

1.4. Parameter vs. Strategy Cross Reference

The cross-referenced table gives a succinct correlation between each **global XYZ Equity FIX** parameter (listed alphabetically) and the various global trading strategies.

Color-coding indicates the ticket data entry requirements (i.e., *required*, *conditionally required*, *optional*, or *not applicable (N/A)*) between each FIX parameter and each global strategy.

Note: For a listing of *regionally-specific* parameters and strategies, see *Section 2.2. Parameter vs. Region Cross Reference* beginning on page 35.

A master list of *all* parameters and tags can be found in *Appendix A: FIX Tags* beginning on page 46.

R = REQUIRED CR = CONDITIONALLY REQUIRED O = OPTIONAL = N/A								
= METAPARAMETER								
PARAMETER	SINGLE-INSTRUMENT STRATEGIES							MULTI-INSTRUMENT STRATEGIES
	CUSTOM (3 INSTANCES)	IS	PoV	STEALTH	TARGET CLOSE	TWAP	VWAP	OPX
AMOUNT (CASH IMBALANCE)								CR
ALPHA (1-5)								CR
CASH IMBALANCE								O
CASH IMBALANCE CURRENCY								CR
END TIME	O	O	O	O	O	O	O	O
FORCE PARTICIPATION				O				
ITM BEHAVIOR		O						O
ITM STYLE		CR						CR
MAXIMUM PARTICIPATION			CR					
MINIMUM PARTICIPATION			CR					
MAX MOC PARTICIPATION					O			
MIN MOC PARTICIPATION					O			
MOC	O	O	O	O	O	O	O	O
MOO	O	O	O	O	O	O	O	O
OFFSET (WOULD OFFSET)	CR	CR	CR	CR	CR	CR	CR	
PARTICIPATION CAP	O	O		O	O	O	O	O
PORTFOLIO ALPHA								O
POST LIQUIDITY				O				
PRICE (WOULD PRICE)	CR	CR	CR	CR	CR	CR	CR	
PRICE FOR MAX PARTICIPATION			CR					
PRICE FOR MIN PARTICIPATION			CR					