



MarketAxess APA FIX 5.0 SP2 Specification

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Prepared by MarketAxess

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Change History

Version	Date	Changes
2.2.2	2026-09-22	Split Submission and Unsolicited 35=AE messages into separate message definitions Update supported tags on Pre and Post Trade workflows
2.2.1	2026-09-17	No summary provided
2.1.6	2026-08-10	Update location of tags: 24384(MKTXContractEffectiveDate) 24385(MKTXSpread) 24386(MKTXUpfrontPayment) Add tag 55 to QuotInstrument Component block (Requirement for Quote Cancels) Update location of tag 2891 (MKTXUPI)
2.1.5	2026-04-16	No summary provided
2.1.4	2026-04-15	No summary provided
2.1.3	2026-04-02	No summary provided
2.1.2	2026-02-27	No summary provided
2.1.1	2026-02-24	First issue
2.0.5	2025-10-29	No summary provided
2.0.4	2025-08-06	Including the change for derivatives APA Trade Reporting amendment.
2.0.3	2024-04-10	Adding explicit enumerations of UnitOfMeasure.
1.0.9	2024-01-29	Updating FIX tag 779.
1.0.8	2023-12-29	Updates to some fields.
1.0.7	2023-12-29	Amended some field definitions.
1.0.6	2023-11-16	Updated fields, reordered, removed duplicate fields, enhanced descriptions.
1.0.5	2023-11-13	Correcting RootParties to be optional.
1.0.4	2023-08-18	Removed whitespace from message names.
1.0.3	2023-06-16	Updating TestRequestID on Test Request to TestReqID.
1.0.2	2023-06-16	Updating TestRequestID on Test Request to TestReqID.
1.0.1	2022-11-08	First issue

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Session Layer FIX Messages

Logon [A]

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

Tag	Name	Type	Req'd	Description
Standard Header			Y	
98	EncryptMethod	int	Y	Method of encryption. Supported values: 0 = None
108	HeartBtInt	int	Y	Heartbeat interval in seconds. It is recommended to use 30 seconds.
141	ResetSeqNumFlag	Boolean	N	Indicates that both sides of the FIX session should reset sequence numbers.
1137	DefaultAppVerID	String	Y	Application version to be used for FIX messages. Supported values: 9 = 5.0SP2
Standard Trailer			Y	

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	Name	Type	Req'd	Description
Standard Header			Y	
112	TestReqID	String	N	Required in response to a test request, this should contain the TestReqID (112) received within the TestRequest Message.
Standard Trailer			Y	

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	Name	Type	Req'd	Description
Standard Header			Y	
112	TestReqID	String	Y	Identifier included in Test Request message to be returned in resulting Heartbeat.
Standard Trailer			Y	

ResendRequest [2]

Initiate the retransmission of messages from the other FIX engine.

Tag	Name	Type	Req'd	Description
Standard Header			Y	
7	BeginSeqNo	SeqNum	Y	Message sequence number of first message in range to be resent.
16	EndSeqNo	SeqNum	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).
Standard Trailer			Y	

Session Level Reject [3]

A session level reject (35=3) occurs when a FIX message is received but cannot be processed due to a session level violation.

Tag	Name	Type	Req'd	Description
Standard Header			Y	MsgType = 3 The standard FIX message header
45	RefSeqNum	SeqNum	Y	MsgSeqNum of rejected message Reference message sequence number
58	Text	String	N	Human readable message may appear with unsolicited AE messages, in case of package trade being incomplete, and therefore to reject all components. The rejections, warnings, and lifecycle messages would be put into tag 58.
371	RefTagID	int	N	The tag number of the FIX field being

Tag	Name	Type	Req'd	Description
				referenced
372	RefMsgTyp	String	N	MsgType of rejected message.
				Code to identify reason for a session-level Reject message. Supported values: 0 = InvalidTagNumber 1 = RequiredTagMissing 2 = TagNotDefinedForThisMessageType 3 = UndefinedTag 4 = TagSpecifiedWithoutAValue 5 = ValuesIncorrect 6 = IncorrectDataFormatForValue 7 = DecryptionProblem 8 = SignatureProblem 9 = CompIDProblem 10 = SendingTimeAccuracyProblem 11 = InvalidMsgType 12 = XMLValidationError 13 = TagAppearsMoreThanOnce 14 = TagSpecifiedOutOfRequiredOrder 15 = RepeatingGroupFieldsOutOfOrder 16 = IncorrectNumInGroupCountForRepeatingGroup 17 = NonDataValueIncludesFieldDelimiter 18 = InvalidUnsupportedApplVer 99 = Other
373	SessionRejectReason	int	N	
	Standard Trailer		Y	The standard FIX message trailer

SequenceReset [4]

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

Tag	Name	Type	Req'd	Description
	Standard Header		Y	
				Indicates the sequence reset message is replacing other messages which will not be resent.
123	GapFillFlag	Boolean	N	Supported values: N = Sequence Reset Y = Gap Fill Messages

Tag	Name	Type	Req'd	Description
36	NewSeqNo	SeqNum	Y	New sequence number following the reset.
Standard Trailer			Y	

Logout [5]

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

Tag	Name	Type	Req'd	Description
Standard Header			Y	
58	Text	String	N	Reason for logout if applicable. i.e. Sequence Number miss match.
Standard Trailer			Y	

BusinessMessageReject [j]

Business Message Reject

Tag	Name	Type	Req'd	Description
Standard Header			Y	
45	RefSeqNum	SeqNum	N	MsgSeqNum of rejected message.
372	RefMsgTyp	String	Y	MsgType of rejected message.
380	BusinessRejectReason	int	N	Code to identify reason for the business rejection. Supported values: 0 = Other 1 = Unknown 2 = Unknown Security 3 = Unsupported Message 4 = Application Not Available 5 = Conditionally required field missing 6 = Not Authorized
58	Text	String	N	Human readable message explaining the rejection.
Standard Trailer			Y	

Pre Trade Reporting

MassQuote [i]

