FINANCIAL INFORMATION EXCHANGE PROTOCOL (FIX)

Version 5.0 Service Pack 1 Release Notes

March 2008

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FIX 5.0 Release Package Overview

The FIX Protocol Version 5.0 Service Pack 1 release is a culmination of over 20 Extension Packs (EP) reviewed and approved by the GTC since the publication of FIX Protocol Version5.0 in December 2006. These release notes provides a concise summary of the features that have been added to the FIX Protocol. The featuers described here support new or augmented business processes which have been formally incorporated in the specification through individual extension packs. Extension packs represent a set of discreet functionality that has been requested by a working group, committee or member and approved by the Global Technical Committee (GTC) for inclusion into the protocol.

This release included 12 new message types, 287 new tags, and 5 new common component blocks.

The documentation for FIX Protocol Version 5.0 and these release notes are available on the FIX website at ***http://www.fixprotocol.org/specifications*** .

FIX Specification Volumes

The specification volumes have been updated to include new and revised message tables where appropriate as well as text descsribing the new features. Volumes 1 through 7 continue to make up the core of the specification.

Volume 1: Contains an overview of the FIX Protocol tag-value and FIXML Schema syntax, descriptions of the FIX data types defined for and used by the protocol, descriptions of the Infrastucture (or common application messages) message category, the Standard Header and Trailer components, as well as other common component blocks used across the various message categories.

Volume 2: Contains a generalised discussion of using FIX over various types of transport mechanisms. The traditional FIX Session layer is contained in a separate FIX Transport Specification document which provides the complete elaboration on the traditional FIX Session layer.

Volume 3: Covers pre-trade messages. Changes have been made to this volume to include a new message category called "Market Structure" and renaming of previously named "Security and Trading Session Definition or Status" category to "Reference Data".

Volume 4: Cover trade messages.

Volume 5: Covers post-trade messages.

Volume 6: Contains the full FIX data dictionary of all FIX field elements, and various appendices.

Volume 7: Contains usage and best practices notes produced by the various committees and working groups for the relevent topic areas.

FIXimate

FIXimate continues to be a core part of the specification suite as a reference tool. It has been updated to contain the new fields, component blocks and messages. The format of FIXimate has changed to make it easier to use. Message categories can now be collapsed and expaned to suit the users' needs and allows more information to be displayed in the window. The DTD syntax, no longer relevant, has been removed to make space for more helpful information and the a “where used” cross-reference for component blocks has been added. For FIXML users, the XML attribute name has been added to the lower frame and is useful in providing quick lookups for FIXML syntax.

FIXML Schema

The FIXML Schema 5.0 Service Pack 1 is also available as part of the release and continues to be fully compatible with the tag/value syntax. Improved descriptions of the schema design rules and schema structure have been included in Volume 1.

FIX Repository

The Repository continues to be available as part of the FIX 5.0 Service Pack 1 release and reflects all updates and changes.

FIX 5.0 Service Pack 1 Extension Pack (EP) Summary

The Extension Packs included in this FIX 5.0 Service Pack 1 release of the application layer messages include the following. A summary of changes for each EP are in their respective sections below. For details on each EP please refer to the EP documentation set posted on the FPL website.

1. Errata Items (EP41)
2. Security Definition for Electronic Trading (EP42)
3. Order Rejection for Price Banding (EP43)
4. FX Settlement Obligation (EP44)
5. OMX Continuous Quoting (EP45)
6. OMX Quote Negotiation (EP46)
7. OMX Market Data (EP47)
8. Market Data Recovery (EP48)
9. Security XML Symbology (EP49)
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11. Option Pricing Parameters (EP51)
12. GDC Product Reference Proposal (EP52)
13. EEWG Market Segmentation Proposal (EP53)
14. Standardised Interest Rate Swaps (EP54)
15. Trade Capture Report Extensions for Option Strategies (EP55)
16. Information Security and FIXT.1.1 Errata (EP56)
17. Liquidity Indicator for Auction Markets (EP57)
18. EEWG Phase 1 Requirements (EP58)
19. OMX Multileg Order Requirements (EP59)
20. Contingent Orders (EP60)
21. OMX Order Routing Phase 2 Requiements (EP61)
22. Rule80A Extensions (EP62)
23. Application Sequencing (EP63)
24. SecurityType Enumerations (EP68)
25. Administrative EPs to create new message categories and to recategorise some existing and new message types (EP64, EP67, and EP70)
26. Deprecated LegQty and Added LegLastQty (EP72)
27. New TradeSubType enumerations (EP75)

(EP65, EP66, EP69, EP71, EP73 and EP74 are administrative cleanup EPs)

1. EP41 - Errata Items

Errata Items contains a small set of corrections that are being applied to the FIX 5.0 specification.

- Removed duplicate enumerations from MatchType (574)
  - enum values 60 - 65 (as found in FIX 5.0) were removed due to duplication with enum values 1, 2, 4, 5, 6 and 7
- Removed erronous enumeration from PegPriceType (1094)
  - enum value 6 "fixed peg to local best bid or offer at time of order" was removed
- Corrected datatype for NoAffectedOrders (534)
  - changed from "int" to "NumInGroup"'
- Corrected enumeration list for SecondaryTrdType (855) to use same enumeration list from TrdType (828)
- Added new fields UnderlyingMaturityTime (1213) and LegMaturityTime (1212)
- InstrumentLeg component block
  - Added LegMaturityTime (1212), LegOptionRatio (1017), and LegPrice (566)
- UnderlyingInstrument component block
  - Added UnderlyingMaturityTime (1213)
- List Strike Price
  - Moved UnderlyingInstrument component block into the NoStrikes (428) repeating group
  - Moved the following fields into the NoStrikes (428) repeating group: PrevClosePx (140), ClOrdID (11), SecondaryClOrdID (526), Side (54), Price (44), Currency (15), Text (58), EncodedTextLen (354), EncodedText (355)
  - Removed the following fields to the message: NoUnderlyings (711)
- SecurityDefinition, SecurityDefinitionRequest, QuoteRequest, QuoteRequestReject, NewOrderMultileg, and MultilegOrderCancelReplace
  - Removed LegPrice (566) and LegOptionRatio (1017) from the NoLegs repeating group (these were moved into the InstrumentLeg component block)
- ExecutionReport, TradeCaptureReport and TradeCaptureReportAck
  - Removed LegPrice (566) from NoLegs repeating group (this was moved into the InstrumentLeg component block)

2. EP42 - Security Definition for Electronic Trading

The Security Definition for Electronic Trading proposal provides for extensions to the Security Definition message. The extensions allow the Security Definition message to carry a more complete definition of any instrument to be trasded in an electronic market.

