To: **FIX User Community**

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Subject: FIX Protocol 4.3 Release Notes

The FIX Protocol specification, Version 4.3, is now available. This version addresses changes requested since the publication of Version 4.2 on Mar 1, 2001. The document and these release notes, are available on the FIX Web Site at http://www.fixprotocol.org within the "Specifications" category.

Major changes in FIX 4.3 include:

- Reorganization of the specification into 7 volumes
- Documentation represents dual syntax consisting of traditional "tag=value" and XML-based FIXML
- Fixed Income product support (note ongoing work between FPL and BMA)
- Collective Investment Vehicles (CIV) product (Mutual Funds, Unit Trusts, etc) support
- Enhanced support for Derivatives products
- Expanded support for cross orders
- Support for swaps and multi-leg instrument orders
- "Streetside" trade capture reporting
- Enhancements to quotation messaging
- Enhancements to security and trading session definition
- Support for Asia/Pacific and Japanese requirements

Note that while this document itemizes a number of proposed changes and clarifications to the FIX session level, the operational characteristics of the session level remain largely unchanged.

In addition, a "FAQ" (Frequently Asked Questions) document regarding the FIX 4.3 release is available via the FIX web site.

The FIX Technical Committee published three draft releases prior to this official 4.3 specification release according to the schedule which FIX Protocol Limited (FPL) announced in early April 2001. Draft #1 was released June 8, 2001. Draft #2 was released July 10, 2001. Draft #3 was released August 15, 2001 for typographical review and closed to new proposed changes. Comments and questions related to Version 4.3 can be posted in the FIX Web Site's Discussion area or may be forwarded to the Technical Committee co-chairs Scott Atwell (scott_atwell@americancentury.com) or Peter White (peter.white@gs.com).

Changes in the 4.3 release include:

Overall:

- Split the current, single-document FIX specification into 7 volumes: [PC20010511_1], [PC20010531_1].
    1. INTRODUCTION
    2. FIX SESSION PROTOCOL
    3. FIX APPLICATION MESSAGES: PRE-TRADE
    4. FIX APPLICATION MESSAGES: ORDERS AND EXECUTIONS (TRADE)

5. FIX APPLICATION MESSAGES: POST-TRADE
6. FIX DATA DICTIONARY
7. FIX USAGE BY PRODUCT

- Modified the specification document to reflect the fact that the FIX Protocol has two syntaxes: "Tag=Value" and FIXML. [PC20010511_2]
- Replaced common sets of data fields within Application Messages with "component blocks" for <Instrument>, <UnderlyingInstrument>, <OrderQtyData>, <CommissionData> defined in Volume 1. [PC20010517_1], [PC20010601_3], [PC20010601_4]
- Renamed IDSource (tag 22) and UnderlyingIDSource (tag 305) field as SecurityIDSource and UnderlyingSecurityIDSource to provide consistency to XXXIDSource field naming. [PC20010520_2]
- Renamed "IOIShares" (tag 27) to "IOIQty", "LastShares" (tag 32) to "LastQty", "Shares" (tag 53) to "Quantity", and "AllocShares" (tag 80) to "AllocQty". Adjusted various "shares" references throughout the spec to reflect "quantity" in order to eliminate the use of equity-flavored terminology which was identified as a hurdle by new asset classes in embracing FIX. [PC20010511_4]
- Added ISO 10962 Classification of Financial Instruments (CFI Code) standard-based field named CFICode and UnderlyingCFICode with <u>subset</u> of values mapping to typical FIX security type usage. Added new fields named Product and UnderlyingProduct based upon "Bloomberg Yellow Keys" for high-level product segmentation (12 values) per Fixed Income Working Group. Revised SecurityType field such that it is organized by Product and added new Fixed Income values. Added language which recommends using CFICode vs. SecurityType for non-Fixed Income products. [PC20010507_1]
- Modified all of the fields of "Exchange" data type (LastMkt, ExDestination, SecurityExchange, and MDMkt) to use ISO 10383 Market Identifier Code (MIC) standard-based values vs. previous Reuters exchange suffix values. [PC20010507_2]
  - Renamed Appendix C from "Reuters Exchange Mnemonics" to " Exchange Codes - ISO 10383 Market Identifier Code (MIC)" and added a cross-reference of FIX 4.2 Reuters exchange suffix values to MIC values
- Amended language throughout the spec for CIV. [PC20010601_5]
  - For ClOrdID descriptions, added " or by the intermediary with closest association with the investor." To "Unique identifier of the order as assigned by institution".
  - For "broker" references., added " or fund manager (for CIV orders)".
  - For "institutions" reference., added " or buy-side brokers or intermediaries".
  - For “the broker’s or the institution’s” references within Settlement Instructions message, added " or the intermediary’s”.
- Renamed "Quote Acknowledgement" message as "Mass Quote Acknowledgement" (value "b" in MsgType (tag 35) field). Renamed field "QuoteAckStatus" (tag 297) as "QuoteStatus". Added 4 new values to QuoteStatus. [PC20010601_1]
- Faced with ever increasing demands to add new firm identification fields (e.g. IntroBroker, EnteringBroker, etc.) to numerous messages, the desire/need to attach "IDSource" identifier, and the desire/need to provide more than one value, the Technical Committee re-architected how the FIX Protocol handles firm identification resulting in a new <Parties> component block. [PC20010605_1]
  - Rather than add a new field, an IDSource equivalent and potentially a repeating group of additional IDSource values, FIX 4.3 introduces a <Parties> component block which consists of a repeating group of PartyID, PartyIDSource, PartyRole, and PartySubID.
  - The PartyRole designates "which field" (e.g. ExecBroker, ClientID, ClearingFirm, etc) is being referenced while the PartyID and PartyIDSource provide the value and identify the class/type of value provided. Several existing fields have been removed and replaced. (see "Removed" below)
  - This approach allows additional types of party identification to be specified without an increase in the number of FIX fields.
    - As a result, FIX 4.3 did <u>not need to add</u> the following new fields: InvestorIDSource, InvestorID, NoInvestorIDs, IntroBroker, LocateFirm, LocateID, AllocClearingFirm, AllocClearingAccount, EnteringBroker, TraderID, and numerous others. In addition each would likely have required an IDSource and potentially a repeating group.

- Added many new fields to the <UnderlyingInstrument> and <LegInstrument> component blocks to mirror the same set of fields with new tag numbers as the <Instrument> component block. [PC20010709_3]
- Added TradingSessionSubID field to all messages containing TraderSessionID. [PC20010711_2]
- Added new fields CreditRating, UnderlyingCreditRating, and LegCreditRating to the <Instrument>, <UnderlyingInstrument>, and <LegInstrument> component blocks accordingly for Fixed Income securities. [PC20010712_3]
- Renamed OpenClose (77) field to PositionEffect. Renamed LegOpenClose (564) as LegPositionEffect. [PC20010725_1]
- Within message definitions, removed “Absence of this field is interpreted as Regular.” from SettlmntTyp entries. Replaced “Required when SettlmntTyp = 6 (Future) or SettlmntTyp = 8 (Sellers Option)” with “Takes precedence over SettlmntTyp value and conditionally required/omitted for specific SettlmntTyp values.” for FutSettDate entries. [PC20010626_3]
- Added FIXML DTD syntax for every FIX field in a side-by-side format to “Volume 6 – Field Definitions”. [PC20010612_10]
- Renamed 4.3 Draft-added UndrXXXX fields as UnderlyingXXXX to be consistent with prior nomenclature (only affected FIX 4.3 Draft). [PC20010816_3]
- Added “FIXML Definition for this message” immediately following the traditional message defintion in Tag=Value form for every FIX message. This includes a high-level view of the FIXML message. Released the FIXML DTD (Data Type Dictionary) for the 4.3 Draft #3. [PC20010612_10]
- Amended OrderID, ExecID, etc, “by broker” textual references to read “by sell-side (broker, exchange, ECN)” post-Draft #3. [PC20010628_4], [PC20010628_6]

DEPRECATED FEATURES

- Added the concept of "Deprecation" in which certain features of the FIX Protocol which were implemented in prior versions of the specification have been replaced by a different approach. A Feature labeled as "Deprecated" throughout the FIX Specification document indicates that feature is being phased out. Systems which implement the FIX Protocol should be adjusted to use the new, supported approach. The next version of the FIX Specification will remove the feature altogether. [PC20010523_6]
  - Added Appendix 6-E "Deprecated (Phased-out) Features and Supported Approach".
- Deprecated the use of Benchmark (tag 219), replacing with combined use of BenchmarkCurveCurrency, BenchmarkCurveName, BenchmarkCurvePoint. [PC20010528_2]
- Deprecated the use of three OrdType values: "Market On Close", "On Close", and "Limit on Close". "On close" functionality will now be consistent with FIX Protocol's "on open" semantics vs. CMS-based "on close" semantics, by using a new TimeInForce value of "At the close" and OrdType of Market or Limit. [PC20010523_1]
- Deprecated the use of Rule80A (tag 47) replacing with combined use of a new OrderCapacity field, OrderRestrictions, and Side fields. [PC20010523_3]
- Deprecated the use of OnBehalfOfSendingTime (370) replacing with use of a new HopSendingTime field within a new repeating group. [PC20010523_3]
- Deprecated the use of three OrdType values: "Forex - Market", "Forex - Limit", and "Forex – Previously Quoted" by using Product = “Currency” and OrdType of “Market”, “Limit”, or “Previously Quoted”. [PC20010613_1]

REPLACED FEATURES

- Added the concept of "Replaced Features" in which certain features of the FIX Protocol which were implemented in earlier versions of the FIX Protocol specification, have been both removed and replaced by a different approach. Such features have been labeled as "Removed" throughout the FIX Specification document. This means that feature has been removed and replaced by a new, supported approach [PC20010606_2]