Tag	Name	Type	Req'd	Description
Standard Header			Y	
117	QuoteID	String	Y	Unique identifier for the quote message.
QuotSetGrp			Y	
Standard Trailer			Y	

MassQuoteAck [b]

Tag	Name	Type	Req'd	Description
Standard Header			Y	
117	QuoteID	String	Y	Unique identifier for the quote message.
297	QuoteStatus	int	Y	Identifies the status of the quote acknowledgement. Supported values: 0 = Accepted 5 = Rejected
298	QuoteCancelType	int	N	Applicable for Quote Cancellation Acks Identifies the type of quote cancel.
300	QuoteRejectReason	int	N	Reason Quote was rejected. Supported values: 3 = Quote Request Exceeds Limit 9 = Not Authorised to Quote Security 99 = Other
QuotSetAckGrp			Y	
Standard Trailer			Y	

QuoteCancel [Z]

Tag	Name	Type	Req'd	Description
Standard Header			Y	
117	QuotID	String	N	Unique identifier for the quote message.
298	QuoteCancelType	int	Y	Identifies the type of quote cancel. Supported values: 1 = Cancel for one or more securities 4 = Cancel all quotes
QuotCxlEntriesGrp			N	
Standard Trailer			Y	

Post Trade Reporting

TradeCaptureReport - Trade Submission [AE]

The TradeCaptureReport - Trade Submission message is used to submit trade reports, amends and cancellations into APA.

Tag	Name	Type	Req'd	Description
Standard Header			Y	
571	TradeReportID	String	Y	Unique identifier for this trade report message. Required for <u>all</u> inbound TradeCaptureReport (AE) messages.
1041	FirmTradeID	String	Y	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	String	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.
2489	PackageID	String	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	int	N	Ordinal number of the trade within a series of related trades. Required for new and amended package trades.
423	PriceType	int	C	Modifies LastPx (31). PriceType (423) is required for all security types except <u>equities</u> . Absence of this tag on new or amended trades indicates PNDG or NOAP status when LastPx (31) is also absent. Required when: - Field 1838 (NoTradePriceConditions) is not present - Field 1839 (TradePriceCondition) is not present Supported values: 1 = Percentage 2 = Preferred Price 4 = Discount

Tag	Name	Type	Req'd	Description
				5 = Premium 6 = Spread 9 = Yield 22 = Basis Points
748	TotNumTradeReports	int	C	Total number of trades returned by the query. Used when responding to a trade query. Required for new and amended package trades. Required when Field 2489 (PackageID) is present
487	TradeReportTransType	int	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. Supported values: 0 = New 1 = Cancel 2 = Replace
TradePriceConditionGrp			N	
RootParties			N	
31	LastPx	Price	N	Price of the trade, expressed in PriceType (423) units. Tag is not required on submissions where price is pending or no price is available. Maximum d.p. 18
22603	TraxRefPerEnd	UTCDateOnly	N	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.
32	LastQty	Qty	N	Quantity (e.g. shares, units) bought/sold in the transaction. Modified by QtyType(854). Tag is not required on submissions where price is pending or no price is available. Maximum d.p. 18
15	Currency	Currency	N	Identifies currency that was or will be used for price. Currency code must be ISO 4217 standard.
30	LastMkt	Exchange	N	Venue of execution. ISO 10383 Market Identifier Code (MIC) values including XOFF,

Tag	Name	Type	Req'd	Description
				XXXX, SINT.
22600	TraxNotionalAmount	float	N	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
22601	TraxNotionalCurrency	Currency	N	Currency of TraxNotionalAmount following ISO 4217 format. Required for all trade reports on non-equity instruments.
Instrument			N	
60	TransactTime	UTCTimestamp	Y	Time the transaction executed in UTC. Must be expressed to the microsecond level of precision.
854	QtyType	int	N	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. Supported values: 0 = Units (shares, par, currency). Always interpreted as 'par' by MarketAxess. 1 = Contracts 2 = Unit of Measure per Time Unit
1003	TradeID	String	N	TRAX's unique identifier for the trade. Not required when submitting a new trade. Required on amends and cancels.
22602	TraxRefPerStart	UTCDateOnly	N	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.
22604	TraxEmissionsType	String	N	Emissions type. Applicable for Emission Allowances and Emission Allowances Derivatives only. Supported values: CERE = Certified emission reduction ERUE = Emission reduction unit EUAA = European Aviation Allowances

Tag	Name	Type	Req'd	Description
				EUA = EU Allowances OTHR = Other
	TrdCapRptSideGrp		Y	
1390	TradePublishIndicator	int	N	Indicates if a trade will be published. Supported values: 0 = Do Not Publish Trade 1 = Publish Trade 2 = Deferred Publication
	SpreadOrBenchmarkCurveData		N	
1924	ClearingIntention	int	N	Required for EU Derivative Trades Specifies the party's or parties' intention to clear the trade. Supported values: 0 = Do not intend to clear 1 = Intend to clear
	TraxAPAData		N	
24388	Trading System	String	N	Only required for submission by Trading Venues Not required for Investment firms Supported values: CLOB = Central limit order book trading system QDTS = Quote driven trading systems PATS = Periodic auction trading systems RFQT = Request for quote trading systems VOIC = Voice trading system HYBR = Hybrid trading system OTHR = Any other trading system
22810	TraxPriceToleranceSkipFlag	String	N	Subscriber instruction to skip price checks Supported values: 1 = Instruct to skip Price Check
22811	TraxVolumeToleranceSkipFlag	String	N	Subscriber instruction to skip volume checks Supported values: 1 = Instruct to skip volume check
	Standard Trailer		Y	

TradeCaptureReportAck [AR]