- New fields added include: MaxTradeVol (1140), NoMDFeedTypes (1141), MatchAlgorithm (1142), MaxPriceVariation (1143), ImpliedMarketIndicator (1144), EventTime (1145), MinPriceIncrementAmount (1146), UnitofMeasureQty (1147), LowLimitPrice (1148), HighLimitPrice (1149), TradingReferencePrice (1150), SecurityGroup (1151).
- Data dictionary description for UnitofMeasure (996) has been modified to clearly state the use of the field in conjunction with the new UnitofMeasureQty (1147) field. Enumeration values for UnitofMeasure has be grouped into two groups "Fixed Magnitude UOM" and "Variable Quantity UOM".
- Instrument component block

    - Added the following fields: EventTime (1145), MinPriceIncrementAmount (1146), UnitofMeasureQty (1147), and SecurityGroup (1151)

- SecurityTradingDefinition component block

  Note: this component block has been changed and superceded by EP53-EEWG Market Segmentation Proposal

- TradeCondition (277): new enumeration added - "1" for "Implied Trade"
- MDUpdateAction (279): new enumeration added - "5" for "Overlay"
- CorporateAction (292): new enumeration added - "W" for "Succession Event"
- SecurityTradingStatus (326): new enumerations added
    - "24" for "Pre-cross - system is in a pre-cross state allowing market to respond to either side of cross"
    - "25" for "Cross - system has crossed a percentage of the orders and allows market to rspond prior to crossing remaining portion"
- ExpirationCycle (827): new enumeration added - "2" for "Expires at specified expiration as the eligibility"
- InstrAttribType (871): new enumerations added
    - "23" for "Price tick rules for security"
    - "24" for "Trade type eligibility details for security

3. EP43 - Order Rejection for Price Banding

This proposal sought to add new enumerations to existing reject reason fields to accommodate specific reject reasons related to price banding criterias.

- CxlRejReason (102): added new enumeration "7" for "Price exceeds current price band"
- OrdRejReason (103): added new enumeration "16" for "Price exceeds current price band"
- QuoteRejectReason (300): added new enumeration "10" for "Price exceeds current price band"
- QuoteEntryRejectReason (368): added new enumeration "10" for "Price exceeds current price band"

4. EP44 - FX Settlement Obligation

This extension addes a new message type to accommodate a new work flow used primarily in the FX markets. The Settlement Obligation message is used to inform counterparties of their settlement obligation and provides information on where each party is to receive payment, The report shows obligations at the individual trade level and the aggregated level.

- New Settlement Obligation Report message type (BQ). This message was created using existing component blocks and fields, as well as new fields.
- New fields added:
    - LegNumber (1152), SettlementCycleNo (1153), SideCurrency (1154), SideSettlCurrency (1155), CcyAmt (1157), NoSettlDetails (1158), SettlObligMode (1159), SettlObligMsgID (1160), SettlObligID (1161), SettlObligTransType (1162), SettlObligRefID (1163), SettlObligSource (1164), NoSettlOblig (1165)
- TradeCaptureReport
    - Moved Currency (15) and SettlCurrency (120) to the main level of the message

  - Added the following fields: LegNumber (1152), NetGrossInd (430), SideCurrency (1154), SideSettlCurrency (1155), NoSettlDetails (1158), SettlObligSource (1164)
  - Added SettlParties component block within NoSettlDetails repeating group.
- TradeCaptureReportAck
  - Moved Currency (15) and SettlCurrency (120) to the main level of the message
  - Added the following fields: NetGrossInd (430), SideCurrency (1154), SideSettlCurrency (1155), NoSettlDetails (1158), SettlObligSource (1164)
  - Added SettlParties component block within NoSettlDetails repeating group.

5. EP45 - OMX Continuous Quoting

This extension provides enhancements to the quote related messages to support the three-party continous quoting model, as would commonly be found in an exchange implementation.

- New fields added:
  - QuoteMsgID (1166), QuoteEntryStatus (1167), TotNoCxldQuotes (1168), TotNoAccQuotes (1169), TotNoRejQuotes (1170)
- Data dictionary descriptions modified for the following fields: QuoteResponseLevel (301), QuoteEntryID (299), QuoteEntryRejectReason (368)
- QuoteStatus (297): added new enumerations
  - "16" for "Active"
  - "17" for "Canceled"
  - "18" "Unsolicited Quote Replenishment"
- QuoteRejectReason (300): added new enumeration - "11" for "Quote Locked - Unable to Update/Cancel"
- QuoteResponseLevel (301): added new enumeration - "3" for "Summary Acknowledgement"
- Quote
  - Added QuoteMsgID (1166)
- QuoteCancel
  - Added QuoteMsgID (1166)
  - Updated usage description for QuoteID (117)
- QuoteResponse
  - Added QuoteMsgID (1166)
- QuoteStatusRequest
  - Updated usage description for QuoteID (117)
- QuoteStatusReport
  - Added QuoteCancelType (298), QuoteMsgID (1166), QuoteRejectReason (300)
  - Updated usage description for QuoteID (117)
- MassQuoteAcknolwedgement
  - Updated usage description for QuoteID (117), QuoteEntryID (299)
  - Added the following fields: QuoteCancelType (298), QuoteEntryStatus (1167), TotNoCxldQuotes (1168), TotNoAccQuotes (1169), TotNoRejQuotes (1170)

- MassQuote
  - Updated usage description for QuoteEntryID (299)
- ExecutionReport
  - Updated usage decription for SecondaryClOrdID (526), ClOrdID (11)
- TradeCaptureReport
  - Updated usage description for ClOrdID (11), SecondaryClOrdID (526)

6. EP46 - OMX Quote Negotiation

The extension provides enhancements to the quote negotiation model to support three-party models where there is a centralised party, such as an exchange or marketplace, acting as an intermediary in the negotiation.

- New fields added: PrivateQuote (1171), RespondentType (1172)
- Removed duplicate enumerations (values 60 to 65) from MatchType (574)
- QuoteRequest
  - Added RootParties component block
  - Added the following fields: MinQty (110), PreTradeAnonymity (1091), PrivateQuote (1171), RespondentType (1172)
- QuoteRequestReject
  - Added RootParties component block
  - Added the following fields: PreTradeAnonymity (1091), PrivateQuote (1171), RespondentType (1172)
- Quote
  - Added MinQty (110), PrivateQuote (1171)
- RFQRequest
  - Added Parties component block
  - Added PrivateQuote (1171)
- QuoteStatusReport
  - Added MinQty (110)
- QuoteResponse
  - Added MinQty (110), PreTradeAnonymity (1091)

7. EP47 - OMX Market Data

Enhancements to better support market data distribution by exchanges.

