This XML file does not appear to have any style information associated with it. The document tree is shown below.

```
<!--
        - $Header: //depot/FXCM/New CurrentSystem/Main/FXCM SRC/Tiramisu/vendors/qfix/bridge/doc/spec/FIXFXCM10.xml#8 $
            Copyright (c) 2010 FXCM, LLC. All Rights Reserved.
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            Author: Andre Mermegas
            $History: $
            03/22/2010
                                                Andre Mermegas: removed UserRequestType,FXCMRequestRejectReason,FXCMErrorDetails from UserResponse(BF)
            03/23/2010
                                               Andre Mermegas: touchup
            04/16/2010
                                                Andre Mermegas: MarketDataRequest.MarketDepth, OrderStatusRequest.{ClOrdID,Instrument,Side} NewOrderList.BidType: not required
                                                Andre Mermegas: remove FXCMSymMarginRatio, add ContingencyType,FXCMCondDistStop,FXCMCondDistLimit,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDistEntryStop,FXCMCondDist
            07/29/2010
                                                                                           FXCMMaxQuantity,FXCMMinQuantity,FXCMTradingStatus,PegPriceType, FXCMOrdType(LT,LTE,STE)
            01/19/2010
                                                Andre Mermegas: add PENDING_CANCEL_CALCULATED
       - 04/15/2011
                                               Andre Mermegas: add PrevClosePx to NewOrderSingle, add LeavesQty to OrderCancelReplaceRequest
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ccomponent name="FinancingDetails" required="N"/>
cgroup name="NoUnderlyings" required="N"/>
ccomponent name="UnderlyingInstrument" required="N"/>
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      <component name= underlyingInstrument required
ffield name="TotNoQuoteEntries" required="N"/>
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  <field name="MDEntryType" required="Y"/>
    </group>
    <group name="NoRelatedSym" required="Y">
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'group name="NoLegs" required="N">

<component name="InstrumentLeg" required="N"/>

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    </group>
    </group>
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   <field name="FXCMEndDate" required="N"/>
<field name="FXCMEndTime" required="N"/>
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    <group name="NoLegs" required="N">
        <component name="InstrumentLeg" required="N"/>
    </group>
   <field name="FinancialStatus" required="N"/>
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   <field name="NorporateAction" required="N"/
<field name="NetChgPrevDay" required="N"/>
<group name="NoMDEntries" required="Y"/>
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<field name="MDEntryDate" required="N"/>
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<field name="TradeCondition" required="N"/>
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  field name="ExpireTime" required="N"/>
       <field name="MDEntryPositionNo" required="N"/>
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<field name="QuoteType" required="N"/>
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    <group name="NoLegs" required="N">
  <component name="InstrumentLeg" required="N"/>
     </group>
    </group>
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         field name="MDEntryDate" required="N"/>
     <field name="MDEntryTime" required="N"/;</pre>
    <field name="QuoteCondition" required="N"/>
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<field name="Scope" required="N"/>
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     <field name="NetChgPrevDay" required="N"/>
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<field name="SecurityRequestType" required="Y"/>

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<field name="Text" required="N"/>
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  <field name="SubscriptionRequestType" required="N"/>
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</message
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field name="SubscriptionRequestType" required="N"/>
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  restage name= SecurityListRequest msgtype= x msgtat
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  <component name="FinancingDetails" required="N"/>
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     <component name="UnderlyingInstrument" required="N"/>
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  </group>
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     <component name="SpreadOrBenchmarkCurveData" required="N"/>
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    group name= wonelactosym required= N >
<component name="Instrument" required="N"/>
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<field name="ExpirationCycle" required="N"/>
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  <group name="NoLegs" required="N">
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cfield name="SubscriptionRequestType" required="Y"/>
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<field name="TradSesOpenTime" required="N"/>
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  <group name="FXCMNoParam" required="N">
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  <component name="UnderlyingInstrument" required="N"/>
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field name="OrdType" required="Y"/>
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<field name="ClOrdLinkID" required="N"/>
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  <field name="ClOrdLinkID" required="N"/</pre>
  <field name="OrigOrdModTime" required="N"/>
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component name="Parties" required="N"/>
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cfield name="Account" required="N"/>
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'Grield name="AccruedInterestAmt" required="N"/>

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<field name="TradingSessionID" required="Y"/>
<field name="TradingSessionSubID" required="Y"/>
    <group name="FXCMPageIDNo" required="Y">
  <field name="FXCMPageID" required="Y"/>
       </group>
  </message>
  </message>
   <message name="FXCMRequestReject" msgtype="U52" msgcat="app">
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     <field name="TradingSessionSubID" required="N"/</pre>
    <field name="FXCMRequestRejectReason" required="Y"/>
<field name="Text" required="Y"/>
     <field name="FXCMErrorDetails" required="N"/>
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  </group>
  </message>
</messages>
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    <field name="Product" required="N"/>
<field name="CFICode" required="N"/>
    <field name="SecurityType" required="N"/>
<field name="SecuritySubType" required="N"/>
<field name="MaturityMonthYear" required="N"/>
     <field name="MaturityDate" required="N"/>
     <field name="CouponPaymentDate" required="N"/>
<field name="IssueDate" required="N"/>
     <field name="RepoCollateralSecurityType" required="N"/>
```

```
<field name="RepurchaseTerm" required="N"/>
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<field name="OptAttribute" required="N"/>
 <field name="ContractMultiplier" required="N"/>
<field name="CouponRate" required="N"/>
 <field name="SecurityExchange" required="N"/>
<field name="Issuer" required="N"/>
  <field name="EncodedIssuerLen" required="N"/>
 <field name="EncodedIssuer" required="N"/>
<field name="SecurityDesc" required="N"/>
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  <field name="EncodedSecurityDesc" required="N"/>
  <field name="Pool" required="N"/>
  <field name="ContractSettlMonth" required="N"/>
 <field name="EventPx" required="N"/>
    <field name="EventText" required="N"/>
  </group>
  <field name="DatedDate" required="N"/>
  <field name="InterestAccrualDate" required="N"/>
 <!-- FXCM Specifics -->
<field name="FXCMSymID" required="N"/>
 <field name="Currency" required="N"/>
<field name="RoundLot" required="N"/>
 <field name="FXCMSymInterestBuy" required="N"/>
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<field name="FXCMSubscriptionStatus" required="N"/>
 <field name="FXCMCondDistStop" required="N"/>
<field name="FXCMCondDistLimit" required="N"/>
 field name="FXCMCondDistEntryStop" required="N"/>
<field name="FXCMCondDistEntryLimit" required="N"/>
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<field name="UnderlyingMaturityMonthYear" required="N"/>
  <field name="UnderlyingMaturityDate" required="N"/>
  <field name="UnderlyingCouponPaymentDate" required="N"/>
  <field name="UnderlyingIssueDate" required="N"/>
  <field name="UnderlyingRepoCollateralSecurityType" required="N"/>
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<field name="UnderlyingCountryOfIssue" required="N"/>
<field name="UnderlyingStateOrProvinceOfIssue" required="N"/>
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<field name="UnderlyingCouponRate" required="N"/>
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  <field name="EncodedUnderlyingIssuerLen" required="N"/>
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```

```
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<component name="UnderlyingStipulations" required="N"/>
</component>
<component name="InstrumentLeg">
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   cfield name="LegSecurityIDSource" required="N"/>
<group name="NoLegSecurityAltID" required="N"/>
<field name="LegSecurityAltID" required="N"/>
       <field name="LegSecurityAltIDSource" required="N"/>
   </group>
   <field name="LegProduct" required="N"/>
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   <field name="LegSecurityType" required="N"/>
<field name="LegSecuritySubType" required="N"/>
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  <field name="LegMaturityMonthYear" required="\"/>
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    field name="LegIssueDate" required="\"/>
    field name="LegRepoCollateralSecurityType" required="\"/>
    field name="LegReporchaseTerm" required="\"/>
    field name="LegRepurchaseRate" required="\"/>
    field name="LegReporchaseRate" required="\"/>
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cfield name="LegCountryOfIssue" required="N"/>
   frield name="LegLocaleOfIssue" required="N"/>
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<field name="LegInterestAccrualDate" required="N"/>
</component>
<component name="InstrumentExtension">
   </group>
</component>
<component name="OrderQtyData">
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</component>

component name="Parties">
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       <field name="PartyRole" required="N"/>
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   </group>
</component>
<component name="NestedParties">
   <group name="NoNestedPartyIDs" required="N">
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</component>
```

```
<component name="NestedParties2">
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<group name="NoNested2PartySubIDs" required="N"/>
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        <field name="Nested2PartySubIDType" required="N"/>
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   </group>
</component>

<
     <field name="Nested3PartyIDSource" required="N"/>
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  <field name="Nested3PartySubID" required="N"/>
  <field name="Nested3PartySubIDType" required="N"/>
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   </group>
</component>
<component name="SettlParties">
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   </group>
</component>
<component name="SpreadOrBenchmarkCurveData">
   <field name="Spread" required="N"/>
   <field name="BenchmarkCurveCurrency" required="N"/>
  <field name="BenchmarkSecurityIDSource" required="N"/>
</component>
<component name="LegBenchmarkCurveData">
  <field name="LegBenchmarkCurveCurrency" required="N"/>
<field name="LegBenchmarkCurveName" required="N"/>
<field name="LegBenchmarkCurvePoint" required="N"/>
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</components
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</component>
<component name="UnderlyingStipulations">
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</component>

ccomponent name="LegStipulations">
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   </group>
</component>
</components
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<field name="YieldRedemptionDate" required="N"/>
<field name="YieldRedemptionPrice" required="N"/>
<field name="YieldRedemptionPrice" required="N"/>
   <field name="YieldRedemptionPriceType" required="N"/>
</component>
</group>
</commonent>
<component name="PositionAmountData">
   <!-- fix to follow FIX specs -
   <group name="NoPosAmt" required="Y">
     <field name="PosAmtType" required="N"/>
<field name="PosAmt" required="N"/>
   </group>
</component>
<component name="TrdRegTimestamps">
```

```
</group>
   </component>
  <component name="SettlInstructionsData">
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<field name="StandInstDbName" required="N"/>
<field name="StandInstDbID" required="N"/>
     <group name="NoDlvyInst" required="N">
  <field name="SettlInstSource" required="N"/>
        <field name="DlvyInstType" required="N"/:</pre>
        <component name="SettlParties" required="N"/>
     </group>
   </component>
   <component name="PegInstructions">
     <field name="PegOffsetValue" required="N"/>
     <field name="PegMoveType" required="N"/>
     <field name="PegOffsetType" required="N"/>
<field name="PegLimitType" required="N"/>
     <field name="PegRoundDirection" required="N"/>
<field name="PegScope" required="N"/>
<field name="PegPriceType" required="N"/>
     <field name="FXCMPegFluctuatePts" required="N"/>
   </component>
   <component name="DiscretionInstructions">
     <field name="DiscretionInst" required="N"/>
<field name="DiscretionOffsetValue" required="N"/>
     field name="DiscretionMoveType" required="N"/>
<field name="DiscretionOffsetType" required="N"/>
     <field name="DiscretionLimitType" required="N"/>
     <field name="DiscretionRoundDirection" required="N"/>
     <field name="DiscretionScope" required="N"/>
   </component>
   <component name="FinancingDetails">
     <field name="AgreementDesc" required="N"/>
     <field name="AgreementID" required="N"/>
     <field name="AgreementDate" required="N"/>
     <field name="AgreementCurrency" required="N"/>
     <field name="TerminationType" required="N"/>
     <field name="StartDate" required="N"/>
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     <field name="DeliveryType" required="N"/>
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   </component>
</components>
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  </field>
  </field>

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<field number="7" name="BeginSeqNo" type="SEQNUM"/>
  <field number= / name= BeginSeqNo type= >EqNoum()/
field number="8" name="BeginString" type="STRING"/>
<field number="0" name="BodyLength" type="LENGTH"/>
<field number="10" name="CheckSum" type="STRING"/>
<field number="11" name="ClOrdID" type="STRING"/>
<field number="12" name="Commission" type="AMT"/>
  <field number="14" name="CumQty" type="QTY"/>
  <value enum="9" description="STAY_ON_BIDSIDE"/>
<value enum="0" description="STAY_ON_OFFERSIDE"/>
<value enum="0" description="STAY_ON_OFFERSIDE"/>
<value enum="4" description="NO_CROSS"/>

     <value enum="A" description= NO_CROSS />
<value enum="B" description="OK_TO_CROSS"/>
<value enum="C" description="CALL_FIRST"/>
     <value enum="D" description="PERCENT_OF_VOLUME"/>
<value enum="D" description="DO_NOT_INCREASE"/>
<value enum="F" description="DO_NOT_REDUCE"/>
<value enum="G" description="ALL_OR_NONE"/>
<value enum="H" description="REINSTATE_ON_SYSTEM_FAILURE"/>
```

```
<value enum="I" description="INSTITUTIONS_ONLY"/>
<value enum="J" description="REINSTATE_ON_TRADING_HALT"/>
      <value enum="K" description="CANCEL_ON_TRADING_HALT"/>
<value enum="L" description="LAST_PEG"/>
     <value enum="M" description="MID_PRICE"/>
<value enum="N" description="NON_NEGOTIABLE"/>
<value enum="0" description="OPENING_PEG"/>
     <value enum="0" description= UPENING_PEG />
<value enum="P" description="MARKET_PEG"/>
<value enum="0" description="CANCEL_ON_SYSTEM_FAILURE"/>
<value enum="R" description="PRIMARY_PEG"/>
<value enum="S" description="SUSPEND"/>
<value enum="T" description="FIXED_PEG_TO_LOCAL_BEST_BID_OR_OFFER_AT_TIME_OF_ORDER"/>

     <value enum="" description="IAED_FEG_TO_LOCAL_SEST_BLD_KC_
<value enum="V" description="NETTING"/>
<value enum="V" description="NETTING"/>
     <value enum="W" description="PEG_TO_VWAP"/>
<value enum="X" description="TRADE_ALONG"/>

vvalue enum="Y" description="TRY_TO_STOP"/>

vvalue enum="Z" description="CANCEL_IF_NOT_BEST"/>

vvalue enum="a" description="TRAILING_STOP_PEG"/>

vvalue enum="b" description="STRICT_LIMIT"/>

vvalue enum="c" description="IGNORE_PRICE_VALIDITY_CHECKS"/>

"""

vvalue enum="c" description="IGNORE_PRICE_VALIDITY_CHECKS"/>

"""

vvalue enum="c" description="IGNORE_PRICE_VALIDITY_CHECKS"/>

vvalue enum="c" description="IGNORE_PR
      <value enum="d" description="PEG TO LIMIT PRICE"/;</pre>
      <value enum="e" description="WORK_TO_TARGET_STRATEGY"/>
cfield number="19" name="ExecRefID" type="STRING"/>
cfield number="21" name="HandlInst" type="CHAR">
     <value enum="1" description="AUTOMATED_EXECUTION_ORDER_PRIVATE"/>
<value enum="2" description="AUTOMATED_EXECUTION_ORDER_PUBLIC"/>
      <value enum="3" description="MANUAL_ORDER"/>
<field number="22" name="SecurityIDSource" type="STRING">
  <value enum="1" description="CUSIP"/>
  <value enum="2" description="SEDOL"/>
     <value enum="2" description="SEDOL />
<value enum="3" description="QUIK"/>
<value enum="4" description="ISIN_NUMBER"/>
     vvalue enum="8" description="EXCHANGE_SYMBOL"/>
<value enum="9" description="CONSOLIDATED_TAPE_ASSOCIATION"/>
     <value enum="9" description="CONSOLIDATED_TAPE_AS
<value enum="A" description="BLOOMBERG_SYMBOL"/>
<value enum="B" description="WERTPAPIER"/>
<value enum="C" description="DUTCH"/>
<value enum="D" description="VALOREN"/>
<value enum="E" description="SICOVAM"/>
<value enum="F" description="BELGIAN"/>

      <value enum="G" description="COMMON"/>
     <value enum="H" description="CLEARING_HOUSE_CLEARING_ORGANIZATION"/>
<value enum="I" description="ISDA_FPML_PRODUCT_SPECIFICATION"/>
      <value enum="J" description="OPTIONS_PRICE_REPORTING_AUTHORITY"/>
 </field>
<field number="23" name="IOIid" type="STRING"/>
<field number="25" name="IOIQltyInd" type="CHAR">
     value enum="L" description="LOW"/>
<value enum="M" description="MEDIUM"/>
<value enum="H" description="HIGH"/>
 </field>
<field number="26" name="IOIRefID" type="STRING"/>
<field number="27" name="IOIQty" type="STRING"/>
<field number="28" name="IOITransType" type="CHAR">
     <value enum="N" description="NEW"/>
<value enum="C" description="CANCEL"/>
<value enum="R" description="REPLACE"/>
 </field>
</pre
     <value enum="12" description="CROSS_AS_AGENT"/>
<value enum="13" description="CROSS_AS_PRINCIPAL"/>
      <value enum="4" description="PRINCIPAL"/>
 </field>
<field number="30" name="LastMkt" type="EXCHANGE"/>
cfield number="33" name="LinesOfText" type="NUMINGROUP"/>
cfield number="34" name="MsgSeqNum" type="SEQNUM"/>
 <field number="35" name="MsgType" type="STRING">
<field number="35" name="MsgType" type="STRING">
<value enum="0" description="HEARTBEAT"/>
<value enum="1" description="TEST_REQUEST"/>
     <value enum= 1 description= TEST_REQUEST //>
<value enum="2" description="RESEND_REQUEST"/>
<value enum="3" description="REJECT"/>
     <value enum="3" description="SEQUENCE_RESET"/>
<value enum="5" description="LOGOUT"/>
<value enum="6" description="INDICATION_OF_INTEREST"/>
<value enum="7" description="ADVERTISEMENT"/>
<value enum="8" description="EXECUTION_REPORT"/>
     <value enum="9" description="CRDER_CANCEL_REJECT"/>
<value enum="A" description="LOGON"/>
     <value enum="B" description="NEWS"/>
<value enum="C" description="EMAIL"/>
<value enum="D" description="ORDER_SINGLE"/>
<value enum="E" description="ORDER_LIST"/>
<value enum="F" description="ORDER_CANCEL_REQUEST"/>
     vvalue enum="G" description="ORDER_CANCEL_REPLACE_REQUEST"/>
vvalue enum="H" description="ORDER_STATUS_REQUEST"/>

vvalue enum="J" description="ALLOCATION_INSTRUCTION"/>

vvalue enum="K" description="LIST_CANCEL_REQUEST"/>

vvalue enum="L" description="LIST_EXECUTE"/>
```

```
<value enum="M" description="LIST_STATUS_REQUEST"/>
<value enum="N" description="LIST_STATUS"/>
<value enum="P" description="ALLOCATION_INSTRUCTION_ACK"/>
      <value enum="P" description="ALLUCATION_INSTRUCTION_ALK

value enum="Q" description="DONT_KNOW_TRADE"/>

value enum="R" description="QUOTE_REQUEST"/>

value enum="S" description="QUOTE"/>

value enum="T" description="SETTLEMENT_INSTRUCTIONS"/>

vvalue enum="\" description="MARKET_DATA_REQUEST"/>

vvalue enum="\" description="MARKET_DATA_SNAPSHOT_FULL_REFRESH"/>

     <value enum="%" description="MARKET_DATA_SNAPSHOT_FULL_REFRESH",

value enum="X" description="MARKET_DATA_INCREMENTAL_REFRESH",>

value enum="Y" description="MARKET_DATA_REQUEST_REJECT"/>

value enum="Z" description="QUOTE_CANCEL"/>

value enum="a" description="QUOTE_STATUS_REQUEST"/>

value enum="b" description="ACKNOWLEDGEMENT"/>

value enum="d" description="SECURITY_DEFINITION_REQUEST"/>

value enum="d" description="SECURITY_DEFINITION]/>

vvalue enum="e" description="SECURITY_STATUS_REQUEST"/>

vvalue enum="f" description="SECURITY_STATUS_REQUEST"/>

vvalue enum="g" description="TRADING_SESSION_STATUS_REQUEST"/>

vvalue enum="h" description="TRADING_SESSION_STATUS"/>

vvalue enum="i" description="MASS_QUOTE"/>

vvalue enum="j" description="BUSINESS_MESSAGE_REJECT"/>

vvalue enum="k" description="BID_REQUEST"/>

      vvalue enum="1" description="BID_RESPONSE"/>
vvalue enum="m" description="LIST_STRIKE_PRICE"/>
vvalue enum="n" description="XML_MESSAGE"/>
       <value enum="0" description="REGISTRATION INSTRUCTIONS"/>
       <value enum="p" description="REGISTRATION INSTRUCTIONS RESPONSE"/>
       <value enum="q" description="ORDER_MASS_CANCEL_REQUEST"/>
<value enum="r" description="ORDER_MASS_CANCEL_REPORT"/>