Provides acknowledgement of a new trade or notification of a rejection

Tag	Name	Type	Req'd	Description
Standard Header			Y	
571	TradeReportID	String	Y	Unique identifier for the individual TradeCaptureReport message.
1003	TradeID	String	N	Unique identifier for the trade, assigned by MarketAxess APA
1041	FirmTradeID	String	N	Subscriber's unique identifier for the trade as populated on the inbound TradeCaptureReport message.
1042	SecondaryFirmTradeID	String	N	Reference optionally provided by the subscriber on the inbound TradeCaptureReport.
22806	TraxTradeVersionID	String	N	Current version of trade on MarketAxess APA.
487	TradeReportTransType	int	N	Transaction type of the TradeCaptureReport for which the acknowledgement is being sent. Supported values: 0 = New 1 = Cancel 2 = Replace
RootParties			Y	
22803	TraxDelegatedReportingFlag	char	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. Supported values: T = Transaction has been delegated F = Transaction has not been delegated
939	TrdRptStatus	int	Y	Indicates the status of the submitted inbound TradeCaptureReport. Supported values: 0 = Accepted 1 = Rejected 3 = Accepted with errors
423	PriceType	int	N	Populated as provided by the submitting party on the inbound TradeCaptureReport. Note:

Tag	Name	Type	Req'd	Description
				If PriceType(423) was sent as 4 = Discount or 5 = Premium, then PriceType(423) will be sent back as 1 = Percentage on the 35=AR message and price will be converted accordingly. Supported values: 1 = Percentage 2 = Per Unit 6 = Spread 9 = Yield 22 = Basis Points
854	QtyType	int	N	Type of the quantity specified in quantity field. Populated by the submitting party. Supported values: 0 = Units (shares, par, currency). Always interpreted as 'par' by MarketAxess. 1 = Contracts 2 = Unit of Measure per Time Unit
32	LastQty	Qty	N	Quantity (e.g. shares, units) bought/sold in the transaction. Populated as provided by the submitting party on the inbound TradeCaptureReport. Not sent on 35=AR messages for Trade Rejection
31	LastPx	Price	N	Price as provided by the subscriber on the inbound TradeCaptureReport Not sent on 35=AR messages for Trade Rejection
22601	TraxNotionalCurrency	Currency	C	Currency of TraxNotionalAmount following ISO 4217 format. Populated as provided by the submitting party. Required when Field 22600 (TraxNotionalAmount) is present
15	Currency	Currency	N	Currency used for the price of the trade. Currency code must be ISO 4217 standard. Populated as provided on the inbound TradeCaptureReport by the submitting party.
Instrument			Y	
30	LastMkt	Exchange	N	Venue of execution. ISO 10383 Market Identifier Code (MIC) values including XOFF, XXXX and SINT are permitted.

Tag	Name	Type	Req'd	Description
				Populated as provided on the inbound TradeCaptureReport by the submitting party.
22600	TraxNotionalAmount	Amt	N	Notional Amount or Notional Value; the total value of the traded position's assets. Populated as provided by the submitting party.
60	TransactTime	UTCTimestamp	N	Time the transaction executed in UTC. Populated as provided on the inbound TradeCaptureReport by the submitting party.
1390	TradePublishIndicator	int	N	Indicates the trade publication or deferral status for the trade. Supported values: 0 = Do Not Publish Trade 1 = Publish Trade 2 = Deferred Publication
779	LastUpdateTime	UTCTimestamp	N	Timestamp of the last update to the trade in UTC time.
TrdCapRptAckSideGrp			Y	
1924	ClearingIntention	int	N	Indication of intention to clear the trade. Populated as provided on the inbound TradeCaptureReport by the submitting party. Supported values: 0 = Do not intend to clear 1 = Intend to clear
751	TradeReportRejectReason	int	N	Code representing the reason for rejection of the trade report. Supported values: 99 = Other
1328	RejectText	String	N	Details of the reason for the rejection of the TradeCapture Report.
58	Text	String	N	Human readable message explaining any warnings that are present.
22602	TraxRefPerStart	String	N	The start of the period specified in the Directive 2003/87/CE (e.g. 2013/2020 or subsequent trading periods). Populated as provided on the inbound TradeCaptureReport by the submitting party.

Tag	Name	Type	Req'd	Description
22603	TraxRefPerEnd	String	N	The end of the period specified in the Directive 2003/87/CE (e.g. 2013/2020 or subsequent trading periods). Populated as provided on the inbound TradeCaptureReport by the submitting party.
22604	TraxEmissionsType	String	N	Emissions type. Applicable for Emission Allowances and Emission Allowances Derivatives only.. Supported values: CERE = Certified emission reduction ERUE = Emission reduction unit EUAA = European Aviation Allowances EUAE = EU Allowances OTHR = Other
TraxAPAData			Y	
24355	TraxCounterpartyDRStatus	char	N	Identifies whether or not the counterparty is a Designated Reporter under the FCA Designated Reporter regime. Applies to the UK APA only. Supported values: Y = Counterparty is a designated reporter. N = Counterparty is not a designated reporter.
572	TradeReportRefID	String	N	TradeReportID of the previous TradeCaptureReport (AE). Required on amends and cancels only.
TraxTransparencyFlags			N	
22804	TraxAPAStatus	String	N	Represents the status of the trade in the Trax APA database: Supported values: CANC = Cancelled DEFR = Deferred NPUB = Not Published PEND = Pending, package trades PUBL = Published REJT = Rejected
24385	MKTXSpread	float	N	Derivatives only. Spread on the floating leg.

Tag	Name	Type	Req'd	Description
24355	TraxCounterpartyDRStatus	char	N	Identifies whether or not the counterparty is a Designated Reporter under the FCA Designated Reporter regime. Applies to the UK APA only. Supported values: Y = Counterparty is a designated reporter. N = Counterparty is not a designated reporter.
1057	AggressorIndicator	Boolean	N	Identify whether the executing party is an aggressor or not in the trade. Supported values: N = Passive / Not Aggressor Y = Aggressor
24384	MKTXContractEffectiveDate	LocalMktDate	N	Derivatives only. Effective Date of the Contract, which is the start date of the contract, and is not the trade date.
2891	MKTXUPI	String	N	Derivatives only. Unique Production Identifier (UPI) of the product in the derivatives transaction, expressed in terms of ISO4914 code. Required and Exists when 22=110
Standard Trailer			Y	

TradeCaptureReport - Unsolicited Update [AE]

The Unsolicited Trade Capture Report message is sent by APA to indicate a status update for a Trade e.g. Publication:

Tag	Name	Type	Req'd	Description
Standard Header			Y	MsgType = AE The standard FIX message header
571	TradeReportID	String	N	Unique identifier for the trade report message.
1003	TradeID	String	N	Unique identifier for the trade assigned by MarketAxess APA.
1040	SecondaryTradeID	String	N	Unique identifier of the publication event, assigned by MarketAxess APA.