- New fields added:
  - MDSubBookType (1173), SecurityTradingEvent (1174), NoStatsIndicators (1175), StatsType (1176), NoOfSecSizes (1177), MDSecSizeType (1178), MDSecSize (1179)
- Updated data dictionary description for MarketDepth (264)
- QuoteCondition (276): added new enumerations
  - "3" for "Rest of Book VWAP"

    - "4" for "Better Prices in Conditional Orders:

- TradeCondition (277): added new enumeration - "AV" for "Outside spread"
- MatchType (574): added new enumeration - "8" for "Issuing/Buy-back acution"
- TrdType (828): added new enumerations
    - "48" for "non-standard settlement"
    - "49" for "derivative related transaction"
    - "50" for "portfolio trade"
    - "51" for "volume weighted average trade"
    - "52" for "exchange granted trade"
    - "53" for "repurchase agreement"
    - "54" for "OTC"
- MarketDataRequest, MarketDataRequestReject
    - Added Parties component block
- MarketDataSnapshot/FullRefresh
    - Added the following fields: MarketDepth (264), SecurityTradingStatus (326), HaltReason (327), PriceType (423), LotType (1093), MDSubBookType (1173), NoOfSecSizes (1177), MDSecSizeType (1178), MDSecSize (1179)
    - Added the following component blocks: YieldData, SpreadOrBenchmarkCurveData
- MarketDataIncrementalRefresh
    - Added the following fields: TransactTime (60), MarketDepth (264), SecurityTradingStatus (326), HaltReason (327), PriceType (423), TransBkdTime (483), MatchType (574), TrdType (828), TradeID (1003), LotType (1093), MDSubBookType (1173), NoStatsIndicators (1175), StatsType (1176), NoOfSecSizes (1177), MDSecSizeType (1178), MDSecSize (1179)
    - Added the following component blocks: YieldData, SpreadOrBenchmarkCurveData
- SecurityStatus
    - Added the following fields: MarketDepth (264), MDBookType (1021), SecurityTradingEvent (1174)

8. EP48 - Market Data Recovery

This proposal enhances the market data messages to handle synchronizing market data information, particularly important for book recovery.

NOTE: The ehnahcements in this proposal has been replaced and superceded by EP63-Application Sequencing.

- New fields added:
    - ApplFeedID (1180), ApplSeqNum (1181), ApplBegSeqNum (1182), ApplEndSeqNum (1183)
- MarketDataRequest
    - Added the following fields: ApplFeedID (1180), ApplBegSeqNum (1182), ApplEndSeqNum (1183)
- MarketDataSnapshot/FullRefresh
    - Added the following fields: TotNumReports (911), ApplSeqNum (1181)

- MarketDataIncrementalRefresh
    - Added the following field: ApplSeqNum (1181)

9. EP49 - Security XML Symbology

This extension provides a set of new fields for carrying security identification described using XML. These fields replaces the use of SecurityDesc to carry an XML payload for security identification.

- New fields added:
    - SecurityXMLLen (1184), SecurityXML (1185), SecurityXMLSchema (1186)
- New component block: SecurityXML created from new fields
- Instrument component block: added new SecurityXML component block

10. EP50 - Market Data Snapshot Refresh Enhancement

This small extension enhances the MarketDataSnapshot/FullRefresh message to allow the sender of data to indicate that the receipient must refresh their data.

- New field added: RefreshIndicator (1187)

11. EP51 - Option Pricing Parameters

This proposal provides for additional fields to report option volitility pricing parameters.

- New fields added: Volatility (1188), TimeToExpiration (1189), RiskFreeRate (1190)
- ExecutionReport - added PriceDelta (811) and the above new fields
- Updated data dictionary description for PriceDelta (811)

12. EP52 - GDC Product Reference Proposal

This extension, initiated by the Global Derivative Committee, aims to provide extended support for listed derivative instuments product reference framework. This proposal also utilizes the concepts of market structure definition provided in EP53-EEWG Market Segmentation Proposal. The product reference framework introduced aims to be general and applicable across different asset classes and market structures.

- New fields added:
    - PriceUnitOfMeasure (1191), PriceUnitOfMeasureQty (1192), SettlMethod (1193), ExerciseStyle (1194), OptPayAmount (1195), PriceQuoteMthod (1196), FuturesValuationMethod (1197), ListMethod (1198), CapPrice (1199), FloorPrice (1200), NoStrikeRules (1201), StartStrikePxRange (1202), EndStrikePxRange (1203), StrikeIncrement (1204), NoTickRules (1205), StartTickPriceRange (1206), EndTickPriceRange (1207), TickIncrement (1208), TickRuleType (1209), NestedInstrAttribType (1210), NestedInstrAttribValue (1211), DerivativeSymbol (1214), DerivativeSymbolSfx (1215), DerivativeSecurityID (1216), DerivativeSecurityIDSource (1217), NoDerivativeSecurityAltID (1218), DerivativeSecurityAltID (1219), DerivativeSecurityAltIDSource (1220), SecondaryLowLimitPrice (1221), MarturityRuleID (1222), StrikeRuleID (1223), LegUnitOfMeasureQty (1224), DerivativeOptPayAmount (1225), EndMMY (1226), ProductComplex (1227), DerivativeProductComplex (1228), MMYIncrement (1229), SecondaryHighLimitPrice (1230), MinLotSize (1231), NoExecInstRules (1232), NoMarketDataFeedTypes (1233), NoLotTypeRules (1234), NoMatchRules (1235), NoMaturityRules (1236), NoOrdTypeRules (1237), NoPriceLimits (1238), NoTimeInForceRules (1239), SecondaryTradingReferencePrice (1240),

StartMMY (1241), FlexProductEligibilityIndicator (1242), DerivFlexProductEligibilityIndicator (1243), FlexibleIndicator (1244), TradingCurrency (1245), DerivativeProduct (1246), DerivativeSecurityGroup (1247), DerivativeCFICode (1248), DerivativeSecurityType (1249), DerivaticeSecuritySubType (1250), DerivativeMautirytMonthYear (1251), DerivativeMaturityDate (1252), DerivativeMaturityTime(1253), DerivativeSettlOnOpenFlag (1254), DerivativeInstrmtAssignmentMethod (1255), DerivativeSecurityStatus (1256), DerivativeInstrRegistry (1257), DerivativeCountryOfIssue (1258), DerivativeStateOrProvinceOfIssue (1259), DerivativeLocaleOfIssue (1260), DerivativeStrickPrice (1261), DerivativeStrikeCurrency (1262), DerivativeStrikeMultiplier (1263), DerivativeStrikeValue (1264), DerivativeOptAttribute (1265), DerivativecontractMultiplier 1266), DerivativeContractMultiplier (1266), DerivativeMinPriceIncrement (1267), DerivativeMinPriceIncrementAmount (1268), DerivativeUnitofMeasure (1269), DerivativeUnitofMeasureQty (1270), DerivativeTimeUnit (1271), DerivativeSecurityExchange (1272), DerivativePositionLimit (1273), DerivativeNTPositionLimit (1274), DerivativeIssuer (1275), DerivativeIssueDate (1276), DerivativeEncodedIssuerLen (1277), DerivativeEncodedIssuer (1278), DerivativeSecurityDesc (1279), DerivativeEncodedSecurityDescLen (1280) DerivativeEncodedSecurityDesc (1281), DerivativeSecurityXMLLen (1282), DerivativeSecurityXML (1283), DerivativeSecurityXMLSchema (1284), DerivativeContractSettlMonth (1285), NoDerivativeEvents (1286), DerivativeEventType, (1287), DerivativeEventDate (1288), DerivativeEventTime (1289), DerivativeEventPx (1290), DerivativeEventText (1291), NoDerivativeInstrumentParties (1292), DerivativeInstrumentPartyID (1293), DerivativeInstrumentPartyIDSource (1294), DerivativeInstrumentPartyRole (1295), NoDerivativeInstrumentPartySubIDs (1296), DerivativeInstrumentPartySubID (1297), DerivativeInstrumentPartySubIDType (1298), DerivativeExerciseStyle (1299), MarketSegmentID (1300), MarketID (1301), MMYIncrementUnitOfMeasure (1302), MMYFormat (1303), StrikeExerciseStyle (1304), SecondaryPriceLimitType (1305), PriceLimitType (1306), DerivativeSecurityListRequestType (1307), ExecInstValue (1308), NoTradingSessionRules (1309), NoMarketSegments (1310), NoDerivativeInstrAttrib (1311), NoNestedInstrAttrib (1312), DerivativeInstrAttribType (1313), DerivativeInstrAttribValue (1314), DerivativePriceUnitOfMeasure (1315), DerivativePriceUnitOfMeasureQty (1316), DerivativeSettlMethod (1317), DerivativePriceQuoteMethod (1318), DerivativeFuturesValuationMethod (1319), DerivativeListMethod (1320), DerivativeCapPrice (1321), DerivativeFloorPrice (1322), DerivativePutOrCall (1323), ListUpdateAction (1324), LegPutOrCall (1358), UnderlyingExerciseStyle (1419), LegExerciseStyle (1420), LegPriceUnitOfMeasure (1421), LegPriceUnitOfMeasureQty (1422), UnderlyingUnitOfMeasureQty (1423), UnderlyingPriceUnitOfMeasure (1424), UnderlyingPriceUnitOfMeasureQty (1425)

