



# MarketAxess APA FIX 5.0 SP2 Specification

Version 2.0  
November 2024

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Prepared by MarketAxess

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## 1 Version History

Date	Revision	Version
April 2024	Added changes to the UK APA under the addition of the Designated Reporter Regime (DRR); Added new FIX tag TraxCounterpartyDRStatus(24355).	2.0
January 2024	No details provided	1.0

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### 3 Session Layer FIX Messages

#### 3.1 Logon (A)

The Logon is the first message sent through on the FIX API in order to establish FIX connectivity.

Tag	Field Name	Req	Comment
<i>Standard Header</i>		Y	
98	EncryptMethod	Y	Method of encryption. 0 = None
108	HeartBtInt	Y	Heartbeat interval in seconds. We recommend to use 30 seconds.
141	ResetSeqNumFlag	N	Indicates that both sides of the FIX session should reset sequence numbers.
1137	DefaultAppVerID	Y	Application version to be used for FIX messages. 9 = 5.0SP2
<i>Standard Trailer</i>		Y	

#### 3.2 Heartbeat (0)

Heartbeats (35=0) are to be sent at regular intervals in both directions during periods of inactivity to monitor the status of the FIX Session.

Tag	Field Name	Req	Comment
<i>Standard Header</i>		Y	
112	TestReqID	N	Required in response to a test request, this should contain the TestReqID (112) received within the TestRequest Message.
<i>Standard Trailer</i>		Y	

#### 3.3 TestRequest (1)

A test request (35=1) message can be received to check the health of a FIX session following a combined period of inactivity and lack of heartbeat messages.

Tag	Field Name	Req	Comment
<i>Standard Header</i>		Y	
112	TestReqID	Y	Identifier included in Test Request message to be returned in resulting Heartbeat.
<i>Standard Trailer</i>		Y	

### 3.4 ResendRequest (2)

Initiate the retransmission of messages from the other FIX engine.

Tag	Field Name	Req	Comment
<i>Standard Header</i>		Y	
7	BeginSeqNo	Y	Message sequence number of first message in range to be resent.
16	EndSeqNo	Y	Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo(7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = 0 (representing infinity).
<i>Standard Trailer</i>		Y	

### 3.5 SequenceReset (4)

A sequence reset request (35=4) allows a change of the requesters next expected sequence number indicated by tag 36.

Tag	Field Name	Req	Comment
<i>Standard Header</i>		Y	
123	GapFillFlag	N	Indicates the sequence reset message is replacing other messages which will not be resent.  N = Sequence Reset Y = Gap Fill Messages
36	NewSeqNo	Y	New sequence number following the reset.
<i>Standard Trailer</i>		Y	

### 3.6 Logout (5)

The FIX Logout (35=5) initiates the termination of a connected FIX session.

Tag	Field Name	Req	Comment
<i>Standard Header</i>		Y	
58	Text	N	Reason for logout if applicable. i.e. Sequence Number miss match.
<i>Standard Trailer</i>		Y	

### 3.7 BusinessMessageReject (j)

#### Business Message Reject

Tag	Field Name	Req	Comment
<i>Standard Header</i>		Y	
45	RefSeqNum	N	MsgSeqNum of rejected message.
372	RefMsgTyp	Y	MsgType of rejected message.
380	BusinessRejectReason	N	Code to identify reason for the business rejection.  0 = Other 1 = Unknown 2 = Unknown Security 3 = Unsupported Message 4 = Application Not Available 5 = Conditionally required field missing 6 = Not Authorized
58	Text	N	Human readable message explaining the rejection.
<i>Standard Trailer</i>		Y	

## 4 Pre Trade Reporting

### 4.1 MassQuote (i)

Tag	Field Name	Req	Comment
	<i>Standard Header</i>	Y	
117	QuoteID	Y	Unique identifier for the quote message.
	<i>QuotSetGrp</i>	Y	
	<i>Standard Trailer</i>	Y	

### 4.2 MassQuoteAck (b)

Tag	Field Name	Req	Comment
	<i>Standard Header</i>	Y	
117	QuoteID	N	Unique identifier for the quote message.
297	QuoteStatus	Y	Identifies the status of the quote acknowledgement.
298	QuoteCancelType	N	Identifies the type of quote cancel.
300	QuoteRejectReason	N	Reason Quote was rejected.
	<i>QuotSetAckGrp</i>	Y	
	<i>Standard Trailer</i>	Y	

### 4.3 QuoteCancel (Z)

Tag	Field Name	Req	Comment
	<i>Standard Header</i>	Y	
117	QuoteID	N	Unique identifier for the quote message.
298	QuoteCancelType	Y	Identifies the type of quote cancel.
	<i>QuotCxlEntriesGrp</i>	N	
	<i>Standard Trailer</i>	Y	

## 5 Post Trade Reporting

### 5.1 TradeCaptureReport (AE)

For trade reports, amends and cancellations to TRAX.