Tag	Name	Type	Req'd	Description
1041	FirmTradeID	String	N	Unique identifier for the trade as provided by the subscriber on initial trade submission. Provided by MarketAxess APA on all outbound messages
1042	SecondaryFirmTradeID	String	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.
487	TradeReportTransactionType	int	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. Supported values: 0 = New 1 = Cancel 2 = Replace
748	TotNumTradeReports	int	N	Total number of trades returned by the query. Used when responding to a trade query. Required for new and amended package trades.
939	TrdRptStatus	int	N	Indicates the processing status of the Trade by MarketAxess APA Supported values: 0 = Accepted 1 = Rejected 3 = Accepted with errors
325	UnsolicitedIndicator	Boolean	N	Unsolicited message indicator Sent on all unsolicited AE messages from MarketAxess APA Supported values: Y = Message is being sent unsolicited
423	PriceType	int	Y	Price type of the provided price i.e. In LastPx(31) Tag is not sent where tags 31 or 32 were not provided on the Trade submission Supported values: 1 = Percentage 2 = Preferred Price 4 = Discount

Tag	Name	Type	Req'd	Description
				5 = Premium 6 = Spread 9 = Yield 22 = Basis Points
	RootParties		N	
	Instrument		N	The Instrument component block contains all the fields commonly used to describe a security or instrument. Typically the data elements in this component block are considered the static data of a security, data that may be commonly found in a security master database. The Instrument component block can be used to describe any asset type supported by FIX.
854	QtyType	int	N	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. Supported values: 0 = Units (shares, par, currency). Always interpreted as 'par' by MarketAxess. 1 = Contracts 2 = Unit of Measure per Time Unit
32	LastQty	Qty	N	Quantity (e.g. shares, units) bought/sold in the transaction. Modified by QtyType(854). Required for news and amends. Maximum d.p. 18
31	LastPx	Price	N	Price of the trade, expressed in PriceType (423) units. Its absence indicates PNDG when PriceType (423) is also absent. Maximum d.p. 18
15	Currency	Currency	N	ISO currency code for trade currency.
30	LastMkt	Exchange	N	Venue of execution. ISO 10383 Market Identifier Code (MIC) values including XOFF, XXXX, SINT.
22600	TraxNotionalAmount	float	N	Notional Amount or Notional Value; the total value of the traded assets in the transaction.

Tag	Name	Type	Req'd	Description
				Required for all trade reports on non-equity instruments. Maximum d.p. 5
22601	TraxNotionalCurrency	Currency	N	Currency of TraxNotionalAmount following ISO 4217 format. Required for all trade reports on non-equity instruments.
60	TransactTime	UTCTimestamp	N	UTC timestamp the order was created.
TrdCapRptSideGrp			Y	
1390	TradePublishIndicator	int	N	Indicates if trade will be published. Supported values: 0 = Do Not Publish Trade 1 = Publish Trade 2 = Deferred Publication
1011	MessageEventSource	String	N	Identifies the event triggering the message. Supported values: 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	UTCTimestamp	N	Timestamp of the last update to the trade. Represents publication time on publication confirmation messages. Not supported for inbound messages.
2489	PackageID	String	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	int	N	Ordinal number of the trade within a series of related trades. Required for new and amended package trades.
22702	TraxResponseText	String	N	A human readable message containing warning or rejection messages. For unsolicited AE messages, for single trades or package trades that have been published, but where there are warning or

Tag	Name	Type	Req'd	Description
				lifecycle message, the narrative would be put into tag 22702.
22800	TraxDeferralTypeCode	String	N	Type of deferral used for the trade. Will be sent if TradePublishIndicator indicates deferred publication (1390=2). Supported values: 1 = Standard deferral: limited detail publication, Full details published by 1900 on T+2. 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. 2 = Standard deferral: aggregate publication during deferral. Full details published by 1900 on T+2. 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 3 = Standard deferral: Full details published by 1900 on T+2. 30 = MLF1 - medium size - liquid market (Bonds) - 15min delay 31 = MIF2 - medium size - illiquid market (Bonds) - EOD publication 32 = LLF3 - large size - liquid market (Bonds) T+1/T+1Week 33 = LIF4 - large size - illiquid market (Bonds) T+2/T+2Week 34 = VLF5 - very large - liquid market (Bonds) T+4Weeks 35 = VIF5 - very large - illiquid market (Bonds) T+4Weeks 37 = UK Publish at T+1 day @1800 (Bonds) 38 = UK Publish at T+2 weeks (14 days) @1800 (Bonds) 39 = UK Publish at T+ 3 calendar months @1800 (Bonds) 4 = Extended deferral: limited detail publication during deferral. Full details published by 0900 on T+4 weeks. 40 = UK Publish by End of Day @1800 (OTC Derivs)