- Updated data dictionary description for PutOrCall (201)
- New message type added:
    - DerivativeSecurityListUpdateReport
- New common component block
    - SecurityTradingRules
- SecurityRequestType (321): added new enumerations
    - 4 - Symbol
    - 5 - SecurityType or CFICode
    - 6 - Product
    - 7 - TradingSessionID
    - 8 - All Securities
    - 9 - MarketID or MarketID + MarketSegmentID

- SecurityListRequestType (559): added new enumeration - "5" for "MarketID or MarketID + MarketSegmentID"
- EventType (865): added new enumerations
    - 8 - Swap start date
    - 9 - Swap end date
    - 10 - Swap roll date
    - 11 - Swap next start date
    - 12 - Swap next roll date
    - 13 - First delivery date
    - 14 - Last delivery date
    - 15 - Initiatl inventory due date
    - 16 - Final inventory due date
    - 17 - First intent date
    - 18 - Last intent date
    - 19 - Position removal date
- InstrAttribType (871): added new enumerations
    - 25 - Instrument denominator
    - 26 - Instrument numerator
    - 27 - Instrument price prevision
    - 28 - Instrument strike price
    - 29 - Tradeable indicator
- SecurityDefinitionRequest
    - Added the following fields: MarketSegmentID (1300), MarketID (1301
- SecurityDefinition
    - Added the following fields: CorporateAction (292), NoMarketSegments (1310), MarketID (1301), MarketSegmentID (1300), NoTickRules (1205), StartTickPriceRange (1206), EndTickPriceRange (1207), TickIncrement (1208), TickRuleType (1209), NoLotTypeRules (1234), LotType (1093), MinLotSize (1231), PriceLimitType (1306), LowLimitPrice (1148), HighLimitPrice (1149), TradingReferencePrice (1150), ExpirationCycle (827), MinTradeVol (562), MaxTradeVol (1140), MaxPriceVariation (1143), ImpliedMarketIndicator (1144), TradingCurrency (1245), RoundLot (561), MultilegModel (1377), MultilegPriceMethod (1378), PriceType (423), NoTradingSessionRules (1309), NoOrdTypeRules (1237), OrdType (40), NoTimeInForceRules (1239), TimeInForce (59), NoExecInstRules (1232), ExecInstValue (1308), NoMatchRules (1235), MatchAlgorithm (1142), MatchType (574), NoMDFeedTypes (1141), MDFeedType (1022), MarketDepth (264), MDBookType (1021), NoNestedInstrAttrib (1312), NestedInstrAttirbType (1210), NestedInstrAttribValue (1211), NoStrikeRules (1201), StrikeRuleID (1223), StartStrikePxRange (1202), EndStrikePxRange (1203), StrikeIncrement (1204), StrikeExerciseStyle (1304), NoMaturityRules (1236), MaturityRuleID (1222), MMYFormat (1303), MMYIncrementUnitOfMeasure (1302), StartMMY (1241), EndMMY (1226), MMYIncrement (1229)
    - Moved TradingSessionID (336) and TradingSessionSubID (625) to within NoTradingSessionRules (1309) repeating group
- SecurityListRequest

  - Added the following fields: MarketSegmentID (1300), MarketID (1301)

- SecurityList, SecurityListUpdateReport
  - Added the following fields: MarketSegmentID (1300), MarketID (1301), NoTickRules (1205), StartTickPriceRange (1206), EndTickPriceRange (1207), TickIncrement (1208), TickRuleType (1209), NoLotTypeRules (1234), LotType (1093), MinLotSize (1231), PriceLimitType (1306), LowLimitPrice (1148), HighLimitPrice (1149), TradingReferencePrice (1150), ExpirationCycle (827), MinTradeVol (562), MaxTradeVol (1140), MaxPriceVariation (1143), ImpliedMarketIndicator (1144), TradingCurrency (1245), RoundLot (561), MultilegModel (1377), MultilegPriceMethod (1378), PriceType (423), NoTradingSessionRules (1309), TradingSessionID (336), TradingSessionSubID (625), NoOrdTypeRules (1237), OrdType (40), NoTimeInForceRules (1239), TimeInForce (59), NoExecInstRules (1232), ExecInstValue (1308), NoMatchRules (1235), MatchAlgorithm (1142), MatchType (574), NoMDFeedTypes (1141), MDFeedType (1022), MarketDepth (264), MDBookType (1021), NoNestedInstrAttrib (1312), NestedInstrAttirbType (1210), NestedInstrAttribValue (1211), NoStrikeRules (1201), StrikeRuleID (1223), StartStrikePxRange (1202), EndStrikePxRange (1203), StrikeIncrement (1204), StrikeExerciseStyle (1304), NoMaturityRules (1236), MaturityRuleID (1222), MMYFormat (1303), MMYIncrementUnitOfMeasure (1302), StartMMY (1241), EndMMY (1226), MMYIncrement (1229)