- Added Appendix 6-F "Replaced Features and Supported Approach".
- Removed and replaced the ExecTransType field merging its values into ExecType. [PC20010524_2]
- Removed MaturityDay and UnderlyingMaturityDay replacing with new fields MaturityDate and UnderlyingMaturityDate. Note MaturityMonthYear is still applicable for standardized derivatives typically only referenced by month and year (e.g. S&P futures). [PC20010606_2]
- Removed ExecBroker, BrokerOfCredit, ClientID, ClearingFirm, and ClearingAccount fields marking them as "Replaced". Added entry to Appendix 6-F "Replaced Features and Supported Approach" documenting use of <Parties> component block for these fields [PC20010605_1]
- Removed SettlLocation field and replaced with PartyRole = "Settlement Location" within <Parties> component block. Added entry to Appendix 6-F "Replaced Features and Supported Approach" documenting use of <Parties> component block for this field. [PC20010626_1]
- Removed "FUT" and "OPT" values from SecurityType field. Added entry to Appendix 6-F "Replaced Features and Supported Approach" documenting use of CFICode field for these values. [PC20010612_14]
- Removed PutOrCall and UnderlyingPutOrCall fields and replaced with use of CFICode and UnderlyingCFICode field. Added entry to Appendix 6-F "Replaced Features and Supported Approach" documenting its replacement. [PC20010612_2]
- Removed specific values (Long and Short) from OptAttribute and replaced with use of CFICode field. Added entry to Appendix 6-F "Replaced Features and Supported Approach" documenting its replacement. [PC20010612_2]
- Removed CustomerOrFirm field and replaced with use of OrderCapacity field. Added entry to Appendix 6-F "Replaced Features and Supported Approach" documenting its replacement. [PC20010612_2]
- Removed three specific values ("Preliminary", "Calculated", and "Calculated without Preliminary") from AllocTransType and replaced with use of AllocType field. Added entry to Appendix 6-F "Replaced Features and Supported Approach" documenting its replacement. [PC20010711_1]

VOLUME 1 - INTRODUCTION

INTRODUCTION

- Added a master "VOLUME INDEX" to Vol 1 identifying the major sections of each volume. [PC20010521_2]

DOCUMENT NAVIGATION

- Added section which provides tip to use Word's Bookmark (Ctrl-G) feature and references free utilities on FIX website for navigation and cross-reference. [PC20010814_1]

FIX PROTOCOL SYNTAX

- Identified and described the two syntaxes: "Tag=Value" and FIXL of the FIX Protocol. [PC20010511_2]
- Created a Length, NumInGroup, and SeqNum data type of type "int". Changed "XXXLength", "NoXXX", and "XXXSeqNum" fields to be of that type. [PC20001114_1], [PC20001227_5]
- Created a Percentage data type of type "float". [PC20010528_1]
- Created a Country data type of type "String" based upon ISO 3166-1. [PC20010601_2]
- Added a new data type "TagNum" as "int field (see definition of "int" above) representing a field's tag number when using FIX "Tag=Value" syntax. Value must be positive and may **not** contain leading zeros." Added "Tags are of data type *TagNum.*" To "FIX "Tag=Value" SYNTAX" section's "Message Format" subsection. [PC20010601_6]

COMMON COMPONENTS OF APPLICATION MESSAGES

- Defined common "building blocks" or sets of data fields. Rather than replicate a common group of fields in each message, a "component block" can be referenced by component name. [PC20010517_1]
  - Added <Instrument> (symbology) component block inclusive of Symbol, SymbolSfx, SecurityIDSource (formerly named IDSource), SecurityID, ….EncodedSecurityDesc fields.
  - Added <UnderlyingInstrument> (underlying instrument) component block inclusive of UnderlyingSymbol, …EncodedUnderlyingSecurityDesc fields.
- Added a new repeating group to the <Instrument> component block of NoSecurityAltID, SecurityAltID, and SecurityAltIDSource. Added a new repeating group to the <UnderlyingInstrument> component blocks of NoUnderlyingSecurityAltID, UnderlyingSecurityAltID, and UnderlyingSecurityAltIDSource. [PC20010430_1]
  - Added language indicating SecurityID/SecurityIDSource remain as-is and serve as primary security identifier.
  - Added "Common, "human understood" representation of the security" to description of Symbol in <Instrument> block.
  - Added an "Examples using Alternative Security Ids" to the <Instrument> component block definition.
- Added Product and CFICode to the <Instrument> component block. Added UnderlyingProduct and UnderlyingCFICode to the <UnderlyingInstrument> component block. [PC20010507_1]
  - Added language recommending use of CFICode vs. SecurityType for non-Fixed Income products.
- Added CouponPaymentDate, IssueDate, RepoCollateralSecurityType, RepurchaseTerm, RepurchaseRate, Factor, CountryOfIssue, StateOrProvinceOfIssue, LocaleOfIssue, and RedemptionDate to <Instrument> component block per Fixed Income Working Group. [PC20010528_2]
- Added <OrderQtyData> component block to Volume 1 with OrderQty and CashOrderQty fields. Replaced combined use of OrderQty and CashOrderQty in orders and execution messages in Volume 4. [PC20010601_3]
  - Added OrderPercent, RoundingDirection, and RoundingModulus to the <OrderQtyData> component block in Volume 1 for CIV. [PC20010601_5]
- Added <CommissionData> component block to Volume 1 with Commission and CommType fields. Replaced combined use of Commission and CommType in orders and execution messages in Volume 4 and allocation message in Volume 5. [PC20010601_4]
  - Added CommCurrency and FundRenewWaiv to the <CommissionData> component block in Volume 1 for CIV. [PC20010601_5]
- Added SpreadOrBenchmarkCurveData component block to Volume 1 with Spread and Benchmark fields. Replaced combined use of Spread and Benchmark IOI message in Volume 3 for Fixed Income. [PC20010528_2]
  - Added new fields BenchmarkCurveCurrency, BenchmarkCurveName, and BenchmarkCurvePoint to the SpreadOrBenchmarkCurveData component block.
- Added Stipulations component block to Volume 1 for Fixed Income with new fields NoStipulations, StipulationType, and StipulationValue within a repeating group. [PC20010528_2]
- Added YieldData component block to Volume 1 for Fixed Income with new fields YieldType and Yield. [PC20010528_2]
- Added MaturityDate and UnderlyingMaturityDate to <Instrument> and <UnderlyingInstrument> component blocks. "Removed" MaturityDay and UnderlyingMaturityDay from <Instrument> and <UnderlyingInstrument> component blocks. Added entry to Appendix 6-F "Replaced Features and Supported Approach". Note MaturityMonthYear is still applicable for standardized derivatives typically only referenced by month and year (e.g. S&P futures). [PC20010606_2]
- Added InstrRegistry to the <Instrument> component block to address ISIN uniqueness ("unique issue vs. unique security") issues identified by SIIA (Software Information Industry Association) and FISD (Financial Information Services Division). [PC20001012_3]
- Added Parties component block to Volume 1 with NoPartyIDs, PartyID, PartyIDSource, PartyRole, and PartySubID fields. [PC20010605_1]

- Added NestedParties component block to Volume 1 with NoNestedPartyIDs, NestedPartyID, NestedPartyIDSource, NestedPartyRole, and NestedPartySubID fields. [PC20010605_1]
- Replaced futures and options-specific language for SecurityType field stating the use of CFICode. [PC20010612_14]
- Replaced "For Options" language with "Used for derivatives, such as options and covered warrants" on several <Instrument> fields. [PC20010612_20]

COMMON APPLICATION MESSAGES

- Post-Draft #3 documentation/consistency issues with Business Message Reject usage section for new 4.3 messages: [PC20010823_1]
  - Added Order Mass Status Request, New Order – Cross, and New Order – Multileg to the group with “Use Execution Report” response.
  - Added Cross Order Cancel Request, Cross Order Cancel/Replace Request, and Mulileg Order Cancel/Replace Request to the group with “Use Order Cancel Reject” response.
  - Replaced existing group consisting of Quote Request, Quote, Mass Quote, Quote Cancel, and Quote Status Request messages.
    - Noted Mass Quote response should be “Use Mass Quote Acknowledgement”.
    - Noted Quote, Quote Cancel, and Quote Status Request response should be “Use Quote Status Report”
    - Noted Quote Request response should be “Use Quote Request Reject”
  - Added Order Mass Cancel Request with “Use Order Mass Cancel Report” response.
  - Added Security Type Request with “Use SecurityTypes” response.
  - Added Security List Request with “Use Security List” response.
  - Added Derivative Security List Request with “Use Derivative Security List” response
  - Added Registration Instructions with “Use Registration Instructions Response” response.
  - Added Trade Capture Report Request with “Use Trade Capture Report” response.
  - Added Security Types, Security List, Derivative Security List, Quote Request Reject, RFQ Request, Quote Status Report, Order Mass Cancel Report, Registration Instructions Response, and Trade Capture Report to the “referenced via the Business Message Reject message” section.

GLOSSARY

- Added “Trade Along" ExecInst definition to Glossary. [PC20011222_1]
- Added “Cross”, “Cross Short”, and “Cross Short Exempt” OrdType definitions to Glossary. [PC20010330_2]
- Added "Reinstate on Trading Halt", "Cancel on Trading Halt", "Reinstate on System Failure", and "Cancel on System Failure" ExecInst definitions to Glossary. [PC20010523_2]
- Added "Riskless Principal" OrderCapacity definition to Glossary. [PC20010523_3]
- Added definitions for all values for the PartyRole field. [PC20010605_1]
- Added "Funari", "Market If Touched", and "Market with Leftover as Limit" OrdType definitions to Glossary. [PC20010709_2]
- Added "Fund manager Client ID" PartyRole value to Glossary. [PC20010612_6]
- Added "Settlement Location", "Contra Firm", and "Contra Clearing Firm" PartyRole values to Glossary. [PC20010626_1]
- Added "Initiating Trader", "Executing Trader", "Order Originator", "Giveup Clearing Firm", "Correspondant Clearing Firm", and "Executing System" PartyRole values to Glossary. [PC20010612_2]
- Added "With or Without", "On Basis", "Previously quoted", "Previously indicated", "Forex - Market", "Forex - Limit", "Forex - Swap", "Forex - Previously Quoted", "Previous Fund Valuation Point", "Next Fund Valuation Point", and "Market On Close" OrdType definitions to the Glossary. [PC20010709_4]
- Added "Call First", "Held", "Institutions Only", "No Cross", "Not Held", "OK to Cross", "Participate Don't Initiate", "Percent of Volume" ExecInst definitions to the Glossary. [PC20010709_4]
- Added "Stopped" and "Suspended" OrdStatus definitions to the Glossary. [PC20010709_5]

