

FIXatdl Working Group

Proposed Scope of Work – V1.2

These are the items that are considered feasible.

1. Additional Clock control capabilities.

- This was proposed in 2011.
- There's a document describing it.
- XSD changes were made, but nothing was rolled out.

Next steps:

Gather requirements - Review the 2011 document and decide if the changes meet our needs. Also need to consider requirements suggested by Scott Atwell that deal with enabling/disabling a clock.

2. Allow a grid layout as opposed to just vertical or horizontally orientated panels.

- This was proposed in 2011.
- There's a document describing it.
- XSD changes were made, but nothing was rolled out.

5. Support for multi-leg-type orders such as pairs and spreads.

- One of the challenges: Do OMS/EMSs provide different order entry screen for single order, pairs and basket trades. If so, then somehow each OMS/EMS must be able to associate a strategy with a screen type.
- Need to investigate how EOMSs do this. Suggest we reach out to the vendors and find out how their systems handle multi-leg/pairs/spreads.

6. Let the validation and state rules have hooks into a set of OMS variable. E.g. a "region" variable. These variables would be available to create rules in which Panels or UI controls could be enabled or hidden.

- This would help Algo Providers maintain few ATDL files.
- "client" variable would help.
- American Century hooks:

For filtering:

- Region
- Country
- SecurityType

For 'input' to the Strategy itself:

- FIX_FIELD_NAME_Side
- FIX_FIELD_NAME_OrderQty

- FIX_FIELD_NAME_OrdType
- FIX_FIELD_NAME_Price
- FIX_FIELD_NAME_TimelnForce
- FIX_FIELD_NAME_HandlInst
- FIX_FIELD_NAME_ExeclInst
- FIX_FIELD_NAME_SecurityType
- FIX_FIELD_NAME_TargetSubID

Should we include market data variable such as Bid Price, Bid Size, etc?

8. Global definition of <parameters>, <controls>, <panels> and <rule> elements. Make them global so they can be defined once and then simply be referenced within the Strategy and Panel definitions.

- To remain backwards compatible, could an XSLT be used to substitute the parameter element for the parameter reference element

11. Allow fine-tuning of UI controls: sizing, spacing and fonts to be defined.

- This should be within the purview of the OMS vendor. Would this be handled by a vendor's custom extensions? (Analogous to CSS style sheet)
- Need to investigate. It may be possible to give some governance (in the form of hints) in the XML. An EOMS could always just ignore it.