- DerivativeSecurityListRequest
  - Added the following fields: MarketSegmentID (1300), MarketID (1301), DerivativeSymbol (1214), DerivativeSymbolSfx (1215), DerivativeSecurityID (1216), DerivativeSecurityIDSource (1217), NoDerivativeSecurityAltID (1218), DerivativeSecurityAltID (1219), DerivativeSecurityAltIDSource (1220), DerivativeProduct (1246), DerivativeProductComplex (1228), DerivFlexProductEligibilityIndicator (1243), DerivativeSecurityGroup (1247), DerivativeCFICode (1248), DerivativeSecurityType (1249), DerivaticeSecuritySubType (1250), DerivativeMautirytMonthYear (1251), DerivativeMaturityDate (1252), DerivativeMaturityTime(1253), DerivativeSettlOnOpenFlag (1254), DerivativeInstrmtAssignmentMethod (1255), DerivativeSecurityStatus (1256), DerivativeIssueDate (1276), DerivativeInstrRegistry (1257), DerivativeCountryOfIssue (1258), DerivativeStateOrProvinceOfIssue (1259), DerivativeLocaleOfIssue (1260), DerivativeStrickPrice (1261), DerivativeStrikeCurrency (1262), DerivativeStrikeMultiplier (1263), DerivativeStrikeValue (1264), DerivativeOptAttribute (1265), DerivativecontractMultiplier 1266), DerivativeContractMultiplier (1266), DerivativeMinPriceIncrement (1267), DerivativeMinPriceIncrementAmount (1268), DerivativeUnitofMeasure (1269), DerivativeUnitofMeasureQty (1270), DerivativePriceUnitOfMeasure (1315), DerivativePriceUnitOfMeasureQty (1316), DerivativeSettlMethod (1317), DerivativePriceQuoteMethod (1318), DerivativeFuturesValuationMethod (1319), DerivativeListMethod (1320), DerivativeCapPrice (1321), DerivativeFloorPrice (1322), DerivativePutOrCall (1323), DerivativeExerciseStyle (1299), DerivativeOptPayAmount (1225), DerivativeTimeUnit (1271), DerivativeSecurityExchange (1272), DerivativePositionLimit (1273), DerivativeNTPositionLimit (1274), DerivativeIssuer (1275), DerivativeEncodedIssuerLen (1277), DerivativeEncodedIssuer (1278), DerivativeSecurityDesc (1279), DerivativeEncodedSecurityDescLen (1280) DerivativeEncodedSecurityDesc (1281), DerivativeSecurityXMLLen (1282), DerivativeSecurityXML (1283), DerivativeSecurityXMLSchema (1284), DerivativeContractSettlMonth (1285), NoDerivativeEvents (1286), DerivativeEventType, (1287), DerivativeEventDate (1288), DerivativeEventTime (1289), DerivativeEventPx (1290), DerivativeEventText (1291), NoDerivativeInstrumentParties (1292), DerivativeInstrumentPartyID (1293), DerivativeInstrumentPartyIDSource (1294), DerivativeInstrumentPartyRole (1295), NoDerivativeInstrumentPartySubIDs (1296), DerivativeInstrumentPartySubID (1297), DerivativeInstrumentPartySubIDType (1298)

- DerivativeSecurityList

- Added the following fields: CorporateAction (292), NoMarketSegments (1310), MarketID (1301), MarketSegmentID (1300), NoTickRules (1205), StartTickPriceRange (1206), EndTickPriceRange (1207), tickIncrement (1208), TickRuleType (1209), NoLotTypeRules (1234), LotType (1093), MinLotSize (1231), PriceLimitType (1306), LowLimitPrice (1148), HighLimitPrice (1149), TradingReferencePrice (1150), ExpirationCycle (827), MinTraveVol (562), MaxTraveVol (1140), MaxPriceVariation (1143), ImpliedMarketIndicator (1144), TradingCurrency (1245), RoundLot (561), MultilegModel (1377), MultilegPriceMethod (1378), PriceType (423), NoTradingSessionRules (1309), NOOrdTypeRules (1237), OrdType (40), NoTimeInForceRules (1239), TimeInForce (59), NoExecInstRules (1232), ExecInstValue (1308), NoMatchRules (1235), MatchAlgorithm (1142), MatchType (574), NoMDFeedTypes (1141), MDFeedType (1022), MarketDepth (264), MDBookType (1021), NoNestedInstrAttrib (1312), NestedInstrAttirbType (1210), NestedInstrAttribValue (1211), NoStrikeRules (1201), StrikeRuleID (1223), StartStrikePxRange (1202), EndStrikePxRange (1203), StrikeIncrement (1204), StrikeExerciseStyle (1304), NoMaturityRules (1236), MaturityRuleID (1222), MMYFormat (1303), MMYIncrementUnitOfMeasure (1302), StartMMY (1241), EndMMY (1226), MMYIncrement (1229), DerivativeSymbol (1214), DerivativeSymbolSfx (1215), DerivativeSecurityID (1216), DerivativeSecurityIDSource (1217), NoDerivativeSecurityAltID (1218), DerivativeSecurityAltID (1219), DerivativeSecurityAltIDSource (1220), DerivativeProduct (1246), DerivativeProductComplex (1228), DerivFlexProductEligibilityIndicator (1243), DerivativeSecurityGroup (1247), DerivativeCFICode (1248), DerivativeSecurityType (1249), DerivaticeSecuritySubType (1250), DerivativeMautirytMonthYear (1251), DerivativeMaturityDate (1252), DerivativeMaturityTime(1253), DerivativeSettlOnOpenFlag (1254), DerivativeInstrmtAssignmentMethod (1255), DerivativeSecurityStatus (1256), DerivativeIssueDate (1276), DerivativeInstrRegistry (1257), DerivativeCountryOfIssue (1258), DerivativeStateOrProvinceOfIssue (1259), DerivativeLocaleOfIssue (1260), DerivativeStrickPrice (1261), DerivativeStrikeCurrency (1262), DerivativeStrikeMultiplier (1263), DerivativeStrikeValue (1264), DerivativeOptAttribute (1265), DerivativecontractMultiplier 1266), DerivativeContractMultiplier (1266), DerivativeMinPriceIncrement (1267), DerivativeMinPriceIncrementAmount (1268), DerivativeUnitofMeasure (1269), DerivativeUnitofMeasureQty (1270), DerivativePriceUnitOfMeasure (1315), DerivativePriceUnitOfMeasureQty (1316), DerivativeSettlMethod (1317), DerivativePriceQuoteMethod (1318), DerivativeFuturesValuationMethod (1319), DerivativeListMethod (1320), DerivativeCapPrice (1321), DerivativeFloorPrice (1322), DerivativePutOrCall (1323), DerivativeExerciseStyle (1299), DerivativeOptPayAmount (1225), DerivativeTimeUnit (1271), DerivativeSecurityExchange (1272), DerivativePositionLimit (1273), DerivativeNTPositionLimit (1274), DerivativeIssuer (1275), DerivativeEncodedIssuerLen (1277), DerivativeEncodedIssuer (1278), DerivativeSecurityDesc (1279), DerivativeEncodedSecurityDescLen (1280) DerivativeEncodedSecurityDesc (1281), DerivativeSecurityXMLLen (1282), DerivativeSecurityXML (1283), DerivativeSecurityXMLSchema (1284), DerivativeContractSettlMonth (1285), NoDerivativeEvents (1286), DerivativeEventType, (1287), DerivativeEventDate (1288), DerivativeEventTime (1289), DerivativeEventPx (1290), DerivativeEventText (1291), NoDerivativeInstrumentParties (1292), DerivativeInstrumentPartyID (1293), DerivativeInstrumentPartyIDSource (1294), DerivativeInstrumentPartyRole (1295), NoDerivativeInstrumentPartySubIDs (1296), DerivativeInstrumentPartySubID (1297), DerivativeInstrumentPartySubIDType (1298), NoDerivativeInstrAttrib (1311), DerivativeInstrAttribType (1313), DerivativeInstrAttribValue (1314), SecondaryPriceLimitType (1305), SecondaryLowLimitPrice (1221), SecondaryHighLimitPrice (1230), SecondaryTradingReferencePrice (1240),