- Added "At the Close", "Market On Close (MOC)" and "VWAP (Volume Weighted Avg Price)" IOIQualifier definitions to the Glossary. [PC20010129_1]
- Added “TED Price” and “TED Yield” PriceType values to the Glossary. [PC20010731_1]
- Added “Par” QuantityType value to the Glossary. [PC20010731_1]
- Added “As defined” and “Opposite” Side values to the Glossary. [PC20010725_1]
- Added “CIV ("Collective Investment Vehicle")” definition to Glossary. [PC20010815_1]
- Added “Sponsoring Firm” PartyRole value to the Glossary. [PC20010612_3]
- Added “Try to Stop” ExecInst value to the Glossary. [PC20010612_3]
- Amended Glossary entries to support the replacement of PartyRoles “Initiating Trader” and “Order Originator” which both referred to an individual/trader with “Order Origination Trader” and “Order Origination Firm” (this only affected 4.3 Draft). [PC20010817_2]
- Added definition for “Underlying Contra Firm” PartyRole value to Glossary. [PC20010710_2]

VOLUME 2- FIX SESSION PROTOCOL

- Added a new " TRANSMITTING FIXML OR OTHER XML-BASED CONTENT" section. [PC20010511_3]
- Added TestMessageIndicator to the Logon message. [PC20010528_2]
- Added Username and Password fields to Logon message. Noted that minimal security exists if not transport-level encrypted. [PC20010521_4]
- Added a recommendation to the "Standard Message header" section (which documents the use of SenderCompID, TargetCompID, DeliverToCompID, and OnBehalfOfCompID) to prepend OnBehalfOfCompID (or DeliverToCompID) to the original value for fields such as ClOrdID which must be unique. [PC20010501_1]
- Added "FIX Session Using a Multicast Transport" appendix (current Multicast app note from ECN and Exchanges Working Group archive) to Volume 2. [PC20010613_3]
- Added "FIX Session-level Test Cases and Expected Behaviors" appendix. [PC20010706_1]
- Added a new repeating group to the Standard Header consisting of NoHops, HopCompID, HopSendingTime, and HopRefID fields. Added “Message Routing Details – Third Party Message Routing” section to “Standard Header” in Volume 2. [PC20010712_2]
- Added “XML Validation Error”, “Tag appears more than once”, “Tag specified out of required order”, “Repeating group fields out of order”, “Incorrect NumInGroup count for repeating group”, and “Non “data” value includes field delimiter (SOH character)” Session RejectReason field values to the to Reject (session-level) message definition “scenarios”. [PC20010723_3]
- Modified "FIX Session-level Test Cases and Expected Behaviors" appendix since Draft #2: [PC20010817_7]
    - Added “When to send a Logout vs. when to just disconnect” and “When to send a Session Reject vs. when to ignore the message” rationale verbiage.
    - Added “3. Whenever possible it is recommended that a FIX engine attempt to send a Logout message with a text message of “MsgSeqNum too low, expecting X but received Y.” to case 2c.
    - Amended case 10’s “1.” text from “Issue Resend Request to fill gap between expected MsgSeqNum & MsgSeqNum.” To “Issue Resend Request to fill gap between last expected MsgSeqNum & received MsgSeqNum.”
    - Added “If possible send a Logout message with text of “MsgSeqNum too low, expecting X received Y,” prior to disconnecting FIX session.” As third bullet to case 10’s “3.”.
    - Added “(>= FIX 4.3: SessionRejectReason = “***”)” to cases 14g, 14h, 14i, 14j, and 14k to reference newly added SessionRejectReasons.
- Modified "FIX Session-level Test Cases and Expected Behaviors" appendix since Draft #3: [PC20010824_2]
    - Added “What constitutes a garbled message” section.
    - Clarified that the test cases “are from the perspective of the FIX system being tested”.
    - Revised case “1B”, condition “e.” adding “Send (optional) Reject” and “Send Logout”.

- Revised case “2”, condition “c.” to “Send Logout” referencing “MsgSeqNum too Low”.
- Revised case “2”, condition “f.” to make sending the Logout optional.
- Revised case “2”, condition “i.”, “k.”, and “o.” to make waiting for Logout response optional.
- Clarified case “2”, condition “n.” and “o.” references to “within 2 minutes” to read “within a reasonable time (i.e. 2 minutes)”.
- Revised case “10”, “MsgSeqNum < expected” condition adding optional wait for Logout response.
- Split case “10” which had 4 cases into “a.” – “d.” cases.
- Revised case “17”, condition “b.” to make waiting for Logout response optional.

VOLUME 3 -FIX APPLICATION MESSAGES: PRE-TRADE

CATEGORY: INDICATION

- Changes to Indication of Interest message per Fixed Income Working Group. [PC20010528_2]
  - Added PriceType and QuantityType.
  - Replaced Spread field with <SpreadOrBenchmarkCurveData> component block.
- Added "Market On Close (MOC)" and "VWAP (Volume Weighted Avg Price" as IOIQualifier values. [PC20010129_1]

CATEGORY: EVENT COMMUNICATION

- Replaced the use of RelatdSym within News and Email messages to use Symbol instead. News and Email now use the same <Instrument> component block as other messages. [PC20010521_1]

CATEGORY: QUOTATION

- Added set of modifications and enhancements to the quote-related messages: [PC20010601_1]
  - Added new field QuoteType to support three quoting models: Indicative, Tradeable, and Restricted Tradeable with definitions of each. Added QuoteType to QuoteRequest, Quote, Mass Quote, and Mass Quote Acknowledgement messages.
  - Added QuoteStatus to Quote message.
  - Modified Quote Cancel message making NoQuoteEntries and the repeating <Instrument> block not required when canceling all quotes.
  - Modified Quote Status Request message removing the Side field and adding the SubscriptionRequestType field.
  - Added BidPx, OfferPx, BidSize, OfferSize, ValidUntilTime, BidSpotRate, OfferSpotRate, BidForwardPoints, OfferForwardPoints, TransactTime, TradingSessionID, FutSettDate, OrdType, FutSettDate2, OrderQty2, Currency fields to Mass Quote Acknowledgement message.
  - Added description and examples of the three quoting models: Indicative, Tradeable, and Restricted Tradeable to Vol 3.
- Changes to Quote Request message per Fixed Income Working Group. [PC20010528_2]
  - Added QuantityType, TradeOriginationDate, PriceType, and Price fields.
  - Added <Stipulations>, <SpreadOrBenchmarkCurveData>, and <YieldData> component blocks.
- Added <Parties>, Account, and AccountType to the Quote, Quote Cancel, Quote Status Request, Mass Quote, and Mass Quote Acknowledgement messages. [PC20010612_2]
- Added new fields MidPx, BidYield, MidYield, and OfferYield to the Quote, Mass Quote, and Mass Quote Acknowledgement messages. [PC20010731_1]
- Added Price2 to QuoteRequest message. Added BidForwardPoints2 and OfferForwardPoints2 to Quote, Mass Quote, and Mass Quote Acknowledgement messages. [PC20010613_1]
- Quote-related enhancements post-Draft #2: [PC20010725_3]
  - Added two new messages “RFQ Request” and “Quote Status Report” and amended the Tradeable Quote Model section accordingly.
  - Added RFQReqID, CashOrderQty and SettlmntTyp to Quote Request message.

    - Added MktBidPx, MktOfferPx, MinBidSize, and MinOfferSize, SettlCurrFxRate, SettlCurrFxRateCalc, CommType, Commission, CustOrdCapacity, and ExDestination to Quote message.
    - Removed UnderlyingSymbol from Quote Cancel message.
    - Added “Examples of the types of Quote Cancel operations” section.
    - Added QuoteStatusReqID to QuoteStatusRequest message.
- Quote-related adjustments post-Draft #3 to correct documentation errors/consistency issues: [PC20010820_1]
    - Added SettlmntTyp to Quote message.
    - Removed QuoteStatus field from Quote message.
    - Replaced SettlCurrFxRate field with SettlCurrBidFxRate and SettlCurrOfferFxRate fields in Quote message and in the Quote Status Report message.
    - Clarified that Quote Status Report message can be used as a response to a Quote Cancel message.
    - Removed QuoteResponseLevel from Quote Status Report message.
- Quote-related adjustments post-Draft #3 to correct documentation errors/consistency issues: [PC20010822_4]
    - Added Quote Request Reject message.
    - Added Text, EncodedText, and EncodedTextLen fields to Quote and QuoteRequest messages.

CATEGORY: MARKET DATA

- Made the following changes to Market Data-related messages. [PC20010604_3]
    - Added OpenCloseSettleFlag and MDImplicitDelete to Market Data Request message.
    - Made TradingSessionID part of a new repeating group in the Market Data Request message preceded by newly-added field NoTradingSessions.
    - Modified Market Data – Snapshot / Full Refresh message changing MDEntryPx field from required to conditionally required if MDEntryType is not Imbalance.
    - Added new field Scope to Market Data Request, Market Data – Snapshot / Full Refresh, Market Data - Incremental Refresh messages.
    - Updated spec language to allow for imbalance distribution.
    - MDEntryPx is not required for MDEntryType = Imbalance.
- Added TotalVolumeTradedDate, TotalVolumeTradedTime, and NetChgPrevDay to Market Data Snapshot/Full Refresh and Market Data Incremental Refresh messages. [PC20010502_1]

CATEGORY: SECURITY AND TRADING SESSION DEFINITION/STATUS

- Added TotalVolumeTradedDate, TotalVolumeTradedTime, and NetChgPrevDay to Trading Session Status message. [PC20010502_1]
- Added six new messages (3 pairs) Security Type Request, Security Types, Security List Request, Security List, Derivative Security List Request, Derivative Security List. [PC20010130_5]
    - New Security requests were introduced to simplify the Security Definition Request and Security Definition messages.
    - The Security Type Request and Security Type messages exchange a list of security types available from a counterparty.
    - The Security List Request and Security List messages exchange a list of securities available from a counterparty.
    - The Derivative Security List Request and Derivative Security List messages exchange a list of derivative securities available from a counterparty.
    - The Security Definition Request and Security Definition message functionality has been restricted to the definition of single and multileg securities only.
- Modified Security Definition Request message: [PC20010130_5]
    - Replaced NoRelatedSym field with NoLegs.
    - Replaced <UnderlyingInstrument> component block with <InstrumentLeg> and added LegCurrency to that repeating group.