Will also be sent by TRAX for any notifications regarding the trade, such as deferral status and publication status of the trade.

Tag	Field Name	Req	Comment
<i>Standard Header</i>		Y	
571	TradeReportID	Y	Unique identifier for this trade report message. Required for all inbound TradeCaptureReport (AE) messages.
572	TradeReportRefID	N	TradeReportID of the previous TradeCaptureReport (AE). Required on amends and cancels only.
1003	TradeID	N	TRAX's unique identifier for the trade. Not required when submitting a new trade. Required on amends and cancels.
20806	TraxTradeVersionID	N	Identifier representing the version of the trade.
1040	SecondaryTradeID	N	Unique identifier of the publication event, as assigned by Trax.
1041	FirmTradeID	N	Subscriber's unique identifier for the trade. Required when submitting a new trade. Will be provided by Trax on all outbound messages associated with the trade.
1042	SecondaryFirmTradeID	N	Optional identifier for participants who wish to assign a separate ID to the trade, for example a Book ID. If provided it will be returned on all outbound messages associated with the trade.
325	UnsolicitedIndicator	N	Used in unsolicited status updates caused by updates to TRAX via another interface, e.g. participant user actions performed on the TRAX GUI.  Y = Message is being sent unsolicited
2489	PackageID	N	Identifier assigned to a collection of trades so that they can be analyzed as one atomic unit for risk assessment and clearing. Required for new and amended package trades.
2490	TradeNumber	N	Ordinal number of the trade within a series of related trades. Required for new and amended package trades.

748	TotNumTradeReports	N	Total number of trades returned by the query. Used when responding to a trade query. Required for new and amended package trades.
487	TradeReportTransType	N	Identifies the trade report message transaction type. Required for all inbound TradeCaptureReport (AE) messages. Will not be provided on outbound publication status update messages.  0 = New 1 = Cancel 2 = Replace
<i>TradePriceConditionGrp</i>		N	
<i>RootParties</i>		N	
939	TrdRptStatus	N	Indicates if the trade report was successfully processed by the APA or not.  0 = Accepted 1 = Rejected 3 = Accepted with errors
423	PriceType	N	Modifies LastPx (31). For equities, PriceType (423) is not required but for all other security types it is required. Absence of this field on new or amended trades indicates PNDG when LastPx (31) is also absent.  1 = Percentage 2 = Preferred Price 4 = Discount 5 = Premium 6 = Spread 9 = Yield 22 = Basis Points
31	LastPx	N	Price of the trade, expressed in PriceType (423) units. Its absence indicates PNDG when PriceType (423) is also absent. Maximum d.p. 18
<i>SpreadOrBenchmarkCurveData</i>		N	
15	Currency	N	Identifies currency that was or will be used for price. Currency code must be ISO 4217 standard.
30	LastMkt	N	Venue of execution. ISO 10383 Market Identifier Code (MIC) values including XOFF, XXXX, SINT.