<pre
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<value enum="w" description="SECURITY_TYPE_TYPE"/>
      <value enum="x" description="SECURITY_LIST_REQUEST"/>
<value enum="y" description="SECURITY_LIST_REQUEST"/>
<value enum="z" description="DERIVATIVE_SECURITY_LIST_REQUEST"/>
     vvalue enum="2" description="DERIVATIVE_SECURITY_LIST_REQUEST"/
vvalue enum="AA" description="DERIVATIVE_SECURITY_LIST_REQUEST"/
vvalue enum="AB" description="NEW_ORDER_MULTILEG"/>
vvalue enum="AB" description="NEW_ORDER_MULTILEG"/>
vvalue enum="AD" description="TRADE_CAPTURE_REPORT_REQUEST"/>
vvalue enum="AF" description="TRADE_CAPTURE_REPORT_REQUEST"/>
vvalue enum="AF" description="ORDER_MASS_STATUS_REQUEST"/>
vvalue enum="AF" description="QUOTE_REQUEST_REJECT"/>
vvalue enum="AF" description="QUOTE_REQUEST_PSITCT"/>
vvalue enum="AF" description="QUOTE_STATUS_REPORT"/>
vvalue enum="AF" description="QUOTE_RESPONSE"/>
vvalue enum="AF" description="CONFIRMATION"/>
vvalue enum="AF" description="POSITION_MAINTENANCE_REQUEST"/>
vvalue enum="AF" description="POSITION_MAINTENANCE_REPORT"/>
vvalue enum="AF" description="REQUEST_FOR_POSITIONS_/>
vvalue enum="AF" description="REQUEST_FOR_POSITIONS_/>
vvalue enum="AF" description="REQUEST_FOR_POSITIONS_ACK"/>
vvalue enum="AF" description="POSITION_REPORT_/>
vvalue enum="AF" description="REQUEST_FOR_POSITIONS_ACK"/>
vvalue enum="AF" description="REQUEST_FOR_POSITIONS_ACK"/>
vvalue enum="AF" description="REQUEST_FOR_POSITIONS_ACK"/>
vvalue enum="AF" description="TRADE_CAPTURE_REPORT_REQUEST_ACK"

<pre
      <value enum="AV" description="SETILEMENT_INSTRUCTION_REQUEST"/>
<value enum="AW" description="ASSIGNMENT_REPORT"/>
      vvalue enum="BC" description="NETWORK_STATUS_REQUEST"/>
vvalue enum="BD" description="NETWORK_STATUS_RESPONSE"/>

value enum="BF" description="USER_REQUEST"/>

value enum="BF" description="USER_RESPONSE"/>

value enum="BG" description="COLLATERAL_INQUIRY_ACK"/>

       <value enum="BH" description="CONFIRMATION_REQUEST"/>
       <!-- FXCM messages -->
      <!-- FXCM messages -->
<value enum="U50" description="FXCM_NEWS_REQUEST"/>
<value enum="U51" description="FXCM_NEWS_TOPIC_REQUEST"/>
<value enum="U52" description="FXCM_REQUEST_REJECT"/>
<value enum="U53" description="FXCM_NEWS_TOPIC_RESPONSE"/>
  </field>
</field number="36" name="NewSeqNo" type="SEQNUM"/>
<field number="37" name="OrderID" type="STRING"/>
<field number="38" name="OrderQty" type="QTY"/>
<field number="39" name="OrdStatus" type="CHAR">
      <value enum="0" description="NEW">>
<value enum="1" description="PARTIALLY_FILLED"/>
<value enum="2" description="FILLED"/>
      <value enum="3" description="DONE_FOR_DAY"/>
<value enum="4" description="CANCELED"/>
      <value enum="4" description="REPLACED"/>
<value enum="6" description="PENDING_CANCEL"/>
<value enum="7" description="STOPPED"/>
      <value enum="8" description="REJECTED"/>
<value enum="9" description="SUSPENDED"/>
      <value enum="A" description="PENDING_NEW"/>
<value enum="B" description="CALCULATED"/>
       <value enum="C" description="EXPIRED"/>
<value enum="D" description="ACCEPTED_FOR_BIDDING"/>
<value enum="E" description="PENDING_REPLACE"/>
```

```
</field>
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<value enum="2" description="LIMIT"/>
<value enum="3" description="STOP"/>
<value enum="4" description="STOP_LIMIT"/>
<value enum="5" description="STOP_LIMIT"/>
<value enum="5" description="MARKET_ON_CLOSE"/>
    <value enum="6" description="WITH_OR_WITHOUT"/>
<value enum="6" description="WITH_OR_WITHOUT"/>
<value enum="7" description="LIMIT_OR_BETTER"/>
    <value enum="8" description="LIMIT_UNTH_OR_WITHOUT"/>
<value enum="8" description="ON_BASIS"/>
<value enum="A" description="ON_CLOSE"/>
<value enum="B" description="LIMIT_ON_CLOSE"/>
<value enum="C" description="FOREX_MARKET"/>

</alue enum="D" description="PREVIOUSLY_QUOTED"/>
</alue enum="E" description="PREVIOUSLY_INDICATED"/>
</alue enum="F" description="FOREX_LIMIT"/>
</alue enum="G" description="FOREX_SWAP"/>
</alue enum="H" description="FOREX_PREVIOUSLY_QUOTED"/>

    <value enum="1" description="FUNART"/>
<value enum="3" description="MARKET_IF_TOUCHED"/>
    </alue enum="K" description="MARKET_WITH_LEFTOVER_AS_LIMIT"/>
<value enum="L" description="PREVIOUS_FUND_VALUATION_POINT"/>
    <value enum="M" description="NEXT_FUND_VALUATION_POINT"/>
<value enum="P" description="PEGGED"/>
 </field>
cylietuv

field number="41" name="OrigClOrdID" type="STRING"/>
cfield number="42" name="OrigTime" type="UTCTIMESTAMP"/>
<field number="42" name= Vriginme type= Unitimesiamr
<field number="43" name="PossDupFlag" type="BOOLEAN"/>
<field number="44" name="Price" type="PRICE"/>
<field number="45" name="RefSeqNum" type="SEQNUM"/>
<field number="48" name="SecurityID" type="STRING"/>
<field number="49" name="SenderCompID" type="STRING"/>

<field number= 49 name= "SenderSubID" type="STRING"/>
<field number="50" name="SenderSubID" type="STRING"/>
<field number="52" name="SendingTime" type="UTCTIMESTAMP"/>
<value enum="4" description="SELL_PLUS"/>
<value enum="5" description="SELL_SHORT"/>
    <value enum="6" description="SELL_SHORT_EXEMPT"/>
<value enum="7" description="UNDISCLOSED"/>
<value enum="8" description="CROSS"/>
    <value enum= 0 description="CROSS_SHORT"/>
<value enum="A" description="CROSS_SHORT_EXEMPT"/>
   <value enum= A description= CROSS_SHORT_E
<value enum="B" description="AS_DEFINED"/>
<value enum="C description="OPPOSITE"/>
<value enum="D" description="SUBSCRIBE"/>
<value enum="E" description="REDEEM"/>
<value enum="F" description="LEND"/>
    <value enum="G" description="BORROW"/>
</field>
</field number="55" name="Symbol" type="STRING"/>
<field number="56" name="TargetCompID" type="STRING"/>
<field number="57" name="TargetSubID" type="STRING"/>
<field number="58" name="Text" type="STRING"/>
<field number="59" name="TimeInForce" type="CHAR">

    <value enum="0" description="DAY"/>
<value enum="1" description="GOOD_TILL_CANCEL"/>
   <value enum="1" description="GOOD_TILL_CANCEL"/>
<value enum="2" description="AT_THE_OPENING"/>
<value enum="3" description="IMMEDIATE_OR_CANCEL"/>
<value enum="4" description="FILL_OR_KILL"/>
<value enum="5" description="GOOD_TILL_CROSSING"/>
<value enum="6" description="GOOD_TILL_DATE"/>
<value enum="7" description="AT_THE_CLOSE"/>

cfield number="62" name="ValidUntilTime" type="UTCTIMESTAMP"/>
<value enum="2" description="NEXT_DAY"/>
<value enum="3" description="T_PLUS_2"/>
    <value enum="9" description="T PLUS 5"/>
<value enum="CD" description="A_EUCP_WITH_LUMP_SUM_INTEREST"/>
 </field>
```

```
<field number="71" name="AllocTransType" type="CHAR">
   ratio number= /1 name= Allociranstype type
<value enum="0" description="NEW"/>
<value enum="1" description="REPLACE"/>
<value enum="2" description="CANCEL"/>
<value enum="3" description="PRELIMINARY"/>
<value enum="4" description="CALCULATED"/>
    <value enum="5" description="CALCULATED_WITHOUT_PRELIMINARY"/>

<field number="72" name="RefAllocID" type="STRING"/>
<field number="73" name="NoOrders" type="NUMINGROUP"/>
<field number="74" name="AvgPxPrecision" type="INT"/>
<field number="75" name="TradeDate" type="LOCALMKIDATE"/>

<field number="77" name="PositionEffect" type="CHAR">
    <value enum="0" description="OPEN"/>
<value enum="C" description="CLOSE"/>
<value enum="R" description="ROLLED"/>
    <value enum="F" description="FIFO"/>
 </field>
<field number="78" name="NoAllocs" type="NUMINGROUP"/>
field number="79" name="AllocAccount" type="STRING"/>
field number="80" name="AllocQty" type="QTY"/>
field number="81" name="ProcessCode" type="CHAR">
   vvalue enum="4" description="SOFT_DOLLAR_STEP_IN"/>
<value enum="5" description="SOFT_DOLLAR_STEP_OUT"/>
    <value enum="6" description="PLAN_SPONSOR"/;</pre>
cfield number="82" name="NoRpts" type="NUMINGROUP"/>
cfield number="83" name="RptSeq" type="INT"/>
cfield number="84" name="CxlQty" type="QTY"/>
cfield number="85" name="NoDlvyInst" type="NUMINGROUP"/>
cfield number="87" name="AllocStatus" type="INT">

value enum="0" description="ACCEPTED"/>

value enum="1" description="BLOCK_LEVEL_REJECT"/>

value enum="2" description="ACCOUNT_LEVEL_REJECT"/>

    <value enum= 2 description= Accoont_EEVEL
<value enum="3" description="RECEIVED"/>
<value enum="4" description="INCOMPLETE"/>
    <value enum="5" description="REJECTED BY INTERMEDIARY"/>
 <field number="88" name="AllocRejCode" type="INT">
    value enum="0" description="UNKNOWN_ACCOUNT"/>
<value enum="1" description="INCORRECT_QUANTITY"/>
<value enum="2" description="INCORRECT_AVERAGE_PRICE"/>
<value enum="3" description="UNKNOWN_EXECUTING_BROKER_MNEMONIC"/>
    <value enum= 3    description= UNKNOWN_EXECUTING_BROKER,
<value enum="4" description="COMMISSION_DIFFERENCE"/>
<value enum="5" description="UNKNOWN_ORDERID"/>
<value enum="6" description="UNKNOWN_LISTID"/>
<value enum="7" description="OTHER"/>
    <value enum="8" description="INCORRECT ALLOCATED OUANTITY"/>
    <value enum="9" description="CALCULATION_DIFFERENCE"/>
    </field>
<field number="89" name="Signature" type="DATA"/>
<value enum="2" description="ADMIN_REPLY"/>
</field>
 <field number="95" name="RawDataLength" type="LENGTH"/>
<field number="96" name="RawData" type="DATA"/>
<field number="97" name="PossResend" type="BOOLEAN"/>
<field number="98" name="EncryptMethod" type="INT">
    <value enum="0" description="NONE_OTHER"/>
<value enum="1" description="PKCS"/>
   <value enum="1" description= PACS //

value enum="2" description="DES"/>

value enum="4" description="PACS_DES"/>

value enum="4" description="PGP_DES"/>

value enum="5" description="PGP_DES_MD5"/>

value enum="6" description="PEM_DES_MD5"/>

 </field>
 <field number="99" name="StopPx" type="PRICE"/>
 <field number="100" name="EXDestination" type="EXCHANGE"/>
<field number="102" name="CxlRejReason" type="INT">
    <value enum="0" description="TOO_LATE_TO_CANCEL"/>
<value enum="1" description="UNKNOWN_ORDER"/>
<value enum="2" description="BROKER_EXCHANGE_OPTION"/>

vvalue enum="3" description="ORDER_ALREADY_IN_PENDING_CANCEL_OR_PENDING_REPLACE_STATUS"/>

vvalue enum="4" description="UNABLE_TO_PROCESS_ORDER_MASS_CANCEL_REQUEST"/>

    <value enum="5" description="ORIGORDMODTIME_DID_NOT_MATCH_LAST_TRANSACTTIME_OF_ORDER"/>
<value enum="6" description="DUPLICATE_CLORDID_RECEIVED"/>
<value enum="99" description="OTHER"/>
 </field>
 <field number="103" name="OrdRejReason" type="INT">
    <value enum="0" description="BROKER_EXCHANGE_OPTION"/>
<value enum="1" description="UNKNOWN_SYMBOL"/>
    <value enum="2" description="EXCHANGE_CLOSED"/>
<value enum="3" description="ORDER_EXCEEDS_LIMIT"/>
<value enum="4" description="TOO_LATE_TO_ENTER"/>
```

```
<value enum="5" description="UNKNOWN ORDER"/>
       <value enum="6" description="DUPLICATE_ORDER"/>
<value enum="7" description="DUPLICATE_OF_A_VERBALLY_COMMUNICATED_ORDER"/>
       <value enum= / description= "STALE_ORDER"/>
<value enum="9" description="TRADE_ALONG_REQUIRED"/>

vvalue enum="10" description="INVALID_INVESTOR_ID"/>

vvalue enum="11" description="UNSUPPORTED_ORDER_CHARACTERISTIC"/>

       <value enum="11" description= UNSUPPORTED_UNDER_CHARACTERISTIC
<value enum="12" description="SURVEILLENCE_OPTION"/>
<value enum="13" description="INCORRECT_QUANTITY"/>
<value enum="14" description="INCORRECT_ALLOCATED_QUANTITY"/>
<value enum="15" description="UNKNOWN_ACCOUNT"/>
<value enum="99" description="OTHER"/>
   </field>
  <field number="104" name="IOIQualifier" type="CHAR">
       <value enum="A" description="ALL_OR_NONE"/>
<value enum="B" description="MARKET_ON_CLOSE"/>
<value enum="C" description="AT_THE_CLOSE"/>
       <value enum="D" description="VWAP"/>
<value enum="D" description="VWAP"/>
<value enum="I" description="IN_TOUCH_WITH"/>
       <value enum="L" description="LIMIT"/>
<value enum="M" description="MORE_BEHIND"/>
       <value enum="0" description="AT_THE_OPEN"/>
<value enum="P" description="TAKING_A_POSITION"/>
       vvalue enum="0" description="AT THE MARKET"/>
vvalue enum="R" description="READY_TO_TRADE"/>
vvalue enum="S" description="PORTFOLIO_SHOWN"/>
       <value enum="T" description="THROUGH_THE_DAY"/>
<value enum="V" description="VERSUS"/>
       vvalue enum="W" description="VexSus //
vvalue enum="X" description="CROSSING_OPPORTUNITY"/>
<value enum="Y" description="AT_THE_MIDPOINT"/>
<value enum="Z" description="PRE_OPEN"/>
</field>
<field number="105" name="WaveNo" type="STRING"/>
<field number="106" name="Issuer" type="STRING"/>
<field number="107" name="SecurityDesc" type="STRING"/>
<field number="108" name="SecurityDesc" type="INT"/>
<field number="110" name="MinQty" type="QTY"/>
<field number="111" name="MaxFloor" type="QTY"/>
<field number="112" name="TestReqID" type="STRING"/>
<field number="113" name="TestReqID" type="BOOLEAN"/>
<field number="114" name="LocateReqd" type="BOOLEAN"/>
<field number="115" name="OnBehalfOfCompID" type="STRING"/>
<field number="116" name="OnBehalfOfCompID" type="STRING"/>
<field number="117" name="QuoteID" type="STRING"/>
<field number="118" name="NetMoney" type="AMT"/>
<field number="119" name="SettlCurrAmt" type="AMT"/>
<field number="120" name="SettlCurrency" type="CURRENCY"/>
  </field>
<value enum="A" description="UNKNOWM_SYMBOL"/>
<value enum="B" description="WRONG_SIDE"/>
<value enum="C" description="QUANTITY_EXCEEDS_ORDER"/>
       <value enum="D" description="No.MATCHING_ORDER"/>
<value enum="D" description="NO.MATCHING_ORDER"/>
<value enum="E" description="PRICE_EXCEEDS_LIMIT"/</pre>
       <value enum= " escription= "CALCULATION_DIFFERENCE"/>
<value enum="Z" description="OTHER"/>
</field>
<field number="128" name="DeliverToCompID" type="STRING"/>
field number="129" name="DeliverToSubID" type="STRING"/>
<field number="130" name="IOINaturalFlag" type="BOOLEAN"/>
<field number="131" name="QuoteReqID" type="STRING"/>
<field number="132" name="BidPx" type="PRICE"/>
<field number="133" name="OfferPx" type="PRICE"/>
<field number="134" name="BidSize" type="QTY"/>
<field number="136" name="OfferSize" type="QTY"/>
<field number="136" name="NoMiscFees" type="NUMINGROUP"/>
<field number="137" name="MiscFeeAmt" type="AMT"/>
<field number="138" name="MiscFeeCurr" type="CURRENCY"/>
<field number="139" name="MiscFeeType" type="CHAR">
<<a href="WiscFeeType" type="CHAR">
</a>

</p
   </field>
       <value enum="1" description="REGULATORY"/>
<value enum="2" description="TAX"/>
       <value enum="2" description="LOCAL_COMMISSION"/>
<value enum="4" description="EXCHANGE_FEES"/>
       <value enum= 4  description= EXCHANGE_FEES />
<value enum="5" description="STAMP"/>
<value enum="6" description="LEVY"/>
<value enum="7" description="OTHER"/>
<value enum="8" description="MARKUP"/>
<value enum="9" description="CONSUMPTION_TAX"/>
  </field>
<field number="140" name="PrevClosePx" type="PRICE"/>
```

