeoMoreFlag	7368	Boolean/1!a	O	Indicates if there are additional records when querying. Valid are Y/N. See Common Reference Data.	MoreFlag
1	OmgeoGoodThroughDateTime	7369	UTCTimestamp	O	Indicates on a query response all records retrieved until a certain time the response was returned, in YYYYMMDD-HH:MM:SS format.	GoodThroughDateTime
Standard Trailer						

Trade Capture Report (AE)—Response With Alleged and Previously Sent Blocks

Message Direction	To broker/dealer (not applicable for ACWF trades)
XML Message Mapping	TradeLevel
Purpose	Response to the Trade Capture Report Request (AD) containing information about alleged and previously sent blocks.

Trade Capture Report (AE)—Response Containing Alleged and Previously Sent Blocks

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
	Standard Header (MsgType=AE)					
1	OmgeoTLVersionOfTradeComponent	7370	Int	M(O)	Version of the TradeLevel.	TLVersionOfTradeComponent
1	TradeReportID	571	String/16c	M	Identifier for the Trade Capture Report.	Not mapped.
1	TradeReportTransType	487	Int/2n	O	Trade Report Message Transaction type. Valid values: • 0=New • 1=Cancel • 2=Replace • 11=Status	Not mapped.
1	TradeReportType	856	Int	M(O)	Type of Trade Report. Valid values: • 0=Submit • 1=Alleged This indicates if the TradeLevel is alleged against, or submitted by, the broker/dealer	Not mapped.
1	TradeRequestID	568	String/16c	O	TradeRequestID from the inbound Trade Capture Report Request. This ID is the same as the TradeRequestID in the AD message.	Not mapped.
1	TrdType	828	Int	O	Value=1 (block or TradeLevel).	Not mapped.
1	TotNumTradeReports	748	Int/1!n	M(O)	Always 1.	Not mapped.
1	OmgeoTradeLevelMasterReference	9046	String/16z	M(O)	Generated by the data owner and used by the investment manager to identify the TradeLevel.	TradeLevelReferences/ MasterReference
1	OmgeoTradeSideID	9052	String/16	O	Unique identifier for the trade side generated and maintained by Omgeo CTM. This requires translation together with the TradeReportType (856) field.	TradeLevelReferences/ CTMTradeSideId
1	SecondaryTradeReportID	818	String/16	O	Unique identifier for the TradeLevel generated and maintained by Omgeo CTM. This is translated together with the TradeReportType (856) field as follows: • If TradeReportType (856)=0 (Submit) this would have CTM assigned unique identifier (OmgeoTradeSideId) of the broker/dealer's block (TradeLevel) • If TradeReportType (856)=1 (Alleged) this would have CTM assigned unique identifier (OmgeoTradeSideID (9052)) of the broker/ dealer's block (TradeLevel), if it exists.	CounterpartyCTMTradeSideID TradeLevelReferences/ CTMTradeSideId

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	OmgeoCounterpartyTradeSideID	7391	String/16	O	Unique identifier for the TradeLevel generated and maintained by Omgeo CTM. This requires translation together with the TradeReportType (856) field. If TradeReportType (856)=Submit, this is assigned Omgeo CTM-assigned unique identifier (OmgeoTradeSideID (9052)) of the investment manager's block (TradeLevel)	CounterpartyCTMTradeSideID
1	PreviouslyReported	570	Boolean/1!a	M	Value is always Y.	Not mapped.
Component Block <Instrument>						
1	SecurityID	48	String/30z	O	Security identifier value of SecurityIDSource (22) type (for example, CUSIP, SEDOL, ISIN, and so forth). Requires SecurityIDSource.	IdentificationOfASecurity/SecurityCode
1	SecurityIDSource	22	String	O	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. See the Translated Omgeo CTM XML Fields to FIX Fields table for a list of valid values.	IdentificationOfASecurity/SecurityCodeType/NumberingAgencyCode
1	SecurityType	167	String	O	Indicates the type of financial instrument. See Common Reference Data.	TypeOfFinancialInstrument
1	CountryOfIssue	470	Country/3c	O	The ISO country code. See Common Reference Data.	IdentificationOfASecurity/SecurityCodeType/CountryCode
1	SecurityDesc	107	String/6*35z	O	This element identifies the security and has an optional narrative description.	IdentificationOfASecurity/ DescriptionOfTheSecurity
1	LastQty	32	Amt/17d	M	Quantity of the TradeLevel.	QuantityOfTheBlockTrade/Amount
1	LastPx	31	Price	M	Required by FIX, but should be ignored. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	Not mapped.
1	LastMkt	30	Exchange	O	Market of execution of the TradeLevel.	PlaceOfTrade/PlaceNarrative
1	TradeDate	75	LocalMktDate	M	Time when the transaction was sent to the broker/dealer by FCI, in YYYYMMDD format. Required by FIX but ignored by Omgeo CTM.	Not mapped.
1	AvgPx	6	Price	M(O)	Deal Price—always populated by Omgeo. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	DealPrice/Amount
1	TransactTime	60	UTCTimestamp	M	Trade Date in YYYYMMDD-HH:MM:SS format	TradeDateTime
1	SettlDate	64	LocalMktDate	O	The settlement date in YYYYMMDD format	SettlementDate
1	NoSides	552	NumInGroup/1!n	M	Number of sides—always 1. Cannot be 0.	Not mapped.
2	Side	54	Int/1!n	M	Valid values: • 1=Buy • 2=Sell This is from the Omgeo CTM investment manager's perspective. See the Translated XML Fields to FIX Fields table.	BuySellIndicator

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	OrderID	37	String	M(F)	If ByOrAgainstFlag=A on the MultiTradeLevelResponse, the field MasterReference populates OmgeoTradeLevelMasterReference (9046) and OrderID (37) on the Trade Capture Report. See the Translated XML Fields to FIX Fields table.	TradeLevelReferences/ MasterReference TradeLevelReferences/ TradeLevelLinkages/ TLReferences/ TLReferenceType
Component Block <Parties>						
2	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier blocks. Valid value is 2. Cannot be 0.	Not mapped.
3	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party/executing broker. Returned if NoPartyIDs > 0.	ExecutingBroker/ PartyValue InstructingParty/ PartyValue
3	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC Required if NoPartyIDs > 0.	ExecutingBroker/ PartyType InstructingParty/ PartyType
3	PartyRole	452	Int/2n	C	Valid values: • 1=Executing Broker • 13=Buy Side Firm Returned if NoPartyIDs > 0.	ExecutingBroker/ PartyRole InstructingParty/ PartyRole
3	NoPartySubIDs	802	NumInGroup/1!n	O	Repeating group of Party sub-identifiers. Cannot be 0.	Not mapped.
4	PartySubID	523	String/35	C	This corresponds to the Org Name if PartySubIDType is 5. Returned if NoPartySubIDs > 0.	ExecutingBroker/ OrgName InstructingParty/ OrgName
4	PartySubIDType	803	Int/3n	C	Valid value is 5 (name of firm). Returned if NoPartySubIDs > 0.	ExecutingBroker/ OrgName InstructingParty/ OrgName
2	Currency	15	Currency	O	Identifies currency used for price. Absence of this field is interpreted as the default for the security. It is recommended that systems provide the currency value whenever possible. See Common Reference Data.	DealPrice/ CurrencyCode TotalTradeAmount/ CurrencyCode
2	GrossTradeAmt	381	Amt/17d	O	Total amount traded expressed in units of currency. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	TotalTradeAmount/ Sign TotalTradeAmount/ Amount
2	OmgeoTLMatchStatus	9054	String/4	M(O)	Match status of the TradeLevel (block). See the Translated XML Fields to FIX Fields table.	MultiTradeLevelStatuses/TLMatchStatus
2	OmgeoRejectComponentFlag Block	9055	String/4	O	Indicates a trade component has been rejected by the investment manager (RJCT) or you have sent a Reject (RJST).	MultiTradeLevelStatuses/ RejectComponentFlag
2	OmgeoCompleteStatus	9056	String/4	M(O)	Indicates Omgeo CTM received the TradeLevel and all allocations/confirmations (COMP) or did not receive all of them (INCP). See Common Reference Data.	MultiTradeLevelStatuses/CompleteStatus
2	OmgeoMatchAgreedStatus	9057	String/4	M(O)	Indicates that the TradeLevels and allocations/ confirmations are matched, the trade is complete, and error free. See Common Reference Data.	MultiTradeLevelStatuses/MatchAgreedStatus

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	OmgeoTLHighestErrorSeverity	9058	String/4	O	Indicates the highest severity of an error for a TradeLevel. See Common Reference Data.	MultiTradeLevelStatuses/ TLHighestErrorSeverity
2	OmgeoTradeSideHighestErrorSeverity	9059	String/4	O	Severity of the asynchronous error for the broker/ dealer's TradeLevel.	MultiTradeLevelStatuses/ TradeSideHighestError Severity
2	Text	58	String/35z	O	Information about counterparty's cancel reason of their own NMAT block without any allocations. It is only returned when CancelTextMTLR/CNML subscription option is turned on.	MultiTradeLevelStatuses/CancelText
2	OmgeoNoTLBusinessExceptionCodes	9039	NumInGroup/2n	O	Number of repeating OmgeoTLBusinessExceptionCode groups. Cannot be 0.	TLBusinessExceptions/ TLBusinessExceptionCode
3	OmgeoTLBusinessExceptionCode	9038	String/4	C(O)	Indicates the type of timer exception that exists on a TradeLevel. Set if OmgeoNoTLBusinessExceptionCodes > 0. See Common Reference Data.	TLBusinessExceptions/ TLBusinessExceptionCode
2	OmgeoContinuationString	7366	Boolean/1!a	O	Use this identifier in the Trade Capture Report Request (AD) for additional block statuses (Trade Capture Reports (AE)), if applicable.	ContinuationString
2	OmgeoMoreFlag	7368	Boolean/1!a	O	Indicates if there are additional records when querying. Valid values are Y/N. See Common Reference Data.	Not mapped.
2	OmgeoGoodThroughDateTime	7369	UTCTimestamp	O	Used to indicate on a query response all records retrieved until a certain time the response was returned, in YYYYMMDD-HH:MM:SS format. The Omgeo GoodThroughDateTime on the latest Trade Capture Report is the source value for the OmgeoMinLastupdateTime on the subsequent Trade Capture Report Request.	Not mapped.
Standard Trailer						

Trade Capture Report (AE)—Block Status to Broker/Dealer

Message Direction	To broker/dealer (not applicable for ACWF trades)
XML Message Mapping	InfoResponse
Purpose	To keep you informed about any changes that an investment manager made to a block, whenever such a change impacts the TradeLevel data. This message is the result of a TradeLevel status change polling, which is done by FCI every five minutes. The polling generates results if there has been a change in the value of the MinLastUpdateDateTime field of the TradeLevel (block) since the last time the polling was done.

Trade Capture Report (AE) Block Status to Broker/Dealer

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=AE)						
1	OmgeoTLVersionOfTrade Component	7370	Int	M(O)	Version of TradeComponent of the block (TradeLevel).	TLVersionOfTradeCompon ent
1	TradeReportID	571	String/16c	M	Identifier for the Trade Capture Report.	Not mapped.
1	TradeReportTransType	487	Int/2n	O	Valid values: • 0=New • 1=Cancel • 2 =Replace • 11=Status (if OmgeoNoErrors is populated with any asynchronous error details).	Not mapped.
1	TradeReportType	856	Int/1!a	O	Type of trade report. Valid value is 0 (Submit).	Not mapped.
1	OmgeoTradeLevelMaster Reference	9046	String/16z	M	Unique identifier of the TradeLevel (block) supplied by the broker/dealer that requires interpretation along with the TradeReportType (856) field. For TradeReportType (856)=Submit, this has the broker/dealer's unique identifier (Master Reference) of the block (TradeLevel).	TradeLevelReferences/ MasterReference
1	SecondaryTradeReportI D	818	String/16	O	Unique identifier for the block (TradeLevel) generated and maintained by Omgeo CTM. This is translated together with the TradeReportType (856) field. If TradeReportType (856)=0 (Submit), it is assigned the Omgeo unique identifier (OmgeoTradeSideID (9052) of the broker/dealer's block (TradeLevel).	TradeLevelReferences/ CTMTradeSideId
1	OmgeoCounterpartyTrad eSideID	7391	String/16	C	Unique identifier for the counterparty's block (TradeLevel) generated and maintained by Omgeo CTM. This field also requires interpretation with the TradeReportType (856) field. If TradeReportType (856)=Submit, then this field has an Omgeo CTM-assigned unique identifier (OmgeoTradeSideID (9052)) of the investment manager's block (TradeLevel).	CounterpartyCTMTradeSi deID
1	PreviouslyReported	570	Boolean/1!a	M	Value is always Y.	Not mapped.
1	OmgeoTLWorkflowType	7505	String/4	O	Defines the workflow type for the TradeLevel. This field is only available if you have the Workflow Identifier subscription.	Workflow/WorkflowType
1	OmgeoNoTLWorkflowMo difier	7509	NumInGroup	O	Specifies the number of OmgeoTLWorkflowModifier present in the OmgeoNoTLWorkflowModifier group. Cannot be 0. This field is only available if you have the Workflow Identifier subscription.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	OmgeoTLWorkflowModifier	7507	String/4!c	C(O)	Defines the workflow modifier for the TradeLevel. This field is only available if you have the Workflow Identifier subscription. Required if OmgeoNoTLWorkflowModifier >0.	Workflow/ WorkflowModifier
Component Block <Instrument>						
1	SecurityID	48	String/30z	O	Security identifier value of SecurityIDSource (22) type (for example, CUSIP, SEDOL, ISIN, and so forth). Requires SecurityIDSource.	IdentificationOfASecurity/ SecurityCode
1	SecurityIDSource	22	String	O	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. For a list of supported values, see the Translated XML Fields to FIX Fields table.	IdentificationOfASecurity/ SecurityCodeType/ NumberingAgencyCode
1	SecurityType	167	String	O	Indicates type of security. See also the Product (460) and CFICode (46) fields. It is recommended that CFICode be used instead of SecurityType for non-fixed income instruments. Additional values may be used by mutual agreement of the counterparties. See Common Reference Data.	Not mapped.
1	CountryOfIssue	470	Country/3c	O	ISO country code of instrument issue (for example, the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (48) (for example, CUSIP for Municipal Bonds without ISIN) to provide uniqueness. See Common Reference Data.	IdentificationOfASecurity/ SecurityCodeType/ CountryCode
1	SecurityDesc	107	String	O	Security description.	IdentificationOfASecurity/ IdentificationOfASecurity/ DescriptionOfTheSecurity
1	LastQty	32	Amt/17d	M	Quantity of the TradeLevel.	TradeLevelInformation/ QuantityOfTheBlockTrade /Amount
1	LastPx	31	Price	M	Same as AvgPx. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	TradeLevelInformation/ DealPrice/Amount
1	PlaceOfTradeType	35570	String	O	The value defaults to EXCH when OmgeoTradeTimeQualifier (7517)=POTD; in this case, specify a market with LastMkt (29). If value=COUN, OTCO, or VARI, specify a value for Country(421). For allowed values, see The following table	TradeLevelInformation/ PlaceOfTrade/PlaceCode
1	LastMkt	30	Exchange/30z	C(O)	Market of execution of the trade. Returned if OmgeoTradeTimeQualifier (7517)=POTD.	TradeLevelInformation/ PlaceOfTrade/ PlaceNarrative
1	TradeDate	75	LocalMktDate	M	Indicates date of trade referenced in this message, in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).	TradeLevelInformation/ TradeDateTime
1	TransactTime	60	UTCTimestamp	M	Time the transaction reported by the Trade Capture Report occurred, in YYYYMMDD-HH:MM:SS format.	Not mapped.
1	OmgeoTradeTimeQualifier	7517	String/4	M(O)	Trade time types.	TradeLevelInformation/ TimeZone/ TradeTimeQualifier

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	Country	421	Country	C(O)	ISO Country Code. If OmgeoTradeTimeQualifier (7517)=SPEC or if PlaceOfTradeType (35570)=COUN, OTCO or VARI then Country(421) must be provided.	TradeLevelInformation/ TimeZone/ CountryTimeZone/ CountryCode TradeLevelInformation/ PlaceOfTrade/ PlaceNarrative
1	OmgeoTimeZoneIndicator	7518	String/4	C(O)	Time zone indicator.	TradeLevelInformation/ TimeZone/ CountryTimeZone/ TimeZoneIndicator
1	NoSides	552	NumInGroup/1!n	M	Number of sides—always 1. Cannot be 0.	Not mapped.
2	Side	54	Int/1!n	M	Valid values: • 1=Buy • 2=Sell This is from the Omgeo CTM investment manager's perspective. See the Translated XML Fields to FIX Fields table.	TradeLevelInformation/ BuySellIndicator
2	OrderID	37	String	M(F)	Unique identifier for Order assigned by sell-side (broker/dealer, exchange, and so forth). Uniqueness must be guaranteed within a single trading day. Firms that accept multi-day orders should consider embedding a date within the OrderID (37) field to assure uniqueness across days. See the Translated XML Fields to FIX Fields table.	TradeLevelReferences/ TradeLevelLinkages/ TLReferences/ TLReferenceValue
Component Block <Parties>						
2	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier blocks. Valid value is 3. Cannot be 0.	Not mapped.
3	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party, executing broker, and clearing organization. Required if NoPartyIDs > 0.	InfoResponseBody/ IRTradeLevel/ TradeLevelInformation/ PlaceOfClearing
3	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC (mandatory for clearing organization) Required if NoPartyIDs > 0.	InstructingParty/ PartyType ExecutingBroker/ PartyType
3	PartyRole	452	Int/2n	C	Valid values: • 1=Executing Broker • 13=Buy Side Firm • 21=Clearing Organization Returned if NoPartyIDs > 0.	InstructingParty/ PartyRole ExecutingBroker/ PartyRole
3	NoPartySubIDs	802	NumInGroup/1!n	O	Repeating group of Party sub-identifiers. Cannot be 0.	Not mapped.
4	PartySubID	523	String/35c	C	This corresponds to the Org Name if PartySubIDType is 5. Returned if NoPartyIDs > 0.	InstructingParty/ OrgName ExecutingBroker/ OrgName
4	PartySubIDType	803	Int/3n	C	Valid value is 5 (full legal name of firm). Returned if NoPartyIDs > 0.	InstructingParty/ OrgName ExecutingBroker/ OrgName
2	Currency	15	Currency	M(O)	Identifies the currency used for price. See Common Reference Data.	TradeLevelInformation/ DealPrice/CurrencyCode

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	OmgeoTLMatchStatus	9054	String/4	M(O)	Match status of the TradeLevel (block). See the Translated XML Fields to FIX Fields table.	TradeLevelStatuses/ TLMatchStatus
2	OmgeoRejectComponent FlagBlock	9055	String/4	O	Indicates a trade component has been rejected by the investment manager (RJCT) or you have sent a Reject (RJST).	TradeLevelStatuses/ RejectComponentData/ RejectComponentFlag
2	OmgeoCompleteStatus	9056	String/4	M(O)	Indicates Omgeo CTM received the block (TradeLevel) and all allocations/confirmations (COMP) or did not receive all of them (INCP). Valid values: • COMP=Complete • INCP=Not Complete See Common Reference Data.	TradeLevelStatuses/ CompleteStatus
2	OmgeoMatchAgreedStat us	9057	String/4	M(O)	Indicates that the blocks and allocations/confirmations are matched, the trade is complete, and error free. See Common Reference Data.	TradeLevelStatuses/ MatchAgreedStatus
2	OmgeoTLHighestErrorSe verity	9058	String/4	O	Indicates the highest severity of an error for a TradeLevel (block). See Common Reference Data.	TradeLevelStatuses/ RejectComponentData/ TLHighestErrorSeverity
2	OmgeoTLISITCRejectRea sonCode	7372	String/4	O	ISITC-defined Reject Reason Code. See Common Reference Data.	TradeLevelStatuses/ RejectComponentData/ ISITCRejectComponentCo unterpartyReasonCode
2	OmgeoTLRejectDateTime	7373	UTCTimestamp	O	DateTime of Reject in YYYYMMDD-HH:MM:SS format.	TradeLevelStatuses/ RejectComponentData/ RejectComponentCounter partyDateTime
2	OmgeoTLRejectText	7392	String	O	Reject description text.	TradeLevelStatuses/ RejectComponentData/ RejectComponentCounter partyText
2	OmgeoNoTLBusinessExc eptionCodes	9039	NumInGroup/2n	O	Number of repeating OmgeoTLBusinessExceptionCode groups (maximum of 20). Cannot be 0.	TLBusinessExceptions/ TLBusinessExceptionCode
3	OmgeoTLBusinessExcept ionCode	9038	String/4	C(O)	Indicates the type of timer exception that exists on a TradeLevel. Set if OmgeoNoTLBusinessExceptionCodes > 0. See Common Reference Data.	TLBusinessExceptions/ TLBusinessExceptionCode
2	OmgeoMoreFlag	7368	Boolean/1!a	M(O)	Indicates if there are additional records when querying. Valid values are Y/N. See Common Reference Data.	MoreDetailFlag
2	OmgeoNoErrors	9063	NumInGroup/2n	O	Number of synchronous error composite provided if OmgeoNoErrors > 1 (maximum of 10). Cannot be 0.	Error
3	OmgeoErrorKey	9064	String	C(O)	Omgeo CTM synchronous error number/identifier provided only if OmgeoNoErrors > 1. Returned if OmgeoNoErrors > 0.	Error/ErrorKey
3	OmgeoErrorText	9066	String/255z	C(O)	Provided only if OmgeoNoErrors >= 1.	Error/ErrorText
3	OmgeoNoErrorParamete r	7340	NumInGroup/2n	O	Composite of error parameters and their details for a block trade (maximum of 10). Cannot be 0. One or more of the next three tags (9065, 7363, and 7342) are populated when OmgeoNoErrorParameter>=1.	Not mapped.
4	BlockErrorParamFlag	7328	Char	C(O)	Value provided only when one or more of the next three tags (9065, 7363, and 7342) are present and OmgeoNoErrorParameter > 0. This tag is a delimiter for repeating entries within the 7340 NumInGroup.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
4	OmgeoErrorXPath	9065	String/255z	C(O)	The path of the XML field that caused the error.	Error/ErrorParameter/ ErrorParameterValue
4	OmgeoErrorFIXTag	7363	String/50z	C(O)	Name of the tag containing the error.	Error/ErrorParameter/ ErrorParameterValue
4	OmgeoErrorParamValue	7342	String/2100z	C(O)	Value of the tag that caused the error.	Error/ErrorParameter/ ErrorParameterValue
3	OmgeoTLErrorSeverity	7376	String/4!c	C(O)	Severity of the asynchronous error for the broker/ dealer's TradeLevel. Returned if OmgeoNoErrors > 0.	Error/ErrorSeverity
3	OmgeoTLErrorStatus	7377	String/4!c	C(O)	Status of the error. Returned if OmgeoNoErrors > 0.	Error/ErrorStatus
2	OmgeoNoFieldComparisons	7380	NumInGroup/2n	O	This provides details of fields if OmgeoTLMatchStatus=MISM (maximum of 50). Cannot be 0.	IRFieldComparisons
3	OmgeoTLMessageFieldType	7520	String/2	C(O)	Denotes the field type, such as L1 (pairing) or L2 (matching) for a block trade. Returned if OmgeoNoFieldComparisons > 0.	IRFieldComparisons/ MessageFieldType
3	OmgeoTLFieldName	7522	String	C(O)	Block (TradeLevel) L2 field name. Returned if OmgeoNoFieldComparisons > 0.	IRFieldComparisons/ MessageFieldName
3	OmgeoTLInstructingPartyValue	7381	String	O	Investment manager's value of the TradeLevel L2 field.	IRFieldComparisons/ InstructingPartyValue
3	OmgeoTLExecutingBrokerValue	7382	String	O	Broker/dealer's value of the TradeLevel L2 field.	IRFieldComparisons/ ExecutingBrokerValue
3	OmgeoTLFieldLevelMatchStatus	7383	String/4	C(O)	Match status of the TradeLevel L2 field. Returned if OmgeoNoFieldComparisons > 0.	IRFieldComparisons/ FieldLevelMatchStatus
3	OmgeoTLFieldLevelMatchRule	7526	String	O	Investment manager set Matching Rule for the TradeLevel L2 field.	IRFieldComparisons/ FieldLevelMatchRule
3	OmgeoTLFieldMatchRule Description	7524	String	O	Matching/pairing rule description of the block-level field.	IRFieldComparisons/ FieldLevelMatchRuleDescription
2	Text	58	String	O	Can provide either Cancel Reason or Reject Reason free-form text.	TradeLevelStatuses/ CancelText TradeLevelStatuses/ RejectCancelText
Component Block <Settl Instructions Data>						
2	SettlDeliveryType	172	Int	O	Type of settlement. Value value is 0=Versus. Payment: Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment	Not mapped.
2	StandInstDbType	169	Int	O		Not mapped.
2	StandInstDbName	170	String	O		Not mapped.
2	StandInstDbID	171	String	O		Not mapped.
2	NoDlvyInst	85	NumInGroup/2n	O	Number of delivery instruction fields in repeating group. Cannot be 0.	Not mapped.
3	SettlInstSource	165	Char	C	Indicates whether these delivery instructions are for the buy side or sell side. Returned if NoDlvyInst > 0. Valid values: • 1=Broker instructions as provided by executing broker. • 4=Investment manager instructions as provided by the executing broker.	Not mapped.
3	DlvyInstType	787	Char	C	Delivery instructions used for Securities or Cash settlement. Valid value is S (Securities).	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	OmgeoSettlInstrSourceIndicator	9048	String/4!c	C(O)	Valid values: • ALRT (Omgeo ALERT Enrichment) • MANI (Manual SSIs provided)	TLEBSettlement/ SettlementInstructionsSourceIndicator
3	OmgeoAlertCountryCode	9049	String/3!a	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT.	TLEBSettlement/ AlertCountryCode
3	OmgeoAlertMethodType	9050	String/12c	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT. ALERT Clearing Method Type	TLEBSettlement/ AlertMethodType
3	OmgeoAlertSecurityType	9051	String/3c	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT. ALERT Security Type.	TLEBSettlement/ AlertSecurityType
3	OmgeoAlertSettlementModelName	7365	String	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT and SettlInstSource= 1.	TLEBSettlement/ AlertSettlementModelName
3	OmgeoSettlInstProcNarrative	7511	String	C(O)	If OmgeoSettlementInstructionsSourceIndicator=MANI either of OmgeoSettlInstProcNarrative or SettlParties component block is present.	IRTradeDetail/ PartySettlement/ SettlementInstructionProcessingNarrative
Component Block <SettlParties> Returned if NoDlvyInst > 0						
4	NoSettlPartyIDs	781	NumInGroup/2n	C	Should contain unique combinations of SettlPartyID (782), SettlPartyIDSource (783) and SettlPartyRole (784). Cannot be 0.	Not mapped.
5	SettlPartyID	782	String	C	Returned if SettlPartyIDSource (783) is specified. Returned if NoSettlPartyIDs > 0.	TLEBSettlement/ SettlementInstructions/ The following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC
5	SettlPartyIDSource	783	Char	C	Returned if SettlPartyID (782) is specified and NoSettlPartyIDs > 0. XPath: In TLEBSettlement/SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC	
5	SettlPartyRole	784	Int	C	Returned if NoSettlPartyIDs > 0. XPath: In TLEBSettlement/SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC	
5	NoSettlPartySubIDs	801	NumInGroup/2n	O	Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
6	SettlPartySubID	785	String	C	Returned if NoSettlPartySubIDs > 0 XPath: In TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr3	
6	SettlPartySubIDType	786	Int	C	Returned if NoSettlPartySubIDs > 0. XPath: In TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr3	
Standard Trailer						

Trade Capture Report (AE)—Confirm Status to Broker/Dealer

Message Direction	To broker/dealer
XML Message Mapping	InfoResponse, MultiTradeDetailResponse All fields except one are mapped to InfoResponse: AllocLinkID (196) maps to MultiTradeDetailResponse.
Purpose	To keep you informed about any changes that an investment manager made to an allocation, whenever such a change impacts the TradeDetail data. This message is the result of a TradeDetail status change polling, which is done by FCI every five minutes. The polling generates results if there has been a change in the value of the MinLastUpdateDateTime field of the TradeDetail (confirmation) since the last time the polling was done.