854	QtyType	N	<p>Type of quantity specified in quantity field. ContractMultiplier (tag 231) is required when QtyType = 1 (Contracts). UnitOfMeasure (tag 996) and TimeUnit (tag 997) are required when QtyType = 2. QtyType = 2 is applicable for commodity derivatives, Emission allowances and Emission allowances derivatives only. Required for news and amends.</p> <p>0 = Units (shares, par, currency). Always interpreted as 'par' by MarketAxess. 1 = Contracts 2 = Unit of Measure per Time Unit</p>
32	LastQty	N	<p>Quantity (e.g. shares, units) bought/sold in the transaction. Modified by QtyType(854). Required for news and amends. Maximum d.p. 18</p>
22600	TraxNotionalAmount	N	<p>Notional Amount or Notional Value; the total value of the traded assets in the transaction. Required for all trade reports on non-equity instruments. Maximum d.p. 5</p>
22601	TraxNotionalCurrency	N	<p>Currency of TraxNotionalAmount following ISO 4217 format. Required for all trade reports on non-equity instruments.</p>
<i>Instrument</i>		N	
60	TransactTime	N	<p>Time the transaction executed in UTC. Must be expressed to the microsecond level of precision. Required for news and amends.</p>
22602	TraxRefPerStart	N	<p>The start of the period specified in the Directive 2003/87/CE (e.g. 2013?2020 or subsequent trading periods). Applicable for Emission Allowances and Emission Allowances Derivatives only.</p>
22603	TraxRefPerEnd	N	<p>The end of the period specified in the Directive 2003/87/CE (e.g. 2013?2020 or subsequent trading periods). Applicable for Emission Allowances and Emission Allowances Derivatives only.</p>
22604	TraxEmissionsType	N	<p>Applicable for Emission Allowances and Emission Allowances Derivatives only.</p> <p>EUAE = European Union Allowances CERE = Certified Emission Reductions ERUE = Emission Reduction Units EUAA = European Union Aviation</p>

			Allowances OTHR = Other
<i>TrdCapRptSideGrp</i>		Y	
1390	TradePublishIndicator	N	Indicates if a trade will be published.  0 = Do Not Publish Trade 1 = Publish Trade 2 = Deferred Publication
1924	ClearingIntention	N	Specifies the party's or parties' intention to clear the trade.  0 = Do not intend to clear 1 = Intend to clear
1011	MessageEventSource	N	Identifies the event triggering the message.  ACPT = Accepted APUB = Aggregate details published COMP = Package completed FPUB = Full trade details published LPUB = Limited details published PEND = Pending (used for packages) REJT = Rejected
779	LastUpdateTime	N	Timestamp of the last update to the trade. Represents publication time on publication confirmation messages. Not supported for inbound messages.
<i>TraxAPADData</i>		N	
<i>Standard Trailer</i>		Y	

## 5.2 TradeCaptureReportAck (AR)

Acknowledgement of a new trade report to TRAX.

Tag	Field Name	Req	Comment
<i>Standard Header</i>		Y	
571	TradeReportID	Y	Unique identifier for this trade report message.
1003	TradeID	N	TRAX's unique identifier for the trade. Will not be sent when rejecting a new trade. Will be sent on all other outbound TradeCaptureReportAck (AR) messages.
1041	FirmTradeID	N	Subscriber's unique identifier for the trade. Populated as provided by the submitting party.
1042	SecondaryFirmTradeID	N	Populated as provided by the submitting party.
22806	TraxTradeVersionID	N	Current version of trade on TRAX.

487	TradeReportTransType	N	Transaction type of the trade capture report ack.  0 = New 1 = Cancel 2 = Replace
<i>RootParties</i>		Y	
572	TradeReportRefID	N	The TradeReportID that is being reference for some action, such as an amendment, cancellation or trade deny.
939	TrdRptStatus	Y	Indicates if the trade report message has been successfully processed.  0 = Accepted 1 = Rejected 3 = Accepted with errors
423	PriceType	N	As provided by the submitting party. However, if PriceType(423) was sent as 4 = Discount or 5 = Premium PriceType(423) will be sent back as 1 = Percentage and price will be converted accordingly.  1 = Percentage 2 = Per Unit 6 = Spread 9 = Yield 22 = Basis Points
854	QtyType	N	Type of quantity specified in quantity field. Populated as provided by the submitting party.  0 = Units (shares, par, currency). Always interpreted as 'par' by MarketAxess. 1 = Contracts 2 = Unit of Measure per Time Unit
32	LastQty	N	Quantity (e.g. shares, units) bought/sold in the transaction. Populated as provided by the submitting party.
22600	TraxNotionalAmount	N	Notional Amount or Notional Value; the total value of the traded position's assets. Populated as provided by the submitting party.
22601	TraxNotionalCurrency	N	Currency of TraxNotionalAmount following ISO 4217 format. Populated as provided by the submitting party.
31	LastPx	N	However, if PriceType(423) was sent as 4 = Discount or 5 = Premium PriceType(423) will be sent back as 1 =