  - Added SubscriptionRequestType field.
- Modified Security Definition message: [PC20010130_5]
  - Replaced NoRelatedSym field with NoLegs.
  - Replaced <UnderlyingInstrument> component block with <InstrumentLeg> and added LegCurrency to that repeating group.
  - Made SecurityResponseType[363] a required field now that Security Definition is only used to define securities a response from the recipient of the Security Definition Request is required
  - Added RoundLot, MinTradeVol, TradingSessionID, Text, EncodedTextLen, and EncodedText fields.
- Added Text, EncodedTextLen, EncodedText to the Security Status message. [PC20010130_5]
- Added new field TradSesStatusRejReason to the Trading Session Status message. [PC20010130_5]
- Added SecDefStatus to Security Status message. [PC20010710_2]

VOLUME 4 -FIX APPLICATION MESSAGES: ORDERS AND EXECUTIONS (TRADE)

CATEGORY: SINGLE/GENERAL ORDER HANDLING

- Removed fields and replaced with <Parties> and/or <NestedParties> component blocks. [PC20010605_1]
  - Removed ClientID, ExecBroker, ClearingFirm, and ClearingAccount and replaced with <Parties> component block in New Order - Single, Execution Report, Order Cancel/Replace Request, New Order - List messages.
  - Removed ClientID and ExecBroker fields and replaced with <Parties> component block in Order Cancel Request, Order Cancel Reject, OrderStatusRequest, Allocation ACK, Settlement Instructions
  - Added “Example Usage of PartyRole="Investor ID " ” appendix documenting the use for specifying "Investor ID" pre-allocation for Korea, Taiwan, China, etc. [PC20001205_2]
- Added CashMargin field to New Order – Single, Execution Report, and Order Cancel Replace Request per Japanese Exchanges Working Group. [PC20010502_2]
- Added “Japanese Exchange Price Condition Matrix” to “Order Handling and Instructions Semantics”. [PC20010502_4]
- Added “Euronext and Similar Exchange Price Condition Matrix” to “Order Handling and Instructions Semantics”. [PC20010520_1]
- Added CancellationRights, MoneyLaunderingStatus, RegistID, Designation to New Order – Single and Order Cancel/Replace Request for CIV. [PC20010601_5]
  - Added "In addition for CIV orders the fields RegistID, Designation and those marked as 'For CIV' can be changed." To Cancel/Replace.
- Added CIV-specific OrdStatus use and precedence table to ExecutionRpt. Added CancellationRights, MoneyLaunderingStatus, RegistID, Designation, TransBkdTime, ExecValuationPoint, ExecPriceType, ExecPriceAdjustment, NoContAmts repeating group (ContAmtType, ContAmtValue, ContAmtCurr) to ExecutionRpt for CIV. [PC20010601_5]
- Added LocateFirm and LocateID fields to New Order Single, Execution Report (changeable in case LocateReq=Y), and Cancel/Replace Request for short sales. [PC20010524_1]
- Added SecondaryClOrdID and SecondaryExecID fields to ExecutionRpt and Order Cancel Reject. [PC20010524_12]
- Added NetMoney to Execution Report message (re-added after being removed in FIX 4.1). [PC20010524_7]
- Marked Rule80A as "deprecated" and added two new fields OrderCapacity and OrderRestrictions to New Order - Single, Execution Report, and Order Cancel/Replace Request messages. [PC20010523_3]

  - Renamed the appendix "Rule80A (aka OrderCapacity) Usage by Market" to "OrderCapacity and OrderRestrictions (formerly Rule80A) Usage by Market", added the deprecated Rule80A values cross-reference table for US Listed Equity Markets, and amended text as appropriate.
- Added two new messages: Order Mass Cancel Request and Order Mass Cancel Report. [PC20010104_1]
  - Added "When rejecting an Order Mass Cancel Request, the ClOrdID should be set to the ClOrdID value of the Order Mass Cancel Request." To Order Cancel Reject message text.
- Modified Execution Report message specifying that it can be used to "relay fill information on tradeable or restricted tradeable quotes". [PC20010601_1]
- Changes to New Order - Single, Order Cancel/Replace Request, and New Order - List messages per Fixed Income Working Group. [PC20010528_2]
  - Added QuantityType, TradeOriginationDate, and PriceType fields.
  - Added <Stipulations>, <SpreadOrBenchmarkCurveData>, and <YieldData> component blocks.
  - Added IndividualAllocID field and <NestedParties> component block to NoAllocs repeating group.
  - Added AccruedInterestRate, AccruedInterestAmt,and NetMoney fields which can be specified on the order for Fixed Income Municipals.
- Changes to Execution Report message per Fixed Income Working Group. [PC20010528_2]
  - Added QuantityType, TradeOriginationDate, and PriceType fields.
  - Added <Stipulations>, <SpreadOrBenchmarkCurveData>, and <YieldData> component blocks.
  - Added NumDaysInterest, ExDate, AccruedInterestRate, AccruedInterestAmt, Concession, and TotalTakedown fields.
- "Merged" ExecTransType into ExecType and updated "Order State Change Matrices" [PC20010524_2]
- Removed and replaced the ExecTransType field merging its values into ExecType.
  - Added Trade Cancel, Trade Correct, and Order Status as values to ExecType.
  - Removed the "Fill" and "Partial Fill" values from ExecType replacing them with a new "Trade" ExecType value.
  - Removed the "Replace" value from OrdStatus.
  - Added entry to Appendix 6-F "Replaced Features and Supported Approach".
  - Clarified that only a Trade Correct or Trade Cancel execution report is sent is when an execution/fill/trade is being corrected or cancelled
  - Updated "Order State Change Matrices" with examples for trading halts, chained cancel/replace processing, and Trade Correct associated with a cancelled order. Amended the matrices to reflect the merged ExecTransType and ExecType fields.
- Added CrossID, OrigCrossID, and CrossType fields to the Execution Report message. [PC20010502_5]
- Added OrigOrdModTime field to Order Cancel Request and Order Cancel Replace Request. [PC20010710_1]
- Added ClOrdLinkID, AccountType, and CustOrderCapacity to New Order - Single, Execution Report, and Order Cancel Replace Request. Added ClOrdLinkID and AccountType to Order Cancel Request and Order Cancel Reject. Added ClOrdLinkID to Order Status Request. Added OrigOrdModTime to Order Cancel Replace Request, Order Cancel Request, and Order Cancel Reject. [PC20010612_2]
- Added Mass Order Status Request message. [PC20010612_1]
- Removed the section within Order Cancel Replace Request which specified the fields which can change and replaced with a paragraph which states that any field other than <Instrument> and limited changes to the Side field may change, however, noting that sell-side firms may further restrict which fields can change and thus bilateral agreement is required. [PC19990430_5]
- Added DayBookingInst, BookingUnit, and PreallocMethod to New Order - Single, Execution Report, and Order Cancel/Replace Request messages. [PC20010530_1]
  - Added "Booking Instructions Specified at Time of Order" to Volume 4's "Order Handling and Instruction Semantics" section. [PC20010530_1]
- Added TradeOriginationDate to Order Cancel Reject. [PC20010528_2]

- Added ClearingFeeIndicator field to New Order - Single, Execution Report, and Order Cancel/Replace Request messages. [PC20010725_1]
- Added WorkingIndicator field to Execution Report and Order Cancel Reject messages. PC20010725_1]
- Added PriorityIndicator field to Execution Report. [PC20010711_5]
- Added PriceImprovement field to Execution Report. [PC20010711_6]
- Added Price2 to New Order – Single and Order Cancel/Replace Request messages for Forex swaps. Added LastForwardPoints2 to Execution Report message for Forex swaps. [PC20010613_1]
- Added “(See "Order State Change Matrices" for examples of usage of this message, including how to respond to a status request for an unknown order.)” to Order Status Request message definition. [PC20010724_1]
- Replaced “Not required for ExecType = Order Status. When required, should be "0" for non-fills ("fill" defined as ExecType=Trade New) unless noted below.” With “Required if ExecType = Trade or Trade Correct.” In the Execution Report message references to LastQty and LastPx usage. [PC20010628_8]
- Added TradedFlatSwitch, BasisFeatureDate, and BasisFeaturePrice fields to the Execution Report message for Fixed Income. [PC20010817_5]
- Added ContraLegRefID and NoLegs repeating group consisting of <Instrument Leg>, LegPositionEffect, LegCoveredOrUncovered, <Nested Parties>, LegRefID, LegPrice, LegSettlmntTyp, LegFutSettDate, and LegLastPx to the Execution Report message. [PC20010725_2]
- Added ContraLegRefID and NoLegs repeating group consisting of <Instrument Leg>, LegPositionEffect, LegCoveredOrUncovered, <Nested Parties>, LegRefID, LegPrice, LegSettlmntTyp, LegFutSettDate, and LegLastPx to the Execution Report message. [PC20010725_2]
- Added reference to “Use of the Execution Report for Multileg Instruments” appendix in the Execution Report message definition. [PC20010725_2]
- Changed TransactTime from required to optional on the Order Mass Cancel Report message to be consistent with other sellside-initiated order flow versions. (affected 4.3 Draft only) [PC20010628_9]
- Changed “by the intermediary” to “by the intermediary (CIV term, not a hub/service bureau)” on TransactTime comment in New Order Single message. [PC20010612_17]
- OrderCapacity, OrderRestrictions, AccountType, and Rule80A adjustments post-Draft #3 to correct documentation errors and address outstanding mapping issues for specific Rule80A values and for options “Open Access Origin Codes” cross-reference. [PC20010822_1]
  - Amended the cross-reference table “OrderCapacity and OrderRestrictions (formerly Rule80A) Usage by Market” section such that: value ‘R’ maps to “Principal” plus “Competing Market Maker”; value ‘S’ maps to “Principal” plus “Acting as Market Maker or Specialist in the Security”; and value ‘T’ maps to “Agent for Other Member” plus “Acting as Market Maker or Specialist in the Security”.
- Adjustments post-Draft #3 to correct documentation and consistency issues with SecondaryClOrdID, SecondaryOrderID, and SecondaryExecID usage. [PC20010822_2]
  - Added SecondaryClOrdID (to all messages with ClOrdID) to the New Order – Single, Order Cancel/Replace Request, Order Cancel Request, Order Status Request, Order Mass Cancel Request, and Order Mass Cancel Report messages.
  - Removed SecondaryExecID from Order Cancel Reject (did not contain ExecID).
  - Added AffectedSecondaryClOrdID to Order Mass Cancel Report.
- Addressed post-Draft #3 documentation/consistency issues with Order Mass Cancel Report by amending to make OrderID required. [PC20010823_2]
- Addressed post-Draft #3 documentation/consistency issues with SolicitedID which is not applicable on a cancel request: removed SolicitedFlag field from Order Cancel Request. [PC20010628_15]

CATEGORY: CROSS ORDERS

- Created a Cross Order category. [PC20010502_5]
  - Added three new messages: "New Order - Cross", "Cross Order Cancel/Replace Request (a.k.a. Cross Order Modification Request)", and "Cross Order Cancel Request".