Tag	Name	Type	Req'd	Description
				41 = UK Publish at T+1 day @1800 (OTC Derivs) 42 = UK Publish EOD by @1800 (OTC Derivs) 43 = UK Publish at T+1 day @1800 (OTC Derivs) 5 = Extended deferral: aggregate publication during deferral. Full details published by 0900 on T+4 weeks.Â 51 = DEFF - Any size - (ETCs, ETNS, SFPS, Emission Allowances) T+2/T+2Weeks 52 = DEFF - size - (ETCs, ETNS, SFPS, Emission Allowances) T+2/T+2Weeks 53 = MLF1 - medium size - liquid market (Bonds) - 15min delay – supplementary deferral flag 53 = OMIS – limited details publication 53 = FULO – Full details publication 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. 99 = UK Publish at T+1 day @1800 (Package Trades)
TraxTransparencyFlags			N	
2891	MKTXUPI	String	N	Derivatives only. Unique Production Identifier (UPI) of the product in the derivatives transaction, expressed in terms of ISO4914 code. Required and Exists when 22=110
22804	TraxAPAStatus	String	N	Represents the status of the trade in the Trax APA database: Supported values: CANC = Cancelled DEFR = Deferred NPUB = Not Published PEND = Pending, package trades PUBL = Published REJT = Rejected
58	Text	String	N	Human readable message may appear with unsolicited AE messages, in case of package trade being incomplete, and therefore to reject all components. The

Tag	Name	Type	Req'd	Description
				rejections, warnings, and lifecycle messages would be put into tag 58.
751	TradeReportRejectReason	int	C	Code representing the reason for rejection of the trade report. Required when Field 1011 (MessageEventSource) equals [REJT] Rejected Supported values: 99 = Other
Standard Trailer			Y	The standard FIX message trailer

Components - Transport layer

Standard Header

Tag	Name	Type	Req'd	Description
8	BeginString	String	Y	Identifies beginning of new message and session protocol version by means of a session profile identifier. Supported values: FIXT.1.1 = Session profile FIXT
9	BodyLength	Length	Y	Message length, in bytes, forward to the CheckSum field.
35	MsgType	String	Y	Message type.
1128	ApplVerID	String	N	Application version of the FIX protocol to use. Supported values: 9 = FIX50SP2
49	SenderCompID	String	Y	Assigned value used to identify firm sending message.
56	TargetCompID	String	Y	Assigned value used to identify receiving firm.
34	MsgSeqNum	SeqNum	Y	Integer message sequence number.
50	SenderSubID	String	N	Sent on outbound business messages. Used to identify the TRAX service sending the message.
57	TargetSubID	String	N	Used to identify the TRAX service to which the message is being sent. Required on inbound business messages Supported values: APA = Approved Publication Arrangement Service
43	PossDupFlag	Boolean	N	Indicates possible retransmission of message with this sequence number. Supported values: Y = Possible duplicate N = Original transmission
97	PossResend	Boolean	N	Indicates that the FIX message may contain information that has been sent under another sequence number.

Tag	Name	Type	Req'd	Description
				Supported values: Y = Possible Resend N = Original Transmission
52	SendingTime	UTCTimestamp	Y	Timestamp when the message was sent.
122	OrigSendingTime	UTCTimestamp	N	Original time of message transmission when transmitting orders as the result of a resend request.

Standard Trailer

Tag	Name	Type	Req'd	Description
10	Checksum	String	Y	Three byte, simple checksum.

Components - Post Trade Reporting

Instrument

Detail on the instrument being reported.

Tag	Name	Type	Req'd	Description
48	SecurityID	String	N	ISIN identifier of the security in the transaction, expressed in terms of ISO6166 code. Exists when 22=4.
22	SecurityIDSource	String	N	Source of the SecurityID(48) provided. Only ISIN is supported, except for Derivatives, where Unique Product Identifier (UPI) is supported for Derivatives (22=110) For Derivatives, if it is going to specify by UPI, 22=110. Tag 2891 would exist and contain the UPI of the product. Supported values: 4 = ISIN 110 = UPI (for Derivatives only)
107	SecurityDesc	String	N	Description of the security. Not required inbound to TRAX. Will be provided outbound from TRAX.
231	ContractMultiplier	float	N	Specifies the ratio or multiply factor to convert to total units. Must be > 0. Max 16 d.p.
996	UnitOfMeasure	String	N	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. Supported values: Bcf = BILLION_CUBIC_FEET CBM = CUBIC_METERS GJ = GIGAJOULES kWh = KILOWATT_HOURS

Tag	Name	Type	Req'd	Description
				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_CERTI FICATES
				EnvCrd = ENVIRONMENTAL_CREDIT
				EnvOfst = ENVIRONMENTAL_OFFSET
				g = GRAMS
				Gal = GALLONS
				GT = GROSS_TONS
				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

Tag	Name	Type	Req'd	Description
1147	UnitOfMeasureQty	Qty	N	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.
997	TimeUnit	String	N	Unit of time associated with the contract. Required when QtyType(854) = 2. Supported values: H = Hour Min = Minute S = Second D = Day Wk = Week Mo = Month Yr = Year Q = Quarter
255	CreditRating	String	N	For Corporate, Covered, Convertible & Other bonds (GBP, EUR, and USD, the issuer rating based on the credit rating agency chosen by a reporting firm to enable MAPT to determine deferral calculation, where applicable. Supported values: HY = High Yield IG = Investment grade
541	MaturityDate	LocalMktDate	N	Derivatives only. YYYYMMDD Maturity date of the contract, when the UPI is submitted, the termination date of the financial instrument's contract.
24384	MKTXContractEffectiveDate	LocalMktDate	N	Derivatives only. Effective Date of the Contract, which is the start date of the contract, and is not the trade date.
24386	MKTXUpfrontPayment	float	N	Derivatives only.

Tag	Name	Type	Req'd	Description
				Upfront Payment exchanged as part of CDS transactions.

TradePriceConditionGrp

Tag	Name	Type	Req'd	Description
1838	NoTradePriceConditions	NumInGroup	Y	Number of trade price conditions: Price conditions in effect at the time of the trade.
> 1839	TradePriceCondition	int	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 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. Supported values: 17 = Price is pending (PNDG) 18 = Price is not applicable (NOAP)

TrdCapRptSideGrp

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

Tag	Name	Type	Req'd	Description
552	NoSides	NumInGroup	Y	Number of side repeating group instances. Side 1 is the participant's side Supported values: 1 = One Side 2 = Both Sides
> 54	Side	char	Y	Side of the transaction. Supported values: 1 = Buy 2 = Sell 7 = Undisclosed
> 1057	AggressorIndicator	Boolean	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. Supported values: N = Passive / Not Aggressor

Tag	Name	Type	Req'd	Description
				Y = Aggressor
> 29	LastCapacity	char	N	Trading capacity of the principal in order execution. Supported values: 1 = Agent (AOTC) 2 = Cross as Agent (AOTC) 3 = Cross as Principal (MTCH) 4 = Principal (DEAL) 5 = Matched Principal (DEAL)

TraxAPAData

Contains custom fields carrying data provided by the APA service.