```
<value enum="2" description="FILL"/>
<value enum="3" description="DONE_FOR_DAY"/>
    <value enum="4" description="CANCELED"/>
<value enum="5" description="REPLACE"/>
    <value enum="6" description="PENDING_CANCEL"/>
<value enum="7" description="STOPPED"/>
<value enum="8" description="REJECTED"/>
    <value enum= 8     description= REJECTED //
<value enum="9" description="SUSPENDED"/>
<value enum="A" description="PENDING_NEW"/>
   <value enum= A description= PENDING_NEW />
<value enum="B" description="CALCULATED"/>
<value enum="C" description="EXPIRED"/>
<value enum="D" description="RESTATED"/>
<value enum="E" description="PENDING_REPLACE"/>
<value enum="F" description="TRADE"/>
    <value enum= r description= TRADE />
<value enum="G" description="TRADE_CORRECT"/>
<value enum="H" description="TRADE_CANCEL"/>
     <value enum="I" description="ORDER_STATUS"/>
 </field>
field number="154" name="AllocNetMoney" type="MMT"/>
<field number="155" name="SettlCurrFxRate" type="FLOAT"/</pre>
<field number="156" name="SettlCurrFxRateCalc" type="CHAR">
    <value enum="M" description="MULTIPLY"/>
<value enum="D" description="DIVIDE"/>
</field>
<field number="157" name="NumDaysInterest" type="INT"/>
<field number="158" name="AccruedInterestRate" type="PERCENTAGE"/>
<field number="159" name="AccruedInterestAmt" type="AMT"/>
<field number="160" name="SettlInstMode" type="CHAR">
  <value enum="0" description="DEFAULT"/>
  <value enum="1" description="STANDING_INSTRUCTIONS_PROVIDED"/>
    <value enum="1" description="SPECIFIC ORDER_FOR_A_SINGLE_ACCOUNT"/>
<value enum="5" description="REQUEST_REJECT"/>
field number="161" name="AllocText" type="STRING"/>
<field number="162" name="SettlInstID" type="STRING"/>
<field number="163" name="SettlInstTransType" type="CHAR">
    <value enum="N" description="NEW"/>
<value enum="C" description="CANCEL"/>
<value enum="R" description="REPLACE"/>
     <value enum="T" description="RESTATE"/>
<value enum="FAC" description="FEDERAL_AGENCY_COUPON"/>
<value enum="FADN" description="FEDERAL_AGENCY_COUPON"/>
<value enum="FADN" description="FEDERAL_AGENCY_DISCOUNT_NOTE"/>
    <value enum="PEF" description="PRIVATE EXPORT FUNDING"/;</pre>
    <value enum="SUPRA" description="USD_SUPRANATIONAL_COUPONS"/>
    <value enum="FUT" description="FUTURE"/>
<value enum="OPT" description="OPTION"/>
<value enum="CORP" description="CORPORATE_BOND"/>
    <value enum="COP" description="CORPORATE_PRIVATE_PLACEMENT"/>
<value enum="CP" description="CORPORATE_PRIVATE_PLACEMENT"/>
<value enum="CB" description="CONVERTIBLE_BOND"/>
     <value enum="DUAL" description="DUAL CURRENCY"/>
    <value enum="EUCORP" description="EURO_CORPORATE_BOND"/>
<value enum="EUCORP" description="INDEXED_LINKED"/>
<value enum="STRUCT" description="STRUCTURED_NOTES"/>
<value enum="YANK" description="YANKEE_CORPORATE_BOND"/>
    <value enum="FOR" description="FOREIGN EXCHANGE CONTRACT"/>
    <value enum="CS" description="COMMON_STOCK"/>
<value enum="PS" description="PREFERRED_STOCK"/>
   <value enum="PS" description="PREFERRED_STOCK"/>
<value enum="BRADY" description="BRADY_BOND"/>
<value enum="EUSOV" description="URADY_BOND"/>
<value enum="TBOND" description="US_TREASURY_BOND"/>
<value enum="TINT" description="INTEREST_STRIP_FROM_ANY_BOND_OR_NOTE"/>
<value enum="TIPS" description="TREASURY_INFLATION_PROTECTED_SECURITIES"/>
<value enum="TTOAL" description="REASURY_INFLATION_PROTECTED_SECURITIES"/>
<value enum="TPRN" description="PRINCIPAL_STRIP_OF_A_CALLABLE_BOND_OR_NOTE"/>
<value enum="TNOTE" description="PRINCIPAL_STRIP_FROM_A_NON_CALLABLE_BOND_OR_NOTE"/>
<value enum="TBILL" description="US_TREASURY_NOTE"/>
<value enum="TBILL" description="US_TREASURY_BILL"/>
<value enum="REPO" description="REPURCHASE"/>
<value enum="FORWARD" description="FORWARD"/>
<value enum="SUYSELL" description="BUY_SELLBACK"/>
<value enum="SECOLAN" description="SECURITIES_LOAN"/>
<value enum="SECOLAN" description="SECURITIES_LOAN"/>
<value enum="SECOLENA" description="SECURITIES_LOAN"/>

     <value enum="SECPLEDGE" description="SECURITIES_PLEDGE"/>
    <value enum="TERM" description="TERM_LOAN"/>
<value enum="RVLV" description="REVOLVER_LOAN"/>
    <value enum="RVLVTRM" description="REVOLVER_TERM_LOAN"/>
<value enum="BRIDGE" description="BRIDGE_LOAN"/>
    <value enum="LOFC" description="LETTER_OF_CREDIT"/>
<value enum="SWING" description="SWING_LINE_FACILITY"/>
     <value enum="DINP" description="DEBTOR_IN_POSSESSION"/>
    <value enum="DEFLTED" description="DEFAULTED"/>
<value enum="WITHDRN" description="WITHDRAWN"/>
    <value enum="REPLACD" description="REPLACED"/>
<value enum="MATURED" description="MATURED"/>
    <value enum="AMENDED" description="AMENDED_AND_RESTATED"/>
<value enum="RETIRED" description="RETIRED"/>
     <value enum="BA" description="BANKERS_ACCEPTANCE"/>
```

```
<value enum="BN" description="BANK NOTES"/>
    <value enum="BOX" description="BILL_OF_EXCHANGES"/>
   <value enum="CD" description="CERTIFICATE_OF_DEPOSIT"/>
<value enum="CL" description="CALL_LOANS"/>
   <value enum="CP" description="CMLE_LOANS //
value enum="CP" description="OMMERCIAL_PAPER"/>
<value enum="DN" description="DEPOSIT_NOTES"/>
<value enum="EUCD" description="EURO_CERTIFICATE_OF_DEPOSIT"/>
<value enum="EUCP" description="EURO_COMMERCIAL_PAPER"/>
    <value enum="LQN" description="LIQUIDITY NOTE"/</pre>
    <value enum="MTN" description="MEDIUM_TERM_NOTES"/>
    <value enum="ONITE" description="OVERNIGHT"/>
   <value enum="PN" description="PROMISSORY_NOTE"/>
<value enum="PZFJ" description="PLAZOS_FIJOS"/>
<value enum="STN" description="SHORT_TERM_LOAN_NOTE"/>
    <value enum="TD" description="TIME DEPOSIT"/>
    <value enum="XCN" description="EXTENDED COMM NOTE"/>
   <value enum="YCD" description="YANKEE_CERTIFICATE_OF_DEPOSIT"/>
<value enum="ABS" description="ASSET_BACKED_SECURITIES"/>
<value enum="CMBS" description="CORP_MORTGAGE_BACKED_SECURITIES"/>
   <value enum="Cho"s description="CollaTerALIZED_MORTGAGE_OBLIGATION"/>
<value enum="IET" description="COLLATERALIZED_MORTGAGE_OBLIGATION"/>
<value enum="IET" description="IOETTE_MORTGAGE"/>
    <value enum="MBS" description="MORTGAGE BACKED SECURITIES"/>
    <value enum="MIO" description="MORTGAGE_INTEREST_ONLY"/>
   <value enum="MPO" description="MORTGAGE_PRINCIPAL_ONLY"/>
<value enum="MPP" description="MORTGAGE_PRIVATE_PLACEMENT"/>
<value enum="MPT" description="MISCELLANEOUS_PASS_THROUGH"/>
    <value enum="PFAND" description="PFANDBRIEFE"/>
    <value enum="TBA" description="TO BE ANNOUNCED"/>
    <value enum="AN" description="OTHER_ANTICIPATION_NOTES"/>
   <value enum="COFO" description="CERTIFICATE_OF_OBLIGATION"/>
<value enum="COFP" description="CERTIFICATE_OF_PARTICIPATION"/>