- SecurityDefinitionUpdateReport
  - Added the following fields: NoMarketSegments (1310), MarketID (1301), MarketSegmentID (1300), NoTickRules (1205), StartTickPriceRange (1206), EndTickPriceRange (1207), tickIncrement (1208), TickRuleType (1209), NoLotTypeRules (1234), LotType (1093), MinLotSize (1231), PriceLimitType (1306), LowLimitPrice (1148), HighLimitPrice (1149),

TradingReferencePrice (1150), ExpirationCycle (827), MinTraveVol (562), MaxTraveVol (1140), MaxPriceVariation (1143), ImpliedMarketIndicator (1144), TradingCurrency (1245), RoundLot (561), MultilegModel (1377), MultilegPriceMethod (1378), PriceType (423), NoTradingSessionRules (1309), NoOrdTypeRules (1237), OrdType (40), NoTimeInForceRules (1239), TimeInForce (59), NoExecInstRules (1232), ExecInstValue (1308), NoMatchRules (1235), MatchAlgorithm (1142), MatchType (574), NoMDFeedTypes (1141), MDFeedType (1022), MarketDepth (264), MDBookType (1021), NoNestedInstrAttrib (1312), NestedInstrAttirbType (1210), NestedInstrAttribValue (1211), NoStrikeRules (1201), StrikeRuleID (1223), StartStrikePxRange (1202), EndStrikePxRange (1203), StrikeIncrement (1204), StrikeExerciseStyle (1304), NoMaturityRules (1236), MaturityRuleID (1222), MMYFormat (1303), MMYIncrementUnitOfMeasure (1302), StartMMY (1241), EndMMY (1226), MMYIncrement (1229)

- ExecutionReport
    - Replaced NestedParties with NestedParties3 in the NoLegs repeating group
- Instrument component block
    - Added the following fields: ProductComplex (1227), PriceUnitOfMeasure (1191), PriceUnitOfMeasureQty (1192), SettlMethod (1193), ExerciseStyle (1194), OptPayAmount (1195), PriceQuoteMthod (1196), FuturesValuationMethod (1197), ListMethod (1198), CapPrice (1199), FloorPrice (1200), PutOrCall (201), FlexibleIndicator (1244), FlexProductEligibilityIndicator (1242)
- InstrumentLeg component block
    - Added the following fields: LegUnitOfMeasureQty (1224), LegExerciseStyle (1420), LegPriceUnitOfMeasure (1421), LegPriceUnitOfMeasureQty (1422), LegPutOrCall (1358)
- UnderlyingInstrument component block
    - Added the following fields: UnderlyingUnitOfMeasureQty (1423), UnderlyingPriceUnitOfMeasure (1424), UnderlyingPriceUnitOfMeasureQty (1425), UnderlyingPutOrCall (315)

13. EP53 - EEWG Market Segmentation Proposal

This proposal provides enhancements to the protocol to support the definition of markets, market segments within the markets, and trading venues or sessions for those markets and market segments.

- New fields added:
    - MarketReqID (1393), MarketReportID (1394), MarketUpdateAction (1395), MarketSegmentDesc (1396), EncodedMktSegmDescLen (1397), EncodedMktSegmDesc (1398), ParentMktSegmID (1325), TradingSessionDesc (1326), TradSesUpdateAction (1327)
- New message types added:
    - BS - TradingSessionListUpdate
    - BT - MarketDefinitionRequest
    - BU - MarketDefinition
    - BV - MarketDefinitionUpdateReport
- SecurityStatusRequest, SecurityStatus, TradingSessionStatusRequest, TradingSessionStatus, SecurityTypeRequest, SecurityTypes, TradingSessionListRequest
    - Added the following fields: MarketSegmentID (1300), MarketID (1301)
- TradingSessionList, TradingSessionListUpdateReport

  - Added the following fields: MarketSegmentID (1300), MarketID (1301), TradingSessionDesc, NoOrdTypeRules (1237), OrdType (40), NoTimeInForceRules (1239), TimeInForce (59), NoExecInstRules (1232), ExecInstValue (1308), NoMatchRules (1235), MatchAlgorithm (1142), MatchType (574), NoMDFeedTypes (1141), MDFeedType (1022), MarketDepth (264), MDBookType (1021)

14. EP54 - Standardised Interest Rate Swaps

This small proposal includes new enumerations for expressing interest rate swaps.

- SecurityType (167): new enumeration added - "IRS" for "Interest Rate Swap"
- MDEntryType (269): new enumeration added - "S" for "Swap Value Factor (SVF) for swaps cleared through a central counterparty (CCP)"

15. EP55 - Trade Capture Report Extensions for Option Strategies

This extension enhances the Trade Capture Report messages to support privately negotiated option strategies.

- New fields added:
  - RejectText (1328), FeeMultiplier (1329), UnderlyingLegSymbol (1330). UnderlyingLegSymbol (1330), UnderlyingLegSymbolSfx (1331), UnderlyingLegSecurityID (1332), UnderlyingLegSecurityIDsource (1333), NoUnderlyingLegSecurityAltID (1335), UnderlyingLegSecurityAltID (1335), UnderlyingLegSecurityAltIDSource (1336), UnderlyingLegSecurityType (1337), UnderlyingLegSecuritySubType (1338), UnderlyingLegMaturityMonthYear (1339), UnderlyingLegStrikePrice (1340), NoOfLegUnderlyings (1342), UnderlyingLegPutOrCall (1343), UnderlyingLegCFICode (1344), UnderlyingLegMaturityDate (1345), UnderlyingLegOptAttribute (1391), UnderlyingLegSecurityDesc (1392), UnderlyingLegMaturityTime (1405).
- MDEntryType: added new enumerations
  - "R" for "Daily value adjustment for long positions"
  - "T" for "Cumulative value adjustement for long positions"
  - "U" for "Daily value adjustement for short positions"
  - "V" for "Cumulative value adjustement for short positions"
- PosType (703): added new enumeration - "PNTN" for "Privately negotiated trade qty (non-regulated)"
- TrdType (828): added new enumeration - "55" for "Exchange absis facility (EBF)"
- TradeHandlingInstr (1123): added new enumeration - "5" for "Two party report for claim"
- TradeCaptureReport, TradeCaptureReportAck
  - Added all of the above new fields
  - RejectText (1328) only added to TradeCaptureReport

16. EP56 Information Security and FIXT1.1 Errata

This proposal added new functionality to handle User Notification as well as clarification on transport independence and updates for information security.