- Defined four classifications/models of cross order handling and added message flow examples for each.

- Added ClOrdLinkID, AccountType, and CustOrderCapacity to New Order - Cross and Cross Order Cancel/Replace Request. Added ClOrdLinkID and AccountType to Cross Order Cancel Request. Added OrigOrdModTime to Cross Order Cancel/Replace Request and Cross Order Cancel Request. [PC20010612_2]
- Added DayBookingInst, BookingUnit, and PreallocMethod to New Order - Cross and Cross Order Cancel/Replace Request messages. [PC20010530_1]
- Added OrigClOrdID to Cross Order Cancel/Replace Request and Cross Order Cancel Request. [PC20010628_17]
- Removed Account, AccountType, OpenClose, and CoveredOrUncovered from Cross Order Cancel Request. Added ComplianceID and SolicitedFlag to Cross Order Cancel Request. [PC20010628_11]
- Added "Cross Order Change Matrices" to Volume 3 "CATEGORY: CROSS ORDERS". [PC20010628_11]
- Moved CashMargin field from outside repeating group to within it on New Order - Cross and Cross Cancel/Replace Request. [PC20010628_14]
- Added ClearingFeeIndicator field to New Order - Cross and Cross Cancel/Replace Request messages. [PC20010725_1]
- Removed FutSettDate2 and OrderQty2 from New Order – Cross and Cross Order Cancel/Replace Request messages (were added in 4.3 draft only). [PC20010613_1]
- Added OrderID to Cross Order Cancel/Replace Request and Cross Order Cancel Request messages to be consistent with single order and multileg order versions. [PC20010628_3]
- Adjustments post-Draft #3 to correct documentation and consistency issues with SecondaryClOrdID, SecondaryOrderID, and SecondaryExecID usage. [PC20010822_2]
  - Added SecondaryClOrdID (to all messages with ClOrdID) to the New Order – Cross, Cross Order Cancel/Replace Request, and Cross Order Cancel Request messages.
- Addressed post-Draft #3 documentation/consistency issues with SolicitedID which is not applicable on a cancel request: removed SolicitedFlag field from Cross Order Cancel Request. [PC20010628_15]
- Addressed post-Draft #3 documentation/consistency issues with matrix examples for Cross Orders post-Draft #3. [PC20010823_5]
- Addressed post-Draft #3 SolicitedFlag and Side repeating group issue with New Order – Cross and Cross Cancel/Replace Request. [PC20010824_1]
  - Moved SolicitedFlag from outside to within repeating group of sides in New Order – Cross and Cross Cancel/Replace Request.
  - Added SideComplianceID to repeating group of sides in New Order – Cross and Cross Cancel/Replace Request
- Addressed post-Draft #3 SolicitedFlag and Side repeating group issue with New Order – Cross and Cross Cancel/Replace Request (affected 4.3 draft only). [PC20010824_1]
  - Moved SolicitedFlag from outside to within repeating group of sides in New Order – Cross and Cross Cancel/Replace Request.
  - Added SideComplianceID to repeating group of sides in New Order – Cross and Cross Cancel/Replace Request

CATEGORY: MULTILEG ORDERS (SWAPS, OPTION STRATEGIES, ETC)

- Created a Multileg Order category. [PC20010605_2]
  - Added two new messages: "New Order - Multileg" and "Multileg Order Cancel/Replace (a.k.a. Multileg Order Modification Request)".
- Added ClOrdLinkID, AccountType, CustOrderCapacity, and LegSettlmntTyp, LegFutSettDate to New Order - Multileg and Multileg Cancel/Replace Request, New Order - List. Added OrigOrdModTime to Multileg Order Cancel/Replace Request [PC20010612_2]
- Added DayBookingInst, BookingUnit, and PreallocMethod to New Order - Multileg and Multileg Order Cancel/Replace Request messages. [PC20010530_1]

- Added NetMoney to New Order – Multileg and Multileg Order/Cancel Replace Request messages. [PC20010718_1]
- Added ClearingFeeIndicator field to New Order - Multileg and Multileg Order Cancel/Replace Request messages. [PC20010725_1]
- Removed FutSettDate2 and OrderQty2 from New Order – Multileg and Multileg Order Cancel/Replace Request messages (were added in 4.3 draft only). [PC20010613_1]
- Added "Use of the Execution Report for Multileg Instruments" appendix to Multileg Order section. [PC20010725_2]
- Added LegRefID New Order – Multileg and Multileg Cancel/Replace messages. [PC20010725_2]
- Adjustments post-Draft #3 to correct documentation and consistency issues with SecondaryClOrdID, SecondaryOrderID, and SecondaryExecID usage. [PC20010822_2]
  - Added SecondaryClOrdID (to all messages with ClOrdID) to the New Order – Multileg and Multileg Order Cancel/Replace Request messages.

CATEGORY: LIST/PROGRAM/BASKET TRADING

- Removed fields and replaced with <Parties> and/or <NestedParties> component blocks. [PC20010605_1]
  - Removed ClientID, ExecBroker, ClearingFirm, and ClearingAccount and replaced with <Parties> component block in New Order - List message.
- Added CashMargin field to New Order – List per Japanese Exchanges Working Group. [PC20010502_2]
- Added CancellationRights, MoneyLaunderingStatus, RegistID, Designation to New Order – List for CIV. [PC20010601_5]
- Added LocateFirm and LocateID fields to New Order List. [PC20010524_1]
- Marked Rule80A as "deprecated" and added two new fields OrderCapacity and OrderRestrictions to New Order - List message. [PC20010523_3]
- Added ClOrdLinkID, AccountType, and CustOrderCapacity to New Order - List. [PC20010612_2]
- Added DayBookingInst, BookingUnit, and PreallocMethod to New Order - List message. [PC20010530_1]
- Added TradeOriginationDate to List Cancel Request. [PC20010528_2]
- Added ClearingFieldIndicator field to New Order - List message. [PC20010725_1]
- Added WorkingIndicator field to List Status message. [PC20010725_1]
- Added Price2 to New Order – List message for Forex swaps. [PC20010613_1]
- Adjustments post-Draft #3 to correct documentation and consistency issues with SecondaryClOrdID, SecondaryOrderID, and SecondaryExecID usage. [PC20010822_2]
  - Added SecondaryClOrdID (to all messages with ClOrdID) to the New Order – List, List Strike Price, and List Status messages.

VOLUME 5 - FIX APPLICATION MESSAGES: POST-TRADE

CATEGORY: ALLOCATION AND READY-TO-BOOK

- Removed fields and replaced with <Parties> and/or <NestedParties> component blocks. [PC20010605_1]
  - Added <Parties> to Allocation message.
  - Removed BrokerOfCredit, ClientID, and ExecBroker fields and replaced with <NestedParties> component block in Allocation message.
  - Removed ClientID and ExecBroker fields and replaced with <Parties> component block in Allocation ACK message.
- Added SecondaryClOrdID and SecondaryExecID fields to Allocation. [PC20010524_12]
- Changes to Allocation message per Fixed Income Working Group. [PC20010528_2]

    - Added QuantityType, TradeOriginationDate, and PriceType fields.
    - Added IndividualAllocID field and <NestedParties> component block to NoAllocs repeating group.
    - Added TotalAccruedInterestAmt, Concession, and TotalTakedown fields.
- Renamed Volume 5's "CATEGORY: ALLOCATION" to "CATEGORY: ALLOCATION AND READY-TO-BOOK". Renamed "Usage of Allocations" appendix to "Usage of Allocations and Ready-To-Book Processing" documented Ready-To-Book usage. [PC20010711_1]
- Added AllocType and BookingRefID to the Allocation message. Modified the Allocation message and "Usage of Allocations and Ready-To-Book Processing" appendix to support AllocType and its replacement of three of the existing AllocTransType values. Added support for recently defined Ready-To-Book processing capability. [PC20010711_1]
- Added LegalConfirm to Allocation and AllocationAck messages. [PC20010816_4]
- Added “Two party Step-outs and Directed Commission activity can be expressed as:” and “Three party Step-outs and Directed Commission activity can be expressed as:” sections to the Allocation message description. [PC20010604_1]
-

CATEGORY: SETTLEMENT INSTRUCTIONS

- Removed fields and replaced with <Parties> and/or <NestedParties> component blocks. [PC20010605_1]
    - Removed ClientID and ExecBroker fields and replaced with <Parties> component block in Settlement Instructions message.
- Added ClOrdID, PaymentMethod, PaymentRef, CardHolderName, CardNumber, CardStartDate, CardExpDate, CardIssNum, PaymentDate, and PaymentRemitterID to Settlement Instructions. [PC20010601_5]
- Added IndividualAllocID to Settlement Instructions message. [PC20010607_5]

CATEGORY: TRADE CAPTURE ("STREETSIDE") REPORTING

- Added two new messages: Trade Capture Report and Trade Capture Report Request to Volume 5’s “CATEGORY: TRADE CAPTURE ("STREETSIDE" REPORTING)” to support matched and unmatched trades between counterparties as per SIA T+1 Streetside Processing Committee Technical Working Group (TWG) and other post-execution market-side requirements. [PC20010330_1]
    - Changes made in Draft #2: [PC20010626_1]
        - Added <OrderQtyData>, <Instrument>, LastPx and related fields, ExecID, FutSettDate, ProcessCode, TradeDate, and TransactTime to Trade Capture Report and/or Trade Capture Report Request.
        - Added new fields MatchStatus, MatchType, TransBkdTime, OddLot, NoClearingInstructions, ClearingInstruction, TradeInputSource, TradeInputDevice, and NoDates to Trade Capture Report and/or Trade Capture Report Request.
        - Added new fields Account, AccountType, CrossID, OrigCrossID, ListID, FutSettlDate, SettlmntTyp, DayBookingInst, and BookingUnit to Trade Capture Report.
    - Changes made in Draft #3:
        - Added TradeReportTransType to Trade Capture Report message. [PC20010809_1]
        - Added SecondaryExecID to Trade Capture Report. [PC20010809_2]
        - Removed duplicate LastMkt reference within the Trade Capture Report message. [PC20010809_2]
        - Moved LastSpotRate and LastForwardPoints to be outside of the repeating group. [PC20010809_2]
        - Removed SecondaryClOrdID, ListID, CrossID, OrigCrossID, TradeOriginationDate, DayBookingInst, BookingUnit, CashMargin, Component block <Stipulations>, OrdType, PriceType, Price, StopPx, PegDifference, DiscretionInst, DiscretionOffset, TimeInForce,