<pr
    <value enum="SPCLA" description="SPECIAL_ASSESSMENT"/>
<value enum="SPCLO" description="SPECIAL_OBLIGATION"/>
<value enum="SPCLT" description="SPECIAL_TAX"/>
   <value enum="SPCLI" description="SPECIAL_IAX"/>
    value enum="TAN" description="TAX_ANTICIPATION_NOTE"/>
    value enum="TAXA" description="TAX_ALLOCATION"/>
    value enum="TECP" description="TAX_EXEMPT_COMMERCIAL_PAPER"/>
    value enum="TRAN" description="TAX_AND_REVENUE_ANTICIPATION_NOTE"/>
    <value enum="VRDN" description="VARIABLE_RATE_DEMAND_NOTE"/>
   <value enum="MAR" description="WARRANT"/>
<value enum="MF" description="MUTUAL_FUND"/>
   <value enum="MLEG" description="MULTI_LEG_INSTRUMENT"/>
<value enum="NONE" description="NO_SECURITY_TYPE"/>
    <value enum="?" description="WILDCARD"/>
<field number="168" name="EffectiveTime" type="UTCTIMESTAMP"/>
<field number="169" name="StandInstDbType" type="INT">
   <value enum="0" description="OTHER"/>
<value enum="1" description="DTC_SID"/>
<value enum="2" description="THOMSON_ALERT"/>
   <value enum="3" description="A_GLOBAL_CUSTODIAN"/>
<value enum="4" description="ACCOUNTNET"/>
 </field>
cfield number="170" name="StandInstDbName" type="STRING"/>
cfield number="171" name="StandInstDbID" type="STRING"/>
<field number="172" name="SettlDeliveryType" type="INT">
  rteid number= 1/2 name= SettlDelIVerylype type
<value enum="0" description="VERSUS_PAYMENT"/>
<value enum="1" description="FREE"/>
<value enum="2" description="TRI_PARTY"/>
<value enum="3" description="HOLD_IN_CUSTODY"/>
</field>
field number="188" name="BidSpotRate" type="PRICE"/>
<field number="189" name="BidForwardPoints" type="PRICEOFFSET"/>
<field number="190" name="OfferSpotRate" type="PRICE"/>
field number="196" name="AllocLinkID" type="STRING"/>
<field number="197" name="AllocLinkType" type="INT">
   <value enum="0" description="F_X_NETTING"/>
<value enum="1" description="F_X_SWAP"/>
 </field>
<value enum="0" description="COVERED"/>
<value enum="1" description="UNCOVERED"/>
<field number="206" name="OptAttribute" type="CHAR"/>
<field number="207" name="SecurityExchange" type="EXCHANGE"/>
<field number="208" name="NotifyBrokerOfCredit" type="BOOLEAN"/>
<field number="209" name="AllocHandlInst" type="INT">
   <value enum="1" description="MATCH"/>
<value enum="2" description="FORWARD"/>
    <value enum="3" description="FORWARD_AND_MATCH"/>
</field>
field number="210" name="MaxShow" type="QTY"/>
<field number="211" name="PegOffsetValue" type="FLOAT"/>
<field number="212" name="XmlDataLen" type="LENGTH"/>
```

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<field number="213" name="XmlData" type="DATA"/>
<field number="214" name="SettlInstRefID" type="STRING"/>
<field number="215" name="NoRoutingIDs" type="NUMINGROUP"/>
<field number="216" name="RoutingType" type="INT">
    value enum="1" description="TARGET_FIRM"/>
<value enum="2" description="TARGET_LIST"/>
<value enum="3" description="BLOCK_FIRM"/>
<value enum="4" description="BLOCK_LIST"/>
<value enum="FutureSWAP" description="FUTURESWAP"</pre>
    vvalue enum="LIBID" description="LIBID"/>
vvalue enum="LIBOR" description="LIBOR"/>
vvalue enum="OTHER" description="OTHER"/>
vvalue enum="SWAP" description="SWAP"/>
    <value enum="Treasury" description="TREASURY"/>
<value enum="Euribor" description="EURIBOR"/>
    <value enum= EURIDOR description= EURIBOR />
<value enum="Pfandbriefe" description="PFANDBRIEFE"/>
<value enum="EONIA" description="EONIA"/>
<value enum="SONIA" description="SONIA"/>
<value enum="EUREPO" description="EUREPO"/>
 </field>
cfield number="222" name="BenchmarkCurvePoint" type="STRING"/>
cfield number="223" name="CouponRate" type="PERCENTAGE"/>
<field number="223" name="CouponRate" type="PERCENTAGE"/>
<field number="224" name="CouponPaymentDate" type="LOCALMKTDATE"/>
<field number="225" name="IssueDate" type="LOCALMKTDATE"/>
<field number="226" name="RepurchaseTerm" type="INT"/>
<field number="227" name="RepurchaseRate" type="PERCENTAGE"/>
<field number="228" name="RepurchaseRate" type="PERCENTAGE"/>
<field number="228" name="TradeOriginationDate" type="LOCALMKTDATE"/>
<field number="230" name="ExDate" type="LOCALMKTDATE"/>
<value enum="BANKQUAL" description="BANK QUALIFIED"/>
    <value enum="CUSTOMDATE" description="CUSTOM_START_END_DATE"/>
    <value enum="GEOG" description="GEOGRAPHICS_AND_PERCENT_RANGE"/>
<value enum="HAIRCUT" description="VALUATION_DISCOUNT"/>
    <value enum="INSURED" description="INSURED"/>
     <value enum="ISSUE" description="YEAR_OR_YEAR_MONTH_OF_ISSUE"/>
     <value enum="ISSUER" description="ISSUERS_TICKER"/</pre>
    vvalue enum="ISSUESIZE" description="ISSUE SIZE RANGE"/>
<value enum="LOOKBACK" description="LOOKBACK_DAYS"/>
<value enum="LOT" description="EXPLICIT_LOT_IDENTIFIER"/>
    <value enum="LOTVAR" description="LOT_VARIANCE"/>
     <value enum="MAT" description="MATURITY_YEAR_AND_MONTH"/>
   <value enum="MAT" description="MATURITY_YEAR_AND_MONTH"/>
<value enum="MATURITY" description="MATURITY_RANGE"/>
<value enum="MATURITY" description="MATURITY_RANGE"/>
<value enum="MINQTY" description="MINIMUM_QUANTITY"/>
<value enum="MININCR" description="MINIMUM_INCREMENT"/>
<value enum="MINDNOM" description="MINIMUM_DENOMINATION"/>
<value enum="PAYFREQ" description="PAYMENT_FREQUENCY_CALENDAR"/>

     <value enum="PIECES" description="NUMBER_OF_PIECES"/>
    vvalue enum="PMAX" description="POOLS_MAXIMUM"/>
vvalue enum="PPM" description="POOLS_PER_MILLION"/>
vvalue enum="PPL" description="POOLS_PER_LOT"/>
vvalue enum="PPT" description="POOLS_PER_TRADE"/>
     <value enum="PRICE" description="PRICE_RANGE"/>
     <value enum="PRICEFREQ" description="PRICING_FREQUENCY"/>
     <value enum="PROD" description="PRODUCTION_YEAR"/;</pre>
    <value enum="PROTECT" description="CALL_PROTECTION"/>
<value enum="PURPOSE" description="PURPOSE"/>
    <value enum="PXSOURCE" description="BENCHMARK_PRICE_SOURCE"/>
    <value enum="RATING" description="RATING_SOURCE_AND_RANGE"/>
     <value enum="RESTRICTED" description="RESTRICTED"/>
     <value enum="SECTOR" description="MARKET_SECTOR"/</pre>

</alue enum="SECTYPE" description="SECURITYTYPE_INCLUDED_OR_EXCLUDED"/>
</alue enum="SECTYPE" description="SECURITYTYPE_INCLUDED_OR_EXCLUDED"/>
</alue enum="SUBSFREQ" description="STRUCTURE"/>
</alue enum="SUBSFREQ" description="SUBSTITUTIONS_FREQUENCY"/>
</alue enum="SUBSLEFT" description="SUBSTITUTIONS_LEFT"/>
</alue enum="TEXT" description="FREEFORM_TEXT"/>
</alueral>
</alueral>
     <value enum="TRDVAR" description="TRADE_VARIANCE"/</pre>
    <value enum="WAC" description="WEIGHTED_AVERAGE_COUPON"/>
<value enum="WAL" description="WEIGHTED_AVERAGE_LIFE_COUPON"/>
<value enum="WALA" description="WEIGHTED_AVERAGE_LOAN_AGE"/>
    <value enum="WAM" description="WEIGHTED AVERAGE MATURITY"/>
    <value enum="WHOLE" description="WHOLE_POOL"/>
<value enum="WHOLE" description="WHOLE_POOL"/>
<value enum="YIELD" description="YIELD_RANGE"/>

</alue enum="SMM" description="SINGLE_MONTHLY_MORTALITY"/>
</alue enum="CPR" description="SINGLE_MONTHLY_MORTALITY"/>
</alue enum="CPP" description="CONSTANT_PREPAYMENT_RATE"/>
</alue enum="CPP" description="CONSTANT_PREPAYMENT_YIELD"/>
</alue enum="CPP" description="CONSTANT_PREPAYMENT_PENALTY"/>
</alue enum="ABS" description="ABSOLUTE_PREPAYMENT_SPEED"/>

    <value enum="MPR" description="MONTHLY PREPAYMENT RATE"/>
     <value enum="PSA" description="PERCENT_OF_BMA_PREPAYMENT_CURVE"/>
    <value enum="PPC" description="PERCENT_OF_PROSPECTUS_PREPAYMENT_CURVE"/>
<value enum="MHP" description="PERCENT_OF_MANUFACTURED_HOUSING_PREPAYMENT_CURVE"/>
    <value enum="HEP" description="FINAL_CPR_OF_HOME_EQUITY_PREPAYMENT_CURVE"/>
```

```
</field>
 <field number="234" name="StipulationValue" type="STRING">
    value enum="CD" description="SPECIAL_CUM_DIVIDEND"/>
<value enum="XD" description="SPECIAL_EX_DIVIDEND"/>
<value enum="XC" description="SPECIAL_CUM_COUPON"/>
<value enum="XC" description="SPECIAL_EX_COUPON"/>
<value enum="CB" description="SPECIAL_CUM_BONUS"/>
    <value enum="X8" description="SPECIAL_EX_BONUS"/>
<value enum="X8" description="SPECIAL_EX_BONUS"/>
<value enum="CR" description="SPECIAL_CUM_RIGHTS"/>
    <value enum="XR" description="SPECIAL_EX_RIGHTS"/>
<value enum="CP" description="SPECIAL_CUM_CAPITAL_REPAYMENTS"/>
<value enum="XP" description="SPECIAL_EX_CAPITAL_REPAYMENTS"/>

vvalue enum="TR" description="REPORT_FOR_EUROPEAN_EQUITY_MARKET_SECURITIES"/>

vvalue enum="GD" description="GUARANTEED_DELIVERY"/>

 <field number="235" name="YieldType" type="STRING">
  <value enum="AFTERTAX" description="AFTER_TAX_YIELD"/>
  <value enum="ANNUAL" description="ANNUAL_YIELD"/>
  <value enum="ATISSUE" description="YIELD_AT_ISSUE"/>
     <value enum="AVGMATURITY" description="YIELD_TO_AVERAGE_MATURITY"/>
    <value enum="BOOK" description="BOOK_YIELD"/>
<value enum="CALL" description="YIELD_TO_NEXT_CALL"/>
    <value enum="COMPOUND" description="COMPOUND_YIELD"/>
<value enum="CURRENT" description="CURRENT_YIELD"/>
     <value enum="GROSS" description="TRUE_GROSS_YIELD"/>

</alue enum="GOVTEQUIV" description="GOVERNMENT_EQUIVALENT_YIELD"/>
</alue enum="INFLATION" description="YIELD_WITH_INFLATION_ASSUMPTION"/>
</alue enum="INVERSEFLOATER" description="INVERSE_FLOATER_BOND_YIELD"/>
</alue enum="LASTCLOSE" description="MOST_RECENT_CLOSING_YIELD"/>
</alue enum="LASTMONTH" description="CLOSING_YIELD_MOST_RECENT_MONTH"/>

    <value enum="LASTQUARTER" description="CLOSING YIELD MOST RECENT QUARTER"/>
     <value enum="LASTYEAR" description="CLOSING_YIELD_MOST_RECENT_YEAR"/:</pre>

</alue enum="LONGAVGLIFE" description="YIELD_TO_LONGEST_AVERAGE_LIFE"/>
</alue enum="LONGAVGLIFE" description="YIELD_TO_LONGEST_AVERAGE_LIFE"/>
</alue enum="MARK" description="MARK TO_MARKET_YIELD"/>
</alue enum="MATURITY" description="YIELD_TO_MATURITY"/>
</alue enum="NEXTREFUND" description="YIELD_TO_NEXT_REFUND"/>

    <value enum="OPENAVG" description="OPEN AVERAGE YIELD"/>
    <value enum="OPENAVG" description="OPEN_AVERAGE_YIELD"/>
<value enum="PUT" description="YIELD_TO_NEXT_PUT"/>
<value enum="PREVCLOSE" description="PREVIOUS_CLOSE_YIELD"/>
<value enum="PROCEEDS" description="PROCEEDS_YIELD"/>
<value enum="SEMIANNUAL" description="SEMI_ANNUAL_YIELD"/>
<value enum="SHORTAVGLIFE" description="YIELD_TO_SHORTEST_AVERAGE_LIFE"/>
<value enum="SIMPLE" description="SIMPLE_YIELD"/>

     <value enum="TAXEQUIV" description="TAX_EQUIVALENT_YIELD"/>
     <value enum="TENDER" description="YIELD_TO_TENDER_DATE"/>
    <value enum="TRUE" description="TRUE YIELD_VALUE_OF_1_32"/>
<value enum="VALUE1_32" description="YIELD_VALUE_OF_1_32"/>
<value enum="WORST" description="YIELD_TO_WORST"/>
 </field>
 <field number="236" name="Yield" type="PERCENTAGE"/;</pre>
field number="242" name="UnderlyingIssueDate" type="LOCALMKTDATE"/>
<field number="242" name="UnderlyingIssueDate" type="LOCALMKTDATE"/>
<field number="243" name="UnderlyingRepoCollateralSecurityType" type="INT"/>
frield number="248" name="LegGouponPaymentDate" type="LOCALMKTDATE"/>
    field number="249" name="LegIssueDate" type="LOCALMKTDATE"/>
        ffield number="250" name="LegRepoCollateralSecurityType" type="INT"/>
        ffield number="251" name="LegRepurchaseTerm" type="INT"/>
        ffield number="252" name="LegRepurchaseRate" type="PERCENTAGE"/>
        ffield number="253" name="LegRedemptionDate" type="LOCALMKTDATE"/>
        ffield number="255" name="CreditRating" type="STRING"/>
<value enum="0" description="SNAPSHOT"/>
<value enum="1" description="SNAPSHOT_PLUS_UPDATES"/>
     <value enum="2" description="DISABLE_PREVIOUS_SNAPSHOT_PLUS_UPDATE_REQUEST"/>
 </field>
 <field number="264" name="MarketDepth" type="INT"/>
 <field number="265" name="MDUpdateType" type="INT">
    <value enum="0" description="FULL_REFRESH"/>
<value enum="1" description="INCREMENTAL_REFRESH"/>
 <field number="266" name="AggregatedBook" type="BOOLEAN"/>
<field number="267" name="NoMDEntryTypes" type="NUMINGROUP"/>
<field number="268" name="NoMDEntries" type="NUMINGROUP"/>
 <field number="269" name="MDEntryType" type="CHAR">
```

```
<value enum="4" description="OPENING_PRICE"/>
<value enum="5" description="CLOSING_PRICE"/>
   <value enum="6" description="SETTLEMENT_PRICE"/>
<value enum="7" description="TRADING_SESSION_HGH_PRICE"/>
<value enum="8" description="TRADING_SESSION_LOW_PRICE"/>

   <value enum="9" description="TRADING SESSION VWAP PRICE"/>
   <value enum="A" description="IMBALANCE"/>
   <value enum="B" description="TRADE_VOLUME"/>
<value enum="C" description="OPEN_INTEREST"/>
   <!-- FXCM Extension -->
  <value enum="D" description="BID_HIGH_PRICE"/>
<value enum="E" description="BID_LOW_PRICE"/>
<value enum="F" description="OFFER_HIGH_PRICE"/>
<value enum="G" description="OFFER_LOW_PRICE"/>
 <field number="270" name="MDEntryPx" type="PRICE"/>
<value enum="3" description="ZERO_MINUS_TICK"/>
 </field>
<field number="275" name="MDMkt" type="EXCHANGE"/>

   <value enum="B" description="CLOSED_INACTIVE"/>
<value enum="B" description="EXCHANGE_BEST"/>
<value enum="D" description="CNOSOLIDATED_BEST"/>
<value enum="E" description="LOCKED"/>
<value enum="F" description="CROSSED"/>
   <value enum="6" description="DEPTH"/>
<value enum="H" description="FAST_TRADING"/>
<value enum="I" description="NON_FIRM"/>
 </field>
<value enum="d" description="RULE155"/>
<value enum="I" description="SOLD_LAST"/</pre>
   <value enum="1 description="SOLD_LAST/>
<value enum="M" description="NEXT_DAY_TRADE"/>
<value enum="K" description="OPENED"/>
<value enum="L" description="SELLER"/>
<value enum="M" description="SOLD_/>
   <value enum="N" description="STOPPED STOCK"/>
   vvalue enum="P" description="IMBALANCE_MORE_BUYERS"/>
<value enum="Q" description="IMBALANCE_MORE_SELLERS"/>
   <value enum="R" description="OPENING_PRICE"/>
 </field>
<field number="278" name="MDEntryID" type="STRING"/>
</field>
<value enum="6" description="UNSUPPORTED_MARKETDEPTHT"/>
<value enum="6" description="UNSUPPORTED_MDUPDATETYPE"/>

vvalue enum=""" description="UNSUPPORTED_AGGREGATEDBOOK"/>
vvalue enum="8" description="UNSUPPORTED_MDENTRYTYPE"/>

   <value enum="9" description="UNSUPPORTED_TRADINGSESSIONID"/>
<value enum="A" description="UNSUPPORTED_SCOPE"/>
   <value enum="B" description="UNSUPPORTED_OPENCLOSESETTLEFLAG"/>
<value enum="C" description="UNSUPPORTED_MDIMPLICITDELETE"/>
</field>
field number="282" name="MDEntryOriginator" type="STRING"/>
<field number="283" name="LocationID" type="STRING"/>
<field number="284" name="DeskID" type="STRING"/
<field number="285" name="DeleteReason" type="CHAR":</pre>
   <value enum="0" description="CANCELATION_TRADE_BUST"/>
<value enum="1" description="ERROR"/>
</field>
<field number="286" name="OpenCloseSettlFlag" type="MULTIPLEVALUESTRING">

value enum="4" description="ENTRY_FROM_PREVIOUS_BUSINESS_DAY"/>

value enum="5" description="THEORETICAL_PRICE_VALUE"/>

field number="287" name="SellerDays" type="INT"/>
<field number="288" name="MDEntryBuyer" type="STRING"/>
<field number="289" name="MDEntrySeller" type="STRING"/>
<field number="290" name="MDEntryPositionNo" type="INT"/>
```

```
<field number="291" name="FinancialStatus" type="MULTIPLEVALUESTRING">
  <value enum="1" description="BANKRUPT"/>
<value enum="2" description="PENDING_DELISTING"/>
 <field number="292" name="CorporateAction" type="MULTIPLEVALUESTRING">
   <value enum="A" description="EX_DIVIDEND"/>
<value enum="B" description="EX_DISTRIBUTION"/>
   vvalue enum="C" description="EX_RIGHTS"/>
vvalue enum="D" description="NEW"/>
<value enum="E" description="EX_INTEREST"/>
cyliedd number="293" name="DefBidSize" type="QTY"/>
cfield number="294" name="DefOfferSize" type="QTY"/>
cfield number="295" name="NoQuoteEntries" type="NUMINGROUP"/>
<value enum="11" description="LOCKED_MARKET_WARNING"/>
<value enum="13" description="CROSS_MARKET_WARNING"/>

vvalue enum="14" description="CANCELED_DUE_TO_LOCK_MARKET"/>

vvalue enum="15" description="CANCELED_DUE_TO_CROSS_MARKET"/>

 c/fields
<field number="298" name="QuoteCancelType" type="INT">
   vealue enum="1" description="CANCEL_FOR_SYMBOL"/>
value enum="2" description="CANCEL_FOR_SECURITY_TYPE"/>
<value enum="3" description="CANCEL_FOR_UNDERLYING_SYMBOL"/>
   <value enum="4" description="CANCEL_ALL_QUOTES"/>
</field>
<field number="299" name="QuoteEntryID" type="STRING"/>
<value enum="2" description= UNKNOWN_SYMBUL />
<value enum="2" description="EXCHANGE_CLOSED"/>
<value enum="3" description="QUOTE_REQUEST_EXCEEDS_LIMIT"/>
<value enum="4" description="TOO_LATE_TO_ENTER"/>
<value enum="5" description="UNKNOWN_QUOTE"/>
<value enum="6" description="DUPLICATE_QUOTE"/>

   <value enum="7" description="INVALID_BID_ASK_SPREAD"/>
<value enum="8" description="INVALID_PRICE"/>
   <value enum="9" description="NOT_AUTHORIZED_TO_QUOTE_SECURITY"/>
<field number="301" name="QuoteResponseLevel" type="INT">
   <value enum="0" description="NO_ACKNOWLEDGEMENT"/>
<value enum="1" description="ACKNOWLEDGE_ONLY_NEGATIVE_OR_ERRONEOUS_QUOTES"/>
   <value enum="2" description="ACKNOWLEDGE EACH QUOTE MESSAGES"/>

field number="312" name="UnderlyingSymbolstx type="MONTHYEAR"/>
field number="316" name="UnderlyingStrikePrice" type="MONTHYEAR"/>
field number="316" name="UnderlyingStrikePrice" type="PRICE"/>
field number="317" name="UnderlyingOptAttribute" type="CHAR"/>
field number="318" name="UnderlyingCurrency" type="CURRENCY"/>
field number="320" name="SecurityReqID" type="STRING"/>

</field>
 cfield number="322" name="SecurityResponseID" type="STRING"/>
</field>
field number="324" name="SecurityStatusReqID" type="STRING"/>
<field number="325" name="UnsolicitedIndicator" type="BOOLEAN"/>
<field number="326" name="SecurityTradingStatus" type="INT">
   value enum="1" description="OPENING_DELAY"/>
value enum="2" description="TRADING_HALT"/>
value enum="3" description="RESUME"/>
   <value enum="4" description="NO_OPEN_NO_RESUME"/>
```

```
<value enum="5" description="PRICE_INDICATION"/>
<value enum="6" description="TRADING_RANGE_INDICATION"/>
   <value enum="7" description="MARKET_IMBALANCE_BUY"/>
<value enum="8" description="MARKET_IMBALANCE_SELL"/</pre>
    <value enum="9" description="MARKET ON CLOSE IMBALANCE BUY"/>
   <value enum="10" description="MARKET_ON_CLOSE_IMBALANCE_SELL"/>
<value enum="11" description="NOT_ASSIGNED"/>
   vvalue enum="12" description="NO_MARKET_IMBALANCE"/>
vvalue enum="13" description="NO_MARKET_ON_CLOSE_IMBALANCE"/>
   <value enum="13" description="NO_MARKET_ON_CLOSE_IMBALANCE"/>
<value enum="14" description="ITS_PRE_OPENING"/>
<value enum="15" description="NEW_PRICE_INDICATION"/>
<value enum="16" description="TRADE_DISSEMINATION_ITIME"/>
<value enum="17" description="READY_TO_TRADE_START_OF_SESSION"/>
<value enum="18" description="NOT_AVAILABLE_FOR_TRADING_END_OF_SESSION"/>
<value enum="19" description="NOT_TRADED_ON_THIS_MARKET"/>
<value enum="20" description="ORT_NADED_ON_THIS_MARKET"/>
    <value enum="21" description="PRE_OPEN"/>
<value enum="22" description="OPENING_ROTATION"/>
<value enum="23" description="FAST_MARKET"/>
 </field>
<field number="327" name="HaltReason" type="CHAR">
   <value enum="I" description="ORDER_IMBALANCE"/>
<value enum="X" description="EQUIPMENT_CHANGEOVER"/>
    <value enum="P" description="NEWS_PENDING"/>
   <value enum="0" description="NEWS_DISSEMINATION"/>
<value enum="E" description="ORDER_INFLUX"/>
<value enum="M" description="ADDITIONAL_INFORMATION"/>
 </field>
<field number="328" name="InViewOfCommon" type="BOOLEAN"/>
 <field number="329" name="DueToRelated" type="BOOLEAN"/>
<value enum="1" description="CANCEL"/>
<value enum="2" description="ERROR"/>
    <value enum="3" description="CORRECTION"/>
 </field>
<field number="335" name="TradSesReqID" type="STRING"/>
<field number="338" name="TradSesMethod" type="INT">
   <value enum="1" description="ELECTRONIC"/>
<value enum="2" description="OPEN_OUTCRY"/>
<value enum="3" description="TWO_PARTY"/>
 </field>
<field number="339" name="TradSesMode" type="INT">
   <value enum="1" description="TESTING"/>
<value enum="2" description="SIMULATED"/>
<value enum="3" description="PRODUCTION"/>
 </field>
 <field number="340" name="TradSesStatus" type="INT">
   <value enum="0" description="UNKNOWN"/>
<value enum="1" description="HALTED"/>
<value enum="2" description="OPEN"/>
   <value enum="3" description="CLOSED"/>
<value enum="4" description="PRE_OPEN"/>
<value enum="5" description="PRE_CLOSE"/>
    <value enum="6" description="REQUEST_REJECTED"/>
<value enum="ISO-2022-JP" description="ISO_2022_JP"/>
   <value enum="EUC-JP" description="EUC_JP"/>
<value enum="SHIFT_JIS" description="SHIFT_JIS"/>
<value enum="UTF-8" description="UTF_8"/>
 </field>
<field number="348" name="EncodedIssuerLen" type="LENGTH"/>
 <field number="349" name="EncodedIssuer" type="DATA"/>
field number="355" name="EncodedText" type="DATA"/>
<field number="356" name="EncodedSubjectLen" type="LENGTH"/>
field number="357" name="EncodedSubjectLen" type="LENGTH"/>
field number="358" name="EncodedSubject" type="DATA"/>
field number="358" name="EncodedHeadlineLen" type="LENGTH"/>
field number="359" name="EncodedHeadline" type="DATA"/>
field number="360" name="EncodedAllocTextLen" type="LENGTH"/>
field number="361" name="EncodedAllocText" type="DATA"/>
<field number="362" name="EncodedUnderlyingIssuerLen" type="LENGTH"/>
<field number="363" name="EncodedUnderlyingIssuer" type="DATA"/>
field number="365" name="EncodedUnderlyIngIsSuer" type="DATA"/>
field number="365" name="EncodedUnderlyIngSecurityDescLen" type="LENGTH"/>
field number="365" name="EncodedUnderlyIngSecurityDesc" type="DATA"/>
field number="366" name="AllocPrice" type="PRICE"/>
field number="367" name="QuoteSetValidUntilTime" type="UTCTIMESTAMP"/>
field number="368" name="QuoteEntryRejectReason" type="INT">
   <value enum="1" description="UNKNOWN_SYMBOL"/>
<value enum="2" description="EXCHANGE_CLOSED"/>
<value enum="3" description="QUOTE_EXCEEDS_LIMIT"/>
```

```
<value enum="4" description="TOO_LATE_TO_ENTER"/>
<value enum="5" description="UNKNOWN_QUOTE"/>
     <value enum="6" description="DUPLICATE_QUOTE"/>
<value enum="7" description="INVALID_BID_ASK_SPREAD"/>
     <value enum="8" description="INVALID_PRICE"/>
<value enum="9" description="NOT_AUTHORIZED_TO_QUOTE_SECURITY"/>
 </field>
 <field number="369" name="LastMsgSeqNumProcessed" type="SEONUM"/>
 <field number="371" name="RefTagID" type="INT"/>
<field number="372" name="RefMsgType" type="STRING"/>
<field number="373" name="SessionRejectReason" type="INT">
     <value enum="0" description="INVALID_TAG_NUMBER"/>
<value enum="1" description="REQUIRED_TAG_MISSING"/>
<value enum="2" description="TAG_NOT_DEFINED_FOR_THIS_MESSAGE_TYPE"/>
     <value enum="3" description="UNDEFINED_TAG"/>
<value enum="3" description="UNDEFINED_TAG"/>
<value enum="4" description="TAG_SPECIFIED_WITHOUT_A_VALUE"/>
     <value enum="5" description="VALUE_IS_INCORRECT"/>
<value enum="6" description="INCORRECT_DATA_FORMAT_FOR_VALUE"/>
<value enum="7" description="DECRYPTION_PROBLEM"/>
     <value enum="8" description="SIGNATURE_PROBLEM"/>
<value enum="9" description="COMPID_PROBLEM"/>
     <value enum="10" description="SENDINGTIME_ACCURACY_PROBLEM"/>
<value enum="11" description="INVALID_MSGTYPE"/>
    <value enum="11" description="INVALID_MSGTYPE"/>
<value enum="12" description="XML_VALIDATION_ERROR"/>
<value enum="13" description="XML_VALIDATION_ERROR"/>
<value enum="14" description="TAG_APPEARS_MORE_THAN_ONCE"/>
<value enum="14" description="TAG_SPECIFIED_OUT_OF_REQUIRED_ORDER"/>
<value enum="15" description="REPEATING_GROUP_FIELDS_OUT_OF_ORDER"/>
<value enum="16" description="INCORRECT_NUMINGROUP_COUNT_FOR_REPEATING_GROUP"/>
<value enum="17" description="NON_DATA_VALUE_INCLUDES_FIELD_DELIMITER"/>
      <value enum="99" description="OTHER"/>
  </field>
 <field number="374" name="BidRequestTransType" type="CHAR">
     <value enum="N" description="NEW"/>
<value enum="C" description="CANCEL"/>
</field number="375" name="ContraBroker" type="STRING"/>
<field number="376" name="ComplianceID" type="STRING"/>
<field number="377" name="SolicitedFlag" type="BOOLEAN"/>
<field number="378" name="ExcRestatementReason" type="INT">
<value enum="0" description="GT_CORPORATE_ACTION"/>
<value enum="1" description="GT_RENEWAL_RESTATEMENT"/>
<value enum="2" description="GT_CRENEWAL_RESTATEMENT"/>

cvalue enum="2" description="WERBAL_CHANGE"/>

     <value enum="2" description= verbal_change />
vvalue enum="3" description="REPRICING_OF_ORDER"/>
<value enum="4" description="BROKER_OPTION"/>
<value enum="5" description="PARTIAL_DECLINE_OF_ORDERQTY"/>
<value enum="6" description="CANCEL_ON_TRADING_HALT"/>
<value enum="7" description="CANCEL_ON_SYSTEM_FAILURE"/>
     vvalue enum="8" description="MARKET_OPTION"/>
<value enum="8" description="CANCELED_NOT_BEST"/>
 <field number="379" name="BusinessRejectRefID" type="STRING"/>
<field number="380" name="BusinessRejectReason" type="INT">
     <value enum="0" description="OTHER"/>
<value enum="1" description="UNKOWN_ID"/>
    <value enum="1" description="UNKOWN_ID"/>
<value enum="2" description="UNKOWN_SECURITY"/>
<value enum="3" description="UNSUPPORTED_MESSAGE_TYPE"/>
<value enum="4" description="APPLICATION_NOT_AVAILABLE"/>
<value enum="5" description="CONDITIONALLY_REQUIRED_FIELD_MISSING"/>
<value enum="6" description="NOT_AUTHORIZED"/>
<value enum="7" description="DELIVERTO_FIRM_NOT_AVAILABLE_AT_THIS_TIME"/>
<field number="381" name="GrossTradeAmt" type="AMT"/>
<field number="382" name="NoContraBrokers" type="NUMINGROUP"/>
<field number="383" name="MaxMessageSize" type="LENGTH"/>
<field number="384" name="NoMsgTypes" type="NUMINGROUP"/>
<field number="385" name="MsgDirection" type="CHAR">
     <value enum="S" description="SEND"/>
<value enum="R" description="RECEIVE"/>
<value enum="3" description="RELATED_TO_LOCAL_PRIMARY_PRICE"/>
<value enum="4" description="RELATED_TO_MIDPOINT_PRICE"/>
<value enum="5" description="RELATED_TO_LAST_TRADE_PRICE"/>
     <value enum="6" description="RELATED_TO_VWAP"/>
 <field number="389" name="DiscretionOffsetValue" type="FLOAT"/>
</field>
<field number="395" name="NumTickets" type="INT"/>
<field number="396" name="SideValue1" type="AMT"/>
filed number="397" name="SideValue2" type="am1 //
field number="397" name="SideValue2" type="AMT"/>
field number="398" name="NoBidDescriptors" type="NUMINGROUP"/>
 <field number="399" name="BidDescriptorType" type="INT"</pre>
     <value enum="1" description="SECTOR"/>
<value enum="2" description="COUNTRY"/>
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<value enum="3" description="INDEX"/>
 </field>
<field number="400" name="BidDescriptor" type="STRING"/>
<field number="401" name="SideValueInd" type="INT">
   <value enum="1" description="SIDEVALUE1"/>
<value enum="2" description="SIDEVALUE2"/>
 </field>
<field number="402" name="LiquidityPctLow" type="PERCENTAGE"/>
</field>
cfield number="410" name="WtAverageLiquidity" type="PERCENTAGE"/>
cfield number="411" name="ExchangeForPhysical" type="BOOLEAN"/>
 <field number="412" name="OutMainCntryUIndex" type="AMT"/>

</field>
 <field number="417" name="NumBidders" type="INT"/>
 <field number="418" name="BidTradeType"</pre>
                                                                 type="CHAR">
   rieia numper="418" name="BidTradeType" type="CHAR
<value enum="R" description="RISK_TRADE"/>
<value enum="G" description="WMAP_GUARANTEE"/>
<value enum="A" description="AGENCY"/>
<value enum="J" description="GUARANTEED_CLOSE"/>
<field number="419" name="BasisPxType" type="CHAR">
   <value enum="2" description="CLOSING_PRICE_AT_MORNING_SESSION"/>
<value enum="3" description="CLOSING_PRICE"/>
<value enum="4" description="CURRENT_PRICE"/>
   <value enum="9" description="VWAP_IHROUGH_A_DAY_EXCEPT_YORI"/>
<value enum="A" description="VWAP_THROUGH_A_MORNING_SESSION_EXCEPT_YORI"/>
<value enum="B" description="VWAP_THROUGH_AN_AFTERNOON_SESSION_EXCEPT_YORI"/>
<value enum="C" description="STRIKE"/>
<value enum="D" description="OPEN"/>
    <value enum="Z" description="OTHERS"/>
<field number="420" name="NoBidComponents" type="NUMINGROUP"/>
<field number="421" name="Country" type="COUNTRY"/>
<field number="422" name="TotNoStrikes" type="INT"/>
<field number="423" name="PriceType" type="INT">
  <value enum="0" description="TED_PRICE"/>
<value enum="8" description="TED_YIELD"/>
    <value enum="9" description="YIELD"/>
 </field>
cfield number="424" name="DayOrderQty" type="QTY"/>
cfield number="425" name="DayCumQty" type="QTY"/>
cfield number="426" name="DayAvgPx" type="PRICE"/>
<field number="427" name="GTBookingInst" type="INT">
   <value enum="0" description="BOOK_OUT_ALL_TRADES_ON_DAY_OF_EXECUTION"/>
<value enum="1" description="ACCUMULATE_EXECUTIONS_UNTIL_ORDER_IS_FILLED_OR_EXPIRES"/>
<value enum="2" description="ACCUMULATE_UNTIL_VERBALLY_NOTIFIED_OTHERWISE"/>
 </field>
<field number="428" name="NoStrikes" type="NUMINGROUP"/>
<field number="429" name="ListStatusType" type="INT">
   <value enum="6" description="ALERT"/>
 </field>
 <field number="430" name="NetGrossInd" type="INT">
   <value enum="1" description="NET"/>
<value enum="2" description="GROSS"/>
 </field>
 <field number="431" name="ListOrderStatus" type="INT">
   <value enum="1" description="INBIDDINGPROCESS"/>
<value enum="2" description="RECEIVEDFOREXECUTION"/>

vvalue enum="2" description="EXECUTING"/>

vvalue enum="4" description="CANCELING"/>

vvalue enum="5" description="ALERT"/>
```

```
<value enum="6" description="ALL_DONE"/>
<value enum="7" description="REJECT"/>
  </field>
 cfield number="432" name="ExpireDate" type="LOCALMKTDATE"/>
cfield number="433" name="ListExecInstType" type="CHAR">
     value enum="1" description="IMMEDIATE"/>
<value enum="2" description="WAIT_FOR_EXECUTE_INSTRUCTION"/>
      <value enum="3" description="EXCHANGE SWITCH CIV ORDER SELL DRIVEN"/>
      <value enum="4" description="EXCHANGE_SWITCH_CIV_ORDER_BUY_DRIVEN_CASH_TOP_UP"/>
      <value enum="5" description="EXCHANGE_SWITCH_CIV_ORDER_BUY_DRIVEN_CASH_WITHDRAW"/>
 </field>
 <field number="435" name="UnderlyingCouponRate" type="PERCENTAGE"/>
<value enum="1" description="SINGLE_SECURITY"/>
<value enum="2" description="INDIVIDUAL_LEG_OF_A_MULTI_LEG_SECURITY"/>
      <value enum="3" description="MULTI_LEG_SECURITY"/>
 </field>
 <field number="443" name="StrikeTime" type="UTCTIMESTAMP"/>
 field number="444" name="ListStatusText" type="STRING"/>
field number="444" name="ListStatusText" type="STRING"/>
field number="445" name="EncodedListStatusTextLen" type="LENGTH"/>
 <field number="446" name="EncodedListStatusText" type="DATA"/>
<field number="447" name="PartyIDSource" type="CHAR">
     value enum="B" description="BIC"/>

value enum="C" description="GENERALLY_ACCEPTED_MARKET_PARTICIPANT_IDENTIFIER"/>

value enum="D" description="PROPRIETARY_CUSTOM_CODE"/>

value enum="E" description="SO_COUNTRY_CODE"/>

value enum="F" description="SETTLEMENT_ENTITY_LOCATION"/>

"BUT AND THE PROPRIETARY OF THE 

</alue enum="6" description= SETTLEMENT_ENTITY_LOCATION />
</alue enum="6" description="MIC"/>
</alue enum="1" description="CSD_PARTICIPANT_MEMBER_CODE"/>
</alue enum="1" description="KOREAN_INVESTOR_ID"/>
</alue enum="2" description="TAIWANESE_QUALIFIED_FOREIGN_INVESTOR_ID_QFII_FID"/>
</alue enum="3" description="TAIWANESE_TRADING_ACCOUNT"/>

     <value enum="4" description="MALAYSIAN_CENTRAL_DEPOSITORY_NUMBER"/>
<value enum="5" description="CHINESE_B_SHARE"/>
     <value enum="6" description="UK_NATIONAL_INSURANCE_OR_PENSION_NUMBER"/>
<value enum="7" description="US_SOCIAL_SECURITY_NUMBER"/>
      <value enum="8" description="US_EMPLOYER_IDENTIFICATION_NUMBER"/>
     <value enum="0" description="AUSTRALIAN_BUSINESS_NUMBER"/>
<value enum="4" description="AUSTRALIAN_BUSINESS_NUMBER"/>
<value enum="4" description="AUSTRALIAN_TAX_FILE_NUMBER"/>
      <value enum="I" description="DIRECTED_BROKER"/>
  cfield number="448" name="PartyID" type="STRING"/>
 <field number="451" name= "NetChgPrevDay" type="RICEOFFSET"/>
<field number="452" name="PartyRole" type="INT">
     <value enum="1" description="EXECUTING_FIRM"/>
<value enum="2" description="BROKER_OF_CREDIT"/>
     <value enum="3" description="CLIENT_ID"/>
<value enum="4" description="CLEARING_FIRM"/>
<value enum="5" description="INVESTOR_ID"/>
     vvalue enum="8" description="LOCATE_LENDING_FIRM"/>
vvalue enum="9" description="FUND_MANAGER_CLIENT_ID"/>

     <value enum="20" description="UNDERLYING_CONTRA_FIRM"/>
<value enum="21" description="CLEARING_ORGANIZATION"/>
     <value enum="28" description="CUSTODIAN"/>
<value enum="29" description="INTERMEDIARY"/>
     vvalue enum="30" description= INTERMEDIARY />
vvalue enum="30" description="AGENT"/>
vvalue enum="31" description="SUB_CUSTODIAN"/>
vvalue enum="32" description="BENEFICIARY"/>
vvalue enum="33" description="INTERESTED_PARTY"/>
vvalue enum="34" description="REGULATORY_BODY"/>
     <value enum="35" description="LIQUIDITY_PROVIDER"/>
<value enum="35" description="ENTERING_TRADER"/>
<value enum="37" description="CONTRA_TRADER"/>
<value enum="38" description="POSITION_ACCOUNT"/>
 </field>
 <field number="453" name="NoPartyIDs" type="NUMINGROUP"/>
 <field number="454" name="NoSecurityAltID" type="NUMINGROUP"/>

<field number="454" name= NoSecUrityAltID type= NOMINGROUP />
<field number="455" name="SecurityAltID" type="STRING"/>
<field number="456" name="SecurityAltIDSource" type="STRING"/>
<field number="457" name="NoUnderlyingSecurityAltID" type="NUMINGROUP"/>
<field number="458" name="UnderlyingSecurityAltID" type="STRING"/>
<field number="459" name="UnderlyingSecurityAltID" type="STRING"/>
```