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

Tag	Name	Type	Req'd	Description
				A human readable message containing warning or rejection messages.
22702	TraxResponseText	String	N	For unsolicited AE messages, for single trades or package trades that have been published, but where there are warning or lifecycle message, the narrative would be put into tag 22702.
22800	TraxDeferralTypeCode	String	N	Type of deferral used for the trade. Will be sent if TradePublishIndicator indicates deferred publication (1390=2). Supported values: 1 = Standard deferral: limited detail publication, Full details published by 1900 on T+2. 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. 2 = Standard deferral: aggregate publication during deferral. Full details published by 1900 on T+2. 21 = 60 Minute delay 22 = 120 Minute delay

Tag	Name	Type	Req'd	Description
				23 = Delay until End of Day
				24 = Delay until Noon on T+1
				25 = Delay until Open on T+1
				3 = Standard deferral: Full details published by 1900 on T+2.
				30 = MLF1 - medium size - liquid market (Bonds) - 15min delay
				31 = MIF2 - medium size - illiquid market (Bonds) - EOD publication
				32 = LLF3 - large size - liquid market (Bonds) T+1/T+1Week
				33 = LIF4 - large size - illiquid market (Bonds) T+2/T+2Week
				34 = VLF5 - very large - liquid market (Bonds) T+4Weeks
				35 = VIF5 - very large - illiquid market (Bonds) T+4Weeks
				37 = UK Publish at T+1 day @1800 (Bonds)
				38 = UK Publish at T+2 weeks (14 days) @1800 (Bonds)
				39 = UK Publish at T+ 3 calendar months @1800 (Bonds)
				4 = Extended deferral: limited detail publication during deferral. Full details published by 0900 on T+4 weeks.
				40 = UK Publish by End of Day @1800 (OTC Derivs)
				41 = UK Publish at T+1 day @1800 (OTC Derivs)
				42 = UK Publish EOD by @1800 (OTC Derivs)
				43 = UK Publish at T+1 day @1800 (OTC Derivs)
				5 = Extended deferral: aggregate publication during deferral. Full details published by 0900 on T+4 weeks.Ä
				51 = DEFF - Any size - (ETCs, ETNS, SFPS, Emission Allowances) T+2/T+2Weeks
				52 = DEFF - size - (ETCs, ETNS, SFPS, Emission Allowances) T+2/T+2Weeks
				53 = MLF1 - medium size - liquid market (Bonds) - 15min delay – supplementary deferral flag
				53 = OMIS – limited details publication
				53 = FULO – Full details publication
				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

Tag	Name	Type	Req'd	Description
				indefinitely deferred. 99 = UK Publish at T+1 day @1800 (Package Trades)
TraxTransparencyFlags			N	
22803	TraxDelegatedReportingFlag	char	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. Supported values: T = Transaction has been delegated F = Transaction has not been delegated
22804	TraxAPASStatus	String	N	Represents the status of the trade in the Trax APA database: Supported values: CANC = Cancelled DEFR = Deferred NPUB = Not Published PEND = Pending, package trades PUBL = Published REJT = Rejected
22805	TraxEstPubTime	UTCTimestamp	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}.

TraxTransparencyFlags

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

Tag	Name	Type	Req'd	Description
22801	TraxNoTransparencyFlags	NumInGroup	N	Number of transparency flags
> 22802	TraxTransparencyFlag	String	N	MiFID II transparency flag.

TrdCapRptAckSideGrp

Tag	Name	Type	Req'd	Description
552	NoSides	NumInGroup	Y	Number of side repeating group instances. Side 1 is the participant's side. Supported values: 1 = One Side 2 = Both Sides
> 54	Side	char	Y	Side of the transaction. Supported values: 1 = Buy 2 = Sell 7 = Undisclosed
> 1057	AggressorIndicator	Boolean	N	Identify whether the executing party is an aggressor or not in the trade. Supported values: N = Passive / Not Aggressor Y = Aggressor

RootParties

Tag	Name	Type	Req'd	Description
1116	NoRootPartyIDs	NumInGroup	Y	Number root party repeating groups.
> 1117	RootPartyID	String	Y	Identifier code for the party group.
> 1118	RootPartyIDSource	char	Y	Type of identifier in RootPartyID (1117). Supported values: D = Internal Code G = Market Identifier Code (MIC) N = Legal Entity Identifier (LEI) E = ISO Country Code
> 1119	RootPartyRole	int	Y	Role of the party identified in RootPartyID (1117). Required for APA Trade Reporting • Executing Firm (Required) • Reporting Party of the trade (Required) • Trader who executed the trade, from perspective of the reporting party's side of the trade (Optional) • Counterparty is not required on Trading Venue submissions

Tag	Name	Type	Req'd	Description
				- Counterparty Trading Capacity (Optional) - Applicable NCA (Optional) - Clearing House (Optional, derivatives only) Supported values: 1 = Executing Firm 17 = Contra Firm (Counterparty) 21 = Clearing House (Derivatives only) 53 = Trader Mnemonic 68 = Host Competent Authority 116 = Reporting Entity
> 22688	TraxRootPartyRole Qualifier	int	N	Only applicable for the counterparty group (1119=17) to define the trading capacity of the counterparty. Supported values: 1 = Agent (AOTC) 2 = Cross as agent (AOTC) 3 = Cross as principal (MTCH) 4 = Principal (DEAL) 5 = Riskless principal (DEAL)
> RootSubParties			N	

RootSubParties

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

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

This literally means to specify either the

The branch of the Executing Firm that executed the trade

The branch of counterparty to a trade.