			Percentage and price will be converted accordingly. Populated as provided by the submitting party with conversion if necessary.
<i>Instrument</i>		Y	
15	Currency	N	Identifies currency that was or will be used for price. Currency code must be ISO 4217 standard. Populated as provided by the submitting party.
30	LastMkt	N	Venue of execution. ISO 10383 Market Identifier Code (MIC) values including XOFF, XXXX and SINT are permitted. Populated as provided by the submitting party.
60	TransactTime	N	Time the transaction executed in UTC. Populated as provided by the submitting party.
1390	TradePublishIndicator	N	Indicates if a trade will be published and whether the publication will be deferred.  0 = Do Not Publish Trade 1 = Publish Trade 2 = Deferred Publication
779	LastUpdateTime	N	Timestamp of the last update to the trade in UTC time.
<i>TrdCapRptAckSideGrp</i>		Y	
1924	ClearingIntention	N	intention to clear the trade. Populated as provided by the submitting party.  0 = Do not intend to clear 1 = Intend to clear
751	TradeReportRejectReason	N	Code representing the reason for rejection of the trade report.  99 = Other
1328	RejectText	N	Human readable text explanation for the rejection of the trade report.
58	Text	N	Human readable message explaining any warnings that are present.
22602	TraxRefPerStart	N	The start of the period specified in the Directive 2003/87/CE (e.g. 2013-2020 or subsequent trading periods). Populated as provided by the submitting party.
22603	TraxRefPerEnd	N	The end of the period specified in the Directive 2003/87/CE (e.g. 2013-2020 or subsequent trading periods).

			Populated as provided by the submitting party.
22604	TraxEmissionsType	N	Emissions type. Applicable for Emission Allowances and Emission Allowances Derivatives only.  CERE = Certified emission reduction ERUE = Emission reduction unit EUAA = European Aviation Allowances EUAE = EU Allowances OTHR = Other
22809	TraxCptySIStatus	N	Identifies whether or not the counterparty is an SI, according to the Trax SI registry. This field will not be present if the counterparty SI status is unknown.  N = the counterparty is not an SI Y = the counterparty is an SI
<i>TraxAPADData</i>		Y	
24355	TraxCounterpartyDRStatus	N	Identifies whether or not the counterparty is a Designated Reporter under the FCA Designated Reporter regime. Applies to the UK APA only.  Y = Counterparty is a designated reporter. N = Counterparty is not a designated reporter.
<i>Standard Trailer</i>		Y	

## 6 Components - Transport layer

### 6.1 Standard Header

Tag	Field Name	Req	Comment
8	BeginString	Y	Identifies beginning of new message and session protocol version by means of a session profile identifier.  FIXT.1.1 = Session profile FIXT
9	BodyLength	Y	Message length, in bytes, forward to the CheckSum field.
35	MsgType	Y	Message type.
1128	AppVerID	N	Application version of the FIX protocol to use.  9 = FIX50SP2
49	SenderCompID	Y	Assigned value used to identify firm sending message.
56	TargetCompID	Y	Assigned value used to identify receiving firm.
34	MsgSeqNum	Y	Integer message sequence number.
50	SenderSubID	N	Sent on outbound business messages. Used to identify the TRAX service sending the message.
57	TargetSubID	N	Used to identify the TRAX service to which the message is being sent. Required on inbound business messages  APA = Approved Publication Arrangement Service
43	PossDupFlag	N	Indicates possible retransmission of message with this sequence number.  Y = Possible duplicate N = Original transmission
97	PossResend	N	Indicates that the FIX message may contain information that has been sent under another sequence number.  Y = Possible Resend N = Original Transmission
52	SendingTime	Y	Timestamp when the message was sent.
122	OrigSendingTime	N	Original time of message transmission when transmitting orders as the result of a resend request.

## 6.2 Standard Trailer

Tag	Field Name	Req	Comment
10	Checksum	Y	Three byte, simple checksum.

## 7 Components - Post Trade Reporting

### 7.1 Instrument

Detail on the instrument being reported.