EffectiveTime, ExpireDate, ExpireTime, ExecInst, LastCapacity, LeavesQty, CumQty, AvgPx, DayOrderQty, DayCumQty, DayAvgPx, GTBookingInst, ReportToExch, , Component block <SpreadOrBenchmarkCurveData>, Component block <YieldData>, HandlInst, MinQty, MaxFloor, MaxShow, FutSettDate2, OrderQty2, CancellationRights, MoneyLaunderingStatus, RegistID, Designation, ExecValuationPoint, ExecPriceType, and ExecPriceAdjustment unneeded fields from the Draft #2 version of the Trade Capture Report message. [PC20010809_2]

- Changed <OrderQtyData> from Req'd to optional in the draft Trade Capture Report message. [PC20010813_2]
- Moved TransBkdTime from outside to within NoSides repeating group in the draft Trade Capture Report message. [PC20010813_2]
- Added NoMiscFees, MiscFeeAmt, MiscFeeCurr, and MiscFeeType fields as nested repeating group to the Trade Capture Report message. [PC20010813_2]
- Added CustOrderCapacity and ClearingFeeIndicator to Trade Capture report message. [PC20010809_2]
- Corrected two typos: amended "237 – AccruedInterestDays" to "157 –NumDaysInterest" and amended "241 – TotalTakedown" to "237 – TotalTakedown" in Trade Capture Report (only affected 4.3 Draft). [PC20010817_3]

CATEGORY: REGISTRATION INSTRUCTIONS

- Added two new messages: Registration Instructions and Registration Instructions Response to Volume 5's "CATEGORY: REGISTRATION INSTRUCTIONS". [PC20010601_5]

VOLUME 6 - FIX DATA DICTIONARY

FIELD DEFINITIONS

- Added a new MsgType value for "XML message (e.g. non-FIX MsgType)". [PC20010226_1]
- Changed "XXXLength", "NoXXX", and "XXXSeqNum" fields to be of type Length, NumInGroup, or SeqNum. [PC20001114_1], [PC20001227_5]
- Added "Invalid Investor ID" as a value to OrdRejReason field. [PC20001205_2]
- Added TotalVolumeTradedDate (of type UTCDate), TotalVolumeTradedTime (of type UTCTimeOnly), and NetChgPrevDay (of type PriceOffset) to the Field Reference. [PC20010502_1]
- Added CashMargin field per Japanese Exchanges Working Group. [PC20010502_2]
- Added "Market If Touched (MIT)" required by futures and options markets as an OrdType. [PC20010520_3]
- Added "Market with Leftover as Limit (market order then unexecuted quantity becomes limit order at last price)" as an OrdType to support Japanese Exchanges Working Group requirement and Euronext "au prix du marche" price conditions. [PC20010502_3]
- Added new OrdRejReason value "Unsupported order characteristic" and renamed "Broker Option" as "Broker / Exchange Option" per Futures and Options Working Group. [PC20010520_3]
- Removed RelatdSym from field reference making it defunct. Replaced its only use (within News and Email messages) to use Symbol instead. [PC20010521_1]
- Added six new fields to the Field Reference: NoSecurityAltID, SecurityAltID, SecurityAltIDSource, NoUnderlyingSecurityAltID, UnderlyingSecurityAltID, and UnderlyingSecurityAltIDSource. Reworded SecurityIDSource and SecurityIDSource descriptions in Field Reference. [PC20010430_1]
- Added ISO 10962 Classification of Financial Instruments (CFI Code) standard-based field named CFICode and UnderlyingCFICode with <u>subset</u> of values mapping to typical FIX security type usage. Added new fields named Product and UnderlyingProduct based upon "Bloomberg Yellow Keys" for high-level product segmentation (12 values) per Fixed Income Working Group. Revised SecurityType field such that it is organized by Product and added new Fixed Income values. Added language recommending the use of CFICode vs. SecurityType for non-Fixed Income products. [PC20010507_1]

- Modified all of the fields of "Exchange" data type (LastMkt, ExDestination, SecurityExchange, and MDMkt) to use ISO 10383 Market Identifier Code (MIC) standard-based values vs. previous Reuters exchange suffix values. [PC20010507_2]
  - Renamed Appendix C from "Reuters Exchange Mnemonics" to " Exchange Codes - ISO 10383 Market Identifier Code (MIC)" and added a cross-reference of FIX 4.2 Reuters exchange suffix values to MIC values.
- Added new fields: TestMessageIndicator, CouponPaymentDate, IssueDate, RepurchaseTerm, RepurchaseRate, Factor, CountryOfIssue, StateOrProvinceOfIssue, LocaleOfIssue, RepoCollateralSecurityType, RedemptionDate, and TotalTakedown for Fixed Income. [PC20010528_2]
- Renamed field SpreadToBenchmark (tag 218) to Spread. Added new fields BenchmarkCurveCurrency, BenchmarkCurveName, BenchmarkCurvePoint for Fixed Income. [PC20010528_2]
  - Deprecated the use of Benchmark (tag 219) replacing with combined use of BenchmarkCurveCurrency, BenchmarkCurveName, BenchmarkCurvePoint. Noted in Appendix 6-E "Deprecated Features and Supported Approach".
- Added 3 new values to PriceType (tag 423) for Fixed Income ("discount – percentage points below par", "premium – percentage points over par", "basis points relative to benchmark" for Fixed Income) [PC20010528_2]
- Added new fields for Fixed Income: NoStipulations, StipulationType, StipulationValue, QuantityType, TradeOriginationDate, IndividualAllocID, YieldType, Yield, ExDate, Concession, and TotalAccruedInterestAmt. [PC20010528_2]
- Modified LiquidityPctLow, LiquidityPctHigh, EFPTrackingError, OutsideIndexPct, WtAverageLiquidity, and CrossPercent to be of Percentage vs. float data type (note base data type did not change). [PC20010528_1]
- Added new OrdRejReason value "Trade Along required". Added new ExecInst value "Trade Along". [PC20011222_1]
- Modified the existing Country field to be of Country vs. String data type (note base data type did not change). [PC20010601_2]
- Added NoRegistDtls, MailingDtls, InvestorCountryOfResidence, PaymentRef, DistribPaymentMethod, CashDistribCurr, CommCurrency, RoundingDirection, RoundingModulus, CancellationRights, MoneyLaunderingStatus, MailingInst, TransBkdTime, ExecPriceType, ExecPriceAdjustment, DateOfBirth, CardHolderName, CardNumber, CardExpDate, CardIssNo, PaymentMethod, RegistAcctType, Designation, TaxAdvantageType, ContAmtCurr, FundRenewWaiv, CashDistribAgentName, CashDistribAgentCode, CashDistribAgentAcctNumber, CashDistribPayRef, CashDistribAgentAcctName, CardStartDate, PaymentDate, PaymentRemitterID, RegistStatus, RegistRejReasonCode, RegistRefID, RegistDetls, NoDistribInsts, RegistEmail, DistribPercentage, RegistID, RegistTransType, ExecValuationPoint, OrderPercent, OwnershipType, NoContAmts, ContAmtType, ContAmtValue, RegistRejReasonText, and OwnerType fields and <Parties> and <NestedParties> component blocks for CIV. [PC20010601_5]
- Modified the values of specific existing fields for CIV. [PC20010601_5]
  - Modified CommType adding two values: "percentage waived – cash discount" and "percentage waived – enhanced units".
  - Modified OrdType adding two values "Previous Fund Valuation Point (Historic pricing)" and "Next Fund Valuation Point".
  - Modified SettlInstMode adding a new value "Specific Order for a single account".
  - Modified ListExecInstType adding three new values: "Exchange/switch CIV order – Sell driven", "Exchange/switch CIV order – Buy driven, cash top-up (i.e. additional cash will be provided to fulfil the order), and "Exchange/switch CIV order – Buy driven, cash withdraw (i.e. additional cash will not be provided to fulfil the order)".
- Added value "Cross short exempt" to Side field. Added LocateFirm and LocateID fields for short sales. [PC20010524_1]
- Added SecondaryClOrdID and SecondaryExecID fields. [PC20010524_12]
- Added Bloomberg Symbol as value for SecurityIDSource field. [PC20010524_14]