The value of it should have to be agreed with MarketAxess Post Trade Customer Service (PTCS) team and should have been configured on MarketAxess TraxInsight platform.

Tag	Name	Type	Req'd	Description
1120	NoRootPartySubIDs	NumInGroup	Y	Number of sub-root party repeating groups.

Tag	Name	Type	Req'd	Description
				Only supported for country code, so only ever be 1 (or group does not exist at all).
				Party sub-identifier, country code.
> 1121	RootPartySubID	String	Y	Value should have to be agreed with MarketAxess Post Trade Customer Service Team, and should have been configured on MarketAxess TraxInsight platform.
> 1122	RootPartySubIDType	int	Y	The type of sub-identifier. Supported values: 39 = ISO Country Code

SpreadOrBenchmarkCurveData

The SpreadOrBenchmarkCurveData component block is primarily used for Fixed Income to convey spread to a benchmark security or curve.

Tag	Name	Type	Req'd	Description
220	BenchmarkCurveCurrency	Currency	N	Specifies currency used for benchmark curve. ISO 4217 is the default scheme if absent.
221	BenchmarkCurveName	String	N	Name of benchmark curve. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) Supported values: EONIA = EONIA EUREPO = EUREPO Euribor = Euribor FutureSWAP = FutureSWAP LIBID = LIBID LIBOR = LIBOR MuniAAA = MuniAAA OTHER = OTHER Pfandbriefe = Pfandbriefe SONIA = SONIA SWAP = SWAP Treasury = Treasury FEDEFF = FedFundRateEffective FEDOPEN = FedOpen EURIBOR = EURIBOR AUBSW = AUBSW BUBOR = BUBOR CDOR = CDOR CIBOR = CIBOR

Tag	Name	Type	Req'd	Description
				EONIASWAP = EONIASWAP ESTR = ESTR EURODOLLAR = EURODOLLAR EUROSWISS = EUROSWISS GCFREPO = GCFREPO ISDAFIX = ISDAFIX JIBAR = JIBAR MOSPRIM = MOSPRIM NIBOR = NIBOR PRIBOR = PRIBOR SOFR = SOFR STIBOR = STIBOR TELBOR = TELBOR TIBOR = TIBOR WIBOR = WIBOR AONIA = AONIA AONIA-R = AONIA-R BKBM = BKBM CD91D = CD91D CORRA = CORRA DIRR-TN = DIRRTN EIBOR = EIBOR FixingRepoRate = FixingRepoRate HIBOR = HIBOR IBR = IBR KLIBOR = KLIBOR MIBOR = MIBOR NZONIA = NZONIA PHIREF = PHIREF REIBOR = REIBOR SAIBOR = SAIBOR SARON = SARON SORA = SORA TLREF = TLREF TIIE = TIIE THBFIK = THBFIK TONAR = TONAR OBFR = OBFR
222	BenchmarkCurvePoint	String	N	Point on benchmark curve. Free form values: e.g. "Y", "7Y", "INTERPOLATED".
662	BenchmarkPrice	Price	N	Specifies the price of the benchmark.
663	BenchmarkPriceType	int	N	Must be present if BenchmarkPrice is used. Identifies type of BenchmarkPrice (662). See PriceType (423) for valid values. Supported values: 1 = Percentage

Tag	Name	Type	Req'd	Description
				2 = PerUnit 3 = FixedAmount 4 = Discount 5 = Premium 6 = Spread 7 = TEDPrice 8 = TEDYield 9 = Yield 10 = FixedCabinetTradePrice 11 = VariableCabinetTradePrice 12 = PriceSpread 13 = ProductTicksInHalves 14 = ProductTicksInFourths 15 = ProductTicksInEighths 16 = ProductTicksInSixteenths 17 = ProductTicksInThirtySeconds 18 = ProductTicksInSixtyFourths 19 = ProductTicksInOneTwentyEighths 20 = NormalRateRepresentation 21 = InverseRateRepresentation 22 = BasisPoints 23 = UpfrontPoints 24 = InterestRate 25 = PercentageNotional
699	BenchmarkSecurityID	String	N	The identifier of the benchmark security See SecurityID (tag 48) for description and valid values.
761	BenchmarkSecurityIDSource	String	N	Source of BenchmarkSecurityID. If not specified, then ID Source is understood to be the same as that in the Instrument block. Identifies class or source of the BenchmarkSecurityID(699) value. Required if BenchmarkSecurityID is specified. Supported values: 4 = ISIN

Components - Pre Trade Reporting

QuotInstrument

Detail on the instrument being reported.

Tag	Name	Type	Req'd	Description
48	SecurityID	String	Y	Security identifier value of SecurityIDSource (22) type. Requires SecurityIDSource.
				Required if SecurityID (48) is specified. Identifies class or source of the SecurityID (48) value. Supported values: 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)
22	SecurityIDSource	String	Y	
55	Symbol	String	C	Required for QuoteCancel (35=Z) messages Required when Field 298 (QuoteCancelType) is present Supported values: N/A = Not applicable

QuotSetGrp

Tag	Name	Type	Req'd	Description
296	NoQuoteSets	NumInGroup	Y	The number of quote sets in the message.
> 302	QuoteSetID	String	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.

Tag	Name	Type	Req'd	Description
> 304	TotNoQuoteEntries	int	Y	Total number of quotes for the quote set.
> QuotEntryGrp			Y	

QuotEntryGrp

Repeating block that contains individual quote details.