Tag	Field Name	Req	Comment
48	SecurityID	N	ISIN identifier of the security in the transaction.
22	SecurityIDSource	N	Source of the SecurityID(48) provided. Only ISIN is supported.  4 = ISIN
107	SecurityDesc	N	Description of the security. Not required inbound to TRAX. Will be provided outbound from TRAX.
231	ContractMultiplier	N	Specifies the ratio or multiply factor to convert to total units. Must be > 0. Max 16 d.p.
996	UnitOfMeasure	N	<p>The unit of measure of the underlying asset upon which the contract is based. All enumerations through FIX.5.0SP2 EP222 are supported. UnitOfMeasure is required when UnitOfMeasureQty(1147) is sent. Applicable for Commodity derivatives, Emission allowances and Emission allowances derivatives only.</p> <p>           Bcf = BILLION_CUBIC_FEET            CBM = CUBIC_METERS            GJ = GIGAJOULES            kWh = KILOWATT_HOURS            MMBtu = ONE_MILLION_BTU            MWh = MEGAWATT_HOURS            thm = THERMS            MMbbl = MILLION_BARRELS            Alw = ALLOWANCES            Bbl = BARRELS            BDFT = BOARD_FEET            Bu = BUSHELS            Ccy = CURRENCY            CDD = COOLING_DEGREE_DAY            CER = CERTIFIED_EMISSIONS_REDUCTION            CPD = CRITICAL_PRECIP_DAY            CRT = CLIMATE_RESERVE_TONNES            cwt = HUNDREDWEIGHT            day = DAY            dt = DRY_METRIC_TONS            EnvAllwnc = ENVIRONMENTAL_ALLOWANCE_CERTIFICATES            EnvCrd = ENVIRONMENTAL_CREDIT            EnvOfst = ENVIRONMENTAL_OFFSET            g = GRAMS            Gal = GALLONS            GT = GROSS_TONS         </p>

			<p>HDD = HEATING_DEGREE_DAY  IPNT = INDEX_POINT  kg = KILOGRAMS  kL = KILOLITERS  kW-a = KILOWATT_YEAR  kW-d = KILOWATT_DAY  kW-h = KILOWATT_HOUR  kW-M = KILOWATT_MONTH  kW-min = KILOWATT_MINUTE  L = LITERS  lbs = POUNDS  MW-a = MEGAWATT_YEAR  MW-d = MEGAWATT_DAY  MW-h = MEGAWATT_HOUR  MW-M = MEGAWATT_MONTH  MW-min = MEGAWATT_MINUTE  oz_tr = TROY_OUNCES  PRINC =  PRINCIPAL_WITH_RELATION_TO_DEBT_INSTRUMENT  t = METRIC_TONS  tn = TONS  USD = US_DOLLARS  tnCO2 = TONS_OF_CARBON_DIOXIDE</p>
1147	UnitOfMeasureQty	N	<p>Used to indicate the quantity of the underlying commodity unit of measure on which the contract is based, such as, 2500lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc.  UnitOfMeasureQty is required when UnitOfMeasure(996) is sent.  Applicable for Commodity derivatives, Emission allowances and Emission allowances derivatives only.</p>
997	TimeUnit	N	<p>Unit of time associated with the contract.  Required when QtyType(854) = 2.</p> <p>H = Hour  Min = Minute  S = Second  D = Day  Wk = Week  Mo = Month  Yr = Year  Q = Quarter</p>

## 7.2 TradePriceConditionGrp

Tag	Field Name	Req	Comment
1838	NoTradePriceConditions	Y	Number of trade price conditions: Price conditions in effect at the time of the trade.
>1839	TradePriceCondition	Y	Price conditions in effect at the time of the trade. Multiple price conditions can be in effect at the same time. Price conditions are usually required to be

			<p>reported in markets that have regulations on price execution at a market or national best bid or offer, and the trade price differs from the best bid or offer.</p> <p>17 = Price is pending (PNDG) 18 = Price is not applicable (NOAP)</p>
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### 7.3 SpreadOrBenchmarkCurveData

Tag	Field Name	Req	Comment
221	BenchmarkCurveName	N	Name of benchmark curve. Only values supported up through FIX 5.0 SP2 EP132 are valid.
222	BenchmarkCurvePoint	N	Point on benchmark curve. Free form values: e.g. "Y", "7Y", "INTERPOLATED".
662	BenchmarkPrice	N	Specifies the price of the benchmark.
663	BenchmarkPriceType	N	Type of BenchmarkPrice. Required if BenchmarkPrice is specified.  1 = Percentage 9 = Yield
699	BenchmarkSecurityID	N	Identifier of the benchmark security.
761	BenchmarkSecurityIDSource	N	Identifies class or source of the BenchmarkSecurityID (699) value.  4 = ISIN

### 7.4 TrdCapRptSideGrp

This is used in the TradeCaptureReport (AE) message to report side.