The details of these enhancements can be found in the FIXT Release Notes.

17. EP57 - Liquidity Indicator for Auction Markets

This enhancement added an enumeration to allow for indicating how the trade fill was affected.

- LastLiquidityInd (851): added new enumeration - "4" for "Auction"

18. EP58 - EEWG Phase 1 Requirements

This extension provides enhancements proposed by the Global Exchanges and Markets Committee. The enhancements are to allow for more robust FIX support for centralised exchanges and marketplaces.

- New message types added:
    - BZ - OrderMassActionReport
    - CA - OrdrMassActionRequest
- New common component block added:
    - NestedParties4
- New fields added:
    - LegAllocSettlCurrency (1367), EncodedSymbolLen (1359), EncodedSymbol 1360), TotNoFills (1361), NoFills (1362), FillExecID (1363), FillPx (1364), FillQty (1365), LegAllocID 91366), TradSesEvent (1368), MassActionReportID (1369), NoNotAffectedOrders (1370), NotAffectedOrderID (1371), NotAffOrigClOrdID (1372), MassActionType (1373), MassActionScope (1374), MassActionResponse (1375), MassActionRejectReason (1376), NoNested4PartyIDs (1414), Nested4PartyID (1415), Nested4PartyIDSource (1416), Nested4PartyRole (1417), NoNested4PartySubIDs (1413), Nested4PartySubID (1412), Nested4PartySubIDType (1411)
- Data dictionary descriptions were modified for the following fields:
    - ExecRefID (19), TradingSessionID (336), TradingSessionSubID (625)
- Descriptions in data dictionary modified for ExecInst (18) enumeration values: H, J, K and Q
- ExecInst (18): new enumerations added
    - l - Suspend on system failure (mutually exclusive with H and Q)
    - m - Suspend on Trading Halt (mutually exclusive with J and K)
    - n - Reinstate on connection loss (mutually exclusive with o and p)
    - o - Cancel on connection loss (mutually exclusive with n and p)
    - p - Suspend on connection loss (mutually exclusive with n and o)
    - q - Release from suspension (mutually exclusive with S)
- SecurityIDSource (22): new enumeration added - "M" for "Marketplace assigned identifier"
- TradingSessionID (336): new enumerations added
    - 1 - Day
    - 2 - HalfDay
    - 3 - Morning
    - 4 - Afternoon
    - 5 - Evening
    - 6 - After-hours

- MassCancelREquestType (530), MassCancelResponse (531): new enumerations added
  - 8 - Cancel orders for a market
  - 9 - Cancel orders for a market segment
  - A - Cancel orders for a security group
- MassCancelRejectReason (532): new enumerations added
  - 7 - Invalid or unknown Market
  - 8 - Invalid or unkown Market Segment
  - 9 - Invalid or unknown Security Group
- TradingSessionSubID (625): new enumerations added
  - 1 - Pre-Trading
  - 2 - Opening or opening auction
  - 3 - (Continuous) Trading
  - 4 - Closing or closing auction
  - 5 - Post-Trading
  - 6 - Intraday Auction
  - 7 - Quiescent
- ExecutionReport
  - Added the following fields: AllocID (70), NoAllocs (78), Allocaccount (76), AllocAcctIDSource (661), AllocSettlCurrency (736), IndividualAllocID (467), AllocQty (80), TrdMatchID (880), LastFragment (893), TotNoFills (1361), NoFills (1362), FillExecID (1363), FillPx (1364), FillQty (1365), LegAllocID (1366), NoLegAllocs (670), LegAllocAccount (671), LegIndividualAllocID (672), LegAllocQty (673), LegAllocAcctIDSource (674), LegAllocSettlCurrency (1367)
  - Added NestedParties common component block (within NoAllocs repeating group)
  - Added NestedParties2 common component block (within NoLegAllocs repeating group)
  - Added NestedParties4 common component block (within NoFills repeating group)
  - Replaced LegSettlCurrency (675) with LegAllocSettlCurrency (1367)
- TradingSessionStatus
  - Added TradSesEvent (1368)
- OrderMassCancelRequest
  - Added the following fields: MarketSegmentID (1300), MarketID (1301)
- OrderMassCancelReport
  - Added the following fields: MarketSegmentID (1300), MarketID (1301), MassActionReportID (1369), NoNotAffectedOrders (1370), NotAffOrigClOrdID (1372), NotAffectedOrderID (1371)
- NewOrderMultileg, MultilegOrderCancelReplace
  - Added LegAllocID (1366) to NoLegs repeating group
- ListStatus
  - Added OrderID (37) to NoOrders repeating group
- NewOrderCross, CrossOrderCancelReplaceRequest
  - Added OrigClOrdID (41) to NoSides repeating group

19. EP59 - OMX Multileg Order Requirements

This extensions provides enhancements to multileg order capabilities as requested by OMX.

- New fields added:
    - MultilegModel (1377), MultilegPriceMethod (1378), LegVolatility (1379), DividendYield (1380), LegDividentYield (1381), CurrencyRation (1382), LegCurrencyRatio (1383), LegExecInst (1384)
- ExecInst (18): new enumerations added
    - r - Execute as delta neutral using volatility provided
    - s - Execute as duration neutral
    - t - Execute as FX neutral
- ExecutionReport
    - Added the following fields: LegVolatility (1379), DividendYield (1380), LegDividentYield (1381), LegCurrencyRatio (1383), LegExecInst (1384)
- NewOrderMultileg, MultilegOrderCancelReplace
    - Added the following fields: MultilegModel (1377), MultilegPriceMethod (1378), RiskFreeRate (1190), LegVolatility (1379), LegDividentYield (1381), LegCurrencyRatio (1383), LegExecInst (1384)
- TradeCaptureReport
    - Added the following fields: Volatility (1188), RiskFreeRate (1190), DividendYield (1380), CurrencyRation (1382), LegVolatility (1379), LegDividentYield (1381), LegCurrencyRatio (1383), LegExecInst (1384)
- TradeCaptureReportAck
    - Added the following fields: LegVolatility (1379), LegDividentYield (1381), LegCurrencyRatio (1383), LegExecInst (1384)

20. EP60 - Contingent Orders

This extension provides support for contingent or linked orders such as "one-cancels-other" types of orders.

- New fields added:
    - ContingencyType (1385), ListRejectReason (1386)
- NewOrderList - added ContingencyType (1385)
- ListStatus - added ContingencyType (1385), ListRejectReason (1386)

21. EP61 - OMX Order Routing Phase 2 Requirements

This extensions provides enhancements to order routing capabilities as requested by OMX.