Tag	Name	Type	Req'd	Description
295	NoQuoteEntries	NumInGroup	Y	The number of quote entries for the instrument being quoted. Will always equal 1.
> 299	QuoteEntryID	String	Y	Uniquely identifies the quote across the complete set of all quotes for a given quote provider.
> QuotInstrument			Y	
> 22680	TraxBidPrice	Price	N	Price of the bid quote, expressed in TraxPriceType (22683) units.
> 22682	TraxOfferPrice	Price	N	Price of the offer quote, expressed in TraxPriceType (22683) units.
> 22683	TraxPriceType	int	N	Indicates the type of price of the quote. Supported values: 1 = Percentage (PERC) 2 = Per Unit (MONE) 6 = Spread (YIEL) 9 = Yield (YIEL) 22 = Basis Points (BAPO)
> 134	BidSize	Qty	N	Flow: Inbound Quantity of bid
> 135	OfferSize	Qty	N	Flow: Inbound Quantity of offer
> 62	ValidUntilTime	UTCTimestamp	N	Flow: Inbound Indicates expiration time of indication message (always expressed in UTC)
> 60	TransactTime	UTCTimestamp	Y	UTC timestamp the order was created.
> 15	Currency	Currency	Y	ISO currency code for trade currency.
> 22505	TraxSizeCurrency	Currency	N	Currency of the Bid and or Offer Size. Populated when price currency is not equal

Tag	Name	Type	Req'd	Description
				to size currency. Must conform to ISO 4217 standard
> TraxSpreadOrBenchmarkCurveData			N	
> 22500	TraxQuoteTier	String	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	String	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	int	N	The number of seconds that the quote remains live, counted from TransactTime (60). In seconds, from 0 to 600, inclusive.
> 22503	TraxMarketDepth	int	N	Applies to Trading Venue submissions only. Supported values: 0 = Full Book Depth 1 = Top of Book 2 and above = Book Depth (Number of levels)
> 22700	TraxWaiverFlag	String	N	Required if publication flag is set to Waiver. Supported values are: ILQD, SIZE, or LRGS Supported values: ILQD = ILQD LRGS = LRGS SIZE = SIZE
> 22701	TraxPublicationFlag	String	N	Used to override publication obligation rules with a specific publication instruction. Supported values are: Y, N, or W
> 22504	TraxLastMkt	Exchange	N	Market venue of quote. ISO 10383 Market Identifier Code (MIC) values (incl. XOFF, XXXX, SINT).
> 24388	Trading System	String	N	Required for EU Equity Instruments Supported values: CLOB = Central limit order book trading system QDTS = Quote driven trading systems PATS = Periodic auction trading systems RFQT = Request for quote trading systems VOIC = Voice trading system HYBR = Hybrid trading system

Tag	Name	Type	Req'd	Description
				OTHR = Any other trading system
> 24389	MarketMaker	String	N	LEI of market maker (For Trading Venues only - Equities and Equities like only)
> 24390	Aggregated number of orders and quotes	String	N	Number of aggregate quotes NOTE: For Trading Venues only - Equities and Equities like only
> 24391	Trading System Phase	String	N	Required when submitting equity instruments for EU venues Supported values: UDUC = Undefined Auction SOAU = Scheduled Opening Auction SCAU = Scheduled Closing Auction SIAU = Scheduled Intraday Auction UAUC = Unscheduled Auction ODAU = On Demand Auction (Frequent Batch Auction) COTR = Continuous Trading MACT = At Market Close Trading OMST = Out of Main Session Trading OTSP = Other

TraxSpreadOrBenchmarkCurveData

Benchmark information to be provided when sending a spread quote.

Tag	Name	Type	Req'd	Description
22684	TraxBenchmarkPrice	Price	N	Specifies the price of the benchmark.
22685	TraxBenchmarkPriceType	int	N	Required if TraxBenchmarkPrice (22684) is specified. Identifies type of TraxBenchmarkPrice (22684). Supported values are: 1 = Percentage 9 = Yield Supported values: 1 = Percentage 9 = Yield
22686	TraxBenchmarkSecurityID	String	N	The identifier of the benchmark security, e.g. Treasury against Corporate bond. Requires TraxBenchmarkSecurityIDSource (22687).
22687	TraxBenchmarkSecurityIDSource	int	N	Required if TraxBenchmarkSecurityID (22686) is specified. Identifies class or source of the TraxBenchmarkSecurityID

Tag	Name	Type	Req'd	Description
				(22686) value. Supported enumerations: 4 = ISIN Supported values: 4 = ISIN
22689	TraxBenchmarkCurveName	String	N	Identifies the Benchmark Curve Name of the Benchmark rate index.
22690	TraxBenchmarkCurvePoint	String	N	Identifies the time period for the reference Benchmark rate index

QuotSetAckGrp

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

Tag	Name	Type	Req'd	Description
296	NoQuoteSets	NumInGroup	Y	The number of quote sets in the message.
> 302	QuoteSetID	String	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	int	Y	Total number of quotes for the quote set.
> 1168	TotNoCxlQuotes	int	N	Specifies the number of canceled quotes.
> 1169	TotNoAccQuotes	int	N	Specifies the number of accepted quotes.
> 1170	TotNoRejQuotes	int	N	Specifies the number of rejected quotes.
> QuotEntryAckGrp			Y	

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	Name	Type	Req'd	Description
295	NoQuoteEntries	NumInGroup	Y	The number of quote entries for the instrument being quoted. Will always equal 1.
> 299	QuoteEntryID	String	Y	Uniquely identifies the quote across the complete set of all quotes for a given quote

Tag	Name	Type	Req'd	Description
				provider.
	> QuotInstrument		Y	
> 22500	TraxQuoteTier	String	Y	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	int	Y	Identifies the status of an individual quote. Supported enumerations: Supported values: 0 = Accepted 5 = Rejected
> 22700	TraxWaiverFlag	String	N	Sent if publication flag is set to Waiver. Supported values are: ILQD, SIZE, or LRGS Supported values: ILQD = ILQD LRGS = LRGS SIZE = SIZE
> 22701	TraxPublicationFlag	String	N	Indicates override publication obligation rules with a specific publication instruction. Supported values are: Y, N, or W
> 22702	TraxResponseText	String	N	A human readable message containing warning, rejection, or lifecycle messages.

QuotCxlEntriesGrp

For messages sent to cancel one or more securities.

Tag	Name	Type	Req'd	Description
295	NoQuoteEntries	NumInGroup	N	The number of quotes meant for cancellation.
	QuotInstrument		N	
22500	TraxQuoteTier	String	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.