Trade Capture Report (AE)—Confirm Status to Broker/Dealer

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType＝AE)						
1	OmgeoTLVersionOfTradeComponent	7370	Int	M(O)	Version of trade component of the block (TradeLevel).	IRTradeLevel/ TLVersionOfTradeCompo nent
1	TradeReportID	571	String/16c	M	Identifier for the Trade Capture Report.	Not mapped.
1	TradeReportTransType	487	Int/2n	O	TradeReportMessageTransaction type. Valid values: • 2＝Replace • 11＝Status (if OmgeoNoErrors or OmgeoNoIndividualErrors are populated with any asynchronous error details).	Not mapped.
1	TradeReportTransType	856	Int	O	Type of Trade Report. Valid value is 0＝Submit (only) .	Not mapped.
1	OmgeoTradeLevelMasterReference	9046	String/16z	O	Unique identifier of the trade supplied by the broker/dealer that requires interpretation along with the TradeReportType (856) field. For TradeReportType (856)＝Submit, this has the broker/dealer's unique identifier (Master Reference) of the block (TradeLevel).	IRTradeLevel/ TradeLevelReferences/ MasterReference
1	SecondaryTradeReportID	818	String/16	M	Unique identifier for the block (TradeLevel) generated and maintained by Omgeo CTM. This is translated together with the TradeReportType (856) field. If TradeReportType (856)＝0 (Submit), it is assigned the Omgeo unique identifier, OmgeoTradeSideID (9052) of the broker/dealer's block (TradeLevel).	IRTradeLevel/ TradeLevelReferences/ CTMTradeSideId
1	OmgeoCounterpartyTradeSideID	7391	String/16	O	Unique Identifier for the counterparty's block (TradeLevel) generated and maintained by Omgeo CTM. This field also requires interpretation with the TradeReportType (856) field. If TradeReportType (856)＝Submit, then this field has an Omgeo CTM-assigned unique identifier OmgeoTradeSideID (9052) of the investment manager's block (TradeLevel).	IRTradeLevel/ CounterpartyCTMTradeSi deID
1	PreviouslyReported	570	Boolean/1!a	M	Value is always Y.	Not mapped.
1	OmgeoTLWorkflowType	7505	String/4	M(O)	Defines the workflow type for the TradeLevel. This field is only available if you have the Workflow Identifier subscription.	IRTradeLevel/Workflow/ WorkflowType

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	OmgeoNoTLWorkflowModifier	7509	NumInGroup/2n	O	Specifies the number of OmgeoTLWorkflowModifier present in the OmgeoNoTLWorkflowModifier group. Cannot be 0. This field is only available if you have the Workflow Identifier subscription.	Not mapped.
2	OmgeoTLWorkflowModifier	7507	String/4	C(O)	Defines the workflow modifier for the TradeLevel. This field is only available if you have the Workflow Identifier subscription. Required if OmgeoNoTLWorkflowModifier >0.	IRTradeLevel/Workflow/ WorkflowModifier
Component Block <Instrument>						
1	SecurityID	48	String/30z	O	Security identifier value of SecurityIDSource (22) type (for example, CUSIP, SEDOL, ISIN, and so forth). Requires SecurityIDSource.	IRTradeLevel/ IdentificationOfASecurity /SecurityCode
1	SecurityIDSource	22	String	O	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. See the Translated XML Fields to FIX Fields table.	IRTradeLevel/ IdentificationOfASecurity /SecurityCodeType/ NumberingAgencyCode
1	SecurityType	167	String	O	Indicates type of security. See also the Product (460) and CFICode (46) fields. It is recommended that CFICode be used instead of SecurityType for non-fixed income instruments. See Common Reference Data. Additional values may be used by mutual agreement of the counterparties.	Not mapped.
1	CountryOfIssue	470	Country/3c	O	ISO country code of instrument issue (for example, the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (48) (for example, CUSIP for Municipal Bonds without ISIN) to provide uniqueness. See Common Reference Data.	IRTradeLevel/ IdentificationOfASecurity /SecurityCodeType/ CountryCode
1	SecurityDesc	107	String	O	Security description.	IRTradeLevel/ IdentificationOfASecurity / DescriptionOfTheSecurity
1	LastQty	32	Amt/17d	M	Quantity of the block (TradeLevel).	IRTradeLevel/ TradeLevelInformation/ QuantityOfTheBlockTrade /Amount
1	LastPx	31	Price	M	Same as AvgPx. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeLevel/ TradeLevelInformation/ DealPrice/Amount
1	PlaceOfTradeType	35570	String	O	The value defaults to EXCH when OmgeoTradeTimeQualifier (7517)=POTD; in this case, specify a market with LastMkt(29). If value=COUN, OTCO, or VARI, specify a value for Country(421). See the Translated XML Fields to FIX Fields table.	IRTradeLevel/ TradeLevelInformation/ PlaceOfTrade/PlaceCode
1	LastMkt	30	Exchange	O	Market of execution of the TradeLevel. Returned if OmgeoTradeTimeQualifier (7517)=POID.	IRTradeLevel/ TradeLevelInformation/ PlaceOfTrade/ PlaceNarrative

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	TradeDate	75	LocalMktDate	M	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).	IRTradeLevel/ TradeLevelInformation/ TradeDateTime
1	TransactTime	60	UTCTimestamp	M	Time the transaction reported by the Trade Capture Report occurred, in YYYYMMDD-HH:MM:SS format.	IRTradeLevel/ TradeLevelInformation/ TradeDateTime
1	OmgeoTradeTimeQualifier	7517	String/4	M(O)	Trade time types.	IRTradeLevel/ TradeLevelInformation/ TimeZone/ TradeTimeQualifier
1	Country	421	Country	C(O)	ISO Country Code.	IRTradeLevel/ TradeLevelInformation/ TimeZone/ CountryTimeZone/ CountryCode IRTradeLevel/ TradeLevelInformation/ PlaceOfTrade/ PlaceNarrative
1	OmgeoTimeZoneIndicator	7518	String/4	C(O)	Time zone indicator.	IRTradeLevel/ TradeLevelInformation/ TimeZone/ CountryTimeZone/ TimeZoneIndicator
1	NoSides	552	NumInGroup/1!n	M	Number of sides—always 1. Cannot be 0.	Not mapped.
2	Side	54	Int/1!n	M	Valid values: • 1=Buy • 2=Sell This is from the Omgeo CTM investment manager's perspective. See the Translated XML Fields to FIX Fields table.	IRTradeLevel/ TradeLevelInformation/ BuySellIndicator
2	OrderID	37	String	M(F)	Unique identifier for Order assigned by sell-side (broker/dealer, exchange, and so forth). Uniqueness must be guaranteed within a single trading day. Firms that accept multi-day orders should consider embedding a date within the OrderID (37) field to assure uniqueness across days. See the Translated XML Fields to FIX Fields table.	IRTradeLevel/ TradeLevelReferences/ TradeLevelLinkages/ TLReferences/ TLReferenceValue
Component Block <Parties>						
2	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier blocks. Valid value is 2. Cannot be 0.	Not mapped.
3	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party, executing broker, and clearing organization. Required if NoPartyIDs > 0.	InfoResponseBody/ IRTradeLevel/ TradeLevelInformation/ PlaceOfClearing
3	PartyIDSource	447	Char/1!c	C	Valid values is B=BIC (mandatory for clearing organization. Returned if NoPartyIDs > 0.	IRTradeLevel/ InstructingParty/ PartyType IRTradeLevel/ ExecutingBroker/ PartyType

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	PartyRole	452	Int/2n	C	Valid values: • 1=Executing Broker • 13=Buy Side Firm Returned if NoPartyIDs > 0.	IRTradeLevel/ InstructingParty/ PartyRole IRTradeLevel/ ExecutingBroker/ PartyRole
3	NoPartySubIDs	802	NumInGroup/1!n	O	Repeating group of Party sub-identifiers. Cannot be 0.	Not mapped.
4	PartySubID	523	String/35c	C	This corresponds to the Org Name if PartySubIDType is 5. Returned if NoPartyIDs > 0.	IRTradeLevel/ InstructingParty/ OrgName IRTradeLevel/ ExecutingBroker/ OrgName
4	PartySubIDType	803	Int/3n	C	Valid value is 5 (full legal name of firm). Returned if NoPartyIDs > 0.	IRTradeLevel/ InstructingParty/ OrgName IRTradeLevel/ ExecutingBroker/ OrgName
2	Currency	15	Currency	M(O)	Identifies currency used for price. Absence of this field is interpreted as the default for the security. It is recommended that systems provide the currency value whenever possible. See Common Reference Data.	IRTradeLevel/ TradeLevelInformation/ DealPrice/CurrencyCode
2	OmgeoTLMatchStatus	9054	String/4	O	Match status of the block (TradeLevel). See the Translated XML Fields to FIX Fields table.	IRTradeLevel/ TradeLevelStatuses/ TLMatchStatus
2	OmgeoRejectComponentFl agBlock	9055	String/4	O	Indicates a trade component (block) was rejected by the investment manager (RJCT) or you have sent a Reject (RJST).	IRTradeLevel/ TradeLevelStatuses/ RejectComponentData/ RejectComponentFlag
2	OmgeoCompleteStatus	9056	String/4	O	Indicates Omgeo CTM received the block (TradeLevel) and all allocations/confirmations (COMP) or did not receive all of them (INCP). Valid values: • COMP=Complete • INCP=Not Complete See Common Reference Data.	IRTradeLevel/ TradeLevelStatuses/ CompleteStatus
2	OmgeoMatchAgreedStatus	9057	String/4	O	Indicates that the blocks and allocations/ confirmations are matched, the trade is complete, and error free. See Common Reference Data.	IRTradeLevel/ TradeLevelStatuses/ MatchAgreedStatus
2	OmgeoTLHighestErrorSeve rity	9058	String/4	O	Indicates the highest severity of an error for a TradeLevel (block). See Common Reference Data.	IRTradeLevel/ TradeLevelStatuses/ TLHighestErrorSeverity
2	OmgeoTLISITCRejectReas onCode	7372	String/4	O	ISITC-defined Reject Reason Code. See Common Reference Data.	IRTradeLevel/ TradeLevelStatuses/ RejectComponentData/ ISITCRejectComponentC ounterpartyReasonCode
2	OmgeoTLRejectDateTime	7373	UTCTimestamp	O	DateTime of Reject in YYYYMMDD-HH:MM:SS format.	IRTradeLevel/ TradeLevelStatuses/ RejectComponentData/ RejectComponentCounter partyDateTime

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	OmgeoTLRejectText	7392	String	O	Reject description text.	IRTradeLevel/ TradeLevelStatuses/ RejectComponentData/ RejectComponentCounter partyText
2	OmgeoNoTLBusinessExcep tionCodes	9039	NumInGroup/2n	O	Number of repeating OmgeoTLBusinessExceptionCode groups (maximum of 20). Cannot be 0.	IRTradeLevel/ TLBusinessExceptions/ TLBusinessExceptionCod e
3	OmgeoTLBusinessExceptio nCode	9038	String/4	C(O)	Indicates the type of timer exception that exists on a TradeLevel. Set if OmgeoNoTLBusinessExceptionCodes > 0. See Common Reference Data.	IRTradeLevel/ TLBusinessExceptions/ TLBusinessExceptionCod e
2	OmgeoMoreFlag	7368	Boolean/1!a	M(O)	Indicates if there are additional records when querying. Valid values are Y/N. See Common Reference Data.	MoreDetailFlag
2	OmgeoNoErrors	9063	NumInGroup/2n	O	Number of synchronous error composites provided if OmgeoNoErrors > 1 (maximum of 20). Cannot be 0.	Not mapped.
3	OmgeoErrorKey	9064	String	C(O)	Omgeo CTM synchronous error number/identifier provided only if OmgeoNoErrors > 1.	IRTradeLevel/Error/ ErrorKey
3	OmgeoErrorText	9066	String/255z	C(O)	Returned only if OmgeoNoErrors >= 1.	IRTradeLevel/Error/ ErrorText
3	OmgeoNoErrorParameter	7340	NumInGroup/2n	O	Composite of error parameters and their details for a block trade (maximum of 10). Cannot be 0. One or more of the next three tags (9065, 7363, and 7342) are populated when OmgeoNoErrorParameter >=1.	Not mapped.
4	BlockErrorParamFlag	7328	Char	C(O)	Returned only when one or more of the next three tags (9065, 7363, and 7342) are present and OmgeoNoErrorParameter > 0. This tag is a delimiter for repeating entries within the 7340 NumInGroup.	Not mapped.
4	OmgeoErrorXPath	9065	String/255z	C(O)	The path of the XML field that caused the error.	IRTradeLevel/Error/ ErrorParameter/ ErrorParameterValue
4	OmgeoErrorFIXTag	7363	String/50z	C(O)	Name of the tag containing the error.	IRTradeLevel/Error/ ErrorParameter/ ErrorParameterValue
4	OmgeoErrorParamValue	7342	String/2100z	C(O)	Value of the tag that caused the error.	IRTradeLevel/Error/ ErrorParameter/ ErrorParameterValue
3	OmgeoTLErrorSeverity	7376	String/4!c	C(O)	Severity of the synchronous and asynchronous errors for the broker/dealer's TradeLevel. Valid values: • INFO—Info • WARN—Warning • FATL—Fatal Returned if OmgeoNoErrors > 0.	IRTradeLevel/Error/ ErrorSeverity
3	OmgeoTLErrorStatus	7377	String/4!c	C(O)	Status of the error. Valid values: • OPEN • CLSD (Closed) Returned if OmgeoNoErrors > 0.	IRTradeLevel/Error/ ErrorStatus

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	Text	58	String/35z	O	Provides either Cancel Reason or Reject Reason as free-form text.	IRTradeLevel/ TradeLevelStatuses/ CancelText IRTradeLevel/ TradeLevelStatuses/ RejectCancelText
2	NoAllocs	78	NumInGroup/1!n	M(O)	Returned for account-level TradeDetails (confirms). Indicates number of confirm groups to follow. Cannot be 0.	IRTradeDetail
3	AllocAccount	79	String	M(O)	Returned if NoAllocs > 0. Must be first field in repeating group. This is the broker/dealer's Broker Internal Account (BIA), which corresponds to the investment manager's Fund Account.	IRTradeDetail/ EBSettlement/AccountID
3	AllocLinkID	196	String	O	Returned only if NoAllocs>0. Counterparty's trade detail identifier. Identifies counterparty's allocations when the broker/dealer receives a Trade Capture Report (AE) TradeDetail status message before receiving the Allocation Instruction (J).	MultiTradeDetailRespons eBody/MTDR/ CounterpartyCTMTradeD etailID
Component Block <NestedParties2>						
2	NoNested2PartyIDs	756	NumInGroup/1!n	O	Number of Nested Party Identifier TradeLevels. In this case, when present, it is always be 1.	Not mapped.
3	Nested2PartyID	757	String	C	Broker's Internal Account (BIA) reference. Returned if NoNested2PartyIDs > 0.	IRTradeDetail/ EBSettlement/ AccountReference
3	Nested2PartyIDSource	758	Char	C	Value is always D=Proprietary/Custom Code. Returned if NoNested2PartyIDs > 0.	IRTradeDetail/ EBSettlement/ AccountReference
3	Nested2PartyRole	759	Int	C	Valid value is 24 (customer account). Returned if NoNested2PartyIDs > 0.	IRTradeDetail/ EBSettlement/ AccountReference
3	OmgeoTDVersionOfTradeC omponent	7371	Int	M	Version of TradeComponent of the TradeDetail (confirmation).	IRTradeDetail/ TDVersionOfTradeCompo nent
3	IndividualAllocID	467	String/16z	O	Broker/dealer's unique identifier of the TradeDetail (confirm).	IRTradeDetail/ TradeDetailReferences/ ClientAllocationReferenc e
3	OmgeoTDWorkflowType	7506	String/4	M(O)	Defines the workflow type for the TradeDetail. This field is only returned if you have the Workflow Identifier subscription.	IRTradeDetail/ Workflow/WorkflowType
3	OmgeoNoTDWorkflowModi fier	7510	NumInGroup/2n	O	Specifies the number of OmgeoTLWorkflowModifier present in the OmgeoNoTDWorkflowModifier group. Cannot be 0. This field is only returned if you have the Workflow Identifier subscription.	Not mapped.
4	OmgeoTDWorkflowModifie r	7508	String/4	C(O)	Defines the workflow modifier for the TradeDetail. This field is only returned if you have the Workflow Identifier subscription.	IRTradeDetail/ Workflow/ WorkflowModifier
3	OmgeoTDMatchStatus	7389	String/4	M	Match status of the TradeDetail (confirmation or allocation). See the Translated XML Fields to FIX Fields table.	IRTradeDetail/ TradeDetailStatuses/ TDMatchStatus

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	OmgeoTDCancelText	7394	String	O	Cancel reason text at the TradeDetail (confirmation) level.	IRTradeDetail/ TradeDetailStatuses/ CancelText
3	OmgeoRejectComponentFlagAlloc	9155	String/4	O	Indicates a trade component has been rejected. Valid values: • RJCT=Rejected • RJST=Reject Sent	IRTradeDetail/ TradeDetailStatuses/ RejectComponentData/ RejectComponentFlag
3	OmgeoTDHighestErrorSeverity	9037	String/4	O	Indicates the severity of an error against the trade detail. Valid values: • INFO—Info • WARN—Warning • FATL—Fatal Returned if OmgeoNoErrors > 0. See Common Reference Data.	IRTradeDetail/ TradeDetailStatuses/ TradeDetailHighestError Severity
3	OmgeoTDISITCRejectReasonCode	7374	String/4	O	ISITC Reject Reason Code for rejecting a TradeDetail (confirmation). See Common Reference Data.	IRTradeDetail/ TradeDetailStatuses/ RejectComponentData/ ISITCRejectComponentC ounterpartyReasonCode
3	OmgeoTDRejectDateTime	7375	UTCTimeStamp	O	Date and Time when the TradeDetail (confirmation) is rejected, in YYYYMMDD-HH:MM:SS format.	IRTradeDetail/ TradeDetailStatuses/ RejectComponentData/ RejectComponentCounter partyDateTime
3	OmgeoTDRejectText	7393	String	O	This contains any Reject Reason Text at the TradeDetail (confirmation) level.	IRTradeDetail/ TradeDetailStatuses/ RejectComponentData/ RejectComponentCounter partyText
3	OmgeoNoTDBusinessExceptionCodes	9035	NumInGroup/2n	O	Number of repeating OmgeoTDBusinessExceptionCode groups (maximum of 20). Cannot be 0.	IRTradeDetail/ TDBusinessExceptions/ TDBusinessExceptionCod e
4	OmgeoTDBusinessExceptionCode	9036	String/4	C(O)	Indicates the type of timer exception that exists on a TradeDetail. Returned if OmgeoNoTDBusinessExceptionCodes > 0. See Common Reference Data.	IRTradeDetail/ TDBusinessExceptions/ TDBusinessExceptionCod e
3	OmgeoNoIndividualErrors	9067	NumInGroup/2n	O	Number of synchronous error composite. Returned if OmgeoNoIndividualErrors > (maximum of 100). Cannot be 0.	Not mapped.
4	OmgeoIndividualErrorKey	9068	String (6)	C(O)	An identifier representing the error message on the TradeDetail (allocation). Returned if OmgeoNoIndividualErrors > 0.	IRTradeDetail/Error/ ErrorKey
4	OmgeoIndividualErrorText	9070	String	C(O)	Returned only if OmgeoNoIndividualErrors >= 1.	IRTradeDetail/Error/ ErrorText
4	OmgeoNoIndividualErrorParameter	7341	NumInGroup/2n	O	Composite of error parameters and their details for an allocation (maximum of 10). Cannot be 0. One or more of the next three tags (9069, 7364, and 7343) are populated when OmgeoNoIndividualErrorParameter >= 1.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
5	AllocConfirmErrorParamFlag	7329	Char	C(O)	Value returned only when one or more of the next three tags (9069, 7364, and 7343) are present and OmgeoNoIndividualErrorParameter > 0. This tag is a delimiter for repeating entries within the 7341 NumInGroup.	Not mapped.
5	OmgeoIndividualErrorXPath	9069	String/255z	C(O)	The path of the XML field that caused the error.	IRTradeDetail/Error/ ErrorParameter/ ErrorParameterValue
5	OmgeoIndividualErrorFIXTag	7364	String/50z	C(O)	Name of the tag containing the error.	IRTradeDetail/Error/ ErrorParameter/ ErrorParameterValue
5	OmgeoIndividualErrorParamValue	7343	String/2100z	C(O)	The value of the tag that caused the error.	IRTradeDetail/Error/ ErrorParameter/ ErrorParameterValue
4	OmgeoTDErrorSeverity	7378	String/4	C(O)	Severity of the asynchronous error for the broker/ dealer's TradeDetail (confirmation). Valid values: • INFO—Info • WARN—Warning • FATL—Fatal Returned if OmgeoNoErrors > 0. See Common Reference Data.	IRTradeDetail/Error/ ErrorSeverity
4	OmgeoTDErrorStatus	7379	String/4	C(O)	Status of asynchronous error for the broker/ dealer's TradeDetail (confirmation). Valid values: • OPEN • CLSD (Closed) Returned if OmgeoNoIndividualErrors > 0.	IRTradeDetail/Error/ ErrorStatus
3	OmgeoNoIndividualFieldComparison	7390	NumInGroup/2n	O	This provides details of fields when OmgeoTDMatchStatus (7389)=MISM (maximum of 50). Cannot be 0.	IRTradeDetail/ IRFieldComparisons
4	OmgeoTDMessageFieldType	7521	String/2	C(O)	Indicates whether a specific field is a Level 1 (L1) or Level 2 (L2) matching type. Returned if OmgeoNoIndividualFieldComparison > 0.	IRTradeDetail/ IRFieldComparisons/ MessageFieldType
4	OmgeoTDFieldName	7523	String	C(O)	Returned if OmgeoNoIndividualFieldComparison > 0.	IRTradeDetail/ IRFieldComparisons/ MessageFieldName
4	OmgeoTDInstructingPartyValue	7385	String	O	Investment manager's value of the TradeDetail (allocation) L2 field.	IRTradeDetail/ IRFieldComparisons/ InstructingPartyValue
4	OmgeoTDExecutingBrokerValue	7386	String	O	Executing broker/dealer's value of the TradeDetail (confirmation) L2 field.	IRTradeDetail/ IRFieldComparisons/ ExecutingBrokerValue
4	OmgeoTDFieldLevelMatchStatus	7387	String/4	C(O)	Match status of the TradeDetail (confirmation) L2 field. Returned if OmgeoNoIndividualFieldComparison > 0.	IRTradeDetail/ IRFieldComparisons/ FieldLevelMatchStatus
4	OmgeoTDFieldLevelMatchRule	7527	String	O	Investment manager set matching rule of the Allocation/confirmation level field.	IRTradeDetail/ IRFieldComparisons/ FieldLevelMatchRule
4	OmgeoTDFieldMatchRuleDescription	7525	String	O	MatchingRule rule description of the Allocation/ Confirmation level field.	IRTradeDetail/ IRFieldComparisons/ FieldLevelMatchRuleDescription
Component Block <Settl Instructions Data>						

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	SettlDeliveryType	172	Int	O	Type of settlement. Value value is 0=Versus. Payment: Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment	Not mapped.
2	StandInstDbType	169	Int	O		Not mapped.
2	StandInstDbName	170	String	O		Not mapped.
2	StandInstDbID	171	String	O		Not mapped.
2	NoDlvyInst	85	NumInGroup/2n	O	Number of delivery instruction fields in repeating group. Cannot be 0.	Not mapped.
3	SettlInstSource	165	Char	C	Indicates whether these delivery instructions are for the buy side or sell side. Returned if NoDlvyInst > 0. Valid values: • 1=Broker instructions as provided by executing broker. • 4=Investment manager instructions as provided by the executing broker.	IRTradeDetail/ PartySettlement/ PartyIdentifier
3	DlvyInstType	787	Char	C	Delivery instructions used for Securities or Cash settlement. Valid value is S (Securities).	Not mapped.
3	OmgeoSettlInstrSourceIndicator	9048	String/4!c	C(O)	Valid values: • ALRT (Omgeo ALERT Enrichment) • MANI (Manual SSIs provided)	IRTradeLevel/ TLEBSettlement/ SettlementInstructionsSourceIndicator IRTradeDetail/ PartySettlement/ SettlementInstructionsSourceIndicator
3	OmgeoAlertCountryCode	9049	String/3!a	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT.	IRTradeLevel/ TLEBSettlement/ AlertCountryCode IRTradeDetail/ PartySettlement/ AlertCountryCode
3	OmgeoAlertMethodType	9050	String/12c	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT/ALERT Clearing Method Type	IRTradeLevel/ TLEBSettlement/ AlertMethodType IRTradeDetail/ PartySettlement/ AlertMethodType
3	OmgeoAlertSecurityType	9051	String/3c	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT/ALERT Security Type.	IRTradeLevel/ TLEBSettlement/ AlertSecurityType IRTradeDetail/ PartySettlement/ AlertSecurityType
3	OmgeoAlertSettlementModelName	7365	String	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT and SettlInstSource= 1.	IRTradeLevel/ TLEBSettlement/ AlertSettlementModelName IRTradeDetail/ PartySettlement/ AlertSettlementModelName

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	OmgeoSettlInstProcNarrative	7511	String	C(O)	If OmgeoSettlementInstructionsSourceIndicator=MANI either of OmgeoSettlInstProcNarrative or SettlParties component block is present.	IRTradeLevel/ TLEBSettlement/ SettlementInstructionProcessingNarrative IRTradeDetail/ PartySettlement/ SettlementInstructionProcessingNarrative
Component Block <SettlParties> **Returned if NoDlvyInst > 0**						
4	NoSettlPartyIDs	781	NumInGroup/2n	C	Should contain unique combinations of SettlPartyID (782), SettlPartyIDSource (783) and SettlPartyRole (784). Cannot be 0.	Not mapped.
5	SettlPartyID	782	String	C	Returned if SettlPartyIDSource (783) is specified. Returned if NoSettlPartyIDs > 0. XPath: In IRTradeDetail/PartySettlement/SettlementInstructions and in IRTradeLevel/TLEBSettlement/SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC, IP3BIC	
5	SettlPartyIDSource	783	Char	C	Returned if SettlPartyID (782) is specified. Returned if NoSettlPartyIDs > 0. XPath: In IRTradeDetail/PartySettlement/SettlementInstructions and in IRTradeLevel/TLEBSettlement/SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC, IP3BIC	
5	SettlPartyRole	784	Int	C	Returned if NoSettlPartyIDs > 0. XPath: In IRTradeDetail/PartySettlement/SettlementInstructions and in IRTradeLevel/TLEBSettlement/SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC, IP3BIC	
5	NoSettlPartySubIDs	801	NumInGroup/2n	O	Cannot be 0.	Not mapped.
6	SettlPartySubID	785	String	C	Returned if NoSettlPartySubIDs > 0. XPath: In IRTradeDetail/PartySettlement/SettlementInstructions and in IRTradeLevel/TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3BIC, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr3	

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
6	SettlPartySubIDType	786	Int	C	Returned if NoSettlPartySubIDs > 0. XPath: In IRTradeDetail/PartySettlement/SettlementInstructions and in IRTradeLevel/TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3BIC, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr3	
Standard Trailer						

Trade Capture Report (AE)—Reject a Cancel Request

Message Direction	To Omgeo CTM
XML Message Mapping	RejectCancel
Purpose	Reject a cancel request by an investment manager on a MATCH AGREED trade.

Trade Capture Report (AE)—Reject a Cancel Request

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=AE)						
1	TradeReportID	571	String/16c	M	New identifier generated by the broker/dealer	Not mapped.
1	TradeReportRefID	572	String/16c	M	Prior TradeReportID (571) provided by the broker/dealer.	Not mapped.
1	PreviouslyReported	570	Boolean/1!a	M	Set to Y (previously reported to counterparty)	Not mapped.
1	LastQty	32	Amt/17d	M	Trade Quantity.	Not mapped.
1	LastPx	31	Price	M	Trade Price.	Not mapped.
1	TradeReportTransType	487	Int/2n	M(O)	Set to 1 (Cancel).	Not mapped.
1	TradeReportType	856	Int	M(O)	Set to 3 (Decline).	Not mapped.
Component Block <Instrument> **FIX requirement**						
1	SecurityID	48	String/30z	M	Security identifier value of SecurityIDSource (22) type (for example, CUSIP, SEDOL, ISIN, and so forth). Requires SecurityIDSource.	Not mapped.
1	SecurityIDSource	22	String	M(F)	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. See the Translated XML Fields to FIX Fields table.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	SecurityType	167	String	M(F)	Indicates type of security. See also the Product (460) and CFICode (46) fields. It is recommended that CFICode be used instead of SecurityType for non-fixed income instruments. See Common Reference Data. Additional values may be used by mutual agreement of the counterparties.	Not mapped.
Component Block <Parties> **Trade Capture Report (AE) side**						
1	NoSides	552	NumInGroup/1!n	M	Valid value is 1. Cannot be 0.	Not mapped.
2	Side	54	Int/1!n	M(F)	Number of sides—always 1. See the Translated XML Fields to FIX Fields table.	Not mapped.
2	OrderID	37	String	M(F)	Unique identifier for Order assigned by sell-side (broker/dealer, exchange, and so forth).	Not mapped.
2	Text	58	String/35z	O	Reject reason text	RejectCancelText
Component Block <Parties>						
2	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier TradeLevels. Valid value is 2. Cannot be 0.	Not mapped.
3	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party/executing broker.	InstructingParty/ PartyValue ExecutingBroker/ PartyValue
3	PartyIDSource	447	Char/1!c	C	Valid value is B=BIC. Required if NoPartyIDs > 0.	InstructingParty/ PartyType
3	PartyRole	452	Int/2n	C	Valid value is 13=Buy Side Firm.	InstructingParty/ PartyRole
3	PartyID	448	4!a2!a2!c[3!c]	C	ID of the buy side firm.	InstructingParty/ PartyValue
3	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC Required if NoPartyIDs > 0.	ExecutingBroker/ PartyType
3	PartyRole	452	Int/2n	C	Valid values is 1=Executing Broker.	ExecutingBroker/ PartyRole
1	TradeDate	75	LocalMktDate	M	TradeDate in YYYYMMDD format. Required by FIX but ignored by Omgeo CTM.	Not mapped.
1	TransactTime	60	UTC TimeStamp	M	TransactTime in YYYYMMDD-HH:MM:SS format.	Not mapped.
1	OmgeoTradeLevelMasterReference	9046	String/16z	M(O)	Denotes the broker/dealer's Master Reference (unique identifier) for a trade. Either OmgeoTradeLevelMasterReference (9046) or SecondaryTradeReportID (818) should be present.	TradeLevelIdentifiers/ MasterReference
1	SecondaryTradeReportID	818	String/16	C(O)	Unique ID for the block (TradeLevel) generated and maintained by Omgeo CTM. Either OmgeoTradeLevelMasterReference (9046) or SecondaryTradeReportID (818) should be present.	TradeLevelIdentifiers/ CTMTradeSideId
Standard Trailer						

Trade Capture Report (AE)—New Block, Amend, and Cancel Previous Block

Message Direction	To Omgeo CTM (not applicable for ACWF trades)
XML Message Mapping	TradeLevel, Cancel If an XPath shown in the following table does not specify the XML message name, then assume that the XPath points to the TradeLevel message.
Purpose	Used to enter, replace, or cancel trade data that is common to an entire block (TradeLevel) trade. You cannot use it to enter information for allocations.
Note	For cancels, the broker/dealer is only required to send the corresponding identifiers and FIX/Omgeo mandatory fields.