- New fields added:
    - NoTradRepIndicators (1387), TradRepPartyRole (1388), TrdRepIndicator (1389), TradePublishIndicator (1390)
- TimeInForce (59): new enumerations added
    - 8 - Good Through Crossing

    - 9 - At Crossing
- PositionEffect (77) : new enumerations added
    - N - Close but notify on open
    - D - Default
- QuoteCondition (276) : new enumerations added
    - 5 - Median Price
- TradeCondition (277) : new enumerations added
    - 2 - Marketplace entered trade
    - 3 - Mult Asset Class Multileg Trade
    - 4 - Multileg-to-Multileg Trade
- OrderRestrictions (529) : new enumerations added
    - B - Issuer Holding
    - C - Issue Price Stabilization
- TrdSubType (829) : new enumerations added
    - 33 - Off Hours Trade
    - 34 - On Hours Trade
    - 35 - OTC Quote
- TradeCaptureReport, TradeCaptureReportAck
    - Added the following fields: NoTradRepIndicators (1387), TradRepPartyRole (1388), TrdRepIndicator (1389), TradePublishIndicator (1390)
- QuoteResponse
    - Added OrderRestrictions (529)

22. EP62 - Rule80A Extensions

Changes requested by NYSE to clarify the standard for new Rule80A requirements.

- OrderRestrictions (529): added new enumerations
    - D - Non-Algorithmic
    - E - Algorithmic
- Rule80A (47): several enumerations had descriptions changed.

  Note that field Rule80A (47) is no longer used in FIX 4.3 and above. Enumeration descriptions were editted in the repository in order to publish an addendum for FIX 4.2 and earlier.

  Relevent tables in Vol. 4 and 6 were also updated to reflect the new descriptions for Rule80A field as well as proper mappings from Rule80A to OrderCapacity (528) and OrderRestriction (529) fields.

23. EP63 - Application Sequencing

- New fields added: ApplReqID (1346), ApplReqType (1347), ApplResponseType (1348), ApplTotalMessageCount (1349), ApplLastSeqNum (1350), NoApplIDs (1351), ApplResendFlag (1352), ApplResponseID (1353), ApplResponseError (1354), RefApplID (1355), ApplResetID (1356), RefApplLastSeqNum (1357), ApplNewSeqNum (1399)

- New message types added:
  - BW - ApplicationMessageRequest
  - BX - ApplicationMessageRequestAck
  - BY - ApplicationSequenceReset
- New common component block ApplicationSequenceControl
- Added ApplicationSequenceControl component block to the following messages:
  - IOI, ExecutionReport, News, MarketDataSnapshotFullRefresh, MarketDatIncrementalRefresh, SecurityDefinition, SecurityStatus, TradingSessionStatus, SecurityTypes, SecurityList, DerivativeSecurityList, TradeCaptureReport, PositionReport, AssignmentReport, ContraryIntentionReport, SecurityDefinitionUpdateReport, SecurityListUpdateReport, TradingSessionList, SettlementObligationReport, DerivativeSecurityListUpdateReport, TradingSessionListUpdateReport, MarketDefinitionRequest, MarketDefinitionUpdateReport

24. EP68 - SecurityType Enumerations

This extension provides new enumeration values to existing fields to reflect values currently being used in production environments for fixed income trading.

- SecurityType (167): new enumerations added
  - BDN - Bank Depository Note
  - CAMM - Canadian Money Markets
  - CAN - Canadian Treasury Notes
  - CTB - Canadian Treasury Bills
  - CDS - Credit Default Swap
  - CMB - Canadian Mortgage Bonds
  - EUFRN - Euro Corporate Floating Rate Notes
  - FRN - US Corporate Floating Rate Notes
  - PROV - Canadian Provincial Bonds
  - SLQN - Secured Liquidity Note
  - TB - Treasury Bill – non US
  - TLQN - Term Liquidity Note
  - TMCP - Taxable Municipal CP
- StipulationType (233): new enumerations added
  - AVFICO - Average FICO Score
  - AVSIZE - Average Loan Size
  - MAXBAL - Maximum Loan Balance
  - POOL - Pool Identifier
  - ROLLTYPE - Type of Roll trade
  - REFTRADE - reference to rolling or closing trade

    - REFPRIN - principal of rolling or closing trade
    - REFINT - interest of rolling or closing trade
    - AVAILQTY - Available offer quantity to be shown to the street
    - BROKERCREDIT - Broker's sales credit
    - INTERNALPX - Offer price to be shown to internal brokers
    - INTERNALQTY - Offer quantity to be shown to internal brokers
    - LEAVEQTY - The minimum residual offer quantity
    - MAXORDQTY - Maximum order size
    - ORDRINCR - Order quantity increment
    - PRIMARY - Primary or Secondary market indicator
    - SALESCREDITOVR - Broker sales credit override
    - TRADERCREDIT - Trader's credit
    - DISCOUNT - Discount Rate (when price is denominated in percent of par)
    - YTM - Yield to Maturity (when YieldType(235) and Yield(236) show a different yield)
- QuoteStatus (297): new enumerations added
    - 19 - Pending End Trade
    - 20 - Too Late to End
- PartyRole (452): new enumerations added (note addition of these values are propagated to all parties component blocks)
    - 79 - Prime Broker providing General Trade Services
    - 80 - Step-Out Firm (Prime Broker)
    - 81 - BrokerClearingID
- QuoteRespType (694): new enumerations added
    - 7 - End Trade
    - 8 - Timed Out

25. EP75 - New Enumerations for TradeSubType and OrderCategory

This extension pack contains new additions to TrdSubType (829) for MiFID and CME use, as well as a new enumeration for OrderCategory (1115) and an updated definition for ReportedPxDiff (1134).

- TrdSubType (829): new enumerations added
  - 36 - Converted SWAP
  - 37 - Crossed trade (X)
  - 38 - Interim protected trade (I)
  - 39 - Large in scale (L)
- OrderCategory (1115): new enumeration added
  - Streaming price (quote)

26. Deprecated Fields

A number of fields were deprecated as a result of the Extension Packs above. Please refer to Appendix 6-E of Volume 6 of the specification documentation set for a list of fields deprecated and a description of the new functionality to use instead (if any).

27. Usage Notes - Volume 7

Volume 7 of the specification has been enhanced in the following sections:

- Listed Derivatives (Futures & Options)
  - Product Reference Usage
- Foreign Exchange
  - FX Settlement Obligation usage
- Exchanges - new section added to document best practices usage of FIX as prescribed by the Global Exchanges and Markets Committee.

28. FIX Exchange Codes

The following FIX assigned exchanges were added to Volume 6 Appendix C.

BIDS	55
Direct Edge X	56
Direct Edge	57
Level ATS	58
Lava Trading	59
Boston Options Exchange	60
National Stock Exchange	61
LiquidNet	62
NYFIX Euro Millenium	63
NASDAQ Options Market	64

BlockCross ATS	66
MATCH ATS - Canada	67