Tag	Field Name	Req	Comment
552	NoSides	Y	Number of side repeating group instances. Side 1 is the participant's side, side 2 is the counterparty's side of the transaction.  1 = One Side 2 = Both Sides
>54	Side	Y	Side of the transaction.  1 = Buy 2 = Sell 7 = Undisclosed
>1057	AggressorIndicator	N	Identify whether the executing party is an aggressor or not in the trade. Supported on inbound AE messages only. Will not be sent on unsolicited AE messages.

			N = Passive / Not Aggressor Y = Aggressor
>29	LastCapacity	N	Trading capacity of the principal in order execution.  1 = Agent 2 = Cross as Agent 3 = Cross as Principal 4 = Principal 5 = Matched Principal

## 7.5 TraxAPADData

Contains custom fields carrying data provided by the APA service.

Will be sent outbound from TRAX only, not applicable inbound to TRAX.

Tag	Field Name	Req	Comment
22702	TraxResponseText	N	A human readable message containing warning or rejection messages.
22800	TraxDeferralTypeCode	N	Type of deferral used for the trade. Will be sent if TradePublishIndicator indicates deferred publication (1390=2).  1 = Standard deferral: limited detail publication, Full details published by 1900 on T+2. 2 = Standard deferral: aggregate publication during deferral. Full details published by 1900 on T+2. 3 = Standard deferral: Full details published by 1900 on T+2. 4 = Extended deferral: limited detail publication during deferral. Full details published by 0900 on T+4 weeks. 5 = Extended deferral: aggregate publication during deferral. Full details published by 0900 on T+4 weeks. 6 = Extended deferral: limited detail publication during deferral. Full details indefinitely deferred. 7 = Extended deferral: aggregate publication during deferral. Full details indefinitely deferred. 8 = Indefinite deferral: aggregate publication during deferral. Full details indefinitely deferred. 10 = Indefinite deferral: limited detail and aggregate publication during deferral. Full details indefinitely deferred. 15 = Swedish deferral: limited detail and standard aggregate publication during deferral. Full details published by 0900 on T+4 weeks. 21 = 60 Minute delay

			22 = 120 Minute delay 23 = Delay until End of Day 24 = Delay until Noon on T+1 25 = Delay until Open on T+1
	<i>TraxTransparencyFlags</i>	N	
22803	TraxDelegatedReportingFlag	N	Indicates if the trade has been reported on behalf of a separate party. Absence of the field implies that the reporting has not been delegated.  T = Transaction has been delegated F = Transaction has not been delegated
22804	TraxAPAStatus	N	Represents the status of the trade in the Trax APA database:  CANC = Cancelled DEFR = Deferred NPUB = Not Published PEND = Pending, package trades PUBL = Published REJT = Rejected
22805	TraxEstPubTime	N	The expected date that full details will be published. Only applies to trades that have been deferred with Deferral Type Code = {1, 2, 3, 4, 5, 21, 22, 23}.

## 7.6 TraxTransparencyFlags

Custom fields to support the MiFID II transparency flag requirements for APA reporting

Tag	Field Name	Req	Comment
22801	TraxNoTransparencyFlags	N	Number of transparency flags
>22802	TraxTransparencyFlag	N	MiFID II transparency flag.

## 7.7 TrdCapRptAckSideGrp

Tag	Field Name	Req	Comment
552	NoSides	Y	Number of side repeating group instances. Side 1 is the participant's side, side 2 is the counterparty's side of the transaction.  1 = One Side 2 = Both Sides
>54	Side	Y	Side of the transaction.  1 = Buy 2 = Sell 7 = Undisclosed

>1057	AggressorIndicator	N	Identify whether the executing party is an aggressor or not in the trade.  N = Passive / Not Aggressor Y = Aggressor
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## 7.8 RootParties