Trade Capture Report (AE)—New, Amend, Cancel on Previous TradeLevel

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=AE)						
1	OmgeoTLVersionOfTradeComponent	7370	Int	M(O)	Version of TradeComponent of the TradeLevel. • If TradeReportTransType=0, OmgeoTLVersionOfTradeComponent=1. • Otherwise, if TradeReportTransType=2, OmgeoTLVersionOfTradeComponent > 1.	VersionOfTradeComponent
1	TradeReportID	571	String/16c	M	Identifier for the Trade Capture Report.	Not mapped.
1	TradeReportTransType	487	Int/2n	M(O)	TradeReportMessageTransaction type. Valid values: • 0=New • 1=Cancel • 2=Replace • 11=Status	FunctionOfTheMessage
1	TradeReportType	856	Int	O	Type of TradeReport. Valid value is 0 (Submit).	Not mapped.
1	TrdType	828	Int	O	Value is always 1 because querying is available at the TradeLevel only.	Not mapped.
1	OmgeoTradeLevelMasterReference	9046	String/16z	C(O)	Unique identifier of the trade supplied by the broker/dealer. Provided by broker/dealers for all TradeReportTransType (0, 1, 2).	TradeLevelReferences/ MasterReference CancelBody/ TradeLevelIdentifiers/ MasterReference
1	ExecType	150	Char/1!c	M(O)	If present, should have a value of F (Fill). Omgeo does not expect partially filled trades for matching from broker/dealers. See Common Reference Data.	Not mapped.
1	TradeReportRefID	572	String/16c	C	References the TradeReportID when TradeReportTransType=1 (Cancel) or 2 (Replace)	Not mapped.
1	SecondaryTradeReportID	818	String	C(O)	Unique identifier for the broker/dealer TradeLevel generated and maintained by Omgeo CTM. This can be provided on a TradeLevel when TradeReportTransType=1 (Cancel) or 2 (Replace).	TradeLevelReferences/ CTMTradeSideId CancelBody/ TradeLevelIdentifiers/ CTMTradeSideId
1	PreviouslyReported	570	Boolean/1!a	M	• If TradeReportTransType=0 or 2, PreviouslyReported=N • Else if TradeReportTransType=1 PreviouslyReported=Y	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Component Block <Instrument>						
1	SecurityID	48	String/30z	M(O)		IdentificationOfASecurity/SecurityCode
1	SecurityIDSource	22	String	M(O)	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. See the Translated XML Fields to FIX Fields table.	IdentificationOfASecurity/SecurityCodeType/NumberingAgencyCode
1	SecurityType	167	String	M(O)		TradeLevelInformation /TypeOfFinancialInstrument TradeLevelInformation /QuantityOfTheBlockTrade/QuantityTypeCode
1	MaturityDate	541	LocalMktDate	O	The MaturityDate in YYYYMMDD format.	TradeLevelInformation /MaturityDate
1	IssueDate	225	LocalMktDate	O	The IssueDate in YYYYMMDD format.	TradeLevelInformation /DatedDate
1	Factor	228	Float	O		TradeLevelInformation /CurrentFactor/ Amount
1	CreditRating	255	String	O	An evaluation of a company's ability to repay obligations or its likelihood of not defaulting. These evaluation are provided by Credit Rating Agencies (for example, S&P, Moody's, and so forth). Populate with Moody=AAA, S&P=AAA, and so forth (RatingVendor=RatingValue)	TradeLevelInformation /Rating/RatingValue
1	CountryOfIssue	470	Country/3c	O	See Common Reference Data.	IdentificationOfASecurity/SecurityCodeType/CountryCode
1	ContractMultiplier	231	Float	O		TradeLevelInformation /LotSize
1	CouponRate	223	Percentage/17d	O		TradeLevelInformation /CouponRate/Sign TradeLevelInformation /CouponRate/Amount
1	Issuer	106	String/35z	O		TradeLevelInformation /Issuer
1	SecurityDesc	107	String	O		IdentificationOfASecurity/ DescriptionOfTheSecurity
1	Pool	691	String	O		Not mapped.
1	DatedDate	873	LocalMktDate	O	The DatedDate in YYYYMMDD format.	TradeLevelInformation /DatedDate
Component Block <Yield Data>						
1	YieldType	235	String	O	A composite of fields used to specify the yield. The yield is the return on an investment. It includes the YieldType. Values are limited to: 0<=value<9999999999 See the Translated XML Fields to FIX Fields table.	TradeLevelInformation /Yield/YieldType

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	Yield	236	Percentage	O	The yield type. Valid values: • CALL • CURR (current) • MATR (mature) • REPR (represented)	TradeLevelInformation /Yield/Sign TradeLevelInformation /Yield/Amount
1	LastQty	32	Amt/17d	M	Quantity of the TradeLevel (block).	TradeLevelInformation / QuantityOfTheBlockTrade/Amount TradeLevelTotals/ TotalOriginalFaceAmount
1	LastPx	31	Price	M	Same as AvgPx.	Not mapped.
1	PlaceOfTradeType	35570	String	O	The value defaults to EXCH when OmgeoTradeTimeQualifier (7517)=POTD; in this case, specify a market with LastMkt(29). If value=COUN, OTCO, or VARI, specify a value for Country(421). For allowed values, see the Straight-Mapped XML Fields to FIX Fields	TradeLevelInformation /PlaceOfTrade/ PlaceCode
1	LastCapacity	29	String	N	Broker capacity in order execution. For a list of valid values, see the Translated XML Fields to FIX Fields	TradeLevelInformation / PartyCapacityIndicator
1	LastMkt	30	Exchange	C(O)	Market of execution for last fill, or an indication of the market where an order was routed. Required if OmgeoTradeTimeQualifier (7517)=POTD See Common Reference Data.	TradeLevelInformation /PlaceOfTrade/ PlaceNarrative
1	TradeDate	75	LocalMktDate	M	Indicates date of trade referenced in this message, in YYYYMMDD format. Required by FIX but ignored by Omgeo CTM.	Not mapped.
1	AvPx	6	Price	M(O)	Calculated average price of all fills on this order.	TradeLevelInformation /DealPrice/Amount
1	TransactTime	60	UTC TimeStamp	M	Time the transaction reported by the Trade Capture Report occurred in YYYYMMDD-HH:MM:SS format.	TradeLevelInformation /TradeDateTime
1	OmgeoTradeTimeQualifier	7517	String/4	M(O)	Trade time types.	TradeLevelInformation /TimeZone/ TradeTimeQualifier
1	Country	421	Country	C(O)	ISO Country Code.	TradeLevelInformation /TimeZone/ CountryTimeZone/ CountryCode TradeLevelInformation /PlaceOfTrade/ PlaceNarrative
1	OmgeoTimeZoneIndicator	7518	String/4	C(O)	Time zone indicator.	TradeLevelInformation /TimeZone/ CountryTimeZone/ TimeZoneIndicator
1	SettlDate	64	LocalMktDate	M(O)	The settlement date in YYYYMMDD format.	TradeLevelInformation /SettlementDate

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	Text	58	String/35z	O	Text field used to add reason for this cancel message.	AdditionalData/ AdditionalText CancelBody/ CancelText
1	NoSides	552	NumInGroup/1!n	M	Number of sides is always 1. Cannot be 0.	Not mapped.
2	Side	54	Int\1!n	M	Valid values: • 1=Buy • 2=Sell This is from the Omgeo CTM investment manager's perspective. See the Translated XML Fields to FIX Fields table.	TradeLevelInformation /BuySellIndicator
2	OrderID	37	String	M	Unique identifier for Order assigned by sell-side (broker/dealer, exchange, and so forth). Uniqueness must be guaranteed within a single trading day. Firms that accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days. See the Translated XML Fields to FIX Fields table.	TradeLevelReferences/ TradeLevelLinkages/ TLReferences/ TLReferenceValue
Component Block <Parties>						
2	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier blocks. Valid value is 3. Cannot be 0.	Not mapped.
3	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party, executing broker, and clearing organization. Required if NoPartyIDs > 0.	TradeLevelBody/ TradeLevelInformation /PlaceOfClearing
3	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC (mandatory for clearing organization) Required if NoPartyIDs > 0.	InstructingParty/ PartyType ExecutingBroker/ PartyType CancelBody/ InstructingParty/ PartyType CancelBody/ ExecutingBroker/ PartyType
3	PartyRole	452	Int/2n	C	Valid values: • 1=Executing Broker • 13=Buy Side Firm • 21=Clearing Organization Required if NoPartyIDs > 0.	InstructingParty/ PartyRole ExecutingBroker/ PartyRole CancelBody/ InstructingParty/ PartyRole CancelBody/ ExecutingBroker/ PartyRole

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	Currency	15	Currency	M(O)	Identifies currency used for price. Absence of this field is interpreted as the default for the security. It is recommended that systems provide the currency value whenever possible. See Common Reference Data.	TradeLevelInformation /DealPrice/ CurrencyCode TradeLevelInformation /TotalTradeAmount/ CurrencyCode TradeLevelInformation /CallPrice/ CurrencyCode TradeLevelTotals/ TotalNetCashAmount/ CurrencyCode TradeLevelTotals/ TotalAccruedInterestA mount/CurrencyCode
2	OmgeoNoBlockCommissions	9874	NumInGroup/1!n	O	This field indicates the number of TradeLevel commissions groups that are provided on the message (maximum of 4). Cannot be 0.	Not mapped.
3	OmgeoBlockCommissionType	9865	String/4!c	C(O)	For local Commission OmgeoBlockCommissionType=LOCO and details of this block populated or MiscFeeType=3 with the details of the NoMiscFees block populated. Required if OmgeoNoBlockCommissions > 0. See Common Reference Data.	TradeCommFeesTaxes /TradeCommissions/ CommissionType
3	Commission	12	Amt/17d	C(O)	A composite of fields used to reflect the amount of commission, drawdown or other reduction from or in addition to the deal price. It includes the Sign, CurrencyCode, and Amount. When commissions are specified as percentages, Omgeo CTM multiplies the value entered by 0.01. For example, if a 5 is entered, the value used is 5%. Required if OmgeoNoBlockCommissions > 0.	TradeCommFeesTaxes /TradeCommissions/ Commission/Amount
3	CommType	13	Int/1!n	C(O)	Allowed value mapping using MiscFeeBasis if MiscFeeType is 3; otherwise, using CommType. Defaults to PERU if MiscFeeBasis or CommType (as appropriate) is not provided. Required if OmgeoNoBlockCommissions > 0.	TradeCommFeesTaxes /TradeCommissions/ CommissionSharingBas isIndicator
3	CommCurrency	479	Currency/3!a	C(O)	Specifies currency to be use for Commission (12) if the Commission currency is different from the Deal Currency. See Common Reference Data.	TradeCommFeesTaxes /TradeCommissions/ Commission/ CurrencyCode
3	OmgeoCommissionReason	9867	String	O	Commission reason for the TradeLevel (block). See Common Reference Data.	TradeCommFeesTaxes /TradeCommissions/ CommissionReasonCod e
2	GrossTradeAmt	381	Amt/17d	M(O)		TradeLevelInformation /TotalTradeAmount/ Amount TradeLevelInformation /TotalTradeAmount/ Sign
2	NumDaysInterest	157	Int	O		TradeLevelInformation / NumberOfDaysAccrued

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	AccruedInterestAmt	159	Amt/17d	O		TradeLevelTotals/ TotalAccruedInterestA mount/Amount
2	NetMoney	118	Amt/17d	O		TradeLevelTotals/ TotalNetCashAmount/ Amount TradeLevelTotals/ TotalNetCashAmount/ Sign
2	NoMiscFees	136	NumInGroup/1!n	O	Cannot be 0.	Not mapped.
3	MiscFeeAmt	137	Amt/17d	C	Required if NoMiscFees > 0.	TradeCommFeesTaxes /TradeCommissions/ Commission/Amount TradeCommFeesTaxes / TradeChargesOrTaxes/ ChargeAmount/ Amount
3	MiscFeeCurr	138	Currency/3!a	O		TradeCommFeesTaxes /TradeCommissions/ Commission/ CurrencyCode TradeCommFeesTaxes / TradeChargesOrTaxes/ ChargeAmount/ CurrencyCode
3	MiscFeeType	139	Char	C	For Local Commission MiscFeeType=3 with the details of this NoMiscFees block populated or OmgeoBlockCommissionType=LOCO and details of Commission block populated. Required if NoMiscFees > 0.	TradeCommFeesTaxes / TradeChargesOrTaxes/ ChargeTaxType
2	CurrentFace	5537	Amt/17d	O	Current face or amount.	TradeLevelInformation /CurrentFaceValue
2	OmgeoNoTradeTransCondIn dicators	9042	NumInGroup/2n	O	Cannot be 0.	TradeLevelInformation / TradeTransactionCondi tionIndicator
3	OmgeoTradeTransCondIndic ator	9043	String/4	C(O)	Required if OmgeoNoTradeTransCondIndicators > 0. See Common Reference Data.	TradeLevelInformation / TradeTransactionCondi tionIndicator
2	OmgeoSettlInstrSourceIndic ator	9048	String/4!c	O	Source of the Settlement Instructions. Valid values: • ALRT (Omgeo ALERT) • MANI (Manual SSIs) See Common Reference Data.	TLEBSettlement/ SettlementInstructions SourceIndicator
2	OmgeoAlertCountryCode	9049	String/3!a	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator (9048)=ALRT. It is the ALERT Country Code used to lookup ALERT SSIs and must be all uppercase. See Common Reference Data.	TLEBSettlement/ AlertCountryCode

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	OmgeoAlertMethodType	9050	String/12c	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator (9048)=ALRT. It is the ALERT Clearing Method Type. See Common Reference Data.	TLEBSettlement/ AlertMethodType
2	OmgeoAlertSecurityType	9051	String/3c	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator (9048)=ALRT. It is the ALERT Security Type. See Common Reference Data.	TLEBSettlement/ AlertSecurityType
2	OmgeoAlertSettlementModel Name	7365	String	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator (9048)=ALRT.	TLEBSettlement/ AlertSettlementModelN ame
Component Block <Settl Instructions Data>						
2	SettlDeliveryType	172	Int	O	Type of Settlement. Valid values is 0=Versus payment, Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment.	Not mapped.
2	StandInstDbType	169	Int	O	Name of the SSI database. Valid values: • 0=Other • 1=SID • 2=ALERT	Not mapped.
2	StandInstDbName	170	String	O	Valid values of from the SSI database.	Not mapped.
2	StandInstDbID	171	String	O	Identifier for SSI database.	Not mapped.
2	NoDlvyInst	85	NumInGroup/2n	O	Required if DlvyInst exists. Cannot be 0.	Not mapped.
3	SettlInstSource	165	Char	C	Valid value is 1=Broker's Instructions. Required if NoDlvyInst> 0.	Not mapped.
3	DlvyInstType	787	Char	C	Used to indicate whether a delivery instruction is used for securities or cash settlement. Valid values: • S=Securities • C=Cash Required if NoDlvyInst > 0.	Not mapped.
3	OmgeoSettlInstProdNarrativ e	7511	String	C(O)	If OmgeoSettlementInstructionsSourceIndicator= MANI either of OmgeoSettlInstProcNarrative or SettlParties component block is present.	TLEBSettlement/ SettlementInstructionP rocessingNarrative
Component Block <Settl Parties>						
3	NoSettlPartyIDs	781	NumInGroup/2n	C	Number of SettlPartyID (782), SettlPartyIDSource (783), and SettlPartyRole (784) entries. Required if NoDlvyInst > 0. Cannot be 0.	Not mapped.
4	SettlPartyID	782	String	C	PartyID value within a settlement parties component. Nested repeating group. Same values as PartyID (448). Required if NoSettlPartyIDs > 0. See Common Reference Data. XPath: In TLEBSettlement/SettlementInstructions/, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC	

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
4	SettlPartyIDSource	783	Char	C	PartyIDSource value within a settlement parties component. Same values as PartyIDSource (447). Required if NoSettlPartyIDs > 0. XPath: In TLEBSettlement/SettlementInstructions/, the following fields:, CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC	
4	SettlPartyRole	784	Int	C	PartyRole value within a settlement parties component. Same values as PartyRole (452). Required if NoSettlPartyIDs > 0. XPath: In TLEBSettlement/SettlementInstructions/, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC	
4	NoSettlPartySubIDs	801	NumInGroup/2n	O	Cannot be 0.	Not mapped.
5	SettlPartySubID	785	String	C	PartySubID value within a settlement parties component. Same values as PartySubID (523). Required if NoSettlPartySubIDs > 0. XPath: In TLEBSettlement/SettlementInstructions/, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr2	
5	SettlPartySubIDType	786	Int	C	Type of SettlPartySubID (785) value. Same values as PartySubIDType (803). Required if NoSettlPartySubIDs > 0. XPath: In TLEBSettlement/SettlementInstructions/, the following fields:, ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr2	
Standard Trailer						

Trade Capture Report Ack (AR)—Sent To Broker/ Dealer as Valid or Invalid

Message Direction	To broker/dealer in response to Trade Capture Report (AE)
XML Message Mapping	Valid, Invalid If an XPath shown in the following table does not specify the XML message name, then assume that the XPath points to the Valid message.
Purpose	Response to the broker/dealer sending in a Trade Capture Report (AE) that closes open asynchronous errors.

Trade Capture Report Ack (AR)—Sent to Broker/Dealer as Valid or Invalid

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType＝AR)
1	TradeReportID	571	String/16c	M	Identifier for the Trade Capture Report.	Not mapped.
1	TradeReportTransType	487	Int/2n	O	TradeReportMessageTransaction type echoed from the Trade Capture Report.	Not mapped.
1	TradeReportType	856	Int	O	Echoed from the inbound Trade Capture Report message to the broker/dealer.	Not mapped.
1	ExecType	150	Char/1!c	M	Echoed from the inbound Trade Capture Report message to the broker/dealer. See Common Reference Data.	Not mapped.
1	OmgeoTradeLevelMasterReference	9046	String/16z	M(O)	Broker/dealer's unique identifier for the TradeLevel (block) echoed back to CTM on the Ack.	EchoMasterReference
1	SecondaryTradeReportID	818	String	O	Unique identifier for the broker/dealer TradeLevel generated and maintained by Omgeo CTM. This can be provided on a TradeLevel when TradeReportTransType＝1 (Cancel) or 2 (Replace).	CTMTradeSideId
1	TradeReportRefID	572	String/16c	C	Echoed from the Trade Capture Report message for the TradeReportTransType. Value values are: • 1＝Cancel • 2＝Replace	Not mapped.
**Component Block <Instrument>** **The entire Instrument block from the Trade Capture Report (AE) is echoed on the Trade Capture Report Ack (AR)**
1	TrdRptStatus	939	Int/1!n	M(O)	Status of Trade Capture Report. Valid values: • 0＝Accepted • 1＝Rejected	Not mapped.
**Component Block <Parties>**
1	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier TradeLevels. Valid value is 2. Cannot be 0.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party/executing broker. Required if NoPartyIDs > 0.	InstructingParty/ PartyValue ExecutingBroker/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value: B＝BIC Required if NoPartyIDs > 0.	InstructingParty/ PartyType ExecutingBroker/ PartyType

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	PartyRole	452	Int/2n	C	Valid values: • 1=Executing broker/dealer • 13=Buy side firm Required if NoPartyIDs > 0.	InstructingParty/ PartyRole ExecutingBroker/ PartyType
2	NoPartySubIDs	802	NumInGroup/1!n	O	Repeating group of Party sub-identifiers. Cannot be 0.	Not mapped.
3	PartySubID	523	String/35c	C	This corresponds to the Org Name if PartySubIDType is 1 or 5. Required if NoPartyIDs > 0.	InstructingParty/ OrgName ExecutingBroker/ OrgName
3	PartySubIDType	803	Int/3n	C	Valid values: • 1=Firm • 5=Full legal name of firm Required if NoPartyIDs > 0.	InstructingParty/ OrgName ExecutingBroker/ OrgName
1	OmgeoNoErrors	9063	NumInGroup/2n	O	Number of synchronous error composite provided if OmgeoNoErrors >= 1 (maximum of 20). Cannot be 0.	Not mapped.
2	OmgeoErrorKey	9064	String (6)	C(O)	Omgeo CTM synchronous error number/identifier provided only if OmgeoNoErrors >= 1.	InvalidBody/ SynchError/ErrorKey
2	OmgeoErrorText	9066	String/255z	C(O)	Omgeo CTM synchronous error number/identifier provided only if OmgeoNoErrors >= 1.	InvalidBody/ SynchError/ErrorText
2	OmgeoNoErrorParameter	7340	NumInGroup/2n	O	Composite of error parameters and their details for a block trade (maximum of 10). Cannot be 0. One or more of the tags 9065, 7363, and 7342 are populated when OmgeoNoErrorParameter>=1.	Not mapped.
3	BlockErrorParamFlag	7328	Char	C(O)	Value provided only when one or more of the next three tags (9065, 7363, and 7342) are present and OmgeoNoErrorParameter > 0. This tag is a delimiter for repeating entries within the 7340 NumInGroup.	Not mapped.
3	OmgeoErrorXPath	9065	String/255z	C(O)	The path of the XML field that caused the error.	InvalidBody/ SynchError/ ErrorParameter/ ErrorParameterValue
3	OmgeoErrorFIXTag	7363	String/50z	C(O)	Name of the tag containing the error.	InvalidBody/ SynchError/ ErrorParameter/ ErrorParameterValue
3	OmgeoErrorParamValue	7342	String/2100z	C(O)	Value of the tag that caused the error.	InvalidBody/ SynchError/ ErrorParameter/ ErrorParameterValue
Standard Trailer						

Reject UNMATCHED and MISMATCHED Trades (AR) (Two Messages)

There are two business cases where a Trade Capture Report Ack (AR) is generated by broker/dealers to Omgeo CTM to reject trades as follows.

- Sent by broker/dealers to reject *UNMATCHED* trades
- Sent by broker/dealers to reject *MISMATCHED* trades

Trade Capture Report Ack (AR)—Reject UNMATCHED

Message Direction	To Omgeo CTM
XML Message Mapping	RejectComponent
Purpose	Communicates block level rejects against alleged trades that are in UNMATCHED Match status.

Trade Capture Report Ack (AR)—Reject UNMATCHED Sent to Omgeo CTM

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
	Standard Header (MsgType=AR)					
1	TradeReportID	571	String/16c	M	Identifier for the Trade Capture Report requiring acknowledgement. It is received by the broker/dealer on an incoming AE message as the result of a MultiTradeLevelRequest message.	Not mapped.
1	ExecType	150	Char/1!c	M(O)	Valid value is F=Trade (partial fill or fill). See Common Reference Data.	Not mapped.
1	TrdRptStatus	939	Int/1!n	M(O)	Status of Trade Capture Report that indicates a rejected block trade. Valid value is 1=Rejected.	Not mapped.
1	OmgeoTLISITCRejectReason Code	7372	String/4	O	ISITC-defined Reject ReasonCode. See Common Reference Data.	ISITCRejectComponent ReasonCode
1	TLSEBIRejectReasonCode	35577	String/4	O	SEBI Reject Reason Code for the block component. See Common Reference Data.	SEBIRejectComponent CounterpartyReasonCo de
1	TradeReportRejectReason	751	Int/2!n	O	Value is always 99=Other.	Not mapped.
1	Text	58	String/35z	O	Reject reason text.	RejectComponentText
Component Block <Instrument> FIX requirement						
1	SecurityID	48	String/30z	M(F)	Security identifier value of SecurityIDSource (22) type (examples: CUSIP, SEDOL, ISIN). Requires SecurityIDSource.	Not mapped.
1	SecurityIDSource	22	String	M(F)	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. See Translated Omgeo CTM XML Fields to FIX Fields table.	Not mapped.
1	SecurityType	167	String	M(F)	Indicates the type of financial instrument. See Common Reference Data.	Not mapped.
Component <Parties> Block (TradeLevel) is inserted although it is not part of the Trade Capture Report Ack (AR)						
1	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier TradeLevels. Valid value is 2. Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party/executing broker. Required if NoPartyIDs > 0.	InstructingParty/ PartyValue ExecutingBroker/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value is B=BIC. Required if NoPartyIDs > 0.	InstructingParty/ PartyType ExecutingBroker/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 13=Buy Side Firm. Required if NoPartyIDs > 0.	InstructingParty/ PartyRole
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party/executing broker. Required if NoPartyIDs > 0.	InstructingParty/ PartyValue ExecutingBroker/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC Required if NoPartyIDs > 0.	InstructingParty/ PartyType ExecutingBroker/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 1=Executing Broker. Required if NoPartyIDs > 0.	ExecutingBroker/ PartyRole
1	OmgeoCounterpartyTradeSideID	7391	String/16	O	Investment manager's unique identifier of its trade side. Returns either the OmgeoCounterpartyTradeSideID (7391) or OmgeoTradeLevelMasterReference (9046).	IRTradeLevel/ CounterpartyCTMTrade SideID
1	OmgeoTradeLevelMasterReference	9046	String/16z	M(O)	Investment manager's unique identifier of its trade side. Returns either the OmgeoCounterpartyTradeSideID (7391) or OmgeoTradeLevelMasterReference (9046).	TradeLevelIdentifiers/ MasterReference
1	OmgeoTLMatchStatus	9054	String/4	M(O)	Match status=NMAT. See the Translated XML Fields to FIX Fields table.	RejectComponentMatc hStatus
Standard Trailer						

Trade Capture Report Ack (AR)—Reject MISMATCHED

Message Direction	To Omgeo CTM
XML Message Mapping	RejectComponent
Purpose	Communicates block level rejects against alleged trades that are in MISMATCHED Match status.

Trade Capture Report Ack (AR)—Reject MISMATCHED Sent to Omgeo CTM

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=AR)						
1	TradeReportID	571	String/16c	M	Identifier for the Trade Capture Report requiring acknowledgement. It is received by the broker/dealer on an AE message as the result of a MultiTradeLevelRequest message.	Not mapped.
1	ExecType	150	Char/1!c	M	Valid value is F=Trade (partial fill or fill). See Common Reference Data.	Not mapped.
1	TrdRptStatus	939	Int/1!n	M(O)	Status of Trade Capture Report. Valid value is 1=Rejected.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	OmgeoTLISITCRejectReason Code	7372	String/4	O	ISITC-defined RejectReasonCode. See Common Reference Data.	ISITCRejectComponentReason Code
1	TradeReportRejectReason	751	Int/2!n	O	Value is always 99=Other.	Not mapped.
1	Text	58	String	O	Reject reason text.	RejectComponentText
Component Block <Instrument> **FIX requirement**						
1	SecurityID	48	String/30x	M(F)		Not mapped.
1	SecurityIDSource	22	String	M(F)	See the Translated XML Fields to FIX Fields table.	Not mapped.
1	SecurityType	167	String	M(F)		Not mapped.
Component Block <Parties> **TradeLevel is inserted, although it is not part of the Trade Capture Report Ack (AR)**						
1	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier TradeLevels. Valid value is 2. Cannot be 0.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party/executing broker. Required if NoPartyIDs > 0.	InstructingParty/PartyValue ExecutingBroker/PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value is B=BIC. Required if NoPartyIDs > 0.	InstructingParty/PartyType ExecutingBroker/PartyType
2	PartyRole	452	Int/2n	C	Valid value is 13=Buy Side Firm. Required if NoPartyIDs > 0.	InstructingParty/PartyRole
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party/executing broker. Required if NoPartyIDs > 0.	InstructingParty/PartyValue ExecutingBroker/PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC Required if NoPartyIDs > 0.	InstructingParty/PartyType ExecutingBroker/PartyType
2	PartyRole	452	Int/2n	C	Valid value is 1=Executing Broker. Required if NoPartyIDs > 0.	ExecutingBroker/PartyRole
1	OmgeoCounterpartyTradeSid eID	7391	String/16z	C(O)	Either the OmgeoCounterpartyTradeSideID (7391) or OmgeoTradeLevelMasterReference (9046) is required as the investment manager's identifier for a MISM reject. If the broker/dealer also provides OmgeoTradeLevelMasterReference (9046), but does not provide SecondaryTradeReportID (818), the value of OmgeoTradeLevelMasterReference (9046) must be the investment manager's master reference number.	TradeLevelIdentifiers/ CTMTradeSideId
1	OmgeoTradeLevelMasterRef erence	9046	String/16z	C(O)	Investment manager or broker/dealer's unique identifier of their trade side. Value is always the broker/dealer's master reference, unless the broker/dealer also provides OmgeoCounterpartyTradeSideID (7391) but not SecondaryTradeReportID (818). In that case, value must be the investment manager's master reference.	TradeLevelIdentifiers/ MasterReference

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	SecondaryTradeReportID	818	String/16z	C(O)	This refers to Omgeo CTM's assigned unique identifier of the broker/dealer's TradeLevel. Either SecondaryTradeReportID (818) or OmgeoTradeLevelMasterReference (9046) should be populated as the broker/dealer's identifiers for the reject. If the broker/dealer also provides OmgeoTradeLevelMasterReference (9046), but does not provide OmgeoCounterpartyTradeSideID (7391), the value of OmgeoTradeLevelMasterReference (9046) must be the broker/dealer's master reference number.	TradeLevelIdentifiers/ CTMTradeSideId
1	OmgeoTLMatchStatus	9054	String/4!c	M(O)	Match status=MISM. See the Translated XML Fields to FIX Fields table	RejectComponentMatchStatus
Standard Trailer						

CloseError (AR)—Sent By Broker/Dealer

Message Direction	To Omgeo CTM
XML Message Mapping	CloseError
Purpose	Closes open asynchronous errors

Trade Capture Report Ack (AR)—CloseError Sent to Omgeo CTM

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=AR)						
1	TradeReportID	571	String/16c	M	Identifier for the Trade Capture Report.	Not mapped.
1	TradeReportTransType	487	Int/2n	M(O)	Valid value is 11=Status (always for broker/dealers sending a CloseError).	Not mapped.
1	TradeReportType	856	Int	O	Echoed from the outbound Trade Capture Report message to the broker/dealer.	Not mapped.
1	ExecType	150	Char/1!c	M	Valid value is F=Trade (partial fill or fill). See Common Reference Data.	Not mapped.
1	OmgeoTradeLevelMasterReference	9046	String/16z	C(O)	Broker's unique identifier for the TradeLevel (block) echoed back to Omgeo CTM on the inbound Ack. Either OmgeoTradeLevelMasterReference (9046) or SecondaryTradeReportID (818) can be provided. If both are provided, they must refer to the same trade side.	Not mapped.
1	SecondaryTradeReportID	818	String	C(O)	Unique identifier for the broker/dealer TradeLevel generated and maintained by Omgeo CTM. Either OmgeoTradeLevelMasterReference (9046) or SecondaryTradeReportID (818) can be provided. If both are provided, they must refer to the same trade side.	Not mapped.
Component Block <Instrument> **Mandatory. The Instrument block from the Trade Capture Report to the broker/dealer is echoed on this Trade Capture Report Ack (AR).** **Minimum fields present and not mapped are SecurityID (48)-SecurityIDSource (22) to follow.**						
1	SecurityID	48	String/30z	M(F)	Security identifier value of SecurityIDSource (22) type (examples: CUSIP, SEDOL, ISIN). Requires SecurityIDSource.	Not mapped.
1	SecurityIDSource	22	String	M(F)	Identifies class or source of the SecurityID (48) value. See the Translated XML Fields to FIX Fields table.	Not mapped.
1	SecurityType	167	String	M(F)	Indicates type of security. See also the Product (460) and CFICode (46) fields. It is recommended that CFICode be used instead of SecurityType for non-fixed income instruments. See Common Reference Data.	Not mapped.
1	TrdRptStatus	939	Int/1!n	M(O)	Status of Trade Capture Report. Valid value is 0=Accepted (always) when TradeReportTransType=11 (status).	Not mapped.
Component Block <Parties>						
1	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier TradeLevels. Valid value is 2. Cannot be 0.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	M(O)	ID of the instructing party/executing broker. Required if NoPartyIDs > 0.	InstructingParty/ PartyValue ExecutingBroker/ PartyValue

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	PartyIDSource	447	Char/1!c	M(O)	Valid value is B=BIC identifier. Required if NoPartyIDs > 0.	InstructingParty/ PartyType ExecutingBroker/ PartyType
2	PartyRole	452	Int/2n	M(O)	Valid values: • 1=Executing Broker • 13=buy side firm Required if NoPartyIDs > 0.	InstructingParty/ PartyRole ExecutingBroker/ PartyRole
1	OmgeoNoErrors	9063	NumInGroup	N	The OmgeoNoErrors is provided if the error is at the Block level (inbound MsgType=AD, AR, AE).	Not mapped.
2	OmgeoErrorKey	9064	String (6)	C(O)	Can be populated on the inbound Trade Capture Report Ack, depending on whether the error has been reported to the broker/dealer on the TradeLevel (block) . It can also be populated as such whether the broker/dealer wants to close individual, multiple, or all of the open asynchronous errors.	ErrorId
1	OmgeoNoIndividualErrors	9067	2n	N	The OmgeoNoIndividualErrors is provided if the error is at the confirmation level (inbound MsgType=P, AK, AS). Cannot be 0.	Not mapped.
2	OmgeoIndividualErrorKey	9068	String (6)	C(O)	Can be populated on the inbound Trade Capture Report Ack, depending on whether the error has been reported to the broker/dealer on the TradeLevel (block) or TradeDetail (confirmation). It can also be populated as such whether the broker/dealer wants to close individual, multiple, or all of the open asynchronous errors.	ErrorId
Standard Trailer						

Allocation Instruction (J) and Ack (P) (Two Messages)

An allocation instruction and acknowledgement of allocation instructions are handled as follows:

- Allocation Instruction (J) message is described in the next section.

- Allocation Instruction Ack (P)—Reject UNMATCHED or MISMATCHED Allocations that rejects an *UNMATCHED* and *MISMATCHED* allocation.

Allocation Instruction (J)—To Broker/Dealer

Message Direction	To broker/dealer
XML Message Mapping	InfoResponse
Purpose	To keep you informed about any new or changed alleged allocations that have the Match status of UNMATCHED or CANCELED. This message is triggered by InfoResponse messages as a result of polling (broker/dealer InfoRequest queries-against-TradeDetail) for allocations alleged against you.