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<field number="460" name="Product" type="INT">
     <value enum="4" description="CURRENCY"/>
<value enum="5" description="EQUITY"/>
<value enum="6" description="GOVERNMENT"/>
<value enum="7" description="INDEX"/>
<value enum="8" description="LOAN"/>
<value enum="9" description="MONEYMARKET"/>
<value enum="10" description="MONEYMARKET"/>
<value enum="11" description="MUNICIPAL"/>
<value enum="11" description="THER"/>
<value enum="13" description="FINANCING"/>
</field>
 <field number="461" name="CFICode" type="STRING"/>
<field number="462" name="UnderlyingProduct" type="INT"/>
<field number="463" name="UnderlyingCFICode" type="STRING"/>
<field number="464" name="TestMessageIndicator" type="BOOLEA"</pre>
                                                                                                                                     type="BOOLEAN"/>
 <value enum="1" description="SHARES"/>
<value enum="2" description="BNDDS"/>
<value enum="3" description="CURRENTFACE"/>
<value enum="4" description="CURRENTFACE"/>
<value enum="5" description="CURRENCY"/>
<value enum="6" description="CURRENCY"/>
<value enum="7" description="OTHER"/>
<value enum="8" description="OTHER"/>

  </field>
 <field number="466" name="BookingRefID" type="STRING"/>
<field number="467" name="IndividualAllocID" type="STRING"/>
<field number="468" name="RoundingDirection" type="CHAR">
     <value enum="0" description="ROUND_TO_NEAREST"/>
<value enum="1" description="ROUND_DOWN"/>
<value enum="2" description="ROUND_UP"/>
</field number="469" name="RoundingModulus" type="FLOAT"/>
<field number="470" name="CountryOfIssue" type="COUNTRY"/>
<field number="471" name="StateOrProvinceOfIssue" type="STRING"/>
<field number="472" name="LocaleOfIssue" type="STRING"/>
<field number="473" name="NoRegistDtls" type="STRING"/>
<field number="474" name="MailingDtls" type="STRING"/>
<field number="475" name="InvestorCountryOfResidence" type="COUNTRY"/>
<field number="476" name="PaymentRef" type="STRING"/>
<field number="477" name="DistribPaymentMethod" type="INT">
<field number="477" name="DistribPaymentMethod" type="INT">
</field number="477" description="CREST"/>
</field number="11" description="CREST"/></field number="11" description="CREST"/>
     <value enum="1" description="CREST"/>
<value enum="2" description="NSCC"/>
     <value enum="3" description="EUROCLEAR"/>
<value enum="3" description="CLEARSTREAM"/>
<value enum="5" description="CHEQUE"/>
<value enum="6" description="TELEGRAPHIC_TRANSFER"/>
<value enum="7" description="FEDWIRE"/>
     <value enum="8" description="DIRECT_CREDIT"/>
<value enum="9" description="ACH_CREDIT"/>
 field number="478" name="CashDistribCurr" type="CURRENCY"/>
<field number="479" name="CommCurrency" type="CURRENCY"/>
<field number="480" name="CancellationRights" type="CHAR">
     vvalue enum="M" description="NO_EXECUTION_ONLY"/>
<value enum="M" description="NO_WAIVER_AGREEMENT"/>
      <value enum="0" description="NO_INSTITUTIONAL"/>
  </field>
<value enum="3" description="EXEMPT_AUTHORISED_CREDIT_OR_FINANCIAL_INSTITUTION"/>
 </field>
vvalue enum="0" description="OFFER_PRICE_"/>
<value enum="P" description="OFFER_PRICE_MINUS_ADJUSTMENT_PERCENT"/>

vvalue enum="Q" description="OFFER_PRICE_MINUS_ADJUSTMENT_AMOUNT"/>

vvalue enum="S" description="SINGLE_PRICE"/>

 <field number="485" name="ExecPriceAdjustment" type="FLOAT"/>
<field number="486" name="DateOfBirth" type="LOCALMKTDATE"/>
<field number="487" name="TradeReportTransType" type="INT">
     rieta number= 48/" name="TradeReportTran
<value enum="0" description="NEW"/>
<value enum="1" description="CANCEL"/>
<value enum="2" description="REPLACE"/>
<value enum="3" description="RELEASE"/>
<value enum="4" description="REVERSE"/>
/field/>
 </field>
 <field number="488" name="CardHolderName" type="STRING"/>
<field number="488" name="CardNotherName" type="STRING"/>
<field number="489" name="CardNumber" type="STRING"/>
<field number="490" name="CardExpDate" type="LOCALMKTDATE"/>
<field number="491" name="CardIssNum" type="STRING"/>
<field number="492" name="PaymentMethod" type="INT">
     <value enum="1" description="CREST"/>
<value enum="2" description="NSCC"/>
```

```
<value enum="3" description="EUROCLEAR"/>
<value enum="4" description="CLEARSTREAM"/>
   <value enum= 4   description= "CHEQUE"/>
<value enum="5" description="TELEGRAPHIC_TRANSFER"/>
<value enum="7" description="TELEGRAPHIC_TRANSFER"/>
<value enum="7" description="FEDWIRE"/>
<value enum="8" description="DEBIT_CARD"/>
<value enum="9" description="DIRECT_DEBIT"/>
</field>
<field number="493" name="RegistAcctType" type="STRING"/>
field number="494" name="Designation" type="STRING"/>
<field number="495" name="TaxAdvantageType" type="INT">
   <value enum="0" description="NONE"/>
<value enum="1" description="MAXI_ISA"/>
<value enum="2" description="TESSA"/>
   <value enum="2" description="MINI_CASH_ISA"/>
<value enum="4" description="MINI_STOCKS_AND_SHARES_ISA"/>
   vvalue enum="5" description="MINI_INSURANCE_ISAM"/>
vvalue enum="5" description="MINI_INSURANCE_ISAM"/>
vvalue enum="6" description="CURRENT_YEAR_PAYMENT"/>
vvalue enum="7" description="PRIOR_YEAR_PAYMENT"/>
vvalue enum="8" description="ASSET_TRANSFER"/>
vvalue enum="9" description="EMPLOYEE_PRIOR_YEAR"/>
   <value enum="999" description="OTHER"/>
 </field>
<field number="496" name="RegistRejReasonText" type="STRING"/>
<field number="497" name="FundRenewWaiv" type="CHAR">
   <value enum="Y" description="YES"/>
<value enum="N" description="NO"/>
</field>
field number="498" name="CashDistribAgentName" type="STRING"/>
<field number="499" name="CashDistribAgentCode" type="STRING"/>
<value enum="N" description="REMINDER"/>
 </field>
 <field number="507" name="RegistRejReasonCode" type="INT">
   <value enum="1" description="INVALID_UNACCEPTABLE_ACCOUNT_TYPE"/>
<value enum="2" description="INVALID_UNACCEPTABLE_TAX_EXEMPT_TYPE"/>
   <value enum="7" description="INVALID_UNACCEPTABLE_MAILING_DTLS"/>
   <value enum= / description= invalid_unaccertable_matting_inst"/>
<value enum="8" description="INVALID_UNACCEPTABLE_MAILING_INST"/>
<value enum="9" description="INVALID_UNACCEPTABLE_INVESTOR_ID"/>

    <value enum="99" description="OTHER"/>
field number="508" name="RegistRefID" type="STRING"/>
<field number="509" name="RegistDtls" type="STRING"/>
<field number="510" name="NoDistribInsts" type="NUMINGROUP"/>
field number="510" name="RegistEmail" type="STRING"/>
field number="511" name="DistribPercentage" type="PERCENTAGE"/>
field number="513" name="RegistID" type="STRING"/>
<field number="514" name="RegistTransType" type="CHAR">
   <value enum="0" description="NEW"/>
<value enum="1" description="REPLACE"/>
   <value enum="2" description="CANCEL"/>
</field>
<field number="515" name="ExecValuationPoint" type="UTCTIMESTAMP"/>
<field number="516" name="OrderPercent" type="PERCENTAGE"/>
<field number="517" name="OwnershipType" type="CHAR">
   <value enum="J" description="JOINT_INVESTORS"/>
<value enum="T" description="TENANTS_IN_COMMON"/>
    <value enum="2" description="JOINT_TRUSTEES"/>
</field>
 cfield number="518" name="NoContAmts" type="NUMINGROUP"/>
<field number="519" name="ContAmtType" type="INT">
   <value enum="1" description="COMMISSION_AMOUNT"/>
<value enum="2" description="COMMISSION_PERCENT"/:</pre>
   <value enum="3" description="INITIAL_CHARGE_AMOUNT"/>
<value enum="4" description="INITIAL_CHARGE_PERCENT"/>

vvalue enum="5" description= INITAL_CHARGE_PERCENT //
vvalue enum="5" description="DISCOUNT_AMOUNT"/>
vvalue enum="7" description="DISCOUNT_PERCENT"/>
vvalue enum="8" description="DILUTION_LEVY_AMOUNT"/>
vvalue enum="8" description="EXIT_CHARGE_AMOUNT"/>