Tag	Field Name	Req	Comment
1116	NoRootPartyIDs	Y	Number root party repeating groups.
>1117	RootPartyID	Y	Identifier code for the party group.
>1118	RootPartyIDSource	Y	Type of identifier in RootPartyID (1117).  D = Internal Code G = Market Identifier Code (MIC) N = Legal Entity Identifier (LEI) E = ISO Country Code
>1119	RootPartyRole	Y	Role of the party identified in RootPartyID (1117).  1 = Executing Firm 17 = Contra Firm (Counterparty) 53 = Trader Mnemonic 68 = Host Competent Authority 116 = Reporting Entity
>22688	TraxRootPartyRoleQualifier	N	Only applicable for the counterparty group (1119=17) to define the trading capacity of the counterparty.  1 = Agent (AOTC) 2 = Cross as agent (AOTC) 3 = Cross as principal (MTCH) 4 = Principal (DEAL) 5 = Riskless principal (DEAL)
<i>RootSubParties</i>		N	

## 7.9 RootSubParties

To identify the relevant NCA/publishing entity for regional desks. Only applicable for the below parties:

- Executing party (1119=1)
- Counterparty (1119=17)

Tag	Field Name	Req	Comment
1120	NoRootPartySubIDs	Y	Number of sub-root party repeating groups. Only supported for country code, so only ever be 1 (or group does not exist at all).
>1121	RootPartySubID	Y	Party sub-identifier, country code.

>1122	RootPartySubIDType	Y	The type of sub-identifier. 39 = ISO Country Code
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## 8 Components - Pre Trade Reporting

### 8.1 QuotInstrument

Detail on the instrument being reported.

Tag	Field Name	Req	Comment
48	SecurityID	Y	Security identifier value of SecurityIDSource (22) type. Requires SecurityIDSource.
22	SecurityIDSource	Y	Required if SecurityID (48) is specified. Identifies class or source of the SecurityID (48) value.  1 = CUSIP 2 = UK Domestic (LSE) Code (SEDOL) 3 = Japanese Domestic Code (QUIK) 4 = ISIN 8 = Exchange Symbol 100 = proprietary identifier. 101 = Dummy CUSIP 104 = OTHR (Concatenated ID) B = WKN D = Swiss Domestic Valoren Code E = French Domestic Sicovam Code G = Euroclear and Clearstream Code (CEDEL)

### 8.2 QuotSetGrp

Tag	Field Name	Req	Comment
296	NoQuoteSets	Y	The number of quote sets in the message.
>302	QuoteSetID	Y	Sequential number for the Quote Set. For a given QuoteID ? assumed to start at 1. Must be the first field in the repeating group.
>304	TotNoQuoteEntries	Y	Total number of quotes for the quote set.
<i>QuotEntryGrp</i>		Y	

### 8.3 QuotEntryGrp

Repeating block that contains individual quote details.

Tag	Field Name	Req	Comment
295	NoQuoteEntries	Y	The number of quote entries for the instrument being quoted. Will always equal 1.
>299	QuoteEntryID	Y	Uniquely identifies the quote across the complete set of all quotes for a given quote provider.
<i>QuotInstrument</i>		Y	

>22680	TraxBidPrice	N	Price of the bid quote, expressed in TraxBidPriceType (22681) units.
>22682	TraxOfferPrice	N	Price of the offer quote, expressed in TraxOfferPriceType (22683) units.
>22683	TraxPriceType	N	Indicates the type of price of the offer quote. Modifies TraxOfferPrice (22682). Supported enumerations: 1 = Percentage (PERC) 2 = Per Unit (MONE) 6 = Spread (YIEL) 9 = Yield (YIEL) 22 = Basis Points (BAPO)  1 = Percentage (PERC) 2 = Per Unit (MONE) 6 = Spread (YIEL) 9 = Yield (YIEL) 22 = Basis Points (BAPO)
>134	BidSize	N	Quantity of bid
>135	OfferSize	N	Quantity of offer
>62	ValidUntilTime	N	Indicates expiration time of indication message (always expressed in UTC)
>60	TransactTime	Y	UTC timestamp the order was created.
>15	Currency	Y	ISO currency code for trade currency.
>22505	TraxSizeCurrency	N	Currency of the Bid and or Offer Size. Populated when price currency is not equal to size currency. Must conform to ISO 4217 standard
<i>TraxSpreadOrBenchmarkCurveData</i>		N	
>22500	TraxQuoteTier	N	The tier for which the quote is made available. Must be a whole number from 1 to 5, inclusive. Defaults to 3 when not provided.
>22501	TraxTraderID	N	Free form code to aid in identifying and tracking the quote, such as Trader ID or Book ID. Limited to 100 characters.
>22502	TraxQuoteExpiresIn	N	The number of seconds that the quote remains live, counted from TransactTime (60). In seconds, from 0 to 600, inclusive.
>22700	TraxWaiverFlag	N	Required if publication flag is set to Waiver. Supported values are: ILQD, SIZE, or LRGS  ILQD = ILQD LRGS = LRGS SIZE = SIZE
>22701	TraxPublicationFlag	N	Used to override publication obligation rules with a specific publication instruction. Supported values are: Y, N, or W