Allocation Instruction (J)—To Broker/Dealer

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=J)						
1	OmgeoShowHiddenFieldsIndicator	9040	Boolean/1!a	M(O)	Indicates if investment manager allows broker/dealer to see the hidden amount fields. Valid values are Y/N.	IRTradeLevel/ ShowHiddenFieldsIndicator
1	AllocID	70	String/16z	M	Unique identifier generated by FCI. The broker/dealer does not need to do anything with this.	Not mapped.
1	AllocTransType	71	Int/1!n	M	Valid values: • 0=New • 1=Replace • 2=Cancel	Not mapped.
1	AllocType	626	Int/1!n	M	Defaults to 2 (preliminary without MiscFees and NetMoney) and generated by FCI.	Not mapped.
1	AllocNoOrdersType	857	Int/1!n	M(F)	Always set to 0 (not specified).	Not mapped.
1	Side	54	Int/1!n	M	Valid values: • 1=Buy • 2=Sell See the Translated XML Fields to FIX Fields table.	IRTradeLevel/ TradeLevelInformation/ BuySellIndicator
Component Block <Instrument>						
1	SecurityID	48	String/30z	M(O)	Security identifier value of SecurityIDSource (22) type (example: CUSIP, SEDOL, ISIN and so forth). Requires SecurityIDSource.	IRTradeLevel/ IdentificationOfASecurity/SecurityCode
1	SecurityIDSource	22	String	M(O)	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. See the Translated XML Fields to FIX Fields table.	IRTradeLevel/ IdentificationOfASecurity/SecurityCodeType/ NumberingAgencyCode
1	SecurityType	167	String	M(O)	Indicates type of security. See also the Product (460) and CFICode (46) fields. It is recommended that CFICode be used instead of SecurityType for non-fixed income instruments. See Common Reference Data. Additional values may be used by mutual agreement of the counterparties.	IRTradeLevel/ TradeLevelInformation/ TypeOfFinancialInstrument

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	MaturityDate	541	LocalMktDate	O	MaturityDate in YYYYMMDD format.	IRTradeLevel/ TradeLevelInformation/ MaturityDate
1	IssueDate	225	LocalMktDate	O	The date on which a bond or stock offering is issued, in YYYYMMDD format. It may or may not be the same as the effective date (Dated Date) or the date on which interest begins to accrue (Interest Accrual Date). See Common Reference Data.	IRTradeLevel/ TradeLevelInformation/ IssueDate
1	CreditRating	255	String	O	An evaluation of a company's ability to repay obligations or its likelihood of not defaulting. These evaluation are provided by Credit Rating Agencies (for example, S&P, Moody's, and so forth).	IRTradeLevel/ TradeLevelInformation/ Rating/RatingValue
1	CountryOfIssue	470	Country/3c	O	ISO country code of instrument issue (example: the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (48) (example: CUSIP for Municipal Bonds without ISIN) to provide uniqueness. See Common Reference Data.	IRTradeLevel/ IdentificationOfASecurity/SecurityCodeType/ CountryCode
1	CouponRate	223	Percentage/17d	O	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.	IRTradeLevel/ TradeLevelInformation/ CouponRate/Amount
1	Issuer	106	String/35z	O	Name of security issuer (examples: International Business Machines, GNMA).	IRTradeLevel/ TradeLevelInformation/ Issuer
1	SecurityDesc	107	String/6*35z	O	Description of the security.	IRTradeLevel/ IdentificationOfASecurity/ DescriptionOfTheSecurity
1	NoEvents	864	NumInGroup/2n	O	Number of repeating EventType group entries. Cannot be 0.	Not mapped.
2	EventType	865	Int	O	Valid values: • 2=Call • 1=Put	IRTradeLevel/ TradeLevelInformation/ CallType
2	EventDate	866	LocalMktDate	O	Date of event in YYYYMMDD format.	IRTradeLevel/ TradeLevelInformation/ CallDate
2	EventPx	867	Price	O	Predetermined price of issue at event, if applicable	IRTradeLevel/ TradeLevelInformation/ CallPrice/Amount
2	EventText	868	String	O	Comments related to the event.	Not mapped.
1	DatedDate	873	LocalMktDate	O	Provide if different from IssueDate. Use YYYYMMDD format.	IRTradeLevel/ TradeLevelInformation/ CallDate
Component Block <Instrument Extension>						
1	NoInstrAttrib	870	NumInGroup/2n	O	Number of repeating InstrAttribType entries. Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	InstrAttribType	871	Int	O	Valid values: • 9=When Issued • 19=Alternative Minimum Tax • 17=Taxable See Common Reference Data.	IRTradeLevel/ TradeLevelInformation/ AlternativeMinimumTax IRTradeLevel/ TradeLevelInformation/ FederalTax
1	Quantity	53	Amt/17d	M	Total number of shares allocated to all accounts.	IRTradeLevel/ TradeLevelInformation/ QuantityOfTheBlockTrade/Amount
1	PlaceOfTradeType	35570	String	O	The value defaults to EXCH when OmgeoTradeTimeQualifier (7517)=POTD; in this case, specify a market with LastMkt(29). If value=COUN, OTCO, or VARI, specify a value for Country(421). See the Straight-Mapped XML Fields to FIX Fields table	IRTradeLevel/ TradeLevelInformation/ PlaceOfTrade/ PlaceCode
1	LastMkt	30	Exchange	O	Market of the executions.	IRTradeLevel/ TradeLevelInformation/ PlaceOfTrade/ PlaceNarrative
1	AvgPx	6	Price	M(F)	The investment manager may have this field hidden from the broker/dealer, in which case this field is 0.00	IRTradeLevel/ TradeLevelInformation/ Amount
1	Currency	15	Currency	O	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted. See Common Reference Data.	IRTradeLevel/ TradeLevelInformation/ DealPrice
Component Block <Parties>						
1	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier TradeLevels. Valid value is 2. Cannot be 0.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party, executing broker, and clearing organization. Required if NoPartyIDs > 0.	InfoResponseBody/ IRTradeLevel/ TradeLevelInformation/ PlaceOfClearing
2	PartyIDSource	447	Char/1!c	C	Valid value is B=BIC identifier. Returned only if NoPartyIDs > 0.	IRTradeLevel/ InstructingParty/ PartyType IRTradeLevel/ ExecutingBroker/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 13=Buy Side Firm. Returned only if NoPartyIDs > 0.	IRTradeLevel/ InstructingParty/ PartyRole
2	NoPartySubIDs	802	NumInGroup/1!n	O	Repeating group of Party sub-identifiers. Cannot be 0.	Not mapped.
3	PartySubID	523	String/35c	C	This corresponds to the Org Name f PartySubIDType is 1 or 5. Returned only if NoPartySubIDs > 0.	IRTradeLevel/ InstructingParty/ OrgName IRTradeLevel/ ExecutingBroker/ OrgName
3	PartySubIDType	803	Int/3n	C	Valid value is 5=Full Legal Name of Firm. Mapped to the Org name. Returned only if NoPartySubIDs > 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party, executing broker, and clearing organization. Required if NoPartyIDs > 0.	InfoResponseBody/ IRTradeLevel/ TradeLevelInformation/ PlaceOfClearing
2	PartyIDSource	447	Char/1!c	C	Valid values: • B=BIC • U=Unknown Required if NoPartyIDs > 0.	IRTradeLevel/ InstructingParty/ PartyType IRTradeLevel/ ExecutingBroker/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 1=Executing Broker. Returned only if NoPartyIDs > 0.	IRTradeLevel/ ExecutingBroker/ PartyType
2	NoPartySubIDs	802	NumInGroup/1!n	O	Repeating group of Party sub-identifiers. Cannot be 0.	Not mapped.
3	PartySubID	523	String/35c	C	This corresponds to the Org Name f PartySubIDType is 1 or 5. Returned only if NoPartySubIDs > 0.	IRTradeLevel/ InstructingParty/ OrgName IRTradeLevel/ ExecutingBroker/ OrgName
3	PartySubIDType	803	Int/3n	C	Valid value is 5=Full Legal Name of Firm. Mapped to the Org name. Returned only if NoPartySubIDs > 0.	Not mapped.
1	TradeDate	75	LocalMktDate	M	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).	IRTradeLevel/ TradeLevelInformation/ TradeDateTime
1	TransactTime	60	UTCTimestamp	O	Day/time when allocation is generated, in YYYYMMDD-HH:MM:SS format.	IRTradeLevel/ TradeLevelInformation/ TradeDateTime
1	OmgeoTradeTimeQualifier	7517	String/4	M(O)	Trade time types.	IRTradeLevel/ TradeLevelInformation/ TimeZone/ TradeTimeQualifier
1	Country	421	Country	C(O)	ISO Country Code.	IRTradeLevel/ TradeLevelInformation/ TimeZone/ CountryTimeZone/ CountryCode IRTradeLevel/ TradeLevelInformation/ PlaceOfTrade/ PlaceNarrative
1	OmgeoTimeZoneIndicator	7518	String/4	C(O)	Time zone indicator.	IRTradeLevel/ TradeLevelInformation/ TimeZone/ CountryTimeZone/ TimeZoneIndicator
1	SettlType	63	Char	O	Indicates a "when-issued" fixed income security. Valid value is 7. Other usages of this field are not applicable because they are overridden by the required SettlDate (64) field.	IRTradeLevel/ TradeLevelInformation/ WhenIssue

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	SettlDate	64	LocalMktDate	M(O)	The settlement date, in YYYYMMDD format.	IRTradeLevel/ TradeLevelInformation/ SettlementDate
1	GrossTradeAmt	381	Amt/17d	M(O)	Expressed in same currency as AvgPx. Sum of (AllocShares * AllocAvgPx or AllocPrice). The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeLevel/ TradeLevelInformation/ TotalTradeAmount/ Amount
1	NetMoney	118	Amt/17d	M	Expressed in same currency as AvgPx. Sum of AllocNetMoney. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeLevel/ TradeLevelTotals/ TotalNetCashAmount/ Amount
1	Text	58	String	O	This is used to capture Cancel text on the block.	IRTradeLevel/ TradeLevelStatuses/ CancelText IRTradeLevel/ TradeLevelStatuses/ RejectCancelText
1	NumDaysInterest	157	Int	O	Number of days of interest for convertible bonds and fixed income. The value may be negative.	IRTradeLevel/ TradeLevelInformation/ NumberOfDaysAccrued
1	AccruedInterestAmt	159	Amt/17d	O	Amount of accrued interest for convertible bonds and fixed income	IRTradeLevel/ TradeLevelTotals/ TotalAccruedInterestAm ount/Amount
Component Block <Yield Data>						
1	YieldType	235	String	O	A composite of fields used to specify the yield. The yield is the return on an investment. It includes the YieldType. Values are limited to: 0<=value<9999999999 See the Translated XML Fields to FIX Fields table.	IRTradeLevel/ TradeLevelInformation/ Yield/YieldType
1	Yield	236	Percentage	O	The yield type. See the Common Reference Data.	IRTradeLevel/ TradeLevelInformation/ Yield/Amount
1	OmgeoNoTradeTransCondIn dicators	9042	NumInGroup/2n	O	Indicates the number of OmgeoTradeTransCondIndicator groups to follow. Cannot be 0.	Not mapped.
2	OmgeoTradeTransCondIndic ator	9043	String/4!c	C(O)	Indicates the bargain conditions for the trade. See the Common Reference Data.	IRTradeLevel/ TradeLevelInformation/ TradeTransactionConditi onIndicator
1	OmgeoTradeSideID	9052	String	O	Unique identifier for the TradeLevel generated and maintained by Omgeo CTM.	IRTradeLevel/ TradeLevelReferences/ TradeSideID
1	OmgeoTradeLevelMasterRef erence	9046	String/16z	O	Contains the investment manager's unique identifier (Master Reference) of the TradeLevel.	IRTradeLevel/ TradeLevelReferences/ MasterReference
1	OmgeoCounterpartyTradeSid eID	7391	String/16	O	This is a broker-against query that polls for investment manager's allocations. On a broker-against poll, the counterparty is the broker/dealer firm and the field contains the broker/dealer's OmgeoTradeSideID (9052) if it exists.	IRTradeLevel/ CounterpartyCTMTradeS ideID

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	OmgeoTLVersionOfTradeComponent	7370	Int	O	Indicates the version number of the TradeLevel.	IRTradeLevel/ TLVersionOfTradeComponent
1	AllocationBlockOriginalFace	9878	Amt/17d	O		Not mapped.
1	CurrentFace	5537	Amt/17d	O	Current face or amount.	IRTradeLevel/ TradeLevelInformation/ CurrentFaceValue
1	OmgeoNoBlockCommissions	9874	NumInGroup/1!n	O	This field indicates the number of TradeLevel commissions groups that are provided on the message. Cannot be 0.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions
2	OmgeoBlockCommissionType	9865	String/4!c	C(O)	Allowed value field from Omgeo CTM. There is no mapping from this value to current FIX values.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ CommissionType
2	OmgeoCommSharingBasisIndicator	9873	String/4!c	C(O)	Identifies the commission sharing basis under which the trade was executed. Valid values: • PERC=Percent • FLAT=Flat Rate • PERU=Rate Per Share Returned only if OmgeoNoBlockCommissions > 0.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ CommissionSharingBasisIndicator
2	OmgeoBlockCommissionAmount	9866	Amt/17d	C(O)	Amount of block commission. Returned only if OmgeoNoBlockCommissions > 0. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ Commission/Amount
2	OmgeoBlockCommissionCurrency	9869	String	C(O)	Currency. Returned only if OmgeoNoBlockCommissions > 0.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ Commission/Sign
2	OmgeoCommissionReason	9867	String/4!c	O	Allowed value has been dealt with a per CommissionType. See Common Reference Data.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ Commission/ CommissionReasonCode
1	OmgeoNoBlockChargesOrTaxes	7350	NumInGroup/2n	O	Repetitive composite to capture Block Charges/ Taxes. Cannot be 0.	Not mapped.
2	OmgeoBlockChargesOrTaxesType	7351	String/4	C(O)	Field that identifies the TradeLevel Charge or Tax type. Returned only if OmgeoNoBlockChargesOrTaxes > 0. See Common Reference Data.	IRTradeLevel/ TradeCommFeesTaxes/ TradeChargesOrTaxes/ ChargeTaxType
2	OmgeoBlockChargesOrTaxesCurrency	7352	Currency/3!a	C(O)	Currency associated with the TradeLevel Charge or Tax type. Returned only if OmgeoNoBlockChargesOrTaxes > 0.	IRTradeLevel/ TradeCommFeesTaxes/ TradeChargesOrTaxes/ ChargeAmount/ CurrencyCode
2	OmgeoBlockChargesOrTaxesAmount	7353	Amt/17d	C(O)	Amount associated with the TradeLevel Charge or Tax type. Returned only if OmgeoNoBlockChargesOrTaxes > 0. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeLevel/ TradeCommFeesTaxes/ TradeChargesOrTaxes/ ChargeAmount/Amount
1	OmgeoTLMatchStatus	9054	String/4	M(O)	Match status of the TradeLevel (block). See the Translated XML Fields to FIX Fields table.	IRTradeLevel/ TradeLevelStatuses/ TLMatchStatus

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	OmgeoRejectComponentFlag Block	9055	String/4	O	Indicates a trade component has been rejected by the investment manager (RJCT) or you have sent a Reject (RJST).	IRTradeLevel/ TradeLevelStatuses/ RejectComponentData/ RejectComponentFlag
1	OmgeoTLISITCRejectReason Code	7372	String/4	O	ISITC Reject Reason Code for rejecting a TradeLevel.	IRTradeLevel/ TradeLevelStatuses/ RejectComponentData/ ISITCRejectComponentC ounterpartyReasonCode
1	OmgeoTLRejectDateTime	7373	UTCTimestamp	O	Date and time when the TradeLevel (block) is rejected, in YYYYMMDD-HH:MM:SS format.	IRTradeLevel/ TradeLevelStatuses/ RejectComponentData/ RejectComponentCounte rpartyDateTime
1	OmgeoTLRejectText	7392	String	O	Reject reason text at the TradeLevel (block) level.	IRTradeLevel/ TradeLevelStatuses/ RejectComponentData/ RejectComponentCounte rpartyText
1	OmgeoCompleteStatus	9056	String/4	M(O)	Indicates Omgeo CTM received the block (TradeLevel) and all allocations/confirmations (COMP) or did not receive all of them (INCP). Valid values: • COMP=Complete • INCP=Not Complete See Common Reference Data.	IRTradeLevel/ TradeLevelStatuses/ CompleteStatus
1	OmgeoMatchAgreedStatus	9057	String/4	M(O)	Indicates that the TradeLevels and allocations/ confirmations are matched, the trade is complete, and error free. See Common Reference Data.	IRTradeLevel/ TradeLevelStatuses/ MatchAgreedStatus
1	OmgeoTLHighestErrorSeverit y	9058	String/4	O	Indicates the highest severity of an error for a TradeLevel. See Common Reference Data.	IRTradeLevel/ TradeLevelStatuses/ TLHighestErrorSeverity
1	OmgeoNoTLBusinessExcepti onCodes	9039	NumInGroup/2n	O	Number of repeating OmgeoTLBusinessExceptionCode groups (maximum of 20). Cannot be 0.	IRTradeLevel/ TLBusinessExceptions/ TLBusinessExceptionCod e
2	OmgeoTLBusinessExceptionC ode	9038	String/4	C(O)	Indicates the type of timer exception that exists on a TradeLevel. Set if OmgeoNoTLBusinessExceptionCodes > 0. See Common Reference Data.	IRTradeLevel/ TLBusinessExceptions/ TLBusinessExceptionCod e
1	NoAllocs	78	NumInGroup/1!n	M(O)	The broker/dealer always sees this tag populated with a 1. Cannot be 0.	IRTradeDetail
2	AllocAccount	79	String/35z	C	Required if NoAllocs > 0 except when AllocTransType=Cancel. Must be first field in repeating group. This is the broker/dealer's Broker Internal Account (BIA), which corresponds to the investment manager's Fund Account.	IRTradeDetail/ IPSettlementResponse/ AccountID
2	AllocQty	80	Amt/17d	C	Required if NoAllocs > 0 except when AllocTransType=Cancel.	IRTradeDetail/ TradeDetailData/ QuantityAllocated/ Amount

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	IndividualAllocID	467	String/16z	O	Unique identifier of the investment manager's TradeDetail (allocation).	IRTradeDetail/ TradeDetailReferences/ ClientAllocationReference
2	AltAllocID	35573	String/4	O	Internal unique Omgeo CTM ID assigned to uniquely identify all allocations and confirmations. Also the investment manager's trade component identifier for the Allocation Instruction message (J) to FIX you.	IRTradeDetail/ TradeDetailReferences/ CTMTradeDetailID
2	OmgeoTradeDetailTradeAmount	9047	Amt/17d	M(O)	The trade amount (allocated shares * price) of an allocation to a particular account. Required if NoAllocs > 0. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeDetail/ TradeDetailData/ TradeAmount/Amount
Component Block <Nested Parties>						
2	NoNestedPartyIDs	539	NumInGroup	O	Repeating group as follows should contain unique combinations of: NestedPartyID (524), NestedPartyIDSource (525), and NestedPartyRole (538). Can be used to specify a broker of credit and account reference (BIA).	IRTradeDetail/ ThirdPartyToTrade
3	NestedPartyID	524	4!a2!a2!c[3!c]	C	Broker's Internal Account (BIA) reference or Broker of Credit identifier. Returned only if NoNestedPartyIDs > 0. Party Identifier corresponding to the ID Source for the Prime Broker.	IRTradeDetail/ TradeDetailData/ DirectedCommission/ BeneficiaryofCommissio ns/BrokerOfCredit/ PartyValue IRTradeDetail/ IPSettlementResponse/ AccountReference IRTradeDetail/ ThirdPartyToTrade/ PartyValue
3	NestedPartyIDSource	525	Char	C	If BIA is used, a valid value is D=Proprietary or custom code. If Broker of Credit is used, valid values are: • B=BIC • U=Unknown Returned only if NoNestedPartyIDs > 0.	IRTradeDetail/ TradeDetailData/ DirectedCommission/ BeneficiaryofCommissio ns/BrokerOfCredit/ PartyType IRTradeDetail/ ThirdPartyToTrade/ PartyType
3	NestedPartyRole	538	String	C	Valid values are: • 24=Customer Account (BIA) • 2=Broker of Credit Returned only if NoNestedPartyIDs > 0.	IRTradeDetail/ TradeDetailData/ DirectedCommission/ BeneficiaryofCommissio ns/BrokerOfCredit/ PartyRole IRTradeDetail/ ThirdPartyToTrade/ PartyRole
3	NoNestedPartySubIDs	804	Int/1!n	O	If Broker of Credit is used, this includes Number of NestedPartySubID (545) and NestedPartySubIDType (805) entries.	IRTradeDetail/ ThirdPartyToTrade/ OrgName

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
4	NestedPartySubID	545	String/35z	C	PartySubID value within a nested repeating group. Returned only if NoNestedPartySubIDs > 0.	IRTradeDetail/ TradeDetailData/ DirectedCommission/ BeneficiaryofCommissio ns/ClearingSystemID IRTradeDetail/ TradeDetailData/ DirectedCommission/ BeneficiaryofCommissio ns/PartyFundName IRTradeDetail/ ThirdPartyToTrade/ OrgName
4	NestedPartySubIDType	805	Int/35z	C	Type of NestedPartySubID (545) value. Valid values are: • 17=CSD participant/member code • 19=Fund/Account Name Returned only if NoNestedPartySubIDs > 0.	IRTradeDetail/ TradeDetailData/ DirectedCommission/ BeneficiaryofCommissio ns/ClearingSystemID IRTradeDetail/ TradeDetailData/ DirectedCommission/ BeneficiaryofCommissio ns/PartyFundName IRTradeDetail/ ThirdPartyToTrade/ OrgName
3	OmgeoCommissionSharingType	9808	String	O	Allowed value field from Omgeo CTM. The value is mapped directly from the Omgeo CTM CommissionSharingTypeIndicator field in the CTM DirectedCommission TradeLevel. See Common Reference Data.	IRTradeDetail/ TradeDetailData/ DirectedCommission/ CommissionSharingType Indicator
2	OmgeoTDCancelText	7394	Text	O	Cancel reason text at the allocation/confirm (TradeDetail) level.	IRTradeDetail/ TradeDetailStatuses/ CancelText
2	AllocText	161	String	O	Free format text field related to this AllocAccount.	IRTradeDetail/ AdditionalData/ AdditionalText
2	AllocNetMoney	154	Amt/17d	M(O)	NetMoney for this AllocAccount. • (AllocShares * AllocAvgPx) - Commission - sum of MiscFeeAmt + AccruedInterestAmt) if a Sell. • (AllocShares * AllocAvgPx) + Commission + sum of MiscFeeAmt + AccruedInterestAmt) if a Buy. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeDetail/ TradeDetailData/ NetCashAmount/ Amount
2	AllocSettlCurrAmt	737	Amt/17d	O	Maps to SettlementAmount.Amount. The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeDetail/ TradeDetailData/ SettlementAmount/ Amount
2	AllocSettlCurrency	736	Currency	O	Maps to SettlementAmount/SettlementCurrency.	IRTradeDetail/ TradeDetailData/ SettlementAmount/ CurrencyCode

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	SettlCurrFxRate	155	Float	O	Foreign exchange rate used to compute SettlCurrAmt (9) from Currency (5) to SettlCurrency (20).	IRTradeDetail/ TradeDetailData/ ExchangeRate/ ExchangeRateAmount
2	AllocAccruedInterestAmt	742	Amt/17d	O	Amount of Accrued Interest for convertible bonds and fixed income at the allocation-level.	IRTradeDetail/ TradeDetailData/ AdditionalFixedIncome/ AccruedInterestAmount /Amount
2	AllocationDetailOriginalFace	9974	Amt/17d	O		IRTradeDetail/ TradeDetailData/ AdditionalFixedIncome/ OriginalFaceAmount
2	AllocCurrentFace	5538	Amt/17d	O	Current face allocated to the allocation account.	IRTradeDetail/ TradeDetailData/ AdditionalFixedIncome/ CurrentFaceValue
2	OmgeoNoSettlTransCondIndicators	9044	NumInGroup/2n	O	This repeating group can contain no more than 10 elements. Cannot be 0.	Not mapped.
3	OmgeoSettlTransCondIndicator	9045	String	C(O)	This field is a trade detail matching field. Returned only if 9044 > 0. See Common Reference Data.	IRTradeDetail/ TradeDetailData/ SettlementTransactionC onditionIndicator
2	Commission	12	Amt/17d	O	Represents the total allocation commission (TCOM). The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ Commission/Amount
2	CommType	13	Int/1!n	C	Commission type. Valid value is 3=Flat or Absolute (total monetary amount). Required if Commission (12) is populated.	IRTradeDetail/ TradeDetailData/ CommFeesTaxes/ Commissions/ CommissionSharingBasi sIndicator
2	CommCurrency	479	Currency/3!a	C	Specifies commission currency. Required if Commission (12) is populated. See Common Reference Data.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ Commission/ CurrencyCode
2	OmgeoConfirmCommissionReason	7395	String	O	Reason for the commission type on the allocation. See Common Reference Data.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ CommissionReasonCode
Component Block <Commissions and ChargeTaxTypes Data>						
2	NoMiscFees	136	NumInGroup/2n	C	It is best practice to specify the breakdown of each MiscFeeAmt (137) in this repeating group for the following categories: • Commissions • Charges, fees, taxes (collectively referred to as ChargeType) Indicates a repeating group of MiscFeeAmt (137), MiscFeeCurr (138), MiscFeeType (139), and MiscFeeBasis (891). Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	MiscFeeAmt	137	Amt/17d	C	Required if NoMiscFees (136) > 0. This amount represents any of the reported items in NoMiscFees (136) (commissions or charge types). The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ Commission/Amount IRTradeLevel/ TradeCommFeesTaxes/ TradeChargesOrTaxes/ ChargeAmount/Amount
3	MiscFeeCurr	138	Currency/3!a	O	Currency of the item in NoMiscFees (136).	IRTradeLevel/ TradeCommFeesTaxes/ TradeCommissions/ Commission/ CurrencyCode IRTradeLevel/ TradeCommFeesTaxes/ TradeChargesOrTaxes/ ChargeAmount/ CurrencyCode
3	MiscFeeType	139	Char	C	Required if NoMiscFees (136) > 0. Defines the type of commission or charge type. See Omgeo CTM to FIX Code Value Mappings for the two types of miscellaneous fees (Commissions and ChargeTaxType)	IRTradeDetail/ TradeDetailData/ CommFeesTaxes/ Commissions/ CommissionType IRTradeLevel/ TradeCommFeesTaxes/ TradeChargesOrTaxes/ ChargeTaxType
3	MiscFeeBasis	891	Int/1!n	O	Defines the unit for a commission or charge type. See "Omgeo CTM to FIX Code Value Mappings," page 190 for valid values.	Not mapped.
2	OmgeoTDVersionOfTradeComponent	7371	Int	M(O)	Version of trade component of the TradeDetail (confirmation/allocation).	IRTradeDetail/ TDVersionOfTradeComponent
2	OmgeoTDMatchStatus	7389	String/4	M(O)	Match status of the TradeDetail (confirmation/ allocation). See the Translated XML Fields to FIX Fields table	IRTradeDetail/ TradeDetailStatuses/ TDMatchStatus
2	OmgeoRejectComponentFlagAlloc	9155	String/4	O	Indicates a trade component has been rejected. Valid values: • RJCT=Rejected • RJST=Reject Sent	IRTradeDetail/ TradeDetailStatuses/ RejectComponentData/ RejectComponentFlag
2	OmgeoTDISITCRejectReasonCode	7374	String/4	O	ISITC Reject Reason Code for rejecting a TradeDetail (confirmation/allocation). See Common Reference Data.	IRTradeDetail/ TradeDetailStatuses/ RejectComponentData/ RejectComponent/ ISITCRejectComponentCounterpartyReasonCode
2	OmgeoTDRejectDateTime	7375	UTCTimestamp	O	Date and time when the TradeDetail (confirmation/ allocation) is rejected, in YYYYMMDD-HH:MM:SS format.	IRTradeDetail/ TradeDetailStatuses/ RejectComponentData/ RejectComponent/ RejectComponentCounterpartyDateTime

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	OmgeoTDRejectText	7393	String	O	Contains any reject reason text at the confirm/ allocation (TradeDetail) level.	IRTradeDetail/ TradeDetailStatuses/ RejectComponentData/ RejectComponentCounte rpartyText
2	OmgeoTDHighestErrorSeveri ty	9037	String/4	O	Indicates the severity of an error against the trade detail. Valid values: • INFO=Info • WARN=Warning • FATL=Fatal Returned only if OmgeoNoErrors > 0. See Common Reference Data.	IRTradeDetail/ TradeDetailStatuses/ TradeDetailHighestError Severity
2	OmgeoNoTDBusinessExcepti onCodes	9035	NumInGroup/2n	O	Indicates the type of timer exception that exists on a TradeDetail (maximum of 20). Cannot be 0.	IRTradeDetail/ TDBusinessExceptions/ TDBusinessExceptionCo de
3	OmgeoTDBusinessException Code	9036	String/4	C(O)	Indicates the type of timer exception that exists on a TradeDetail. Returned only if OmgeoNoTDBusinessExceptionCodes > 0. See Common Reference Data.	IRTradeDetail/ TDBusinessExceptions/ TDBusinessExceptionCo de
2	AllocSettlInstType	780	Int	O	If Settl Instructions Data component block exists, then value should be: • 1=Derived from ALERT parameters, if ALERT keys are provided. • 2=Full details provided (manual).	Not mapped.
Component Block <Settl Instructions Data> **Required if AllocSettlInstType (780)=1 or 2**						
2	SettlDeliveryType	172	Int	C	Type of Settlement. Valid values: • 0=Versus payment; Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment • Free; Deliver (if Sell) or Receive (if Buy) Free Required if AllocSettlInstType (780)=1 or 2.	Not mapped.
2	NoDlvyInst	85	NumInGroup /2n	C	Required (and must be > 0) if DlvyInst exists. Required if AllocSettlInstType (780)=2. Defaults to 1. Cannot be 0.	Not mapped.
3	SettlInstSource	165	Char	C	Valid value is 2=investment manager's SSI. Required if NoDlvyInst > 0.	IRTradeDetail/ PartySettlement/ PartyIdentifier
3	DlvyInstType	787	Char	C	Used to indicate whether a delivery instruction is used for securities or cash settlement. Valid values: • S=Securities • C=Cash Required if NoDlvyInst > 0.	Not mapped.
3	OmgeoSettlInstrSourceIndic ator	9048	String/4!c	C(O)	Valid values: • ALRT (Omgeo ALERT Enrichment) • MANI (Manual SSIs provided)	IRTradeDetail/ PartySettlement/ SettlementInstructionsS ourceIndicator
3	OmgeoAlertCountryCode	9049	String/3!a	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=A LRT.	IRTradeDetail/ PartySettlement/ AlertCountryCode

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	OmgeoAlertMethodType	9050	String/12c	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT. ALERT Clearing Method Type	IRTradeDetail/ PartySettlement/ AlertMethodType
3	OmgeoAlertSecurityType	9051	String/3c	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator=ALRT. ALERT Security Type.	IRTradeDetail/ PartySettlement/ AlertSecurityType
3	OmgeoAlertSettlementModelName	7365	String	C(O)	Returned if OmgeoSettlementInstructionsSourceIndicator (9048)=ALRT and SettleInstSource=3.	TLEBSettlement/ AlertSettlementModelName
3	OmgeoSettlInstProcNarrative	7511	String	C(O)	If OmgeoSettlementInstructionsSourceIndicator=MANI either of OmgeoSettlInstProcNarrative or SettlParties component block is returned.	IRTradeDetail/ PartySettlement/ SettlementInstructionProcessingNarrative
Component Block <Settl Parties> Returned only if NoDlvyInst > 0						
3	NoSettlPartyIDs	781	NumInGroup /2n	C	Number of SettlPartyID (782), SettlPartyIDSource (783), and SettlPartyRole (784) entries. Required if NoDlvyInst > 0. Cannot be 0.	Not mapped.
4	SettlPartyID	782	String	C	PartyID value within a settlement parties component. Nested repeating group. Same values as PartyID (448). Required if NoSettlPartyIDs > 0. See Common Reference Data.	In TLEBSettlement/ SettlementInstructions/ , the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC
4	SettlPartyIDSource	783	Char	C	PartyIDSource value within a settlement parties component. Same values as PartyIDSource (447). Required if NoSettlPartyIDs > 0.	In TLEBSettlement/ SettlementInstructions/ , the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC
4	SettlPartyRole	784	Int	C	PartyRole value within a settlement parties component. Same values as PartyRole (452). Required if NoSettlPartyIDs > 0.	In TLEBSettlement/ SettlementInstructions/ , the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC
4	NoSettlPartySubIDs	801	NumInGroup /2n	O	Number of SettlPartySubID (785) and SettlPartySubIDType (786) entries. Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
5	SettlPartySubID	785	String	C	PartySubID value within a settlement parties component. Same values as PartySubID (523). Required if NoSettlPartySubIDs > 0. XPath: In TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr2	
5	SettlPartySubIDType	786	Int	C	Type of SettlPartySubID (785) value. Same values as PartySubIDType (803). Required if NoSettlPartySubIDs > 0. XPath: In TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr2	
Standard Trailer						

Allocation Instruction Ack (P)—Reject UNMATCHED or MISMATCHED Allocations

Message Direction	To Omgeo CTM
XML Message Mapping	RejectComponent
Purpose	Broker/dealer communicates an account-level Reject for alleged investment manager's allocations that are UNMATCHED or MISMATCHED. Also note the following: • If this message has multiple IndividualAllocIDs (467), FCI creates multiple XML RejectComponent messages (one for each allocations). • If this message is sent from a broker/dealer with AllocStatus (87)=3 (received) then this Allocation Instruction Ack (P) is passed into FCI, but not forwarded for translation.