- Added "XML Validation error" as SessionRejectReason value. [PC20010524_17]
- Added “Firms may register Trading Session values on the FIX website (presently a document maintained within “ECN and Exchanges” working group section).” to the text for the TradingSessionID field. [PC200000207_2]
- Added 4 new values to the ExecInst field: Reinstate on Trading Halt, Cancel on Trading Halt, Reinstate on System Failure, Cancel on System Failure. Added 2 new values to the ExecRestatementReason field: Cancel on Trading Halt and Cancel on System Failure. [PC20010523_2]
- Added "At the Close" as value to TimeInForceField. Marked three OrdType values as deprecated: "Market On Close", "On Close", and "Limit on Close" to support "on close" consistently using FIX "on open" semantics vs. CMS-based "on close" semantics. [PC20010523_1]
- Added OrderCapacity and OrderRestrictions fields. Deprecated the use of Rule80A (tag 47) replacing with combined use of a new OrderCapacity field, OrderRestrictions, and Side fields. [PC20010523_3]
- Added new fields: MassCancelRequestType, MassCancelResponse, MassCancelRejectReason, TotalAffectedOrders, NoAffectedOrders, AffectedOrderID, and AffectedSecondaryOrderID to support Order Mass Cancel Request and Report messages. Added value "Unable to process Order Mass Cancel Request" to CxlRejResponseTo field. [PC20010104_1]
- Renamed "Quote Acknowledgement" message as "Mass Quote Acknowledgement" (value "b" in MsgType (tag 35) field). Renamed field "QuoteAckStatus" (tag 297) as "QuoteStatus". Added 4 new values to QuoteStatus. [PC20010601_1]
- Added new field QuoteType to support three quoting models: Indicative, Tradeable, and Restricted Tradeable with definitions of each.
- "Removed" ExecTransType field merging its values into ExecType. Added entry to Appendix 6-F "Replaced Features and Supported Approach". [PC20010524_2]
- Added MaturityDate and UnderlyingMaturityDate. "Removed" MaturityDay and UnderlyingMaturityDay. Added entry to Appendix 6-F "Replaced Features and Supported Approach". Note MaturityMonthYear is still applicable for standardized derivatives typically only referenced by month and year (e.g. S&P futures). [PC20010606_2]
- Removed ExecBroker, BrokerOfCredit, ClientID, ClearingFirm, and ClearingAccount fields marking them as "Replaced". [PC20010605_1]
    - Added entry to Appendix 6-F "Replaced Features and Supported Approach" documenting use of <Parties> component block.
    - Added NoPartyIDs, PartyID, PartyIDSource, PartyRole, and PartySubID. Added NoNestedPartyIDs, NestedPartyID, NestedPartyIDSource, NestedPartyRole, and NestedPartySubID fields.
- Made the following Market Data-related changes to the Field Reference. [PC20010604_3]
    - Added MDEntryType value of “Imbalance”.
    - Added “Imbalance More Buyers”, “Imbalance More Sellers”, and "Opening Price" to TradeCondition field.
    - Changed the datatype for the OpenCloseSettleFlag field from char to MultipleValueString. Added new values "Expected price" and "Price from previous business day" to OpenCloseSettleFlag.
    - Added “Unsupported TradingSessionID”, “Unsupported Scope”, “Unsupported OpenCloseSettleFlag”, and “Unsupported MDImplicitDelete” to MDReqRejReason.
    - Added new fields Scope and MDImplicitDelete.
- Modified MsgType adding values for: "New Order - Cross", "Cross Order Cancel/Replace Request (a.k.a. Cross Order Modification Request)", and "Cross Order Cancel Request". Added five new fields for Cross Orders: CrossID, CrossType, CrossPrioritization, OrigCrossID, and NoSides. [PC20010502_5]
- Added Username and Password fields. [PC20010521_4]
- Modified MsgType adding values for: "Security Type Request", "Security Types", "Security List Request", "Security List", "Derivative Security List Request", "Derivative Security List". [PC20010130_5]
- Added eight new fields NoLegs, LegCurrency, TotalNumSecurityTypes, NoSecurityTypes, SecurityListRequestType, SecurityRequestResult, RoundLot, and MinTradeVol.

- Modified MsgType adding values for: "New Order - Multileg" and "Multileg Order Cancel/Replace (a.k.a. Multileg Order Modification Request)". Added four new fields for Multileg Orders: MultiLegRptTypeReq, LegOpenClose, LegCoveredUncovered, and LegPrice. [PC20010605_2]
- Added "MLEG" to SecurityType as there was no CFICode to support. [PC20010109_1]
- Added "Pending" value to the QuoteStatus (formerly named QuoteAckStatus) field. [PC20010127_1]
- Added three new values to SecurityTradingStatus field for derivatives markets: "Pre-Open", "Opening Rotation", and "Fast Market". [PC20001128_1]
- Modified MsgType adding values for: " Trade Capture Report" and "Trade Capture Report Request". Added five new fields for Trade Capture Reporting: TradSesStatusRejReason, TradeRequestID, TradeRequestType, PreviouslyReported, TradeReportID, and TradeReportRefID. [PC20010330_1]
- Added "Note that Tags themselves are of data type *TagNum.*" To "Field Definitions". [PC20010601_6]
- Added "Market On Close (MOC)" and "VWAP (Volume Weighted Avg Price)" as IOIQualifier values. [PC20010129_1]
- Renamed CxlRejReason value "Broker Option" to "Broker / Exchange Option". [PC20010709_1]
- Added "Fund manager Client ID" as value to PartyRole field. [PC20010612_6]
- Added new fields MatchStatus, MatchType, TransBkdTime, OddLot, NoClearingInstructions, ClearingInstruction, TradeInputSource, TradeInputDevice, and NoDates for Trade Capture Report. [PC20010626_1]
- Added "Net Debit" and "Net Credit" values to the Side field for multileg orders. [PC20010612_4]
- Added OrigOrdModTime field. Added "OrigOrdModTime did not match last TransactTime of order" value to CxlRejReason field. [PC20010710_1]
- Removed SettlLocation field and replaced with PartyRole = "Settlement Location" within <Parties> component block. [PC20010626_1]
- Added "Contra Firm" and "Contra Clearing Firm" values to PartyRole. [PC20010626_1]
- Removed "FUT" and "OPT" values from SecurityType field and replaced with CFICode field. [PC20010612_14]
- Removed PutOrCall and UnderlyingPutOrCall field and replaced with use of CFICode and UnderlyingCFICode fields. Removed specific values (Long and Short) from the OptAttribute field and replaced with use of CFICode field. Removed CustomerOrFirm field and replaced with use of OrderCapacity field. [PC20010612_2]
- Added new fields: AccountType, CustomerOrderCapacity, ClOrdLinkID, MassStatusReqID, MassStatusRequestType, OrigOrdModTime, LegSettlmntTyp, and LegFutSettDate. [PC20010612_2]
- Added new values to PartyRole field: "Settlement Location", "Initiating Trader", "Executing Trader", "Order Originator", "Giveup Clearing Firm", "Correspondant Clearing Firm", and "Executing System". [PC20010612_2]
- Added new value "Order Mass Status Request" to MsgType field. [PC20010612_1]
- Removed Draft #1's TraderID field and replaced with PartyRole = "Order Originator". [PC20010607_3]
- Added new SecurityIDSource values: "Wertpapier", "Dutch", "Valoren", "Sicovam", "Belgian", and "'Common' (Clearstream and Euroclear)". [PC20010403_1]
- Modified BasisPxType field in Field Definitions replacing adding "(an opening auction)" after "YORI" references. [PC20010604_2]
- Added new fields: DayBookingInst, BookingUnit, and PreallocMethod. [PC20010530_1]
- Added new fields UnderlyingCouponPaymentDate, UnderlyingIssueDate, UnderlyingRepoCollateralSecurityType, UnderlyingRepurchaseTerm, UnderlyingRepurchaseRate, UnderlyingFactor, UnderlyingRedemptionDate, LegCouponPaymentDate, LegIssueDate, LegRepoCollateralSecurityType, LegRepurchaseTerm, LegRepurchaseRate, LegFactor, LegRedemptionDate, UnderlyingCountryOfIssue, UnderlyingStateOrProvinceOfIssue, UnderlyingLocaleOfIssue, UnderlyingInstrRegistry, LegCountryOfIssue, LegStateOrProvinceOfIssue, LegLocaleOfIssue, and LegInstrRegistry [PC20010528_2], [PC20010709_3]
- Added new fields LegSymbol, LegSymbolSfx, LegSecurityID, LegSecurityIDSource, NoLegSecurityAltID, LegSecurityAltID, LegSecurityAltIDSource, LegProduct, LegCFICode, LegSecurityType, LegMaturityMonthYear, LegMaturityDate, LegStrikePrice, LegOptAttribute,

LegContractMultiplier, LegCouponRate, LegSecurityExchange, LegIssuer, EncodedLegIssuerLen, EncodedLegIssuer, LegSecurityDesc, EncodedLegSecurityDescLen, EncodedLegSecurityDesc, LegRatioQty, LegSide. [PC20010709_3]

- Added TradingSessionSubID field. [PC20010711_2]
- Removed three AllocTransType values ("Preliminary", "Calculated", and "Calculated without Preliminary") adding a new field, AllocType, to replace those values and to support Ready-To-Book processing capability. Added new field BookingRefID. [PC20010711_1]
- Added new fields CreditRating, UnderlyingCreditRating, and LegCreditRating for Fixed Income securities. [PC20010712_3]
- Added "Euribor" and "Pfandbriefe" as BenchmarkCurveName field values. [PC20010712_3]
- Added new value "Per Bond" to CommType field. [PC20010712_3]
- Noted references on the SecurityType and Issuer fields to "Euro Sovereign Issuer Codes" and "Euro Sovereign SecurityType Values" sections to Volume 7: "PRODUCT: FIXED INCOME". [PC20010712_3]
- Added a reference to the tag number after each “See Xxxx field for details” instance within Volume 6 Field Reference. [PC20010802_1]
- Added new field TradeReportTransType . [PC20010809_1]
- Added new fields NoHops, HopCompID, HopSendingTime, and HopRefID. Marked the OnBehalfOfSendingTime (370) field as “deprecated”. [PC20010712_2]
- Added new values “TED Price” and “TED Yield” to the PriceType field with references to definitions within the Glossary. [PC20010731_1]
- Added new fields MidPx, BidYield, MidYield, and OfferYield. [PC20010731_1]
- Added new value “PAR” to the QuantityType field with references to definitions within the Glossary. [PC20010731_1]
- Removed “Net Debit” and “Net Credit” values from Side field which were added in Draft #2 replacing them with “As Defined” and “Opposite” values. [PC20010725_1]
- Renamed OpenClose (77) field to PositionEffect. Renamed LegOpenClose (564) as LegPositionEffect. Added new value “Rolled” to PositionEffect. [PC20010725_1]
- Added ClearingFeeIndicator and WorkingIndicator fields. [PC20010725_1]
- Changed the datatype for FinancialStatus and CorporateAction fields from char to MultipleValueString. Added new value "Pending delisting" to FinancialStatus field. [PC20010711_4]
- Added PriorityIndicator field. [PC20010711_5]
- Added PriceImprovement field. [PC20010711_6]
- Modified the SettlmntTyp and FutSettDate field definitions: [PC20010626_3]
    - Changed SettlmntTyp value “When Issued” to “When and If Issued”.
    - Added value “T+1” to SettlmntTyp field.
    - Modified the Field Reference description of SettlmntTyp replacing “Absence of this field is interpreted as Regular” with “If present, FutSettDate(64) overrides this field. If both SettlmntTyp(63) and FutSettDate(64) are omitted, the default for SettlmntTyp(63) is 0 (Regular)”.
    - Modified the Field Reference description of FutSettDate adding “If present, this field overrides SettlmntTyp (63). This field is required if the value of SettlmntTyp (63) is 6 (Future) or 8 (Sellers Option). This field must be omitted if the value of SettlmntTyp (63) is 7 (When and If Issued)”.
- Added “Investor (for CIV)” value to SettlInstSource field for CIV. [PC20010601_5]
- Added “Unknown” and “Request Rejected” values to TradSesStatus field. [PC20010718_2]
- Added “Tag appears more than once”, “Tag specified out of required order”, “Repeating group fields out of order”, “Incorrect NumInGroup count for repeating group”, and “Non “data” value includes field delimiter (SOH character)” values to Session RejectReason field to coincide with session-level Reject test cases in Volume 2. [PC20010723_3]
- Modified AccruedInterestRate, CouponRate, UnderlyingCouponRate, and LegCouponRate to be of Percentage vs. float data type (note base data type did not change). [PC20010814_2]
- Marked three OrdType values as deprecated: "Forex - Market", "Forex - Limit", and "Forex – Previously Quoted" by using Product = “Currency” and OrdType of “Market”, “Limit”, or “Previously Quoted”. [PC20010613_1]