>22504	TraxLastMkt	N	Market venue of quote. ISO 10383Market Identifier Code (MIC) values(incl. XOFF, XXXX, SINT).
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#### 8.4 TraxSpreadOrBenchmarkCurveData

Benchmark information to be provided whensending a spread quote.

Tag	Field Name	Req	Comment
22684	TraxBenchmarkPrice	N	Specifies the price of the benchmark.
22685	TraxBenchmarkPriceType	N	Required if TraxBenchmarkPrice (22684) is specified. Identifies type of TraxBenchmarkPrice (22684). Supported values are: 1 = Percentage 9 = Yield  1 = Percentage 9 = Yield
22686	TraxBenchmarkSecurityID	N	The identifier of the benchmark security, e.g. Treasury against Corporate bond. Requires TraxBenchmarkSecurityIDSource (22687).
22687	TraxBenchmarkSecurityIDSource	N	Required if TraxBenchmarkSecurityID (22686) is specified. Identifies class or source of the TraxBenchmarkSecurityID (22686) value. Supported enumerations: 4 = ISIN  4 = ISIN
22689	TraxBenchmarkCurveName	N	Identifies the Benchmark Curve Name of the Benchmark rate index.
22690	TraxBenchmarkCurvePoint	N	Identifies the time period for the reference Benchmark rate index

#### 8.5 QuotSetAckGrp

Provides counting information relating to the number of quotes in the ackmessage. Only fields that are present in all ack messages are marked as required

Tag	Field Name	Req	Comment
296	NoQuoteSets	Y	The number of quote sets in the message.
>302	QuoteSetID	Y	Sequential number for the Quote Set. For a given QuoteID ? assumed to start at 1. Must be the first field in the repeating group.
>304	TotNoQuoteEntries	N	Total number of quotes for the quote set.
>1168	TotNoCxlIdQuotes	N	Specifies the number of canceled quotes.
>1169	TotNoAccQuotes	N	Specifies the number of accepted quotes.
>1170	TotNoRejQuotes	N	Specifies the number of rejected quotes.
<i>QuotEntryAckGrp</i>		Y	

## 8.6 QuotEntryAckGrp

Provides quote specific information relating to the transparency status of each quote. Only fields that are present in all ack messages are marked as required

Tag	Field Name	Req	Comment
295	NoQuoteEntries	Y	The number of quote entries for the instrument being quoted. Will always equal 1.
>299	QuoteEntryID	Y	Uniquely identifies the quote across the complete set of all quotes for a given quote provider.
<i>QuotInstrument</i>		Y	
>22500	TraxQuoteTier	N	The tier for which the quote is made available. Must be a whole number from 1 to 5, inclusive. Defaults to 3 when not provided.
>1167	QuoteEntryStatus	N	Identifies the status of an individual quote. Supported enumerations: 0 = Accepted 5 = Rejected  0 = Accepted 5 = Rejected
>22700	TraxWaiverFlag	N	Required if publication flag is set to Waiver. Supported values are: ILQD, SIZE, or LRGS  ILQD = ILQD LRGS = LRGS SIZE = SIZE
>22701	TraxPublicationFlag	N	Used to override publication obligation rules with a specific publication instruction. Supported values are: Y, N, or W
>22702	TraxResponseText	N	A human readable message containing warning, rejection, or lifecycle messages.

## 8.7 QuotCxlEntriesGrp

For messages sent to cancel one or more securities.

Tag	Field Name	Req	Comment
295	NoQuoteEntries	N	The number of quotes meant for cancellation.
<i>QuotInstrument</i>		N	
22500	TraxQuoteTier	N	The tier for which the quote is made available. Must be a whole number from 1 to 5, inclusive. Defaults to 3 when not provided.