Allocation Instruction Ack (P)—Reject MISMATCHED or UNMATCHED Allocations

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=P)						
1	AllocID	70	String/16z	M	The broker/dealer should provide the AllocID for the prior Allocation Instruction (J) that is being rejected.	CTMTradeDetailID
Component Block <Parties> **All fields in the Parties component block are echoed,** **so the block is identical to that in the Allocation Instruction message.**						
1	NoPartyIDs	453	NumInGroup/1!n	M(O)	Must be 2.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party. Required if NoPartyIDs > 0.	InstructingParty/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value is B=BIC. Required only if NoPartyIDs > 0.	InstructingParty/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 13=Buy Side Firm. Returned only if NoPartyIDs > 0.	InstructingParty/ PartyRole
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the executing broker. Required if NoPartyIDs > 0.	ExecutingBroker/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC Returned only if NoPartyIDs > 0.	ExecutingBroker/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 11=Executing Broker. Firm. Returned only if NoPartyIDs > 0.	ExecutingBroker/ PartyRole
1	TransactTime	60	UTCTimestamp	M	Day/time when the block is generated in YYYYMMDD-HH:MM:SS format.	Not mapped.
1	AllocStatus	87	Int/1!n	M	Identifies status of allocation. Valid value is 2=Account-level Rejection.	Not mapped.
1	Text	58	String	O	This is used to capture Cancel text at the allocation level instead of using AllocText(161).	RejectComponentText
1	OmgeoTDMatchStatus	7389	String/4	M(O)	Value should be 1 (uncompared, unmatched or unaffirmed). See the Translated XML Fields to FIX Fields table.	Not mapped.
1	OmgeoTradeLevelMasterReference	9046	String/16z	C(O)	Investment manager's MasterReference can be echoed. Either OmgeoTradeLevelMasterReference (9046) or OmgeoCounterpartyTradeSideID (7391) should be present.	TradeLevelIdentifiers/ MasterReference
1	OmgeoCounterpartyTradeSideID	7391	String/16z	C(O)	Investment manager's OmgeoTradeSideID (9052) should be echoed. Either OmgeoTradeLevelMasterReference (9046) or OmgeoCounterpartyTradeSideID (7391) should be present.	TradeLevelIdentifiers/ CTMTradeSideId

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	NoAllocs	78	NumInGroup/1!n	O	Guaranteed to be set if AllocStatus (87)=2 (account-level rejection). Indicates the number of allocation groups follow, each of which represents a rejected allocation. Cannot be 0.	Not mapped.
2	AllocAccount	79	String	C(F)	Required if NoAllocs > 0.	Not mapped.
2	IndividualAllocID	467	String/16z	C(O)	Echoes back investment manager's ClientAllocationReference for allocations that are being rejected.	TradeDetailIdentifiers/ ClientAllocationReference
2	AltAllocID	35573	String/4	O	Internal unique Omgeo CTM ID assigned to identify all allocations and confirmations. Also the investment manager's trade component identifier for the Allocation Instruction message (J) to FIX.	IRTradeDetail/ TradeDetailReferences /CTMTradeDetailID
2	OmgeoTDISITCRejectReason Code	7374	String/4	O	ISITC Reject Reason Code for rejecting a TradeDetail. See Common Reference Data.	ISITCRejectComponent ReasonCode
2	IndividualAllocRejCode	776	Int/1!n	C(F)	Set to 7 (Other) for each Alloc group and the rejection reason text provided in AllocText (161). Required if NoAllocs > 0.	Not mapped.
2	AllocText	161	String	O	Free format text field related to this AllocAccount (can be used here to hold text relating to the rejection of this AllocAccount). This can be used instead of Text (58).	RejectComponentText
Standard Trailer						

Confirm (AK) and Ack (AU)—Equity (Two Messages)

Confirms for equities use the Confirmation (AK) and Confirmation Ack (AU) FIX messages, which are described in this section.

Confirmation (AK)—Equity Confirm

Message Direction	To Omgeo CTM
XML Message Mapping	TradeDetail, Cancel If an XPath shown in the following table does not specify the XML message name, then assume that the XPath points to the TradeDetail message.
Purpose	Confirms New, Amend, and Cancel messages for equity allocations from investment managers.
Note	For cancels, the broker/dealer is only required to send the corresponding identifiers and FIX/Omgeo mandatory fields.

Confirmation (AK)—Equity Confirm

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=AK)						
1	OmgeoTDVersionOfTradeComponent	7371	Int	M(O)	Version of trade component of the confirmation. • If ConfirmTransType=0, OmgeoTDVersionOfTradeComponent (7371)=1. • Otherwise, if ConfirmTransType=1 OmgeoTDVersionOfTradeComponent (7371) > 1.	VersionOfTradeComponent
1	ConfirmID	664	String/16c	M	Unique Identifier for the Confirmation message. You update for each amend.	Not mapped.
1	ConfirmRefID	772	String/16c	C	References the original ConfirmID (664) when ConfirmTransType (666) is: • 1=Replace or • 2=Cancel	Not mapped.
1	ConfirmTransType	666	Int/1!n	M	TradeReportMessageTransaction type. Valid values: • 0=New • 1=Replace • 2=Cancel	FunctionOfTheMessage
1	ConfirmType	773	Int/1!n	M	Value is always 2 (confirmation).	Not mapped.
1	OmgeoTLExpected	7516	Boolean/1!a	M(O)	Valid values: • Y=You are providing both blocks and confirmations. • N=You are providing only confirmations.	TradeLevelExpected
1	ConfirmStatus	665	Int/1!n	M	Value is always 4 (confirmation).	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Component Block <Parties>						
1	NoPartyIDs	453	NumInGroup/1!n	M	Number of Party Identifier TradeLevels. Valid value is 2 or 3. Cannot be 0.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party, executing broker, customer account, and clearing organization. Required if NoPartyIDs > 0.	TradeDetailBody/ TradeLevelInformation /PlaceOfClearing
2	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC (mandatory for clearing organization) Required if NoPartyIDs > 0.	InstructingParty/ PartyType ExecutingBroker/ PartyType CancelBody/ InstructingParty/ PartyType CancelBody/ ExecutingBroker/ PartyType EBSettlement/ AccountReference
2	PartyRole	452	Int/2n452	C	Valid values: • 1=Executing Broker • 13=Buy Side Firm • 21=Clearing Organization • 24=Customer Account Required if NoPartyIDs > 0.	InstructingParty/ PartyRole ExecutingBroker/ PartyRole CancelBody/ InstructingParty/ PartyRole CancelBody/ ExecutingBroker/ PartyRole EBSettlement/ AccountReference
1	OrderQty	73	NumInGroup	O	Number of orders combined for the allocation.	Not mapped.
2	OrderQty	38	Amt/17d	M(O)	Quantity ordered.	Not mapped.
1	OmgeoTradeLevelMasterReference	9046	String/16z	C(O)	Unique identifier of the previously submitted TradeLevel by you. Optional if you provide SecondaryAllocID (793). Either OmgeoTradeLevelMasterReference (9046) or SecondaryAllocID (793) should be present.	TradeLevelReferences/ MasterReference CancelBody/ TradeLevelIdentifiers/ MasterReference
1	SecondaryAllocID	793	String	C(O)	Omgeo CTM assigned unique identifier of the previously submitted TradeLevel by the client broker/dealer. Either OmgeoTradeLevelMasterReference (9046) or SecondaryAllocID (793) should be present.	TradeLevelReferences/ CTMTradeSideId CancelBody/ TradeLevelIdentifiers/ CTMTradeSideId
1	IndividualAllocID	467	String/16z	C(O)	Unique identifier of the TradeDetail (confirmation) provided by the broker/dealer and maintained by Omgeo CTM. For ACWF trades, AllocID (70) must equal IndividualAllocID (467).	TradeDetailReferences / ClientAllocationReference CancelBody/ TradeDetailIdentifiers/ ClientAllocationReference
2	AltAllocID	35573	String/4	O	Internal unique Omgeo CTM ID assigned to identify all allocations and confirmations. Also the investment manager's trade component identifier for the Allocation Instruction message (J) to FIX. Only provide for amend or cancel and when value of ConfirmTransType (666)=1 or 2.	TradeDetailReferences /CTMTradeDetailID CancelBody/ TradeDetailIdentifiers/ CTMTradeDetailID

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	TransactTime	60	UTCTimestamp	M	Day/time when the block is generated, in YYYYMMDD-HH:MM:SS format. This tag should have the same value as the tag TransactTime (60) within the block message.	TradeLevelInformation /TradeDateTime
1	TradeDate	75	LocalMktDate	M	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).	Not mapped.
1	OmgeoTradeTimeQualifier	7517	String/4	M(O)	Trade time types.	TradeLevelInformation /TimeZone/ TradeTimeQualifier
1	Country	421	Country	C(O)	ISO Country Code.	TradeLevelInformation /TimeZone/ CountryTimeZone/ CountryCode TradeLevelInformation /PlaceOfTrade/ PlaceNarrative
1	OmgeoTimeZoneIndicator	7518	String/4	C(O)	Time zone indicator.	TradeLevelInformation /TimeZone/ CountryTimeZone/ TimeZoneIndicator
Component Block <Instrument>						
1	SecurityID	48	String/30z	M(O)	Security identifier value of SecurityIDSource (22) type (example: CUSIP, SEDOL, ISIN). Requires SecurityIDSource.	IdentificationOfASecuri ty/SecurityCode
1	SecurityIDSource	22	String	M(O)	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. See the Translated XML Fields to FIX Fields table.	IdentificationOfASecuri ty/SecurityCode
1	SecurityType	167	String	M(O)	Indicates type of security. See also the Product (460) and CFICode (46) fields. It is recommended that CFICode be used instead of SecurityType for non-fixed income instruments. See Common Reference Data. Additional values may be used by mutual agreement of the counterparties.	TradeLevelInformation / TypeOfFinancialInstru ment TradeLevelInformation / QuantityOfTheBlockTra de/QuantityTypeCode
1	MaturityDate	541	LocalMktDate	O	MaturityDate in YYYYMMDD format.	TradeLevelInformation /MaturityDate
1	IssueDate	225	LocalMktDate	O	The date on which a bond or stock offering is issued, in YYYYMMDD format. It may or may not be the same as the effective date (Dated Date) or the date on which interest begins to accrue (Interest Accrual Date).	TradeLevelInformation /DatedDate TradeLevelInformation /IssueDate
1	Factor	228	Float	O	For Fixed Income: Amortization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than 1. In TIPS securities this is the Inflation index. Qty * Factor * Price=Gross Trade Amount	TradeLevelInformation /CurrentFactor/Sign TradeLevelInformation /CurrentFactor/ Amount
1	CreditRating	255	String	O	An evaluation of a company's ability to repay obligations or its likelihood of not defaulting. These evaluation are provided by Credit Rating Agencies (for example, S&P, Moody's, and so forth).	TradeLevelInformation /Rating/RatingValue

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	CountryOfIssue	470	Country/3c	O	ISO country code of instrument issue (for example, the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (48) (for example, CUSIP for Municipal Bonds without ISIN) to provide uniqueness. See Common Reference Data.	IdentificationOfASecurity/SecurityCodeType/CountryCode
1	ContractMultiplier	231	Float	O	Specifies the ratio or multiply factor to convert from nominal units (for example, contracts) to total units (for example, shares) (for example, 1.0, 100, 1000, and so forth). Applicable For Fixed Income, Convertible Bonds, Derivatives, and so forth.	TradeLevelInformation/LotSize
1	CouponRate	223	Percentage/17d	O	A composite of fields used to reflect the rate at which interest is accrued on the bond. It is established by the issuer. It includes the Sign and Amount. Values of amounts are limited to: 0<=Amount<9999999999	TradeLevelInformation/CouponRate/Sign TradeLevelInformation/CouponRate/Amount
1	Issuer	106	String/35z	O	The issuer of a security.	TradeLevelInformation/Issuer
1	SecurityDesc	107	String	O	Security description.	IdentificationOfASecurity/DescriptionOfTheSecurity
1	Pool	691	String	O	For Fixed Income, identifies MBS/ABS pool.	TradeLevelInformation/PoolNumber
1	DatedDate	873	LocalMktDate	O	If different from IssueDate, in YYYYMMDD format.	TradeLevelInformation/DatedDate
1	NoUnderlyings	711	NumInGroup/1!n	M	Value is always 1 always for processing fixed income and equity trades (in support of the NumInGroup type unable to support a value of 0).	Not mapped.
1	NoLegs	555	NumInGroup/1!n	M	Value is always 1 always for processing fixed income and equity trades (in support of the NumInGroup type unable to support a value of 0).	Not mapped.
Component Block <Yield Data>						
1	YieldType	235	String	O	A composite of fields used to specify the yield. The yield is the return on an investment. It includes the YieldType. Values are limited to: 0<=value<9999999999 See the Translated XML Fields to FIX Fields table.	TradeLevelInformation/Yield/YieldType
1	Yield	236	Percentage	O	The yield type. Valid values: • CALL • CURR (current) • MATR (mature) • REPR (represented)	TradeLevelInformation/Yield/Sign TradeLevelInformation/Yield/Amount
1	AllocQty	80	Amt/17d	M	Required if NoAllocs > 0. For ACWF trades, Quantity (53) must equal AllocQty (80).	TradeDetailData/QuantityAllocated/Amount
1	Side	54	Int/1!n	M	Valid values: • 1=Buy • 2=Sell See the Translated XML Fields to FIX Fields table.	TradeLevelInformation/BuySellIndicator

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	Currency	15	Currency	M(O)	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted. See Common Reference Data.	TradeLevelInformation /DealPrice/ CurrencyCode TradeLevelInformation /TotalTradeAmount/ CurrencyCode TradeDetailData/ TradeAmount/ CurrencyCode TradeDetailData/ NetCashAmount/ CurrencyCode TradeDetailData/ ExchangeRate/ FromCurrency
1	PlaceOfTradeType	35570	String	O	The value defaults to EXCH when OmgeoTradeTimeQualifier (7517)=POTD; in this case, specify a market with LastMkt(29). If value=COUN, OTCO, or VARI, specify a value for Country(421). See Straight-Mapped XML Fields to FIX Fields.	TradeLevelInformation /PlaceOfTrade/ PlaceCode
1	LastCapacity	29	String	N	Broker capacity in order execution. For a list of valid values, see the Translated XML Fields to FIX Fields table.	Not mapped.
1	LastMkt	30	Exchange	M(O)	TradeLevel market of execution. Required if OmgeoTradeTimeQualifier (7517)=POTD.	TradeLevelInformation /PlaceOfTrade/ PlaceNarrative
1	NoCapacities	862	NumInGroup/1!n	M	Value is always 1. Cannot be 0.	DetailLevelPartyCapaci tyIndicator
2	OrderCapacity	528	Int/2n	M	Capacity of firm (broker/dealer's capacity) placing the Order. See Translated XML Fields to FIX Fields table.	Not mapped.
2	OrderRestrictions	529	String/1!c	O	Broker/dealer restrictions on a trade: • 1= Program Trade • 2= Index Arbitrage • 3= Non-Index Arbitrage • 4= Competing Market Maker • 5= Acting as Market Maker or Specialist in the security • 6= Acting as Market Maker or Specialist in the underlying security of a derivative security • 7= Foreign Entity (of foreign government or regulatory jurisdiction) • 8= External Market Participant • 9= External Inter-connected Market Linkage • A= Riskless Arbitrage	AdditionalDisclosures/ MarketMaker
2	OrderCapacityQty	863	Amt/17d	M	Same AllocQty	DetailLevelPartyCapaci tyIndicator
1	OmgeoMarkupMarkdown	7354	Amt	O	Mark-up/Mark-down (Datatype=Price).	AdditionalDisclosures/ MarkUpMarkDown/ Amount
1	OmgeoNoRegMembership	7356	NumInGroup/2n	O	Repeating group to capture regulatory memberships. Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	OmgeoBrokerRegMembership	7357	Int	C	Valid values: • 1=SIPC • 2=FINRA Required if OmgeoNoRegMembership > 0.	AdditionalDisclosures/ SIPCMember AdditionalDisclosures/ FINRAMember
1	OmgeoNoDisclosures	7358	NumInGroup/2n	O	Number of repeating groups in 10b-10 Disclosure statements. Cannot be 0.	Not mapped.
2	OmgeoDisclosureType	7359	Int	C(O)	Valid values: • 1=Other Remuneration • 2 =Odd Lot • 3=Order Flow • 4=Redemption • 5=Asset backed Required if OmgeoNoDisclosures > 0. See Translated XML Fields to FIX Fields table.	Not mapped.
2	OmgeoDisclosureIndicator	7360	Boolean/1!a	C(O)	Valid values are Y/N. Required if OmgeoNoDisclosures > 0. See Common Reference Data.	AdditionalDisclosures/ OtherRemuneration AdditionalDisclosures/ OddLotDifferential AdditionalDisclosures/ AssetBacked
2	OmgeoDisclosureStatement	7361	String	C(O)	10b-10 field to capture a disclosure or disclaimer statement. Required if OmgeoNoDisclosures > 0.	AdditionalDisclosures/ OtherRemunerationDis closure AdditionalDisclosures/ OddLotDisclosure AdditionalDisclosures/ OrderFlowDisclosure AdditionalDisclosures/ RedemptionDisclosure AdditionalDisclosures/ AssetBackedSecurities Disclosure
1	OmgeoNoSettlTransCondIndi cators	9044	NumInGroup/2n	O	Number of repeating OmgeoSettlementTransactionIndicator entries (maximum number of 10). Cannot be 0.	TradeDetailData/ SettlementTransaction ConditionIndicator
2	OmgeoSettlTransCondIndica tor	9045	String/4	C(O)	Required if OmgeoNoSettlementTransactionConditionIndicator s > 0. See Common Reference Data.	TradeDetailData/ SettlementTransaction ConditionIndicator
1	AllocAccount	79	String	M	Broker/dealer's Internal Account (BIA) Number which ties with the investment manager Fund Account.	EBSettlement/ AccountID
1	AvgPx	6	Price	M(F)		TradeLevelInformation /Amount
1	Text	58	String	O	For new and amend messages, this is additional text. For a cancel message, this is cancel text.	AdditionalData/ AdditionalText CancelBody/ CancelText
1	ReportedPx	861	Price	O		AdditionalDisclosures/ ReportedPrice/Amount

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	GrossTradeAmt	381	Amt/17d	M	For ACWF trades, GrossTradeAmt (381) must equal OmgeoTradeDetailTradeAmount (9047).	TradeLevelInformation /TotalTradeAmount/ Sign TradeLevelInformation /TotalTradeAmount/ Amount
1	NumDaysInterest	157	Int	O		TradeLevelInformation / NumberOfDaysAccrued
1	NetMoney	118	Amt/17d	M	NetMoney for this AllocAccount: • If a sell: AllocShares * AllocAvgPx) - Commission - sum of MiscFeeAmt + AccruedInterestAmt. • If a buy: AllocShares * AllocAvgPx) + Commission + sum of MiscFeeAmt + AccruedInterestAmt. For ACWF trades, NetMoney (118) must equal AllocNetMoney (154).	TradeDetailData/ NetCashAmount/ Amount
1	OmgeoTradeDetailTradeAmount	9047	Amt/17d	M(O)	Trade amount for broker/dealer's confirmation. For ACWF trades, GrossTradeAmt (381) must equal OmgeoTradeDetailTradeAmount (9047).	TradeDetailData/ TradeAmount/Sign TradeDetailData/ TradeAmount/Amount
1	SettlCurrAmt	119	Amt/17d	O	Total amount due expressed in settlement currency (includes the effect of the forex transaction)	TradeDetailData/ SettlementAmount/ Amount
1	SettlCurrency	120	Currency	O	Currency code of settlement denomination.	TradeDetailData/ SettlementAmount/ CurrencyCode TradeDetailData/ ExchangeRate/ ToCurrency
1	SettlCurrFxRate	155	Float	O	Foreign exchange rate used to compute SettlCurrAmt (9) from Currency (5) to SettlCurrency (20).	TradeDetailData/ ExchangeRate/ ExchangeRateAmount
1	SettlDate	64	LocalMktDate	M(O)	The settlement date in YYYYMMDD format.	TradeLevelInformation /SettlementDate
Component Block <Settl Instructions Data>						
1	SettlDeliveryType	172	Int	O	Type of Settlement. Valid value is 0=Versus payment=Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment.	Not mapped.
1	StandInstDbType	169	Int	O	Name of the SSI database. Valid values: • 0=Other • 1=SID • 2=ALERT	Not mapped.
1	StandInstDbName	170	String	O	Valid values of the SSI database.	Not mapped.
1	StandInstDbID	171	String	O	Identifier for Standing Instructions Database.	Not mapped.
1	NoDlvyInst	85	NumInGroup/2n	O	Required (and must be > 0) if DlvyInst exists. Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	SettlInstSource	165	Char	C	Required if NoDlvyInst > 0. Valid values: • 1=Broker's instructions • 4=Investment manager's instructions provided by broker/dealer	PartySettlement/ PartyIdentifier
2	DlvyInstType	787	Char	C	Used to indicate whether a delivery instruction is used for securities or cash settlement. Valid values: • S=Securities • C=Cash Required if NoDlvyInst > 0.	Not mapped.
2	OmgeoSettlInstrSourceIndicator	9048	String/4!c	C(O)	Valid values: • ALRT (Omgeo ALERT Enrichment) • MANI (Manual SSIs provided)	PartySettlement/ SettlementInstructions SourceIndicator
2	OmgeoAlertCountryCode	9049	String/3!a	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator=ALRT.	PartySettlement/ AlertCountryCode
2	OmgeoAlertMethodType	9050	String/12c	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator=ALRT. ALERT Clearing Method Type	PartySettlement/ AlertMethodType
2	OmgeoAlertSecurityType	9051	String/3c	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator=ALRT. ALERT Security Type.	PartySettlement/ AlertSecurityType
2	OmgeoAlertSettlementModelName	7365	String	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator=ALRT and SettlInstSource= 1.	PartySettlement/ AlertSettlementModelName
2	OmgeoSettlInstProcNarrative	7511	String	C(O)	If OmgeoSettlementInstructionsSourceIndicator=MANI either of OmgeoSettlInstProcNarrative or SettlParties component block is present.	PartySettlement/ SettlementInstructionProcessingNarrative
Component Block <Settl Parties> Required if NoSettlPartyIDs > 0						
2	NoSettlPartyIDs	781	NumInGroup/2n	C	Number of SettlPartyID (782), SettlPartyIDSource (783), and SettlPartyRole (784) entries. Required if NoDlvyInst > 0. Cannot be 0.	Not mapped.
3	SettlPartyID	782	String	C	PartyID value within a settlement parties component. Nested repeating group. Same values as PartyID (448). Required if NoSettlPartyIDs > 0. See Common Reference Data.	In IRTradeDetail/ PartySettlement/ SettlementInstructions and in IRTradeLevel/ TLEBSettlement/ SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC, IP3BIC

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	SettlPartyIDSource	783	Char	C	PartyIDSource value within a settlement parties component. Same values as PartyIDSource (447). Required if NoSettlPartyIDs > 0.	In IRTradeDetail/ PartySettlement/ SettlementInstructions and in IRTradeLevel/ TLEBSettlement/ SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC, IP3BIC
3	SettlPartyRole	784	Int	C	PartyRole value within a settlement parties component. Same values as PartyRole (452). Required if NoSettlPartyIDs > 0.	In IRTradeDetail/ PartySettlement/ SettlementInstructions and in IRTradeLevel/ TLEBSettlement/ SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC, IP3BIC
3	NoSettlPartySubIDs	801	NumInGroup/2n	O	Number of SettlPartySubID (785) and SettlPartySubIDType (786) entries. Cannot be 0.	Not mapped.
4	SettlPartySubID	785	String	C	PartySubID value within a settlement parties component. Same values as PartySubID (523). Required if NoSettlPartySubIDs > 0. XPath: In IRTradeDetail/PartySettlement/SettlementInstructions and in IRTradeLevel/TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3BIC, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr3	

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
4	SettlPartySubIDType	786	Int	C	Type of SettlPartySubID (785) value. Same values as PartySubIDType (803). Required if NoSettlPartySubIDs > 0. XPath: In IRTradeDetail/PartySettlement/SettlementInstructions and in IRTradeLevel/TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3BIC, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr3	
1	Commission	12	Amt/17d	O	Represents the total confirm commission (TCOM). The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/Amount
1	CommType	13	Int/1!n	C	Commission type. Valid value is 3=Flat or Absolute (total monetary amount). Required if Commission (12) is populated.	TradeDetailData/ CommFeesTaxes/ Commissions/ CommissionSharingBas isIndicator
1	CommCurrency	479	Currency/3!a	C	Specifies commission currency. Required if Commission (12) is populated. See Common Reference Data.	TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/ CurrencyCode
1	OmgeoConfirmCommissionType	7396	String/4!c	C	Omgeo-defined commission type. See Common Reference Data. For local commission, use LOCO and provide details of the block. Or, use MiscFeeType (139)=3 and provide details of the NoMiscFees (136) tag.	TradeDetailData/ CommFeesTaxes/ Commissions/ CommissionType
1	OmgeoConfirmCommissionReason	7395	String/4!c	O	Reason for the commission on the TradeDetail.	TradeDetailData/ CommFeesTaxes/ Commissions/ ConfirmCommissionRe ason
	Component Block <Commissions and ChargeTaxType Data>					

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	NoMiscFees	136	NumInGroup/2n	O	It is best practice to specify the breakdown of each MiscFeeAmt (137) in this repeating group for the following categories: • Commissions • Charges, fees, taxes (collectively referred to as ChargeType) Indicates a repeating group of MiscFeeAmt (137), MiscFeeCurr (138), MiscFeeType (139), and MiscFeeBasis (891). Cannot be 0.	Not mapped.
2	MiscFeeAmt	137	Amt/17d	C	Required if NoMiscFees (136) > 0. This amount represents any of the reported items in NoMiscFees (136) (commissions or charge types). The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/Amount TradeDetailData/ CommFeesTaxes/ ChargesOrTaxes/ ChargeAmount/ Amount
2	MiscFeeCurr	138	Currency/3!a	O	Currency of the item in NoMiscFees (136).	TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/ CurrencyCode TradeDetailData/ CommFeesTaxes/ ChargesOrTaxes/ ChargeAmount/ CurrencyCode
2	MiscFeeType	139	Char	C	Required if NoMiscFees (136) > 0. Defines the type of commission or charge type. See the Translated XML Fields to FIX Fields table for the two types of miscellaneous fees (Commissions and ChargeTaxType)	TradeDetailData/ CommFeesTaxes/ ChargesOrTaxes/ ChargeTaxType
2	MiscFeeBasis	891	Int/1!n	O	Defines the unit for a commission or charge type. See the Straight-Mapped XML Fields to FIX Fields table.	Not mapped.
1	OmgeoNoTradeTransCondIndicators	9042	NumInGroup/2n	O	Maximum of 10. Cannot be 0.	TradeLevelInformation / TradeTransactionConditionIndicator
2	OmgeoTradeTransCondIndicator	9043	String/4	C(O)	Required if OmgeoTradeTransCondIndicator > 0 (maximum of 10). See Common Reference Data.	TradeLevelInformation / TradeTransactionConditionIndicator
Standard Trailer						

Confirmation Ack (AU)—Equity Invalid or Valid

Message Direction	To broker/dealer
XML Message Mapping	Valid, Invalid If an XPath shown in The following table does not specify the XML message name, then assume that the XPath points to the Valid message.
Purpose	Communicates accepted FIX acknowledgement messages to the broker/dealer for an equity. It is triggered by a Valid or Invalid message from Omgeo CTM as a result of synchronous processing.

Confirmation Ack (AU)—Equity Invalid or Valid

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=AU)
1	ConfirmID	664	String/16c	M	Echoed from your confirmation.	Not mapped.
1	TradeDate	75	LocalMktDate	M	Echoed from your confirmation.	Not mapped.
1	TransactTime	60	UTCTimestamp	M	Echoed from your confirmation, in YYYYMMDD-HH:MM:SS format.	Not mapped.
1	AffirmStatus	940	Int	M	Depending on the Omgeo CTM synchronous processing, the valid values are: • 1=Received • 2=Confirm Rejected	Not mapped.
**Component Block <Parties>** **Party details (investment manager and executing broker/dealer)** **are echoed back from the inbound Confirmation message.**
1	NoPartyIDs	453	NumInGroup/1!n	O	Number of Party Identifier TradeLevels. Valid value is 2. Cannot be 0.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party/executing broker. Required if NoPartyIDs > 0.	InstructingParty/ PartyValue ExecutingBroker/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value: B=BIC Required if NoPartyIDs > 0.	InstructingParty/ PartyType ExecutingBroker/ PartyType
2	PartyRole	452	Int/2n	C	Valid values: • 1=Executing Broker • 13=Buy Side Firm Required if NoPartyIDs > 0.	InstructingParty/ PartyRole ExecutingBroker/ PartyRole
2	NoPartySubIDs	802	NumInGroup/1!n	O	Repeating group of Party sub-identifiers. Cannot be 0.	Not mapped.
3	PartySubID	523	String/35c	C	This corresponds to the Org Name if PartySubIDType is 1 or 5. Required if NoPartySubIDs > 0.	InstructingParty/ OrgName ExecutingBroker/ OrgName
3	PartySubIDType	803	Int/3n	C	Valid values: • 1=Firm • 5=Full legal name of firm Required if NoPartySubIDs > 0.	InstructingParty/ OrgName ExecutingBroker/ OrgName
1	IndividualAllocID	467	String/16z	O	Echoed from your confirmation.	EchoClientAllocationReference
1	AltAllocID	35573	String/4	O	Echoed from your confirmation.	EchoCTMTradeDetailID
1	OmgeoTradeLevelMasterReference	9046	String/16z	O	Echoed from your confirmation.	EchoMasterReference

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	SecondaryAllocID	793	String	O	Echoed from your confirmation.	CTMTradeSideId
1	ConfirmRejReason	774	Int/2!n	C	Reject Reason of the Confirmation. Populated only if OmgeoNoIndividualErrors > 0. Valid value is 99=Other.	Not mapped.
1	OmgeoNoIndividualErrors	9067	NumInGroup/2n	O	Number of synchronous error composites. This is provided if OmgeoNoIndividualErrors > = 1. Cannot be 0.	Not mapped.
2	OmgeoIndividualErrorKey	9068	String (6)	C(O)	Provided only if OmgeoNoIndividualErrors >= 1 CTM Synchronous Error Number/Identifier.	InvalidBody/ SynchError/ErrorKey
2	OmgeoIndividualErrorText	9070	String	C(O)	Provided only if OmgeoNoIndividualErrors >= 1.	InvalidBody/ SynchError/ErrorText
2	OmgeoNoIndividualErrorParameter	7341	NumInGroup/2n	O	Composite of error parameters and their details for an allocation (maximum of 10). Cannot be 0. One or more of the tags 9069, 7364, and 7343 are populated when OmgeoNoIndividualErrorParameter>=1.	Not mapped.
3	AllocConfirmErrorParamFlag	7329	Char	C(O)	Value provided only when one or more of the next three tags (9069, 7364, and 7343) are present and OmgeoNoIndividualErrorParameter > 0. This tag is a delimiter for repeating entries within the 7341 NumInGroup.	Not mapped.
3	OmgeoIndividualErrorXPath	9069	String/255z	C(O)	The path of the XML field that caused the error.	InvalidBody/ SynchError/ ErrorParameter/ ErrorParameterValue
3	OmgeoIndividualErrorFIXTag	7364	String/50z	C(O)	Name of the tag containing the error.	InvalidBody/ SynchError/ ErrorParameter/ ErrorParameterValue
3	OmgeoIndividualErrorParamValue	7343	String/2100z	C(O)	The value of the tag that caused the error.	InvalidBody/ SynchError/ ErrorParameter/ ErrorParameterValue
Standard Trailer						

Confirm (AS) and Ack (AT)—Fixed Income (Two Messages)

Confirms for fixed income instruments use the Allocation Report (AS) and acknowledgements use the Allocation Report Ack (AT).

Allocation Report (AS)—Fixed Income Confirm

Message Direction	To Omgeo CTM
XML Message Mapping	TradeDetail, Cancel If an XPath shown in the following table does not specify the XML message name, then assume that the XPath points to the TradeDetail message.
Purpose	Confirms New, Amend, and Cancel messages for fixed income allocations from investment managers.
Note	For cancels, the broker/dealer is only required to send the corresponding identifiers and FIX/Omgeo mandatory fields.