</field>
cfield number="520" name="ContAmtValue" type="FLOAT"/>
cfield number="521" name="ContAmtCurr" type="CURRENCY"/>
cfield number="522" name="OwnerType" type="INT">
    <value enum="1" description="INDIVIDUAL_INVESTOR"/>
```

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<value enum="2" description="PUBLIC_COMPANY"/>
<value enum="3" description="PRIVATE_COMPANY"/</pre>
     <value enum="4" description="INDIVIDUAL_TRUSTEE"/>
<value enum="5" description="COMPANY_TRUSTEE"/>
     <value enum="6" description="PENSION_PLAN"/>
<value enum="7" description="CUSTODIAN_UNDER_GIFTS_TO_MINORS_ACT"/>
<value enum="8" description="TRUSTS"/>
     <value enum="9" description="FIDUCIARIES"/>
  </field>
 <field number="523" name="PartySubID" type="STRING"/>
 <value enum="R" description="RISKLESS_PRINCIPAL"/>
     <value enum="W" description="AGENT_FOR_OTHER_MEMBER"/>
  <field number="529" name="OrderRestrictions" type="MULTIPLEVALUESTRING">
     <value enum="1" description="PROGRAM_TRADE"/>
<value enum="2" description="INDEX_ARBITRAGE"/>
<value enum="3" description="NON_INDEX_ARBITRAGE"/>
     vvalue enum="4" description="COMPETING_MARKET_MAKER"/>
<value enum="5" description="ACTING_AS_MARKET_MAKER_OR_SPECIALIST_IN_THE_SECURITY"/>
     <value enum="6" description="ACTING_AS_MARKET_MAKER_OR_SPECIALIST_IN_THE_UNDERLYING_SECURITY_OF_A_DERIVATIVE_SECURITY"/>
     <value enum="7" description="FOREIGN_ENTITY"/>
     <value enum="8" description="EXTERNAL_MARKET_PARTICIPANT"/>
<value enum="9" description="EXTERNAL_INTER_CONNECTED_MARKET_LINKAGE"/>
<value enum="A" description="RISKLESS_ARBITRAGE"/>
  </field>
 <field number="530" name="MassCancelRequestType" type="CHAR">
     <value enum="1" description="CANCEL_ORDERS_FOR_A_SECURITY"/>
<value enum="2" description="CANCEL_ORDERS_FOR_AN_UNDERLYING_SECURITY"/>

<pre
  <field number="531" name="MassCancelResponse" type="CHAR">
     <value enum="0" description="CANCEL_REQUEST_REJECTED"/>
<value enum="1" description="CANCEL_ORDERS_FOR_A_SECURITY"/>
<value enum="2" description="CANCEL_ORDERS_FOR_AN_UNDERLYING_SECURITY"/>

vvalue enum="3" description="CANCEL_ORDERS_FOR_A_PRODUCT"/>

vvalue enum="4" description="CANCEL_ORDERS_FOR_A_PRODUCT"/>

vvalue enum="4" description="CANCEL_ORDERS_FOR_A_CFICODE"/>

     <value enum="5" description="CANCEL_ORDERS_FOR_A_SECURITYTYPE"/>
<value enum="6" description="CANCEL_ORDERS_FOR_A_TRADING_SESSION"/>
<value enum="7" description="CANCEL_ALL_ORDERS"/>
  </field>
 <field number="532" name="MassCancelRejectReason" type="CHAR">
     <value enum="0" description="MASS_CANCEL_NOT_SUPPORTED"/>
<value enum="1" description="INVALID_OR_UNKNOWN_SECURITY"/>

vvalue enum="2" description= INVALID_OR_UNKNOWN_UNDERLYING"/>

vvalue enum="3" description="INVALID_OR_UNKNOWN_PRODUCT"/>

vvalue enum="4" description="INVALID_OR_UNKNOWN_CFICODE"/>

vvalue enum="5" description="INVALID_OR_UNKNOWN_SECURITY_TYPE"/>

vvalue enum="6" description="INVALID_OR_UNKNOWN_TRADING_SESSION"/>

"""

vvalue enum="6" description="INVALID_OR_UNKNOWN_TRADING_SESSION"/

"""

vvalue enum="6" description="INVALID_OR_UNKNOWN_TRADING_SESSION"/

"""

vvalue enum="6" description="INVALID_OR_UNKNOWN_TRADING_SESSION"/

"""

vvalue enum="6" description="INVALID_OR_UN
</field>
 <field number="538" name="NestedPartyRole" type="INT"/>
<field number="539" name="NoNestedPartyIDs" type="NUMINGROUP"/>
<field number="540" name="TotalAccruedInterestAmt" type="AMT"/>
<value enum="1" description="CASH"/>
<value enum="2" description="MARGIN_OPEN"/;</pre>
      <value enum="3" description="MARGIN_CLOSE"/>
  </field>
<value enum="1" description="LOCAL"/>
<value enum="2" description="NATIONAL"/>
      <value enum="3" description="GLOBAL"/>
 <field number="547" name="MDImplicitDelete" type="BOOLEAN"/>
<field number="548" name="CrossID" type="STRING"/>
<field number="549" name="CrossType" type="INT">
     value enum="1" description="CROSS_TRADE_WHICH_IS_EXECUTED_COMPLETELY_OR_NOT"/>
<value enum="2" description="CROSS_TRADE_WHICH_IS_EXECUTED_PARTIALLY_AND_THE_REST_IS_CANCELLED"/>
     <value enum="3" description="CROSS_TRADE_WHICH_IS_PARTIALLY_EXECUTED_WITH_THE_UNFILLED_PORTIONS_REMAINING_ACTIVE"/>
      <value enum="4" description="CROSS_TRADE_IS_EXECUTED_WITH_EXISTING_ORDERS_WITH_THE_SAME_PRICE"/>
 </field>
```

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<field number="550" name="CrossPrioritization" type="INT">
    <value enum="0" description="NONE"/>
<value enum="1" description="BUY_SIDE_IS_PRIORITIZED"/>
<value enum="2" description="SELL_SIDE_IS_PRIORITIZED"/>

</field number="553" name="Username" type="STRING"/>
<field number="554" name="Password" type="STRING"/>
<field number="555" name="NoLegs" type="NUMINGROUP"/>
<field number="556" name="LegCurrency" type="CURRENCY"/>
<field number="557" name="TotNoSecurityTypes" type="INT"/>
<field number="558" name="NoSecurityTypes" type="NUMINGROUP"/>
 <field number="559" name="SecurityListRequestType" type="INT">
    <value enum="0" description="SYMBOL"/>
<value enum="1" description="SECURITYTYPE_AND_OR_CFICODE"/>
    <value enum="2" description="PRODUCT"/>
<value enum="3" description="TRADINGSESSIONID"/>
    <value enum="4" description="ALL SECURITIES"/>
 <field number="560" name="SecurityRequestResult" type="INT">
    <value enum="0" description="VALID_REQUEST"/>
<value enum="1" description="INVALID_OR_UNSUPPORTED_REQUEST"/>
    <value enum="2" description="No_INSTRUMENTS_FOUND_THAT_MATCH_SELECTION_CRITERIA"/>
<value enum="3" description="NOT_AUTHORIZED_TO_RETRIEVE_INSTRUMENT_DATA"/>
    <value enum="4" description="INSTRUMENT_DATA_TEMPORARILY_UNAVAILABLE"/>
    <value enum="5" description="REQUEST_FOR_INSTRUMENT_DATA_NOT_SUPPORTED"/>
 </field>
 <field number="561" name="RoundLot" type="QTY"/>
<field number="562" name="MinTradeVol" type="QTY"/>
<field number="563" name="MultiLegRptTypeReq" type="INT">
    <value enum="0" description="REPORT_BY_MULTILEG_SECURITY_ONLY"/>
<value enum="1" description="REPORT_BY_MULTILEG_SECURITY_AND_BY_INSTRUMENT_LEGS_BELONGING_TO_THE_MULTILEG_SECURITY"/>
    <value enum="2" description="REPORT_BY_INSTRUMENT_LEGS_BELONGING_TO_THE_MULTILEG_SECURITY_ONLY"/>
 </field>

<field number="564" name="LegPositionEffect" type="CHAR"/>
<field number="565" name="LegCoveredOrUncovered" type="INT"/>