- Added new fields Price2 and LastForwardPoints2 used in conjunction with OrdType = “Forex – swap” orderflow. Added new fields BidForwardPoints2 and OfferForwardPoints2 used in conjunction F/X swap quoting. [PC20010613_1]
- Removed the “not required” wording from Field Reference for LastQty and LastPx field definitions leaving such information specified within the messages in Vol 4. [PC20010628_8]
- Added FIXML DTD syntax for every FIX field in a side-by-side format to “Field Definitions”. [PC20010612_10]
- Added two new values “RFQ Request” and “Quote Status Report” to MsgType field. Added six new fields RFQReqID, MktBidPx, MktOfferPx, MinBidSize, MinOfferSize, and QuoteStatusReqID. [PC20010725_3]
- Added “Not authorized” and “DeliverTo firm not available at this time” values to BusinessRejectReason. [PC20010607_1
- Added new field LegalConfirm. [PC20010816_4]
- Added “Sponsoring Firm” value to PartyRole field. [PC20010612_3]
- Added “Try to Stop” value to ExecInst field. [PC20010612_3]
- Added “multilateral netting”, “clear against central counterparty”, and “exclude from central counterparty” values to ClearingInstruction field. [PC20010817_1]
- Replaced PartyRoles “Initiating Trader” and “Order Originator” which both referred to an individual/trader with “Order Origination Trader” and “Order Origination Firm” (this only affected 4.3 Draft). [PC20010817_2]
- Added “Hold In Custody” value to Appendix 6-G as a value for PartyRole=”Settlement Location”. [PC20001017_1]
- Added “Duplicate ClOrdID received” value to CxlRejReason field. [PC20010731_1]
- Added new fields: UnderlyingLastPx and UnderlyingLastQty. [PC20010710_2]
- Added UnderlyingLastPx and UnderlyingLastQty to the Execution Report message. [PC20010710_2]
- Added “Underlying Contra Firm” value to PartyRole field. [PC20010710_2]
- Added “Market (Exchange) Option” value to ExecRestatementReason field. [PC20010710_2]
- Added “Surveillence Option” value to OrdRejReason field. [PC20010710_2]
- Added “FIFO” value to PositionEffect (formerly known as OpenClose) field. [PC20010710_2]
- Added “Manual mode (pre-posting and/or pre-giveup)”, “Automatic posting mode (trade posting to the position account number specified)”, and “Automatic give-up mode (trade give-up to the give-up destination number specified)” values to ClearingInstruction field. [PC20010710_2]
- Added new field SecDefStatus. [PC20010710_2]
- Added new fields TradedFlatSwitch, BasisFeatureDate, and BasisFeaturePrice for Fixed Income. [PC20010817_5]
- Added new fields LegRefID and ContraLegRefID. [PC20010725_2]
- Added two new fields SettlCurrBidFxRate and SettlCurrOfferFxRate fields as part of Quote-related adjustments post-Draft #3 to correct documentation errors/consistency issues: [PC20010820_1]
- OrderCapacity, OrderRestrictions, AccountType, and Rule80A adjustments post-Draft #3 to correct documentation errors and address outstanding mapping issues for specific Rule80A values and for options “Open Access Origin Codes” cross-reference. [PC20010822_1]
    - Corrected long-standing errors (since at least 1996) with the following Rule80A value definitions:
        - ‘E’ - has been listed as “Registered Equity Market Maker trades”, however, its actual value is “Short Exempt Transaction for Principal”.
        - ‘O’ - has been listed as “Competing dealer trades”, however, its actual value is “Proprietary transactions for competing market-maker that is affiliated with the clearing member”.
        - ‘R’ - has been listed as “Competing dealer trades”, however, its actual value is “Transactions for the account of a non-member competing market maker”.
        - ‘T’ - has been listed as “Competing dealer trades”, however, its actual value is “Transactions for the account of an unaffiliated member’s competing market maker”.
    - Added five new OrderRestrictions values: “Acting as Market Maker or Specialist in the security”, “Acting as Market Maker or Specialist in the underlying security of a derivative security”,

    - “Foreign Entity (of foreign governmnet or regulatory jurisdiction)”, “External Market Participant”, “External Inter-connected Market Linkage”, and “Riskless Arbitrage”.
    - Added “Joint Backoffice Account (JBO)” value to AccountType field.
- Adjustments post-Draft #3 to correct documentation and consistency issues with SecondaryClOrdID, SecondaryOrderID, and SecondaryExecID usage. [PC20010822_2]
    - Corrected SecondaryClOdID definition in Field Reference changing “which accepts” to “which originates”.
- Quote-related adjustments post-Draft #3 to correct documentation errors/consistency issues: [PC20010822_4]
    - Added new MsgType value “Quote Request Reject”.
    - Added new field QuoteRequestRejectReason.

APPENDICES

- Added Appendix 6-B "FIX Fields Based Upon Other Standards" with the section "Use of ISO Standards" identifying the use of six different ISO standards. [PC20010521_3]
- Renamed Appendix C from "Reuters Exchange Mnemonics" to " Exchange Codes - ISO 10383 Market Identifier Code (MIC)" and added a cross-reference of FIX 4.2 Reuters exchange suffix values to MIC values. [PC20010507_2]
- Added Appendix 6-E "Deprecated Features and Supported Approach". [PC20010523_6]
- Added ten Fixed Income Alternative Trading Systems with "custom" exchange codes to Appendix 6-C: Bloomberg TradeBook, BondBook, BondClick, BondHub, LIMITrader, MarketAxess, MuniCenter, TradeWeb, and Visible Markets. [PC20010528_2]
- Added ten Nasdaq ECNs with custom exchange codes to Appendix 6-C. [PC20010618_2]
- Corrected errors in CFICode examples in Appendix 6-D. [PC20010816_2]
- Added Covered Warrant example to Appendix 6-D. [PC20010507_1]
- Added “Appendix 6-G – Use of <Parties> Component Block: PartyRole, PartyIDSource, PartyID, and PartySubID” to Volume 6 with “Common Identification and Considerations Reference”. [PC20010612_9]
- OrderCapacity, OrderRestrictions, AccountType, and Rule80A adjustments post-Draft #3 to correct documentation errors and address outstanding mapping issues for specific Rule80A values and for options “Open Access Origin Codes” cross-reference. [PC20010822_1]
    - Amended the cross-reference table for “Deprecated Field: Rule80A (tag 47)” such that: value ‘R’ maps to “Principal” plus “Competing Market Maker”; value ‘S’ maps to “Principal” plus “Acting as Market Maker or Specialist in the Security”; and value ‘T’ maps to “Agent for Other Member” plus “Acting as Market Maker or Specialist in the Security”.
- Added “International Securities Exchange” with value “Y” to Appendix 6-C. Added “--- Use the “old” or custom FIX value until the exchange/market is assigned a MIC identifier by ISO ---“ to the “BUT UNIDENTIFIED IN MIC STANDARD” sections in Appdendix 6-C. [PC20010801_3]
- Addressed post-Draft #3 SolicitedFlag and Side repeating group issue with New Order – Cross and Cross Cancel/Replace Request. [PC20010824_1]
    - Added new field SideComplianceID.

VOLUME 7 - FIX USAGE BY PRODUCT

- Added " PRODUCT: COLLECTIVE INVESTMENT VEHICLES (CIV)", "PRODUCT: DERIVATIVES (FUTURES & OPTIONS)", "PRODUCT: EQUITIES ", "PRODUCT: FIXED INCOME", and "PRODUCT: FOREIGN EXCHANGE" sections. [PC20010531_1]
- Replaced Draft1's "PRODUCT: FIXED INCOME" with amended section for Draft #2 per Fixed Income Working. [PC20010712_3]

PRODUCT: COLLECTIVE INVESTMENT VEHICLES (CIV)

- Added documentation to "PRODUCT: COLLECTIVE INVESTMENT VEHICLES (CIV)" section within Volume 7. [PC20010601_5]

- Replaced Draft #1's "PRODUCT: COLLECTIVE INVESTMENT VEHICLES (CIV)" section with amended section for Draft #2 per CIV Working Group. [PC20010612_6]

PRODUCT: DERIVATIVES (FUTURES & OPTIONS)

- Added "Use of the CFICode for Derivatives" and "PartyRoles used for Futures and Options Markets" to "PRODUCT: DERIVATIVES (FUTURES & OPTIONS)" section. [PC20010612_2]
- Corrected errors in CFICode examples for Standardized Products [PC20010816_2]
- Replaced Draft #3’s “PRODUCT: DERIVATIVES (FUTURES & OPTIONS)” section with amended section for final release per Derivatives Working Group. [PC20010823_4]

PRODUCT: EQUITIES

- Added a "stubbed in" entry for Equities referencing the fact that equities is well documented throughout the spec. [PC20010531_1]

PRODUCT: FIXED INCOME

- Added "Example usage of BenchmarkCurveCurrency, BenchmarkCurveName, BenchmarkCurvePoint fields" to "PRODUCT: FIXED INCOME " per Fixed Income Working Group. [PC20010528_2]
- Replaced Draft #1's "PRODUCT: FIXED INCOME" section with amended section for Draft #2 per Fixed Income Working Group. [PC20010712_3]
- Added "Euro Sovereign Issuer Codes" and "Euro Sovereign SecurityType Values" sections to Volume 7: "PRODUCT: FIXED INCOME". Noted reference to these sections on the SecurityType and Issuer fields in Volume 6. [PC20010712_3]
- Replaced Draft #3’s “PRODUCT: FIXED INCOME” section with amended section for final release per Fixed Income Working Group. [PC20010823_4]

PRODUCT: FOREIGN EXCHANGE

- Moved "Appendix O - Foreign Exchange (F/X) Trading" to this section. [PC20010531_1]