Allocation Report (AS)—Fixed Income Confirm

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Standard Header (MsgType=AS)						
1	AllocReportID	755	String	M	Unique message ID generated by the broker/ dealer.	Not mapped.
1	AllocID	70	String	O	This field is not mapped internally and echoed back on the ACK. For ACWF trades, AllocID (70) must equal IndividualAllocID (467).	Not mapped.
1	AllocTransType	71	Int/1!n	M	Valid values: • 0=New • 1=Replace • 2=Cancel	FunctionOfTheMessage
1	AllocReportRefID	795	String	C(F)	Required when AllocTransType=Replace or Cancel.	Not mapped.
1	AllocCancReplaceReason	796	Int	C	Value=99 (Other) for a Replace (AllocTranstype=1) or Cancel (AllocTransType=2).	Not mapped.
1	SecondaryAllocID	793	String	C(O)	Secondary allocation identifier. Either OmgeoTradeLevelMasterReference (9046) or SecondaryAllocID (793) should be present.	TradeLevelReferences/ CTMTradeSideId CancelBody/ TradeLevelReferences/ CTMTradeSideId
1	AllocReportType	794	Int	M(F)	Fulfills the FIX specification requirements. Should be set to 3 (sell-side calculated using preliminary, includes MiscFees and NetMoney).	Not mapped.
1	AllocStatus	87	Int/1!n	M	This should be set to 0=AcceptedSuccessfullyProcessed.	Not mapped.
1	RefAllocID	72	String/16z	C	Required when AllocTransType is Replace or Cancel.	Not mapped.
1	OmgeoTLExpected	7516	Boolean/1!a	M(O)	Valid values: • Y=Broker is providing both blocks and confirmations. • N=Broker is providing only confirmations.	TradeLevelExpected

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	OmgeoTradeLevelMasterReference	9046	String/16z	C(O)	Unique identifier of the TradeLevel (block) supplied by the client on the confirm. Either OmgeoTradeLevelMasterReference (9046) or SecondaryAllocID (793) should be present.	TradeLevelReferences/ MasterReference CancelBody/ TradeLevelIdentifiers/ MasterReference
1	OmgeoTDVersionOfTradeComponent	7371	Int	M(O)	Required for Omgeo CTM if AllocTransType (71)=1 (Replace).	VersionOfTradeComponent
1	AllocNoOrdersType	857	Int/1!n	M(F)	Always set to 0 (not specified).	Not mapped.
1	Side	54	Int/1!n	M	Valid values: • 1=Buy-side • 2=Sell-side This is from the investment manager's point of view. See the Translated XML Fields to FIX Fields table.	TradeLevelInformation/ BuySellIndicator
1	AllocationBlockOriginalFace	9878	Amt/17d	O		Not mapped.
1	CurrentFace	5537	Amt/17d	O	Current face for mortgages, ABS, CMO, CMBS, etc. For ACWF trades, CurrentFace (5537) must equal AllocCurrentFace (5538).	TradeLevelInformation/ CurrentFaceValue
Component Block <Instrument>						
1	SecurityID	48	String/30z	M(O)	Security identifier value of SecurityIDSource (22) type (examples: CUSIP, SEDOL, ISIN). Requires SecurityIDSource.	IdentificationOfASecurity /SecurityCode
1	SecurityIDSource	22	String	M(O)	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. See the Translated XML Fields to FIX Fields table.	IdentificationOfASecurity /SecurityCodeType/ NumberingAgencyCode
1	SecurityType	167	String	M(O)	Indicates type of security. See also the Product (460) and CFICode (46) fields. It is recommended that CFICode be used instead of SecurityType for non-fixed income instruments. See Common Reference Data. Additional values may be used by mutual agreement of the counterparties.	TradeLevelInformation/ TypeOfFinancialInstrument
1	MaturityDate	541	LocalMktDate	O	MaturityDate in YYYYMMDD format.	TradeLevelInformation/ MaturityDate
1	IssueDate	225	LocalMktDate	O	The date on which a bond or stock offering is issued, in YYYYMMDD format. It may or may not be the same as the effective date (Dated Date) or the date on which interest begins to accrue (Interest Accrual Date).	TradeLevelInformation/ IssueDate
1	CreditRating	255	String	O	An evaluation of a company's ability to repay obligations or its likelihood of not defaulting. These evaluation are provided by Credit Rating Agencies (for example, S&P, Moody's, and so forth).	TradeLevelInformation/ Rating/RatingValue
1	CountryOfIssue	470	Country/3c	O	ISO country code of instrument issue (for example, the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (48) (for example, CUSIP for Municipal Bonds without ISIN) to provide uniqueness. See Common Reference Data.	IdentificationOfASecurity /SecurityCodeType/ CountryCode

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	CouponRate	223	Percentage/17d	O	A composite of fields used to reflect the rate at which interest is accrued on the bond. It is established by the issuer. It includes the Sign and Amount. Values of amounts are limited to: 0<=Amount<9999999999	TradeLevelInformation/ Yield/YieldType TradeLevelInformation/ CouponRate/Sign TradeLevelInformation/ CouponRate/Amount
1	Issuer	106	String/35z	O	The issuer of a security.	TradeLevelInformation/ Issuer
1	Factor	228	Float	O	For Fixed Income: Amortization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than 1. In TIPS securities this is the Inflation index. Qty * Factor * Price=Gross Trade Amount	TradeLevelInformation/ CurrentFactor/Sign TradeLevelInformation/ CurrentFactor/Amount
1	Pool	691	String	O	For Fixed Income, identifies MBS/ABS pool.	TradeLevelInformation/ PoolNumber TradeLevelInformation/ PoolNumber
1	SecurityDesc	107	String	O	Security description.	IdentificationOfASecurity / DescriptionOfTheSecurity
1	NoEvents	864	NumInGroup/2n	O	Number of repeating EventType group entries. Cannot be 0.	Not mapped.
2	EventType	865	Int	O	Valid values: • 2=Call • 1=Put	TradeLevelInformation/ CallType
2	EventDate	866	LocalMktDate	O	Date of event in YYYYMMDD format.	TradeLevelInformation/ CallDate
2	EventPx	867	Price	O	Predetermined price of issue at event, if applicable.	TradeLevelInformation/ CallPrice/Amount
1	DatedDate	873	LocalMktDate	O	If different from IssueDate, in YYYYMMDD format..	TradeLevelInformation/ DatedDate
Component Block <Instrument Extension>						
1	DeliveryForm	668	Int/2n	O	Identifies the form of delivery: • 1=BookEntry (default) • 2=Bearer	TradeLevelInformation/ BookEntry
1	NoInstrAttrib	870	NumInGroup/2n	O	Number of repeating InstrAttribType entries. Cannot be 0.	Not mapped.
2	InstrAttribType InstrAttribValue	871 872	Int	O	Valid values: • 9=When Issued • 19=Alternative Minimum Tax • 17=Taxable • 99=Custom (see InstrAttribValue) See Common Reference Data.	TradeLevelInformation/ AlternativeMinimumTax TradeLevelInformation/ FederalTax
1	Quantity	53	Amt/17d	M	Total number of shares allocated to all accounts. For ACWF trades, Quantity (53) must equal AllocQty (80).	TradeLevelInformation/ QuantityOfTheBlockTrade /Amount

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	PlaceOfTradeType	35570	String	O	The value defaults to EXCH when OmgeoTradeTimeQualifier (7517)=POTD; in this case, specify a market with LastMkt(29). If value=COUN, OTCO, or VARI, specify a value for Country(421). See the Straight-Mapped XML Fields to FIX Fields table.	TradeLevelInformation/ PlaceOfTrade/PlaceCode
1	LastCapacity	29	String	N	Broker capacity in order execution. See the Translated XML Fields to FIX Fields table.	Not mapped.
1	LastMkt	30	Exchange	O	Market of the executions.	TradeLevelInformation/ PlaceOfTrade/ PlaceNarrative
1	AvgPx	6	Price	M(F)		TradeLevelInformation/ DealPrice/Amount
1	Currency	15	Currency	M(O)	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted. See Common Reference Data.	TradeLevelInformation/ DealPrice/CurrencyCode TradeLevelInformation/ TotalTradeAmount/ CurrencyCode TradeLevelInformation/ CallPrice/CurrencyCode TradeDetailData/ TradeAmount/ CurrencyCode TradeDetailData/ NetCashAmount/ CurrencyCode TradeDetailData/ ExchangeRate/ FromCurrency TradeDetailData/ AdditionalFixedIncome/ AccruedInterestAmount/ Sign
Component Block <Parties>						
1	NoPartyIDs	453	NumInGroup/1!n	M(O)	Number of Party Identifier TradeLevels. Valid value is 3. Cannot be 0.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party. Required if NoPartyIDs > 0.	TradeDetailBody/ TradeLevelInformation/ PlaceOfClearing
2	PartyIDSource	447	Char/1!c	C	Valid value is B (BIC). Required if NoPartyIDs > 0.	TradeDetailBody/ InstructingParty/ PartyType CancelBody/ InstructingParty/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 13=Buy Side Firm. Required if NoPartyIDs > 0.	TradeDetailBody/ InstructingParty/ PartyRole CancelBody/ InstructingParty/ PartyRole
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the executing broker. Required if NoPartyIDs > 0.	TradeDetailBody/ TradeLevelInformation/ PlaceOfClearing

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	PartyIDSource	447	Char/1!c	C	Valid values: • B=BIC (mandatory for clearing organization) • U=Unknown Required if NoPartyIDs > 0.	TradeDetailBody/ ExecutingBroker/ PartyType CancelBody/ ExecutingBroker/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 1 (Executing Broker). Required if NoPartyIDs > 0.	TradeDetailBody/ ExecutingBroker/ PartyRole CancelBody/ ExecutingBroker/ PartyRole
1	TradeDate	75	LocalMktDate	M	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).	Not mapped.
1	TransactTime	60	UTCTimestamp	M(O)	Day/time when block is generated, in YYYYMMDD-HH:MM:SS format. This tag should have the same value as the tag TransactTime (60) within the block message.	TradeLevelInformation/ TradeDateTime
1	OmgeoTradeTimeQualifier	7517	String/4	M(O)	Trade time types.	TradeLevelInformation/ TimeZone/ TradeTimeQualifier
1	Country	421	Country	C(O)	ISO Country Code.	TradeLevelInformation/ TimeZone/ CountryTimeZone/ CountryCode TradeLevelInformation/ PlaceOfTrade/ PlaceNarrative
1	OmgeoTimeZoneIndicator	7518	String/4	C(O)	Time zone indicator.	Not mapped.
1	SettlType	63	Char	O	Indicates a "when-issued" fixed income security, valid value is 7. Other usages of this field are not applicable because they are overridden by the required SettlDate (64) field.	TradeLevelInformation/ WhenIssue
1	SettlDate	64	LocalMktDate	M(O)	The settlement date in YYYYMMDD format.	TradeLevelInformation/ SettlementDate
1	GrossTradeAmt	381	Amt/17d	M(O)	Expressed in same currency as AvgPx. Sum of (AllocShares * AllocAvgPx or AllocPrice). For ACWF trades, GrossTradeAmt (381) must equal OmgeoTradeDetailTradeAmount (9047).	TradeLevelInformation/ TotalTradeAmount/ Amount
1	Text	58	String/35z	O	Provide reason for cancelation or any other text for the block.	CancelBody/CancelText
1	NumDaysInterest	157	Int	O	Number of Days of Interest for convertible bonds and fixed income. The value may be negative.	TradeLevelInformation/ NumberOfDaysAccrued
Component Block <Yield Data>						
1	YieldType	235	String	O	A composite of fields used to specify the yield. The yield is the return on an investment. It includes the YieldType. Values are limited to: 0<=value<9999999999 See the Translated XML Fields to FIX Fields table.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	Yield	236	Percentage	O	The yield type. Valid values: • CALL • CURR (current) • MATR (mature) • REPR (represented)	TradeLevelInformation/ Yield/Sign TradeLevelInformation/ Yield/Amount
1	OmgeoNoTradeTransCondIndicators	9042	NumInGroup/2n	O	Indicates the number of OmgeoTradeTransCondIndicator groups to follow. Cannot be 0.	Not mapped.
2	OmgeoTradeTransCondIndicator	9043	String/4	C(O)	Bargain conditions for the trade. Required if OmgeoNoTradeTransCondIndicators > 0.	TradeLevelInformation/ TradeTransactionConditionIndicator
1	NoAllocs	78	NumInGroup/1!n	O	All fields above the NoAlloc composite should be repeated based on the NoAlloc #. Cannot be 0.	Not mapped.
2	AllocAccount	79	String/35z	C	Required if NoAllocs > 0. Must be first field in repeating group.	EBSettlement/AccountID
2	AllocQty	80	Amt/17d	C	Guaranteed if NoAllocs > 0. For ACWF trades, Quantity (53) must equal AllocQty (80).	TradeDetailData/ QuantityAllocated/ Amount
2	IndividualAllocID	467	String/16z	C(O)	Guaranteed if NoAllocs >0. Broker/dealer should echo the investment manager's ClientAllocationReference. It is also needed for a Cancel. For ACWF trades, AllocID (70) must equal IndividualAllocID (467).	TradeDetailReferences/ ClientAllocationReference CancelBody/ TradeDetailIdentifiers/ ClientAllocationReference
2	AltAllocID	35573	String/4	O	Internal unique Omgeo CTM ID assigned to uniquely identify all allocations and confirmations. Also the investment manager's trade component identifier for the Allocation Instruction message (J) to FIX.	TradeDetailReferences/ CTMTradeDetailID CancelBody/ TradeDetailIdentifiers/ ClientAllocationReference
2	OmgeoTradeDetailTradeAmount	9047	Amt/17d	M(O)	Optional field to indicate the trade amount (allocated shares * px) of an allocation to a particular account. Required if NoAllocs >0. For ACWF trades, GrossTradeAmt (381) must equal OmgeoTradeDetailTradeAmount (9047).	TradeDetailData/ TradeAmount/Amount
2	ReportedPx	861	Price	O	Reported price (used to differentiate from AvgPx on the confirmation of a marked-up or marked-down principal trade).	AdditionalDisclosures/ ReportedPrice/Amount
2	NoNestedPartyIDs	539	Int/1!n	O	Repeating group as follows should contain unique combinations of: NestedPartyID (524), NestedPartyIDSource (525), and NestedPartyRole (538). Can be used to specify the BIA, NestedPartyID, and NestedPartyIDSource=D (Proprietary/ Custom code), and NestedPartyRole=24 (Customer Account).	Not mapped.
3	NestedPartyID	524	String	C	PartyID value within a nested repeating group. Same values as PartyID (448). Required if NoNestedPartyIDs > 0.	EBSettlement/ AccountReference
3	NestedPartyIDSource	525	Char	C	PartyIDSource value within a nested repeating group. Same values as PartyIDSource (447). Required if NoNestedPartyIDs > 0.	Not mapped.
3	NestedPartyRole	538	String	C	PartyRole value within a nested repeating group. Same values as PartyRole (452). Required if NoNestedPartyIDs > 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
2	AllocNetMoney	154	Amt/17d	M(O)	NetMoney for this AllocAccount: • if a sell: AllocShares * AllocAvgPx - Commission - sum of MiscFeeAmt + AccruedInterestAmt. • If a buy: AllocShares * AllocAvgPx + Commission + sum of MiscFeeAmt + AccruedInterestAmt. For ACWF trades, NetMoney (118) must equal AllocNetMoney (154).	TradeDetailData/ NetCashAmount/Amount
2	AllocSettlCurrAmt	737	Amt/17d	O	Maps to SettlementAmount.Amount.	TradeDetailData/ SettlementAmount/ Amount
2	AllocSettlCurrency	736	Currency	O	Maps to SettlementAmount/SettlementCurrency.	TradeDetailData/ SettlementAmount/ CurrencyCode TradeDetailData/ ExchangeRate/ ToCurrency
2	SettlCurrFxRate	155	Float	O	Foreign exchange rate used to compute SettlCurrAmt (9) from Currency (5) to SettlCurrency (20).	TradeDetailData/ ExchangeRate/ ExchangeRateAmount
2	AllocAccruedInterestAmt	742	Amt/17d	O	Amount of Accrued Interest for convertible bonds and fixed income at the allocation-level.	TradeDetailData/ AdditionalFixedIncome/ AccruedInterestAmount/ Amount
2	AllocationDetailOriginalFace	9974	Amt/17d	O		TradeDetailData/ AdditionalFixedIncome/ OriginalFaceAmount
2	AllocCurrentFace	5538	Amt/17d	O	Current face on the allocation. For ACWF trades, CurrentFace (5537) must equal AllocCurrentFace (5538).	TradeDetailData/ AdditionalFixedIncome/ CurrentFaceValue
2	Commission	12	Amt/17d	O	Represents the total confirm commission (TCOM). The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/Sign TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/Amount
2	CommCurrency	479	Currency/3!a	C	Specifies commission currency. Required if Commission (12) is populated. See Common Reference Data.	TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/ CurrencyCode
2	CommType	13	Int/1!n	C	Commission type. Valid value is 3=Flat or Absolute (total monetary amount). Required if Commission (12) is populated.	TradeDetailData/ CommFeesTaxes/ Commissions/ CommissionSharingBasisIndicator
1	OmgeoConfirmCommissionType	7396	String/4!c	C	Omgeo-defined commission type. See Common Reference Data.	TradeDetailData/ CommFeesTaxes/ Commissions/ CommissionType

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
1	OmgeoConfirmCommissionReason	7395	String/4!c	O	Reason for the commission on the TradeDetail.	TradeDetailData/ CommFeesTaxes/ Commissions/ ConfirmCommissionReason
2	AllocText	161	Int/1!n	C	For additional instructions on an allocation. Can also be used for the cancel reason in a previously-sent broker/dealer confirm.	CancelText
Component Block <Commissions and ChargeTaxTypes Data>						
2	NoMiscFees	136	NumInGroup/2n	O	It is best practice to specify the breakdown of each MiscFeeAmt (137) in this repeating group for the following categories: • Commissions • Charges, fees, taxes (collectively referred to as ChargeType) Indicates a repeating group of MiscFeeAmt (137), MiscFeeCurr (138), MiscFeeType (139), and MiscFeeBasis (891). Cannot be 0.	Not mapped.
3	MiscFeeAmt	137	Amt/17d	C	Required if NoMiscFees (136) > 0. This amount represents any of the reported items in NoMiscFees (136) (commissions or charge types). The investment manager may have this field hidden from the broker/dealer, in which case this field is populated with a value of 0.00.	TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/Sign TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/Amount
3	MiscFeeCurr	138	Currency/3!a	O	Currency of the item in NoMiscFees (136).	TradeDetailData/ CommFeesTaxes/ Commissions/ Commission/ CurrencyCode
3	MiscFeeType	139	Char	C	Required if NoMiscFees (136) > 0. Defines the type of commission or charge type. See the Translated XML Fields to FIX Fields table for the two types of miscellaneous fees (Commissions and ChargeTaxType).	TradeDetailData/ CommFeesTaxes/ ChargesOrTaxes/ ChargeTaxType
3	MiscFeeBasis	891	Int/1!n	O	Defines the unit for a commission or charge type. See "Omgeo CTM to FIX Code Value Mappings," page 190 for valid values.	TradeDetailData/ CommFeesTaxes/ Commissions/ CommissionSharingBasisIndicator
2	AllocSettlInstType	780	Int	C	Required if OmgeoSettlementInstructionsSourceIndicator is: • ALRT (value=1) • MANI (value=2). If value is 2, then Settl Instructions Data block is provided. Valid values: • 1=Derive from parameters provided (ALRT case). • 2=Full details provided (MANI case).	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
Component Block <Settl Instructions Data> **Required if AllocSettlInstType=1 or 2**						
2	SettlDeliveryType	172	Int	C	Required if AllocSettlInstType (780)=2. Type of settlement. Valid value: 0=Versus payment: Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment.	Not mapped.
2	StandInstDbType	169	Int	C	Can be 2 (ALERT). Required if AllocSettlInstType (780)=3.	Not mapped.
2	NoDlvyInst	85	NumInGroup /2n	C	Number of delivery instruction fields in repeating group. Should not be greater 1. Required if AllocSettlInstType (780)=2. Optional otherwise. Cannot be 0.	Not mapped.
3	SettlInstSource	165	Char	C	Required if NoDlvyInst > 0. Valid values: • 1=Broker/dealer instructions as provided by the broker/dealer • 4=Investment manager's instructions as provided by the broker/dealer	PartySettlement/ PartyIdentifier
3	DlvyInstType	787	Char	C	If populated, should be S-Securities Settlement. Required if NoDlvyInst > 0.	Not mapped.
3	OmgeoSettlInstrSourceIndic ator	9048	String/4!c	C(O)	Valid values: • ALRT (Omgeo ALERT Enrichment) • MANI (Manual SSIs provided)	PartySettlement/ SettlementInstructionsSo urceIndicator
3	OmgeoAlertCountryCode	9049	String/3!a	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator= ALRT.	PartySettlement/ AlertCountryCode
3	OmgeoAlertMethodType	9050	String/12c	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator= ALRT. ALERT Clearing Method Type	PartySettlement/ AlertMethodType
3	OmgeoAlertSecurityType	9051	String/3c	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator= ALRT. ALERT Security Type.	PartySettlement/ AlertSecurityType
3	OmgeoAlertSettlementModel Name	7365	String	C(O)	Required if OmgeoSettlementInstructionsSourceIndicator= ALRT and SettlInstSource= 1.	PartySettlement/ AlertSettlementModelNa me
3	OmgeoSettlInstProcNarrativ e	7511	String	C(O)	If OmgeoSettlementInstructionsSourceIndicator= MANI either of OmgeoSettlInstProcNarrative or SettlParties component block is present.	Not mapped.
Component Block <SettlParties> **Required if NoDlvyInst > 0**						
3	NoSettlPartyIDs	781	NumInGroup/2n	C	Number of SettlPartyID (782), SettlPartyIDSource (783), and SettlPartyRole (784) entries. Required if NoDlvyInst > 0. Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
4	SettlPartyID	782	String	C	PartyID value within a settlement parties component. Nested repeating group. Same values as PartyID (448). Required if NoDlvyInst > 0. See Common Reference Data.	In IRTradeDetail/ PartySettlement/ SettlementInstructions and in IRTradeLevel/ TLEBSettlement/ SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC, IP3BIC
4	SettlPartyIDSource	783	Char	C	PartyIDSource value within a settlement parties component. Same values as PartyIDSource (447). Required if NoDlvyInst > 0.	In IRTradeDetail/ PartySettlement/ SettlementInstructions and in IRTradeLevel/ TLEBSettlement/ SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC, IP3BIC
4	SettlPartyRole	784	Int	C	PartyRole value within a settlement parties component. Same values as PartyRole (452). Required if NoDlvyInst > 0.	In IRTradeDetail/ PartySettlement/ SettlementInstructions and in IRTradeLevel/ TLEBSettlement/ SettlementInstructions, the following fields: CustodianBIC, SubAgentBIC, CorrespBIC, RegName1, PSET, InstitutionBIC, IP1BIC, IP2BIC, IP3BIC
4	NoSettlPartySubIDs	801	NumInGroup /2n	O	Number of SettlPartySubID (785) and SettlPartySubIDType (786) entries. Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
5	SettlPartySubID	785	String	C	PartySubID value within a settlement parties component. Same values as PartySubID (523). Required if NoDlvyInst > 0. XPath: In IRTradeDetail/PartySettlement/SettlementInstructions and in IRTradeLevel/TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3BIC, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr2	
5	SettlPartySubIDType	786	Int	C	Type of SettlPartySubID (785) value. Same values as PartySubIDType (803). Required if NoDlvyInst > 0. XPath: In IRTradeDetail/PartySettlement/SettlementInstructions and in IRTradeLevel/TLEBSettlement/SettlementInstructions, the following fields: ID1, ID2, ID3, ParticipantName1, ParticipantName2, AccountRef1, AccountRef2, SecurityAccount, SubAccountRef1, SubAccountRef2, SubAccountNo, CashAccountNo, AlternateCashAccountNo, CustodianName1, CustodianName2, CustodianAddress1, CustodianAddress2, CustodianCity, CustodianLocality, CustodianCountry, CustodianPostCode, SubAgentName1, SubAgentName2, SubAgentAddress1, SubAgentAddress2, SubAgentCity, SubAgentLocality, SubAgentCountry, SubAgentPostCode, CorrespName1, CorrespName2, CorrespAddress1, CorrespAddress2, CorrespCity, CorrespLocality, CorrespCountry, CorrespPostCode, CorrespCashAccountNo, CorrespSecAccountNo, RegAddress1, RegAddress2, RegCity, RegLocality, RegCountry, RegPostCode, SettlementContact, SettlementPhone, SettlementFax, SettlementTelex, SpecialInstr1, SpecialInstr2, InstitutionContact, InstitutionPhone, IP1ID, IP1AccountNo, IP1Name, IP1Contact, IP1Phone, IP1SpecialInstr1, IP1SpecialInstr2, IP2ID, IP2AccountNo, IP2Name, IP2Contact, IP2Phone, IP2SpecialInstr1, IP2SpecialInstr2, IP3ID, IP3BIC, IP3AccountNo, IP3Name, IP3Contact, IP3Phone, IP3SpecialInstr1, IP3SpecialInstr2	
2	OmgeoMarkupMarkdown	7354	Amt	O	Mark-up/Mark-down (Datatype=Price).	AdditionalDisclosures/ MarkUpMarkDown/ Amount
2	OmgeoBrokerCapacity	7362	String/4	O	Maps to Principal, Agent, and so forth (see DetailLevelPartyCapacity).	DetailLevelPartyCapacityIndicator
2	OmgeoBrokerRestrictions	7355	Int	O	Maps to Omgeo CTM XML Market Maker. 5=Acting as Market Maker or Specialist in the security.	AdditionalDisclosures/ MarketMaker
2	OmgeoNoRegMembership	7356	NumInGroup/2n	O	Repeating group to capture regulatory memberships. Cannot be 0.	Not mapped.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	OmgeoBrokerRegMembership	7357	Int	C(O)	Valid values: • 1=SIPC • 2=FINRA Required if OmgeoNoRegMembership > 0.	AdditionalDisclosures/ SIPCMember AdditionalDisclosures/ FINRAMember
2	OmgeoNoDisclosures	7358	NumInGroup/2n	O	Number of repeating groups of 10b-10 disclosure statements. Cannot be 0.	Not mapped.
3	OmgeoDisclosureType	7359	Int	C(O)	Repeating group with valid values: • 1=Other Remuneration • 2=Odd Lot • 3 =Order Flow • 4=Redemption • 5=Asset backed Required if OmgeoNoDisclosures > 0. See the Translated XML Fields to FIX Fields table.	Not mapped.
3	OmgeoDisclosureIndicator	7360	Boolean/1!a	C(O)	Valid values are Y/N. Required if OmgeoNoDisclosures > 0. See Common Reference Data.	AdditionalDisclosures/ OtherRemuneration AdditionalDisclosures/ OddLotDifferential AdditionalDisclosures/ AssetBacked
3	OmgeoDisclosureStatement	7361	String	C(O)	Free-form text. Required if OmgeoNoDisclosures > 0.	AdditionalDisclosures/ OtherRemunerationDisclosure AdditionalDisclosures/ OddLotDisclosure AdditionalDisclosures/ RedemptionDisclosure AdditionalDisclosures/ AssetBackedSecuritiesDisclosure
2	OmgeoNoSettlTransCondIndicators	9044	NumInGroup/2n	O	This repeating group can contain no more than 10 elements. Cannot be 0.	Not mapped.
3	OmgeoSettlTransCondIndicator	9045	String/4	C(O)	Required if OmgeoNoSettlementTransactionConditionIndicators > 0. See Common Reference Data.	TradeDetailData/ SettlementTransactionConditionIndicator
Standard Trailer						

Allocation Report Ack (AT)—Fixed Income Valid or Invalid

Message Direction	To broker/dealer
XML Message Mapping	Valid, Invalid If an XPath shown in the following table does not specify the XML message name, then assume that the XPath points to the Valid message.
Purpose	Communicates accepted FIX acknowledgement messages to the broker/dealer for a fixed income security. It is triggered by a Valid or Invalid message from Omgeo CTM as a result of synchronous processing.

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
	Standard Header (MsgType=AT)					
1	AllocReportID	755	String	M	Echoed Allocation ReportID from the Allocation Report.	Not mapped.
1	AllocID	70	String/16z	M	Echoed AllocID from the Allocation Report.	Not mapped.
1	OmgeoTradeLevelMasterReference	9046	String/16z	O	Echoed OmgeoTradeLevelMasterReference from the Allocation Report.	EchoMasterReference
1	SecondaryAllocID	793	String	O	Echoed SecondaryAllocID from the Allocation Report.	CTMTradeSideId
Component Block <Parties> **Party details (investment manager and executing broker/dealer)** **are echoed back from the inbound Allocation Report**						
1	NoPartyIDs	453	NumInGroup/1!n	O	Cannot be 0.	Not mapped.
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the instructing party. Returned if NoPartyIDs > 0.	InstructingParty/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid value is B (BIC). Returned if NoPartyIDs > 0.	InstructingParty/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 13=Buy Side Firm. Required if NoPartyIDs > 0.	InstructingParty/ PartyType
2	PartyID	448	4!a2!a2!c[3!c]	C	ID of the executing broker. Required if NoPartyIDs > 0.	ExecutingBroker/ PartyValue
2	PartyIDSource	447	Char/1!c	C	Valid values: • B=BIC (mandatory for clearing organization) • U=Unknown Required if NoPartyIDs > 0.	ExecutingBroker/ PartyType
2	PartyRole	452	Int/2n	C	Valid value is 1 (Executing Broker). Required if NoPartyIDs > 0.	ExecutingBroker/ PartyRole
1	TransactTime	60	UTCTimestamp	M	Echoed from inbound Allocation Report, in YYYYMMDD-HH:MM:SS format.	Not mapped.
1	AllocStatus	87	Int/1!n	M	Only the following values should be generated: • 0=Accepted • 2=Account-level Rejection	Not mapped.
1	NoAllocs	78	NumInGroup/1!n	M	Set to 1. Cannot be 0.	Not mapped.
2	AllocAccount	79	String	C	Echoed AllocAccount from the inbound Allocation Report.	Not mapped.
2	IndividualAllocID	467	String/16z	O	Echoed IndividualAllocID from the Alloc group in inbound Allocation Report.	EchoClientAllocationReference.
2	AltAllocID	35573	String/4	O	Internal unique Omgeo CTM ID assigned to uniquely identify all allocations and confirmations. Also the investment manager's trade component identifier for the Allocation Instruction message (J) to FIX.	EchoCTMTradeDetailID.
2	IndividualAllocRejCode	776	Int/1!n	C	Fulfills the FIX specification requirements. Set to 7 (Other) for each Alloc group.	Not mapped.
2	OmgeoNoIndividualErrors	9067	NumInGroup/2n	O	Number of synchronous error composites. Cannot be 0.	Not mapped.
3	OmgeoIndividualErrorKey	9068	String (6)	C(O)	Mapped from the ErrorKey field Returned if OmgeoNoIndividualErrors >= 0.	InvalidBody/ SynchError/ErrorKey
3	OmgeoIndividualErrorText	9070	String	C(O)	Provided only if OmgeoNoIndividualErrors >= 1.	InvalidBody/ SynchError/ErrorText

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	OmgeoNoIndividualErrorParameter	7341	NumInGroup/2n	O	Composite of error parameters and their details for an allocation (maximum of 10). Cannot be 0. One or more of tags 9069, 7364, and 7343 are populated when OmgeoNoIndividualErrorParameter>=1.	Not mapped.
4	AllocConfirmErrorParamFlag	7329	Char	C(O)	Value provided only when one or more of the next three tags (9069, 7364, and 7343) are present and OmgeoNoIndividualErrorParameter > 0. This tag is a delimiter for repeating entries within the 7341 NumInGroup.	Not mapped.
4	OmgeoIndividualErrorXPath	9069	String/255z	C(O)	The path of the XML field that caused the error.	InvalidBody/ SynchError/ ErrorParameter/ ErrorParameterValue
4	OmgeoIndividualErrorFIXTag	7364	String/50z	C(O)	Name of the tag containing the error.	InvalidBody/ SynchError/ ErrorParameter/ ErrorParameterValue
4	OmgeoIndividualErrorParamValue	7343	String/2100z	C(O)	The value of the tag that caused the error.	InvalidBody/ SynchError/ ErrorParameter/ ErrorParameterValue
Standard Trailer						

Business Message Reject (j)

Message Direction	To broker/dealer
XML Message Mapping	Invalid
Purpose	Rejects an application-level message that fulfills session-level rules, but is rejected for the purpose of business rules

Business Message Reject (j) Sent to Broker/Dealer

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
	Standard Header (MsgType=j)					
1	RefSeqNum	45	SeqNum	M	MsgSeqNum (34) of the message being rejected.	Not mapped.
1	RefMsgType	372	String	M	MsgType of the referenced message.	Not mapped.
1	BusinessRejectReason	380	Int	M	Code that identifies the reason for a Business Message Reject.	Not mapped.
1	OmgeoNoErrors OmgeoNoIndividualErrors	9063 9067	NumInGroup/2n	M(O)	Number of synchronous error composite provided if OmgeoNoErrors>1. Note that either of OmgeoNoErrors or OmgeoNoIndividualErrors are provided if the error is in a TradeLevel (inbound AD, AR, AE) or at the TradeDetail (confirmation) level (inbound P, AK, AS), respectively (maximum of 20). Cannot be 0.	SynchError
2	OmgeoErrorKey OmgeoIndividualErrorKey	9064 9068	String(6)	M(O)	Either the OmgeoErrorKey or OmgeoIndividualErrorKey.	SynchError/ErrorKey
2	OmgeoErrorText OmgeoIndividualErrorText	9066 9070	String	M(O)	Either the OmgeoErrorText or OmgeoIndividualErrorText.	SynchError/ErrorText
2	OmgeoNoErrorParameter OmgeoNoIndividualErrorParameter	7340 7341	NumInGroup/2n	O	A Composite of fields used to denote the Number of Error Parameters and their details for a block trade (OmgeoNoErrorParameter-7340) or a confirm (OmgeoNoIndividualErrorParameter-7341). The maximum number is 10. Fields are not returned if OmgeoNoErrorParameter (7340) or OmgeoNoIndividualErrorParameter (7341). Cannot be 0.	ErrorParameter

Ind.	FIX Field Name	FIX Tag	Datatype/ Syntax	M/O /C	Notes	XPath
3	BlockErrorParamFlag AllocConfirmErrorParamFlag	7328 7329	Char	C(O)	Tags used as delimiters for repeating entries for errors for either a block trade (BlockErrorParamFlag—7328) or a confirm (AllocConfirmErrorParamFlag—7329). For block trades: • BlockErrorParamFlag (7328) = Y when one or more of OmgeoErrorXPath (9065), OmgeoErrorFIXTag (7363), or OmgeoErrorParamValue (7342) are present and OmgeoNoErrorParameter >0. • There can be additional iterations of errors within OmgeoNoErrorParameter (7340). • BlockErrorParamFlag (7328) is only present when OmgeoNoErrorParameter (7340) is present. For confirms: • AllocConfirmErrorParamFlag (7329) = Y when one or more of OmgeoIndividualErrorXPath (9069), OmgeoIndividualErrorFIXTag (7364), or OmgeoIndividualErrorParamValue (7343) are present and OmgeoNoIndividualErrorParameter >0. • There can be additional iterations of errors within OmgeoNoIndividualErrorParameter (7341). • AllocConfirmErrorParamFlag (7329) is only present when OmgeoNoIndividualErrorParameter (7341) is present.	Not mapped.
3	OmgeoErrorXPath OmgeoIndividualErrorXPath OmgeoErrorFIXTag OmgeoIndividualErrorFIXTag OmgeoErrorParamValue OmgeoIndividualErrorParam Value	9065 9069 7363 7364 7342 7343	String	C(O)	Any of the following: • OmgeoErrorXPath • OmgeoIndividualErrorText • OmgeoErrorFIXTag • OmgeoIndividualErrorFIXTag	SynchError/ ErrorParameter/ ErrorParameterValue
Standard Trailer						

MESSAGE EXAMPLES

Introduction

This chapter provides basic example FIX messages a broker/dealer can send and receive.