field number="566" name="LegPrice" type="PRICE"/>
<field number="566" name="TradSesStatusRejReason" type="INT">
    <value enum="1" description="UNKNOWN_OR_INVALID_TRADINGSESSIONID"/>
    <value enum="99" description="OTHER"/>
 </field>
 <field number="568" name="TradeRequestID" type="STRING"/>
<field number="569" name="TradeRequestType" type="INT">
    value enum="0" description="ALL_TRADES_MATCHING_CRITERIA_PROVIDED_ON_REQUEST"/>
    <value enum="2" description="UNMATCHED_TRADES_THAT_MATCH_CRITERIA"/>
<value enum="3" description="UNREPORTED_TRADES_THAT_MATCH_CRITERIA"/>
<value enum="4" description="ADVISORIES_THAT_MATCH_CRITERIA"/>
 </field>
 cfield number="570" name="PreviouslyReported" type="BOOLEAN"/>
cfield number="571" name="TradeReportID" type="STRING"/>
cfield number="572" name="TradeReportRefID" type="STRING"/>
<Value enum="2" description= bitAlERAL_NETITING_UNLT //
<value enum="3" description="EX_CLEARING"/>
<value enum="4" description="SPECIAL_TRADE"/>
<value enum="5" description="MULTILATERAL_NETTING"/>
<value enum="6" description="CLEAR_AGAINST_CENTRAL_COUNTERPARTY"/>
<value enum="7" description="EXCLUDE_FROM_CENTRAL_COUNTERPARTY"/>
    <value enum="8" description="MANUAL_MODE"/>
<value enum="9" description="AUTOMATIC_POSTING_MODE"/>
<value enum="8" description="JOINT BACKOFFICE ACCOUNT"/>
 <field number="582" name="CustOrderCapacity" type="INT">
    <value enum="1" description="MEMBER_TRADING_FOR_THEIR_OWN_ACCOUNT"/>
<value enum="2" description="CLEARING_FIRM_TRADING_FOR_ITS_PROPRIETARY_ACCOUNT"/>
<value enum="3" description="MEMBER_TRADING_FOR_ANOTHER_MEMBER"/>
    <value enum="4" description="ALL OTHER"/>
 <field number="583" name="ClOrdLinkID" type="STRING"/>
<field number="584" name="MassStatusReqID" type="STRING"/>
<field number="585" name="MassStatusReqType" type="INT">
```

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<value enum="1" description="STATUS_FOR_ORDERS_FOR_A_SECURITY"/>
<value enum="2" description="STATUS_FOR_ORDERS_FOR_AN_UNDERLYING_SECURITY"/>
           <value enum="3" description="STATUS_FOR_ORDERS_FOR_A_PRODUCT"/>
<value enum="4" description="STATUS_FOR_ORDERS_FOR_A_CFICODE"/>

vvalue enum="5" description="STATUS_FOR_ORDERS_FOR_A SECURITYTYPE"/>

vvalue enum="6" description="STATUS_FOR_ORDERS_FOR_A_TRADING_SESSION"/>

vvalue enum="7" description="STATUS_FOR_ALL_ORDERS"/>

value enum="7" description="STATUS_FOR_ALL_ORDERS"/>

            <value enum="8" description="STATUS FOR ORDERS FOR A PARTYID"/>
 </field number="586" name="OrigOrdModTime" type="UTCTIMESTAMP"/>
<field number="587" name="LegSettlType" type="CHAR"/>
<field number="588" name="LegSettlDate" type="LOCALMKTDATE"/>
<field number="588" name="LegSettlDate" type="LOCALMKTDATE"/>
<field number="589" name="DayBookingInst" type="CHAR">
<field number="6" description="CAN_TRIGGER_BOOKING_WITHOUT_REFERENCE_TO_THE_ORDER_INITIATOR"/>
<value enum="1" description="SPEAK_WITH_ORDER_INITIATOR_BEFORE_BOOKING"/>
<value enum="2" description="ACCUMULATE"/>
</field/s/
</pre>
  <field number="591" name="PreallocMethod" type="CHAR">
           <value enum="0" description="PRO_RATA"/>
<value enum="1" description="DO_NOT_PRO_RATA"/>
    </field>
  cfield number="592" name="UnderlyingCountryOfIssue" type="COUNTRY"/>
cfield number="593" name="UnderlyingStateOrProvinceOfIssue" type="STRING"/>
<field number="593" name="UnderlyingStateOrProvinceOfIssue" type="STRING"/>
field number="595" name="UnderlyingLocaleOfIssue" type="STRING"/>
field number="595" name="UnderlyingInstrRegistry" type="STRING"/>
field number="596" name="LegCountryOfIssue" type="COUNTRY"/>
field number="597" name="LegStateOrProvinceOfIssue" type="STRING"/>
field number="599" name="LegLocaleOfIssue" type="STRING"/>
field number="699" name="LegSymbolTstrRegistry" type="STRING"/>
field number="600" name="LegSymbolSfx" type="STRING"/>
field number="602" name="LegSecurityIDSource" type="STRING"/>
field number="602" name="LegSecurityAltID" type="STRING"/>
field number="604" name="NoLegSecurityAltID" type="STRING"/>
field number="606" name="LegSecurityAltIDSource" type="STRING"/>
field number="606" name="LegSecurityAltIDSource" type="STRING"/>
<field number="605" name="LegSecurityAltID" type="STRING"/>
field number="606" name="LegSecurityAltIDSource" type="STRING"/>
field number="608" name="LegFroduct" type="INT"/>
field number="608" name="LegFrICode" type="STRING"/>
field number="608" name="LegFrICode" type="STRING"/>
field number="610" name="LegMaturityDer" type="STRING"/>
field number="611" name="LegMaturityDate" type="MONTHYEAR"/>
field number="612" name="LegSecurityType" type="PRICE"/>
field number="613" name="LegMaturityDate" type="PRICE"/>
field number="613" name="LegSoptattribute" type="PRICE"/>
field number="614" name="LegContractMultiplier" type="FLOAT"/>
field number="616" name="LegCouponRate" type="PRICE"/>
field number="616" name="LegSecurityExchange" type="EXCHANGE"/>
field number="617" name="LegSecurityExchange"/>
field number="617" name="LegSecurityExchange"//
field number="617" name="LegSecurityExchange"//
field nu
<field number="617" name="LegIssuer" type="STRING"/>
<field number="618" name="EncodedLegIssuerLen" type="LENGTH"/>
<field number="619" name="EncodedLegIssuer" type="DATA"/>
<field number="620" name="LegSecurityDesc" type="STRING"/>
<field number="621" name="EncodedLegSecurityDescLen" type="LENGTH"/>
<field number="622" name="EncodedLegSecurityDescLen" type="DATA"/>
<field number="623" name="LegRatioQty" type="FLOAT"/>
<field number="624" name="LegSide" type="CHAR"/>
<field number="624" name="TradingSessionSubID" type="STRING"/>
<field number="625" name="AllocType" type="INT">

<
           value enum="1" description="CALCULATED"/>
<value enum="2" description="PRELIMINARY"/>
<value enum="5" description="READY_TO_BOOK_SINGLE_ORDER"/>
<value enum="7" description="WAREHOUSE_INSTRUCTION"/>
            <value enum="8" description="REQUEST_TO_INTERMEDIARY"/>
    </field>
    <field number="627" name="NoHops" type="NUMINGROUP"/>
 <value enum="B" description="NON_MEMBER_AND_CUSTOMER"/>

vvalue enum="E" description="EQUITY_MEMBER_AND_CLEARING_MEMBER"/>

vvalue enum="F" description="FULL_AND_ASSOCIATE_MEMBER_TRADING_FOR_OWN_ACCOUNT_AND_AS_FLOOR_BROKERS"/>

value enum="F" description="FULL_AND_ASSOCIATE_MEMBER_TRADING_FOR_OWN_ACCOUNT_AND_AS_FLOOR_BROKERS"/>

**TOTAL CONTROL OF THE CON

</alue enum="H" description="FIRMS_106H_AND_106J"/>

<value enum="H" description="GIM_IDEM_AND_COM_MEMBERSHIP_INTEREST_HOLDERS"/>

<value enum="L" description="GIM_IDEM_AND_106F_EMPLOYEES"/>

<value enum="M" description="ALL_OTHER_OWNERSHIP_TYPES"/>

     </field>
   <field number="636" name="WorkingIndicator" type="BOOLEAN"/>
<field number="637" name="LegLastPx" type="PRICE"/>
   </field>
   <field number="639" name="PriceImprovement" type="PRICEOFFSET"/>
  cried number= 659 name= PriceImprovement type= PRICEOFFSET />
cfield number="640" name="Price2" type="PRICE"/>
cfield number="641" name="LastForwardPoints2" type="PRICEOFFSET"/>
cfield number="642" name="BidForwardPoints2" type="PRICEOFFSET"/>
cfield number="643" name="OfferForwardPoints2" type="PRICEOFFSET"/>
cfield number="644" name="RFQReqID" type="STRING"/>
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<field number="645" name="MktBidPx" type="PRICE"/</pre>
 field number="646" name="MktOfferPx" type="PRICE"/>
<field number="647" name="MinBidSize" type="QTY"/>
<field number="647" name="MinBidSize" type="QTY"/>
<field number="648" name="MinOfferSize" type="QTY"/>
<field number="649" name="QuoteStatusReqID" type="STRING"/>
<field number="650" name="LegalConfirm" type="BOOLEAN"/>
<field number="651" name="UnderlyingLastPx" type="PRICE"/>
<field number="651" name= underlyingLastrx cype= rkile />
<field number="652" name="UnderlyingLastQty" type="QTY"/>
<field number="654" name="LegRefID" type="STRING"/>
<field number="655" name="ContralegRefID" type="STRING"/>
<field number="656" name="SettlCurrBidFxRate" type="FLOAT"/>
<field number="657" name="SettlCurrOfferFxRate" type="FLOAT"/>
 <field number="658" name="QuoteRequestRejectReason" type="INT">
     <value enum="1" description="UNKNOWN SYMBOL"/>

vvalue enum="2" description="EXCHANGE_CLOSED"/>

vvalue enum="3" description="QUOTE_REQUEST_EXCEEDS_LIMIT"/>

     <value enum="4" description="TOO_LATE_TO_ENTER"/>
<value enum="5" description="INVALID_PRICE"/>
<value enum="6" description="NOT_AUTHORIZED_TO_REQUEST_QUOTE"/>
     vvalue enum="7" description="NO_MATCH_FOR_INQUIRY"/>
<value enum="8" description="NO_MARKET_FOR_INSTRUMENT"/>
     <value enum="9" description="NO_INVENTORY"/>
<value enum="10" description="PASS"/>
<value enum="99" description="OTHER"/>
  </field>
 <field number="659" name="SideComplianceID" type="STRING"/>
 <field number="660" name="AcctIDSource" type="INT">
    </field>
field number="661" name="AllocAcctIDSource" type="INT"/>
  field number="662" name="BenchmarkPrice" type="PRICE"/>
  field number="663" name="BenchmarkPriceType" type="INT"/>
  field number="664" name="ConfirmID" type="STRING"/>
  field number="665" name="ConfirmStatus" type="INT">
     <value enum="1" description="RECEIVED"/>
<value enum="2" description="MISMATCHED_ACCOUNT"/>
     <value enum="3" description="MISSING_SETTLEMENT_INSTRUCTIONS"/>
      <value enum="4" description="CONFIRMED"/>
      <value enum="5" description="REQUEST_REJECTED"/>
  </field>
 <field number="666" name="ConfirmTransType" type="INT">
     <value enum="0" description="NEW"/>
<value enum="1" description="REPLACE"/>
      <value enum="2" description="CANCEL"/>
  </field>
 field number="674" name="LegAllocAcctIDSource" type="STRING"/>
<field number="675" name="LegSettlCurrency" type="CURRENCY"/>

<field number= 6/5 name= LegSenchmarkCurveCurrency type= CURKENCY />
<field number="676" name="LegBenchmarkCurveName" type="STRING"/>
<field number="677" name="LegBenchmarkCurveName" type="STRING"/>
<field number="678" name="LegBenchmarkCurvePoint" type="STRING"/>
<field number="679" name="LegBenchmarkPrice" type="PRICE"/>
<field number="680" name="LegBenchmarkPriceType" type="INT"/>

field number="680" name="LegBenchmarkPriceType" type="INT"/>
field number="681" name="LegBidPx" type="PRICE"/>
field number="682" name="LegBIDQty" type="STRING"/>
field number="683" name="NoLegStipulations" type="NUMINGROUP"/>
field number="684" name="LegOfferPx" type="PRICE"/>
field number="685" name="LegOfferPx" type="QTY"/>
field number="686" name="LegOfferPx" type="QTY"/>
field number="686" name="LegOty" type="QTY"/>
 <field number="688" name="LegStipulationType" type="STRING"/>
<field number="689" name="LegStipulationValue" type="STRING"/>
 <field number="690" name="LegSwapType" type="INT">
    <value enum="1" description="PAR_FOR_PAR"/>
    <value enum="2" description="MODIFIED_DURATION"/>
     <value enum="4" description="RISK"/>
<value enum="5" description="PROCEEDS"/>
 <field number="691" name="Pool" type="STRING"/>
<field number="692" name="QuotePriceType" type="INT">
     <value enum="1" description="PERCENT"/>
<value enum="2" description="PER_SHARE"/>
    <value enum="2" description="PER_SHARE"/>
<value enum="3" description="FIXED_AMOUNT"/>
<value enum="4" description="DISCOUNT"/>
<value enum="5" description="PREMIUM"/>
<value enum="6" description="BASIS_POINTS_RELATIVE_TO_BENCHMARK"/>
<value enum="7" description="TED_PRICE"/>
<value enum="8" description="TED_YIELD"/>
<value enum="9" description="YIELD_SPREAD"/>
 <field number="693" name="QuoteRespID" type="STRING"/>
<field number="694" name="QuoteRespType" type="INT">
     <value enum="1" description="HIT_LIFT"/>
<value enum="2" description="COUNTER"/>
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<value enum="3" description="EXPIRED"/>
   <value enum="1" description="COVER"/>
<value enum="5" description="DONE_AWAY"/>
<value enum="6" description="PASS"/>
 </field>
</field number="695" name="QuoteQualifier" type="CHAR"/>
<field number="696" name="YieldRedemptionDate" type="LOCALMKTDATE"/>
<field number="697" name="YieldRedemptionPrice" type="PRICE"/>
<field number="698" name="YieldRedemptionPriceType" type="INT"/>
vvalue enum="EX" description="OPTION_EXERCISE_QTY"/>
vvalue enum="AS" description="OPTION_ASSIGNMENT"/>
   <value enum="TX" description="TRANSACTION_FROM_EXERCISE"/>
<value enum="TA" description="TRANSACTION_FROM_ASSIGNMENT"/>
<value enum="PIT" description="PIT_TRADE_QTY"/>
   <value enum="TRF" description="TRANDSFET_TRADE_QTY"/>
<value enum="ETR" description="TRANSFET_TRADE_QTY"/>
<value enum="ETR" description="ELECTRONIC_TRADE_QTY"/>
    <value enum="ALC" description="ALLOCATION_TRADE_QTY"/>
   <value enum="ALC" description="ALLOCATION_TRADE_QTY"/>
<value enum="ASF" description="AS_OF_TRADE_QTY"/>
<value enum="BSF" description="AS_OF_TRADE_QTY"/>
<value enum="DLV" description="DELIVERY_QTY"/>
<value enum="TOT" description="TOTAL_TRANSACTION_QTY"/>
<value enum="XM" description="CROSS_MARGIN_QTY"/>
<value enum="SPL" description="INTEGRAL_SPLIT"/>
</fictal**/
 </field>
 cylietary
field number="704" name="LongQty" type="QTY"/>
cylield number="705" name="ShortQty" type="QTY"/>
cylield number="706" name="PosQtyStatus" type="INT">
   cvalue enum="0" description="SUBMITTED"/>
cvalue enum="1" description="ACCEPTED"/>
cvalue enum="2" description="REJECTED"/>
</field>
 <field number="708" name="PosAmt" type="AMT"/>
<value enum="5" description="PLEDGE"/>
 </field>
 <field number="710" name="PosReqID" type="STRING"/>
 <field number="711" name="NoUnderlyings" type="NUMINGROUP"/>
 <field number="712" name="PosMaintAction" type="INT">
   <value enum="1" description="NEW"/>
<value enum="2" description="REPLACE"/>
    <value enum="3" description="CANCEL"/>
 <field number="713" name="OrigPosReqRefID" type="STRING"/>
<field number="713" name="Origroskeqkeriv type= SIKING />
<field number="714" name="PosMaintRptRefID" type="STRING"/>
<field number="715" name="ClearingBusinessDate" type="LOCALMKTDATE"/>
<field number="716" name="SettlSessID" type="STRING"/>
<field number="717" name="SettlSessSubID" type="STRING"/>
 <field number="718" name="AdjustmentType" type="INT">
   </field>
 <field number="719" name="ContraryInstructionIndicator" type="BOOLEAN"/>
 cfield number="720" name="PriorSpreadIndicator" type="BOOLEAN"/>
cfield number="721" name="PosMaintRptID" type="STRING"/>
cfield number="722" name="PosMaintStatus" type="INT">
   value enum="0" description="ACCEPTED"/>
<value enum="1" description="ACCEPTED_WITH_WARNINGS"/>
   <value enum="2" description="REJECTED"/>
<value enum="3" description="COMPLETED"/>
    <value enum="4" description="COMPLETED_WITH_WARNINGS"/>
 <field number="723" name="PosMaintResult" type="INT">
   <value enum="0" description="SUCCESSFUL_COMPLETION_NO_WARNINGS_OR_ERRORS"/>
<value enum="1" description="REJECTED"/>
 </field>
 <field number="724" name="PosReqType" type="INT">
   </field>
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```
<field number="725" name="ResponseTransportType" type="INT">
  <value enum="0" description="INBAND"/>
  <value enum="1" description="OUT_OF_BAND"/>
 cylical number="726" name="ResponseDestination" type="STRING"/>
cylical number="727" name="TotalNumPosReports" type="INT"/>
cylical number="728" name="PosReqResult" type="INT">
    <value enum="0" description="VALID_REQUEST"/>
<value enum="1" description="INVALID_OR_UNSUPPORTED_REQUEST"/>

<pre
     <value enum="99" description="OTHER"/>
 </field>
 <field number="729" name="PosReqStatus" type="INT">
    <value enum="0" description="COMPLETED"/>
<value enum="1" description="COMPLETED_WITH_WARNINGS"/>
<value enum="2" description="REJECTED"/>
 </field>
<field number="730" name="SettlPrice" type="PRICE"/>
<field number="731" name="SettlPriceType" type="INT">
    <value enum="1" description="FINAL"/>
<value enum="2" description="THEORETICAL"/>
<field number="732" name="UnderlyingSettlPrice" type="PRICE"/>
field number="733" name="UnderlyingSettlPriceType" type="INT"/>
field number="734" name="PriorSettlPrice" type="PRICE"/>
field number="735" name="NoQuoteQualifiers" type="NUMINGROUP"/>
field number="736" name="AllocSettlCurrency" type="CURRENCY"/>
field number="737" name="AllocSettlCurrAnt" type="ANT"/>
field number="737" name="AllocSettlCurrAnt" type="ANT"/>
field number="737 name="InterestAtMaturity" type="AMT"/>
field number="739" name="LegDatedDate" type="LOCALMKTDATE"/>
field number="740" name="LegPool" type="STRING"/>
field number="741" name="AllocInterestAtMaturity" type="AMT"/>
field number="742" name="AllocAccruedInterestAmt" type="AMT"/>
 <field number="743" name="DeliveryDate" type="LOCALMXTDATE"/>
<field number="744" name="AssignmentMethod" type="CHAR">
    <value enum="R" description="RANDOM"/>
<value enum="P" description="PRORATA"/>
  </field>
 <field number="745" name="AssignmentUnit" type="QTY"/>
 <field number="746" name="OpenInterest" type="AMT"/</pre>
 <field number="747" name="ExerciseMethod"</pre>
                                                                                          type="CHAR">
     <value enum="A" description="AUTOMATIC"/>
     <value enum="M" description="MANUAL"/</pre>
  </field>
 <field number="748" name="TotNumTradeReports" type="INT"/>
 <field number="749" name="TradeRequestResult" type="INT">
    <value enum="0" description="SUCCESSFUL"/>
<value enum="1" description="INVALID_OR_UNKNOWN_INSTRUMENT"/>
    <value enum= "4" description="INVALID_TANTES"
</pre>

</pr
    vvalue enum="8" description="TRADEREQUESTTYPE_NOT_SUPPORTED"/>
<value enum="9" description="UNAUTHORIZED_FOR_TRADE_CAPTURE_REPORT_REQUEST"/>
 <field number="750" name="TradeRequestStatus" type="INT">
    <value enum="0" description="ACCEPTED"/>
<value enum="1" description="COMPLETED"/>
<value enum="2" description="REJECTED"/>
 <field number="751" name="TradeReportRejectReason" type="INT">
    <value enum="0" description="SUCCESSFUL"/>
<value enum="1" description="INVALID_PARTY_INFORMATION"/>
<value enum="2" description="UNKNOWN_INSTRUMENT"/>
    <value enum="3" description="UNAUTHORIZED_TO_REPORT_TRADES"/>
<value enum="4" description="INVALID_TRADE_TYPE"/>
 <value enum="3" description="MULTI_LEG_SECURITY"/>
 <field number="753" name="NoPosAmt" type="NUMINGROUP"/>
field number="759" name="Nested2PartyRole" type="INT"/>
<field number="750" name="Nested2PartySubID" type="STRING"/>
  cfield number="761" name="BenchmarkSecurityIDSource" type="STRING">
    <value enum="1" description="CUSIP"/>
<value enum="2" description="SEDOL"/>
    <value enum= 2 description= SEDOL />
<value enum="3" description="QUIK"/>
<value enum="4" description="ISIN_NUMBER"/>

<pre
    <value enum="9" description="CONSULIDATED_HAPE_AX
<value enum="A" description="BLOOMBERG_SYMBOL"/>
<value enum="B" description="MERTPAPIER"/>
<value enum="C" description="DUTCH"/>
<value enum="D" description="VALOREN"/>
<value enum="E" description="SICOVAM"/>
```

```
<value enum="F" description="BELGIAN"/>

<
    <value enum="J" description="OPTIONS_PRICE_REPORTING_AUTHORITY"/>
 </fields
<field number="762" name="SecuritySubType" type="STRING"/>
<field number="762" name="SecuritySubType" type="STRING"/>
<field number="763" name="UnderlyingSecuritySubType" type="STRING"/>
<field number="764" name="LegSecuritySubType" type="STRING"/>
<field number="765" name="AllowableOneSidednessPct" type="PERCENTAGE"/>
<field number="766" name="AllowableOneSidednessValue" type="PERCENTAGE"/>
<field number="767" name="AllowableOneSidednessCurr" type="CURRENCY"/>
<field number="768" name="NoTrdRegTimestamps" type="NUMINGROUP"/>
<field number="769" name="TrdRegTimestamp" type="UTCTIMESTAMP"/>

<value enum="5" description="BROKER_EXECUTION"/>
 </field>
 <field number="771" name="TrdRegTimestampOrigin" type="STRING"/>
 <field number="772" name="ConfirmRefID" type="STRING"/>
<field number="773" name="ConfirmType" type="INT">
  <value enum="1" description="STATUS"/>
  <value enum="2" description="CONFIRMATION"/>
    <value enum="3" description="CONFIRMATION_REQUEST_REJECTED"/>
 </field>

<fired number="774" name="ConfirmRejReason" type="INT">
<value enum="1" description="MISMATCHED_ACCOUNT"/>
<value enum="2" description="MISSING_SETTLEMENT_INSTRUCTIONS"/>

 </field>
<field number="775" name="BookingType" type="INT">
   <value enum="0" description="REGULAR_BOOKING"/>
<value enum="1" description="CFD"/>
    <value enum="2" description="TOTAL_RETURN_SWAP"/>
<field number="776" name="IndividualAllocRejCode" type="INT"/>
<field number="777" name="SettlInstMsgID" type="STRING"/>
<field number="778" name="NoSettlInst" type="NUMINGROUP"/>
<field number="779" name="LastUpdateTime" type="UTCTIMESTAMP"/>
<field number="780" name="AllocSettlInstType" type="INT">
   </field>
</field>
<field number="781" name="NoSettlPartyIDs" type="NUMINGROUP"/>
<field number="782" name="SettlPartyID" type="STRING"/>
<field number="783" name="SettlPartyIDSource" type="CHAR"/>
<field number="784" name="SettlPartyRole" type="INT"/>
<field number="785" name="SettlPartySubID" type="STRING"/>
<field number="786" name="SettlPartySubIDType" type="INT"/>
</field>
<field number="788" name="TerminationType" type="INT">
   <value enum="1" description="OVERNIGHT"/>
<value enum="2" description="TERM"/>
   <value enum="3" description="FLEXIBLE"/>