Scenario 1: Sending a New Equity Block

The following three sample messages outline a broker/dealer sending a NEW block, receiving a valid Ack from Omgeo CTM, and internal polling by FIX, which creates a status message that will be sent back to the broker/dealer. The broker/dealer may optionally send an Ack (not shown in this example) indicating it "accepts" the Trade Capture Report. MsgType=AR, TrdRptStatus=0 (accepted).

Steps

1. Broker/dealer sends Trade Capture Report creating new equity block (MsgType=J).
2. Broker/dealer receives Trade Capture Report Ack (MsgType=AR).
3. Broker/dealer receives Trade Capture Report Status (MsgType=AE).
4. Broker/dealer sends Trade Capture Report Ack (MsgType=AR).

All four steps, outlined in the figure beow, are described in detail.

Trade Capture Report—New Equity Block

FIX 4.4 Interface Message Specification: Broker/Dealers
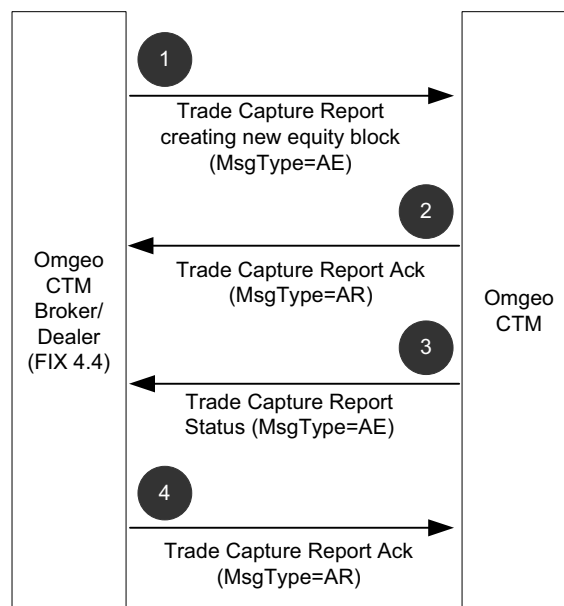
Step 1: Trade Capture Report—New Equity Block

In this initial step, Omgeo CTM broker/dealer sends a Trade Capture Report message to send a new Equity block (MsgType=AE).

Trade Capture Report Message—New Equity Block

Message	Notes
Standard Header	MsgType=AE
7370=001	OmgeoTLVersionOfTradeComponent
571=12345678910	TradeReportID (Unique for each message)
487=0	TradeReportTransType—0=New
856=0	TradeReportType—0=Submit
828=1	TrdType 1=block trade
9046=1208894503000000	OmgeoTradeLevelMasterReference
150=F	ExecType—Fully executed block for the day (optional)
570=N	PreviouslyReported—N (New)
48=GB0002374006	SecurityID
22=4	SecurityIDSource—4=ISIN
167=CS	SecurityType—CS=Common Stock
470=GBR	CountryOfIssue
107=DGE	SecurityDesc
32=1661.0000	LastQty
31=10.6255	LastPx—same value as AvgPx—not mapped to Omgeo CTM
30=XLON	LastMkt
75=20080215	TradeDate YYYYMMDD—not mapped to Omgeo CTM
6=10.6255	AvgPx—Deal Price in Omgeo CTM
60=20080215-16:35:00	TransactTime—mapped to Omgeo CTM trade date time
64=20080220	SettlDate
552=1	NoSides—always 1
54=1	Side—Buy (1) Sell (2)
37=890	OrderID—Basket ID
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
15=GBP	Currency
9874=1	OmgeoNoBlockCommissions
12=27.47	Commission
13=3	CommType—1=Per Unit, 2=Percent, 3=Absolute
479=GBP	CommCurrency
9865=TCOM	OmgeoBlockCommissionType
381=17648.96	GrossTradeAmt
118=17764.81	NetMoney
9048=ALRT	OmgeoSettlementInstructionsSourceIndicator

Message	Notes
9049=GBR	OmgeoAlertCountryCode
9050=CREST	OmgeoAlertMethodType
9051=GBG	OmgeoAlertSecurityType
Standard Footer	

Step 2: Trade Capture Report Ack

The Omgeo CTM broker/dealer receives a Trade Capture Report Ack (MsgType=AR) in response to the Trade Capture Report.

Trade Capture Report Ack

Message	Notes
Standard Header	MsgType=AR
571=12345678910	TradeReportID—echoed from TCR
487=0	TradeReportTransType—echoed from TCR
856=0	TradeReportType—echoed from TCR
150=F	ExecType—echoed from TCR
9046=1208894503000000	OmgeoTradeLevelMasterReference—echoed from TCR
818=119257445	SecondaryTradeReportID—Omgeo CTM generated block ID
939=0	TrdRptStatus—0=Accepted
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
802=1	NoPartySubIDs
523=Broker Name	PartySubID
803=5	PartySubIDType
Standard Footer	

Step 3: Trade Capture Report Status

The broker/dealer receives a Trade Capture Report Status message as a result of the trade side status change polling, which is done by the FIX/Omgeo CTM interface (FCI). Broker/dealers receive this message periodically, depending on a match status change on the broker/dealer's block or any of the associated confirmations. In this case, the block is *MISMATCHED*.

Trade Capture Report Status

Message	Notes
Standard Header	MsgType=AE
7370=001	OmgeoTLVersionOfTradeComponent
571=987654321	TradeReportID
856=0	TradeReportType—0=Submit

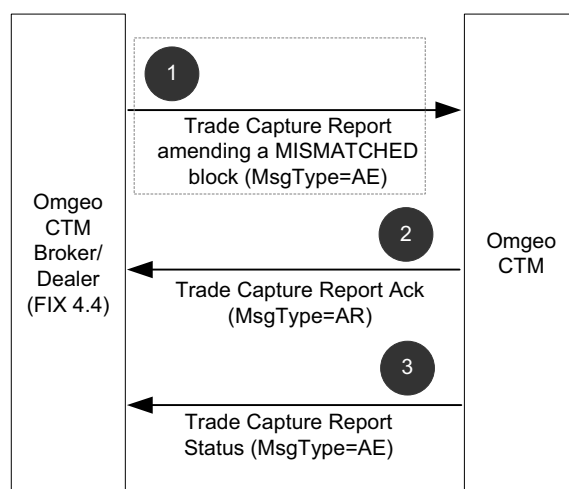| Message	Notes
9046=1208894503000000	OmgeoTradeLevelMasterReference
818=119257445	SecondaryTradeReportID
570=Y	PreviouslyReported—always Y
48=GB0002374006	SecurityID
22=4	SecurityIDSource—4=ISIN
167=CS	SecurityType—CS=Common Stock
470=GBR	CountryOfIssue
107=DGE	SecurityDesc
32=1661.000000	LastQty
31=10.625500	LastPx—same value as AvgPx—not mapped to Omgeo CTM LastMkt
30=XLON	LastMkt
75=20080215	TradeDate YYYYMMDD—not mapped to Omgeo CTM
60=20080215-16:35:00	TransactTime—mapped to Omgeo CTM trade date time
552=1	NoSides—always 1
54=1	Side—Valid values: 1=Buy,2=Sell
37=890	OrderID
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
802=1	NoPartySubIDs
523=Broker Name	PartySubID
803=5	PartySubIDType—1=Firm, 5=Full Legal Name of Firm
The following fields are specific to the MISMATCHED status:	
9054=MISM	OmgeoTLMatchStatus—MISM
9056=INCP	OmgeoCompleteStatus
9057=NMAG	OmgeoMatchAgreedStatus
7380=2	OmgeoNoFieldComparisons
7381=20080221	OmgeoTLInstructingPartyValue
7382=20080220	OmgeoTLExecutingBrokerValue
7383=MISM	OmgeoTLFieldLevelMatchStatus
7384=SettlementDateExact	OmgeoTLFieldLevelL2MatchRule
7383=MISM	OmgeoTLFieldLevelMatchStatus
7384=CommissionMinimumMaximum	OmgeoTLFieldLevelL2MatchRule
Standard Footer	

Step 4: Trade Capture Report Ack

The broker/dealer can optionally send a Trade Capture Report Ack (MsgType=AR) in response to the status message in Step Three.

Scenario 2: Amending a MISMATCHED Block

The sample message in the Trade Capture Report—Amending a MISMATCHED Block table describes a broker/dealer amending a *MISMATCHED* block. Once the broker/dealer sends the Trade Capture Report (amend) it will receive a valid Ack from Omgeo (see *Step 2: Trade Capture Report Ack*, *Scenario 1: Sending a New Equity Block*) and a status message (see *Step 3: Trade Capture Report Status, Scenario One: Sending a New Equity Block*). In this example, the broker/dealer does not acknowledge receipt of the status message.

The figure below describes the first step in this scenario, outlined in the Trade Capture Report—New Equity Block figure, in detail.

Trade Capture Report—Amending a MISMATCHED Block

Trade Capture Report—Amending a MISMATCHED Block

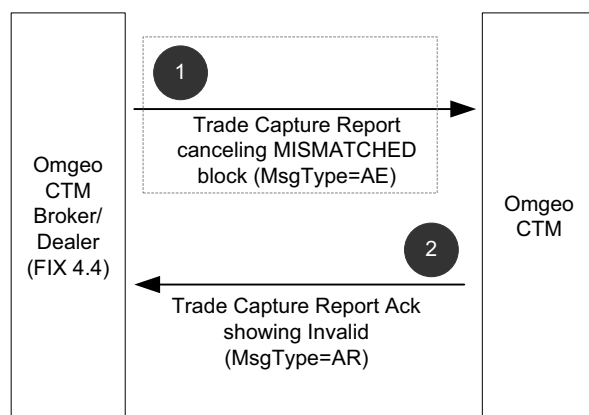| Message	Notes
Standard Header	MsgType=AE
7370=002*	OmgeoTLVersionOfTradeComponent
571=12345678910REPLACE	TradeReportID (any length—not mapped into Omgeo CTM)
487=2*	TradeReportTransType—2=amend
856=0	TradeReportType—0=submit
828=1	TrdType 1=block trade
9046=1208894503000000	OmgeoTradeLevelMasterReference
150=F	ExecType—Fully executed block for the day (optional)
572=12345678910	TradeReportRefID
818=119257445	SecondaryTradeReportID
570=N	PreviouslyReported—N=new
48=GB0002374006	SecurityID
22=4	SecurityIDSource—4=ISIN
167=CS	SecurityType—CS=Common Stock
470=GBR	CountryOfIssue
107=DGE	SecurityDesc
32=1661.000000	LastQty
31=10.625500	LastPx—same value as AvgPx=not mapped to Omgeo CTM

Message	Notes
30=XLON	LastMkt
75=20080215	TradeDate YYYYMMDD—not mapped to Omgeo CTM
6=10.625500	AvgPx—Deal Price in Omgeo CTM
60=20080215-16:35:00	TransactTime—mapped to Omgeo CTM trade date time
64=20080221*	SettlDate
552=1	NoSides—always 1
54=1	Side—Buy (1) Sell (2)
37=890	OrderID
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
802=1	NoPartySubIDs
523=Broker Name	PartySubID
803=5	PartySubIDType—1=Firm, 5=Full Legal Name of Firm
15=GBP	Currency
9874=1	OmgeoNoBlockCommissions
12=26.47*	Commission
13=3	CommType—1=per unit, 2=percent, 3=absolute
479=GBP	CommCurrency
9865=TCOM	OmgeoBlockCommissionType
381=17648.96	GrossTradeAmt
118=17764.81	NetMoney
9048=ALRT	OmgeoSettlementInstructionsSourceIndicator
9049=GBR	OmgeoAlertCountryCode
9050=CREST	OmgeoAlertMethodType
9051=GBG	OmgeoAlertSecurityType
Standard Footer	

* These fields are specific to the action taken on this message (amending a MISMATCHED block).

Scenario 3: Canceling a MISMATCHED Block

This sample message outlines a broker/dealer attempting to cancel a *MISMATCHED* block, which was originally executed by the broker/dealer and it had received an error.

Both steps, outlined in the figure below, are described in detail.

Canceling a MISMATCHED Block

Step 1: Trade Capture Report Canceling a MISMATCHED Block

The Omgeo CTM broker/dealer sends a Trade Capture Report to cancel the *MISMATCHED* block.

Trade Capture Report—canceling a MISMATCHED Block

Message	Notes
Standard Header	MsgType=AE
7370=003*	OmgeoTLVersionOfTradeComponent
571=106561046	TradeReportID
487=1*	TradeReportTransType—1=Cancel
856=0*	TradeReportType—0=Submit
828=1	TrdType 1=block trade
9046=1208894503000000	OmgeoTradeLevelMasterReference
150=F	ExecType—Fully executed block for the day (optional)
572=12345678910	TradeReportRefID
818=119257445	SecondaryTradeReportID
570=Y	PreviouslyReported—Y=previously reported
32=1661.000000	LastQty
31=10.625500	LastPx—same value as AvgPx=not mapped to Omgeo CTM
75=20080215	TradeDate YYYYMMDD—not mapped to Omgeo CTM
60=20080215-16:35:00	TransactTime—mapped to Omgeo CTM trade date time
552=1	NoSides—always 1
54=1	Side—Buy (1) Sell (2)
37=890	OrderID
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party

Message	Notes
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
Standard Footer	

* These fields are specific to the action taken on this message (canceling a MISMATCHED block).

Step 2: Trade Capture Report Ack (Invalid)

The Omgeo CTM broker/dealer receives a Trade Capture Report Ack as a result of an error in processing a Trade Capture Report.

Trade Capture Report Ack

Message	Notes
Standard Header	MsgType=AR
571=106561046	TradeReportID
487=1	TradeReportTransType
856=0	TradeReportType
150=F	ExecType
9046=1208894503000000	OmgeoTradeLevelMasterReference
818=9876556454	SecondaryTradeReportID
939=1*	TrdRptStatus—1=rejected
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
802=1	NoPartySubIDs
523=Broker Name	PartySubID
803=5	PartySubIDType
9063=1	OmgeoNoErrors
9064=S70008	OmgeoErrorKey
9066=The trade side identified by MasterReference 1208894503000000 does not exist. The message can not be processed.	OmgeoErrorText
7363=9046	OmgeoErrorFIXTag (Fix tag containing error)
Standard Footer	

* These fields are specific to the action taken on this message (acknowledging a block cancelation).

Scenario 4: Rejecting a MISMATCHED Block

The sample message in the Trade Capture Report Ack—Rejecting a MISMATCHED Block table describes a broker/dealer rejecting a MISMATCHED block. The broker/dealer receives a Trade Capture Report message (MsgType=AE, MatchStatus=MISM). The broker/dealer then sends the reject.
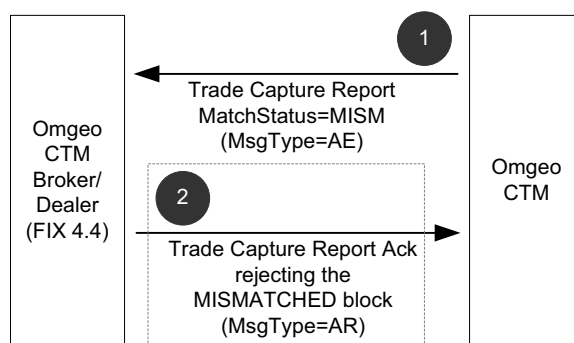
Rejecting a MISMATCHED Block

Step 1: Trade Capture Report Showing MISMATCHED Block

It assumes that the broker/dealer has already received a Trade Capture Report (MatchStatus=MISM) in Step 1; therefore, the following outlines the message that rejects the *MISMATCHED* block.

Step 2: Rejecting a MISMATCHED Block

Trade Capture Report Ack—Rejecting a MISMATCHED Block

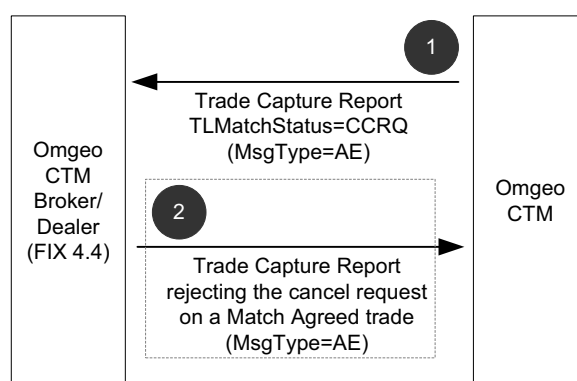| Message	Notes
Standard Header	MsgType=AR
571=675965590	TradeReportID
150=F	ExecType
939=1*	TrdRptStatus—1=Rejected
7372=0008*	OmgeoTLISITCRejectReasonCode—0008=Incorrect TD
751=99*	TradeReportRejectReason—always 99
58=Incorrect TD*	Text
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
7391=8564325	OmgeoCounterpartyTradeSideID
9054=MISM	OmgeoTLMatchStatus
Standard Footer	

* These fields are specific to the action taken on this message (rejecting a block cancelation).

Scenario 5: Rejecting Cancel Requests on a MATCH AGREED Trade

The sample message in the Rejecting Cancel Requests on a Match Agreed Trade table outlines a broker/dealer rejecting an investment manager's request to cancel a Match Agreed trade.

It assumes that the broker/dealer received a Trade Capture Report indicating OmgeoTLMatchStatus=*CCRQ (COUNTERPARTY CANCEL REQUESTED)* (MsgType=AE) in Step One.

The figure below illustrates the point at which the broker/dealer sends a Trade Capture Report Ack (MsgType=AR) rejecting the cancelation request outlined in next table, Rejecting Cancel Requests on a Match Agreed Trade.

Rejecting Cancel Requests on a Match Agreed Trade

Rejecting Cancel Requests on a Match Agreed Trade

Message	Notes
Standard Header	MsgType=AE
7370=2	OmgeoTLVersionOfTradeComponent
571=78695595	TradeReportID
570=N	PreviouslyReported
32=1661	LastQty
31=10.6255	LastPx
487=2*	TradeReportTransType=should be set to 2 (Replace)
856=3*	TradeReportType=should be set to 3 (Decline)
552=1	NoSides
54=1	Side
58=I don't want to cancel this trade.*	Text
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
75=20080215	TradeDate YYYYMMDD—not mapped to Omgeo CTM

Message	Notes
60＝20080215-16:35:00	TransactTime—mapped to Omgeo CTM trade date time
Standard Footer	

* These fields are specific to the action taken on this message (rejecting a cancelation request).

Scenario 6: Confirming an Equity Allocation

The sample messages in this scenario outline a broker/dealer confirming an investment manager's new equity allocation.

Steps

1. Broker/dealer first receives an Allocation Instruction (MsgType=J).
2. Broker/dealer responds with an Allocation Instruction Ack (MsgType=P).
3. Broker/dealer sends a confirmation message (MsgType=AK).
4. Broker/dealer receives an acknowledgement of receipt (MsgType=AU).
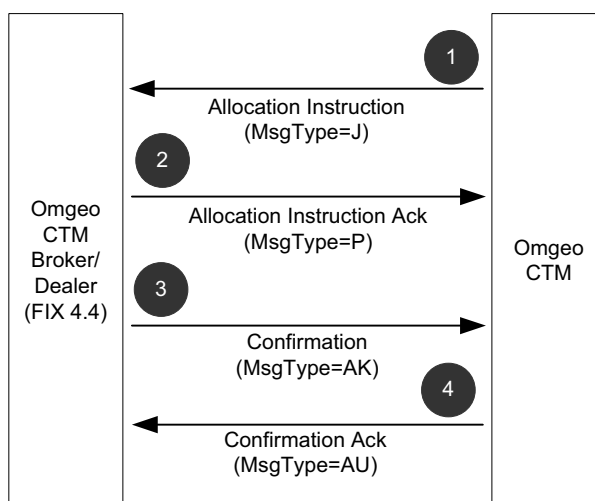
Confirming an Equity Allocation

Step 1: Broker/Dealer Receives Allocation Instruction

The broker/dealer first receives an Allocation Instruction (MsgType=J), outlined in the following table.

Broker/Dealer Receives Allocation Instruction (MsgType=J)

Message	Notes
Standard Header	MsgType＝J
70＝208740PTCISALB1	AllocID
71＝0	AllocTransType—0＝New
626＝2	AllocType
857＝0	AllocNoOrdersType

Message	Notes
54=2	Side—Buy (1) Sell (2)
48=KR70426600	SecurityID
22=4	SecurityIDSource—4=ISIN
167=CS	SecurityType—CS=Common Stock
107=DAEWOO SHIPBUILDING	SecurityDesc
53=290	Quantity
6=45000.0000	AvgPx
15=KRW	Currency
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
75=20080421	TransactTime—mapped to Omgeo CTM trade date time
60=20080421-13:35:10	TradeDate YYYYMMDD—not mapped to Omgeo CTM
64=20080423	SettlDate
381=13050000	GrossTradeAmt
9054=NMAT	OmgeoTLMatch
9056=INCP	OmgeoCompleteStatus
9057=NMAG	OmgeoMatchAgreedStatus
78=1	NoAllocs—always 1
79=ACCTS	AllocAcct
80=290	AllocQty
Standard Footer	

Step 2: Allocation Instruction Ack

The broker/dealer sends an Allocation Instruction Ack, outlined in the following table.

Allocation Instruction Ack

Message	Notes
Standard Header	MsgType=P
70=208740PTCISALB1	AllocID
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
60=20080421-13:35:10	TransactTime

Message	Notes
87=3*	AllocStatus Received
Standard Footer	

* This field is specific to the action taken on this message (acknowledging an allocation instruction).

Step 3: Confirmation Message

Broker/dealers send confirmation messages in the following business cases:

- To *confirm* an investment manager's allocations; or,
- To *cancel* equity confirms

In this case, the broker/dealer is confirming the investment manager's allocations, outlined in the following table.

Confirmation

Message	Notes
Standard Header	MsgType=AK
7371=001	OmgeoTDVersionOfTradeComponent
664=42613500003000	ConfirmID
666=0	ConfirmTransType—0=New
773=2	ConfirmType—always 2
665=4	ConfirmStatus—4=Confirmed (always)
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
9046=200825513500109	OmgeoTradeLevelMasterReference
793=43613300001231	SecondaryAllocID
467=03373245	IndividualAllocID—mapped to Client Allocation Reference
60=20080421-13:35:10	TransactTime—mapped to Omgeo CTM trade date time
75=20080421	TradeDate YYYYMMDD—not mapped to Omgeo CTM
711=1	NoUnderlyings—always 1
555=1	NoLegs—always 1
80=290	AllocQty
54=2	Side
15=KRW	Currency
862=1	NoCapacities—always 1
528=1	OrderCapacity—1=Acting as Agent
529=5CC	OrderRestrictions—5=Acting as Market Maker
863=290	OrderCapacityQty (same as AllocQty)
79=ACCT5	AllocAccount
6=45000.0000	AvgPx

Message	Notes
381=13050000	GrossTradeAmt
118=12991275	NetMoney
Standard Footer	

Step 4: Confirmation Ack

The broker/dealer receives a Confirmation Ack in response to the Confirmation message sent by it in Step 3: Confirmation Message.

Confirmation Ack

Message	Notes
Standard Header	MsgType=AU
664=42613500003000	ConfirmID—echoed from Confirm
75=20080421	TradeDate—echoed from Confirm
60=20080421-13:35:10	TransactTime—echoed from Confirm
940=1	AffirmStatus 1=received
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
467=03373245	IndividualAllocID—echoed from Confirmation
9046=200825513500109	OmgeoTradeLevelMasterReference—echoed from Confirmation
793=43613300001231	SecondaryAllocID—echoed from Confirmation
Standard Footer	

Scenario 7: Confirming a Fixed Income Allocation

The sample messages in this scenario outline a broker/dealer confirming an investment manager's new fixed income allocation.

Steps

1. The broker/dealer first receives an Allocation Instruction (MsgType=J).
2. The broker/dealer responds with an Allocation Instruction Ack (MsgType=P).
3. The broker/dealer sends an Allocation Report containing one or more fixed income confirms in a single report (MsgType=AS).
4. The broker/dealer receives a single Allocation Report Ack.
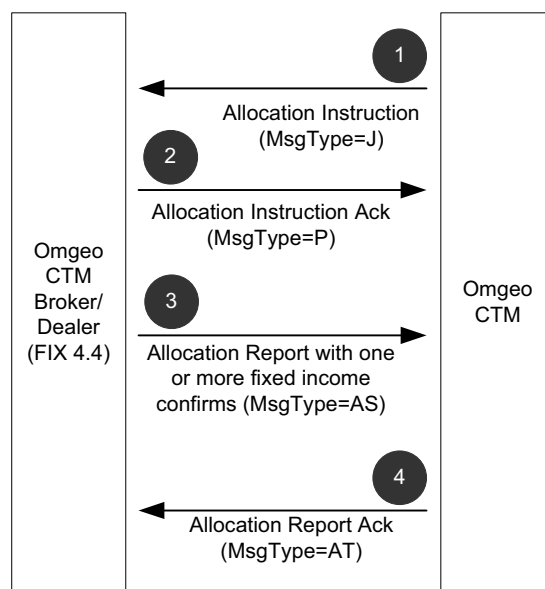
Confirming a Fixed Income Allocation

Step 1: Broker/Dealer Receives Allocation Instruction

Refer to *Step One, Scenario 6: Confirming an Equity Allocation* to review the workflow for this step (change the fields according to the security type).

Step 2: Broker/Dealer Sends Allocation Instruction Ack

Refer to *Step Two, Scenario 6: Confirming an Equity Allocation* to review the workflow for this step.

Step 3: Broker/Dealer Sends Allocation Report

The broker/dealer sends an Allocation Report containing one or more fixed income confirms in a single report (MsgType=AS), outlined in the following table.

Allocation Report

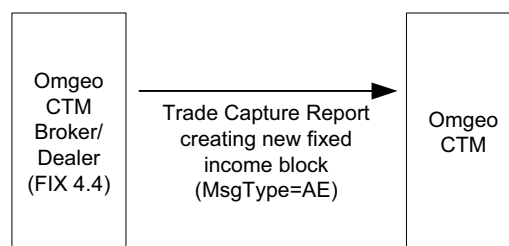| Message	Notes
Standard Header	MsgType=AS
755=1204064102483	AllocReportID
71=0	AllocTransType — 0=New
794=3	AllocReportType — 3 Always
87=0	AllocStatus (not mapped to Omgeo CTM)
9046=200868113502649	OmgeoTradeLevelMasterReference
793=42613300001231	SecondaryAllocID (Client Allocation reference)
857=0	AllocNoOrdersType
54=1	Side
48=GB00B00NY175	SecurityID
22=4	SecurityIDSource
167=AGDT	SecurityType
541=20381207	MaturityDate
225=20040423	IssueDate
470=GBR	CountryOfIssue
223=4.75	CouponRate
107=UNITED KINGDOM GILT 4.75	SecurityDesc
53=5000000	Quantity
6=106.86	AvgPx
15=GBP	Currency
453=2	NoPartyIDs
448=INTEGRTNXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=13	PartyRole—1=Executing Firm
448=AUTOBKMAXXX	PartyID—ID of the investment manager
447=U	PartyIDSource—B (BIC), U (UNKN)
452=1	PartyRole—13=Buy Side
75=20080513	TradeDate YYYYMMDD—not mapped to Omgeo CTM
60=20080515-16:35:00	TransactTime—mapped to Omgeo CTM trade date time
64=20080521	SettlDate
381=5343000.00	GrossTradeAmt
78=1	NoAllocs
79=ACCT4	AllocAccount
467=03373823	IndividualAllocID
9047=2671500.00	OmgeoTradeDetailTradeAmount
Standard Footer	

Step 4: Allocation Report Ack

The broker/dealer receives a Allocation Report Ack in response to the Allocation Report by it in Step 3: Broker/Dealer Sends Allocation Report.

Allocation Report Ack

Message	Notes
Standard Header	MsgType＝AT
755＝1204064102483	AllocReportID ——echoed from Allocation Report
70＝123456789	AllocID—echoed from Allocation Report
9046＝200868113502649	OmgeoTradeLevelMasterReference
793＝42613300001231	SecondaryAllocID—echoed from Allocation Report
453＝2	NoPartyIDs
448＝INTEGRTNXXX	PartyID—ID of the instructing party
447＝B	PartyIDSource—B＝BIC
452＝13	PartyRole—1＝Executing Firm
448＝AUTOBKMAXXX	PartyID—ID of the investment manager
447＝U	PartyIDSource—B (BIC), U (UNKN)
452＝1	PartyRole—13＝Buy Side
60＝20080227-13:35:10	TransactTime—mapped to Omgeo CTM trade date time
87＝0	AllocStatus—0＝Accepted
78＝1	NoAllocs
79＝ACCT4	AllocAccount—echoed from Allocation Report
467＝03373823	IndividualAllocID—echoed from Allocation Report
Standard Footer	

Scenario 8: Sending a New Fixed Income Block

The broker/dealer sends a Trade Capture Report message to create a new fixed income block. The figure below and the Trade Capture Report Message—New Fixed Income Block table outline the message flow.