<value enum="4" description="OPEN"/>
 </field>
<field number="789" name="NextExpectedMsgSeqNum" type="SEQNUM"/>
<field number="790" name="OrdStatusReqID" type="STRING"/>
<field number="791" name="SettlInstReqID" type="STRING"/>
<field number="792" name="SettlInstReqRejCode" type="INT">
   <value enum="0" description="UNABLE_TO_PROCESS_REQUEST"/>
<value enum="1" description="UNKNOWN_ACCOUNT"/>
<value enum="2" description="NO_MATCHING_SETTLEMENT_INSTRUCTIONS_FOUND"/>
 </field>
<field number="793" name="SecondaryAllocID" type="STRING"/>
</field>
<field number="795" name="AllocReportRefID" type="STRING"/>
<field number="796" name="AllocCancReplaceReason" type="INT">
    <value enum="1" description="ORIGINAL_DETAILS_INCOMPLETE_INCORRECT"/>
    <value enum="2" description="CHANGE_IN_UNDERLYING_ORDER_DETAILS"/>
 </field>
 <field number="797" name="CopyMsgIndicator" type="BOOLEAN"/>
<value enum="2" description="ACCOUNT_IS_CARRIED_ON_NON_CUSTOMER_SIDE_OF_BOOKS"/>
<value enum="3" description="HOUSE_TRADER"/>
<value enum="4" description="FLOOR_TRADER"/>
   </field>
<field number="799" name="OrderAvgPx" type="PRICE"/>
<field number="800" name="OrderBookingQty" type="QTY"/>
<field number="801" name="NoSettlPartySubIDs" type="NUMINGROUP"/>
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<field number="802" name="NoPartySubIDs" type="NUMINGROUP"/>
<field number="803" name="PartySubIDType" type="INT"/>
<value enum="1" description="PENDING_ACCEPT"/>
<value enum="2" description="PENDING_RELEASE"/>
   <value enum="3" description="PENDING_REVERSAL"/>
<value enum="4" description="ACCEPT"/>
<value enum="5" description="BLOCK_LEVEL_REJECT"/>
<value enum="6" description="ACCOUNT_LEVEL_REJECT"/>
 </field>
<field number="810" name="UnderlyingPx" type="PRICE"/>
<value enum="0" description="NO_ACTION_TAKEN"/>
<value enum="1" description="QUEUE_FLUSHED"/>
   <value enum="2" description="OVERLAY_LAST"/>
<value enum="3" description="END_SESSION"/>
 </field>
<field number="815" name="ApplQueueAction" type="INT">
   <value enum="0" description="NO_ACTION_TAKEN"/>
<value enum="1" description="QUEUE_FLUSHED"/>
<value enum="2" description="QUEUE_ALAST"/>
   <value enum="3" description="END_SESSION"/>
cfield number="816" name="NoAltMDSource" type="NUMINGROUP"/>
cfield number="817" name="AltMDSourceID" type="STRING"/>
cfield number="818" name="SecondaryTradeReportID" type="STRING"/>

    <value enum="2" description="LAST_TRADE_IN_THE_AVERAGE_PRICE_GROUP_IDENTIFIED_BY_THE_TRADELINKID"/>
 </field>
 <field number="820" name="TradeLinkID" type="STRING"/>
<field number="821" name="OrderInputDevice" type="STRING"/>
field number="822" name="UnderlyingTradingSessionID" type="STRING"/>
<field number="823" name="UnderlyingTradingSessionSubID" type="STRING"/>
<value enum="0" description="ALLOCATION_NOT_REQUIRED"/>
<value enum="1" description="ALLOCATION_REQUIRED"/>
    <value enum="2" description="USE_ALLOCATION_PROVIDED_WITH_THE_TRADE"/>
 <field number="827" name="ExpirationCycle" type="INT">
  <value enum="0" description="EXPIRE_ON_TRADING_SESSION_CLOSE"/>
  <value enum="1" description="EXPIRE_ON_TRADING_SESSION_OPEN"/>
 </field>
 <field number="828" name="TrdType" type="INT"</pre>
   <value enum="0" description="REGULAR_TRADE"/>
<value enum="1" description="BLOCK_TRADE"/>
   <value enum="2" description="EFP"/>
<value enum="3" description="TRANSFER"/>
<value enum="4" description="LATE_TRADE"/>
   <value enum="4" description="LAIE_IRADE"/>
<value enum="5" description="T_TRADE"/>
<value enum="6" description="WEIGHTED_AVERAGE_PRICE_TRADE"/>
<value enum="7" description="BUNCHED_TRADE"/>
<value enum="8" description="LAIE_BUNCHED_TRADE"/>
<value enum="9" description="PRIOR_REFERENCE_PRICE_TRADE"/>

 </field>
<field number="829" name="TrdSubType" type="INT"/>
field number="830" name="TransferReason" type="STRING"/>
field number="831" name="AsgnReqID" type="STRING"/>
<field number="836" name="PegOffsetType" type="INT">
   <value enum="0" description="PRICE"/>
<value enum="1" description="BASIS_POINTS"/>
<value enum="2" description="TICKS"/>
<value enum="3" description="PRICE_TIER_LEVEL"/>
 <field number="837" name="PegLimitType" type="INT">
   <value enum="0" description="OR_BETTER"/>
<value enum="1" description="STRICT"/>
<value enum="2" description="OR_WORSE"/>
<field number="838" name="PegRoundDirection" type="INT">
   <value enum="1" description="MORE_AGGRESSIVE"/>
<value enum="2" description="MORE_PASSIVE"/>
 </field>
 <field number="839" name="PeggedPrice" type="PRICE"/>
</field>
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```
<field number="841" name="DiscretionMoveType" type="INT">
   <value enum="0" description="FLOATING"/
<value enum="1" description="FIXED"/>
 </field>
<field number="842" name="DiscretionOffsetType" type="INT">
   <value enum="0" description="PRICE"/>
<value enum="1" description="BASIS_POINTS"/>
   <value enum="2" description="TICKS"/>
<value enum="3" description="TICKS"/>
<value enum="3" description="PRICE_TIER_LEVEL"/>
<field number="843" name="DiscretionLimitType" type="INT">
   <value enum="0" description="OR_BETTER"/
<value enum="1" description="STRICT"/>
<value enum="2" description="OR_WORSE"/>
 </field>
 <field number="844" name="DiscretionRoundDirection" type="INT">
   <value enum="1" description="MORE_AGGRESSIVE"/>
<value enum="2" description="MORE_PASSIVE"/>
 </field>
<field number="845" name="DiscretionPrice" type="PRICE"/>
<field number="846" name="DiscretionScope" type="INT">
   </field>
<field number="847" name="TargetStrategy" type="INT"/>
<field number="848" name="TargetStrategyParameters" type="STRING"/>
<value enum="3" description="LIQUIDITY_ROUTED_OUT"/>
<field number="852" name="PublishTrdIndicator" type="BOOLEAN"/>
<field number="853" name="ShortSaleReason" type="INT">
  <value enum="0" description="DEALER_SOLD_SHORT"/>
  <value enum="1" description="DEALER_SOLD_SHORT_EXEMPT"/>
  <value enum="2" description="SELLING_CUSTOMER_SOLD_SHORT"/>
   <value enum="3" description="SELLING CUSTOMER SOLD SHORT EXEMPT"/>
   <value enum="4" description="QUALIFED_SERVICE_REPRESENTATIVE_OR_AUTOMATIC_GIVEUP_CONTRA_SIDE_SOLD_SHORT"/>
    <value enum="5" description="QSR_OR_AGU_CONTRA_SIDE_SOLD_SHORT_EXEMPT"/>
 </field>
<field number="854" name="QtyType" type="INT">
  <value enum="0" description="UNITS"/>
  <value enum="1" description="CONTRACTS"/>
field number="855" name="SecondaryTrdType" type="INT"/>
<field number="856" name="TradeReportType" type="INT">
   <value enum="0" description="SUBMIT"/>
<value enum="1" description="ALLEGED"/>
   <value enum="2" description="ACCEPT"/>
<value enum="3" description="DECLINE"/>
   <value enum="4" description="ADDENDUM"/>
<value enum="5" description="NO_WAS"/>
<value enum="6" description="TRADE_REPORT_CANCEL"/>
<value enum="7" description="LOCKED_IN_TRADE_BREAK"/>
 </field>
<field number="857" name="AllocNoOrdersType" type="INT">
   <value enum="0" description="NOT_SPECIFIED"/>
<value enum="1" description="EXPLICIT_LIST_PROVIDED"/>
 </field>
<field number="858" name="SharedCommission" type="AMT"/>
<field number="859" name="ConfirmReqID" type="STRING"/>
<field number="860" name="AvgParPx" type="PRICE"/>
<field number="861" name="ReportedPx" type="PRICE"/>
<field number="862" name="NoCapacities" type="NUMINGROUP"/>
<field number="863" name="OrderCapacityQty" type="QTY"/>
<field number="864" name="NoEvents" type="NUMINGROUP"/>
<field number="865" name="EventType" type="INT">
   </field>
<field number="866" name="EventDate" type="LOCALMKTDATE"/>
<field number="867" name="EventPx" type="PRICE"/>
<field number="868" name="EventText" type="STRING"/>
<field number="869" name="PctAtRisk" type="PERCENTAGE"/>
<field number="870" name="NoInstrAttrib" type="NUMINGROUP"/>
<field number="871" name="InstrAttribType" type="INT">
   <value enum="1" description="FLAT"/>
<value enum="2" description="ZERO_COUPON"/>
<value enum="3" description="INTEREST_BEARING"/>
   <value enum="4" description="NO_PERIODIC_PAYMENTS"/>
<value enum="5" description="VARIABLE_RATE"/>
   vvalue enum="6" description="LESS_FEE_FOR_PUT"/>
vvalue enum="7" description="STEPPED_COUPON"/>
vvalue enum="8" description="COUPON_PERIOD"/>
   <value enum="9" description="WHEN_AND_IF_ISSUED"/>
 </field>
field number="872" name="InstrAttribValue" type="STRING"/>
<field number="873" name="DatedDate" type="LOCALMKTDATE"/>
```

```
{field number="877" name="UnderlyingCPProgram" type="STRING"/>
{field number="878" name="UnderlyingCPRegType" type="STRING"/>
{field number="889" name="UnderlyingCPRegType" type="STRING"/>
{field number="880" name="UnderlyingCPRegType" type="STRING"/>
{field number="881" name="SecondaryTradeReportRefID" type="STRING"/>
{field number="882" name="UnderlyingDirtyPrice" type="PRICE"/>
{field number="883" name="UnderlyingEndPrice" type="PRICE"/>
{field number="885" name="UnderlyingStartValue" type="AMT"/>
{field number="885" name="UnderlyingEndPrice" type="AMT"/>
{field number="886" name="UnderlyingStipYelue" type="AMT"/>
{field number="887" name="UnderlyingStips" type="NUMINGROUP"/>
{field number="888" name="UnderlyingStipType" type="STRING"/>
{field number="889" name="UnderlyingStipValue" type="STRING"/>
{field number="899" name="UnderlyingStipValue" type="STRING"/>
{field number="899" name="MaturityNetMoney" type="AMT"/>
{field number="899" name="MaturityNetMoney" type="AMT"/>
{field number="891" name="MiscFeeBasis" type="INT">
}

 </field>
  <field number="892" name="TotNoAllocs" type="INT"/>
  <field number="893" name="LastFragment" type="BOOLEAN"/>
  field number="894" name="CollReqID" type="STRINO"/>
<field number="895" name="CollAsgnReason" type="INT">
      <value enum="0" description="INITIAL"/>
<value enum="1" description="SCHEDULED"/>
<value enum="2" description="TIME_WARNING"/>
      <value enum="3" description="MARGIN_DEFICIENCY"/>
<value enum="4" description="MARGIN_EXCESS"/>
      <value enum="5" description="FORWARD_COLLATERAL_DEMAND"/>
<value enum="6" description="EVENT_OF_DEFAULT"/>
<value enum="7" description="ADVERSE_TAX_EVENT"/>
   </field>
  <field number="896" name="CollInguiryQualifier" type="INT">
      <value enum="0" description="TRADEDATE"/>
<value enum="1" description="GC_INSTRUMENT"/>
      <value enum="2" description="COLLATERALINSTRUMENT"/>
<value enum="3" description="SUBSTITUTION_ELIGIBLE"/>
<value enum="4" description="NOT_ASSIGNED"/>
      <value enum="5" description="PARTIALLY_ASSIGNED"/>
<value enum="6" description="FULLY_ASSIGNED"/>
<value enum="7" description="OUTSTANDING_TRADES"/>
 <field number="897" name="NoTrades" type="NUMINGROUP"/>
<field number="898" name="MarginRatio" type="PERCENTAGE"/>
<field number="899" name="MarginExcess" type="AMT"/>
<field number="900" name="TotalNetValue" type="AMT"/>
<field number="901" name="CashOutstanding" type="AMT"/>
  <field number="902" name="CollAsgnID" type="STRING"/>
<field number="903" name="CollAsgnTransType" type="INT">
      <value enum="0" description="NEW"/>
<value enum="1" description="REPLACE"/>
<value enum="2" description="CANCEL"/>
      <value enum="3" description="RELEASE"/>
<value enum="4" description="REVERSE"/>
  field number="904" name="CollRespID" type="STRING"/>
<field number="905" name="CollAsgnRespType" type="INT">
     </field>
  <field number="906" name="CollAsgnRejectReason" type="INT">
      <value enum="0" description="UNKNOWN_DEAL"/>
<value enum="1" description="UNKNOWN_OR_INVALID_INSTRUMENT"/>
<value enum="2" description="UNAUTHORIZED_TRANSACTION"/>

vvalue enum="3" description="INSUFFICIENT_COLLATERAL"/>
vvalue enum="4" description="INVALID_TYPE_OF_COLLATERAL"/>

       <value enum="5" description="EXCESSIVE_SUBSTITUTION"/>
  </field>
  <field number="907" name="CollAsgnRefID" type="STRING"/>
  field number="908" name="CollRptID" type="STRING"/>
field number="909" name="CollInquiryID" type="STRING"/>
  <value enum="4" description="CHALLENGED"/>
 </field number="911" name="TotNumReports" type="INT"/>
<field number="912" name="LastRptRequested" type="BOOLEAN"/>
<field number="913" name="AgreementDesc" type="STRING"/>
<field number="914" name="AgreementID" type="STRING"/>
<field number="915" name="AgreementDate" type="LOCALMKTDATE"/>
<field number="916" name="StartDate" type="LOCALMKTDATE"/>
<field number="917" name="EndDate" type="LOCALMKTDATE"/>

 field number="918" name="AgreementCurrency" type="CURRENCY"/>
field number="919" name="DeliveryType" type="INT">
      <value enum="0" description="VERSUS_PAYMENT"/>
<value enum="1" description="FREE"/>
<value enum="2" description="TRI_PARTY"/>
       <value enum="3" description="HOLD_IN_CUSTODY"/>
  <field number="920" name="EndAccruedInterestAmt" type="AMT"/>
<field number="921" name="StartCash" type="AMT"/>
<field number="922" name="EndCash" type="AMT"/>
```

```
<field number="923" name="UserRequestID" type="STRING"/>
<field number="924" name="UserRequestType" type="INT">
   <value enum="1" description="LOGONUSER"/>
<value enum="2" description="LOGOFFUSER"/>
<value enum="3" description="CHANGEPASSWORDFORUSER"/>
   <value enum="4" description="REQUEST INDIVIDUAL USER STATUS"/>
   <!-- FXCM specifics -->
   <value enum="5" description="REQUEST LIST OF TRADING SESSIONS"/>

vvalue enum="4" description="PASSWORD_INCORRECT"/>
vvalue enum="5" description="PASSWORD_CHANGED"/>
vvalue enum="6" description="0THER"/>

</field>
<field number="927" name="UserStatusText" type="STRING"/>
<value enum="2" description="NOT_CONNECTED_DOWN_EXPECTED_UP"/>
<value enum="3" description="NOT_CONNECTED_DOWN_EXPECTED_DOWN"/>
<value enum="4" description="IN_PROCESS"/>
</field>
<field number="929" name="StatusText" type="STRING"/>
field number="930" name="RefCompID" type="STRING"/>
<field number="931" name="RefSubID" type="STRING"/>
<field number="932" name="NetworkResponseID" type="STRING"/>
<field number="933" name="NetworkRequestID" type="STRING"/>
<field number="934" name="LastNetworkResponseID" type="STRING"/>
<field number="935" name="NetworkRequestType" type="INT">
   <value enum="1" description="SNAPSHOT"/>
   <value enum="2" description="SUBSCRIBE"/>
<value enum="4" description="STOP_SUBSCRIBING"/>
   <value enum="8" description="LEVEL_OF_DETAIL"/;</pre>
 </field>
field number="936" name="NoCompIDs" type="NUMINGROUP"/>
<field number="937" name="NetworkStatusResponseType" type="INT">
   <value enum="1" description="FULL"/>
   <value enum="2" description="INCREMENTAL_UPDATE"/>
<field number="940" name="AffirmStatus" type="INT">
   <value enum="1" description="RECEIVED"/>
<value enum="2" description="CONFIRM_REJECTED"/>
   <value enum="3" description="AFFIRMED"/:</pre>
</field>
<field number="941" name="UnderlyingStrikeCurrency" type="CURRENCY"/>
<field number="942" name="LegStrikeCurrency" type="CURRENCY"/>
<field number="943" name="TimeBracket" type="STRING"/>
<field number="944" name="CollAction" type="INT">
   <value enum="0" description="RETAIN"/>
<value enum="1" description="ADD"/>
<value enum="2" description="REMOVE"/>
 <field number="945" name="CollInquiryStatus" type="INT">
   <value enum="0" description="ACCEPTED"/>
<value enum="1" description="ACCEPTED_WITH_WARNINGS"/>
<value enum="2" description="COMPLETED"/>
   <value enum="3" description="COMPLETED_WITH_WARNINGS"/>
   <value enum="4" description="REJECTED"/>
 <field number="946" name="CollInquiryResult" type="INT">
   <value enum="0" description="SUCCESSFUL"/>
<value enum="1" description="INVALID_OR_UNKNOWN_INSTRUMENT"/>
<value enum="2" description="INVALID_OR_UNKNOWN_COLLATERAL_TYPE"/>
   vvalue enum="3" description="INVALID_PARTIES"/>
<value enum="4" description="INVALID_TRANSPORT_TYPE_REQUESTED"/>
   <value enum="5" description="INVALID_DESTINATION_REQUESTED"/>
<value enum="6" description="NO_COLLATERAL_FOUND_FOR_THE_TRADE_SPECIFIED"/>
<value enum="7" description="NO_COLLATERAL_FOUND_FOR_THE_ORDER_SPECIFIED"/>
   <value enum="8" description="COLLATERAL_INQUIRY_TYPE_NOT_SUPPORTED"/>
<value enum="9" description="UNAUTHORIZED_FOR_COLLATERAL_INQUIRY"/>
   <value enum="99" description="OTHER"/>
</field number="947" name="StrikeCurrency" type="CURRENCY"/>
<field number="948" name="NoNested3PartyIDs" type="NUMINGROUP"/>
<field number="949" name="Nested3PartyID" type="STRING"/>
<field number="950" name="Nested3PartyIDSource" type="CHAR"/>
<field number="951" name="Nested3PartyRole" type="INT"/>
<!-- FXCM fields -->
<field number="1094" name="PegPriceType" type="INT"/</pre>
```

```
<field number="9004" name="FXCMSymInterestSell" type="FLOAT"/>
<field number="9005" name="FXCMSymSortOrder" type="INT"/>
<field number="9006" name="FXCMSymMarginRatio" type="FLOAT"/>
<field number="9011" name="FXCMSymMarginRatio" type="INT">
    <value enum="0" description="SPOT"/>
<value enum="1" description="MIN1"/>
<value enum="2" description="MIN5"/>
    <value enum= 2 description= MIN3 //
<value enum="3" description="MIN15"/>
<value enum="4" description="MIN30"/>
    <value enum="5" description="HOUR1"/>
<value enum="6" description="DAY1"/>
<value enum="7" description="WEEK1"/>
     <value enum="8" description="MONTH1"/>
 </field>

'field number="9012" name="FXCMStartDate" type="UTCDATEONLY"/>

'field number="9013" name="FXCMStartTime" type="UTCTIMEONLY"/>

field number="9013" name="FXCMEndDate" type="UTCDATEONLY"/>
field number="9015" name="FXCMEndDate" type="UTCDATEONLY"/>
field number="9015" name="FXCMEndTime" type="UTCTIMEONLY"/>
field number="9016" name="FXCMNoParam" type="NUMINGROUP"/>
field number="9017" name="FXCMParamName" type="STRING"/>
field number="9018" name="FXCMParamValue" type="STRING"/>
field number="9019" name="FXCMServerTimeZone" type="STRING"/>
field number="9020" name="FXCMContinuousFlag" type="INT">
    <value enum="0" description="SINGLE"/>
<value enum="1" description="PART_OF_PACKAGE"/>
<value enum="2" description="END_OF_PACKAGE"/>
 </field>
<field number="9021" name="FXCMNoSnapshot" type="INT"/>
cfield number="9022" name="FXCMPageID" type="STRING"/>
cfield number="9023" name="FXCMPageviewID" type="INT"/>
<field number="9024" name="FXCMPageviewLifetime" type="INT"/>
<field number="9025" name="FXCMPageviewLifetime" type="INT"/>
    <value enum="0" description="UNKNOWN"/>
<value enum="1" description="GENERIC"/>
<value enum="2" description="DATA_NOT_FOUND"/>
    <value enum="3" description="TRADING_SESSION_NOT_FOUND"/>
<value enum="4" description="OTHER"/>
 </field>
<field number="9026" name="FXCMPageIDNo" type="NUMINGROUP"/>
<field number="9027" name="FXCMClientExtra" type="STRING"/>
<field number="9028" name="FXCMCommandID" type="STRING"/>
<field number="9029" name="FXCMErrorDetails" type="STRING"/>
frield number="9034" name="FXCMTopicID3" type="SIRING"/>
field number="9035" name="FXCMTopicID4" type="STRING"/>
field number="9036" name="FXCMTopicID5" type="STRING"/>
field number="9037" name="FXCMTopicID5" type="STRING"/>
field number="9038" name="FXCMUsedMargin" type="FLOAT"/>
field number="9039" name="FXCMMsgID" type="STRING"/>
field number="0030" name="FXCMMsgID" type="STRING"/>
field number="9040" name="FXCMPosInterest" type="FLOAT"/>
<field number="9041" name="FXCMPosID" type="STRING"/>
<field number="9042" name="FXCMPosOpenTime" type="UTCTIMESTAMP"/>
 <field number="9043" name="FXCMCloseSettlPrice" type="FLOAT"/>
<field number="9044" name="FXCMPoscloseTime" type="UTCTIMESTAMP"/>
<field number="9045" name="FXCMMarginCall" type="STRING"/>
<field number="9046" name="FXCMUsedMargin3" type="FLOAT"/>
field number="9040" name="FXCMCashDaily" type="FLOAT"/>
field number="9048" name="FXCMCloseClOrdID" type="STRING"/>

<field number="9040" name="FXCMCloseSecondaryClOrdID" type="STRING"/>
<field number="9050" name="FXCMOrdType" type="STRING">
    <value enum="0" description="OPEN"/>
<value enum="0F" description="PHONE_OPEN"/>
<value enum="0M" description="OPEN_MARKET"/>
    <value enum="OL" description= UPEN_mARKET />
<value enum="OL" description="OPEN_LIMIT"/>
<value enum="OQ" description="OPEN_RANGE"/>
<value enum="OR" description="OPEN_RANGE"/>
<value enum="RE" description="RANGE_ENTRY"/>
<value enum="RTE" description="RANGE_TRAILING_ENTRY"/>
    <value enum="C" description="CLOSE"/>
<value enum="CF" description="PHONE_CLOSE"/>
    <value enum="CM" description="CLOSE_MARKET"/>
<value enum="CL" description="CLOSE_LIMIT"/>
    <value enum="CQ" description="CLOSE_REQUOTE"/>
<value enum="CR" description="CLOSE_RANGE"/>
<value enum="LE" description="ENTRY_LIMIT"/>
     <value enum="SE" description="ENTRY_STOP"/>
    vvalue enum="L" description="LIMIT"/>
vvalue enum="S" description="STOP"/>
vvalue enum="M" description="MARGIN_CALL"/>

vvalue enum="Q" description="EQUITY_STOP_ORDER"/>

vvalue enum="ST" description="TRAILING_STOP_ORDER"/>

vvalue enum="LT" description="TRAILING_LIMIT_ORDER"/>

vvalue enum="LTE" description="LIMIT_TRAILING_ENTRY"/>

vvalue enum="STE" description="STOP_TRAILING_ENTRY"/>

     <value enum="R" description="RFQ"/>
 <field number="9051" name="FXCMOrdStatus" type="STRING">
     <value enum="W" description="WAITING"/>
<value enum="P" description="INPROCESS"/>
     <value enum="I" description="DEALER INTERVENTION"/>
    vvalue enum="0" description="REQUOTED"/>
<value enum="E" description="EXECUTING"/>
<value enum="C" description="CANCELLED"/>
     <value enum="R" description="REJECTED"/>
```