Trade Capture Report—New Fixed Income Block

Trade Capture Report Message—New Fixed Income Block

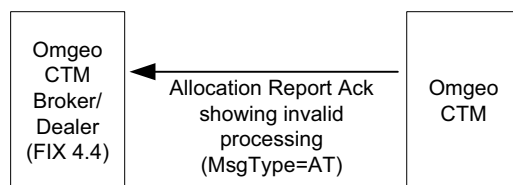| Message	Notes
Standard Header	MsgType＝AE
7370＝001	OmgeoTLVersionOfTradeComponent
571＝12345678910	TradeReportID (Unique for each message)
487＝0	TradeReportTransType—0＝New

Trade Capture Report Message—New Fixed Income Block (Continued)

Message	Notes
856=0	TradeReportType—0=Submit
828=1	TrdType 1=Block Trade
9046=1208898948604867	OmgeoTradeLevelMasterReference
150=F	ExecType—Fully executed block for the day (optional)
570=N	PreviouslyReported—N=New
48=CA110727BJ25	SecurityID
22=4	SecurityIDSource—4=ISIN
167=CORP	SecurityType—CORP=Corporate Bond
541=20210619	MaturityDate
225=20040619	IssueDate
107=CANADA GOVT. TB	SecurityDesc
32=60000	LastQty
31=99.119	LastPx—same value as AvgPx—not mapped to Omgeo CTM
75=20080515	TradeDate YYYYMMDD—not mapped to Omgeo CTM
6=99.119	AvgPx—deal price in Omgeo CTM
60=20080515-16:35:00	TransactTime—mapped to Omgeo CTM trade date time
64=20080520	SettlDate
552=1	NoSides—Always 1
54=2	Side—Buy (1) Sell (2)
37=6987	OrderID—Basket ID
453=2	NoPartyIDs
448=AUTOBKMAXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=INTEGRTNXXX	PartyID—ID of the investment manager
447=B	PartyIDSource—B ((BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
Standard Footer	

Scenario 9: Receiving an Allocation Report Ack—Invalid

The broker/dealer receives an Allocation Report Ack as acknowledgement of invalid processing by Omgeo CTM. The figure below and the Allocation Report Ack table outline the workflow.


Allocation Report Ack

Allocation Report Ack

Message	Notes
Standard Header	MsgType=AT
755=123	AllocReportID—echoed from Allocation Report
70=456	AllocID—echoed from Allocation Report
793=789	SecondaryAllocID—echoed from Allocation Report
453=2	NoPartyIDs
448=INTEGRTNXXX	PartyID—ID of the instructing party
447=B	PartyIDSource—B=BIC
452=1	PartyRole—1=Executing Firm
448=AUTOBKMAXXX	PartyID—ID of the investment manager
447=U	PartyIDSource—B (BIC), U (UNKN)
452=13	PartyRole—13=Buy Side
9046=200868113502649	OmgeoTradeLevelMasterReference
60=20080727-13:35:10	TransactTime—echoed from Allocation Report
87=2	AllocStatus—2=account level Rejection
78=2	NoAllocs
79=ACCT4	AllocAccount
467=03373823	IndividualAllocID
776=7	IndividualAllocRejCode—7=Other
9067=1	OmgeoNoIndividualErrors
9068=S70008	OmgeoIndividualErrorKey
7364=9046	OmgeoIndividualErrorXPath
9070=The trade side identified by MasterReference 200868113502649 does not exist. The message can not be processed.	OmgeoIndividualErrorText
Standard Footer	

Scenario 10: Closing Asynchronous Errors

The broker/dealer sends a Trade Capture Report Ack to close asynchronous errors. The figure below and the Trade Capture Report Ack—Close Asynchronous Errors table outline the workflow.
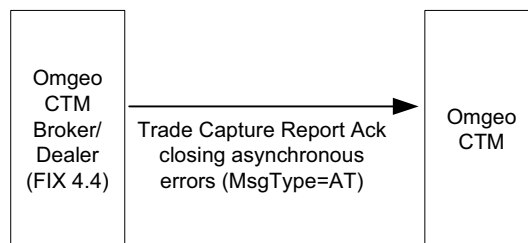
Trade Capture Report Ack—Close Asynchronous Errors

Trade Capture Report Ack—Close Asynchronous Errors

Message	Notes
Standard Header	MsgType＝AR
571＝123456	TradeReportID
487＝11	TradeReportTransType 11＝Status (always)
856＝0	TradeReportType—echoed from TCR
150＝F	ExecType—echoed from TCR
9046＝200857313700081	OmgeoTradeLevelMasterReference
818＝789548523	SecondaryTradeReportID
939＝0	TrdRptStatus—0＝Accepted
453＝2	NoPartyIDs
448＝AUTOBKMAXXX	PartyID—ID of the instructing party
447＝B	PartyIDSource—B＝BIC
452＝1	PartyRole—1＝Executing Firm
448＝INTEGRTNXXX	PartyID—ID of the investment manager
447＝B	PartyIDSource—B (BIC), U (UNKN)
452＝13	PartyRole—13＝Buy Side
803＝5	PartySubIDType
9064＝	OmgeoErrorKey
9068＝	OmgeoIndividualErrorKey
Standard Footer	

ERROR HANDLING

Introduction

Synchronous, asynchronous, and other errors must be appropriately handled. The system immediately returns successful, or unsuccessful, synchronous processing results to the OriginatorOfMessage as a valid, or invalid, message. This process differs from asynchronous processing, in which the FIX CTM interface queries the system to retrieve asynchronous error details. Also, some errors exist that do not require handling by FCI. For example, when the user sends an invalid FIX message that is not supported by the FCI interface or makes improper use of the existing message, these are not handled by FCI. This chapter contains some error case examples of these situations.

FCI communicates errors by logging and, where appropriate, by issuing a FIX Allocation Instruction Ack to the investment manager. The first four messages below are FIX-specific, and the next four are specific to Omgeo CTM. This chapter contains some error case examples.

Note: FCI does not store any messages that were not passed to Omgeo CTM. Thus, brokers must send them from their application. This is true for login and related messages in which the initial validation fails.

Malformed FIX Messages

A FIX message is considered malformed when there is a problem with any of the following:

*   BodyLength
*   CheckSum
*   Embedded Start of Heading (SOH) characters
*   Length of field value

The FIX engine does not respond to a malformed message, and specifically does not send a Reject message. The reason for this is that a Reject message has a required field, RefSeqNum, that must reference the rejected inbound message. It is impossible to determine the MsgSeqNum from a garbled message because it cannot be parsed reliably.

Missing FIX Required Field

The following table presents an error case for a FIX message that is missing a required field. In this case, the necessary TradeDate (75) field is missing.

Missing Required FIX Field

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a FIX Trade Capture Report or Confirmation message. but does not include a mandatory field such as TradeDate (75).
2	FCI	Message does not pass minimal FCI validation. FCI sends the broker/dealer a SessionLevelReject response message (3, SessionRejectReason=1, Text=Required Tag Missing).
3	Broker/Dealer	Broker/dealer receives SessionLevelReject indicating that a mandatory FIX tag on the inbound message is unpopulated. The following tags are used in the Reject (3) message: • RefTagID (371) specifies the FIX field being referenced and cause of reject • RefMsgType (372) specifies the MsgType being referenced • RefSeqNum (45) specifies the MsgSeqNum (34) of the message being rejected

Incorrect FIX Version

When a Logon is sent with the incorrect FIX version, the FIX engine drops the connection. Responding with a message such as Reject is not useful because the same problem would occur in the next step. Instead, the submit header contains an unexpected version number, and the Logon is rejected based on that.

Unsupported FIX Message Types

When a broker/dealer sends a message that is not supported by FCI, FCI sends a session or business Reject message conveying that the message is unsupported. For FIX 4.4, the application sends a business reject with a message type of J. The following table presents an error case for an unsupported FIX message type.

Error Case—Unsupported FIX Message Type

Step	Stakeholder	Action Description
1	Broker/Dealer	Brokers sends a FIX message that is not supported in the FCI.
2	FCI	Message fails base FCI validation for proper FIX usage and FCI sends Brokers a BusinessMessageReject (j, BusinessRejectReason=3, Text=Unsupported Message Type) with an error text and logs a BizAlarm with error #3
3	Broker/Dealer	Brokers receives BusinessMessageReject indicating that it sent an unsupported FIX message.

Unsupported FIX Values

The application provides error handling for unsupported FIX values by setting the Omgeo CTM field with the untranslated FIX value and then returning the error result from the Omgeo CTM Invalid message in a FIX Allocation Instruction Ack. Accepted values are translated to the Omgeo CTM equivalent, but erroneous values are left unchanged, intentionally allowing Omgeo CTM to trigger an error. This behavior is documented in the mapping rule column of the mapping tables. For example, in the description of Side (54) BuySellIndicator, the mapping rule specifies: "For FIX field value 1 use BUYI; for FIX field value 2 use SELL; for all other values use straight map (causes Synch error)."

Fields that defer generation of an error message to the Omgeo CTM side in this way include:

- AllocTransType (71)
- PartyRole (452) (for Instructing Party and Executing Broker)
- PartyIDSource (447) (for Instructing Party and Executing Broker)
- Side (54)

Login Failure

When the client establishes a FIX connection with FCI, the application connects with Omgeo CTM using the same authentication information. If this authentication fails, the application closes the FIX connection and returns no messages.

An inbound Allocation Instruction message can trigger the application to open a connection to Omgeo CTM after the initial logon. If authentication fails at this point, the system sends an Allocation Instruction Ack message to the investment manager with AllocStatus=3 (received) followed by an AllocationAck message with AllocStatus=1 (block–level reject) or AllocStatus=2 (account–level reject) with the text, *The provided userId and/or password is not valid.*

The following table presents an error case for a failed login.

Error Case—Invalid Username or Password in FIX Login Message

Step	Stakeholder	Action Description
1	Broker/Dealer	Broker/dealer sends a FIX Login message.
2	FCI	Message passes minimal FCI validation for proper FIX usage. FCI attempts to initiate a connection to CTM using the provided credentials.
3	Omgeo CTM	The UserId and/or Password is Invalid and the connection is not accepted.
4	FCI	FCI denies the FIX connection; no response message is sent and the connection is not established.

Omgeo CTM Connection Failure

In the event that the Omgeo CTM connection becomes unavailable, FCI immediately attempts to reestablish the connection by sending a logon request Omgeo CTM. If the initial re-login attempt is successful the message flow continues as normal. If the connection is still unavailable FCI attempts to connect to Omgeo CTM at 30-second intervals until a connection is established and regular message flow resumes. The following table presents an error case for a failed connection.

Error Case—Omgeo CTM Unavailable

Step	Stakeholder	Action Description
1	Broker/Dealer	Brokers sends FIX messages to Omgeo CTM
2	FCI	Minimal FCI validation fails because the connection to Omgeo CTM is down. FCI sends the broker/dealer a BusinessMessageReject j, BusinessRejectReason=4, Text=Application Not Available)) with an error text and logs a BizAlarm with error #4
3	Broker/Dealer	Brokers receive BusinessMessageReject indicating that they were not able to establish connection with CTM.

Validation Failures

FCI does not store any messages that are not passed to Omgeo CTM, so if you that any such message reach a recipient, it is your responsibility to transmit the message. This applies to Logon and other messages initial validation fails.

FCI broker/dealers can get FIX tag-specific details for validation failures as follows:

- XML XPath details for a CTM validation (synchronous) error on an Invalid message is translated to a corresponding FIX tag and communicated in the error details to the broker on the following FIX messages:

    - Trade Capture Report (AE) or any of the Acknowledgement messages such as Confirmation Ack, Trade Capture Report Ack (AR), or Allocation Report Ack (AT); or

    - Business Message Reject (j)

- On the SessionLevelReject (3), RefTagID (371) field is used to denote the FIX tag that caused the failure.

- If ErrorParameterType=xpath, the ErrorParameterValue maps to either OmgeoErrorXPath (9065) or OmgeoIndividualErrorXPath (9069), depending on whether the error is for a TradeLevel or TradeDetail from the broker/dealer.

    Alternatively, If ErrorParameterType=FIXTag, ErrorParameterValue maps to either OmgeoErrorFIXTag (7363) or OmgeoIndividualErrorFIXTag (7364), depending on whether the error is for a TradeLevel or TradeDetail from the broker/dealer in the outbound messages to broker/dealers communicating error details.

Note: Currently on the investment manager side, the XPath goes out to investment managers on the OmgeoErrorXPath (9065) or OmgeoIndividualErrorXPath (9069) field and is not translated to a FIX tag.

DCIWeb Logout

After the DCIWeb connection expires, FCI identifies the resulting DCIWeb login HTML page and sends a login request to DCIWeb.

Synchronous Errors in Omgeo CTM

Synchronous validation failure errors are returned from the Omgeo CTM server as Invalid messages. FCI translates each Omgeo CTM Invalid message to a FIX Allocation Instruction Ack message and issues the Ack to the applicable party. When appropriate, the application augments an Omgeo CTM-provided message with a description of the relevant FIX field.

The error translation mechanism first attempts to match the Omgeo CTM error with the FIX fields. A lookup is performed based on a reverse mapping using the Omgeo CTM field XPath as designated in the Invalid message. If the XPath maps to FIX fields, then descriptions of the fields and their values is prepended to the Omgeo CTM error text, and the combined string is mapped to the OmgeoErrorText field (for block-level trade submissions) or OmgeoIndividualErrorText (for account-level trade submissions) of the output FIX Allocation Instruction Ack. The final error string is of the form:

```
Error with FIX field <FIX field name> (<FIX tag number>)=<value>: <CTM
ErrorKey>: <CTM ErrorText>
```

For example:

```
Error with FIX field GrossTradeAmt (381)=<value>: S14064: Amount <value> in
TradeLevel/TradeLevelBody/TradeLevelInformation/TotalTradeAmount/Amount exceeds
maximum precision.
```

- If the Invalid message contains multiple error descriptions, they are passed as separate elements of a FIX repeating group.
- If an XPath is not provided in the Invalid message, the application attempts to guess the XPath based on the Error Key.

OMGEO CTM TO FIX CODE VALUE MAPPINGS

Introduction

This appendix describes the FIX fields mapping to Omgeo CTM XML elements and codes, which are validated during trade processing.

The *Common Reference Data* (www.omgeo.com/documentation/ctm) details all of the valid values for Omgeo CTM XML elements. Here are some examples:

- Straight-mapping of XML to FIX—The Omgeo CTM XML element, AssetBacked, is a Boolean datatype. Only Y and N values are allowed. AssetBacked is mapped to the FIX field, OmgeoDisclosureIndicator (7360). The Boolean table also services numerous other XML elements in Omgeo CTM.

- Omgeo CTM XML to FIX Code Translation—The Omgeo CTM XML element, BuySellIndicator, maps to the Side (54) FIX field. For Omgeo CTM XML interface users, the allowed values are BUY1 (Buy transactions typically entered by investment managers) and SELL (Sell transactions typically entered by broker/dealers). For FIX interface users, the following is required:

  - 1 represents a Buy transaction (54=1)
  - 2 represents a Sell transaction (54=2)

- Subset of mapped XML elements—The XML element, CallType, has four valid codes for Omgeo XML interface users. The CallType element is mapped to EventType (865) in FIX, but is mapped as follows:

  - 1 represents a Put call type
  - 2 represents Full, Mandatory, and Partial call types

Straight-Mapped XML Fields to FIX Fields

The following table describes Omgeo CTM direct XML elements that are straight-mapped to FCI. Each XML code in the Common Reference Data is an allowed value in the FIX interface.

For example, the FIX field OmgeoAlertSecurityType (9051) straight-maps to the Omgeo CTM XML AlertSecurityType element. If you provide MNB in the in the FIX OmgeoAlertSecurityType field (9051=MNB), it is the same as providing MNB in the XML element to identify the ALERT security type as the standard Municipal Bond identifier.

Straight-Mapped Omgeo CTM XML Fields to FIX Fields

FIX Field Name(s)	Omgeo CTM Field Name(s)
AllocConfirmCommissionReason (7395)	CommissionReasonCode
AllocSettlCurrency (736)	PaymentCurrency, ToCurrency *
CountryOfIssue (470)	CorrespCountry, CountryCode, CustodianCountry, RegCountry, SubAgentCountry *
Currency (15)	FromCurrency *
Currency (15), MiscFeeCurr (138), GrossTradeAmt (381) OmgeoTLAccuredInterestCurrency (9858) OmgeoBlockCommissionCurrency (9869)	CurrencyCode *
InstrAttribType (871)	AlternativeMinimumTax
InstrAttribType (871), InstrAttribValue (872)	FederalTax
OmgeoAlertCountryCode (9049)	AlertCountryCode
OmgeoAlertMethodType (9050)	AlertMethodType
OmgeoAlertSecurityType (9051)	AlertSecurityType
OmgeoAlternateCurrency (9055)	AlternateCurrency*
OmgeoCommissionReason (9867) OmgeoConfirmCommissionReason (7395)	CommissionReasonCode
OmgeoCommissionSharingType (9808)	CommissionSharingTypeIndicator
OmgeoCompleteStatus (9056)	CompleteStatus
OmgeoCounterpartyTradeSideID (7391)	CounterpartyCTMTradeSideID
OmgeoDeliveryChannel (9235)	ThirdPartyDeliveryChannel
OmgeoDisclosureIndicator (7360)	OtherRemuneration, OddLotDifferential, AssetBacked
OmgeoEBVersionOfTradeSide (7326)	VersionOfTradeSide
OmgeoMatchAgreedStatus (9057)	MatchAgreedStatus
OmgeoMoreFlag (7368)	MoreFlag
OmgeoNoFieldComparisons (7380)	IRFieldComparisons
OmgeoPlaceofSafekeepingType (9288)	PlaceofSafekeepingType
OmgeoPlaceofSafekeepingValue (9288)	PlaceofSafekeepingValue
OmgeoPlaceofSafekeepingPlace (9290)	PlaceofSafekeepingPlace
OmgeoRejectComponentFlagBlock (9055) OmgeoRejectComponentFlagAlloc (9155)	RejectComponentFlag
OmgeoSecurityTypeGroup (7348)	SecurityTypeGroup
OmgeoSettlInstrSourceIndicator (9048)	SettlementInstructionsSourceIndicator
OmgeoSettlTransCondIndicator (9045)	SettlementTransactionConditionIndicator
OmgeoTDBusinessExceptionCode (9036)	TDBusinessExceptionCode
OmgeoTDExecutingBrokerValue (7386) OmgeoTLExecutingBrokerValue (7382)	ExecutingBrokerValue
OmgeoTDFieldLevelMatchRule (7527) OmgeoTLFieldLevelMatchRule (7526)	FieldLevelMatchRule

FIX Field Name(s)	Omgeo CTM Field Name(s)
OmgeoTDFieldLevelMatchStatus (7387) OmgeoTLFieldLevelMatchStatus (7383)	FieldLevelMatchStatus
OmgeoTDFieldMatchRuleDescription (7525) OmgeoTLFieldMatchRuleDescription (7524)	FieldLevelMatchRuleDescription
OmgeoTDFieldName (7523) OmgeoTLFieldName (7522)	MessageFieldName
OmgeoTDHighestErrorSeverity (9037)	TDHighestErrorSeverity
OmgeoTDInstructingPartyValue (7385) OmgeoTLInstructingPartyValue (7381)	InstructingPartyValue
OmgeoTDISITCRejectReasonCode (7374) OmgeoTLISITCRejectReasonCode (7372)	ISITCRejectComponentCounterpartyReasonCode
OmgeoTDMessageFieldType (7521) OmgeoTLMessageFieldType (7520)	MessageFieldType
OmgeoTDWorkflowModifier (7508) OmgeoTLWorkflowModifier (7507)	WorkflowModifier
OmgeoTDWorkflowType (7506) OmgeoTLWorkflowType (7505)	WorkflowType
OmgeoThirdPartyDetailStatus (9293)	ThirdPartyDetailStatus
OmgeoThirdPartyError (9297)	ThirdPartyError
OmgeoThirdPartyStatus (9841)	ThirdPartyStatus
OmgeoThirdPartySummaryStatus (9295)	ThirdPartySummaryStatus
OmgeoTLBusinessExceptionCode (9038)	TLBusinessExceptionCode
OmgeoTLHighestErrorSeverity (9058)	TLHighestErrorSeverity
OmgeoTPMessageFormat (9236)	ThirdPartyMessageFormat
OmgeoTPNotificationType (9195)	ThirdPartyNotificationType
OmgeoTradeAgreementMethod (7397)	TradeAgreementMethod
OmgeoTradeSideHighestErrorSeverity (9059)	TradeSideHighestErrorSeverity
OmgeoTradeTransCondIndicator (9043)	TradeTransactionConditionIndicator
OmgeoTypeOfPriceIndicator (7349)	TypeOfPriceIndicator (all codes are straight-mapped except NET1—net price, which includes all commissions, but not charges/taxes/fees)
OTCInd (7680)	AllSecurityTypeGroups, OTCIndicator
PlaceOfTradeType	PlaceCode
SecurityExchange (207)	PlaceNarrative (MIC) *
SecurityID (48), UnderlyingSecurityID (309)	SecurityCode
SettlPartyID (782)	PSET (Place of Settlement BIC) *

Translated XML Fields to FIX Fields

The following table describes the mappings from the Omgeo CTM XML fields and codes to the equivalent Omgeo CTM FIX interface fields and codes. Only the mapped XML elements included in this table are valid in the Omgeo CTM FIX interface.

Translated Omgeo CTM XML Fields to FIX Fields

Omgeo CTM Field/Code	Description	FIX Field Value	FIX Field Name (Tag)
AssetBacked, OddLotDifferential, OrderFlow, OtherRemuneration, Redemption			
Y/N	OtherRemuneration—Broker/dealer receives other remuneration	1	OmgeoDisclosureType (7359)
	OddLotDifferential—Odd-lot differential or similar fee	2	
	OrderFlow—Broker/dealer's receives order flow payment	3	
	Redemption—Security is subject to redemption before maturity	4	
	AssetBacked—Security is asset-backed type	5	
BuySellIndicator			
BUYI	Buy transactions	1	Side (54)
SELL	Sell transactions	2	
BuyOrAgainstFlag			
B	By	0	TradeReportType (856)
A	Against	1	
ChargeTaxType			
It is an Omgeo best practice to use one or a combination of four charge and tax types: CHAR, LOCL, OTHR, and TRAX. Ensure that you and your counterparty agree on valid Omgeo CTM values for sending and receiving messages. Omgeo CTM automatically creates and returns TFEE on all response messages in addition to all the underlying detail types. There are multiple values that can be used, but as a best practice only the four should be used.			
CHAR	Charges/Fees	2	MiscFeeType (139)
LOTE	Local Tax—DE Specific 3	106	
LYDT	Local Tax—DE Specific 4	107	
LEVY	Payment Levy	6	
LOCL	Local Charges/Tax	102	
OTHR	Other Amount	7	
POST	Postage Amount	108	
REGF	Regulatory Amount	1	
SHIP	Shipping Amount/Regulatory	109	
STAM	Stamp Duty	5	
STEX	Stock Exchange Taxes/Fees	4	
TCHA	Total Charges/Taxes	101	
TFEE	Total Fees/Commissions	100	
TRAN	Transfer Tax	110	
TRAX	Transaction Tax (per transaction)	10	
VATA	Value Added Tax	111	

Omgeo CTM Field/Code	Description	FIX Field Value	FIX Field Name (Tag)
CommissionSharingBasisIndicator			
FLAT	Flat Rate (absolute)	0	MiscFeeBasis (891)
PERU	Rate per Share/Unit	1	
PERC	Percentage	2	
CommissionType			
CLBC	Clearing Broker's Commission	105	MiscFeeType (139)
EXEC	Executing Broker's Commission	EXEC	OmgeoBlockCommissionType (9865)
		103	MiscFeeType (139)
LOCO	Local Commission	LOCO	OmgeoBlockCommissionType (9865)
		3	MiscFeeType (139)
SPCN	Special Concessions Amount	SPCN	OmgeoBlockCommissionType (9865)
		104	MiscFeeType (139)
TCOM	Total Commissions Amount	TCOM	OmgeoBlockCommissionType (9865)
CountryCode			
CorrespCountry		ISO country code of instrument issue, such as the country portion used in an ISIN.	SettlPartySubID (785), SettlPartySubIDType (786)
CountryCode	Varies depending on how each party in a trade is identified in the message.		CountryOfIssue (470)
CustodianCountry			SettlPartySubID (785), SettlPartySubIDType (786)
RegCountry			
SubAgentCountry			
DetailLevelPartyCapacityIndicator			
AGEN	Trading as Agent	1	OrderCapacity (528) or OmgeoBrokerCapacity (7362)
BAGN	Acting as Agent for Customer and Other Person	2	
CAGN	Crossing as Agent	3	
CPRN	Crossing as Principal	4	
CRST	Crestco (UK)	5	
CUST	Settling as a Custodian	6	
LCHL	The London Clearing House Ltd (UK)	7	
OAGN	Acting as Agent for Person Other than Customer	8	
PRAG	Acting as Agent for Some Executions and Principal	9	
PRIN	Trading as a Principal	10	
SAGE	Settling as an Agent	11	
SCOM	SIS - Sega/Intersettle (Switzerland)	12	
SPRI	Settling as a Principal	13	
PROA	Principal, Agent, and Agent for Others	14	
FINRAMember			
Y/N	Member of FINRA	08	OmgeoBrokerRegMembership (7357)
FunctionOfTheMessage			
NEWM	New Message	0	AllocTransType (71)
REPC	Replacement Message	1	
CANC	Cancel	2	
MarketMaker			
Y/N	Market maker in the security	10	OmgeoBrokerRestrictions (7355)

Omgeo CTM Field/Code	Description	FIX Field Value	FIX Field Name (Tag)
NumberingAgencyCode			
ISIN	International Security Identification Number	4	SecurityAltIDSource (456)
PartyCapacity			
AGEN	Trading as Agent	B5	OrderCapacity (6528) or OmgeoBrokerCapacity (7362)
BAGN	Acting as Agent for Customer and Other Person	S5	
CAGN	Crossing as Agent	MT	
CPRN	Crossing as Principal	MR	
CRST	Crestco (UK)	5	
CUST	Settling as a Custodian	6	
LCHL	The London Clearing House Ltd (UK)	7	
OAGN	Acting as Agent for Person Other than Customer	8	
PRAG	Acting as Agent for Some Executions and Principal	9	
PRIN	Trading as a Principal	10	
PROA	Principal, Agent and Agent for Others	14	
RLPN	Trading as Riskless Principal	15	
SAGE	Settling as an Agent	11	
SCOM	SIS - Sega/Intersettle (Switzerland)	12	
SPRI	Settling as a Principal	13	
PartyRole			
CLBR	Clearing broker	4	PartyRole (452) or NestedPartyRole (538)
EXEC	Executing broker	1	
INST	Instructing party	13	
PBRK	Prime broker	79	
PartyType			
BIC	Business Identifier Code	B	PartyIDSource (447)
EuroCCP	EuroCCP identifier	T	
UNKN	Unknown	U	
PlaceNarrative			
COUN	Off exchange trade/country	ISO Country Code	SecurityExchange (207)
EXCH	Exchange	MIC	
OTCO	Over the counter unregulated	MIC	
VARI	Various	ISO Country Code	

Omgeo CTM Field/Code	Description	FIX Field Value	FIX Field Name (Tag)
PriceTypeCode			
PERC	Percent	PERC	OmgeoInitialMarginTypeCode (7345)
AMNT	Amount	AMNT	
UNIT	Per unit (share or contract)	2	PriceType (423)
SecurityCodeType (Composite of NumberingAgencyCode and CountryCode)			
CUSI	CUSIP Number (USA and CA)	1	SecurityIDSource (22)
SEDO	SEDOL Number (UK)	2	
QUIC	QUIK Number (JP)	3	
ISIN	ISIN	4	
RICN	Reuters Number (RIC)	5	
LOCA	ISO Country Code set in CountryCode	7	
OTHR	Other or Bloomberg Symbol	A	
WKNN	Wertpapier Kennummer (DE)	B	
LOCA	The NL set in CountryCode (Dutch)	C	
VALO	Valoren Number (CH)	D	
SICO	Sicovam Number (FR)	E	
SVMN	Belgian Ticker	F	
COMM	Common Code (Euroclear and Cedel)	G	
SIPCMember			
Y/N	Member of SIPC	1	OmgeoBrokerRegMembership (7357)
TDMatchStatus and TLMatchStatus			
MACH	MATCHED	0	MatchStatus (573), OmgeoTDMatchStatus (7389), OmgeoTLMatchStatus (9054)
NMAT	UNMATCHED	1	
MISM	MISMATCHED	100	
PEND	PENDING	101	
CAND	CANCELED	102	
CREQ	CANCEL REQUESTED	103	
CREJ	CANCEL REJECTED	104	
CCRQ	COUNTERPARTY CANCEL REQUESTED	105	
CCRJ	COUNTERPARTY CANCEL REJECTED	106	
CANA	CANCEL AGREED	107	
DISQ	DISQUALIFIED	108	
TDReferenceType			
XFID	Execution Fill ID	XFID	SecondaryExecID (527)

Omgeo CTM Field/Code	Description	FIX Field Value	FIX Field Name (Tag)
ThirdPartyRole			
ACCW	Account within institution	24	OmgeoThirdPartyRole (9837)
BRCR	Broker of credit	2	
CUST	Custodian	28	
EXEC	Executing broker	1	
INST	Instructing party	9	
INPA	Interested party	33	
MEOR	Originator of message	9	
PSET	Place of settlement	10	
MERE	Recipient of message	1	
SAGE	Subagent	31	
TLReferenceType			
ORID	Broker/Dealer's Order ID	ORID	OrderID (37)
XOID	Exchange Order ID	XOID	SecondaryOrderID (198)
TradeTimeQualifier			
Defaults to GMT1 in FCI.			
TypeOfFinancialInstrument			

Omgeo CTM Field/Code	Description	FIX Field Value	FIX Field Name (Tag)
ABSS	Asset Backed Security	ABS	SecurityType (167)
AGDT	Agency Debt	AGDT	
BANK	Bankers Acceptance	BA	
BKLN	Bank Loan	BKLN	
CONV	Convertible Bond (Equity)	CB	
CDEP	Certificate of Deposit	CD	
COND	Convertible Bond (Debt)	COND	
CORP	Corporate Debt	CORP	
CPAP	Commercial Paper	CP	
COMM	Common Stock/Ordinary Share	CS	
DEPR	Depository Receipt	DEPR	
ILBD	Inflation Linked Bonds	ILBD	
SVDT	Sovereign Debt	EUSOV	
LIMP	Limited Partnership	LIMP	
MBSS	Mortgage Backed Security	MBS	
MTNT	Medium Term Note	MTN	
MUNI	Municipal Dept	MUNI	
PREF	Preferred Stock/Preferred Share	PS	
REPO	Repurchase	REPO	
RGHT	Right	RGHT	
SWAP	Equity SWAP	Not listed	
TECP	Tax Exempt Commercial Paper	TECP	
TBAN	To Be Announced	TBA	
TBIL	US Treasury Bill	TBILL	
TBON	Treasury Bond	TBOND	
TIME	Time Deposits	TD	
TNOT	Treasury Note	TNOTE	
WARR	Warrant	WARR	
TypeOfTransactionIndicator			
TRAD	Full Trade	F	ExecType (150)
WhenIssue			
WISS	When Issued	WI	SymbolSfx (65)
	When and If Issued	7	SettlType (63) (fixed income)
YieldType			
CALL	On Call (Yield to Next Call)	CALL	YieldType (235)
CURR	Current (Current Yield)	CURRENT	
MATR	Mature (Yield to Maturity)	MATURITY	

Omgeo. All together now.

Americas
Omgeo LLC
55 Thomson Place
Boston, MA 02210
Tel: 1 866 49 OMGEO (1 866 496 6436)
askomgeoamericas@omgeo.com

Asia
Omgeo Pte Ltd
2 Shenton Way,
SGX Centre 1, #11-02
Singapore 068804
Fax: 65.6805.804918
askomgeoasia@omgeo.com

Europe
Omgeo Ltd
Aldgate House
33 Aldgate High Street
London EC3N 1DL
Tel: 44 20 3116 2424
askomgeoeurope@omgeo.com

Japan
Omgeo K.K.
29th Floor
Kasumigaseki Building
2-5 Kasumigaseki 3-Chome, Chiyoda-ku
Tokyo, 100-6029
Japan
Tel: 813.3519.1600
Fax: 813.3519.1620
askomgeoasia@omgeo.com

www.omgeo.com